

ANNUAL 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 Year Ended
December 31, 2018

2018



ANNUAL STATEMENT

For the Year Ended December 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	Chairman, President & CEO	2. Sarah Jean VanBeck #	SVP, Chief Financial Officer & Treasurer
3. Kerry Anne Jung	VP, Assistant General Counsel & Secretary	4. Eric Gustave Sandberg	SVP, Chief Risk Officer

OTHER

Robert Earl Cotton #	EVP & Chief Operating Officer	Vesta Catharine Bovair	EVP
William David Whitsell #	SVP & Chief Underwriter	Gregory Donald Woodworth	SVP & General Counsel
Jason Joseph Doiron	SVP & Chief Investment Officer	Nimesh (nmn) Mehta #	SVP & Chief Information Officer
Mark (nmn) Benjamin #	SVP & Chief People Officer	Achim Bernd Schwellick	SVP
Matthew Charles Frazee	SVP	Ataollah (nmn) Azarshahi	SVP
Susan (nmn) Jennings	VP & Assistant General Counsel & Assistant Secretary	Michael Hudson Crawford #	VP & Chief Actuary & Appointed Actuary
David Brian Soccodato	VP & Tax Officer	Catherine Hansen Shires	VP & Illustration Actuary
Barbara Bull Fitch #	VP & Chief Compliance Officer & AML Compliance Officer	Elizabeth Hill MacGowan	VP
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	Joyce Bloom LaRosa	VP

DIRECTORS OR TRUSTEES

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

(Signature)

Mehran (nmn) Assadi

1. (Printed Name)

Chairman, President & CEO

(Title)

Sarah Jean VanBeck

(Signature)

Sarah Jean VanBeck

2. (Printed Name)

SVP, Chief Financial Officer & Treasurer

(Title)

Kerry Anne Jung

(Signature)

Kerry Anne Jung

3. (Printed Name)

VP, Assistant General Counsel & Secretary

(Title)

Subscribed and sworn to before me

This 20th day of February 2019

Janice D. Elliot

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	14,514,266,170	0	14,514,266,170	13,401,741,068
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks.....	75,772,971	0	75,772,971	69,422,994
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	3,163,773,319	0	3,163,773,319	2,838,869,045
3.2 Other than first liens.....	21,874,756	0	21,874,756	0
4. Real estate (Schedule A):				
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).....	3,500,000	0	3,500,000	4,340,000
5. Cash (\$.....17,858,188, Schedule E-Part 1), cash equivalents (\$.....124,550,000, Schedule E-Part 2) and short-term investments (\$.....8,000,044, Schedule DA).....	150,408,232	0	150,408,232	103,914,532
6. Contract loans (including \$.....0 premium notes).....	388,787,758	0	388,787,758	347,384,878
7. Derivatives (Schedule DB).....	196,397,996	0	196,397,996	916,594,409
8. Other invested assets (Schedule BA).....	744,199,777	0	744,199,777	645,925,786
9. Receivables for securities.....	612,994	0	612,994	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets.....	167,127	0	167,127	161,140
12. Subtotals, cash and invested assets (Lines 1 to 11).....	19,271,461,100	0	19,271,461,100	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.....	157,077,706	0	157,077,706	143,329,701
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,132,677	0	1,132,677	1,980,751
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	7,027,044	0	7,027,044	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.....	4,622,771	0	4,622,771	452,197
16.2 Funds held by or deposited with reinsured companies.....	4,275	0	4,275	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.....	23,556,886	0	23,556,886	32,825,799
18.2 Net deferred tax asset.....	93,144,517	11,004,384	82,140,133	53,433,852
19. Guaranty funds receivable or on deposit.....	371,110	0	371,110	462,169
20. Electronic data processing equipment and software.....	1,595	1,595	0	5,424
21. Furniture and equipment, including health care delivery assets (\$.....0).....	205,920	205,920	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.....	12,731,175	0	12,731,175	0
24. Health care (\$.....0) and other amounts receivable.....	63,320,324	63,320,324	0	0
25. Aggregate write-ins for other-than-invested assets.....	216,325,061	831,117	215,493,944	153,179,818
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	19,850,982,161	75,363,340	19,775,618,821	18,743,433,149
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. TOTAL (Lines 26 and 27).....	19,850,982,161	75,363,340	19,775,618,821	18,743,433,149

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	167,127	0	167,127	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 through 1103 plus 1198) (Line 11 above).....	167,127	0	167,127	161,140
2501. Corporate Owned Life Insurance.....	215,212,578	0	215,212,578	152,813,320
2502. Items not allocated.....	341,775	60,409	281,366	4,224
2503. Other Assets.....	0	0	0	362,274
2598. Summary of remaining write-ins for Line 25 from overflow page.....	770,708	770,708	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	216,325,061	831,117	215,493,944	153,179,818

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....15,316,730,377 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....34,025,336 Modco Reserve).....	15,316,730,377	14,236,129,900
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	446,479	474,342
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	1,793,682,701	1,524,429,960
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	15,913,226	16,060,635
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	10,000	10,000
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	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).....	88,145	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 \$.....734 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	50,686	215,773
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	278,670	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 (IMR, Line 6).....	53,538,707	58,132,453
10. Commissions to agents due or accrued - life and annuity contracts \$.....6,898,160, accident and health \$.....0 and deposit-type contract funds \$.....0.....	6,898,160	7,483,775
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	7,498,716	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 (Exhibit 3, Line 9, Col. 5).....	6,627,404	3,327,283
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	1,214,773	1,972,465
17. Amounts withheld or retained by company as agent or trustee.....	369,923	575,297
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	2,352,666	2,478,643
19. Remittances and items not allocated.....	36,512,562	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 (AVR Line 16, Col. 7).....	144,474,926	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.....	4,886,617	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.....	1,030,360,451	776,658,295
24.08 Derivatives.....	96,763,889	545,062,593
24.09 Payable for securities.....	190,204	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.....	15,624,397	26,150,544
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	18,534,513,679	17,535,807,729
27. From Separate Accounts Statement.....	0	0
28. Total liabilities (Line 26 and 27).....	18,534,513,679	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	463,972,114	283,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	744,133,028	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).....	1,238,105,142	1,204,625,420
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,241,105,142	1,207,625,420
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	19,775,618,821	18,743,433,149

DETAILS OF WRITE-INS

2501. Low Income Housing Tax Credit Commitments.....	8,565,530	19,118,647
2502. Uncashed checks pending escheatment.....	6,103,196	6,444,585
2503. Guaranty fund.....	595,589	587,312
2598. Summary of remaining write-ins for Line 25 from overflow page.....	360,082	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	15,624,397	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 through 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 through 3403 plus 3498) (Line 34 above).....	0	0

Life Insurance Company of the Southwest
SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	2,103,390,724	1,769,299,350
2. Considerations for supplementary contracts with life contingencies	93,692	116,939
3. Net investment income (Exhibit of Net Investment Income, Line 17)	652,503,873	1,021,479,134
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	5,757,723	7,402,902
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	52,010,100	39,913,820
7. Reserve adjustments on reinsurance ceded	0	0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
8.2 Charges and fees for deposit-type contracts	0	0
8.3 Aggregate write-ins for miscellaneous income	39,102,633	2,716,910
9. Totals (Lines 1 to 8.3)	2,852,858,745	2,840,929,055
10. Death benefits	72,192,762	63,478,341
11. Matured endowments (excluding guaranteed annual pure endowments)	576,668	1,509,702
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	91,043,741	92,866,514
13. Disability benefits and benefits under accident and health contracts	1,261,909	1,070,493
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	942,961,637	781,962,945
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	49,983,463	33,796,262
18. Payments on supplementary contracts with life contingencies	197,588	181,909
19. Increase in aggregate reserves for life and accident and health contracts	1,080,522,477	1,095,495,004
20. Totals (Lines 10 to 19)	2,238,740,245	2,070,361,170
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	474,303,364	381,247,769
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	249,486,740	228,957,589
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	31,636,257	19,181,214
25. Increase in loading on deferred and uncollected premiums	4,295,268	(42,368)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27. Aggregate write-ins for deductions	72,867,003	59,854,982
28. Totals (Lines 20 to 27)	3,071,328,877	2,759,560,356
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(218,470,132)	81,368,699
30. Dividends to policyholders	76,789	102,901
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(218,546,921)	81,265,798
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(32,217,699)	(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)	(186,329,222)	86,027,027
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(738,009) (excluding taxes of \$.....309,412 transferred to the IMR)	(7,455,564)	(24,795,776)
35. Net income (Line 33 plus Line 34)	(193,784,786)	61,231,251
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,207,625,420	1,067,881,462
37. Net income (Line 35)	(193,784,786)	61,231,251
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	21,440,857	20,267,293
39. Change in net unrealized foreign exchange capital gain (loss)	(723,223)	450,685
40. Change in net deferred income tax	42,659,907	(18,388,582)
41. Change in nonadmitted assets	(22,913,789)	(10,005,837)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	(14,214,585)	(13,810,852)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	180,000,000	100,000,000
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	0	0
52. Dividends to stockholders	0	0
53. Aggregate write-ins for gains and losses in surplus	21,015,344	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	33,479,725	139,743,958
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,241,105,145	1,207,625,420
DETAILS OF WRITE-INS		
08.301. Miscellaneous Income	2,782,265	2,572,487
08.302. Change in COLI	2,399,258	144,423
08.303. Modco Interest	33,921,110	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,102,633	2,716,910
2701. Funds Withheld Expense	72,866,096	59,750,870
2702. Changes in agents deferred comp	0	98,586
2703. Fines and penalties	907	5,526
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	72,867,003	59,854,982
5301. Ceding Commission	21,015,344	0
5302.	0	0
5303.	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	21,015,344	0

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	2,404,580,917	2,075,422,470
2. Net investment income.....	998,950,170	982,238,353
3. Miscellaneous income.....	44,833,528	4,810,813
4. Total (Lines 1 through 3).....	3,448,364,615	3,062,471,637
5. Benefit and loss related payments.....	1,205,420,575	1,004,739,932
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	762,606,781	671,465,669
8. Dividends paid to policyholders.....	99,126	91,325
9. Federal and foreign income taxes paid (recovered) net of \$.....(738,009) tax on capital gains (losses).....	(41,915,209)	93,006,491
10. Total (Lines 5 through 9).....	1,926,211,273	1,769,303,417
11. Net cash from operations (Line 4 minus Line 10).....	1,522,153,342	1,293,168,220
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,467,758,241	1,616,531,457
12.2 Stocks.....	17,774,821	42,700,834
12.3 Mortgage loans.....	232,905,057	155,136,023
12.4 Real estate.....	1,478,802	4,863,283
12.5 Other invested assets.....	64,209,616	75,724,127
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	0	8,523,620
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,784,126,538	1,903,479,344
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	2,596,891,239	2,943,659,649
13.2 Stocks.....	24,523,597	28,015,545
13.3 Mortgage loans.....	582,150,000	348,150,000
13.4 Real estate.....	0	0
13.5 Other invested assets.....	169,311,547	186,340,053
13.6 Miscellaneous applications.....	146,080,354	(31,142,792)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,518,956,737	3,475,022,455
14. Net increase (decrease) in contract loans and premium notes.....	41,402,880	38,491,193
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(1,776,233,079)	(1,610,034,304)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	180,000,000	100,000,000
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	269,252,741	260,597,566
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	(148,679,304)	(65,703,199)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	300,573,437	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 Lines 15 and 17).....	46,493,700	(21,971,716)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	103,914,533	125,886,249
19.2 End of year (Line 18 plus Line 19.1).....	150,408,233	103,914,533
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001	0	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary		5	6	Group		Accident and Health			12
			3	4			7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance(a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts.....	..2,103,390,724	......0	...730,788,568	..1,316,157,992	......0	......0	.....11,670	.....56,380,154	......0	......0	.....52,340	......0
2. Considerations for supplementary contracts with life contingencies.....	.....93,692	......0	......0	......0	.....93,692	......0	......0	......0	......0	......0	......0	......0
3. Net investment income.....	.....652,503,873	......0	...138,150,385	...463,085,985	.....72,394	......0	.....254,503	.....50,940,606	......0	......0	......0	......0
4. Amortization of Interest Maintenance Reserve (IMR).....	.....5,757,723	......0	...1,097,942	...4,195,323	.....656	......0	.....2,306	.....461,496	......0	......0	......0	......0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
6. Commissions and expense allowances on reinsurance ceded.....	.....52,010,100	......0	...48,265,180	...3,744,920	......0	......0	......0	......0	......0	......0	......0	......0
7. Reserve adjustments on reinsurance ceded.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
8.2 Charges and fees for deposit-type contracts.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
8.3 Aggregate write-ins for miscellaneous income.....	.....39,102,633	......0	...2,399,258	...36,703,375	......0	......0	......0	......0	......0	......0	......0	......0
9. Totals (Lines 1 to 8.3).....	..2,852,858,745	......0	..920,701,333	..1,823,887,595	.....166,742	......0	.....268,479	.....107,782,256	......0	......0	.....52,340	......0
10. Death benefits.....	.....72,192,762	......0	...72,093,056	......0	......0	......0	.....99,706	......0	......0	......0	......0	......0
11. Matured endowments (excluding guaranteed annual pure endowments).....	.....576,668	......0	...576,612	......0	......0	......0	.....56	......0	......0	......0	......0	......0
12. Annuity benefits.....	.....91,043,741	......0	......0	...85,244,624	......0	......0	......0	.....5,799,117	......0	......0	......0	......0
13. Disability benefits and benefits under accident and health contracts.....	.....1,261,909	......0	...1,242,771	......0	......0	......0	.....602	......0	......0	......0	...18,536	......0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
15. Surrender benefits and withdrawals for life contracts.....	.....942,961,637	......0	...63,909,556	...762,974,909	......0	......0	.....31,188	...116,045,984	......0	......0	......0	......0
16. Group conversions.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
17. Interest and adjustments on contract or deposit-type contract funds.....	.....49,983,463	......0	...912,973	...44,956,269	.....(15)	......0	.....14	...4,114,222	......0	......0	......0	......0
18. Payments on supplementary contracts with life contingencies.....	.....197,588	......0	......0	......0	.....197,588	......0	......0	......0	......0	......0	......0	......0
19. Increase in aggregate reserves for life and accident and health contracts.....	..1,080,522,477	......0	...309,805,351	...801,590,385	.....46,092	......0	.....(765,039)	..(30,126,457)	......0	......0	.....(27,855)	......0
20. Totals (Lines 10 to 19).....	..2,238,740,245	......0	..448,540,319	..1,694,766,187	.....243,665	......0	.....(633,473)	...95,832,866	......0	......0	.....(9,319)	......0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	.....474,303,364	......0	...366,192,086	...104,474,573	......0	......0	......0	...3,636,699	......0	......0	.....6	......0
22. Commissions and expense allowances on reinsurance assumed.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
23. General insurance expenses.....	.....249,486,740	......0	...73,690,910	...168,573,179	......0	......0	.....1,495	...7,221,156	......0	......0	......0	......0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	.....31,636,257	......0	...10,990,708	...19,795,171	......0	......0	.....176	...847,930	......0	......0	.....2,272	......0
25. Increase in loading on deferred and uncollected premiums.....	.....4,295,268	......0	...4,295,095	......0	......0	......0	.....173	......0	......0	......0	......0	......0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
27. Aggregate write-ins for deductions.....	.....72,867,003	......0	...72,866,096	.....907	......0	......0	......0	......0	......0	......0	......0	......0
28. Totals (Lines 20 to 27).....	..3,071,328,877	......0	..976,575,214	..1,987,610,017	.....243,665	......0	.....(631,629)	...107,538,651	......0	......0	.....(7,041)	......0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	....(218,470,132)	......0	....(55,873,881)	....(163,722,422)	.....(76,923)	......0	.....900,108	.....243,605	......0	......0	.....59,381	......0
30. Dividends to policyholders.....	.....76,789	......0	.....76,789	......0	......0	......0	......0	......0	......0	......0	......0	......0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	....(218,546,921)	......0	....(55,950,670)	....(163,722,422)	.....(76,923)	......0	.....900,108	.....243,605	......0	......0	.....59,381	......0
32. Federal income taxes incurred (excluding tax on capital gains).....	....(32,217,699)	......0	....(8,264,015)	....(24,119,592)	.....(11,332)	......0	.....132,604	.....35,888	......0	......0	.....8,748	......0
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).....	....(186,329,222)	......0	....(47,686,655)	....(139,602,830)	.....(65,591)	......0	.....767,504	.....207,717	......0	......0	.....50,633	......0

DETAILS OF WRITE-INS

08.301. Miscellaneous income.....	.....2,782,265	......0	......0	.....2,782,265	......0	......0	......0	......0	......0	......0	......0	......0
08.302. Change in COLI.....	.....2,399,258	......0	...2,399,258	......0	......0	......0	......0	......0	......0	......0	......0	......0
08.303. Modco Interest.....	.....33,921,110	......0	......0	...33,921,110	......0	......0	......0	......0	......0	......0	......0	......0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	.....39,102,633	......0	...2,399,258	...36,703,375	......0	......0	......0	......0	......0	......0	......0	......0
2701. Funds withheld expense.....	.....72,866,096	......0	...72,866,096	......0	......0	......0	......0	......0	......0	......0	......0	......0
2702. Changes in agents def comp.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
2703. Fines and penalties.....	.....907	......0	......0	.....907	......0	......0	......0	......0	......0	......0	......0	......0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0	......0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.....72,867,003	......0	...72,866,096	.....907	......0	......0	......0	......0	......0	......0	......0	......0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	14,236,129,900	0	1,530,582,944	11,298,384,792	2,122,699	0	8,389,436	1,396,650,030
2. Tabular net premiums or considerations.....	1,878,700,557	0	478,571,226	1,352,195,635	93,692	0	12,468	47,827,536
3. Present value of disability claims incurred.....	0	0	0	0	XXX	0	0	0
4. Tabular interest.....	285,731,232	0	45,870,336	202,039,139	101,334	0	283,731	37,436,692
5. Tabular less actual reserve released.....	155,676,003	0	6,639,629	151,016,437	42,259	0	(694,814)	(1,327,508)
6. Increase in reserve on account of change in valuation basis.....	0	-	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX	0	XXX	XXX	XXX	XXX	XXX
7. Other increases (net).....	61,686,762	0	71,800,876	(9,466,700)	0	0	0	(647,414)
8. Totals (Lines 1 to 7).....	16,617,924,454	0	2,133,465,011	12,994,169,303	2,359,984	0	7,990,821	1,479,939,336
9. Tabular cost.....	192,336,978	0	192,476,567	0	XXX	0	(139,589)	0
10. Reserves released by death.....	14,911,856	0	14,831,620	XXX	XXX	0	80,236	XXX
11. Reserves released by other terminations (net).....	84,909,533	0	84,484,357	0	0	0	425,176	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,009,035,712	0	1,284,172	894,143,982	191,193	0	602	113,415,763
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	1,301,194,079	0	293,076,716	894,143,982	191,193	0	366,425	113,415,763
15. Reserve December 31, current year.....	15,316,730,375	0	1,840,388,295	12,100,025,321	2,168,791	0	7,624,396	1,366,523,573

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. government bonds.....	(a).....10,508,553	.....10,275,780
1.1	Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2	Other bonds (unaffiliated).....	(a).....602,713,474	.....615,460,459
1.3	Bonds of affiliates.....	(a).....0	.....0
2.1	Preferred stocks (unaffiliated).....	(b).....501,120	.....501,120
2.11	Preferred stocks of affiliates.....	(b).....0	.....0
2.2	Common stocks (unaffiliated).....	.....1,925,476	.....1,925,475
2.21	Common stocks of affiliates.....	.....0	.....0
3.	Mortgage loans.....	(c).....130,411,312	.....130,411,312
4.	Real estate.....	(d).....713,003	.....713,002
5.	Contract loans.....	.....15,112,566	.....15,704,100
6.	Cash, cash equivalents and short-term investments.....	(e).....3,342,910	.....3,566,509
7.	Derivative instruments.....	(f).....(145,992,078)	.....(145,875,339)
8.	Other invested assets.....	.....67,962,647	.....67,452,519
9.	Aggregate write-ins for investment income.....	.....0	.....0
10.	Total gross investment income.....	.....687,198,983	.....700,134,937
11.	Investment expenses.....		(g).....20,258,558
12.	Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....213,508
13.	Interest expense.....		(h).....2,250,000
14.	Depreciation on real estate and other invested assets.....		(i).....24,908,989
15.	Aggregate write-ins for deductions from investment income.....		.....0
16.	Total deductions (Lines 11 through 15).....		.....47,631,055
17.	Net investment income (Line 10 minus Line 16).....		.....652,503,882

DETAILS OF WRITE-INS

0901.	.....	.....0	.....0
0902.	.....	.....0	.....0
0903.	.....	.....0	.....0
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501.	.....		.....0
1502.	.....		.....0
1503.	.....		.....0
1598.	Summary of remaining write-ins for Line 15 from overflow page.....		.....0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		.....0
(a)	Includes \$.....11,498,381 accrual of discount less \$.....24,015,127 amortization of premium and less \$.....11,237,496 paid for accrued interest on purchases.		
(b)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.		
(c)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.		
(d)	Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.		
(e)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.		
(f)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium.		
(g)	Includes \$.....20,258,558 investment expenses and \$.....213,508 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.		
(h)	Includes \$.....2,250,000 interest on surplus notes and \$.....0 interest on capital notes.		
(i)	Includes \$.....0 depreciation on real estate and \$.....24,908,989 depreciation on other invested assets.		

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds.....	.....17,255	.....0	.....17,255	.....0	.....0
1.1	Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2	Other bonds (unaffiliated).....	.....1,395,961	.....(4,261,583)	.....(2,865,622)	.....(1,059,770)	.....0
1.3	Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1	Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.11	Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2	Common stocks (unaffiliated).....	.....7,636	.....0	.....7,636	.....(406,435)	.....0
2.21	Common stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
3.	Mortgage loans.....	.....(193,458)	.....(1,046,494)	.....(1,239,953)	.....0	.....0
4.	Real estate.....	.....99,802	.....(961,000)	.....(861,198)	.....0	.....0
5.	Contract loans.....	.....0	.....0	.....0	.....0	.....0
6.	Cash, cash equivalents and short-term investments.....	.....0	.....0	.....0	.....0	.....0
7.	Derivative instruments.....	.....0	.....0	.....0	.....0	.....0
8.	Other invested assets.....	.....(59,259)	.....(1,719,042)	.....(1,778,301)	.....22,907,062	.....(723,223)
9.	Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10.	Total capital gains (losses).....	.....1,267,937	.....(7,988,119)	.....(6,720,182)	.....21,440,857	.....(723,223)

DETAILS OF WRITE-INS

0901.	.....	.....0	.....0	.....0	.....0
0902.	.....	.....0	.....0	.....0	.....0
0903.	.....	.....0	.....0	.....0	.....0
0998.	Summary of remaining write-ins for Line 9 from overflow page...	.....0	.....0	.....0	.....0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0

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

	1	2	Ordinary		5	Group		Accident and Health			11
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected.....	206,213	0	206,213	0	0	0	0	0	0	0	0
2. Deferred and accrued.....	8,906,170	0	8,906,170	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:											
3.1 Direct.....	9,112,383	0	9,112,383	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2).....	9,112,383	0	9,112,383	0	0	0	0	0	0	0	0
4. Advance.....	41,480	0	41,480	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4.....	9,070,903	0	9,070,903	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct.....	404,906,587	0	281,640,958	119,062,754	0	0	4,202,680	0	0	195	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	884,818	0	884,818	0	0	0	0	0	0	0	0
6.4 Net.....	404,021,769	0	280,756,140	119,062,754	0	0	4,202,680	0	0	195	0
7. Line 5 + Line 6.4.....	413,092,672	0	289,827,043	119,062,754	0	0	4,202,680	0	0	195	0
8. Prior year (uncollected + deferred and accrued - advance).....	4,914,629	0	4,914,629	0	0	0	0	0	0	0	0
9. First year premiums and considerations:											
9.1 Direct.....	409,062,861	0	285,797,232	119,062,754	0	0	4,202,680	0	0	195	0
9.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded.....	884,818	0	884,818	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8).....	408,178,043	0	284,912,414	119,062,754	0	0	4,202,680	0	0	195	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct.....	933,569,618	0	86,910,621	844,398,607	0	0	2,260,390	0	0	0	0
10.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded.....	36,473,535	0	374,871	36,098,664	0	0	0	0	0	0	0
10.4 Net.....	897,096,083	0	86,535,750	808,299,943	0	0	2,260,390	0	0	0	0
RENEWAL											
11. Uncollected.....	1,221,610	0	1,218,599	0	0	200	0	0	0	2,811	0
12. Deferred and accrued.....	1,724,791	0	1,718,748	0	0	6,043	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct.....	16,810,560	0	16,801,506	0	0	6,243	0	0	0	2,811	0
13.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded.....	13,864,160	0	13,864,160	0	0	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12).....	2,946,401	0	2,937,347	0	0	6,243	0	0	0	2,811	0
14. Advance.....	9,207	0	8,294	0	0	179	0	0	0	734	0
15. Line 13.4 - Line 14.....	2,937,194	0	2,929,053	0	0	6,064	0	0	0	2,077	0
16. Collected during year:											
16.1 Direct.....	1,123,169,413	0	684,392,371	388,795,295	0	12,791	49,917,084	0	0	51,872	0
16.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded.....	313,830,970	0	313,830,970	0	0	0	0	0	0	0	0
16.4 Net.....	809,338,443	0	370,561,401	388,795,295	0	12,791	49,917,084	0	0	51,872	0
17. Line 15 + Line 16.4.....	812,275,637	0	373,490,454	388,795,295	0	18,855	49,917,084	0	0	53,949	0
18. Prior year (uncollected + deferred and accrued - advance).....	14,159,040	0	14,150,050	0	0	7,185	0	0	0	1,804	0
19. Renewal premiums and considerations:											
19.1 Direct.....	1,125,708,286	0	686,932,093	388,795,295	0	11,670	49,917,084	0	0	52,145	0
19.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded.....	327,591,690	0	327,591,690	0	0	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18).....	798,116,597	0	359,340,404	388,795,295	0	11,670	49,917,084	0	0	52,145	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct.....	2,468,340,766	0	1,059,639,946	1,352,256,656	0	11,670	56,380,154	0	0	52,340	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	364,950,043	0	328,851,379	36,098,664	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	2,103,390,723	0	730,788,568	1,316,157,992	0	11,670	56,380,154	0	0	52,340	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND

EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

10

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	27,573	.....0	.....27,573	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
22. All other.....	46,824	.....0	.....46,824	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	8,035	.....0	.....8,035	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
23.2 Reinsurance assumed.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
23.3 Net ceded less assumed.....	8,035	.....0	.....8,035	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
24. Single:											
24.1 Reinsurance ceded.....	3,744,920	.....0	.....0	.....3,744,920	.....0	.....0	.....0	.....0	.....0	.....0	.....0
24.2 Reinsurance assumed.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
24.3 Net ceded less assumed.....	3,744,920	.....0	.....0	.....3,744,920	.....0	.....0	.....0	.....0	.....0	.....0	.....0
25. Renewal:											
25.1 Reinsurance ceded.....	48,257,145	.....0	.....48,257,145	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
25.2 Reinsurance assumed.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
25.3 Net ceded less assumed.....	48,257,145	.....0	.....48,257,145	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	52,010,100	.....0	.....48,265,180	.....3,744,920	.....0	.....0	.....0	.....0	.....0	.....0	.....0
26.2 Reinsurance assumed (Page 6, Line 22).....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
26.3 Net ceded less assumed.....	52,010,100	.....0	.....48,265,180	.....3,744,920	.....0	.....0	.....0	.....0	.....0	.....0	.....0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	363,162,311	.....0	.....322,669,143	.....40,254,108	.....0	.....0	.....239,060	.....0	.....0	.....0	.....0
28. Single.....	37,623,140	.....0	.....0	.....37,623,140	.....0	.....0	.....0	.....0	.....0	.....0	.....0
29. Renewal.....	73,517,913	.....0	.....43,522,943	.....26,597,325	.....0	.....0	.....3,397,639	.....0	.....0	.....6	.....0
30. Deposit-type contract funds.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
31. Totals (to agree with Page 6, Line 21).....	474,303,364	.....0	.....366,192,086	.....104,474,573	.....0	.....0	.....3,636,699	.....0	.....0	.....6	.....0

Life Insurance Company of the Southwest
EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3			
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1.	Rent.....	7,085,218	.....0	.....0	.....0	.....0	7,085,218
2.	Salaries and wages.....	96,642,312	.....0	.....0	.....0	.....0	96,642,312
3.11	Contributions for benefit plans for employees.....	48,827,217	.....0	.....0	.....0	.....0	48,827,217
3.12	Contributions for benefit plans for agents.....	2,396,032	.....0	.....0	.....0	.....0	2,396,032
3.21	Payments to employees under non-funded benefit plans.....	3,837,464	.....0	.....0	.....0	.....0	3,837,464
3.22	Payments to agents under non-funded benefit plans.....	3,633,178	.....0	.....0	.....0	.....0	3,633,178
3.31	Other employee welfare.....	(200,022)	.....0	.....0	.....0	.....0	(200,022)
3.32	Other agent welfare.....	(77,000)	.....0	.....0	.....0	.....0	(77,000)
4.1	Legal fees and expenses.....	7,322,020	.....0	.....0	.....0	.....0	7,322,020
4.2	Medical examination fees.....	7,550,961	.....0	.....0	.....0	.....0	7,550,961
4.3	Inspection report fees.....	181,897	.....0	.....0	.....0	.....0	181,897
4.4	Fees of public accountants and consulting actuaries.....	1,427,341	.....0	.....0	.....0	.....0	1,427,341
4.5	Expense of investigation and settlement of policy claims.....	.....0	.....0	.....0	.....0	.....0	.....0
5.1	Traveling expenses.....	3,681,017	.....0	.....0	.....0	.....0	3,681,017
5.2	Advertising.....	960,844	.....0	.....0	.....0	.....0	960,844
5.3	Postage, express, telegraph and telephone.....	3,713,203	.....0	.....0	.....0	.....0	3,713,203
5.4	Printing and stationery.....	3,355,209	.....0	.....0	.....0	.....0	3,355,209
5.5	Cost or depreciation of furniture and equipment.....	3,100,332	.....0	.....0	.....0	.....0	3,100,332
5.6	Rental of equipment.....	10,336,270	.....0	.....0	.....0	.....0	10,336,270
5.7	Cost or depreciation of EDP equipment and software.....	30,711,974	.....0	.....0	.....0	.....0	30,711,974
6.1	Books and periodicals.....	193,029	.....0	.....0	.....0	.....0	193,029
6.2	Bureau and association fees.....	1,339,600	.....0	.....0	.....0	.....0	1,339,600
6.3	Insurance, except on real estate.....	775,900	.....0	.....0	.....0	.....0	775,900
6.4	Miscellaneous losses.....	.....0	.....0	.....0	.....0	.....0	.....0
6.5	Collection and bank service charges.....	907,423	.....0	.....0	.....0	.....0	907,423
6.6	Sundry general expenses.....	(4,896,896)	.....0	.....0	.....0	.....0	(4,896,896)
6.7	Group service and administration fees.....	.....0	.....0	.....0	.....0	.....0	.....0
6.8	Reimbursements by uninsured plans.....	.....0	.....0	.....0	.....0	.....0	.....0
7.1	Agency expense allowance.....	20,559,744	.....0	.....0	.....0	.....0	20,559,744
7.2	Agents' balances charged off (less \$.....0 recovered).....	54,327	.....0	.....0	.....0	.....0	54,327
7.3	Agency conferences other than local meetings.....	5,218,589	.....0	.....0	.....0	.....0	5,218,589
9.1	Real estate expenses.....	(3,525,788)	.....0	.....0	.....0	.....0	(3,525,788)
9.2	Investment expenses not included elsewhere.....	.....0	.....0	.....0	.....0	20,258,558	20,258,558
9.3	Aggregate write-ins for expenses.....	(5,624,655)	.....0	.....0	.....0	.....0	(5,624,655)
10.	General expenses Incurred.....	249,486,740	.....0	.....0	.....0	20,258,558	(a)... 269,745,298
11.	General expenses unpaid December 31, prior year.....	6,957,647	.....0	.....0	.....0	.....0	6,957,647
12.	General expenses unpaid December 31, current year.....	7,498,716	.....0	.....0	.....0	.....0	7,498,716
13.	Amounts receivable relating to uninsured plans, prior year.....	.....0	.....0	.....0	.....0	.....0	.....0
14.	Amounts receivable relating to uninsured plans, current year.....	.....0	.....0	.....0	.....0	.....0	.....0
15.	General expenses paid during year (Lines 10+11-12-13+14).....	248,945,671	.....0	.....0	.....0	20,258,558	269,204,229
DETAILS OF WRITE-INS							
09.301.	Other expenses.....	(5,624,655)	.....0	.....0	.....0	.....0	(5,624,655)
09.302.	.....	.....0	.....0	.....0	.....0	.....0	.....0
09.303.	.....	.....0	.....0	.....0	.....0	.....0	.....0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page.....	.....0	.....0	.....0	.....0	.....0	.....0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	(5,624,655)	.....0	.....0	.....0	.....0	(5,624,655)

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes.....	94,337	0	0	213,508	307,845
2.	State insurance department licenses and fees.....	1,474,164	0	0	0	1,474,164
3.	State taxes on premiums.....	22,703,297	2,270	0	0	22,705,567
4.	Other state taxes, including \$.....0 for employee benefits.....	(223,850)	0	0	0	(223,850)
5.	U.S. Social Security taxes.....	7,106,096	0	0	0	7,106,096
6.	All other taxes.....	479,941	0	0	0	479,941
7.	Taxes, licenses and fees incurred.....	31,633,987	2,270	0	213,508	31,849,765
8.	Taxes, licenses and fees unpaid December 31, prior year.....	3,327,283	0	0	0	3,327,283
9.	Taxes, licenses and fees unpaid December 31, current year.....	6,627,404	0	0	0	6,627,404
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	28,333,866	2,270	0	213,508	28,549,644

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums.....	27,572	.....0
2.	Applied to shorten the endowment or premium-paying period.....	.....0	.....0
3.	Applied to provide paid-up additions.....	46,824	.....0
4.	Applied to provide paid-up annuities.....	.....0	.....0
5.	Total Lines 1 through 4.....	74,397	.....0
6.	Paid-in cash.....	19,492	.....0
7.	Left on deposit.....	5,237	.....0
8.	Aggregate write-ins for dividend or refund options.....	.....0	.....0
9.	Total Lines 5 through 8.....	99,126	.....0
10.	Amount due and unpaid.....	.....0	.....0
11.	Provision for dividends or refunds payable in the following calendar year.....	88,145	.....0
12.	Terminal dividends.....	.....0	.....0
13.	Provision for deferred dividend contracts.....	.....0	.....0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13.....	.....0	.....0
15.	Total Lines 10 through 14.....	88,145	.....0
16.	Total from prior year.....	110,482	.....0
17.	Total dividends or refunds (Lines 9 + 15 - 16).....	76,789	.....0
DETAILS OF WRITE-INS			
0801.	.....	.....0	.....0
0802.	.....	.....0	.....0
0803.	.....	.....0	.....0
0898.	Summary of remaining write-ins for Line 8 from overflow page.....	.....0	.....0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	.....0	.....0

Life Insurance Company of the Southwest
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 41 CSO 3.00% NL.....	97,700	.0	88,182	0	9,519
0100002. 41 CSO 3.50% NL.....	164	.0	164	0	0
0100003. 58 CSO 2.50% NL.....	4,577	.0	4,577	0	0
0100004. 58 CSO 3.00% NL.....	2,957,201	.0	2,957,201	0	0
0100005. 58 CSO 3.00% CRVM.....	2,027,834	.0	2,027,834	0	0
0100006. 58 CSO 3.50% NL.....	209,786	.0	152,251	0	57,536
0100007. 58 CSO 3.50% CRVM.....	3,889,616	.0	3,099,944	0	789,672
0100008. 58 CSO 4.00% CRVM.....	1,229,450	.0	1,229,450	0	0
0100009. 58 CSO 4.50% NL.....	103,531	.0	103,531	0	0
0100010. 58 CSO 4.50% CRVM.....	13,443,039	.0	9,978,389	0	3,464,649
0100011. 58 CSO 3.50% ALB NL.....	6,191,788	.0	3,238,800	0	2,952,987
0100012. 58 CSO 3.50% ALB CRVM.....	765,438	.0	765,438	0	0
0100013. 58 CSO 4.00% ALB CRVM.....	134,172	.0	134,172	0	0
0100014. 80 CSO 4.00% CRVM.....	1,640,484	.0	1,640,484	0	0
0100015. 80 CSO 4.50% NL.....	70,101	.0	70,101	0	0
0100016. 80 CSO 4.50% CRVM.....	6,972,056	.0	6,972,056	0	0
0100017. 80 CSO 5.50% NL.....	25,915,759	.0	25,915,759	0	0
0100018. 80 CSO 6.00% NL.....	21,517,394	.0	21,517,394	0	0
0100019. 80 CSO 6.00% CRVM.....	50,024	.0	50,024	0	0
0100020. 80 CSO 5.00% CRVM.....	1,150	.0	1,150	0	0
0100021. Universal Life CRVM 80 CSO 4.0% 87 -.....	239,744,759	.0	239,744,759	0	0
0100022. Universal Life CRVM 2001 CSO 4.0% 08 -.....	529,402,047	.0	529,402,047	0	0
0100023. Universal Life CRVM 2001 CSO 2.0% 05 -.....	43,635,925	.0	43,635,925	0	0
0100024. Universal Life CRVM 2001 CSO 2.5% 07-.....	20,502,912	.0	20,502,912	0	0
0100025. Universal Life CRVM 2001 CSO 3.0% 09 -.....	1,681,914,636	.0	1,681,914,636	0	0
0100026. Universal Life California Method 97 -.....	308,329,160	.0	308,329,160	0	0
0100027. Universal Life CRVM 2001 CSO 3.5% 13-.....	7,865,478	.0	7,865,478	0	0
0100028. Substandard Extra.....	462,994	.0	462,994	0	0
0100029. CRVM 80 CSO 4.50% from 1/1/99.....	25,042	.0	25,042	0	0
0100030. 1999 XXX 80 CSO 4.50% from 1/1/2000.....	5,238,264	.0	5,238,264	0	0
0100031. 1999 XXX 80 CSO 4.00% from 1/1/2006.....	875,799	.0	875,799	0	0
0100032. 1999 XXX 2001CSO 4.00% from 1/1/2006.....	25,090,288	.0	25,090,288	0	0
0100033. NLP 2001 CSO 4.00% from 1/1/2012.....	55,029	.0	55,029	0	0
0100034. CRVM 2001 CSO 4.00% from 1/1/2012.....	75,154	.0	75,154	0	0
0100035. 1999 XXX 2001CSO 4.00% from 1/1/2012.....	344,250	.0	344,250	0	0
0100036. Substandard.....	2,034,010	.0	2,034,010	0	0
0100037. NLP 2001 CSO 3.50% from 1/1/2013.....	583,519	.0	583,519	0	0
0100038. CRVM 2001 CSO 3.50% from 1/1/2013.....	6,611,019	.0	6,611,019	0	0
0100039. 1999 XXX 2001CSO 3.50% from 1/1/2013.....	59,761,855	.0	59,761,855	0	0
0100040. Revised XXX 2017CSO 3.5% from 1-1-2017.....	5,134,211	.0	5,134,211	0	0
0100041. NLP 2001 CSO 3.5% from 1/1/13.....	559	.0	559	0	0
0100042. 80 CSO 5.00% YRT.....	0	.0	0	0	0
0199997. Totals (Gross).....	3,024,908,175	.0	3,017,633,812	0	7,274,363
0199998. Reinsurance ceded.....	1,203,778,538	.0	1,203,778,538	0	0
0199999. Totals (Net).....	1,821,129,637	.0	1,813,855,274	0	7,274,363
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 83 IAM, a-2000 7.00%.....	174,300	XXX	174,300	XXX	0
0200002. 83 IAM, a-2000 6.75%.....	660,547	XXX	660,547	XXX	0
0200003. 83 IAM, a-2000 6.50%.....	668,845	XXX	668,845	XXX	0
0200004. 83 IAM, a-2000 6.00%.....	2,696,693	XXX	2,696,693	XXX	0
0200005. 83 IAM, a-2000 5.50%.....	2,873,654	XXX	2,873,654	XXX	0
0200006. 83 IAM, a-2000 5.25%.....	3,486,075	XXX	3,486,075	XXX	0
0200007. 83 IAM, a-2000 5.00%.....	1,361,384	XXX	1,361,384	XXX	0
0200008. 83 IAM, a-2000 4.50%.....	1,325,885	XXX	1,325,885	XXX	0
0200009. 83 IAM, a-2000 4.25%.....	1,929,970	XXX	1,929,970	XXX	0
0200010. 83 IAM, a-2000 4.00%.....	1,219,889	XXX	1,219,889	XXX	0
0200011. 83 IAM 9.25%.....	0	XXX	0	XXX	0
0200012. 83 IAM 8.75%.....	114,080	XXX	114,080	XXX	0
0200013. 83 IAM 8.25%.....	48,604	XXX	48,604	XXX	0
0200014. 83 IAM 8.00%.....	0	XXX	0	XXX	0
0200015. 83 IAM 7.75%.....	49,413	XXX	49,413	XXX	0
0200016. 83 IAM 7.25%.....	325,467	XXX	325,467	XXX	0
0200017. 83 IAM 6.25%.....	143,548	XXX	143,548	XXX	0
0200018. 2012 IAR 4.00%.....	6,655,735	XXX	6,655,735	XXX	0
0200019. 2012 IAR 3.75%.....	2,646,866	XXX	2,646,866	XXX	0
0200020. 2012 IAR 3.50%.....	502,771	XXX	502,771	XXX	0
0200021. 2012 IAR 3.25%.....	504,567	XXX	504,567	XXX	0
0200022. 2012 IAR 3.00%.....	126,269	XXX	126,269	XXX	0
0200023. CARVM 3.50%.....	161,055,018	XXX	3,858,237	XXX	157,196,781
0200024. CARVM 3.75%.....	64,133,580	XXX	27,200,830	XXX	36,932,749
0200025. CARVM 4.00%.....	248,094	XXX	248,094	XXX	0
0200026. CARVM 4.25%.....	77,222,824	XXX	62,105,362	XXX	15,117,462

Life Insurance Company of the Southwest
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200027. CARVM 4.50%.....	206,507,433	XXX.....	150,906,114	XXX.....	55,601,319
0200028. CARVM 4.75%.....	219,676,808	XXX.....	66,936,746	XXX.....	152,740,062
0200029. CARVM 5.00%.....	168,051,294	XXX.....	135,358,956	XXX.....	32,692,338
0200030. CARVM 5.25%.....	306,607,395	XXX.....	37,104,474	XXX.....	269,502,921
0200031. CARVM 5.50%.....	157,006,333	XXX.....	88,558,097	XXX.....	68,448,236
0200032. CARVM 5.75%.....	63,343,622	XXX.....	22,470,464	XXX.....	40,873,158
0200033. CARVM 6.00%.....	62,534,188	XXX.....	13,947,715	XXX.....	48,586,472
0200034. CARVM 6.25%.....	142,789,692	XXX.....	28,868,628	XXX.....	113,921,064
0200035. CARVM 6.5%.....	74,641,263	XXX.....	49,084,381	XXX.....	25,556,882
0200036. CARVM 6.75%.....	52,405,754	XXX.....	52,405,754	XXX.....	0
0200037. CARVM 7.00%.....	32,662,116	XXX.....	31,132,575	XXX.....	1,529,541
0200038. CARVM 7.25%.....	6,717,230	XXX.....	1,918,536	XXX.....	4,798,694
0200039. CARVM 8.00%.....	398,248	XXX.....	398,248	XXX.....	0
0200040. CARVM 8.25%.....	397,603	XXX.....	397,603	XXX.....	0
0200041. CARVM 8.50%.....	8,307,620	XXX.....	1,061,758	XXX.....	7,245,862
0200042. BSPM 3.50%.....	889,439,227	XXX.....	889,439,227	XXX.....	0
0200043. BSPM 3.75%.....	3,691,052,764	XXX.....	3,691,052,764	XXX.....	0
0200044. BSPM 4.00%.....	1,086,472,993	XXX.....	1,086,472,993	XXX.....	0
0200045. BSPM 4.25%.....	1,065,326,778	XXX.....	1,065,158,770	XXX.....	168,008
0200046. BSPM 4.50%.....	2,275,145,804	XXX.....	2,171,442,505	XXX.....	103,703,300
0200047. BSPM 4.75%.....	1,048,164,651	XXX.....	981,073,511	XXX.....	67,091,139
0200048. BSPM 5.00%.....	1,271,489,509	XXX.....	1,192,201,044	XXX.....	79,288,465
0200049. BSPM 5.25%.....	231,309,573	XXX.....	176,807,551	XXX.....	54,502,022
0200050. BSPM 5.50%.....	75,433,963	XXX.....	44,406,865	XXX.....	31,027,098
0200051. BSPM 5.75%.....	492,956	XXX.....	492,956	XXX.....	0
0299997. Totals (Gross).....	13,466,548,893	XXX.....	12,100,025,321	XXX.....	1,366,523,572
0299999. Totals (Net).....	13,466,548,893	XXX.....	12,100,025,321	XXX.....	1,366,523,572

Supplementary Contracts with Life Contingencies:

0300001. 83 IAM, a-2000 4.00%.....	114,784	0.....	114,784	0.....	0
0300002. 83 IAM, a-2000 4.25%.....	53,524	0.....	53,524	0.....	0
0300003. 83 IAM, a-2000 4.50%.....	888,770	0.....	888,770	0.....	0
0300004. 83 IAM, a-2000 5.25%.....	105,076	0.....	105,076	0.....	0
0300005. 83 IAM, a-2000 6.00%.....	9,730	0.....	9,730	0.....	0
0300006. 83 IAM, a-2000 6.50%.....	603,037	0.....	603,037	0.....	0
0300007. 83 IAM 6.75%.....	0	0.....	0	0.....	0
0300008. 83 IAM 7.25%.....	17,048	0.....	17,048	0.....	0
0300009. 83 IAM 8.00%.....	0	0.....	0	0.....	0
0300010. 83 IAM 8.75%.....	3,914	0.....	3,914	0.....	0
0300011. 2012 IAR 3.50%.....	47,717	0.....	47,717	0.....	0
0300012. 2012 IAR 3.75%.....	106,855	0.....	106,855	0.....	0
0300013. 2012 IAR 4.00%.....	218,335	0.....	218,335	0.....	0
0399997. Totals (Gross).....	2,168,791	0.....	2,168,791	0.....	0
0399999. Totals (Net).....	2,168,791	0.....	2,168,791	0.....	0

Accidental Death Benefits:

0400001. 59 ADB 3.00%.....	6,272	0.....	6,272	0.....	0
0400002. 1926-1933 Inter-Company Double Indemnity 1941 CSO 3%.....	20,113	0.....	20,113	0.....	0
0400003. 1959 Accidental Death Benefit 1980 CSO 4.5%.....	1,044	0.....	1,044	0.....	0
0400004. 1959 Accidental Death Benefit 2001 CSO 4%.....	4,645	0.....	4,645	0.....	0
0400005. 1959 Accidental Death Benefit 2001 CSO 3.50%.....	30,668	0.....	30,668	0.....	0
0499997. Totals (Gross).....	62,742	0.....	62,742	0.....	0
0499998. Reinsurance ceded.....	2,762	0.....	2,762	0.....	0
0499999. Totals (Net).....	59,980	0.....	59,980	0.....	0

Disability - Active Lives:

0500001. 52 DIS. TABLE 3.00%.....	8,270	0.....	8,270	0.....	0
0500002. 52 DIS. TABLE 4.50%.....	1,150	0.....	1,150	0.....	0
0500003. Issues 1964 and after, 58 CSO 2.5%: Modified WP Ben 5 w/ Per 2.....	1,916,064	0.....	1,916,064	0.....	0
0500004. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	12,878,027	0.....	12,878,027	0.....	0
0500005. NLP 58 CSO 2.25% from 1/1/64.....	7,879	0.....	7,879	0.....	0
0500006. 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	2,320,828	0.....	2,320,828	0.....	0
0500007. 2 yr prelim term 52 DIS P2 B5 MOD 2001CSO 4%.....	5,429	0.....	5,429	0.....	0
0500008. DIS: NLP 52 DIS P2 B5 MOD 58CSO 2.5%.....	156,562	0.....	156,562	0.....	0
0599997. Totals (Gross).....	17,294,209	0.....	17,294,209	0.....	0
0599998. Reinsurance ceded.....	4,134,599	0.....	4,134,599	0.....	0
0599999. Totals (Net).....	13,159,610	0.....	13,159,610	0.....	0

Disability - Disabled Lives:

0600001. 52 DIS TABLE 3.00%.....	112,734	0.....	112,734	0.....	0
0600002. 68 GROUP DIS 3.50%.....	298,371	0.....	0	0.....	298,371
0600003. 70 GROUP DIS 3.50%.....	49,544	0.....	0	0.....	49,544
0600004. Ben 2 Per 2 Modified 2.5%.....	1,274,754	0.....	1,274,754	0.....	0
0600005. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	0	0.....	0	0.....	0
0600006. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.00%.....	0	0.....	0	0.....	0
0600007. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	454,699	0.....	454,699	0.....	0
0699997. Totals (Gross).....	2,190,102	0.....	1,842,187	0.....	347,915

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0699998. Reinsurance ceded.....	14,904	0	14,904	0	0
0699999. Totals (Net).....	2,175,198	0	1,827,283	0	347,915
Miscellaneous Reserves:					
0700001. DEF. RESERVES.....	8,542	0	8,542	0	0
0700002. NONDEDUCTION OF D.F.P.....	46,677	0	44,559	0	2,118
0700003. PAYOR DTH/GIR/EXTRA.....	31,478	0	31,478	0	0
0700004. EXCESS UL/EIUL NET PREMIUMS.....	2,793,129	0	2,793,129	0	0
0700005. EXCESS TERM NET PREMIUMS.....	9,554,511	0	9,554,511	0	0
For surrender values in excess of reserves otherwise required and carried in this 0700006. schedule	9,447	0	9,447	0	0
0799997. Totals (Gross).....	12,443,784	0	12,441,666	0	2,118
0799998. Reinsurance ceded.....	955,517	0	955,517	0	0
0799999. Totals (Net).....	11,488,267	0	11,486,149	0	2,118
9999999. Totals (Net) - Page 3, Line 1.....	15,316,730,376	0	13,942,582,408	0	1,374,147,968

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes [X]	No []
1.2	If not, state which kind is issued		
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes [X]	No []
2.2	If not, state which kind is issued		
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.	Yes [X]	No []
4.	Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:	Yes []	No [X]
4.1	Amount of insurance:	\$.....	0
4.2	Amount of reserve:	\$.....	0
4.3	Basis of reserve:		
4.4	Basis of regular assessments:		
4.5	Basis of special assessments:		
4.6	Assessments collected during year:	\$.....	0
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.		
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes []	No [X]
6.1	If so, state the amount of reserve on such contracts on the basis actually held:	\$.....	0
6.2	That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.	\$.....	0
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	Yes []	No [X]
7.1	If yes, state the total dollar amount of assets covered by these contracts or agreements:	\$.....	0
7.2	Specify the basis (fair value, amortized cost, etc.) for determining the amount:		
7.3	State the amount of reserves established for this business:	\$.....	0
7.4	Identify where the reserves are reported in the blank.		
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year?	Yes []	No [X]
8.1	If yes, state the total dollar amount of account value covered by these contracts or agreements:	\$.....	0
8.2	State the amount of reserves established for this business:	\$.....	0
8.3	Identify where the reserves are reported in the blank:		
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes [X]	No []
9.1	If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	\$.....	5,940,247,946
9.2	State the amount of reserves established for this business:	\$.....	476,138,322
9.3	Identify where the reserves are reported in the blank:		

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non- Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	6,614	0	0	0	0	6,602	0	0	12
2. Additional contract reserves (a).....	439,866	0	0	0	0	439,866	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	446,480	0	0	0	0	446,468	0	0	12
8. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0
9. Totals (Net).....	446,480	0	0	0	0	446,468	0	0	12
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	0	0	0	0	0	0	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0
16. Totals (Net).....	0	0	0	0	0	0	0	0	0
17. TOTALS (Net).....	446,480	0	0	0	0	446,468	0	0	12
18. TABULAR FUND INTEREST.....	20,402	0	0	0	0	20,402	0	0	0

DETAILS OF WRITE-INS

0601.	0	0	0	0	0	0	0	0	0
0602.	0	0	0	0	0	0	0	0	0
0603.	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0
1301.	0	0	0	0	0	0	0	0	0
1302.	0	0	0	0	0	0	0	0	0
1303.	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	1,524,429,960	0	43,084,055	13,429,546	0	1,467,916,358
2. Deposits received during the year.....	288,466,724	0	1,887,812	4,383,408	0	282,195,505
3. Investment earnings credited to the account.....	(3,849,081)	0	1,814,486	(741,535)	0	(4,922,032)
4. Other net change in reserves.....	10,129,331	0	10,129,331	0	0	0
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	25,494,233	0	13,315,997	2,748,245	0	9,429,991
8. Other net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	1,793,682,700	0	43,599,687	14,323,174	0	1,735,759,839
10. Reinsurance balance at the beginning of the year.....	0	0	0	0	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	1,793,682,700	0	43,599,687	14,323,174	0	1,735,759,839

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	2,165,159	0	2,165,159	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	280,000	0	280,000	0	0	0	0	0	0	0	0
2.14 Net.....	1,885,159	0	(b).....1,885,159	(b).....0	0	(b).....0	(b).....0	0	0	0	0
2.2 Other:											
2.21 Direct.....	28,305,381	0	28,321,298	(60,358)	0	0	45,366	(925)	0	0	0
2.22 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	15,742,257	0	15,742,257	0	0	0	0	0	0	0	0
2.24 Net.....	12,563,124	0	(b).....12,579,041	(b).....(60,358)	0	(b).....0	(b).....45,366	(b).....(925)	(b).....0	(b).....0	(b).....0
3. Incurred but unreported:											
3.1 Direct.....	2,262,915	0	2,243,219	0	0	0	9,696	0	0	0	10,000
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	787,970	0	787,970	0	0	0	0	0	0	0	0
3.4 Net.....	1,474,945	0	(b).....1,455,249	(b).....0	0	(b).....0	(b).....9,696	0	(b).....0	(b).....0	(b).....10,000
4. Totals:											
4.1 Direct.....	32,733,455	0	32,729,676	(60,358)	0	0	55,062	(925)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	16,810,227	0	16,810,227	0	0	0	0	0	0	0	0
4.4 Net.....	15,923,228	(a).....0	(a).....15,919,449	(60,358)	0	0	(a).....55,062	(925)	0	0	10,000

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.0 in Column 2, \$.0 in Column 3 and \$.0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.410,048, Individual Annuities \$.0, Credit Life (Group and Individual) \$.0, and Group Life \$.0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.0, Credit (Group and Individual) Accident and Health \$.0 and Other Accident and Health \$.14,409,227 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct.....	200,702,233	0	109,286,037	85,240,929	197,588	0	159,894	5,799,249	0	0	18,536
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	32,742,925	0	32,742,925	0	0	0	0	0	0	0	0
1.4 Net.....	(d) 167,959,308	0	76,543,112	85,240,929	197,588	0	159,894	5,799,249	0	0	18,536
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	32,733,455	0	32,729,676	(60,358)	0	0	55,062	(925)	0	0	10,000
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	16,810,227	0	16,810,227	0	0	0	0	0	0	0	0
2.4 Net.....	15,923,228	0	15,919,449	(60,358)	0	0	55,062	(925)	0	0	10,000
3. Amounts recoverable from reinsurers Dec. 31, current year.....	2,991,426	0	2,991,426	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	25,968,227	0	25,908,482	(64,053)	0	0	114,591	(794)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	9,897,592	0	9,897,592	0	0	0	0	0	0	0	0
4.4 Net.....	16,070,635	0	16,010,891	(64,053)	0	0	114,591	(794)	0	0	10,000
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	452,197	0	452,197	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct.....	207,467,461	0	116,107,231	85,244,624	197,588	0	100,365	5,799,118	0	0	18,536
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	42,194,790	0	42,194,790	0	0	0	0	0	0	0	0
6.4 Net.....	165,272,671	0	73,912,441	85,244,624	197,588	0	100,365	5,799,118	0	0	18,536

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....576,612 in Line 1.1, \$.....576,612 in Line 1.4, \$.....576,612 in Line 6.1 and \$.....576,612 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....56 in Line 1.1, \$.....56 in Line 1.4, \$.....56 in Line 6.1 and \$.....56 in Line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	11,004,384	0	(11,004,384)
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	1,595	54,341	52,746
21. Furniture and equipment, including health care delivery assets.....	205,920	294,615	88,695
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	63,320,324	51,010,235	(12,310,089)
25. Aggregate write-ins for other-than-invested assets.....	831,117	1,090,360	259,243
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	75,363,340	52,449,551	(22,913,789)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	75,363,340	52,449,551	(22,913,789)

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Leasehold Improvements.....	237,985	326,063	88,078
2502. Miscellaneous Receivables.....	0	1,958	1,958
2503. Items not allocated.....	60,409	317,122	256,713
2598. Summary of remaining write-ins for Line 25 from overflow page.....	532,723	445,217	(87,506)
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	831,117	1,090,360	259,243

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	2017
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (193,784,786)	\$ 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	\$ (193,784,786)	\$ 61,231,251
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,241,105,142	\$ 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	\$ 1,241,105,142	\$ 1,207,625,420
- B.

Use of Estimates in the Preparation of the Financial Statement

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.
- C.

Accounting Policy

Life premiums are recognized at each policy anniversary when due. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1)

Basis for Short-Term Investments

Short-term investments are stated at amortized cost.

(2)

Basis for Bonds and Amortization Schedule

Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other-than-temporarily impaired are written down to their fair value.

(3)

Basis for Common Stocks

Common stocks are stated at fair market value.

(4)

Basis for Preferred Stocks

Preferred stocks are stated in accordance with the guidance provided in Statements of Statutory Accounting Principles ("SSAP") No. 32 - Investments in Preferred Stock (including investments in preferred stock of subsidiary, controlled or affiliated entities).

(5)

Basis for Mortgage Loans

Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.

(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.

(7)

Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

The Company carries National Life Distribution, LLC, a noninsurance subsidiary, at U.S. GAAP equity adjusted to a statutory basis in accordance with SSAP No. 97 - Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88 .

(8)

Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

The Company has minor ownership interests in joint ventures. The Company carries these interests based on the underlying audited GAAP equity of the investee.

(9)

Accounting Policies for Derivatives

All derivatives are stated at fair value.

(10)

Anticipated Investment Income Used in Premium Deficiency Calculation

The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group
- 19

NOTES TO FINANCIAL STATEMENTS

Accident and Health Contracts.

- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses for A&H Contracts
Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company has not modified its capitalization policy from the prior year.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Company has no pharmaceutical rebate receivables.

D. Going Concern
N/A

Note 2 – Accounting Changes and Correction of Errors

No corrections of errors that were material to the Company's financial position or results of operations.

Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method
NONE
- B. Statutory Merger
NONE
- C. Assumption Reinsurance
NONE
- D. Impairment Loss
NONE

Note 4 – Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale
NONE

Note 5 – Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
- (1) Maximum and Minimum Lending Rates
The maximum and minimum lending rates for mortgage loans during 2018 were: 3.63% and 6.53%.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was: 75%

- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total

Current Year\$7,955

Prior Year\$3,500

- (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a. Current Year								
1. Recorded Investment (All)								
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,185,648,075	\$ 0	\$3,185,648,075	
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
2. Accruing Interest 90-179 Days Past Due								
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
3. Accruing Interest 180+ Days Past Due								
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
4. Interest Reduced								
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Number of Loans	0	0	0	0	0	0	0	
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	

NOTES TO FINANCIAL STATEMENTS

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,838,869,045	\$ 0	\$ 2,838,869,045
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
4. Interest Reduced							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a. Current Year								
1. With Allowance for Credit Losses	\$	0	\$	0	\$	0	\$	0
2. No Allowance for Credit Losses		0		0		0		0
3. Total (1 + 2)	\$	0	\$	0	\$	0	\$	0
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan		0		0		0		0
b. Prior Year								
1. With Allowance for Credit Losses	\$	0	\$	0	\$	0	\$	0
2. No Allowance for Credit Losses	\$	0	\$	0	\$	0	\$	0
3. Total (1 + 2)	\$	0	\$	0	\$	0	\$	0
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	\$	0	\$	0	\$	0	\$	0

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	0	0	0	0	0	0	0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on	0	0	0	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0
b. Prior Year							
1. Average Recorded Investment	0	0	0	0	0	0	0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

(7) Allowances for Credit Balances:

	Current Year		Prior Year	
a. Balance at beginning of period	\$	0	\$	0
b. Additions charged to operations		0		0
c. Direct write-downs charged against the allowances		0		0
d. Recoveries of amounts previously charged off		0		0
e. Balance at end of period	\$	0	\$	0

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year	
a. Aggregate amount of mortgage loans derecognized	\$	2,739,953
b. Real estate collateral recognized		1,500,000
c. Other collateral recognized		0
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$	0

(9) Policy for Recognizing Interest Income on Impaired Loans

The company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized upon receipt.

B. Debt Restructuring

	Current Year		Prior Year	
(1) The total recorded investment in restructured loans, as of year-end	\$	0	\$	0
(2) The realized capital losses related to these loans		0		0
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	0	\$	0

C. Reverse Mortgages - NONE

D. Loan-Backed Securities

(1) Description of Sources Used to Determine 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.

(2) Securities with Recognized Other-Than-Temporary Impairment

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

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

NOTES TO FINANCIAL STATEMENTS

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than- Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non- Interest	
g. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
h. 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	20,890,736	0	4,261,583	16,629,153
l. Total 4th Quarter	\$ 20,890,736	\$ 0	\$ 4,261,583	\$ 16,629,153
m. Annual aggregate total	XXX	\$ 0	\$ 4,261,583	XXX

(3) Recognized OTTI securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
USG785 AR A	\$ 720,472	\$ 0	\$ 65,511	\$ 654,962	\$ 654,962	12/31/2018
694308 HN 0	\$ 2,748,849	\$ 0	\$ 718,028	\$ 2,030,821	\$ 2,033,416	12/31/2018
694308 HY 6	\$ 6,468,649	\$ 0	\$ 1,549,189	\$ 4,919,460	\$ 4,976,010	12/31/2018
694308 GY 7	\$ 3,954,467	\$ 0	\$ 989,556	\$ 2,964,911	\$ 2,968,318	12/31/2018
694308 GJ 0	\$ 4,978,360	\$ 0	\$ 319,360	\$ 4,659,000	\$ 4,663,450	12/31/2018
97381W AZ 7	\$ 2,019,939	\$ 0	\$ 619,939	\$ 1,400,000	\$ 815,000	12/31/2018
Total			\$ 4,261,583			

(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	\$ 4,088,802
	2. 12 Months or Longer	\$ 3,894,240
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 143,215,288
	2. 12 Months or Longer	\$ 124,252,120

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NONE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions - NONE
- H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions - NONE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions - NONE
- J. Real Estate

- (1) Recognized Impairment Loss
The Company recognized an impairment loss on Waterford One. The amount was determined based on the appraised value of the property. A loss of \$0.8 million was recorded in line 34 of the Summary of Operations - Net realized capital gains and losses.
- (2) Sold or Classified Real Estate Investments as Held for Sale

a. The Company sold one property in 2018:

- Rasmussen Business College, an office building in Mankato, MN, the sale took place on December 14, 2018.

b. A gain of \$0.1 million was recognized on the sale and recorded in line 34 of the Summary of Operations - Net realized capital gains and losses.
- (3) Changes to a Plan of Sale for an Investment in Real Estate
Investment in Real Estate - No Change of Plan

NOTES TO FINANCIAL STATEMENTS

- (4) Retail Land Sales Operations
Retail Land Sale - N/A
- (5) Real Estate Investments with Participating Mortgage Loan Features
Investment with Participating Loan Features - NONE

K. Low-Income Housing Tax Credits (LIHTC)

- (1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments
The remaining holding periods vary for these investments with the longest being 13 years and the Company anticipates full absorption of all LIHTC credits. The required holding period is 15 years.
- (2) Amount of LIHTC and Other Tax Benefits Recognized
The Company recognized no tax credits and \$2.9 million of other tax benefits in 2018. The Company recognized \$27.5 million tax credits and \$6.9 million of other tax benefits in 2017.
- (3) Balance of Investment Recognized
In 2018, a balance of \$140.5 million is recognized in the statement of financial position. The prior year amount reflected in the statement of financial position is \$167.5 million.
- (4) Regulatory Reviews
The LIHTC properties are not subject to any regulatory reviews.
- (5) LIHTC investments which Exceed 10% of Total Admitted Assets
The Company investments in LIHTC do not exceed 10% of the total admitted assets.
- (6) Recognized Impairment
The Company did not recognize any impairments or write-downs during 2018 on LIHTC investments.
- (7) Amount and Nature of Write-Downs or Reclassifications
There were no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

L. Restricted Assets

- (1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)				Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)		
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	0.0%	0.0%
b. Collateral held under security lending arrangements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
c. Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
g. Placed under option contracts	0	0	0	0	0	0	0	0	0	0.0%	0.0%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.0%	0.0%
i. FHLB capital stock	70,703,900	0	0	0	70,703,900	59,456,300	11,247,600	0	70,703,900	0.4%	0.4%
j. On deposit with states	3,497,669	0	0	0	3,497,669	3,396,075	101,594	0	3,497,669	0.0%	0.0%
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,299,595,082	0	0	0	2,299,595,082	1,493,785,634	805,809,448	0	2,299,595,082	11.6%	11.6%
m. Pledged as collateral not captured in other categories	139,567,661	0	0	0	139,567,661	123,747,559	15,820,102	0	139,567,661	0.7%	0.7%
n. Other restricted assets	81,174,209	0	0	0	81,174,209	383,241,177	(302,066,968)	0	81,174,209	0.4%	0.4%
o. Total Restricted Assets	\$2,594,538,521	\$ 0	\$ 0	\$ 0	\$2,594,538,521	\$2,063,626,745	\$ 530,911,776	\$ 0	\$2,594,538,521	13.1%	13.1%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

- (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted						8	Percentage	
	Current Year					6	7	9	10
	1	2	3	4	5				

NOTES TO FINANCIAL STATEMENTS

Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged assets for coverage of a group annuity	\$ 139,567,661	\$ 0	\$ 0	\$ 0	\$ 139,567,661	\$ 110,274,614	\$ 29,293,047	\$ 139,567,661	0.7%	0.7%
Pledged assets for swaps	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 13,472,945	\$ (13,472,945)	\$ 0	0.0%	0.0%
Total (c)	\$ 139,567,661	\$ 0	\$ 0	\$ 0	\$ 139,567,661	\$ 123,747,559	\$ 15,820,102	\$ 139,567,661	0.7%	0.7%

- (a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral Pledged for Counterparties with Derivative Exposure	\$ 81,174,209	\$ 0	\$ 0	\$ 0	\$ 81,174,209	\$ 383,241,177	\$(302,066,968)	\$ 81,174,209	0.4%	0.4%
Total (c)	\$ 81,174,209	\$ 0	\$ 0	\$ 0	\$ 81,174,209	\$ 383,241,177	\$(302,066,968)	\$ 81,174,209	0.4%	0.4%

- (a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements - N/A

- M. Working Capital Finance Investments - NONE
- N. Offsetting and Netting of Assets and Liabilities - NONE
- O. Structured Notes - NONE
- P. 5GI Securities - NONE
- Q. Short Sales - N/A
- R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	65	0
(2) Aggregate Amount of Investment Income	\$ 12,312,699	\$ 0

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership
The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.
- B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies
The Company recognized impairment write downs of \$1.7 million in 2018 for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

Note 7 – Investment Income

- A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:
Due and accrued income is excluded from investment income when collection of interest is uncertain. Rental income is excluded from investment income when more than three months in arrears.
- B. The total amount excluded:
0

Note 8 – Derivative Instruments

The Company may purchase or sell various derivative instruments, including equity options, total return swaps, forwards and futures based on the S&P 500, MSCI Emerging Markets, Russell 2000 and other indices in order to hedge its obligation with respect to indexed products. These derivative instruments generally cost 5% or less of the indexed liabilities at the time they are purchased, are authorized under state law, and are purchased from counterparties that conform to the Company's policies and guidelines regarding derivative instruments. The standard option position involves contracts of duration one year or less and, except for dynamic portfolio balancing (which is limited), are held to maturity. If the related index decreases, options purchased expire worthless, and any future contracts will be settled at a loss.

These instruments are marked to market daily and may produce exposure in excess of internal counterparty limits established by the Insurance Companies' investment policy. The Company requires the counterparties to post collateral on its behalf to correct any overage stemming from either trading activity or market movements. The Company receives cash, cash equivalents and securities as collateral for any excess exposure and records the collateral received as a liability. The Company is required, in certain instances, to post collateral in order to purchase option, futures, or swap contracts. The amount of collateral that may be required for future or swap trading is determined by the exchange on which it is traded. The amount of collateral that is required for option trading is dependent on the counterparty.

NOTES TO FINANCIAL STATEMENTS

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter (“OTC”) derivatives, which are bilateral contracts between two counterparties. The Company manages credit risk by dealing with creditworthy counterparties, establishing risk control limits, obtaining collateral from all counterparties and evaluating the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned. The Company’s exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company enters into interest rate swaps to reduce market risks from changes in interest rates. The Company designates interest rate swaps as fair value hedges when they have met the requirements to be deemed fair value hedges. These swaps are primarily pay-fixed for receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

Note 9 – Income Taxes

A. Deferred Tax Assets/(Liabilities)

1. Components of Net Deferred Tax Asset/(Liability)

	2018			2017			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$185,138,060	\$ 7,005,075	\$192,143,135	\$150,507,022	\$ 4,104,422	\$154,611,444	\$ 34,631,038	\$ 2,900,653	\$ 37,531,691
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	\$185,138,060	\$ 7,005,075	\$192,143,135	\$150,507,022	\$ 4,104,422	\$154,611,444	\$ 34,631,038	\$ 2,900,653	\$ 37,531,691
d. Deferred tax assets nonadmitted	11,004,384	0	11,004,384	0	0	0	11,004,384	0	11,004,384
e. Subtotal net admitted deferred tax asset (1c-1d)	\$174,133,676	\$ 7,005,075	\$181,138,751	\$150,507,022	\$ 4,104,422	\$154,611,444	\$ 23,626,654	\$ 2,900,653	\$ 26,527,307
f. Deferred tax liabilities	78,740,741	20,257,876	98,998,617	90,651,380	10,526,212	101,177,592	(11,910,639)	9,731,664	(2,178,975)
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 95,392,935	\$(13,252,801)	\$ 82,140,134	\$ 59,855,642	\$(6,421,790)	\$ 53,433,852	\$ 35,537,293	\$(6,831,011)	\$ 28,706,282

2. Admission Calculation Components SSAP No. 101

	2018			2017			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below:	78,585,366	3,554,767	82,140,133	90,570,302	3,311,387	93,881,689	(11,984,936)	243,380	(11,741,556)
Adjusted gross deferred tax assets expected to be realized following the balance sheet date	78,585,366	3,554,767	82,140,133	90,570,302	3,311,387	93,881,689	(11,984,936)	243,380	(11,741,556)
Adjusted gross deferred tax assets allowed per limitation threshold			0			0			0
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	95,548,310	3,450,308	98,998,618	59,936,720	793,035	60,729,755	35,611,590	2,657,273	38,268,863
d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c)	\$174,133,676	\$ 7,005,075	\$181,138,751	\$150,507,022	\$ 4,104,422	\$154,611,444	\$ 23,626,654	\$ 2,900,653	\$ 26,527,307

3. Other Admissibility Criteria

	2018	2017
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NOTES TO FINANCIAL STATEMENTS

a.	Ratio percentage used to determine recovery period and threshold limitation amount	15.0%	15.0%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,303,484,006	\$ 1,284,507,149

4. Impact of Tax Planning Strategies

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

	2018		2017		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 185,138,060	\$ 7,005,075	\$ 150,507,022	\$ 4,104,422	\$ 34,631,038	\$ 2,900,653
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	100.0%	100.0%	0.0%	(100.0)%	100.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 174,133,676	\$ 7,005,075	\$ 150,507,022	\$ 4,104,422	\$ 23,626,654	\$ 2,900,653
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	100.0%	100.0%	0.0%	(100.0)%	100.0%

(b) Does the company's tax planning strategies include the use of reinsurance? NO

B. Deferred Tax Liabilities Not Recognized - NONE

C. Current and Deferred Income Taxes

1. Current Income Tax

	1 2018	2 2017	3 (Col 1-2) Change
a. Federal	\$ (15,264,877)	\$ 22,763,481	\$ (38,028,358)
b. Foreign	0	0	0
c. Subtotal	(15,264,877)	22,763,481	(38,028,358)
d. Federal income tax on net capital gains	(428,597)	22,617,143	(23,045,740)
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	(16,952,822)	(27,524,710)	10,571,888
g. Federal and Foreign income taxes incurred	\$ (32,646,296)	\$ 17,855,914	\$ (50,502,210)

2. Deferred Tax Assets

	1 2018	2 2017	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 0	\$ 0	\$ 0
2. Unearned premium reserve	0	0	0
3. Policyholder reserves	79,258,774	89,397,754	(10,138,980)
4. Investments	0	0	0
5. Deferred acquisition costs	58,227,246	45,056,342	13,170,904
6. Policyholder dividends accrual	0	0	0
7. Fixed assets	0	0	0
8. Compensation and benefits accrual	0	0	0
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	13,297,268	10,712,561	2,584,707
11. Net operating loss carry-forward	21,720,067	0	21,720,067
12. Tax credit carry-forward	8,124,513	0	8,124,513
13. Other (items <=5% and >5% of total ordinary tax assets)	4,510,192	5,340,365	(830,173)
Other (items listed individually >5% of total ordinary tax assets)			0
99. Subtotal	185,138,060	150,507,022	34,631,038
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	11,004,384	0	11,004,384
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	174,133,676	150,507,022	23,626,654
e. Capital:			
1. Investments	7,005,075	4,104,422	2,900,653
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (items <=5% and >5% of total capital tax assets)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Other (items listed individually >5% of total capital tax assets)			
			0
99. Subtotal	7,005,075	4,104,422	2,900,653
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	7,005,075	4,104,422	2,900,653
i. Admitted deferred tax assets (2d+2h)	\$ 181,138,751	\$ 154,611,444	\$ 26,527,307

3. Deferred Tax Liabilities

	1	2	3
	2018	2017	(Col 1-2) Change
a. Ordinary:			
1. Investments	\$ 7,447,576	\$ 7,777,483	\$ (329,907)
2. Fixed assets	0	0	0
3. Deferred and uncollected premium	1,713,542	4,133,986	(2,420,444)
4. Policyholder reserves	66,536,231	75,848,476	(9,312,245)
5. Other (items <=5% and >5% of total ordinary tax liabilities)	3,043,392	2,891,435	151,957
Other (items listed individually >5% of total ordinary tax liabilities)			0
99. Subtotal	78,740,741	90,651,380	(11,910,639)
b. Capital:			
1. Investments	20,257,876	10,526,212	9,731,664
2. Real estate	0	0	0
3. Other (Items <=5% and >5% of total capital tax liabilities)	0	0	0
Other (items listed individually >5% of total capital tax liabilities)			0
99. Subtotal	20,257,876	10,526,212	9,731,664
c. Deferred tax liabilities (3a99+3b99)	\$ 98,998,617	\$ 101,177,592	\$ (2,178,975)
4. Net Deferred Tax Assets (2i – 3c)	\$ 82,140,134	\$ 53,433,852	\$ 28,706,282

Effective December 22, 2017, the U.S. enacted the Tax Cuts and Jobs Act ("Tax Reform") into law. Under ASC 740, the effects of changes in tax rates and laws are recognized in the period in which the new legislation is enacted. With respect to this legislation, we incurred a one-time increase in tax expense by \$35.6 million in 2017, due to a re-measurement of deferred tax assets and liabilities resulting from the decrease in the corporate Federal income tax rate from 35% to 21%.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	\$ (47,336,542)	21.0%
Proration of tax exempt investment income	0	%
Amortization of interest maintenance reserve	0	%
Small company deduction		%
Tax exempt income deduction		%
Dividends received deduction		%
Corporate owned life insurance		%
Disallowed travel and entertainment	279,977	0%
Reinsurance Gain on Surplus	4,413,222	(2.0)%
Other permanent differences	(4,861,855)	2.0%
Temporary Differences:		
Total ordinary DTAs	34,631,038	(14.0)%
Total ordinary DTLs	11,910,639	(5.0)%
Total capital DTAs	2,900,653	(1.0)%
Total capital DTLs	(9,731,664)	4.0%
Other:		
Statutory valuation allowance adjustment		%
Tax rate change	(5,714,955)	3.0%
Accrual adjustment – prior year	1,108,425	0%
Other	(20,245,234)	9.0%
Totals	(32,646,296)	14.0%
Federal and foreign income taxes incurred	(32,217,699)	14.0%
Realized capital gains (losses) tax	(428,597)	0%
Change in net deferred income taxes		%
Total statutory income taxes	\$ (32,646,296)	14.0%

E. Operating Loss Carryforwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

At December 31, 2018, the Company had \$101.4 million in operating loss carryforwards available to offset future taxable income and \$8.1 million in tax credits expiring in 2038 available to offset future tax.
2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses: NONE
3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code is:
The Company did not have any protective deposits under Section 6603 of the Internal Revenue Code.

NOTES TO FINANCIAL STATEMENTS

- F. Consolidated Federal Income Tax Return
1. The Company's federal income tax return is consolidated with the following entities:
National Life Insurance Company, Catamount Reinsurance Company, Longhorn Reinsurance Company, National Life Holding Company, NLV Financial Corp., Sentinel Asset Management, Inc., Sentinel Administrative Services, Inc., and Equity Services, Inc.
 2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:
The method of allocation for federal income tax expense between the companies is pursuant to a written agreement. Allocation is based upon separate return calculations with current credit for net losses. Intercompany tax balances are settled quarterly.
- G. Federal or Foreign Federal Income Tax Loss Contingencies:
The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.
- H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA - N/A
- I. Alternative Minimum Tax (AMT Credit) - N/A

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

- A, B, C. Nature of the Relationship Involved, Transactions and Dollar Amounts of Transactions
The Company is a wholly-owned subsidiary of National Life Insurance Company ("NLIC"), a Vermont domiciled life insurance company.
- Longhorn Reinsurance Company ("Longhorn") commenced business on August 17, 2016 as a special purpose financial insurance company domiciled and licensed in the state of Vermont. Effective October 1, 2016 the Company entered into a coinsurance with funds withheld agreement with Longhorn to reinsure certain in-force indexed universal life insurance policies issued by the Company. As a result of this transaction, the Company recognized a ceding commission, a portion of which was recorded in net income and the other portion as an increase to surplus, which will be recognized as income on a net of tax basis as earnings emerge from the reinsured business, in accordance with Appendix-791. All outstanding stock issued by Longhorn is owned by its parent, NLIC. At formation, Longhorn issued 5,000,000 shares of common stock at \$1 par value per share to NLIC in exchange for cash. NLIC paid an additional \$17 million in cash to Longhorn, which was recorded as gross paid in and contributed surplus.
- On March 6, 2015, National Life Distribution, LLC ("NLD") was organized as a Vermont domestic limited liability company. The Company is the sole member of the LLC and paid cash of \$100,000 on June 5, 2015 as a capital contribution. NLD serves as a master agency for National Life Group's field force operations. The Company incurs commission expenses based on applicable product commission schedules agreed to with NLD. In 2018, the Company received a dividend from NLD for \$17.0 million.
- Catamount Reinsurance Company ("Catamount") was incorporated on August 5, 2015 as a subsidiary of NLIC. Catamount is an insurance affiliate of the Company; all outstanding shares of Catamount's common stock are directly owned by NLV Financial Corp ("NLVF"). During 2016, ownership of Catamount was transferred as a dividend from NLIC to NLVF.
- D. Amounts Due From or To Related Parties
All intercompany transactions are settled on a current basis. Amounts payable or receivable at December 31 generally represent year end cost allocations, reinsurance transactions, and income taxes and are included in the Company's statement of assets, liabilities and capital and surplus. Net amounts receivable from NLIC at December 31, 2018 totaled \$10.5 million and net amounts payable to NLIC at December 31, 2017 were \$153.0 million. See Note 10F for more information.
- E. Guarantees or Undertakings
No guarantees or undertakings for the benefit of a subsidiary, parent or affiliate resulting in a material contingent exposure of the Company or any related party's assets or liabilities existed at December 31, 2018. See Note 14 for information regarding other contingencies.
- F. Material Management or Service Contracts and Cost-Sharing Arrangements
The Company and its parent share common facilities and employees. Expenses are periodically allocated according to specified expense sharing agreements. Significant transactions are disclosed, as appropriate, on Schedule Y – Part 2.
- In 2017, the Company amended and restated its expense sharing agreement with NLIC with an effective date of January 1, 2017. Expenses are allocated quarterly. In conformity with customary insurance accounting principles, the Company reimbursed NLIC for administrative and other general expenses. The expense allocation is reflected in Page 4 Line 23 - General insurance expenses.
- G. Nature of the Control Relationship
All outstanding shares of the Company are owned by its parent NLIC, an insurance company domiciled in the State of Vermont.
- H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned
The Company does not own any shares of an upstream parent or affiliate.
- I. Investments in SCA that Exceed 10% of Admitted Assets
The Company does not have any investments in a subsidiary or affiliated entity that exceeds 10% of the admitted assets of the insurer.
- J. Investments in Impaired SCAs
The Company does not have any investments in an impaired subsidiary or affiliated entity.
- K. Investment in Foreign Insurance Subsidiary
None
- L. Investment in Downstream Noninsurance Holding Company
The Company does not have any investments in a downstream noninsurance holding company.
- M. All SCA Investments
The Company's investment in NLD is reflected in Other Invested Assets.
- N. Investment in Insurance SCAs
The Company does not have any investments in an insurance SCA.
- O. SCA Loss Tracking - N/A

NOTES TO FINANCIAL STATEMENTS

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 and for backup liquidity. 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 of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.
- (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	7,000,000	7,000,000	0
(c) Activity Stock	63,263,100	63,263,100	0
(d) Excess Stock	440,800	440,800	0
(e) Aggregate Total (a+b+c+d)	\$ 70,703,900	\$ 70,703,900	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	3,983,194,818	XXX	XXX

2. Prior Year-End

	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

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d).
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d).

b. Membership Stock (Class A and B) Eligible for Redemption and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 7,000,000	\$ 7,000,000	\$ 0	\$ 0	\$ 0	\$ 0

11B(2)B1 current year total (column 1) should equal 11B(2)a1(a) total (column 1).
11B(2)B2 current year total (column 1) should equal 11B(2)a1(b) total (column 1).

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,316,636,147	\$ 2,299,595,082	\$ 1,680,433,362
2. Current Year General Account Total Collateral Pledged	2,316,636,147	2,299,595,082	1,680,433,362
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	\$ 1,532,772,555	\$ 1,493,785,634	\$ 1,411,700,362

11B(3)a1 (columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (columns 1, 2 and 3, respectively).
11B(3)a2 (columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (columns 1, 2 and 3, respectively).
11B(3)a3 (columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (columns 1, 2 and 3, respectively).
11B(3)a4 (columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (columns 1, 2 and 3, respectively).

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
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NOTES TO FINANCIAL STATEMENTS

1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 2,391,801,274	\$ 2,390,241,895	\$ 1,478,018,362
2. Current Year General Account Maximum Collateral Pledged	2,391,801,274	2,390,241,895	1,478,018,362
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum 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	1,680,433,362	1,680,433,362	0	\$ 1,680,433,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 1,680,433,362	\$ 1,680,433,362	\$ 0	\$ 1,680,433,362

2. Prior Year-End

	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	1,680,433,362	1,680,433,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	\$ 1,680,433,362	\$ 1,680,433,362	\$ 0

11B(4)b4 (columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (columns 1, 2 and 3, respectively).

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
- B. Investment Policies and Strategies - N/A
- C. Fair Value of Plan Assets - N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - N/A
- E. Defined Contribution Plans - See Note 12G.
- F. Multiemployer Plans - N/A
- G. Consolidated/Holding Company Plans

The Company participates in a defined contribution retirement plan for its employees that is sponsored by the Company's parent, NLIC. Under this plan, eligible employees earning less than a specified amount receive a 75% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees earning more than the specified amount receive a 50% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plan subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. The Company's matching contribution for the plan was \$2.3 million and \$1.9 million for 2018 and 2017, respectively.

The Company participates in various defined benefit pension plans and post-retirement medical benefit plans sponsored by NLVF, who indirectly holds all of the outstanding stock of the Company through its 100% ownership in the Company's parent, NLIC. The Company's net expense for these plans was \$49.9 million and \$22.4 million for 2018 and 2017, respectively.

NOTES TO FINANCIAL STATEMENTS

For both of these plans, the Company has no ongoing obligation in connection with these plans outside of contributing towards the annual cost for the Company’s employees who participate in the plans.

- H. Postemployment Benefits and Compensated Absences - NONE
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - N/A

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

- (1) Number of Share and Par or State Value of Each Class
At December 31, 2018, the Company had 300,000 shares authorized and outstanding, \$10.00 par value per share.
- (2) Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues
The Company has no preferred stock outstanding.
- (3) Dividend Restrictions
The Company can pay dividends to NLIC up to the greater of (1) 10% of surplus as of the end of the previous calendar year or (2) the net gain from operations on a statutory basis for the previous calendar year. Any payment in excess of this amount would require the Company to give advance notice of the proposed dividend to the Commissioner of Insurance of the Texas Department of Insurance, who may disapprove its payment.
- (4) Dates and Amounts of Dividends Paid
In 2018 and 2017, the Company paid no dividends.
- (5) Profits that may be Paid as Ordinary Dividends to Stockholders
Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6) Restrictions Plans on Unassigned Funds (Surplus)
There were no restrictions placed on the Company’s surplus.
- (7) Amount of Advances to Surplus not Repaid
The total amount of advances to surplus not repaid is \$-0-.
- (8) Amount of Stock Held for Special Purposes
No stock is held for special purposes.
- (9) Reasons for Changes in Balance of Special Surplus Funds from Prior Period
There were no changes in the balances of any special surplus funds.
- (10) The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$58,395,907.
- (11) The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Principal and/or Interest Paid Current Period	Total Principal and/or Interest Paid	Unapproved Principal and/or Interest	Date of Maturity
12/17/2003	7.5%	\$ 30,000,000	\$ 30,000,000	\$ 2,250,000	\$ 32,956,250	\$ 881,250	August 2033
Total	XXX	\$ 30,000,000	\$ 30,000,000	\$ 2,250,000	\$ 32,956,250	\$ 881,250	XXX

The Company's outstanding surplus note is owned by its parent, NLIC.

- (12) The impact of any restatement due to prior quasi-reorganizations is as follows
There were no prior quasi-reorganizations.
- (13) Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization
The effective dates of all quasi-reorganizations in the prior 10 years are: N/A

Note 14 – Liabilities, Contingencies and Assessments

- A. Contingent Commitments

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: \$513,173,373.

(2) Detail of other contingent commitments
NONE

(3) Guarantee Obligations
N/A
- B. Assessments

(1) Assessments Where Amount is Known or Unknown
The Company participates in the guaranty association of each state in which it conducts business. The amount of any assessment is based on various rates, established by the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). At December 31, 2018, the Company had accrued assessment charges of \$0.6 million with expected payment over ten years. The Company has also recorded a related asset of \$0.4 million for premium tax credits, which are expected to be realized through 2028.

(2) Assessments

NOTES TO FINANCIAL STATEMENTS

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	462,169
b.	Decreases current period:		
			95,199
c.	Increases current period:		
			4,140
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current period	\$	371,110

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts
N/A

C. Gain Contingencies
NONE

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Total SSAP 97 and SSAP 48 Contingent Liabilities
NONE

E. Joint and Several Liabilities
N/A

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

The Company is also involved in class action or putative class action litigation. On September 24, 2010, three individuals (including two former policyholders and one now former policyholder) brought a putative class action against LSW concerning their purchases of indexed universal life insurance policies sold in California (SecurePlus Provider and SecurePlus Paragon), before the U.S. District Court for the Central District of California and captioned Walker, et al. v. Life Ins. Co. of the Southwest. Plaintiffs asserted claims under the California Unfair Competition Law and for fraudulent concealment, alleging that the Company and independent agents did not sufficiently and/or appropriately disclose, in illustrations and otherwise, certain features of the policies, including the amount and duration of certain charges and fees set forth in the policies themselves, the method by which policy values are calculated under the policies, and the potential tax treatment for policy loans under certain circumstances. A jury trial on the fraudulent concealment claims was held in April 2014 and resulted in a defense verdict. No liability was found and no damages awarded. In an Order dated April 14, 2015, U.S. District Court Judge James V. Selna found in favor of the Company as to all remaining claims. On May 29, 2015, plaintiffs filed a notice of appeal from the final judgment with the United States Court of Appeals for the Ninth Circuit. Plaintiffs filed their appellate brief in December 2015. The Company filed its answer brief on February 8, 2016. Plaintiffs filed their reply brief on May 23, 2016. Oral argument occurred on February 7, 2017. The US Court of Appeals for the Ninth Circuit issued its decision on March 3, 2017. The Ninth Circuit affirmed the defense verdict on all of the claims that went to trial finding that Plaintiff’s had failed to prove the merits of any of their claims. The Ninth Circuit reversed the District Court’s conclusion that Plaintiffs could not bring an unlawfulness claim under California’s Unfair Competition Law for alleged violations of California’s Illustration Statute, and remanded that claim back to the District Court for further proceedings (including an analysis of whether any class action could be maintained as to that claim). The appellants (Walker, et al) then filed a petition for rehearing with the Ninth Circuit. That petition for rehearing was denied. Following the remand to the United States District Court, the plaintiffs filed a Third Amended Complaint which included the previously dismissed claims alleging violations of the California Illustration Statute. The Company filed a motion for summary judgment and Plaintiffs filed a cross motion for partial summary judgment on these claims. The motions were heard on December 11, 2017 and the Court issued its opinion on December 22, 2017. The Court granted and denied the cross motions for summary judgment with respect to certain claims under the California Unfair Competition Law that had previously been dismissed by the Court. The Company answered the Third Amended Complaint on January 22, 2018. On June 15, 2018, the Court granted Plaintiffs leave to file a Fourth Amended Complaint which among other things added two additional named Plaintiffs. Plaintiffs filed their Fourth Amended Complaint on June 22, 2018 and LSW answered on June 29, 2018. On May 11, 2018, Plaintiffs filed a motion for class certification and LSW opposed on June 1, 2018. After a hearing on July 28, 2018, the Court granted class certification as to certain of the remanded claims on July 31, 2018. Both parties have sought permission to appeal the July 31, 2018 class certification ruling to the Ninth Circuit Court of Appeals. Those requests are pending. Trial is currently scheduled to begin in the matter on May 21, 2019. The Company intends to continue to contest the matter vigorously.

Note 15 – Leases

A. Lessee Operating Lease

(1) Lessee’s Leasing Arrangements

a. Rental Expense
The Company is party to an amended lease agreement with Gaedeke Holding IX, LLC for its home office facilities. The expiration date of this agreement is January 31, 2027. In accordance with Statement of Statutory Accounting Principles (SSAP) No. 22, Leases, rent charges/incentives were recognized on a straight line basis over the term of the lease. The result is a rent obligation liability of \$1.5 million and an incentive liability of \$0.3 million as of December 31, 2018. Rent expenses incurred were \$1.5 million and \$1.2 million for the years ended 2018 and 2017, respectively.

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year
The following is a schedule of future minimum rental payments for operating leases that have remaining non-cancelable terms in excess of one year pursuant to the amended lease as described above:

a. At December 31, 2018 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
1. 2019	\$ 1,729,831
2. 2020	\$ 1,808,235
3. 2021	\$ 1,846,362
4. 2022	\$ 1,684,189
5. 2023	\$ 1,709,260
6. Total	\$ 5,437,540

(3) For Sale-Leaseback Transactions

a. Terms of the Sale-Leaseback Transactions

NOTES TO FINANCIAL STATEMENTS

The Company is not involved in any material sales-leaseback transactions.

B. Lessor Leases

Leasing is not a significant part of the lessor's business activities in terms of revenue, net income, or assets.

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

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk:

	Assets		Liabilities	
	2018	2017	2018	2017
a. Swaps	\$ 525,075,000	\$ 525,075,000	\$ 0	\$ 0
b. Futures	80,929,810	55,166,175	0	0
c. Options	0	0	0	0
d. Total	\$ 606,004,810	\$ 580,241,175	\$ 0	\$ 0

See Schedule DB for additional detail.

2. Nature and Terms of Off-Balance Sheet Risk

The Company purchases exchange-traded futures on various indexes including the S&P 500, MSCI Emerging Markets, and the Russell2000. If the referenced index decreases, any futures contracts will be settled at a loss. See Note 8 for additional information concerning market risk and cash requirements.

The Company has entered into pay-fixed, receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

3. Amount of Loss if any Party to the Financial Instrument Failed

The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") swap contracts, which are bilateral contracts between two counterparties. Losses would be limited to the carrying value of the swap positions, less any net collateral held that has been obtained from the relevant counterparty.

4. Collateral or Other Security Required to Support Financial Instrument

The Company is required, in certain instances, to post collateral in order to purchase futures contracts. The amount of collateral that may be required for futures trading is determined by the exchange on which it is traded.

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

A. Transfers of Receivables Reported as Sales - N/A

B. Transfer and Servicing of Financial Assets - N/A

C. Wash Sales - NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - NONE

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE

ote 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$ 0	\$ 2,123,712	\$ 0	\$ 0	\$ 2,123,712
Common stock	\$ 3,528,846	\$ 0	\$ 70,703,900	\$ 1,540,225	\$ 75,772,971
Derivatives	\$ 6,936,585	\$ 189,461,411	\$ 0	\$ 0	\$ 196,397,996
Other invested assets	\$ 0	\$ 0	\$ 0	\$ 506,567,001	\$ 506,567,001
Cash, cash equivalents & short-term investments	\$ 17,858,188	\$ 8,000,044	\$ 0	\$ 124,550,000	\$ 150,408,232
Total	\$ 28,323,619	\$ 199,585,167	\$ 70,703,900	\$ 632,657,226	\$ 931,269,912
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 96,763,889	\$ 0	\$ 0	\$ 96,763,889
Total	\$ 0	\$ 96,763,889	\$ 0	\$ 0	\$ 96,763,889

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

Description	Beginning Balance at	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses)	Total Gains and (Losses)	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 12/31/2018
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NOTES TO FINANCIAL STATEMENTS

	1/1/2018			Included in Net Income	Included in Surplus					
a. Assets										
Other invested assets	\$379,774,141	\$ 0	\$(479,174,732)	\$ (1,738,808)	\$ 21,495,798	\$180,217,785	\$ 0	\$(100,574,184)	\$ 0	\$ 0
Common stock	\$ 59,456,300	\$ 0	\$ 0	\$ 0	\$ 0	\$17,785,800	\$ 0	\$ (6,538,200)	\$ 0	\$ 70,703,900
Total	\$439,230,441	\$ 0	\$(479,174,732)	\$ (1,738,808)	\$ 21,495,798	\$198,003,585	\$ 0	\$(107,112,384)	\$ 0	\$ 70,703,900
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 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 stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

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 - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

(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 - N/A

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 14,337,587,740	\$ 14,514,266,170	\$ 3,506,010	\$ 14,123,018,377	\$ 211,063,353	\$ 0	\$ 0
Preferred stock	\$ 11,266,375	\$ 11,700,000	\$ 0	\$ 11,266,375	\$ 0	\$ 0	\$ 0
Common stock	\$ 75,772,971	\$ 75,772,971	\$ 3,528,846	\$ 0	\$ 70,703,900	\$ 1,540,225	\$ 0
Mortgage loans	\$3,200,253,987	\$3,185,648,075	\$ 0	\$ 0	\$3,200,253,987	\$ 0	\$ 0
Real estate	\$ 4,500,000	\$ 3,500,000	\$ 0	\$ 4,500,000	\$ 0	\$ 0	\$ 0
Cash, cash equivalents & short-term investments	\$ 150,408,232	\$ 150,408,232	\$ 17,858,188	\$ 8,000,044	\$ 0	\$ 124,550,000	\$ 0
Derivative asset	\$ 196,397,996	\$ 196,397,996	\$ 6,936,585	\$ 189,461,411	\$ 0	\$ 0	\$ 0
Other invested assets	\$ 762,588,147	\$ 744,199,777	\$ 0	\$ 115,382,386	\$ 0	\$ 506,667,001	\$ 140,538,760
Derivative liability	\$ 96,763,889	\$ 96,763,889	\$ 0	\$ 96,763,889	\$ 0	\$ 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	\$ 140,538,760	0.0		A - it was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type of Class or Financial Instrument	Fair Value at December 31, 2018	Unfunded Commitments at December 31, 2018	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common stock	\$1,540,225	\$0.00	Not applicable	Not applicable
Short-term investments	\$124,550,000	\$0.00	Not applicable	Not applicable
Other invested assets	\$506,667,001	\$513,173,373	Not applicable	Not applicable

See Note 20(A)4 above for a description of valuation techniques and inputs used in fair value measurement.

Note 21 – Other Items

- A. Unusual or Infrequent Items
NONE
- B. Troubled Debt Restructuring Debtors
NONE

NOTES TO FINANCIAL STATEMENTS

- C. Other Disclosures
The following amounts were not represented in the financial statements as of December 31, 2018 as they represent segregated funds held for others: Cash and securities collateral of \$81.2 million pledged from counterparties for derivative exposure, this is a decrease of \$302.1 million from prior year.

The Company is the owner and beneficiary of life insurance policies included in Aggregate write-ins for other-than-invested assets at their cash surrender values pursuant to SSAP No. 21, paragraph 6. At December 31, 2018, the cash surrender value in an investment vehicle is \$201.9 million and is allocated into the following categories based on primary underlying investment characteristics: 84% cash and short-term investments and 16% other invested assets.
- D. Business Interruption Insurance Recoveries
NONE
- E. State Transferable and Non-Transferable Tax Credits
(1) Carrying Value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total
NONE
- F. Subprime Mortgage Related Risk Exposure - NONE
- G. Retained Assets

(1) Description of How Accounts are Structured and Reporting
The reserve asset program for the Company is reported as a liability on the financial statements. In the event of a death claim, clients have numerous settlement options to choose. If they do not choose a settlement option, the default is a reserve asset account only in states where it's permitted. Once a client has elected a reserve asset account, the account is opened with a third party vendor and the withdrawals are funded through an unaffiliated financial institution. The client receives a check book, statement and information regarding the new account. Interest is credited to each account monthly, there is only one interest rate for the program and it was changed in 2015. The Company pays the administrative fees associated with the accounts but the clients may be assessed the following transaction fees should they occur:

\$10.00- Insufficient Funds \$12.00- Stop Payment orders \$2.00- Draft Copies or special statements
- (2) Retained Assets In Force

	In Force		In Force	
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	13	\$ 2,061,063	21	\$ 1,037,944
b. 13 to 24 months	14	394,737	21	1,348,682
c. 25 to 36 months	14	986,190	22	1,929,488
d. 37 to 48 months	18	1,034,307	6	124,450
e. 49 to 60 months	4	85,278	11	564,032
f. Over 60 months	194	4,561,249	207	5,121,711
g. Total	257	\$ 9,122,824	288	\$ 10,126,307

- (3) Segregation Between Individual and Group Contracts

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset account at the beginning of the year	288	\$ 10,126,307	0	\$ 0
b. Number/amount of retained asset accounts issued/added during the year	23	4,119,777	0	0
c. Investment earnings credited to retained asset accounts during the year	N/A	69,604	N/A	0
d. Fees and other charges assessed to retained asset accounts during the year	N/A	12	N/A	0
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	0	0	0
f. Number/amount of retained asset accounts closed/withdrawn during the year	54	5,192,852	0	0
g. Number balance of retained asset accounts at the end of the year	257	\$ 9,122,824	0	\$ 0

- H. Insurance-Linked Securities (ILS) Contracts
N/A

Note 22 – Events Subsequent

- A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?
- Yes [] No [X]

Subsequent events have been considered through December 31, 2018 for the statutory statement issued on February 26, 2019.

Note 23 – Reinsurance

- A. Ceded Reinsurance Report

Section1 – General Interrogatories

NOTES TO FINANCIAL STATEMENTS

- (1)

Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [] No [X]
If yes, give full details.
- (2)

Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [] No [X]
If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

- (1)

Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [] No [X]

a.

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

b.

What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$ N/A
- (2)

Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [] No [X]
If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

- (1)

What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$34,829,549
- (2)

Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [X] No []
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$59,653,813

- B.

Uncollectible Reinsurance
The Company has not written off any uncollectible reinsurance during the year.
- C.

Commutation of Ceded Reinsurance Reflected in Income and Expenses
The Company has not commuted any ceded reinsurance during the year.
- D.

Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1)

Reporting Entity Ceding to Certified Reinsurer Whose Rating was Downgraded or Status Subject to Revocation
N/A
- E.

Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer
N/A
- F.

Reinsurance Agreement with Affiliated Captive Reinsurer
N/A
- G.

Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

N/A

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - N/A

Note 26 – Intercompany Pooling Arrangements - NONE

Note 27 – Structured Settlements - NONE

Note 28 – Health Care Receivables - NONE

Note 29 – Participating Policies

For the reporting year ended 2018, premiums under traditional life participating policies were \$2.8 million. The Company accounts for its policyholder dividends based upon SSAP No. 51 - Life Contracts. The Company paid dividends on these policies in the amount of \$0.1 million.

Note 30 – Premium Deficiency Reserves

N/A

Note 31 – Reserves for Life Contracts and Annuity Contracts

- (1)

Reserve Practices
The Company waives deduction of deferred fractional premiums upon death of insured. The Company does not return any portion of the final premium paid beyond the date of death, except where provided in policy provisions. Surrender values are not promised in excess of the legally computed reserves.
- (2)

Valuation of Substandard Policies

NOTES TO FINANCIAL STATEMENTS

For Universal Life, Statutory reserves are calculated using actual rated and/or flat extra mortality attributed to the life. The additional reserve due to the substandard nature is not separately calculated and reported. Table ratings expire after 20 years or age 65, whichever is later.

For Traditional Life, Statutory reserves are determined by computing mean reserves using standard mortality, then calculating a substandard extra reserve. Where the extra premium is a flat extra, the extra reserve is equal to one-half the flat extra premium charge for the year. For policies with a percentage extra rating, the extra reserve is defined as the difference between mean reserves calculated using standard valuation mortality and mean reserves calculated using valuation mortality adjusted by the percentage rating. Table ratings expire after 20 years or age 65, whichever is later.

- (3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums
As of December 31, 2018, the Company had \$1.7 billion of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Texas. Reserves to cover the above insurance totaled \$15.0 million at year-end and are reported in Exhibit 5 - Miscellaneous Reserves.
- (4) Method Used to Determine Tabular Interest, Reserves Released, and Cost
The Tabular Interest (Page 7, Part A, Line 4) has been determined by formula as described in the instructions for Page 7. The Tabular less Actual Reserve Release (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, Part A, Line 9) has been determined by formula as described in the instructions for Page 7.
- (5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies
The Tabular Interest on funds not involving life contingencies (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7.
- (6) Details for Other Changes
N/A

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

	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to Discretionary Withdrawal:					
(1) With market value adjustment	\$ 1,911,328,663	\$ 0	\$ 0	\$ 1,911,328,663	12.5%
(2) At book value less current surrender charge of 5% or more	3,775,741,051	0	0	3,775,741,051	24.7%
(3) At fair value	0	0	0	0	0.0%
(4) Total with market value adjustment or at fair value (total of 1 through 3)	\$ 5,687,069,714	\$ 0	\$ 0	\$ 5,687,069,714	37.3%
(5) At book value without adjustment (minimal or no charge or adjustment)	7,331,227,177	0	0	7,331,227,177	48.0%
B. Not subject to discretionary withdrawal	2,244,103,493	0	0	2,244,103,493	14.7%
C. Total (gross: direct + assumed)	15,262,400,384	0	0	15,262,400,384	100.0%
D. Reinsurance ceded	0	0	0	0	
E. Total (net) (C) - (D)	\$ 15,262,400,384	\$ 0	\$ 0	\$ 15,262,400,384	

F. Life and Accident & Health Annual Statement:

(1) Exhibit 5, Annuities section, Total (net)	\$ 13,466,548,893
(2) Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	2,168,791
(3) Exhibit 7, Deposit-type contracts, Line 14, Column 1	1,793,682,700
(4) Subtotal	\$ 15,262,400,384
Separate Accounts Statement:	
(5) Exhibit 3, Line 0299999, Column 2	\$ 0
(6) Exhibit 3, Line 0399999, Column 2	0
(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	0
(11) Subtotal	\$ 0
(12) Combined Total	\$ 15,262,400,384

ote 33 – Premium and Annuity Considerations Deferred and Uncollected

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

	Gross	Net of Loading
(1) Industrial	\$ 0	\$ 0
(2) Ordinary new business	9,112,383	7,925,779
(3) Ordinary renewal	2,937,346	7,459,227
(4) Credit life	0	0
(5) Group life	6,243	6,703
(6) Group annuity	0	0
(7) Totals	\$ 12,055,972	\$ 15,391,709

NOTES TO FINANCIAL STATEMENTS

ote 34 – Separate Accounts - N/A

ote 35 – Loss/Claim Adjustment Expenses -N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [X]No []

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [X]No []N/A []

1.3

State regulating?

Texas

1.4

Is the reporting entity publicly traded or a member of publicly traded group?

Yes []No [X]

1.5

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

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes []No [X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2014

3.2

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

12/31/2014

3.3

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

04/11/2016

3.4

By what department or departments?
Texas Department of Insurance

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [X]No []N/A []

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X]No []N/A []

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes []No [X]

4.12

renewals?

Yes []No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [X]No []

4.22

renewals?

Yes [X]No []

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes []No [X]

5.2

If yes, provide the 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	2 NAIC Company Code	3 State of Domicile
Name of Entity		
	0	

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes []No [X]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes []No [X]

7.2

If yes,

7.21

State the percentage of foreign control

0.0%

7.22

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

1 Nationality	2 Type of Entity

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 locations (city and state of the main office) of any affiliates regulated by a federal financial 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.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, LLP 101 Seaport Blvd. Boston, MA 02210

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes []No [X]

10.2

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

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes []No [X]

10.4

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

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes []No []N/A [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.6

If the response to 10.5 is no or n/a, please explain:
The reporting entity has not established an Audit Committee. It has elected to appoint the Joint Audit Committee of its parent company to meet the requirements of the Model Audit Rule as adopted by the State of Texas.
11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Michael H. Crawford, VP, Chief Actuary and Appointed Actuary, Life Insurance Company of the Southwest, 15455 Dallas Parkway Ste. 800, Addison, TX 75001
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes ☒ No ☐

12.11

Name of real estate holding company

CrossHarbor Instit Ptners 2014, Crow Holdings Realty Ptns VII, and Waterton Residential Property

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$

43,672,714

12.2

If yes, provide explanation
The Company is a partner in three real estate joint ventures. See Schedule BA - Part 1, Line 1799999

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

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

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes ☐ No ☐

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes ☐ No ☐

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes ☐ No ☐ N/A ☐

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒

14.21

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

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒

14.31

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

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes ☐ No ☒

15.2

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

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
0			\$ 0

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes ☒ No ☐

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes ☒ No ☐

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes ☒ No ☐

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes ☐ No ☒

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$

0

20.12

To stockholders not officers

\$

0

20.13

Trustees, supreme or grand (Fraternal only)

\$

0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$

0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes ☐ No ☒

21.2

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

21.21

Rented from others

\$

0

21.22

Borrowed from others

\$

0

21.23

Leased from others

\$

0

21.24

Other

\$

0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes ☐ No ☒

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$

0

22.22

Amount paid as expenses

\$

0

22.23

Other amounts paid

\$

0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

20.1

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2

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

\$10,518,593

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes [X]No []

24.02

If no, give full and complete information, relating thereto:

24.03

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

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes []No []N/A [X]

24.05

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

\$0

24.06

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

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes []No []N/A [X]

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes []No []N/A [X]

24.09.

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes []No []N/A [X]

24.10

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

24.101

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

\$0

24.102

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

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes [X]No []

25.2

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

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$70,703,900

25.28

On deposit with states

\$3,497,669

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$139,567,661

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$2,299,595,082

25.32

Other

\$81,174,209

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$0

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes [X]No []

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [X]No []N/A []

If no, attach a description with this statement.

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes []No [X]

27.2

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

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X]No []

28.01

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

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

28.02

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

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

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes []No [X]

28.04

If yes, give full and complete information relating thereto:

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

28.05

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	54930080I7ZBDR2FWI52	SEC	DS

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$ 0
29.2999 TOTAL		\$ 0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$ 0	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 14,522,266,214	\$ 14,345,587,784	\$ (176,678,430)
30.2	Preferred Stocks	\$ 11,700,000	\$ 11,266,375	\$ (433,625)
30.3	Totals	\$ 14,533,966,214	\$ 14,356,854,159	\$ (177,112,055)

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

National Association of Insurance Commissioners Financial Times Interactive Data through HUB Data.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

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

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

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

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 31,027

35.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
FTC National Do Not Call Registry	\$ 21,216

36.1 Amount of payments for legal expenses, if any? \$ 5,623,385

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Wilmerhale	\$ 2,879,615

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 3,929

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.	1	2
		Name	Amount Paid
			\$ 0

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
1.2	If yes, indicate premium earned on U.S. business only.			\$	0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?			\$	0
1.3	Reason for excluding:				
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.			\$	0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.			\$	0
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned			\$	0
1.62	Total incurred claims			\$	0
1.63	Number of covered lives			\$	0
	All years prior to most current three years:				
1.64	Total premium earned			\$	0
1.65	Total incurred claims			\$	0
1.66	Number of covered lives			\$	0
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned			\$	0
1.72	Total incurred claims			\$	0
1.73	Number of covered lives			\$	0
	All years prior to most current three years:				
1.74	Total premium earned			\$	0
1.75	Total incurred claims			\$	0
1.76	Number of covered lives			\$	0
2.	Health Test:				
		1	2		
		Current Year	Prior Year		
2.1	Premium Numerator	\$ 0	\$ 0		
2.2	Premium Denominator	\$ 2,103,390,724	\$ 1,769,299,350		
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%		
2.4	Reserve Numerator	\$ 16,614	\$ 17,249		
2.5	Reserve Denominator	\$ 15,321,611,815	\$ 14,248,983,158		
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%		
3.1	Does the reporting entity have Separate Accounts?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
3.2	If yes, has a Separate Accounts statement been filed with this Department			Yes [<input type="checkbox"/>]	No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/> X]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?			\$	0
3.4	State the authority under which Separate Accounts are maintained:				
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?			Yes [<input type="checkbox"/>]	No [<input type="checkbox"/>]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?			Yes [<input type="checkbox"/>]	No [<input type="checkbox"/>]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"			\$	0
4.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?"			Yes [<input checked="" type="checkbox"/> X]	No [<input type="checkbox"/>]
4.2	Net reimbursement of such expenses between reporting entities:				
4.21	Paid			\$	309,733,027
4.22	Received			\$	0
5.1	Does the reporting entity write any guaranteed interest contracts?			Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
5.2	If yes, what amount pertaining to these items is included in:				
5.21	Page 3, Line 1			\$	0
5.22	Page 4, Line 1			\$	0
6.	For stock reporting entities only:				
6.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:			\$	463,972,114
7.	Total dividends paid stockholders since organization of the reporting entity:				
7.11	Cash			\$	143,520,476

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

7.12

Stock

\$1,025,000

8.1

Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as:

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

Yes [] No [X]

8.2

If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement?

Yes [] No [X]

8.3

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31 Earned premium	\$0	\$0	\$0
8.32 Paid claims	\$0	\$0	\$0
8.33 Claim liability and reserve (beginning of year)	\$0	\$0	\$0
8.34 Claim liability and reserve (end of year)	\$0	\$0	\$0
8.35 Incurred claims	\$0	\$0	\$0

8.4

If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<\$25,000	\$0	\$0
8.42	\$25,000 — 99,999	\$0	\$0
8.43	\$100,000 — 249,999	\$0	\$0
8.44	\$250,000 — 999,999	\$0	\$0
8.45	\$1,000,000 or more	\$0	\$0

8.5

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

\$0

9.

For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

9.1

Amount of loss reserves established by these annuities during the current year:

\$0

9.2

List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
	0

10.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

10.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$0

10.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

10.4

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

\$0

11.1

Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

Yes [X] No [] N/A []

11.2

If the answer to 11.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Longhorn Reinsurance Company	16057	VT	\$ 1,088,442,293	\$ 100,000,000	\$ 0	\$ 1,005,536,187

12.

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

12.1

Direct premiums written

\$1,059,639,946

12.2

Total incurred claims

\$32,729,676

12.3

Number of covered lives

392,793

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

13.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []

13.1

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

Yes [] No [X]

21.1

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1 2018	2 2017	3 2016	4 2015	5 2014
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	80,801,042	65,393,392	54,122,099	46,085,059	38,139,896
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	14,276,386	9,919,403	8,155,019	6,752,651	5,454,050
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	10,666	12,092	12,588	13,220	13,935
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	95,088,094	75,324,887	62,289,706	52,850,930	43,607,881
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....	0	0	XXX	XXX	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	19,898,091	15,243,343	12,132,827	11,335,995	9,843,717
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	5,874,215	2,916,011	2,314,226	1,987,816	1,723,681
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	0	0	0	0	0
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	25,772,306	18,159,354	14,447,053	13,323,811	11,567,398
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col.. 3).....	730,788,568	497,241,130	78,724,943	580,919,180	496,499,403
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	1,316,157,992	1,212,109,266	1,124,143,559	928,635,400	1,003,994,271
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	11,670	12,986	16,212	10,990	16,953
17.2 Group annuities (Line 20.4, Col. 7).....	56,380,154	59,882,548	58,432,938	74,014,164	77,106,034
18.1 A&H - group (Line 20.4, Col. 8).....	0	0	0	0	0
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	52,340	53,420	62,112	67,876	71,813
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	2,103,390,723	1,769,299,350	1,261,379,763	1,583,647,610	1,577,688,475
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	19,775,618,821	18,743,433,149	16,805,443,841	14,680,991,911	13,382,043,080
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	18,534,513,679	17,535,807,729	15,737,562,378	13,840,102,882	12,603,064,083
23. Aggregate life reserves (Page 3, Line 1).....	15,316,730,377	14,236,129,900	13,140,489,140	12,656,967,920	11,817,099,594
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....	0	0	XXX	XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	446,479	474,342	526,491	561,272	599,034
25. Deposit-type contract funds (Page 3, Line 3).....	1,793,682,701	1,524,429,960	1,263,832,394	668,701,717	125,712,091
26. Asset valuation reserve (Page 3, Line 24.01).....	144,474,926	130,260,341	116,449,489	103,003,727	88,959,940
27. Capital (Page 3, Lines 29 & 30).....	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28. Surplus (Page 3, Line 37).....	1,238,105,142	1,204,625,420	1,064,881,462	837,889,029	775,978,997
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	1,522,153,342	1,293,168,220	1,021,639,524	1,086,991,027	1,196,113,050
Risk-Based Capital Analysis					
30. Total adjusted capital.....	1,385,624,141	1,337,941,002	1,184,380,404	943,935,261	867,964,456
31. Authorized control level risk-based capital.....	212,069,638	186,347,181	175,365,164	157,498,105	140,316,253
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	75.3	73.1	72.9	78.2	77.3
33. Stocks (Lines 2.1 and 2.2).....	0.5	0.4	0.6	0.5	0.1
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	16.5	15.5	16.0	14.8	13.7
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	0.8	0.6	0.8	0.5	0.5
37. Contract loans (Line 6).....	2.0	1.9	1.9	2.0	2.0
38. Derivatives (Line 7).....	1.0	5.0	4.6	2.0	4.9
39. Other invested assets (Line 8).....	3.9	3.5	3.2	2.1	1.4
40. Receivables for securities (Line 9).....	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

Life Insurance Company of the Southwest
FIVE-YEAR HISTORICAL DATA

(continued)

	1	2	3	4	5
	2018	2017	2016	2015	2014
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate	0	0	0	0	0
49. All other affiliated.....	100,000	100,000	100,000	100,000	0
50. Total of above Lines 44 to 49.....	100,000	100,000	100,000	100,000	0
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	75,363,340	52,449,551	42,443,713	42,860,172	34,788,383
53. Total admitted assets (Page 2, Line 28, Col. 3).....	19,775,618,821	18,743,433,149	16,805,443,841	14,680,991,911	13,382,043,080
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	652,503,882	1,021,479,134	780,376,770	557,401,488	780,374,284
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(7,455,564)	(24,795,776)	(15,890,971)	(30,680,197)	(4,500,911)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	21,440,857	20,267,293	6,911,511	10,161,043	(1,424,756)
57. Total of above Lines 54, 55 and 56.....	666,489,175	1,016,950,651	771,397,310	536,882,333	774,448,617
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	1,108,018,181	940,857,081	894,298,986	830,469,640	814,529,340
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	18,536	30,914	36,708	16,823	1,025
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	309,805,351	195,159,739	(244,679,635)	298,364,891	275,785,257
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	(27,855)	(52,141)	(34,789)	(37,740)	(31,210)
62. Dividends to policyholders (Line 30, Col 1).....	76,789	102,901	91,156	89,432	88,942
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	31.9	32.2	26.5	22.0	22.1
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	6.9	7.2	8.5	8.3	8.7
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	(16.2)	(37.9)	3.9	(28.9)	(41.8)
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	4.2	3.0	2.3	1.8	2.8
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	0	0	0
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	2,000	2,000	2,000	2,000	2,000
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	10,000	10,000	10,000	10,000	24,300
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2).....	0	0	0	0	0
73. Ordinary - life (Col. 3).....	(47,686,655)	11,155,131	70,752,306	25,768,634	11,943,591
74. Ordinary - individual annuities (Col. 4).....	(139,602,830)	37,147,487	90,542,392	30,284,328	67,289,813
75. Ordinary - supplementary contracts (Col. 5).....	(65,591)	(153,884)	(5,673)	(36,037)	8,018
76. Credit life (Col. 6).....	0	0	0	0	0
77. Group life (Col. 7).....	767,504	647,860	168,763	415,401	458,034
78. Group annuities (Col. 8).....	207,717	37,153,154	23,131,757	10,131,867	30,355,156
79. A&H - group (Col. 9).....	0	0	0	0	0
80. A&H - credit (Col. 10).....	0	0	0	0	0
81. A&H - other (Col. 11).....	50,633	77,282	38,275	62,536	73,072
82. Aggregate of all other lines of business (Col. 12).....	0	0	0	0	0
83. Total (Col. 1).....	(186,329,222)	86,027,028	184,627,820	66,626,730	110,127,685

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
NAIC Group Code.....634 NAIC Company Code.....65528

LIFE INSURANCE

	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	1,052,048,641	0	12,189	0	1,052,060,829
2. Annuity considerations.....	1,360,940,612	0	47,696,197	0	1,408,636,809
3. Deposit-type contract funds.....	2,127,038	XXX	0	XXX	2,127,038
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	2,415,116,290	0	47,708,386	0	2,462,824,676
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	24,730	0	0	0	24,730
6.2 Applied to pay renewal premiums.....	27,572	0	0	0	27,572
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	46,824	0	0	0	46,824
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	99,126	0	0	0	99,126
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	99,126	0	0	0	99,126
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	107,444,392	0	159,236	0	107,603,628
10. Matured endowments.....	576,612	0	56	0	576,668
11. Annuity benefits.....	85,240,929	0	5,799,249	0	91,040,178
12. Surrender values and withdrawals for life contracts.....	855,206,647	0	111,222,885	0	966,429,532
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....	1,443,513	0	31,702	0	1,475,215
15. Totals.....	1,049,912,092	0	117,213,128	0	1,167,125,220

DETAILS OF WRITE-INS					
1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	335	22,010,767	0	0	104	104,896	0	0	439	22,115,663
17. Incurred during current year.....	1,151	116,192,345	0	0	(27)	99,706	0	0	1,124	116,292,051
Settled during current year:										
18.1 By payment in full.....	1,212	107,255,901	0	0	40	159,236	0	0	1,252	107,415,137
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	1,212	107,255,901	0	0	40	159,236	0	0	1,252	107,415,137
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	1,212	107,255,901	0	0	40	159,236	0	0	1,252	107,415,137
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	274	30,947,211	0	0	37	45,366	0	0	311	30,992,577
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year.....	332,106	75,220,390,670	0	(a).....0	7,382	12,106,952	0	0	339,488	75,232,497,622
21. Issued during year.....	86,964	25,640,137,946	0	0	0	0	0	0	86,964	25,640,137,946
22. Other changes to in force (Net).....	(26,880)	(5,850,869,432)	0	0	(236)	(1,451,777)	0	0	(27,116)	(5,852,321,209)
23. In force December 31 of current year.....	392,190	95,009,659,184	0	(a).....0	7,146	10,655,175	0	0	399,336	95,020,314,359

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Dividends Paid Or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group policies (b).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	0	0	0	0	0
25.2 Guaranteed renewable (b).....	51,896	51,896	0	18,536	18,536
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	171	171	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	52,067	52,067	0	18,536	18,536
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	52,067	52,067	0	18,536	18,536

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....1,087.

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	Total Amount of Insurance
							7 Policies	8 Certificates		
1. In force end of prior year.....	.....0	.....0	.....332,117	.....75,312,795	.....0	.....0	.....1	.....7,371	.....12,092	.....75,324,887
2. Issued during year.....	.....0	.....0	.....86,646	.....25,772,306	.....0	.....0	.....0	.....0	.....0	.....25,772,306
3. Reinsurance assumed.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
4. Revived during year.....	.....0	.....0	.....776	.....216,675	.....0	.....0	.....0	.....3	.....3	.....216,678
5. Increased during year (net).....	.....0	.....0	.....1	.....222,497	.....0	.....0	.....0	.....0	.....0	.....222,497
6. Subtotals, Lines 2 to 5.....	.....0	.....0	.....87,423	.....26,211,478	.....0	.....0	.....0	.....3	.....3	.....26,211,481
7. Additions by dividends during year.....	.....XXX	.....0	.....XXX	.....16	.....XXX	.....0	.....XXX	.....XXX	.....0	.....16
8. Aggregate write-ins for increases.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
9. Totals (Lines 1 and 6 to 8).....	.....0	.....0	.....419,540	.....101,524,289	.....0	.....0	.....1	.....7,374	.....12,095	.....101,536,384
Deductions during year:										
10. Death.....	.....0	.....0	.....886	.....94,236	.....0	.....0	.....XXX	.....198	.....1,379	.....95,615
11. Maturity.....	.....0	.....0	.....14	.....330	.....0	.....0	.....XXX	.....4	.....1	.....331
12. Disability.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....0	.....0	.....0
13. Expiry.....	.....0	.....0	.....77	.....10,651	.....0	.....0	.....0	.....0	.....0	.....10,651
14. Surrender.....	.....0	.....0	.....5,501	.....1,338,929	.....0	.....0	.....0	.....17	.....30	.....1,338,959
15. Lapse.....	.....0	.....0	.....19,890	.....4,540,731	.....0	.....0	.....0	.....0	.....0	.....4,540,731
16. Conversion.....	.....0	.....0	.....223	.....101,117	.....0	.....0	.....XXX	.....XXX	.....XXX	.....101,117
17. Decreased (net).....	.....0	.....0	.....19	.....318,137	.....0	.....0	.....0	.....0	.....19	.....318,156
18. Reinsurance.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
19. Aggregate write-ins for decreases.....	.....0	.....0	.....137	.....42,730	.....0	.....0	.....0	.....0	.....0	.....42,730
20. Totals (Lines 10 to 19).....	.....0	.....0	.....26,747	.....6,446,861	.....0	.....0	.....0	.....219	.....1,429	.....6,448,290
21. In force end of year (Line 9 minus Line 20).....	.....0	.....0	.....392,793	.....95,077,428	.....0	.....0	.....1	.....7,155	.....10,666	.....95,088,094
22. Reinsurance ceded end of year.....	.....XXX	.....0	.....XXX	.....39,323,551	.....XXX	.....0	.....XXX	.....XXX	.....0	.....39,323,551
23. Line 21 minus Line 22.....	.....XXX	.....0	.....XXX	.....55,753,877	.....XXX	(a).....0	.....XXX	.....XXX	.....10,666	.....55,764,543

DETAILS OF WRITE-INS

0801. ....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0802. ....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0803. ....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0898. Summary of remaining write-ins for Line 8 from overflow page	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
1901. ABR Acceleration.....	.....0	.....0	.....137	.....42,719	.....0	.....0	.....0	.....0	.....0	.....42,719
1902. LTC Acceleration.....	.....0	.....0	.....0	.....11	.....0	.....0	.....0	.....0	.....0	.....11
1903. ....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
1998. Summary of remaining write-ins for Line 19 from overflow page	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	.....0	.....0	.....137	.....42,730	.....0	.....0	.....0	.....0	.....0	.....42,730

(a) Group \$0; Individual \$0.

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX.....	.....0	XXX.....	.....333
25. Other paid-up insurance.....	.....0	.....0	.....6,201	.....77,443
26. Debit ordinary insurance.....	XXX.....	XXX.....	.....0	.....0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	.....0	.....0	.....0	.....0
28. Term policies-other.....	.....17,308	.....5,848,307	.....46,834	.....14,194,193
29. Other term insurance-decreasing.....	XXX.....	.....0	XXX.....	.....3
30. Other term insurance.....	XXX.....	.....25,908	XXX.....	.....77,985
31. Totals (Lines 27 to 30).....	.....17,308	.....5,874,215	.....46,834	.....14,272,181
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX.....	.....0	XXX.....	.....0
33. Totals, extended term insurance.....	XXX.....	XXX.....	.....395	.....4,204
34. Totals, whole life and endowment.....	.....69,338	.....19,898,091	.....345,558	.....80,801,042
35. Totals (Lines 31 to 34).....	.....86,646	.....25,772,306	.....392,787	.....95,077,427

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	.....0	.....0	.....0	.....0
37. Ordinary.....	.....25,740,891	.....31,415	.....94,884,517	.....192,910
38. Credit Life (Group and Individual).....	.....0	.....0	.....0	.....0
39. Group.....	.....0	.....0	.....10,666	.....0
40. Totals (Lines 36 to 39).....	.....25,740,891	.....31,415	.....94,895,183	.....192,910

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX.....	.....0	XXX.....	.....0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	.....0	XXX.....	.....0	XXX.....
43. Federal Employees' Group Life Insurance included in Line 21.....	.....0	.....0	.....0	.....0
44. Servicemen's Group Life Insurance included in Line 21.....	.....0	.....0	.....0	.....0
45. Group Permanent Insurance included in Line 21.....	.....0	.....0	.....7,155	.....10,666

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....502,628
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1
47.2

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium.....	.....0	.....0	.....14,060	.....4,185	.....0	.....0	.....7	.....4
49. Disability Income.....	.....0	.....0	.....2,667	.....3,053	.....0	.....0	.....0	.....0
50. Extended Benefits.....	.....0	.....0	XXX.....	XXX.....	.....0	.....0	.....14	.....386
51. Other.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
52. Total.....	.....0	(a).....0	.....16,727	(a).....7,238	.....0	(a).....0	.....21	(a).....390

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	35	392	0	3
2. Issued during year.....	6	78	0	0
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	41	470	0	3
Deductions during year:				
6. Decreased (net).....	0	56	0	0
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	0	56	0	0
9. In force end of year.....	41	414	0	3
10. Amount on deposit.....	2,168,791	(a) 14,306,844	0	(a) 16,330
11. Income now payable.....	41	414	0	3
12. Amount of income payable.....	(a) 197,588	(a) 3,497,439	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	528	376,338	1,058	43,122
2. Issued during year.....	23	47,309	0	10
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	551	423,647	1,058	43,132
Deductions during year:				
6. Decreased (net).....	40	18,866	0	2,550
7. Reinsurance ceded.....	0	632	0	0
8. Totals (Lines 6 and 7).....	40	19,498	0	2,550
9. In force end of year.....	511	404,149	1,058	40,582
Income now payable:				
10. Amount of income payable.....	(a) 2,521,824	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account balance.....	XXX	(a) 4,148,207,154	XXX	(a) 21,429,629
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 7,948,201,005	XXX	(a) 1,347,887,208

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	0	0	0	0	640	47,603
2. Issued during year.....	0	0	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0	0	0
4. Increased during year (net).....	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	640	XXX
Deductions during year:						
6. Conversions.....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	0	XXX	0	XXX	27	XXX
8. Reinsurance ceded.....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	27	XXX
10. In force end of year.....	0	(a) 0	0	(a) 0	613	(a) 44,536

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year.....	1,303	0
2. Issued during year.....	234	0
3. Reinsurance assumed.....	0	0
4. Increased during year (net).....	0	0
5. Total (Lines 1 to 4).....	1,537	0
Deductions during year:		
6. Decreased (net).....	201	0
7. Reinsurance ceded.....	0	0
8. Totals (Lines 6 and 7).....	201	0
9. In force end of year.....	1,336	0
10. Amount of account balance.....	(a) 26,806,702	(a) 0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	58,132,440
2. Current year's realized pre-tax capital gains/(losses) of \$.....1,473,388 transferred into the reserve net of taxes of \$.....309,412.....	1,163,981
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	59,296,420
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	5,757,723
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	53,538,698

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2018.....	5,999,523	(241,800)	0	5,757,723
2. 2019.....	5,136,267	358,872	0	5,495,139
3. 2020.....	4,391,845	108,840	0	4,500,685
4. 2021.....	4,029,722	(2,979)	0	4,026,743
5. 2022.....	3,502,724	134,331	0	3,637,055
6. 2023.....	2,859,552	170,195	0	3,029,747
7. 2024.....	2,321,128	88,288	0	2,409,416
8. 2025.....	2,532,620	98,627	0	2,631,247
9. 2026.....	2,495,400	42,236	0	2,537,635
10. 2027.....	2,521,379	42,790	0	2,564,169
11. 2028.....	2,556,742	47,873	0	2,604,615
12. 2029.....	2,528,105	48,773	0	2,576,878
13. 2030.....	2,414,629	45,925	0	2,460,554
14. 2031.....	2,315,327	42,572	0	2,357,899
15. 2032.....	2,141,776	42,147	0	2,183,923
16. 2033.....	1,913,148	47,240	0	1,960,388
17. 2034.....	1,984,866	56,518	0	2,041,383
18. 2035.....	1,407,955	62,454	0	1,470,409
19. 2036.....	1,031,005	70,229	0	1,101,234
20. 2037.....	564,174	7,523	0	571,697
21. 2038.....	574,852	(20,389)	0	554,463
22. 2039.....	386,672	(18,390)	0	368,282
23. 2040.....	430,135	(15,863)	0	414,272
24. 2041.....	91,173	(10,078)	0	81,095
25. 2042.....	64,213	(5,024)	0	59,189
26. 2043.....	70,248	(4,472)	0	65,776
27. 2044.....	76,711	(4,041)	0	72,670
28. 2045.....	49,286	(8,649)	0	40,636
29. 2046.....	1,749,460	(6,817)	0	1,742,643
30. 2047.....	(8,185)	(3,911)	0	(12,096)
31. 2048 and Later.....	0	(9,035)	0	(9,035)
32. Total (Lines 1 to 31).....	58,132,453	1,163,981	0	59,296,434

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	91,489,044	21,313,670	112,802,714	2,468,990	14,988,638	17,457,628	130,260,342
2. Realized capital gains/(losses) net of taxes - General Account.....	(3,330,840)	(979,563)	(4,310,403)	6,033	(2,054,004)	(2,047,971)	(6,358,374)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	837,218	0	837,218	321,084	(17,525,233)	(17,204,149)	(16,366,931)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	23,568,254	4,509,171	28,077,426	0	945,649	945,649	29,023,075
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	112,563,676	24,843,278	137,406,954	2,796,107	(3,644,949)	(848,842)	136,558,112
9. Maximum reserve.....	111,779,499	24,147,873	135,927,372	1,444,245	80,427,618	81,871,863	217,799,234
10. Reserve objective.....	76,994,645	18,575,287	95,569,932	1,232,134	79,340,119	80,572,253	176,142,184
11. 20% of (Line 10 minus Line 8).....	(7,113,806)	(1,253,598)	(8,367,405)	(312,795)	16,597,014	16,284,219	7,916,814
12. Balance before transfers (Lines 8 + 11).....	105,449,870	23,589,680	129,039,550	2,483,312	12,952,064	15,435,377	144,474,926
13. Transfers.....	0	0	0	(1,039,066)	1,039,066	0	0
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	105,449,870	23,589,680	129,039,550	1,444,246	13,991,130	15,435,377	144,474,926

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations.....	214,376,593	XXX	XXX	214,376,593	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	7,932,494,457	XXX	XXX	7,932,494,457	0.0004	3,172,998	0.0023	18,244,737	0.0030	23,797,483
3	2	High quality.....	5,610,287,853	XXX	XXX	5,610,287,853	0.0019	10,659,547	0.0058	32,539,670	0.0090	50,492,591
4	3	Medium quality.....	566,737,717	XXX	XXX	566,737,717	0.0093	5,270,661	0.0230	13,034,967	0.0340	19,269,082
5	4	Low quality.....	153,656,737	XXX	XXX	153,656,737	0.0213	3,272,888	0.0530	8,143,807	0.0750	11,524,255
6	5	Lower quality.....	26,965,190	XXX	XXX	26,965,190	0.0432	1,164,896	0.1100	2,966,171	0.1700	4,584,082
7	6	In or near default.....	9,747,623	XXX	XXX	9,747,623	0.0000	0	0.2000	1,949,525	0.2000	1,949,525
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	14,514,266,170	XXX	XXX	14,514,266,170	XXX	23,540,990	XXX	76,878,877	XXX	111,617,019
		PREFERRED STOCKS										
10	1	Highest quality.....	11,700,000	XXX	XXX	11,700,000	0.0004	4,680	0.0023	26,910	0.0030	35,100
11	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
12	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	11,700,000	XXX	XXX	11,700,000	XXX	4,680	XXX	26,910	XXX	35,100
		SHORT-TERM BONDS										
18		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
20	2	High quality.....	8,000,044	XXX	XXX	8,000,044	0.0019	15,200	0.0058	46,400	0.0090	72,000
21	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24).....	8,000,044	XXX	XXX	8,000,044	XXX	15,200	XXX	46,400	XXX	72,000
		DERIVATIVE INSTRUMENTS										
26		Exchange traded.....	15,616,558	XXX	XXX	15,616,558	0.0004	6,247	0.0023	35,918	0.0030	46,850
27	1	Highest quality.....	2,843,341	XXX	XXX	2,843,341	0.0004	1,137	0.0023	6,540	0.0030	8,530
28	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	18,459,899	XXX	XXX	18,459,899	XXX	7,384	XXX	42,458	XXX	55,380
34		Total (Lines 9 + 17 + 25 + 33).....	14,552,426,113	XXX	XXX	14,552,426,113	XXX	23,568,254	XXX	76,994,645	XXX	111,779,499

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36		Farm mortgages - CM2 - high quality.....	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37		Farm mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38		Farm mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	2,656,238,788	0	XXX	2,656,238,788	0.0010	2,656,239	0.0050	13,281,194	0.0065	17,265,552
44		Commercial mortgages-all other - CM2 - high quality.....	529,409,287	0	XXX	529,409,287	0.0035	1,852,933	0.0100	5,294,093	0.0130	6,882,321
45		Commercial mortgages-all other - CM3 - medium quality.....	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
46		Commercial mortgages-all other - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, not in process:										
48		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In process of foreclosure:										
53		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	3,185,648,075	0	XXX	3,185,648,075	XXX	4,509,171	XXX	18,575,287	XXX	24,147,873
59		Schedule DA mortgages.....	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	3,185,648,075	0	XXX	3,185,648,075	XXX	4,509,171	XXX	18,575,287	XXX	24,147,873

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	1,689,071	XXX	XXX	1,689,071	0.0000	0	(a).....0.2000	337,814	(a).....0.2000	337,814
2		Unaffiliated private.....	3,380,000	XXX	XXX	3,380,000	0.0000	0	.....0.1600	540,800	.....0.1600	540,800
3		Federal Home Loan Bank.....	70,703,900	XXX	XXX	70,703,900	0.0000	0	.....0.0050	353,520	.....0.0080	565,631
4		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(a).....0.2000	0	(a).....0.2000	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	.....0.1600	0	.....0.1600	0
14		Real estate.....	0	0	0	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1300	0	.....0.1300	0
16		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1600	0	.....0.1600	0
17		Total common stock (sum of Lines 1 through 16).....	75,772,971	0	0	75,772,971	XXX	0	XXX	1,232,134	XXX	1,444,245
REAL ESTATE												
18		Home office property (General Account only).....	0	0	0	0	0.0000	0	.....0.0750	0	.....0.0750	0
19		Investment properties.....	0	0	0	0	0.0000	0	.....0.0750	0	.....0.0750	0
20		Properties acquired in satisfaction of debt.....	3,500,000	0	0	3,500,000	0.0000	0	.....0.1100	385,000	.....0.1100	385,000
21		Total real estate (sum of Lines 18 through 20).....	3,500,000	0	0	3,500,000	XXX	0	XXX	385,000	XXX	385,000
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
23	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	.....0.0023	0	.....0.0030	0
24	2	High quality.....	2,061,268	XXX	XXX	2,061,268	0.0019	3,916	.....0.0058	11,955	.....0.0090	18,551
25	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	.....0.0230	0	.....0.0340	0
26	4	Low quality.....	0	XXX	XXX	0	0.0213	0	.....0.0530	0	.....0.0750	0
27	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	.....0.1100	0	.....0.1700	0
28	6	In or near default.....	0	XXX	XXX	0	0.0000	0	.....0.2000	0	.....0.2000	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	2,061,268	XXX	XXX	2,061,268	XXX	3,916	XXX	11,955	XXX	18,551

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality.....	85,299,853	XXX.....	XXX.....	85,299,853	0.0004	34,120	0.0023	196,190	0.0030	255,900
31	2	High quality.....	11,694,164	XXX.....	XXX.....	11,694,164	0.0019	22,219	0.0058	67,826	0.0090	105,247
32	3	Medium quality.....	.0	XXX.....	XXX.....	.0	0.0093	.0	0.0230	.0	0.0340	.0
33	4	Low quality.....	.0	XXX.....	XXX.....	.0	0.0213	.0	0.0530	.0	0.0750	.0
34	5	Lower quality.....	.0	XXX.....	XXX.....	.0	0.0432	.0	0.1100	.0	0.1700	.0
35	6	In or near default.....	.0	XXX.....	XXX.....	.0	0.0000	.0	0.2000	.0	0.2000	.0
36		Affiliated life with AVR.....	.0	XXX.....	XXX.....	.0	0.0000	.0	0.0000	.0	0.0000	.0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	96,994,017	XXX.....	XXX.....	96,994,017	XXX.....	56,339	XXX.....	264,016	XXX.....	361,147
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality.....	.0	.0	XXX.....	.0	0.0010	.0	0.0050	.0	0.0065	.0
39		Mortgages - CM2 - high quality.....	.0	.0	XXX.....	.0	0.0035	.0	0.0100	.0	0.0130	.0
40		Mortgages - CM3 - medium quality.....	.0	.0	XXX.....	.0	0.0060	.0	0.0175	.0	0.0225	.0
41		Mortgages - CM4 - low medium quality.....	.0	.0	XXX.....	.0	0.0105	.0	0.0300	.0	0.0375	.0
42		Mortgages - CM5 - low quality.....	.0	.0	XXX.....	.0	0.0160	.0	0.0425	.0	0.0550	.0
43		Residential mortgages-insured or guaranteed.....	.0	.0	XXX.....	.0	0.0003	.0	0.0006	.0	0.0010	.0
44		Residential mortgages-all other.....	.0	XXX.....	XXX.....	.0	0.0013	.0	0.0030	.0	0.0040	.0
45		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX.....	.0	0.0003	.0	0.0006	.0	0.0010	.0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages.....	.0	.0	XXX.....	.0	0.0420	.0	0.0760	.0	0.1200	.0
47		Residential mortgages-insured or guaranteed.....	.0	.0	XXX.....	.0	0.0005	.0	0.0012	.0	0.0020	.0
48		Residential mortgages-all other.....	.0	.0	XXX.....	.0	0.0025	.0	0.0058	.0	0.0090	.0
49		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX.....	.0	0.0005	.0	0.0012	.0	0.0020	.0
50		Commercial mortgages-all other.....	.0	.0	XXX.....	.0	0.0420	.0	0.0760	.0	0.1200	.0
		In Process of foreclosure Affiliated:										
51		Farm mortgages.....	.0	.0	XXX.....	.0	0.0000	.0	0.1700	.0	0.1700	.0
52		Residential mortgages-insured or guaranteed.....	.0	.0	XXX.....	.0	0.0000	.0	0.0040	.0	0.0040	.0
53		Residential mortgages-all other.....	.0	.0	XXX.....	.0	0.0000	.0	0.0130	.0	0.0130	.0
54		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX.....	.0	0.0000	.0	0.0040	.0	0.0040	.0
55		Commercial mortgages-all other.....	.0	.0	XXX.....	.0	0.0000	.0	0.1700	.0	0.1700	.0
56		Total Affiliated (Sum of Lines 38 through 55).....	.0	.0	XXX.....	.0	XXX.....	.0	XXX.....	.0	XXX.....	.0
57		Unaffiliated - In Good Standing with Covenants.....	.0	.0	XXX.....	.0	(c).....0.0000	.0	(c).....0.0000	.0	(c).....0.0000	.0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....	.0	.0	XXX.....	.0	0.0010	.0	0.0050	.0	0.0065	.0
59		Unaffiliated - In Good Standing Primarily Senior.....	.0	.0	XXX.....	.0	0.0035	.0	0.0100	.0	0.0130	.0
60		Unaffiliated - In Good Standing All Other.....	.0	.0	XXX.....	.0	0.0060	.0	0.0175	.0	0.0225	.0
61		Unaffiliated - Overdue, Not in Process.....	.0	.0	XXX.....	.0	0.0420	.0	0.0760	.0	0.1200	.0
62		Unaffiliated - In Process of Foreclosure.....	.0	.0	XXX.....	.0	0.0000	.0	0.1700	.0	0.1700	.0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	.0	.0	XXX.....	.0	XXX.....	.0	XXX.....	.0	XXX.....	.0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	.0	.0	XXX.....	.0	XXX.....	.0	XXX.....	.0	XXX.....	.0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0.0000	.....0	(a).....0.0000	.....0	(a).....0.0000	.....0
66		Unaffiliated private.....	.....459,864,555	.....XXX.....	.....XXX.....	.....459,864,555	.....0.0000	.....0	.....0.1600	.....73,578,329	.....0.1600	.....73,578,329
67		Affiliated life with AVR.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0.0000	.....0	.....0.0000	.....0	.....0.0000	.....0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0.0000	.....0	.....0.1300	.....0	.....0.1300	.....0
69		Affiliated other - all other.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0.0000	.....0	.....0.1600	.....0	.....0.1600	.....0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	.....459,864,555	.....XXX.....	.....XXX.....	.....459,864,555	.....XXX.....	.....0	.....XXX.....	.....73,578,329	.....XXX.....	.....73,578,329
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only).....	.....0	.....0	.....0	.....0	.....0.0000	.....0	.....0.0750	.....0	.....0.0750	.....0
72		Investment properties.....	.....43,672,714	.....0	.....0	.....43,672,714	.....0.0000	.....0	.....0.0750	.....3,275,454	.....0.0750	.....3,275,454
73		Properties acquired in satisfaction of debt.....	.....0	.....0	.....0	.....0	.....0.0000	.....0	.....0.1100	.....0	.....0.1100	.....0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	.....43,672,714	.....0	.....0	.....43,672,714	.....XXX.....	.....0	.....XXX.....	.....3,275,454	.....XXX.....	.....3,275,454
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit.....	.....0	.....0	.....0	.....0	.....0.0003	.....0	.....0.0006	.....0	.....0.0010	.....0
76		Non-guaranteed federal low income housing tax credit.....	.....140,538,759	.....0	.....0	.....140,538,759	.....0.0063	.....885,394	.....0.0120	.....1,686,465	.....0.0190	.....2,670,236
77		Guaranteed state low income housing tax credit.....	.....0	.....0	.....0	.....0	.....0.0003	.....0	.....0.0006	.....0	.....0.0010	.....0
78		Non-guaranteed state low income housing tax credit.....	.....0	.....0	.....0	.....0	.....0.0063	.....0	.....0.0120	.....0	.....0.0190	.....0
79		All other low income housing tax credit.....	.....0	.....0	.....0	.....0	.....0.0273	.....0	.....0.0600	.....0	.....0.0975	.....0
80		Total LIHTC (Sum of Lines 75 through 79).....	.....140,538,759	.....0	.....0	.....140,538,759	.....XXX.....	.....885,394	.....XXX.....	.....1,686,465	.....XXX.....	.....2,670,236
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments.....	.....0	.....XXX.....	.....0	.....0	.....0.0000	.....0	.....0.0037	.....0	.....0.0037	.....0
82		NAIC 2 working capital finance investments.....	.....0	.....XXX.....	.....0	.....0	.....0.0000	.....0	.....0.0120	.....0	.....0.0120	.....0
83		Other invested assets - Schedule BA.....	.....1,068,464	.....XXX.....	.....0	.....1,068,464	.....0.0000	.....0	.....0.1300	.....138,900	.....0.1300	.....138,900
84		Other short-term invested assets - Schedule DA.....	.....0	.....XXX.....	.....0	.....0	.....0.0000	.....0	.....0.1300	.....0	.....0.1300	.....0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	.....1,068,464	.....XXX.....	.....0	.....1,068,464	.....XXX.....	.....0	.....XXX.....	.....138,900	.....XXX.....	.....138,900
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	.....744,199,777	.....0	.....0	.....744,199,777	.....XXX.....	.....945,649	.....XXX.....	.....78,955,119	.....XXX.....	.....80,042,618

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

(b) Determined using same factors and breakdowns used for directly owned real estate.

(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve

NONE

Annual Statement for the year 2018 of the

Life Insurance Company of the Southwest

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
7078946.....		.....CA.....	.....2017.....	.....115,000	.....60,000	.....0	Company Claimed Material Misrepresentation.....
LS0549753.....		.....CA.....	.....2016.....	.....350,000	.....175,000	.....0	Company Claimed Material Misrepresentation.....
7092487.....		.....TX.....	.....2016.....	.....50,000	.....7,500	.....0	Company Claimed Material Misrepresentation.....
LS0482351.....		.....FL.....	.....2017.....	.....90,000	.....75,000	.....0	Company Claimed Material Misrepresentation.....
LS0495671.....		.....MD.....	.....2018.....	.....100,000	.....0	.....0	Company Claimed Material Misrepresentation.....
LS0542099.....	201700918.....	.....IL.....	.....2017.....	.....55,000	.....0	.....0	Company Claimed Material Misrepresentation.....
0199999. Death Claims - Ordinary.....				.....760,000	.....317,500	.....0	.....XXX.....
0599999. Subtotal - Disposed Death Claims.....				.....760,000	.....317,500	.....0	.....XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				.....760,000	.....317,500	.....0	.....XXX.....
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
C10008696.....		.....CA.....	.....2016.....	.....0	.....0	.....350,000	Company Claimed Material Misrepresentation.....
LS0487301.....	201701318.....	.....CA.....	.....2017.....	.....0	.....0	.....750,000	Company Claimed Material Misrepresentation.....
LS0513344.....	201701653.....	.....CO.....	.....2017.....	.....0	.....0	.....36,741	Company Claimed Material Misrepresentation.....
7091116.....	201602465.....	.....OH.....	.....2016.....	.....0	.....0	.....150,000	Company Claimed Material Misrepresentation.....
LS0514886.....	201701439.....	.....TX.....	.....2017.....	.....0	.....0	.....215,418	Company Claimed Material Misrepresentation.....
LS0438743.....		.....NJ.....	.....2018.....	.....0	.....0	.....138,000	Company claims the policy lapsed prior to claim.....
LS0496933.....	201701596.....	.....VA.....	.....2017.....	.....0	.....0	.....200,000	Company Claimed Material Misrepresentation.....
LS0621510 .....		.....FL.....	.....2018.....	.....0	.....0	.....125,000	Company Claimed Material Misrepresentation.....
LS0567073.....	201801758.....	.....NC.....	.....2018.....	.....0	.....0	.....200,000	Company Claimed Material Misrepresentation.....
2799999. Death Claims - Ordinary.....				.....0	.....0	.....2,165,159	.....XXX.....
3199999. Subtotal - Resisted Death Claims.....				.....0	.....0	.....2,165,159	.....XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....				.....0	.....0	.....2,165,159	.....XXX.....
5399999. Totals.....				.....760,000	.....317,500	.....2,165,159	.....XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

		Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
										Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																			
1.	Premiums written.....	52,078	XXX	0	XXX	0	XXX	0	XXX	0	XXX	51,908	XXX	0	XXX	0	XXX	170	XXX
2.	Premiums earned.....	53,763	XXX	0	XXX	0	XXX	0	XXX	0	XXX	53,574	XXX	0	XXX	0	XXX	189	XXX
3.	Incurred claims.....	18,536	34.5	0	0.0	0	0.0	0	0.0	0	0.0	18,536	34.6	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4).....	18,536	34.5	0	0.0	0	0.0	0	0.0	0	0.0	18,536	34.6	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves.....	(27,227)	(50.6)	0	0.0	0	0.0	0	0.0	0	0.0	(27,227)	(50.8)	0	0.0	0	0.0	0	0.0
7.	Commissions (a).....	6	0.0	0	0.0	0	0.0	0	0.0	0	0.0	6	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees.....	2,272	4.2	0	0.0	0	0.0	0	0.0	0	0.0	2,265	4.2	0	0.0	0	0.0	7	3.7
10.	Total other expenses incurred.....	2,278	4.2	0	0.0	0	0.0	0	0.0	0	0.0	2,271	4.2	0	0.0	0	0.0	7	3.7
11.	Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds.....	60,175	111.9	0	0.0	0	0.0	0	0.0	0	0.0	59,993	112.0	0	0.0	0	0.0	182	96.3
13.	Dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds.....	60,175	111.9	0	0.0	0	0.0	0	0.0	0	0.0	59,993	112.0	0	0.0	0	0.0	182	96.3
DETAILS OF WRITE-INS																			
1101.	.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198.	Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Total (Lines 1101 through 1103 plus 1198) (Line 11 above).	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	6,614	.0	.0	.0	.0	6,602	.0	.0	12
2. Advance premiums.....	.734	.0	.0	.0	.0	.731	.0	.0	.3
3. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total premium reserves, current year.....	7,348	.0	.0	.0	.0	7,333	.0	.0	15
5. Total premium reserves, prior year.....	8,246	.0	.0	.0	.0	8,224	.0	.0	22
6. Increase in total premium reserves.....	(898)	.0	.0	.0	.0	(891)	.0	.0	(7)
B. Contract Reserves:									
1. Additional reserves (a).....	439,866	.0	.0	.0	.0	439,866	.0	.0	.0
2. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Total contract reserves, current year.....	439,866	.0	.0	.0	.0	439,866	.0	.0	.0
4. Total contract reserves, prior year.....	467,093	.0	.0	.0	.0	467,093	.0	.0	.0
5. Increase in contract reserves.....	(27,227)	.0	.0	.0	.0	(27,227)	.0	.0	.0
C. Claim Reserves and Liabilities:									
1. Total current year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
2. Total prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
3. Increase.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

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PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1.2 On claims incurred during current year.....	18,536	.0	.0	.0	.0	18,536	.0	.0	.0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0
2.2 On claims incurred during current year.....	8,000	.0	.0	.0	.0	8,000	.0	.0	.0
3. Test:									
3.1 Lines 1.1 and 2.1.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	(8,000)	.0	.0	.0	.0	(8,000)	.0	.0	.0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Reinsurance Ceded:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Includes \$.0 premium deficiency reserve.

NONE

Life Insurance Company of the Southwest
SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	18,536	0	0	18,536
2. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
3. Ending claim reserves and liabilities.....	10,000	0	0	10,000
4. Claims paid.....	18,536	0	0	18,536
B. Assumed Reinsurance:				
5. Incurred claims.....	0	0	0	0
6. Beginning claim reserves and liabilities.....	0	0	0	0
7. Ending claim reserves and liabilities.....	0	0	0	0
8. Claims paid.....	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims.....	0	0	0	0
10. Beginning claim reserves and liabilities.....	0	0	0	0
11. Ending claim reserves and liabilities.....	0	0	0	0
12. Claims paid.....	0	0	0	0
D. Net:				
13. Incurred claims.....	18,536	0	0	18,536
14. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
15. Ending claim reserves and liabilities.....	10,000	0	0	10,000
16. Claims paid.....	18,536	0	0	18,536
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	18,536	0	0	18,536
18. Beginning reserves and liabilities.....	10,000	0	0	10,000
19. Ending reserves and liabilities.....	10,000	0	0	10,000
20. Paid claims and cost containment expenses.....	18,536	0	0	18,536

Sch. S - Pt. 1 - Sn. 1
NONE

Sch. S - Pt. 1 - Sn. 2
NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
66680.....	03-0144090....	04/30/1999	National Life Insurance Company.....	VT.....	.....0	.....0
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				.....0	.....0
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				.....0	.....0
0799999.	Total - Life and Annuity Affiliates.....				.....0	.....0
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
60895.....	35-0145825....	01/19/1983	American United Life Ins Co.....	IN.....	.....0	.....0
60895.....	35-0145825....	01/19/1983	American United Life Insurance Co.....	IN.....	.....0	.....0
86258.....	13-2572994....	01/01/2003	General Re Life Corp.....	CT.....	.....0	.....0
88340.....	59-2859797....	06/01/1993	Hannover Life Reinsurance Company of America.....	FL.....	.....40,012	.....891
88340.....	59-2859797....	07/26/2012	Hannover Life Reinsurance Company of America.....	FL.....	.....210,000	.....1,074,000
88340.....	59-2859797....	08/15/2013	Hannover Life Reinsurance Company of America.....	FL.....	.....12,725	.....0
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....0	.....87,300
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....0	.....0
66346.....	58-0828824....	06/01/1973	Munich American Reassur Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	05/01/1999	Munich American Reassurance Co.....	GA.....	.....0	.....124,587
66346.....	58-0828824....	04/01/2004	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	12/01/2008	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	06/01/2009	Munich American Reassurance Co.....	GA.....	.....484,696	.....137,500
66346.....	58-0828824....	07/26/2012	Munich American Reassurance Co.....	GA.....	.....145,000	.....358,000
66346.....	58-0828824....	08/01/2013	Munich American Reassurance Co.....	GA.....	.....442,450	.....0
66346.....	58-0828824....	08/15/2013	Munich American Reassurance Co.....	GA.....	.....0	.....0
93572.....	43-1235868....	04/01/2004	RGA Reinsurance Co.....	MO.....	.....0	.....1,701,231
92572.....	43-1235868....	06/01/2009	RGA Reinsurance Co.....	MO.....	.....287,312	.....302,500
97071.....	13-3126819....	07/01/2008	SCOR Global Life Americas Reinsurance Co.....	MO.....	.....82,223	.....0
64688.....	75-6020048....	12/01/2008	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....0	.....0
64688.....	75-6020048....	08/15/2013	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....0	.....0
87572.....	23-2038295....	07/01/1993	Scottish Re.....	DE.....	.....0	.....2,649
68713.....	84-0499703....	04/01/2004	Security Life of Denver Ins Co.....	CO.....	.....0	.....0
82627.....	06-0839705....	05/05/1974	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	02/01/1984	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	11/01/1985	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	03/16/1989	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	01/01/1990	Swiss Re Life & Health Amer Inc.....	CT.....	.....50,000	.....1,781
82627.....	06-0839705....	04/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	10/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	11/18/2006	Swiss Re Life & Health Amer Inc.....	CT.....	.....77,020	.....280,000
82627.....	06-0839705....	04/01/2007	Swiss Re Life & Health Amer Inc.....	CT.....	.....1,250,000	.....8,587,651
82627.....	06-0839705....	08/15/2013	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	07/01/1993	Swiss Re Life & Health America Inc.....	CT.....	.....50,000	.....2,649
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....3,131,438	.....12,660,739
1099999.	Total - Life and Annuity Non-Affiliates.....				.....3,131,438	.....12,660,739
1199999.	Total - Life and Annuity.....				.....3,131,438	.....12,660,739
2399999.	Total U.S.....				.....3,131,438	.....12,660,739
9999999.	Total.....				.....3,131,438	.....12,660,739

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Affiliates - U.S. - Captive														
16057.....	81-3685613....	10/01/2016	Longhorn Reinsurance Company.....	VT.....	CO/I.....	OL.....	.....20,618,792,700	.....1,088,442,293	.....871,152,498	.....234,377,117	.....0	.....0	.....0	.....1,005,536,187
0199999.	Total - General Account - Authorized - Affiliates - U.S. - Captive.....						.....20,618,792,700	.....1,088,442,293	.....871,152,498	.....234,377,117	.....0	.....0	.....0	.....1,005,536,187
General Account - Authorized - Affiliates - U.S. - Other														
66680.....	03-0144090....	04/30/1999	National Life Insurance Company.....	VT.....	YRT/I.....	OL.....	.....159,591	.....291	.....275	.....157	.....0	.....0	.....0	.....0
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other.....						.....159,591	.....291	.....275	.....157	.....0	.....0	.....0	.....0
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total.....						.....20,618,952,291	.....1,088,442,584	.....871,152,773	.....234,377,274	.....0	.....0	.....0	.....1,005,536,187
0799999.	Total - General Account - Authorized - Affiliates.....						.....20,618,952,291	.....1,088,442,584	.....871,152,773	.....234,377,274	.....0	.....0	.....0	.....1,005,536,187
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60895.....	35-0145825....	01/19/1983	American United Life Ins Co.....	IN.....	YRT/I.....	OL.....	.....0	.....3,980	.....4,003	.....2,980	.....0	.....0	.....0	.....0
86258.....	13-2572994....	01/01/2003	General Re Life Corp.....	CT.....	YRT/I.....	XXXLO.....	.....345,298,886	.....1,919,714	.....1,739,164	.....2,003,824	.....0	.....0	.....0	.....0
88340.....	59-2859797....	06/01/1993	Hannover Life Reinsurance Co of America.....	FL.....	CO/I.....	OL.....	.....900,172	.....33,156	.....33,475	.....88,828	.....0	.....0	.....0	.....0
88340.....	59-2859797....	07/01/2012	Hannover Life Reinsurance Company of America.....	FL.....	CO/I.....	XXXL.....	.....227,863,000	.....3,465,029	.....3,368,871	.....1,192,251	.....0	.....0	.....0	.....0
88340.....	59-2859797....	08/15/2013	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	XXXLO.....	.....1,066,483,683	.....754,136	.....600,650	.....431,653	.....0	.....0	.....0	.....0
88340.....	59-2859797....	01/01/2015	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	XXXLO.....	.....49,935,991	.....86,700	.....62,419	.....24,972	.....0	.....0	.....0	.....0
88340.....	59-2859797....	11/30/2016	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	XXXLO.....	.....142,023,948	.....323,934	.....200,659	.....109,215	.....0	.....0	.....0	.....0
88340.....	59-2859797....	12/31/2018	Hannover Life Reinsurance Company of America.....	FL.....	CO/I.....	XXXL.....	.....8,212,469,743	.....59,653,813	.....0	.....73,413,425	.....0	.....0	.....0	.....24,824,264
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	CO/I.....	XXXL.....	.....181,407,671	.....3,474,753	.....3,913,164	.....763,773	.....0	.....0	.....0	.....0
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	YRT/I.....	XXXLO.....	.....3,728,737	.....49,186	.....47,317	.....65,037	.....0	.....0	.....0	.....0
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	YRT/I.....	OL.....	.....520,298	.....9,015	.....8,523	.....17,003	.....0	.....0	.....0	.....0
66346.....	58-0828824....	05/01/1999	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	.....28,872,783	.....258,331	.....255,976	.....274,862	.....0	.....0	.....0	.....0
66346.....	58-0828824....	05/01/1999	Munich American Reassurance Co.....	GA.....	YRT/I.....	OL.....	.....962,464	.....11,162	.....10,976	.....28,468	.....0	.....0	.....0	.....0
66346.....	58-0828824....	04/01/2004	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	.....77,921	.....810	.....735	.....774	.....0	.....0	.....0	.....0
66346.....	58-0828824....	12/01/2008	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	.....1,367,296,450	.....2,720,480	.....1,999,563	.....1,457,275	.....0	.....0	.....0	.....0
66346.....	58-0828824....	12/01/2008	Munich American Reassurance Co.....	GA.....	YRT/I.....	OL.....	.....45,961	.....1,241	.....1,159	.....184	.....0	.....0	.....0	.....0
66346.....	58-0828824....	06/01/2009	Munich American Reassurance Co.....	GA.....	CO/I.....	XXXL.....	.....360,294,231	.....6,283,457	.....5,933,931	.....1,097,988	.....0	.....0	.....0	.....0
66346.....	58-0828824....	07/26/2012	Munich American Reassurance Co.....	GA.....	CO/I.....	XXXL.....	.....75,949,000	.....1,154,981	.....1,122,957	.....427,205	.....0	.....0	.....0	.....0
66346.....	58-0828824....	08/01/2013	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	.....135,551,673	.....391,344	.....371,291	.....209,624	.....0	.....0	.....0	.....0
66346.....	58-0828824....	08/15/2013	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	.....93,933,209	.....88,732	.....73,986	.....81,274	.....0	.....0	.....0	.....0
66346.....	58-0828824....	07/01/2018	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	.....60,177,096	.....14,443	.....0	.....0	.....0	.....0	.....0	.....0
60895.....	35-0145825....	09/01/1999	Optimum Re.....	IN.....	CO/I.....	OL.....	.....0	.....4,117,098	.....4,038,684	.....95,491	.....0	.....0	.....0	.....0
74900.....	63-0483783....	10/24/2016	Partnerre Life Reinsurance Company.....	CT.....	YRT/I.....	XXXLO.....	.....103,795,982	.....193,920	.....89,152	.....65,827	.....0	.....0	.....0	.....0
93572.....	43-1235868....	04/01/2004	RGA Reinsurance Co.....	MO.....	YRT/I.....	XXXLO.....	.....1,886,197,888	.....5,893,407	.....5,261,134	.....4,482,449	.....0	.....0	.....0	.....0
93572.....	43-1235868....	04/01/2004	RGA Reinsurance Co.....	MO.....	YRT/I.....	OL.....	.....19,753,964	.....69,171	.....80,219	.....78,778	.....0	.....0	.....0	.....0
93572.....	43-1235868....	06/01/2009	RGA Reinsurance Co.....	MO.....	CO/I.....	XXXL.....	.....827,852,110	.....14,875,379	.....14,042,563	.....2,647,301	.....0	.....0	.....0	.....0
93572.....	43-1235868....	11/27/2013	RGA Reinsurance Co.....	MO.....	YRT/I.....	OL.....	.....67,791,705	.....56,062	.....44,334	.....44,594	.....0	.....0	.....0	.....0
93572.....	43-1235868....	07/01/2018	RGA Reinsurance Co.....	MO.....	YRT/I.....	OL.....	.....13,877,354	.....4,038	.....0	.....0	.....0	.....0	.....0	.....0
64688.....	75-6020048....	12/01/2008	SCOR Global Life Americas Reinsurance Co.....	TX.....	YRT/I.....	XXXLO.....	.....524,065,390	.....1,492,431	.....1,362,759	.....1,097,016	.....0	.....0	.....0	.....0

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
64688.....	75-6020048....	12/01/2008	SCOR Global Life Americas Reinsurance Co.....	TX.....	YRT/I.....	OL.....	.....3,157,714	.....2,856	.....6,500	.....33,404	.....0	.....0	.....0	.....0
64688.....	75-6020048....	08/15/2013	SCOR Global Life Americas Reinsurance Co.....	TX.....	YRT/I.....	XXXLO.....	.....97,575,358	.....107,843	.....85,855	.....88,886	.....0	.....0	.....0	.....0
87572.....	23-2038295....	07/01/1993	Scottish Re.....	DE.....	CO/I.....	OL.....	.....2,676,935	.....95,895	.....95,717	.....20,048	.....0	.....0	.....0	.....0
68713.....	84-0499703....	04/01/2004	Security Life of Denver Ins Co.....	CO.....	YRT/I.....	XXXLO.....	.....2,669,102	.....194,796	.....210,157	.....279,950	.....0	.....0	.....0	.....0
68713.....	84-0499703....	04/01/2004	Security Life of Denver Ins Co.....	CO.....	YRT/I.....	OL.....	.....10,133,332	.....141,307	.....177,241	.....17,079	.....0	.....0	.....0	.....0
82627.....	06-0839705....	02/01/1984	Swiss Re Life & Health Amer Inc.....	MO.....	YRT/I.....	OL.....	.....115,494	.....6,488	.....6,763	.....708	.....0	.....0	.....0	.....0
82627.....	06-0839705....	03/16/1989	Swiss Re Life & Health Amer Inc.....	MO.....	YRT/I.....	OL.....	.....74,179	.....23,012	.....25,256	.....1,186	.....0	.....0	.....0	.....0
82627.....	06-0839705....	01/01/1990	Swiss Re Life & Health Amer Inc.....	MO.....	YRT/I.....	OL.....	.....1,800,000	.....8,709	.....7,056	.....17,474	.....0	.....0	.....0	.....0
82627.....	06-0839705....	07/01/1993	Swiss Re Life & Health Amer Inc.....	MO.....	CO/I.....	OL.....	.....2,676,935	.....95,895	.....95,717	.....40,181	.....0	.....0	.....0	.....0
82627.....	06-0839705....	04/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	OL.....	.....6,208,573	.....23,838	.....43,819	.....(36,421)	.....0	.....0	.....0	.....0
82627.....	06-0839705....	04/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	OL.....	.....286,713	.....5,328	.....6,203	.....9,347	.....0	.....0	.....0	.....0
82627.....	06-0839705....	10/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	CO/I.....	XXXL.....	.....95,903,955	.....2,045,266	.....2,214,025	.....378,239	.....0	.....0	.....0	.....0
82627.....	06-0839705....	11/18/2006	Swiss Re Life & Health Amer Inc.....	CT.....	CO/I.....	XXXL.....	.....224,411,015	.....4,952,608	.....5,153,132	.....617,139	.....0	.....0	.....0	.....0
82627.....	06-0839705....	04/01/2007	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	.....1,865,147,446	.....4,381,083	.....3,481,786	.....2,290,067	.....0	.....0	.....0	.....0
82627.....	06-0839705....	04/01/2007	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	OL.....	.....37,782,181	.....94,406	.....119,136	.....208,770	.....0	.....0	.....0	.....0
82627.....	06-0839705....	08/15/2013	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	.....87,259,692	.....96,669	.....73,492	.....90,970	.....0	.....0	.....0	.....0
82627.....	06-0839705....	07/01/2018	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	.....75,428,129	.....18,250	.....0	.....0	.....0	.....0	.....0	.....0
80659.....	38-0397420....	10/24/2016	The Canada Life Assurance Company.....	MI.....	YRT/I.....	OL.....	.....338,020,555	.....741,655	.....186,546	.....192,576	.....0	.....0	.....0	.....0
80659.....	38-0397420....	07/01/2018	The Canada Life Assurance Company.....	MI.....	YRT/I.....	XXXLO.....	.....56,144,409	.....13,545	.....0	.....22,431	.....0	.....0	.....0	.....0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						.....18,704,599,027	.....120,449,352	.....56,656,065	.....94,474,105	.....0	.....0	.....0	.....24,824,264
1099999.	Total - General Account - Authorized - Non-Affiliates.....						.....18,704,599,027	.....120,449,352	.....56,656,065	.....94,474,105	.....0	.....0	.....0	.....24,824,264
1199999.	Total - General Account - Authorized.....						.....39,323,551,318	.....1,208,891,936	.....927,808,838	.....328,851,379	.....0	.....0	.....0	.....1,030,360,451
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
61492.....	44-0188050....	10/01/2018	Athene Life Re Ltd.	BMU.....	MCO/I.....	FA.....	.....0	.....0	.....0	.....36,098,664	.....0	.....0	.....34,025,336	.....0
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						.....0	.....0	.....0	.....36,098,664	.....0	.....0	.....34,025,336	.....0
2199999.	Total - General Account - Unauthorized - Non-Affiliates.....						.....0	.....0	.....0	.....36,098,664	.....0	.....0	.....34,025,336	.....0
2299999.	Total - General Account - Unauthorized.....						.....0	.....0	.....0	.....36,098,664	.....0	.....0	.....34,025,336	.....0
3499999.	Total - General Account - Authorized, Unauthorized and Certified.....						.....39,323,551,318	.....1,208,891,936	.....927,808,838	.....364,950,043	.....0	.....0	.....34,025,336	.....1,030,360,451
6999999.	Total U.S.....						.....39,323,551,318	.....1,208,891,936	.....927,808,838	.....328,851,379	.....0	.....0	.....0	.....1,030,360,451
7099999.	Total Non-U.S.....						.....0	.....0	.....0	.....36,098,664	.....0	.....0	.....34,025,336	.....0
9999999.	Total.....						.....39,323,551,318	.....1,208,891,936	.....927,808,838	.....364,950,043	.....0	.....0	.....34,025,336	.....1,030,360,451

Sch. S - Pt. 3 - Sn. 2
NONE

Sch. S - Pt. 4
NONE

Sch. S - Pt. 5
NONE

SCHEDULE S - PART 6

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

	1 2018	2 2017	3 2016	4 2015	5 2014
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	364,950	328,328	605,573	17,908	18,282
2. Commissions and reinsurance expense allowances.....	52,010	39,914	46,412	2,828	3,812
3. Contract claims.....	42,195	26,075	14,974	21,896	9,695
4. Surrender benefits and withdrawals for life contracts.....	0	0	0	0	0
5. Dividends to policyholders.....	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0
7. Increase in aggregate reserves for life and accident and health contracts.....	0	0	0	0	0
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	13,864	46	12	13	7
9. Aggregate reserves for life and accident and health contracts.....	0	0	0	0	0
10. Liability for deposit-type contracts.....	0	0	0	0	0
11. Contract claims unpaid.....	16,810	9,898	17,790	13,841	3,338
12. Amounts recoverable on reinsurance.....	4,623	452	923	444	1,727
13. Experience rating refunds due or unpaid.....	0	0	0	0	0
14. Policyholders' dividends (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
16. Unauthorized reinsurance offset.....	0	0	0	0	0
17. Offset for reinsurance with certified reinsurers.....	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	0	0	0	0	0
20. Trust agreements (T).....	0	0	0	0	0
21. Other (O).....	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....	0	0	0	0	0
23. Funds deposited by and withheld from (F).....	0	0	0	0	0
24. Letters of credit (L).....	0	0	0	0	0
25. Trust agreements (T).....	0	0	0	0	0
26. Other (O).....	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (Net of Ceded)	Restatement Adjustments	Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	19,271,461,100	0	19,271,461,100
2. Reinsurance (Line 16).....	4,627,046	0	4,627,046
3. Premiums and considerations (Line 15).....	8,159,721	13,864,160	22,023,881
4. Net credit for ceded reinsurance.....	XXX	1,211,832,386	1,211,832,386
5. All other admitted assets (balance).....	491,370,954	0	491,370,954
6. Total assets excluding Separate Accounts (Line 26).....	19,775,618,821	1,225,696,546	21,001,315,367
7. Separate Account assets (Line 27).....	0	0	0
8. Total assets (Line 28).....	19,775,618,821	1,225,696,546	21,001,315,367
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	15,317,176,856	1,208,886,319	16,526,063,175
10. Liability for deposit-type contracts (Line 3).....	1,793,682,701	0	1,793,682,701
11. Claim reserves (Line 4).....	15,923,226	16,810,227	32,733,453
12. Policyholder dividends/reserves (Lines 5 through 7).....	88,145	0	88,145
13. Premium & annuity considerations received in advance (Line 8).....	50,686	0	50,686
14. Other contract liabilities (Line 9).....	53,817,377	0	53,817,377
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	0	0	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	0	0	0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	0	0	0
19. All other liabilities (balance).....	1,353,774,688	0	1,353,774,688
20. Total liabilities excluding Separate Accounts (Line 26).....	18,534,513,679	1,225,696,546	19,760,210,225
21. Separate Account liabilities (Line 27).....	0	0	0
22. Total liabilities (Line 28).....	18,534,513,679	1,225,696,546	19,760,210,225
23. Capital & surplus (Line 38).....	1,241,105,142	XXX	1,241,105,142
24. Total liabilities, capital & surplus (Line 39).....	19,775,618,821	1,225,696,546	21,001,315,367
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	1,208,886,319		
26. Claim reserves.....	16,810,227		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	0		
30. Other contract liabilities.....	0		
31. Reinsurance ceded assets.....	0		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	1,225,696,546		
34. Premiums and considerations.....	13,864,160		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	13,864,160		
41. Total net credit for ceded reinsurance.....	1,211,832,386		

Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)
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	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	8,503,681	11,960,168	314	0	20,464,163	0
2.	Alaska.....	AK	1,368,643	16,700	167	0	1,385,510	0
3.	Arizona.....	AZ	25,588,687	22,452,228	317	0	48,041,232	238,810
4.	Arkansas.....	AR	3,755,304	6,750,954	132	0	10,506,390	26,494
5.	California.....	CA	356,933,124	364,716,132	650	0	721,649,906	473,759
6.	Colorado.....	CO	22,012,750	10,745,292	1,137	0	32,759,178	63,121
7.	Connecticut.....	CT	16,601,584	5,888,654	0	0	22,490,238	178,256
8.	Delaware.....	DE	6,200,017	5,411,191	0	0	11,611,208	34,540
9.	District of Columbia.....	DC	2,997,764	2,469,526	0	0	5,467,290	0
10.	Florida.....	FL	75,267,841	145,092,336	211	0	220,360,389	151,417
11.	Georgia.....	GA	27,693,089	42,762,247	52	0	70,455,388	0
12.	Hawaii.....	HI	10,299,461	16,752,751	0	0	27,052,212	150,000
13.	Idaho.....	ID	1,699,194	2,149,653	52	0	3,848,899	0
14.	Illinois.....	IL	24,759,534	22,606,059	52	0	47,365,645	106,638
15.	Indiana.....	IN	4,287,427	5,041,329	92	0	9,328,848	0
16.	Iowa.....	IA	3,670,991	2,721,900	0	0	6,392,891	63,690
17.	Kansas.....	KS	2,977,799	2,200,596	468	0	5,178,862	0
18.	Kentucky.....	KY	4,517,594	1,773,784	40	0	6,291,418	0
19.	Louisiana.....	LA	9,106,154	17,081,679	9,640	0	26,197,473	0
20.	Maine.....	ME	780,506	1,811,645	0	0	2,592,151	0
21.	Maryland.....	MD	37,935,645	32,024,555	0	0	69,960,200	0
22.	Massachusetts.....	MA	10,291,248	9,235,113	0	0	19,526,361	0
23.	Michigan.....	MI	11,802,749	79,304,697	52	0	91,107,498	107,334
24.	Minnesota.....	MN	14,989,644	318,468	52	0	15,308,164	0
25.	Mississippi.....	MS	4,424,920	3,946,808	878	0	8,372,606	0
26.	Missouri.....	MO	5,948,236	5,093,765	131	0	11,042,132	17,256
27.	Montana.....	MT	1,208,238	32,487	377	0	1,241,101	0
28.	Nebraska.....	NE	1,321,637	867,672	205	0	2,189,514	0
29.	Nevada.....	NV	29,901,421	34,454,861	52	0	64,356,334	0
30.	New Hampshire.....	NH	1,546,833	3,394,168	0	0	4,941,001	0
31.	New Jersey.....	NJ	40,372,859	31,845,397	0	0	72,218,256	40,604
32.	New Mexico.....	NM	2,535,161	5,537,621	1,195	0	8,073,976	49,634
33.	New York.....	NY	17,554,630	929,090	0	0	18,483,720	0
34.	North Carolina.....	NC	24,805,655	52,729,937	52	0	77,535,644	23,900
35.	North Dakota.....	ND	366,359	390,645	429	0	757,433	0
36.	Ohio.....	OH	12,580,268	30,538,569	13	0	43,118,850	0
37.	Oklahoma.....	OK	6,236,396	11,037,661	4,775	0	17,278,833	0
38.	Oregon.....	OR	5,371,353	697,936	0	0	6,069,289	0
39.	Pennsylvania.....	PA	17,077,681	24,877,770	0	0	41,955,452	72,500
40.	Rhode Island.....	RI	1,556,312	2,521,076	0	0	4,077,388	0
41.	South Carolina.....	SC	6,941,707	25,736,831	88	0	32,678,625	0
42.	South Dakota.....	SD	450,492	7,973	0	0	458,465	0
43.	Tennessee.....	TN	10,108,309	13,409,307	143	0	23,517,759	0
44.	Texas.....	TX	109,466,308	277,547,701	29,500	0	387,043,509	105,151
45.	Utah.....	UT	13,040,078	23,010,662	273	0	36,051,013	145,199
46.	Vermont.....	VT	1,778,760	15,731,407	0	0	17,510,167	78,734
47.	Virginia.....	VA	30,676,104	21,198,635	144	0	51,874,883	0
48.	Washington.....	WA	11,478,270	4,393,381	52	0	15,871,703	0
49.	West Virginia.....	WV	713,647	2,495,514	0	0	3,209,161	0
50.	Wisconsin.....	WI	8,308,959	4,574,662	0	0	12,883,621	0
51.	Wyoming.....	WY	1,174,576	291,497	335	0	1,466,409	0
52.	American Samoa.....	AS	0	0	0	0	0	0
53.	Guam.....	GU	0	0	0	0	0	0
54.	Puerto Rico.....	PR	23,084	1,570	0	0	24,654	0
55.	US Virgin Islands.....	VI	1,881	0	0	0	1,881	0
56.	Northern Mariana Islands.....	MP	0	0	0	0	0	0
57.	Canada.....	CAN	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	1,050,266	54,551	(3)	0	1,104,814	0
59.	Subtotal.....	XXX	1,052,060,829	1,408,636,809	52,067	0	2,460,749,705	2,127,038
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	46,824	0	0	0	46,824	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	849,088	0	0	0	849,088	0
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	1,052,956,741	1,408,636,809	52,067	0	2,461,645,617	2,127,038
96.	Plus reinsurance assumed.....	XXX	0	0	0	0	0	0
97.	Totals (All Business).....	XXX	1,052,956,741	1,408,636,809	52,067	0	2,461,645,617	2,127,038
98.	Less reinsurance ceded.....	XXX	315,090,658	36,098,663	0	0	351,189,321	0
99.	Totals (All Business) less reinsurance ceded.....	XXX	737,866,083	1,372,538,146	(c) 52,067	0	2,110,456,296	2,127,038

DETAILS OF WRITE-INS

58001.	Other Alien, ZZZ.....	XXX	1,050,266	54,551	(3)	0	1,104,814	0
58002.	.....	XXX	0	0	0	0	0	0
58003.	.....	XXX	0	0	0	0	0	0
58998.	Summ. 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	1,050,266	54,551	(3)	0	1,104,814	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.	Summ. 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 Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state.....	7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Ordinary life premiums are allocated to states according to the premium billing address.

Annuity considerations are allocated to the issue state of the insured or annuitant in the issue year, thereafter, considerations are allocated to the state of residence of the insured or annuitant.

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

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols 8, 9, and 10.

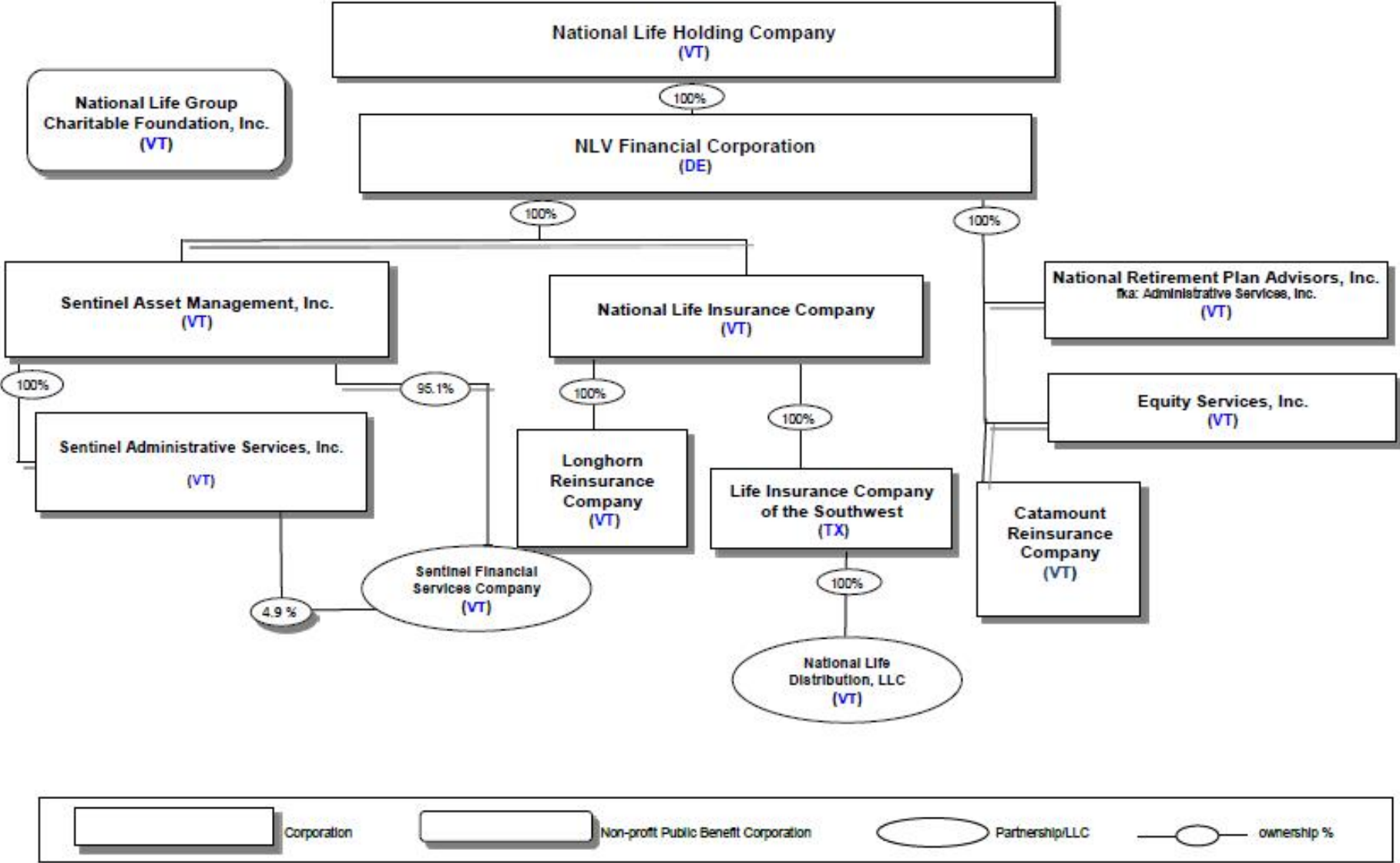
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1.	Alabama.....AL	8,503,681	11,960,168	0	0	0	20,463,849
2.	Alaska.....AK	1,368,643	16,700	0	0	0	1,385,343
3.	Arizona.....AZ	25,588,687	22,452,228	0	0	238,810	48,279,725
4.	Arkansas.....AR	3,755,304	6,750,954	0	0	26,494	10,532,752
5.	California.....CA	356,933,124	364,716,132	0	0	473,759	722,123,015
6.	Colorado.....CO	22,012,750	10,745,292	0	0	63,121	32,821,163
7.	Connecticut.....CT	16,601,584	5,888,654	0	0	178,256	22,668,494
8.	Delaware.....DE	6,200,017	5,411,191	0	0	34,540	11,645,748
9.	District of Columbia.....DC	2,997,764	2,469,526	0	0	0	5,467,290
10.	Florida.....FL	75,267,841	145,092,336	0	0	151,417	220,511,595
11.	Georgia.....GA	27,693,089	42,762,247	0	0	0	70,455,335
12.	Hawaii.....HI	10,299,461	16,752,751	0	0	150,000	27,202,212
13.	Idaho.....ID	1,699,194	2,149,653	0	0	0	3,848,847
14.	Illinois.....IL	24,759,534	22,606,059	0	0	106,638	47,472,231
15.	Indiana.....IN	4,287,427	5,041,329	0	0	0	9,328,756
16.	Iowa.....IA	3,670,991	2,721,900	0	0	63,690	6,456,581
17.	Kansas.....KS	2,977,799	2,200,596	0	0	0	5,178,394
18.	Kentucky.....KY	4,517,594	1,773,784	0	0	0	6,291,378
19.	Louisiana.....LA	9,106,154	17,081,679	0	0	0	26,187,833
20.	Maine.....ME	780,506	1,811,645	0	0	0	2,592,151
21.	Maryland.....MD	37,935,645	32,024,555	0	0	0	69,960,200
22.	Massachusetts.....MA	10,291,248	9,235,113	0	0	0	19,526,361
23.	Michigan.....MI	11,802,749	79,304,697	0	0	107,334	91,214,780
24.	Minnesota.....MN	14,989,644	318,468	0	0	0	15,308,112
25.	Mississippi.....MS	4,424,920	3,946,808	0	0	0	8,371,728
26.	Missouri.....MO	5,948,236	5,093,765	0	0	17,256	11,059,257
27.	Montana.....MT	1,208,238	32,487	0	0	0	1,240,725
28.	Nebraska.....NE	1,321,637	867,672	0	0	0	2,189,309
29.	Nevada.....NV	29,901,421	34,454,861	0	0	0	64,356,282
30.	New Hampshire.....NH	1,546,833	3,394,168	0	0	0	4,941,001
31.	New Jersey.....NJ	40,372,859	31,845,397	0	0	40,604	72,258,861
32.	New Mexico.....NM	2,535,161	5,537,621	0	0	49,634	8,122,415
33.	New York.....NY	17,554,630	929,090	0	0	0	18,483,720
34.	North Carolina.....NC	24,805,655	52,729,937	0	0	23,900	77,559,492
35.	North Dakota.....ND	366,359	390,645	0	0	0	757,004
36.	Ohio.....OH	12,580,268	30,538,569	0	0	0	43,118,838
37.	Oklahoma.....OK	6,236,396	11,037,661	0	0	0	17,274,058
38.	Oregon.....OR	5,371,353	697,936	0	0	0	6,069,289
39.	Pennsylvania.....PA	17,077,681	24,877,770	0	0	72,500	42,027,952
40.	Rhode Island.....RI	1,556,312	2,521,076	0	0	0	4,077,388
41.	South Carolina.....SC	6,941,707	25,736,831	0	0	0	32,678,537
42.	South Dakota.....SD	450,492	7,973	0	0	0	458,465
43.	Tennessee.....TN	10,108,309	13,409,307	0	0	0	23,517,616
44.	Texas.....TX	109,466,308	277,547,701	0	0	105,151	387,119,161
45.	Utah.....UT	13,040,078	23,010,662	0	0	145,199	36,195,939
46.	Vermont.....VT	1,778,760	15,731,407	0	0	78,734	17,588,901
47.	Virginia.....VA	30,676,104	21,198,635	0	0	0	51,874,739
48.	Washington.....WA	11,478,270	4,393,381	0	0	0	15,871,650
49.	West Virginia.....WV	713,647	2,495,514	0	0	0	3,209,161
50.	Wisconsin.....WI	8,308,959	4,574,662	0	0	0	12,883,621
51.	Wyoming.....WY	1,174,576	291,497	0	0	0	1,466,074
52.	American Samoa.....AS	0	0	0	0	0	0
53.	Guam.....GU	0	0	0	0	0	0
54.	Puerto Rico.....PR	23,084	1,570	0	0	0	24,654
55.	US Virgin Islands.....VI	1,881	0	0	0	0	1,881
56.	Northern Mariana Islands.....MP	0	0	0	0	0	0
57.	Canada.....CAN	0	0	0	0	0	0
58.	Aggregate Other Alien.....OT	1,050,266	54,551	0	0	0	1,104,817
59.	Totals.....	1,052,060,829	1,408,636,809	0	0	2,127,038	2,462,824,676

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.....

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000.....	03-0359221.....	National Life Holding Company.....	.....0	.....0	.....0	.....0	.....0	.....0	...0..	.....0	.....0	.....0
00000.....	20-4818866.....	National Life Group Charitable Foundation, Inc.....	.....0	.....0	.....0	.....0	.....0	.....0	...0..	.....0	.....0	.....0
00000.....	03-0359222.....	NLV Financial Corporation.....	.....40,000,000	.....(51,000,000)	.....0	.....0	.....46,525,979	.....0	...0..	.....0	.....35,525,979	.....0
66680.....	03-0144090.....	National Life Insurance Company.....	.....(35,000,000)	.....(180,000,000)	.....0	.....0	.....274,479,765	.....0	...0..	.....0	.....59,479,765	.....2,782,546,088
65528.....	75-0953004.....	Life Insurance Company of the Southwest.....	.....16,957,969	.....180,000,000	.....0	.....0	.....(309,733,027)	.....0	...0..	.....0	.....(112,775,058)	.....1,088,442,293
00000.....	03-0221140.....	Sentinel Asset Management, Inc.....	.....(5,000,000)	.....45,000,000	.....0	.....0	.....(7,066,412)	.....0	...0..	.....0	.....32,933,588	.....0
00000.....	03-0316212.....	Sentinel Administrative Services, Inc.....	.....0	.....0	.....0	.....0	.....(304,531)	.....0	...0..	.....0	.....(304,531)	.....0
00000.....	51-0102130.....	Sentinel Financial Services, Inc.....	.....0	.....0	.....0	.....0	.....0	.....0	...0..	.....0	.....0	.....0
00000.....	03-0335801.....	Sentinel Financial Services Company.....	.....0	.....0	.....0	.....0	.....41,563	.....0	...0..	.....0	.....41,563	.....0
00000.....	03-0223461.....	National Retirement Plan Advisors, Inc.....	.....0	.....0	.....0	.....0	.....0	.....0	...0..	.....0	.....0	.....0
00000.....	03-0221141.....	Equity Services, Inc.....	.....0	.....6,000,000	.....0	.....0	.....(13,190,223)	.....0	...0..	.....0	.....(7,190,223)	.....0
00000.....	47-3406482.....	National Life Distribution, LLC.....	.....(16,957,969)	.....0	.....0	.....0	.....15,093,497	.....0	...0..	.....0	.....(1,864,472)	.....0
15803.....	47-4708436.....	Catamount Reinsurance Company.....	.....0	.....0	.....0	.....0	.....(4,893,630)	.....0	...0..	.....0	.....(4,893,630)	.....(2,782,546,088)
16057.....	81-3685613.....	Longhorn Reinsurance Company.....	.....0	.....0	.....0	.....0	.....(952,979)	.....0	...0..	.....0	.....(952,979)	.....(1,088,442,293)
9999999.....	Control Totals.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0

Life Insurance Company of the Southwest

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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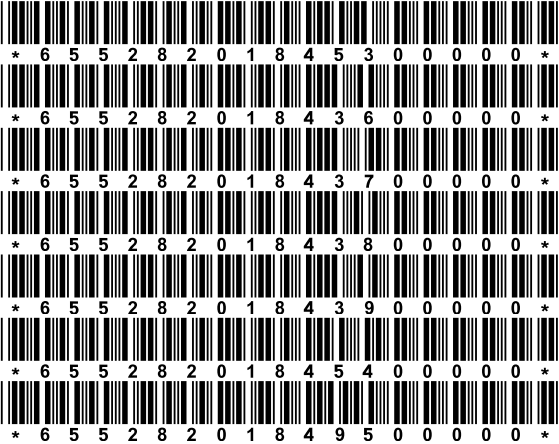
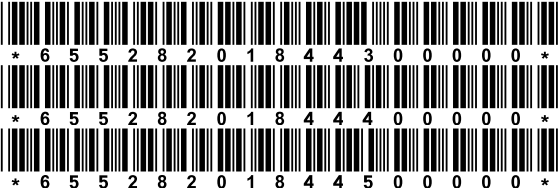
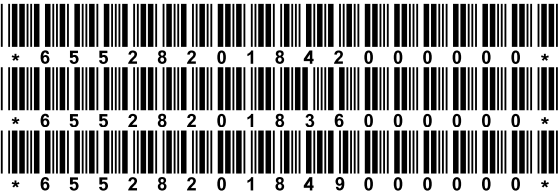
AUGUST FILING

53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

EXPLANATIONS:

BAR CODE:

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15.
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18. The data for this supplement is not required to be filed.
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29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

35.

36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40.

41.

42. The data for this supplement is not required to be filed.



43.

44. The data for this supplement is not required to be filed.



45.

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47.

48. The data for this supplement is not required to be filed.



49. The data for this supplement is not required to be filed.



50. The data for this supplement is not required to be filed.



51.

52. The data for this supplement is not required to be filed.



53.

Life Insurance Company of the Southwest
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Leasehold Improvements.....	237,985	237,985	0	0
2505. Prepaid Expenses.....	532,723	532,723	0	0
2597. Summary of remaining write-ins for Line 25.....	770,708	770,708	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims.....	360,082	0
2597. Summary of remaining write-ins for Line 25.....	360,082	0

Additional Write-ins for Nonadmitted Assets:

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Prepaid Expenses.....	532,723	445,217	(87,506)
2597. Summary of remaining write-ins for Line 25.....	532,723	445,217	(87,506)

Overflow Page for Write-Ins

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	3,497,669	0.0	3,497,669	0	3,497,669	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	214,852,213	1.1	214,852,213	0	214,852,213	1.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	35,330,458	0.2	35,330,458	0	35,330,458	0.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	138,972,367	0.7	138,972,367	0	138,972,367	0.7
1.43 Revenue and assessment obligations.....	675,762,347	3.5	675,762,347	0	675,762,347	3.5
1.44 Industrial development and similar obligations.....	112,998,134	0.6	112,998,134	0	112,998,134	0.6
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	16,545,111	0.1	16,545,111	0	16,545,111	0.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	637,267,614	3.3	637,267,614	0	637,267,614	3.3
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,031,142,557	5.4	1,031,142,557	0	1,031,142,557	5.4
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	362,566,131	1.9	362,566,131	0	362,566,131	1.9
1.523 All other.....	1,367,329,060	7.1	1,367,329,060	0	1,367,329,060	7.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	8,050,481,355	41.8	8,050,481,355	0	8,050,481,355	41.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,981,848,724	10.3	1,981,848,724	0	1,981,848,724	10.3
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	1,540,225	0.0	1,540,225	0	1,540,225	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	11,700,000	0.1	11,700,000	0	11,700,000	0.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	549,241,017	2.9	549,241,017	0	549,241,017	2.9
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	3,185,648,081	16.5	3,185,648,081	0	3,185,648,081	16.5
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	3,500,000	0.0	3,500,000	0	3,500,000	0.0
6. Contract loans.....	388,787,758	2.0	388,787,758	0	388,787,758	2.0
7. Derivatives.....	196,397,996	1.0	196,397,996	0	196,397,996	1.0
8. Receivables for securities.....	612,994	0.0	612,994	0	612,994	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	150,408,232	0.8	150,408,232	0	150,408,232	0.8
11. Other invested assets.....	155,031,063	0.8	155,031,063	0	155,031,063	0.8
12. Total invested assets.....	19,271,461,106	100.0	19,271,461,106	0	19,271,461,106	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		4,340,001
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	1,500,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	1,500,000
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		99,802
5.	Deduct amounts received on disposals, Part 3, Column 15.....		1,478,802
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	840,000	
7.2	Totals, Part 3, Column 10.....	121,000	961,000
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		3,500,000
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		3,500,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		2,838,869,049
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	582,150,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	582,150,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	274,042	274,042
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(193,458)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		234,405,057
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	1,046,494	1,046,494
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,185,648,082
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		3,185,648,082
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		3,185,648,082

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		645,925,784
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	24,333,006	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	144,978,541	169,311,547
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		67,750
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	22,907,062	
5.2	Totals, Part 3, Column 9.....	0	22,907,062
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(59,260)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		64,209,616
8.	Deduct amortization of premium and depreciation.....		27,301,226
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(723,223)	
9.2	Totals, Part 3, Column 14.....	0	(723,223)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	1,719,042	
10.2	Totals, Part 3, Column 11.....	0	1,719,042
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		744,199,776
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		744,199,776

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		13,482,864,061
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,621,414,836
3.	Accrual of discount.....		11,498,381
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,059,770)	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	(339,952)	
4.4	Part 4, Column 11.....	(66,484)	(1,466,206)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,420,852
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,498,028,775
7.	Deduct amortization of premium.....		24,015,127
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	4,261,583	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	4,261,583
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		12,312,699
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		14,601,739,138
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		14,601,739,138

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	214,376,593	223,943,889	213,096,480	213,888,284
	2. Canada.....	5,397,782	5,505,341	5,381,510	5,811,000
	3. Other Countries.....	331,489,816	327,155,600	331,229,398	341,709,255
	4. Totals.....	551,264,191	556,604,830	549,707,388	561,408,539
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	97,125,005	97,362,290	98,631,818	79,280,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	173,119,743	183,917,378	173,540,299	166,250,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	2,225,306,775	2,242,422,964	2,222,274,635	2,177,373,174
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	8,555,952,640	8,397,221,230	8,585,326,224	8,370,573,770
	9. Canada.....	390,381,568	382,521,034	391,066,404	384,185,716
	10. Other Countries.....	2,521,116,249	2,477,537,997	2,522,154,512	2,507,382,995
	11. Totals.....	11,467,450,457	11,257,280,261	11,498,547,140	11,262,142,481
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	14,514,266,171	14,337,587,723	14,542,701,280	14,246,454,194
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	11,700,000	11,266,376	11,700,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	11,700,000	11,266,376	11,700,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	11,700,000	11,266,376	11,700,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	75,624,125	75,624,125	75,837,550	
	21. Canada.....	0	0	0	
	22. Other Countries.....	148,846	148,846	442,735	
	23. Totals.....	75,772,971	75,772,971	76,280,285	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	75,772,971	75,772,971	76,280,285	
	26. Total Stocks.....	87,472,971	87,039,347	87,980,285	
	27. Total Bonds and Stocks.....	14,601,739,142	14,424,627,070	14,630,681,565	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1.....	31,324,086	89,020,842	53,921,320	32,592,351	7,517,994	XXX	214,376,593	1.5	277,858,224	2.1	214,376,593	0
1.2	NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3	NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4	NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5	NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6	NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7	Totals.....	31,324,086	89,020,842	53,921,320	32,592,351	7,517,994	XXX	214,376,593	1.5	277,858,224	2.1	214,376,593	0
2.	All Other Governments												
2.1	NAIC 1.....	0	13,159,836	36,353,103	0	11,536,975	XXX	61,049,914	0.4	0	0.0	61,049,913	0
2.2	NAIC 2.....	0	28,607,848	87,470,803	9,309,766	59,259,690	XXX	184,648,107	1.3	0	0.0	184,648,107	0
2.3	NAIC 3.....	0	1,188,199	41,023,112	4,029,472	7,229,506	XXX	53,470,289	0.4	0	0.0	53,470,289	0
2.4	NAIC 4.....	0	8,416,023	13,306,620	8,135,451	7,861,193	XXX	37,719,287	0.3	0	0.0	37,719,288	0
2.5	NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6	NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7	Totals.....	0	51,371,906	178,153,638	21,474,689	85,887,364	XXX	336,887,597	2.3	0	0.0	336,887,597	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1.....	0	0	0	23,894,418	73,230,587	XXX	97,125,005	0.7	97,680,636	0.7	97,125,005	0
3.2	NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3	NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4	NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5	NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6	NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7	Totals.....	0	0	0	23,894,418	73,230,587	XXX	97,125,005	0.7	97,680,636	0.7	97,125,005	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	NAIC 1.....	0	5,138,310	45,470,427	28,378,176	73,152,308	XXX	152,139,221	1.0	145,773,172	1.1	145,569,221	6,570,000
4.2	NAIC 2.....	0	0	5,617,064	15,363,458	0	XXX	20,980,522	0.1	21,010,857	0.2	20,980,521	0
4.3	NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4	NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5	NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6	NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7	Totals.....	0	5,138,310	51,087,491	43,741,634	73,152,308	XXX	173,119,743	1.2	166,784,029	1.2	166,549,742	6,570,000
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	NAIC 1.....	171,692,258	531,898,667	496,644,911	437,526,836	397,469,652	XXX	2,035,232,324	14.0	2,124,530,119	15.9	1,990,172,016	45,060,308
5.2	NAIC 2.....	7,562,181	5,109,501	8,052,298	58,389,291	96,414,731	XXX	175,528,002	1.2	88,648,863	0.7	138,659,824	36,868,178
5.3	NAIC 3.....	0	0	0	14,546,449	0	XXX	14,546,449	0.1	0	0.0	14,546,449	0
5.4	NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5	NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6	NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7	Totals.....	179,254,439	537,008,168	504,697,209	510,462,576	493,884,383	XXX	2,225,306,775	15.3	2,213,178,982	16.5	2,143,378,289	81,928,486

SI05

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	272,159,104	1,033,813,703	1,435,377,609	936,988,497	1,878,145,923	XXX.....	5,556,484,836	38.3	4,776,596,943	35.6	2,952,913,007	2,603,571,829
6.2	NAIC 2.....	174,351,627	1,557,539,485	1,558,083,374	430,569,630	1,409,505,013	XXX.....	5,130,049,129	35.3	5,113,473,186	38.2	3,588,042,024	1,542,007,106
6.3	NAIC 3.....	13,767,226	210,116,765	195,188,906	38,506,717	28,630,639	XXX.....	486,210,253	3.3	562,120,165	4.2	338,367,931	147,842,322
6.4	NAIC 4.....	2,552,888	66,016,232	38,795,883	6,137,454	2,434,993	XXX.....	115,937,450	0.8	114,963,536	0.9	91,911,503	24,025,947
6.5	NAIC 5.....	394,500	12,468,208	6,405,316	.....0	6,950,281	XXX.....	26,218,305	0.2	14,529,211	0.1	23,018,486	3,199,819
6.6	NAIC 6.....	.....0	1,468,750	.....0	4,659,000	3,619,873	XXX.....	9,747,623	0.1	7,714,222	0.1	9,747,623	.....0
6.7	Totals.....	463,225,345	2,881,423,143	3,233,851,088	1,416,861,298	3,329,286,722	XXX.....	11,324,647,596	78.0	10,589,397,263	79.0	7,004,000,574	4,320,647,023
7.	Hybrid Securities												
7.1	NAIC 1.....	.....0	2,495,169	10,967,988	.....0	.....0	XXX.....	13,463,157	0.1	2,493,894	0.0	13,463,157	.....0
7.2	NAIC 2.....	.....0	.....0	11,690,374	17,550,040	10,281,567	XXX.....	39,521,981	0.3	43,342,281	0.3	36,901,981	2,620,000
7.3	NAIC 3.....	.....0	.....0	494,421	.....0	10,514,074	XXX.....	11,008,495	0.1	11,005,761	0.1	494,421	10,514,074
7.4	NAIC 4.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
7.5	NAIC 5.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
7.6	NAIC 6.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
7.7	Totals.....	.....0	2,495,169	23,152,783	17,550,040	20,795,641	XXX.....	63,993,633	0.4	56,841,936	0.4	50,859,559	13,134,074
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
8.2	NAIC 2.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
8.3	NAIC 3.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
8.4	NAIC 4.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
8.5	NAIC 5.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
8.6	NAIC 6.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
8.7	Totals.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	.....0	0.0	.....0	.....0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	0.0	.....0	0.0	.....0	.....0
10.	Bank Loans												
10.1	NAIC 1.....	.....0	.....0	17,000,000	.....0	.....0	XXX.....	17,000,000	0.1	XXX.....	XXX.....	.....0	17,000,000
10.2	NAIC 2.....	3,661,100	27,180,649	36,718,408	.....0	.....0	XXX.....	67,560,157	0.5	XXX.....	XXX.....	64,597,638	2,962,519
10.3	NAIC 3.....	.....0	1,502,230	.....0	.....0	.....0	XXX.....	1,502,230	0.0	XXX.....	XXX.....	1,502,230	.....0
10.4	NAIC 4.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	XXX.....	XXX.....	.....0	.....0
10.5	NAIC 5.....	.....0	.....0	746,884	.....0	.....0	XXX.....	746,884	0.0	XXX.....	XXX.....	746,884	.....0
10.6	NAIC 6.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	0.0	XXX.....	XXX.....	.....0	.....0
10.7	Totals.....	3,661,100	28,682,879	54,465,292	.....0	.....0	XXX.....	86,809,271	0.6	XXX.....	XXX.....	66,846,752	19,962,519

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....475,175,448	.....1,675,526,527	.....2,095,735,358	.....1,459,380,278	.....2,441,053,439	.....0	.....8,146,871,050	.....56.1	.....XXX	.....XXX	.....5,474,668,912	.....2,672,202,137
11.2 NAIC 2.....	(d).....185,574,908	.....1,618,437,483	.....1,707,632,321	.....531,182,185	.....1,575,461,001	.....0	.....5,618,287,898	.....38.7	.....XXX	.....XXX	.....4,033,830,095	.....1,584,457,803
11.3 NAIC 3.....	(d).....13,767,226	.....212,807,194	.....236,706,439	.....57,082,638	.....46,374,219	.....0	.....566,737,716	.....3.9	.....XXX	.....XXX	.....408,381,320	.....158,356,396
11.4 NAIC 4.....	(d).....2,552,888	.....74,432,255	.....52,102,503	.....14,272,905	.....10,296,186	.....0	.....153,656,737	.....1.1	.....XXX	.....XXX	.....129,630,791	.....24,025,947
11.5 NAIC 5.....	(d).....394,500	.....12,468,208	.....7,152,200	.....0	.....6,950,281	.....0	(c).....26,965,189	.....0.2	.....XXX	.....XXX	.....23,765,370	.....3,199,819
11.6 NAIC 6.....	(d).....0	.....1,468,750	.....0	.....4,659,000	.....3,619,873	.....0	(c).....9,747,623	.....0.1	.....XXX	.....XXX	.....9,747,623	.....0
11.7 Totals.....	.....677,464,970	.....3,595,140,417	.....4,099,328,821	.....2,066,577,006	.....4,083,754,999	.....0	(b).....14,522,266,213	.....100.0	.....XXX	.....XXX	.....10,080,024,111	.....4,442,242,102
11.8 Line 11.7 as a % of Col. 7.....	.....4.7	.....24.8	.....28.2	.....14.2	.....28.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....69.4	.....30.6
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....464,392,096	.....1,655,021,521	.....1,769,086,332	.....1,279,758,213	.....2,256,674,826	.....0	.....XXX	.....XXX	.....7,424,932,988	.....55.4	.....5,473,747,423	.....1,951,185,565
12.2 NAIC 2.....	.....172,520,122	.....1,441,673,739	.....2,017,126,911	.....507,545,403	.....1,127,609,012	.....0	.....XXX	.....XXX	.....5,266,475,187	.....39.3	.....3,767,226,882	.....1,499,248,305
12.3 NAIC 3.....	.....14,918,341	.....227,141,771	.....277,044,756	.....37,420,821	.....16,600,237	.....0	.....XXX	.....XXX	.....573,125,926	.....4.3	.....379,203,105	.....193,922,821
12.4 NAIC 4.....	.....10,764,801	.....42,878,878	.....58,153,670	.....0	.....3,166,187	.....0	.....XXX	.....XXX	.....114,963,536	.....0.9	.....103,524,574	.....11,438,961
12.5 NAIC 5.....	.....1,109,348	.....4,255,153	.....9,164,710	.....0	.....0	.....0	.....XXX	.....XXX	(c).....14,529,211	.....0.1	.....5,951,079	.....8,578,132
12.6 NAIC 6.....	.....0	.....4,436,250	.....0	.....0	.....3,277,972	.....0	.....XXX	.....XXX	(c).....7,714,222	.....0.1	.....3,277,972	.....4,436,250
12.7 Totals.....	.....663,704,708	.....3,375,407,312	.....4,130,576,379	.....1,824,724,437	.....3,407,328,234	.....0	.....XXX	.....XXX	(b).....13,401,741,070	.....100.0	.....9,732,931,035	.....3,668,810,034
12.8 Line 12.7 as a % of Col. 9.....	.....5.0	.....25.2	.....30.8	.....13.6	.....25.4	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....72.6	.....27.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....353,467,908	.....997,672,118	.....1,310,079,774	.....884,825,730	.....1,928,623,382	.....0	.....5,474,668,912	.....37.7	.....5,473,747,423	.....40.8	.....5,474,668,912	.....XXX
13.2 NAIC 2.....	.....144,710,324	.....1,059,582,332	.....1,210,219,740	.....307,151,415	.....1,312,166,284	.....0	.....4,033,830,095	.....27.8	.....3,767,226,882	.....28.1	.....4,033,830,095	.....XXX
13.3 NAIC 3.....	.....3,899,564	.....168,461,834	.....170,469,804	.....47,654,361	.....17,895,757	.....0	.....408,381,320	.....2.8	.....379,203,105	.....2.8	.....408,381,320	.....XXX
13.4 NAIC 4.....	.....2,295,559	.....71,371,827	.....36,804,821	.....11,297,390	.....7,861,193	.....0	.....129,630,790	.....0.9	.....103,524,574	.....0.8	.....129,630,790	.....XXX
13.5 NAIC 5.....	.....0	.....11,343,708	.....5,471,382	.....0	.....6,950,281	.....0	.....23,765,371	.....0.2	.....5,951,079	.....0.0	.....23,765,371	.....XXX
13.6 NAIC 6.....	.....0	.....1,468,750	.....0	.....4,659,000	.....3,619,873	.....0	.....9,747,623	.....0.1	.....3,277,972	.....0.0	.....9,747,623	.....XXX
13.7 Totals.....	.....504,373,355	.....2,309,900,569	.....2,733,045,521	.....1,255,587,896	.....3,277,116,770	.....0	.....10,080,024,111	.....69.4	.....9,732,931,035	.....72.6	.....10,080,024,111	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....5.0	.....22.9	.....27.1	.....12.5	.....32.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....3.5	.....15.9	.....18.8	.....8.6	.....22.6	.....0.0	.....69.4	.....XXX	.....XXX	.....XXX	.....69.4	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....121,707,540	.....677,854,408	.....785,655,584	.....574,554,548	.....512,430,058	.....0	.....2,672,202,138	.....18.4	.....1,951,185,565	.....14.6	.....XXX	.....2,672,202,138
14.2 NAIC 2.....	.....40,864,584	.....558,855,151	.....497,412,582	.....224,030,769	.....263,294,716	.....0	.....1,584,457,802	.....10.9	.....1,499,248,305	.....11.2	.....XXX	.....1,584,457,802
14.3 NAIC 3.....	.....9,867,662	.....44,345,360	.....66,236,636	.....9,428,276	.....28,478,462	.....0	.....158,356,396	.....1.1	.....193,922,821	.....1.4	.....XXX	.....158,356,396
14.4 NAIC 4.....	.....257,329	.....3,060,427	.....15,297,682	.....2,975,515	.....2,434,993	.....0	.....24,025,946	.....0.2	.....11,438,961	.....0.1	.....XXX	.....24,025,946
14.5 NAIC 5.....	.....394,500	.....1,124,500	.....1,680,819	.....0	.....0	.....0	.....3,199,819	.....0.0	.....8,578,132	.....0.1	.....XXX	.....3,199,819
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....4,436,250	.....0.0	.....4,436,250	.....0.0	.....XXX	.....0
14.7 Totals.....	.....173,091,615	.....1,285,239,846	.....1,366,283,303	.....810,989,108	.....806,638,229	.....0	.....4,442,242,101	.....30.6	.....3,668,810,034	.....27.4	.....XXX	.....4,442,242,101
14.8 Line 14.7 as a % of Col. 7.....	.....3.9	.....28.9	.....30.8	.....18.3	.....18.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....1.2	.....8.9	.....9.4	.....5.6	.....5.6	.....0.0	.....30.6	.....XXX	.....XXX	.....XXX	.....XXX	.....30.6

- (a) Includes \$.....3,075,564,266 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....24,468,821 current year of bonds with Z designations, \$.....43,685,510 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....8,000,044; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	409,998	2,875,790	0	101,560	110,321	XXX	3,497,669	0.0	16,971,644	0.1	3,497,669	0
1.2	Residential Mortgage-Backed Securities.....	30,902,160	86,098,271	53,864,866	32,384,234	7,316,743	XXX	210,566,274	1.4	260,150,817	1.9	210,566,274	0
1.3	Commercial Mortgage-Backed Securities.....	11,927	46,781	56,454	106,557	90,929	XXX	312,648	0.0	735,764	0.0	312,649	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5	Totals.....	31,324,085	89,020,842	53,921,320	32,592,351	7,517,993	XXX	214,376,591	1.5	277,858,225	2.1	214,376,592	0
2.	All Other Governments												
2.1	Issuer Obligations.....	0	51,371,906	178,153,639	21,474,689	85,887,364	XXX	336,887,598	2.3	0	0.0	336,887,597	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5	Totals.....	0	51,371,906	178,153,639	21,474,689	85,887,364	XXX	336,887,598	2.3	0	0.0	336,887,597	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	0	0	0	23,894,418	73,230,587	XXX	97,125,005	0.7	97,680,636	0.7	97,125,005	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	23,894,418	73,230,587	XXX	97,125,005	0.7	97,680,636	0.7	97,125,005	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	0	5,138,310	51,087,491	43,741,633	73,152,308	XXX	173,119,742	1.2	166,784,029	1.2	166,549,743	6,570,000
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5	Totals.....	0	5,138,310	51,087,491	43,741,633	73,152,308	XXX	173,119,742	1.2	166,784,029	1.2	166,549,743	6,570,000
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	11,812,181	11,107,565	84,356,636	229,083,602	414,870,433	XXX	751,230,417	5.2	662,456,116	4.9	685,928,228	65,302,189
5.2	Residential Mortgage-Backed Securities.....	164,173,658	511,643,221	400,640,309	252,565,251	55,449,712	XXX	1,384,472,151	9.5	1,475,468,553	11.0	1,384,472,151	0
5.3	Commercial Mortgage-Backed Securities.....	3,268,600	14,257,382	19,700,264	28,813,723	23,564,238	XXX	89,604,207	0.6	75,254,314	0.6	72,977,910	16,626,297
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5	Totals.....	179,254,439	537,008,168	504,697,209	510,462,576	493,884,383	XXX	2,225,306,775	15.3	2,213,178,983	16.5	2,143,378,289	81,928,486
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	320,812,462	2,340,223,381	2,621,679,244	949,945,172	3,207,800,393	XXX	9,440,460,652	65.0	9,319,815,236	69.5	6,846,405,099	2,594,055,553
6.2	Residential Mortgage-Backed Securities.....	13,178,828	34,832,642	23,443,265	21,492,312	5,678,440	XXX	98,625,487	0.7	112,588,835	0.8	53,252,300	45,373,188
6.3	Commercial Mortgage-Backed Securities.....	21,562,196	68,225,419	76,836,108	63,274,009	17,774,049	XXX	247,671,781	1.7	295,642,620	2.2	55,103,024	192,568,756
6.4	Other Loan-Backed and Structured Securities.....	107,671,859	438,141,701	511,892,472	382,149,805	98,033,841	XXX	1,537,889,678	10.6	861,350,568	6.4	49,240,151	1,488,649,527
6.5	Totals.....	463,225,345	2,881,423,143	3,233,851,089	1,416,861,298	3,329,286,723	XXX	11,324,647,598	78.0	10,589,397,259	79.0	7,004,000,574	4,320,647,024
7.	Hybrid Securities												
7.1	Issuer Obligations.....	0	2,495,169	23,152,783	17,550,040	20,795,641	XXX	63,993,633	0.4	56,841,937	0.4	50,859,558	13,134,074
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5	Totals.....	0	2,495,169	23,152,783	17,550,040	20,795,641	XXX	63,993,633	0.4	56,841,937	0.4	50,859,558	13,134,074
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	3,661,100	28,682,879	54,465,292	0	0	XXX	86,809,271	0.6	XXX	XXX	66,846,753	19,962,519
10.3 Totals	3,661,100	28,682,879	54,465,292	0	0	XXX	86,809,271	0.6	XXX	XXX	66,846,753	19,962,519
11. Total Bonds Current Year												
11.1 Issuer Obligations	333,034,641	2,413,212,121	2,958,429,793	1,285,791,114	3,875,847,047	XXX	10,866,314,716	74.8	XXX	XXX	8,187,252,899	2,679,061,816
11.2 Residential Mortgage-Backed Securities	208,254,646	632,574,134	477,948,440	306,441,797	68,444,895	XXX	1,693,663,912	11.7	XXX	XXX	1,648,290,725	45,373,188
11.3 Commercial Mortgage-Backed Securities	24,842,723	82,529,582	96,592,826	92,194,289	41,429,216	XXX	337,588,636	2.3	XXX	XXX	128,393,583	209,195,053
11.4 Other Loan-Backed and Structured Securities	107,671,859	438,141,701	511,892,472	382,149,805	98,033,841	XXX	1,537,889,678	10.6	XXX	XXX	49,240,151	1,488,649,527
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	3,661,100	28,682,879	54,465,292	0	0	XXX	86,809,271	0.6	XXX	XXX	66,846,753	19,962,519
11.7 Totals	677,464,969	3,595,140,417	4,099,328,823	2,066,577,005	4,083,754,999	0	14,522,266,213	100.0	XXX	XXX	10,080,024,111	4,442,242,103
11.8 Line 11.7 as a % of Col. 7	4.7	24.8	28.2	14.2	28.1	0.0	100.0	XXX	XXX	XXX	69.4	30.6
12. Total Bonds Prior Year												
12.1 Issuer Obligations	295,897,809	2,325,709,293	3,247,635,061	1,222,667,020	3,228,640,415	XXX	XXX	XXX	10,320,549,598	77.0	7,716,368,202	2,604,181,397
12.2 Residential Mortgage-Backed Securities	254,886,060	737,215,472	522,527,556	297,500,756	36,078,361	XXX	XXX	XXX	1,848,208,205	13.8	1,800,025,101	48,183,103
12.3 Commercial Mortgage-Backed Securities	65,967,115	75,998,425	94,318,748	87,873,307	47,475,103	XXX	XXX	XXX	371,632,698	2.8	164,916,540	206,716,160
12.4 Other Loan-Backed and Structured Securities	46,953,724	236,484,121	266,095,016	216,683,354	95,134,353	XXX	XXX	XXX	861,350,568	6.4	51,621,193	809,729,375
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	663,704,708	3,375,407,311	4,130,576,381	1,824,724,437	3,407,328,232	0	XXX	XXX	13,401,741,069	100.0	9,732,931,036	3,668,810,035
12.8 Line 12.7 as a % of Col. 9	5.0	25.2	30.8	13.6	25.4	0.0	XXX	XXX	100.0	XXX	72.6	27.4
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	284,609,910	1,636,651,850	2,173,719,805	913,054,011	3,179,217,323	XXX	8,187,252,899	56.4	7,716,368,202	57.6	8,187,252,899	XXX
13.2 Residential Mortgage-Backed Securities	204,332,983	618,617,888	466,290,656	294,048,385	65,000,813	XXX	1,648,290,725	11.4	1,800,025,101	13.4	1,648,290,725	XXX
13.3 Commercial Mortgage-Backed Securities	6,279,530	14,497,777	44,980,459	31,966,080	30,669,738	XXX	128,393,584	0.9	164,916,540	1.2	128,393,584	XXX
13.4 Other Loan-Backed and Structured Securities	5,489,833	14,412,694	10,589,308	16,519,421	2,228,895	XXX	49,240,151	0.3	51,621,193	0.4	49,240,151	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	3,661,100	25,720,361	37,465,292	0	0	XXX	66,846,753	0.5	XXX	XXX	66,846,753	XXX
13.7 Totals	504,373,356	2,309,900,570	2,733,045,520	1,255,587,897	3,277,116,769	0	10,080,024,112	69.4	9,732,931,036	72.6	10,080,024,112	XXX
13.8 Line 13.7 as a % of Col. 7	5.0	22.9	27.1	12.5	32.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.5	15.9	18.8	8.6	22.6	0.0	69.4	XXX	XXX	XXX	69.4	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	48,424,732	776,560,271	784,709,988	372,737,102	696,629,723	XXX	2,679,061,816	18.4	2,604,181,397	19.4	XXX	2,679,061,816
14.2 Residential Mortgage-Backed Securities	3,921,663	13,956,245	11,657,784	12,393,412	3,444,083	XXX	45,373,187	0.3	48,183,103	0.4	XXX	45,373,187
14.3 Commercial Mortgage-Backed Securities	18,563,193	68,031,805	51,612,367	60,228,209	10,759,478	XXX	209,195,052	1.4	206,716,160	1.5	XXX	209,195,052
14.4 Other Loan-Backed and Structured Securities	102,182,026	423,729,007	501,303,164	365,630,384	95,804,945	XXX	1,488,649,526	10.3	809,729,375	6.0	XXX	1,488,649,526
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	2,962,519	17,000,000	0	0	XXX	19,962,519	0.1	XXX	XXX	XXX	19,962,519
14.7 Totals	173,091,614	1,285,239,847	1,366,283,303	810,989,107	806,638,229	0	4,442,242,100	30.6	3,668,810,035	27.4	XXX	4,442,242,100
14.8 Line 14.7 as a % of Col. 7	3.9	28.9	30.8	18.3	18.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	8.9	9.4	5.6	5.6	0.0	30.6	XXX	XXX	XXX	XXX	30.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0	0
2. Cost of short-term investments acquired.....	7,999,763	7,999,763	0	0	0
3. Accrual of discount.....	281	281	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	0	0	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	8,000,044	8,000,044	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	8,000,044	8,000,044	0	0	0

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

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SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		369,868,972
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	265,273,050	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	265,273,050
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(171,961,910)	
3.2	Section 2, Column 19.....	(149,239,850)	(321,201,760)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		184,202,551
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		405,445,295
6.	Amortization:		
6.1	Section 1, Column 19.....	0	
6.2	Section 2, Column 21.....	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	0	
8.2	Section 2, Column 20.....	0	0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		92,697,518
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		92,697,518

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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).....		5,273,755
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....	(4,033,860)	
3.12	Section 1, Column 15, prior year.....	286,950	(4,320,810)
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	0	
3.14	Section 1, Column 18, prior year.....	0	0 (4,320,810)
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.....	(4,033,860)	
3.24	Section 1, Column 19, prior year.....	286,950	(4,320,810) (4,320,810)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(4,672,048)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0	
4.22	Amount recognized (Section 2, Column 16).....	(4,672,050)	(4,672,050)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		2
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 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).....		6,936,602
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		6,936,602

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.....	92,697,536	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	6,936,585	
3.	Total (Line 1 plus Line 2).....		99,634,121
4.	Part D, Section 1, Column 5.....	196,398,011	
5.	Part D, Section 1, Column 6.....	(96,763,890)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	97,386,636	
8.	Part B, Section 1, Column 13.....	6,936,585	
9.	Total (Line 7 plus Line 8).....		104,323,221
10.	Part D, Section 1, Column 8.....	201,087,107	
11.	Part D, Section 1, Column 9.....	(96,763,890)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		3
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	6,589,354	
14.	Part B, Section 1, Column 20.....	3,912,050	
15.	Part D, Section 1, Column 11.....	10,501,401	
16.	Total (Line 13 plus Line 14 minus Line 15).....		3

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	113,000,000	0	113,000,000	0
2. Cost of cash equivalents acquired.....	2,517,500,000	0	2,517,500,000	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	2,505,950,000	0	2,505,950,000	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	124,550,000	0	124,550,000	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	124,550,000	0	124,550,000	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	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. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
Waterford One.....	Midlothian.....	VA....	04/24/2017.	01/13/2017.	.....4,500,000	.....0	.....3,500,000	.....4,500,000	.....0	.....840,000	.....0	.....(840,000)	.....0	.....705,182	.....669,470
0599999. Total - Properties Held for Sale.....						.....4,500,000	.....0	.....3,500,000	.....4,500,000	.....0	.....840,000	.....0	.....(840,000)	.....0	.....705,182	.....669,470
0699999. Totals.....						.....4,500,000	.....0	.....3,500,000	.....4,500,000	.....0	.....840,000	.....0	.....(840,000)	.....0	.....705,182	.....669,470

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer								
Rasmussen Business College.....	Mankato.....	MN.....	10/26/2018.	Internal Transfer.....	1,500,000	.0	1,379,000	.0
0299999. Total - Acquired by Internal Transfer.....					1,500,000	.0	1,379,000	.0
0399999. Totals.....					1,500,000	.0	1,379,000	.0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Rasmussen Business College.....	Mankato.....	MN..	12/14/2018.	St. Andrews Holding Company LLC.....	.....1,500,000	.....0	.....1,379,000	.....0	.....121,000	.....0	.....(121,000)	.....0	.....1,379,000	.....1,478,802	.....0	.....99,802	.....99,802	.....7,820	.....19,737
0199999. Total - Property Disposed.....					.....1,500,000	.....0	.....1,379,000	.....0	.....121,000	.....0	.....(121,000)	.....0	.....1,379,000	.....1,478,802	.....0	.....99,802	.....99,802	.....7,820	.....19,737
0399999. Totals.....					.....1,500,000	.....0	.....1,379,000	.....0	.....121,000	.....0	.....(121,000)	.....0	.....1,379,000	.....1,478,802	.....0	.....99,802	.....99,802	.....7,820	.....19,737

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0210292.....		VIRGINIA BEACH.....	VA.....		03/28/2001.....	8.25.....	1,479,949.....	0.....	0.....	0.....	0.....	0.....	4,200,000.....	10/15/2018.....
0210313.....		CHARLOTTE.....	NC.....		06/08/2001.....	7.88.....	83,935.....	0.....	0.....	0.....	0.....	0.....	2,200,000.....	10/15/2018.....
0210324.....		INWOOD.....	WV.....		02/13/2003.....	8.25.....	1,603,283.....	0.....	0.....	0.....	0.....	0.....	2,900,000.....	10/15/2018.....
0210326.....		NORFOLK.....	VA.....		12/18/2001.....	7.63.....	703,252.....	0.....	0.....	0.....	0.....	0.....	3,800,000.....	11/15/2018.....
0210375.....		BURIEN.....	WA.....		05/13/2004.....	6.20.....	2,128,039.....	0.....	0.....	0.....	0.....	0.....	4,820,000.....	09/11/2018.....
0210411.....		ABERDEEN.....	MD.....		09/28/2005.....	6.15.....	2,958,125.....	0.....	0.....	0.....	0.....	0.....	8,460,000.....	09/24/2018.....
0210421.....		CENTERVILLE.....	OH.....		02/28/2006.....	5.50.....	1,242,376.....	0.....	0.....	0.....	0.....	0.....	6,300,000.....	11/15/2018.....
0210430.....		OAK PARK.....	IL.....		12/08/2005.....	6.13.....	4,990,196.....	0.....	0.....	0.....	0.....	0.....	10,800,000.....	10/15/2018.....
0210469.....		GASTONIA.....	NC.....		12/11/2006.....	6.23.....	1,437,740.....	0.....	0.....	0.....	0.....	0.....	3,750,000.....	11/19/2018.....
0210471.....		LOVELAND.....	CO.....		12/20/2006.....	6.10.....	4,365,004.....	0.....	0.....	0.....	0.....	0.....	7,480,000.....	09/11/2018.....
0210487.....		MASON.....	OH.....		09/28/2007.....	6.33.....	2,862,039.....	0.....	0.....	0.....	0.....	0.....	4,000,000.....	11/16/2018.....
0210491.....		VANDALIA.....	OH.....		10/30/2007.....	6.09.....	1,670,308.....	0.....	0.....	0.....	0.....	0.....	2,600,000.....	10/16/2018.....
0210499.....		BLOOMFIELD HILLS.....	MI.....		10/03/2007.....	4.25.....	7,587,286.....	0.....	0.....	0.....	0.....	0.....	7,900,000.....	12/28/2018.....
0210509.....		WOODLAWN.....	MD.....		01/18/2008.....	6.45.....	3,439,579.....	0.....	0.....	0.....	0.....	0.....	5,880,000.....	09/11/2018.....
0210522.....		BELLEVUE.....	WA.....		12/08/2008.....	6.88.....	5,475,737.....	0.....	0.....	0.....	0.....	0.....	16,700,000.....	10/16/2018.....
0210528.....		SANDY SPRINGS.....	GA.....		04/28/2010.....	6.50.....	8,573,021.....	0.....	0.....	0.....	0.....	0.....	22,700,000.....	10/16/2018.....
0210534.....		SUNNYVALE.....	TX.....		06/02/2010.....	5.90.....	5,804,138.....	0.....	0.....	0.....	0.....	0.....	20,000,000.....	10/16/2018.....
0210537.....		MOON TOWNSHIP.....	PA.....		07/29/2010.....	6.63.....	4,542,111.....	0.....	0.....	0.....	0.....	0.....	8,100,000.....	11/17/2018.....
0210540.....		BRECKSVILLE.....	OH.....		08/17/2010.....	6.63.....	10,061,378.....	0.....	0.....	0.....	0.....	0.....	25,800,000.....	10/16/2018.....
0210541.....		BRECKSVILLE.....	OH.....		08/17/2010.....	7.50.....	904,221.....	0.....	0.....	0.....	0.....	0.....	1,300,000.....	10/16/2018.....
0210542.....		HOUSTON.....	TX.....		11/05/2010.....	6.25.....	11,976,772.....	0.....	0.....	0.....	0.....	0.....	17,630,000.....	09/24/2018.....
0210543.....		MECHANICSVILLE.....	VA.....		08/05/2010.....	6.15.....	6,817,665.....	0.....	0.....	0.....	0.....	0.....	11,900,000.....	10/16/2018.....
0210544.....		SPOKANE.....	WA.....		09/14/2010.....	6.25.....	4,568,248.....	0.....	0.....	0.....	0.....	0.....	20,750,000.....	10/15/2018.....
0210547.....		HUNTINGTON BEACH.....	CA.....		10/19/2010.....	6.00.....	3,942,525.....	0.....	0.....	0.....	0.....	0.....	22,700,000.....	10/18/2018.....
0210548.....		COLUMBUS.....	OH.....		11/24/2010.....	6.00.....	6,827,696.....	0.....	0.....	0.....	0.....	0.....	15,600,000.....	10/18/2018.....
0210550.....		KATY.....	TX.....		04/06/2011.....	5.50.....	11,922,760.....	0.....	0.....	0.....	0.....	0.....	26,000,000.....	10/19/2018.....
0210551.....		W CONSHOHOCKEN.....	PA.....		02/07/2011.....	5.20.....	9,526,157.....	0.....	0.....	0.....	0.....	0.....	20,200,000.....	10/19/2018.....
0210552.....		KNOXVILLE.....	TN.....		12/30/2010.....	5.63.....	6,827,259.....	0.....	0.....	0.....	0.....	0.....	11,590,000.....	09/11/2018.....
0210554.....		CYPRESS.....	TX.....		03/03/2011.....	4.50.....	10,245,443.....	0.....	0.....	0.....	0.....	0.....	22,000,000.....	12/12/2018.....
0210556.....		BUFFALO GROVE.....	IL.....		07/07/2011.....	5.75.....	5,004,428.....	0.....	0.....	0.....	0.....	0.....	4,900,000.....	12/26/2018.....
0210557.....		WOODLAWN.....	MD.....		03/30/2011.....	5.75.....	5,707,368.....	0.....	0.....	0.....	0.....	0.....	10,020,000.....	09/11/2018.....
0210558.....		ROCHESTER HILLS.....	MI.....		06/02/2011.....	4.88.....	3,401,285.....	0.....	0.....	0.....	0.....	0.....	8,750,000.....	10/19/2018.....
0210561.....		LOUISVILLE.....	KY.....		06/15/2011.....	5.64.....	10,383,210.....	0.....	0.....	0.....	0.....	0.....	16,200,000.....	10/22/2018.....
0210564.....		SEATTLE.....	WA.....		07/01/2011.....	5.00.....	8,943,478.....	0.....	0.....	0.....	0.....	0.....	26,500,000.....	10/23/2018.....
0210567.....		OWINGS MILLS.....	MD.....		09/23/2011.....	5.36.....	14,171,865.....	0.....	0.....	0.....	0.....	0.....	34,500,000.....	10/15/2018.....
0210568.....		LEXINGTON.....	KY.....		10/06/2011.....	4.85.....	8,238,281.....	0.....	0.....	0.....	0.....	0.....	28,400,000.....	10/23/2018.....
0210570.....		TULSA.....	OK.....		09/01/2011.....	5.00.....	6,994,538.....	0.....	0.....	0.....	0.....	0.....	10,300,000.....	10/29/2018.....
0210572.....		HANOVER.....	MD.....		11/01/2011.....	5.15.....	8,902,479.....	0.....	0.....	0.....	0.....	0.....	17,300,000.....	10/29/2018.....
0210573.....		LEXINGTON.....	KY.....		10/31/2011.....	5.21.....	6,589,235.....	0.....	0.....	0.....	0.....	0.....	10,900,000.....	10/29/2018.....
0210576.....		GREENSBORO.....	NC.....		11/21/2011.....	4.95.....	12,250,000.....	0.....	0.....	0.....	0.....	0.....	24,000,000.....	12/12/2018.....
0210577.....		LOVELAND.....	CO.....		12/08/2011.....	5.15.....	5,116,255.....	0.....	0.....	0.....	0.....	0.....	9,810,000.....	09/11/2018.....
0210579.....		WATAUGA.....	TX.....		11/30/2011.....	4.98.....	13,801,742.....	0.....	0.....	0.....	0.....	0.....	25,500,000.....	10/29/2018.....
0210581.....		WINCHESTER.....	VA.....		12/22/2011.....	4.75.....	15,205,536.....	0.....	0.....	0.....	0.....	0.....	25,000,000.....	11/06/2018.....
0210585.....		STERLING HEIGHTS.....	MI.....		02/01/2012.....	5.25.....	3,605,793.....	0.....	0.....	0.....	0.....	0.....	9,800,000.....	11/06/2018.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0210586		COLUMBUS	OH		12/27/2011	5.25	4,775,627	0	0	0	0	0	8,900,000	11/07/2018
0210587		SAN DIEGO	CA		01/31/2012	4.75	10,277,307	0	0	0	0	0	32,100,000	11/01/2018
0210589		BOULDER	CO		04/11/2012	4.85	14,437,419	0	0	0	0	0	31,420,000	12/04/2018
0210590		GRESHAM	OR		05/02/2012	4.75	8,767,188	0	0	0	0	0	23,700,000	11/07/2018
0210591		ALBUQUERQUE	NM		03/19/2012	4.63	12,535,007	0	0	0	0	0	18,900,000	11/08/2018
0210592		PLANO	TX		04/12/2012	4.85	11,951,648	0	0	0	0	0	22,660,000	09/11/2018
0210596		NOVATO	CA		04/19/2012	4.95	13,500,000	0	0	0	0	0	26,600,000	11/08/2018
0210597		ALISO VIEJO	CA		06/19/2012	4.50	9,886,231	0	0	0	0	0	20,000,000	11/08/2018
0210602		TUCSON	AZ		06/29/2012	4.40	3,695,527	0	0	0	0	0	7,600,000	11/08/2018
0210604		WESTERVILLE	OH		08/31/2012	4.50	10,457,077	0	0	0	0	0	18,500,000	11/01/2018
0210605		MILFORD	MI		05/31/2012	4.98	4,655,280	0	0	0	0	0	10,500,000	11/09/2018
0210606		WESTERVILLE	OH		08/31/2012	4.50	11,520,509	0	0	0	0	0	21,200,000	11/01/2018
0210607		BIG BEAR LAKE	CA		07/30/2012	4.70	6,214,990	0	0	0	0	0	17,350,000	11/09/2018
0210608		DALLAS	TX		08/02/2012	4.25	12,321,236	0	0	0	0	0	21,400,000	11/13/2018
0210610		ROLLING HILLS ESTATES	CA		10/10/2012	4.20	9,359,087	0	0	0	0	0	19,700,000	11/19/2018
0210611		PORTLAND	OR		09/21/2012	3.75	16,307,612	0	0	0	0	0	35,900,000	11/21/2018
0210612		MOHEGAN LAKE	NY		11/29/2012	3.95	6,333,111	0	0	0	0	0	8,400,000	11/20/2018
0210613		TULSA	OK		10/04/2012	4.05	14,259,044	0	0	0	0	0	19,180,000	09/24/2018
0210614		NASHVILLE	TN		12/11/2012	4.13	11,176,373	0	0	0	0	0	21,310,000	09/11/2018
0210615		COLUMBIA	MO		12/10/2012	3.60	12,070,234	0	0	0	0	0	25,800,000	11/20/2018
0210617		NASHVILLE	TN		12/26/2012	4.40	12,346,584	0	0	0	0	0	23,400,000	11/21/2018
0210618		BELLBROOK	OH		12/26/2012	4.15	10,648,027	0	0	0	0	0	29,800,000	11/21/2018
0210619		PALM BEACH GARDENS	FL		02/11/2013	3.99	11,888,959	0	0	0	0	0	30,400,000	10/03/2018
0210621		GARNER	NC		12/31/2012	3.45	6,344,846	0	0	0	0	0	14,100,000	11/21/2018
0210623		ROANOKE	TX		03/06/2013	4.00	12,349,166	0	0	0	0	0	17,900,000	10/17/2018
0210624		SANDY	UT		06/03/2013	4.15	6,443,768	0	0	0	0	0	10,900,000	11/21/2018
0210626		ASHBURN	VA		06/20/2013	4.10	9,382,008	0	0	0	0	0	18,000,000	10/16/2018
0210628		ROCHESTER HILLS	MI		05/28/2013	3.65	6,254,226	0	0	0	0	0	19,800,000	11/21/2018
0210630		VERONA	WI		06/19/2013	3.88	9,384,064	0	0	0	0	0	16,500,000	11/21/2018
0210631		JACKSONVILLE BEACH	FL		07/01/2013	3.88	18,051,543	0	0	0	0	0	31,200,000	11/26/2018
0210632		FULTON	MD		07/25/2013	4.25	5,279,710	0	0	0	0	0	11,600,000	12/26/2018
0210633		E SETAUKET	NY		06/27/2013	3.88	8,936,407	0	0	0	0	0	17,600,000	11/26/2018
0210635		GARDEN CITY	NY		07/31/2013	3.85	8,055,523	0	0	0	0	0	10,320,000	09/11/2018
0210636		DENVER	CO		07/31/2013	3.63	14,000,000	0	0	0	0	0	29,900,000	11/26/2018
0210638		COLUMBIA	MO		08/23/2013	3.25	9,937,220	0	0	0	0	0	21,100,000	11/20/2018
0210639		MORRISVILLE	NC		08/22/2013	3.95	10,960,646	0	0	0	0	0	20,900,000	11/26/2018
0210640	CF	SHELBY TOWNSHIP	MI		08/29/2013	4.32	6,951,743	0	0	0	0	0	18,200,000	11/26/2018
0210641		ATLANTA	GA		08/28/2013	4.10	10,351,700	0	0	0	0	0	24,700,000	11/26/2018
0210642		ATLANTA	GA		08/28/2013	4.10	13,033,732	0	0	0	0	0	27,400,000	11/26/2018
0210645		BRECKSVILLE	OH		10/17/2013	4.69	7,444,467	0	0	0	0	0	12,000,000	11/26/2018
0210646	CF	FARMINGTON	UT		11/05/2013	4.10	10,398,198	0	0	0	0	0	18,900,000	11/27/2018
0210648		WAXAHACHIE	TX		01/16/2014	4.48	7,000,000	0	0	0	0	0	16,750,000	10/15/2018
0210649		DECATUR	AL		01/16/2014	4.48	7,000,000	0	0	0	0	0	14,650,000	11/15/2018
0210650		NEWBURGH	NY		01/16/2014	4.48	5,000,000	0	0	0	0	0	7,000,000	11/15/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.2

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0210651.....		COVENTRY.....	RI.....		01/16/2014.....	4.48.....	6,000,000.....	0.....	0.....	0.....	0.....	0.....	8,500,000.....	10/15/2018
0210652.....		MEDFORD.....	MA.....		02/04/2014.....	4.15.....	22,296,997.....	0.....	0.....	0.....	0.....	0.....	34,100,000.....	11/26/2018
0210653.....	CF.....	OMAHA.....	NE.....		01/29/2014.....	4.50.....	8,124,345.....	0.....	0.....	0.....	0.....	0.....	15,000,000.....	11/27/2018
0210655.....		HUNT VALLEY.....	MD.....		05/13/2014.....	5.05.....	10,610,393.....	0.....	0.....	0.....	0.....	0.....	15,250,000.....	10/15/2018
0210656.....		TIMONIUM.....	MD.....		05/13/2014.....	5.05.....	11,869,253.....	0.....	0.....	0.....	0.....	0.....	16,600,000.....	12/26/2018
0210657.....	CF.....	PLANO.....	TX.....		03/11/2014.....	4.30.....	7,254,969.....	0.....	0.....	0.....	0.....	0.....	13,400,000.....	10/17/2018
0210658.....		FORT COLLINS.....	CO.....		03/20/2014.....	4.95.....	7,031,185.....	0.....	0.....	0.....	0.....	0.....	8,260,000.....	09/11/2018
0210659.....		FORT COLLINS.....	CO.....		03/20/2014.....	4.95.....	1,814,499.....	0.....	0.....	0.....	0.....	0.....	2,330,000.....	12/03/2018
0210661.....		HINSDALE.....	IL.....		06/26/2014.....	4.43.....	6,915,632.....	0.....	0.....	0.....	0.....	0.....	8,700,000.....	12/27/2018
0210662.....		FULTON.....	MD.....		06/27/2014.....	4.75.....	4,487,252.....	0.....	0.....	0.....	0.....	0.....	9,950,000.....	10/23/2018
0210663.....		DELAFIELD.....	WI.....		07/24/2014.....	4.40.....	6,925,008.....	0.....	0.....	0.....	0.....	0.....	10,000,000.....	12/28/2018
0210664.....		GREENWICH.....	CT.....		07/31/2014.....	4.50.....	11,325,699.....	0.....	0.....	0.....	0.....	0.....	15,800,000.....	11/30/2018
0210665.....		GARDEN CITY.....	NY.....		07/30/2014.....	4.20.....	9,000,000.....	0.....	0.....	0.....	0.....	0.....	15,000,000.....	12/11/2018
0210666.....		MT PLEASANT.....	SC.....		08/28/2014.....	4.45.....	15,502,918.....	0.....	0.....	0.....	0.....	0.....	26,200,000.....	11/30/2018
0210667.....		CHAPEL HILL.....	NC.....		08/27/2014.....	4.34.....	8,318,066.....	0.....	0.....	0.....	0.....	0.....	8,440,000.....	09/11/2018
0210668.....		DENVER.....	CO.....		09/18/2014.....	4.14.....	12,000,000.....	0.....	0.....	0.....	0.....	0.....	22,300,000.....	12/03/2018
0210669.....		MEQUON.....	WI.....		09/30/2014.....	4.50.....	3,377,833.....	0.....	0.....	0.....	0.....	0.....	5,170,000.....	11/29/2018
0210670.....		FRANKLIN.....	WI.....		09/30/2014.....	4.50.....	4,278,589.....	0.....	0.....	0.....	0.....	0.....	8,000,000.....	10/15/2018
0210671.....		WAUNAKEE.....	WI.....		09/30/2014.....	4.50.....	3,873,249.....	0.....	0.....	0.....	0.....	0.....	8,000,000.....	11/29/2018
0210672.....		SAN DIEGO.....	CA.....		09/02/2014.....	3.80.....	17,432,693.....	0.....	0.....	0.....	0.....	0.....	24,000,000.....	11/29/2018
0210673.....	CF.....	ST LOUIS.....	MO.....		10/09/2014.....	4.10.....	22,191,504.....	0.....	0.....	0.....	0.....	0.....	30,000,000.....	11/15/2018
0210674.....		BALA CYNWYD.....	PA.....		12/05/2014.....	4.10.....	9,541,025.....	0.....	0.....	0.....	0.....	0.....	13,900,000.....	12/03/2018
0210675.....		ATLANTA.....	GA.....		11/25/2014.....	4.25.....	7,284,042.....	0.....	0.....	0.....	0.....	0.....	12,000,000.....	11/29/2018
0210676.....		BETHESDA.....	MD.....		11/10/2014.....	4.10.....	10,500,000.....	0.....	0.....	0.....	0.....	0.....	24,500,000.....	11/28/2018
0210677.....		WAYZATA.....	MN.....		12/03/2014.....	3.99.....	16,515,650.....	0.....	0.....	0.....	0.....	0.....	25,800,000.....	12/03/2018
0210678.....		VISTA.....	CA.....		12/10/2014.....	4.30.....	10,000,105.....	0.....	0.....	0.....	0.....	0.....	21,200,000.....	12/03/2018
0210679.....		NEEDHAM.....	MA.....		12/12/2014.....	4.30.....	7,528,465.....	0.....	0.....	0.....	0.....	0.....	14,500,000.....	12/03/2018
0210680.....		OWASSO.....	OK.....		12/15/2014.....	4.17.....	18,575,487.....	0.....	0.....	0.....	0.....	0.....	34,000,000.....	11/15/2018
0210681.....		ORADELL.....	NJ.....		12/23/2014.....	4.30.....	15,348,998.....	0.....	0.....	0.....	0.....	0.....	18,910,000.....	12/20/2018
0210682.....		GERMANTOWN.....	MD.....		03/30/2015.....	3.85.....	11,348,335.....	0.....	0.....	0.....	0.....	0.....	12,390,000.....	09/24/2018
0210683.....		LAWRENCEVILLE.....	GA.....		04/29/2015.....	3.94.....	16,325,075.....	0.....	0.....	0.....	0.....	0.....	28,000,000.....	10/18/2018
0210684.....		FULTON.....	MD.....		05/13/2015.....	3.80.....	5,188,279.....	0.....	0.....	0.....	0.....	0.....	9,600,000.....	10/23/2018
0210685.....		WHITE MARSH.....	MD.....		05/28/2015.....	3.95.....	16,140,847.....	0.....	0.....	0.....	0.....	0.....	25,750,000.....	10/15/2018
0210686.....		KNOXVILLE.....	TN.....		05/28/2015.....	4.12.....	10,300,431.....	0.....	0.....	0.....	0.....	0.....	17,600,000.....	11/28/2018
0210687.....		SAN DIEGO.....	CA.....		06/15/2015.....	3.90.....	8,889,976.....	0.....	0.....	0.....	0.....	0.....	18,500,000.....	11/29/2018
0210688.....		FAIRFIELD.....	CT.....		06/29/2015.....	3.85.....	7,482,159.....	0.....	0.....	0.....	0.....	0.....	12,625,000.....	11/28/2018
0210689.....	CF.....	ROCKVILLE.....	MD.....		05/11/2015.....	3.80.....	22,486,510.....	0.....	0.....	0.....	0.....	0.....	44,100,000.....	11/15/2018
0210690.....		W DES MOINES.....	IA.....		07/17/2015.....	3.81.....	12,924,331.....	0.....	0.....	0.....	0.....	0.....	15,160,000.....	09/19/2018
0210691.....		NEWPORT BEACH.....	CA.....		06/18/2015.....	3.70.....	14,908,573.....	0.....	0.....	0.....	0.....	0.....	42,000,000.....	12/07/2018
0210692.....		EL CAJON.....	CA.....		07/23/2015.....	3.85.....	10,000,000.....	0.....	0.....	0.....	0.....	0.....	24,500,000.....	11/28/2018
0210693.....	CF.....	SCOTTSDALE.....	AZ.....		10/05/2015.....	4.18.....	23,345,018.....	0.....	0.....	0.....	0.....	0.....	42,000,000.....	10/16/2018
0210694.....		LINCOLN.....	NE.....		08/25/2015.....	3.82.....	14,217,391.....	0.....	0.....	0.....	0.....	0.....	33,000,000.....	11/28/2018
0210695.....	CF.....	BOULDER.....	CO.....		08/31/2015.....	3.95.....	31,647,771.....	0.....	0.....	0.....	0.....	0.....	52,780,000.....	09/11/2018
0210696.....	CF.....	BLOOMINGTON.....	MN.....		08/13/2015.....	4.32.....	33,576,004.....	0.....	0.....	0.....	0.....	0.....	57,960,000.....	09/13/2018
0210697.....		EDEN PRAIRIE.....	MN.....		10/05/2015.....	4.20.....	18,022,851.....	0.....	0.....	0.....	0.....	0.....	35,850,000.....	11/28/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0210698.....	CF.....	MURRAY.....	UT.....		10/02/2015.....	4.25.....	21,657,314.....	0.....	0.....	0.....	0.....	0.....	43,000,000.....	11/29/2018.....
0210699.....		BRUNSWICK.....	OH.....		10/14/2015.....	4.26.....	11,112,271.....	0.....	0.....	0.....	0.....	0.....	14,600,000.....	12/03/2018.....
0210700.....		St. Louis.....	MO.....		10/08/2015.....	4.34.....	6,377,992.....	0.....	0.....	0.....	0.....	0.....	10,000,000.....	11/28/2018.....
0210701.....		DES PERES.....	MO.....		10/21/2015.....	4.20.....	15,930,723.....	0.....	0.....	0.....	0.....	0.....	18,500,000.....	11/28/2018.....
0210702.....		Chesterfield.....	MO.....		11/03/2015.....	4.24.....	9,928,235.....	0.....	0.....	0.....	0.....	0.....	12,530,000.....	09/11/2018.....
0210703.....		WHITE MARSH.....	MD.....		10/28/2015.....	4.40.....	15,302,498.....	0.....	0.....	0.....	0.....	0.....	24,000,000.....	10/15/2018.....
0210704.....	CF.....	SUNSET HILLS.....	MO.....		11/17/2015.....	3.90.....	50,000,000.....	0.....	0.....	0.....	0.....	0.....	84,840,000.....	09/26/2018.....
0210705.....	CF.....	CARY.....	NC.....		12/11/2015.....	3.95.....	20,000,000.....	0.....	0.....	0.....	0.....	0.....	37,750,000.....	12/29/2018.....
0210706.....		CHARLESTON.....	SC.....		12/11/2015.....	3.85.....	9,000,000.....	0.....	0.....	0.....	0.....	0.....	17,300,000.....	11/29/2018.....
0210707.....	CF.....	NILES.....	IL.....		12/11/2015.....	3.95.....	22,000,000.....	0.....	0.....	0.....	0.....	0.....	37,000,000.....	11/29/2018.....
0210708.....	CF.....	INDEPENDENCE.....	OH.....		01/06/2016.....	4.25.....	18,232,682.....	0.....	0.....	0.....	0.....	0.....	21,500,000.....	10/24/2018.....
0210709.....		URBANDALE.....	IA.....		01/22/2016.....	4.20.....	13,393,588.....	0.....	0.....	0.....	0.....	0.....	21,100,000.....	10/30/2018.....
0210710.....	CF.....	COLLIERVILLE.....	TN.....		01/14/2016.....	4.22.....	27,114,467.....	0.....	0.....	0.....	0.....	0.....	39,200,000.....	11/20/2018.....
0210711.....	CF.....	BALTIMORE.....	MD.....		12/30/2015.....	4.45.....	50,000,000.....	0.....	0.....	0.....	0.....	0.....	86,850,000.....	09/26/2018.....
0210712.....	CF.....	BOSTON.....	MA.....		03/09/2016.....	3.95.....	50,000,000.....	0.....	0.....	0.....	0.....	0.....	114,840,000.....	09/26/2018.....
0210713.....	CF.....	PORTLAND.....	OR.....		03/25/2016.....	3.80.....	40,000,000.....	0.....	0.....	0.....	0.....	0.....	83,910,000.....	09/26/2018.....
0210714.....	CF.....	CHEVY CHASE.....	MD.....		05/10/2016.....	3.70.....	18,500,000.....	0.....	0.....	0.....	0.....	0.....	32,000,000.....	10/23/2018.....
0210715.....	CF.....	SEATTLE.....	WA.....		06/03/2016.....	3.82.....	19,500,000.....	0.....	0.....	0.....	0.....	0.....	38,670,000.....	12/13/2018.....
0210716.....		EVANSTON.....	IL.....		04/29/2016.....	4.15.....	7,200,000.....	0.....	0.....	0.....	0.....	0.....	15,000,000.....	11/27/2018.....
0210717.....		CHICAGO.....	IL.....		04/29/2016.....	4.15.....	10,200,000.....	0.....	0.....	0.....	0.....	0.....	23,650,000.....	11/28/2018.....
0210718.....		CHICAGO.....	IL.....		04/29/2016.....	4.15.....	14,600,000.....	0.....	0.....	0.....	0.....	0.....	31,000,000.....	11/28/2018.....
0210720.....		MADISON.....	WI.....		06/20/2016.....	3.80.....	9,547,305.....	0.....	0.....	0.....	0.....	0.....	15,000,000.....	10/24/2018.....
0210722.....		GRANITE BAY.....	CA.....		06/30/2016.....	3.63.....	15,900,000.....	0.....	0.....	0.....	0.....	0.....	25,500,000.....	11/26/2018.....
0210724.....		KANSAS CITY.....	MO.....		06/30/2016.....	3.91.....	10,341,888.....	0.....	0.....	0.....	0.....	0.....	15,000,000.....	10/23/2018.....
0210725.....	CF.....	URBANDALE.....	IA.....		09/01/2016.....	3.90.....	27,417,128.....	0.....	0.....	0.....	0.....	0.....	44,570,000.....	10/30/2018.....
0210726.....		CELBRATION.....	FL.....		09/01/2016.....	4.40.....	30,500,000.....	0.....	0.....	0.....	0.....	0.....	43,000,000.....	12/07/2018.....
0210727.....		CHICAGO.....	IL.....		09/21/2016.....	3.00.....	16,193,458.....	0.....	0.....	0.....	0.....	0.....	28,600,000.....	10/24/2018.....
0210728.....		SCOTTSDALE.....	AZ.....		09/01/2016.....	3.54.....	14,125,440.....	0.....	0.....	0.....	0.....	0.....	35,000,000.....	10/23/2018.....
0210729.....		OLNEY.....	MD.....		09/08/2016.....	3.45.....	16,500,000.....	0.....	0.....	0.....	0.....	0.....	32,000,000.....	10/23/2018.....
0210730.....		THE COLONY.....	TX.....		10/06/2016.....	4.25.....	28,000,000.....	0.....	0.....	0.....	0.....	0.....	44,600,000.....	10/12/2018.....
0210731.....	CF.....	GREENWOOD VILLAGE.....	CO.....		09/07/2016.....	3.45.....	30,600,000.....	0.....	0.....	0.....	0.....	0.....	36,580,000.....	09/26/2018.....
0210732.....	CF.....	CHARLOTTE.....	NC.....		08/26/2016.....	3.10.....	38,000,000.....	0.....	0.....	0.....	0.....	0.....	67,520,000.....	09/26/2018.....
0210733.....	CF.....	HOMEWOOD.....	AL.....		08/30/2016.....	3.52.....	31,480,793.....	0.....	0.....	0.....	0.....	0.....	44,790,000.....	12/26/2018.....
0210734.....		JACKSONVILLE.....	FL.....		10/14/2016.....	3.70.....	9,553,795.....	0.....	0.....	0.....	0.....	0.....	11,700,000.....	10/16/2018.....
0210736.....	CF.....	ALLEN.....	TX.....		10/19/2016.....	3.25.....	24,000,000.....	0.....	0.....	0.....	0.....	0.....	51,100,000.....	12/19/2018.....
0210737.....	CF.....	FORT MILL.....	SC.....		10/25/2016.....	3.68.....	29,533,580.....	0.....	0.....	0.....	0.....	0.....	47,180,000.....	11/06/2018.....
0210738.....	CF.....	SANTA CLARA.....	CA.....		11/08/2016.....	3.04.....	48,500,000.....	0.....	0.....	0.....	0.....	0.....	93,400,000.....	12/31/2018.....
0210740.....	CF.....	DENTON.....	TX.....		11/01/2016.....	3.44.....	32,530,000.....	0.....	0.....	0.....	0.....	0.....	64,890,000.....	09/26/2018.....
0210741.....	CF.....	PHOENIX.....	AZ.....		11/15/2016.....	3.18.....	18,452,500.....	0.....	0.....	0.....	0.....	0.....	31,000,000.....	10/16/2018.....
0210742.....	CF.....	KANSAS CITY.....	MO.....		12/09/2016.....	3.22.....	25,000,000.....	0.....	0.....	0.....	0.....	0.....	44,000,000.....	12/26/2018.....
0210743.....		Minneapolis.....	MN.....		11/21/2016.....	3.41.....	12,000,000.....	0.....	0.....	0.....	0.....	0.....	23,000,000.....	10/24/2018.....
0210745.....	CF.....	CAMBRIDGE.....	MA.....		11/14/2016.....	3.48.....	23,000,000.....	0.....	0.....	0.....	0.....	0.....	43,300,000.....	12/19/2018.....
0210746.....		SALT LAKE CITY.....	UT.....		01/23/2017.....	3.79.....	11,452,819.....	0.....	0.....	0.....	0.....	0.....	28,800,000.....	12/12/2018.....
0210747.....		BOSTON.....	MA.....		01/17/2017.....	3.86.....	13,000,000.....	0.....	0.....	0.....	0.....	0.....	43,000,000.....	10/15/2018.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.4

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0210748.....		CONCORD.....	NH.....		05/01/2017.....	4.03.....	6,734,488.....	0.....	0.....	0.....	0.....	0.....	19,750,000.....	10/23/2018.....
0210749.....		CONCORD.....	NH.....		05/01/2017.....	4.03.....	14,142,434.....	0.....	0.....	0.....	0.....	0.....	43,500,000.....	10/24/2018.....
0210750.....		SHAKER HEIGHTS.....	OH.....		05/25/2017.....	4.65.....	10,347,284.....	0.....	0.....	0.....	0.....	0.....	18,600,000.....	10/16/2018.....
0210751.....		ASHBURN.....	VA.....		05/23/2017.....	4.64.....	13,538,609.....	0.....	0.....	0.....	0.....	0.....	17,000,000.....	11/26/2018.....
0210752.....		COLUMBIA.....	MD.....		06/21/2017.....	4.15.....	23,500,000.....	0.....	0.....	0.....	0.....	0.....	34,500,000.....	10/23/2018.....
0210753.....		EDINA.....	MN.....		09/01/2017.....	3.70.....	13,681,965.....	0.....	0.....	0.....	0.....	0.....	33,000,000.....	10/23/2018.....
0210754.....		SAN JOSE.....	CA.....		07/13/2017.....	3.75.....	10,300,000.....	0.....	0.....	0.....	0.....	0.....	17,600,000.....	10/23/2018.....
0210755.....		FULLERTON.....	CA.....		07/13/2017.....	3.75.....	3,500,000.....	0.....	0.....	0.....	0.....	0.....	7,700,000.....	12/19/2018.....
0210756.....	CF.....	CENTREVILLE.....	VA.....		09/01/2017.....	3.88.....	19,250,000.....	0.....	0.....	0.....	0.....	0.....	30,700,000.....	10/31/2018.....
0210757.....	CF.....	PAPILLION.....	NE.....		08/30/2017.....	3.95.....	21,509,067.....	0.....	0.....	0.....	0.....	0.....	30,500,000.....	11/23/2018.....
0210758.....		WESTON.....	FL.....		08/23/2017.....	4.15.....	40,500,000.....	0.....	0.....	0.....	0.....	0.....	77,950,000.....	12/26/2018.....
0210759.....		SALT LAKE CITY.....	UT.....		08/29/2017.....	4.13.....	12,376,022.....	0.....	0.....	0.....	0.....	0.....	20,500,000.....	12/13/2018.....
0210760.....		REDMOND.....	WA.....		11/08/2017.....	4.12.....	17,738,304.....	0.....	0.....	0.....	0.....	0.....	28,300,000.....	11/28/2018.....
0210761.....	CF.....	LIMERICK TOWNSHIP.....	PA.....		09/28/2017.....	4.06.....	28,418,611.....	0.....	0.....	0.....	0.....	0.....	42,750,000.....	12/14/2018.....
0210762.....	CF.....	Oxford.....	OH.....		11/01/2017.....	3.83.....	18,741,520.....	0.....	0.....	0.....	0.....	0.....	30,500,000.....	11/28/2018.....
0210763.....	CF.....	Los Angeles.....	CA.....		01/11/2018.....	3.64.....	21,545,544.....	0.....	0.....	0.....	0.....	0.....	64,000,000.....	01/01/2018.....
0210765.....		POOLER.....	GA.....		01/12/2018.....	4.05.....	27,500,000.....	0.....	0.....	0.....	0.....	0.....	40,500,000.....	11/28/2017.....
0210766.....		DENVER.....	CO.....		12/18/2017.....	4.00.....	12,101,776.....	0.....	0.....	0.....	0.....	0.....	20,000,000.....	12/14/2018.....
0210767.....		HAVERSTRAW.....	NY.....		12/22/2017.....	4.14.....	17,944,320.....	0.....	0.....	0.....	0.....	0.....	30,700,000.....	12/14/2018.....
0210768.....		GIG HARBOR.....	WA.....		05/07/2018.....	4.40.....	32,500,000.....	0.....	0.....	0.....	0.....	0.....	56,400,000.....	02/21/2018.....
0210769.....	CF.....	LAWRENCEVILLE.....	GA.....		12/15/2017.....	3.67.....	27,000,000.....	0.....	0.....	0.....	0.....	0.....	49,975,000.....	11/28/2018.....
0210781.....		HARTLAND.....	WI.....		03/30/2018.....	4.28.....	9,394,549.....	0.....	0.....	0.....	0.....	0.....	13,960,000.....	03/31/2018.....
0210782.....		ELLCOTT CITY.....	MD.....		03/09/2018.....	3.86.....	13,318,204.....	0.....	0.....	0.....	0.....	0.....	24,500,000.....	02/03/2018.....
0210783.....	CF.....	SAN DIEGO.....	CA.....		04/12/2018.....	4.18.....	19,731,916.....	0.....	0.....	0.....	0.....	0.....	37,150,000.....	03/27/2018.....
0210784.....	CF.....	SALT LAKE CITY.....	UT.....		04/23/2018.....	4.00.....	21,894,701.....	0.....	0.....	0.....	0.....	0.....	37,500,000.....	04/12/2018.....
0210785.....		GREAT NECK.....	NY.....		05/09/2018.....	4.17.....	14,000,000.....	0.....	0.....	0.....	0.....	0.....	26,100,000.....	04/25/2018.....
0210786.....		SANTA MONICA.....	CA.....		06/08/2018.....	4.15.....	11,861,776.....	0.....	0.....	0.....	0.....	0.....	32,240,000.....	04/30/2018.....
0210787.....	CF.....	AUBURN.....	AL.....		05/23/2018.....	4.08.....	31,850,000.....	0.....	0.....	0.....	0.....	0.....	64,300,000.....	03/20/2018.....
0210788.....		PHOENIX.....	AZ.....		05/21/2018.....	4.04.....	21,795,000.....	0.....	0.....	0.....	0.....	0.....	35,000,000.....	01/03/2018.....
0210789.....		BRASELTON.....	GA.....		05/09/2018.....	4.15.....	8,000,000.....	0.....	0.....	0.....	0.....	0.....	17,000,000.....	04/19/2018.....
0210790.....		BEAVERTON.....	OR.....		06/26/2018.....	3.96.....	6,903,505.....	0.....	0.....	0.....	0.....	0.....	16,300,000.....	04/25/2018.....
0210791.....		WILSONVILLE.....	OR.....		06/26/2018.....	3.90.....	13,860,964.....	0.....	0.....	0.....	0.....	0.....	28,150,000.....	04/25/2018.....
0210792.....		PORTLAND.....	OR.....		07/02/2018.....	4.28.....	1,390,000.....	0.....	0.....	0.....	0.....	0.....	5,790,000.....	06/19/2018.....
0210793.....		PORTLAND.....	OR.....		07/02/2018.....	4.28.....	4,500,000.....	0.....	0.....	0.....	0.....	0.....	16,640,000.....	06/19/2018.....
0210794.....		PORTLAND.....	OR.....		07/02/2018.....	4.28.....	4,690,000.....	0.....	0.....	0.....	0.....	0.....	17,460,000.....	06/19/2018.....
0210795.....		CLACKAMAS.....	OR.....		07/02/2018.....	4.28.....	7,650,000.....	0.....	0.....	0.....	0.....	0.....	32,120,000.....	06/18/2018.....
0210796.....		STAMFORD.....	CT.....		07/11/2018.....	4.48.....	8,040,906.....	0.....	0.....	0.....	0.....	0.....	13,850,000.....	05/30/2018.....
0210797.....		OMAHA.....	NE.....		06/15/2018.....	4.39.....	13,870,414.....	0.....	0.....	0.....	0.....	0.....	22,500,000.....	05/22/2018.....
0210798.....		ANNAPOLIS.....	MD.....		07/10/2018.....	4.63.....	10,921,486.....	0.....	0.....	0.....	0.....	0.....	16,200,000.....	05/10/2018.....
0210799.....		SCOTTSDALE.....	AZ.....		06/26/2018.....	4.43.....	25,500,000.....	0.....	0.....	0.....	0.....	0.....	41,400,000.....	05/23/2018.....
0210800.....	CF.....	NEW ALBANY.....	OH.....		07/19/2018.....	4.45.....	32,261,867.....	0.....	0.....	0.....	0.....	0.....	51,550,000.....	05/30/2018.....
0210801.....		ENGLEWOOD.....	CO.....		08/03/2018.....	4.40.....	14,000,000.....	0.....	0.....	0.....	0.....	0.....	21,300,000.....	06/11/2018.....
0210803.....		DALLAS.....	TX.....		12/30/2008.....	4.95.....	3,812,226.....	0.....	0.....	0.....	0.....	0.....	13,800,000.....	07/12/2018.....
0210804.....		DALLAS.....	TX.....		12/30/2008.....	4.95.....	9,530,566.....	0.....	0.....	0.....	0.....	0.....	22,490,000.....	07/12/2018.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0210805.....		CHANDLER.....	AZ.....		11/01/2018.....	4.20.....	24,800,000.....	0.....	0.....	0.....	0.....	0.....	43,600,000.....	09/18/2018
0210806.....		TOLLESON.....	AZ.....		09/28/2018.....	4.37.....	7,350,000.....	0.....	0.....	0.....	0.....	0.....	14,500,000.....	08/14/2018
0210807.....		GRAPEVINE.....	TX.....		10/12/2018.....	4.37.....	5,930,000.....	0.....	0.....	0.....	0.....	0.....	9,680,000.....	09/19/2018
0210808.....		LITHIA SPRINGS.....	GA.....		10/12/2018.....	4.37.....	8,920,000.....	0.....	0.....	0.....	0.....	0.....	17,300,000.....	08/22/2018
0210809.....		POMONA.....	CA.....		11/07/2018.....	4.38.....	7,200,000.....	0.....	0.....	0.....	0.....	0.....	12,200,000.....	10/29/2018
0210811.....		PHILADELPHIA.....	PA.....		12/20/2018.....	4.51.....	55,000,000.....	0.....	0.....	0.....	0.....	0.....	172,200,000.....	10/30/2018
210405A.....		GREELEY.....	CO.....		05/05/2005.....	5.75.....	1,850,585.....	0.....	0.....	0.....	0.....	0.....	7,800,000.....	12/28/2018
210578A.....		KENNESAW.....	GA.....		10/31/2011.....	5.10.....	15,604,761.....	0.....	0.....	0.....	0.....	0.....	29,893,150.....	12/12/2018
210578B.....		KENNESAW.....	GA.....		11/20/2017.....	5.20.....	3,919,884.....	0.....	0.....	0.....	0.....	0.....	7,506,850.....	12/12/2018
210622A.....		LAJOLLA.....	CA.....		02/15/2013.....	4.00.....	16,968,837.....	0.....	0.....	0.....	0.....	0.....	38,300,000.....	04/16/2018
210622B.....		La Jolla.....	CA.....		06/05/2018.....	6.00.....	4,969,756.....	0.....	0.....	0.....	0.....	0.....	8,620,000.....	06/05/2018
210634A.....		E LONGMEADOW.....	MA.....		06/27/2013.....	3.75.....	17,049,634.....	0.....	0.....	0.....	0.....	0.....	29,312,112.....	12/12/2018
210634B.....		EAST LONGMEADOW.....	MA.....		08/16/2017.....	5.33.....	2,930,933.....	0.....	0.....	0.....	0.....	0.....	5,037,888.....	12/12/2018
210802A.....	CF.....	Tulsa.....	OK.....		09/12/2018.....	4.25.....	25,150,000.....	0.....	0.....	0.....	0.....	0.....	43,500,000.....	07/24/2018
210802B.....	CF.....	Tulsa.....	OK.....		09/12/2018.....	6.51.....	3,125,000.....	0.....	0.....	0.....	0.....	0.....	4,807,692.....	07/24/2018
210810A.....		Phoenixville.....	PA.....		11/29/2018.....	4.36.....	24,220,000.....	0.....	0.....	0.....	0.....	0.....	47,300,000.....	11/09/2018
210810B.....		Phoenixville.....	PA.....		11/29/2018.....	6.23.....	5,780,000.....	0.....	0.....	0.....	0.....	0.....	9,113,133.....	11/09/2018
210812A.....		OVERLAND PARK.....	KS.....		12/10/2018.....	4.50.....	22,000,000.....	0.....	0.....	0.....	0.....	0.....	40,100,000.....	10/10/2018
210812B.....		OVERLAND PARK.....	KS.....		12/10/2018.....	6.53.....	8,000,000.....	0.....	0.....	0.....	0.....	0.....	10,693,333.....	10/10/2018
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							3,185,648,076.....	0.....	0.....	0.....	0.....	0.....	6,009,664,158.....	XXX
0899999. Total - Mortgages in Good Standing.....							3,185,648,076.....	0.....	0.....	0.....	0.....	0.....	6,009,664,158.....	XXX
3399999. Totals.....							3,185,648,076.....	0.....	0.....	0.....	0.....	0.....	6,009,664,158.....	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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.....	3.64.....	22,500,000.....	0.....	64,000,000.....
0210765.....	POOLER.....	GA.....		01/12/2018.....	4.05.....	27,500,000.....	0.....	40,500,000.....
0210768.....	GIG HARBOR.....	WA.....		05/07/2018.....	4.40.....	32,500,000.....	0.....	56,400,000.....
0210781.....	HARTLAND.....	WI.....		03/30/2018.....	4.28.....	9,500,000.....	0.....	13,960,000.....
0210782.....	ELLICOTT CITY.....	MD.....		03/09/2018.....	3.86.....	13,500,000.....	0.....	24,500,000.....
0210783.....	SAN DIEGO.....	CA.....		04/12/2018.....	4.18.....	20,000,000.....	0.....	37,150,000.....
0210784.....	SALT LAKE CITY.....	UT.....		04/23/2018.....	4.00.....	22,200,000.....	0.....	37,500,000.....
0210785.....	GREAT NECK.....	NY.....		05/09/2018.....	4.17.....	14,000,000.....	0.....	26,100,000.....
0210786.....	SANTA MONICA.....	CA.....		06/08/2018.....	4.15.....	12,000,000.....	0.....	32,240,000.....
0210787.....	AUBURN.....	AL.....		05/23/2018.....	4.08.....	31,850,000.....	0.....	64,300,000.....
0210788.....	PHOENIX.....	AZ.....		05/21/2018.....	4.04.....	21,795,000.....	0.....	35,000,000.....
0210789.....	BRASELTON.....	GA.....		05/09/2018.....	4.15.....	8,000,000.....	0.....	17,000,000.....
0210790.....	BEAVERTON.....	OR.....		06/26/2018.....	3.96.....	7,000,000.....	0.....	16,300,000.....
0210791.....	WILSONVILLE.....	OR.....		06/26/2018.....	3.90.....	14,000,000.....	0.....	28,150,000.....
0210792.....	PORTLAND.....	OR.....		07/02/2018.....	4.28.....	1,390,000.....	0.....	5,790,000.....
0210793.....	PORTLAND.....	OR.....		07/02/2018.....	4.28.....	4,500,000.....	0.....	16,640,000.....
0210794.....	PORTLAND.....	OR.....		07/02/2018.....	4.28.....	4,690,000.....	0.....	17,460,000.....
0210795.....	CLACKAMAS.....	OR.....		07/02/2018.....	4.28.....	7,650,000.....	0.....	32,120,000.....
0210796.....	STAMFORD.....	CT.....		07/11/2018.....	4.48.....	8,100,000.....	0.....	13,850,000.....
0210797.....	OMAHA.....	NE.....		06/15/2018.....	4.39.....	14,000,000.....	0.....	22,500,000.....
0210798.....	ANNAPOLIS.....	MD.....		07/10/2018.....	4.63.....	11,000,000.....	0.....	16,200,000.....
0210799.....	SCOTTSDALE.....	AZ.....		06/26/2018.....	4.43.....	25,500,000.....	0.....	41,400,000.....
0210800.....	NEW ALBANY.....	OH.....		07/19/2018.....	4.45.....	32,500,000.....	0.....	51,550,000.....
0210801.....	ENGLEWOOD.....	CO.....		08/03/2018.....	4.40.....	14,000,000.....	0.....	21,300,000.....
0210805.....	CHANDLER.....	AZ.....		11/01/2018.....	4.20.....	24,800,000.....	0.....	43,600,000.....
0210806.....	TOLLESON.....	AZ.....		09/28/2018.....	4.37.....	7,350,000.....	0.....	14,500,000.....
0210807.....	GRAPEVINE.....	TX.....		10/12/2018.....	4.37.....	5,930,000.....	0.....	9,680,000.....
0210808.....	LITHIA SPRINGS.....	GA.....		10/12/2018.....	4.37.....	8,920,000.....	0.....	17,300,000.....
0210809.....	POMONA.....	CA.....		11/07/2018.....	4.38.....	7,200,000.....	0.....	12,200,000.....
0210811.....	PHILADELPHIA.....	PA.....		12/20/2018.....	4.51.....	55,000,000.....	0.....	172,200,000.....
210622B.....	La Jolla.....	CA.....		06/05/2018.....	6.00.....	5,000,000.....	0.....	8,620,000.....
210802A.....	Tulsa.....	OK.....		09/12/2018.....	4.25.....	25,150,000.....	0.....	43,500,000.....
210802B.....	Tulsa.....	OK.....		09/12/2018.....	6.51.....	3,125,000.....	0.....	4,807,692.....
210810A.....	Phoenixville.....	PA.....		11/29/2018.....	4.36.....	24,220,000.....	0.....	47,300,000.....
210810B.....	Phoenixville.....	PA.....		11/29/2018.....	6.23.....	5,780,000.....	0.....	9,113,133.....
210812A.....	OVERLAND PARK.....	KS.....		12/10/2018.....	4.50.....	22,000,000.....	0.....	40,100,000.....
210812B.....	OVERLAND PARK.....	KS.....		12/10/2018.....	6.53.....	8,000,000.....	0.....	10,693,333.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						582,150,000.....	0.....	1,165,524,158.....
0899999. Total - Mortgages in Good Standing.....						582,150,000.....	0.....	1,165,524,158.....
3399999. Totals.....						582,150,000.....	0.....	1,165,524,158.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0210261.....	NORCROSS.....	GA.....	.....	08/18/1998.	08/29/2018.	.....104,296	......0	......0	......0	......0	......0	......0	.....11,870	.....11,870	......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
0210386.....	SAN ANTONIO.....	TX.....	.....	10/29/2004.	05/10/2018.	.....2,303,374	......0	......0	......0	......0	......0	......0	.....2,272,765	.....2,272,765	......0	......0	......0
0210439.....	AUSTIN.....	TX.....	.....	01/30/2006.	11/21/2018.	.....2,595,675	......0	......0	......0	......0	......0	......0	.....1,019,752	.....1,019,752	......0	......0	......0
0210446.....	LONGVIEW.....	WA.....	.....	08/02/2006.	08/08/2018.	.....5,581,392	......0	......0	......0	......0	......0	......0	.....5,427,625	.....5,427,625	......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
0210515.....	ORLANDO.....	FL.....	.....	06/05/2008.	08/07/2018.	.....4,151,538	......0	......0	......0	......0	......0	......0	.....4,112,322	.....4,112,322	......0	......0	......0
0210529.....	SAN ANTONIO.....	TX.....	.....	05/26/2010.	05/10/2018.	.....2,635,255	......0	......0	......0	......0	......0	......0	.....2,608,652	.....2,608,652	......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
0210562.....	INDIAN LAND.....	SC.....	.....	06/29/2011.	08/28/2018.	.....7,726,442	......0	......0	......0	......0	......0	......0	.....7,616,957	.....7,616,957	......0	......0	......0
0210563.....	JOHNSON CITY.....	TN.....	.....	06/02/2011.	07/27/2018.	.....9,465,296	......0	......0	......0	......0	......0	......0	.....9,299,304	.....9,299,304	......0	......0	......0
0210566.....	COLUMBUS.....	OH.....	.....	07/21/2011.	06/29/2018.	.....13,265,083	......0	......0	......0	......0	......0	......0	.....12,918,545	.....12,918,545	......0	......0	......0
0210569.....	MILWAUKEE.....	WI.....	.....	09/08/2011.	12/03/2018.	.....9,044,380	......0	......0	......0	......0	......0	......0	.....7,916,214	.....7,916,214	......0	......0	......0
0210574.....	ALBUQUERQUE.....	NM.....	.....	10/17/2011.	10/29/2018.	.....8,244,624	......0	......0	......0	......0	......0	......0	.....8,083,716	.....8,083,716	......0	......0	......0
0210575.....	SPRINGBORO.....	OH.....	.....	11/14/2011.	10/29/2018.	.....10,588,978	......0	......0	......0	......0	......0	......0	.....10,404,420	.....10,404,420	......0	......0	......0
0210580.....	WAUWATOSA.....	WI.....	.....	12/28/2011.	11/30/2018.	.....11,061,019	......0	......0	......0	......0	......0	......0	.....10,727,081	.....10,727,081	......0	......0	......0
0210582.....	SPRINGDALE.....	AR.....	.....	12/22/2011.	08/09/2018.	.....3,025,000	......0	......0	......0	......0	......0	......0	.....3,025,000	.....3,025,000	......0	......0	......0
0210584.....	STERLING HEIGHTS.....	MI.....	.....	02/01/2012.	11/20/2018.	.....3,757,461	......0	......0	......0	......0	......0	......0	.....3,618,737	.....3,618,737	......0	......0	......0
0210588.....	COLUMBUS.....	OH.....	.....	02/15/2012.	09/12/2018.	.....8,091,432	......0	......0	......0	......0	......0	......0	.....7,926,280	.....7,926,280	......0	......0	......0
0210594.....	SILVER SPRING.....	MD.....	.....	04/20/2012.	05/31/2018.	.....14,143,206	......0	......0	......0	......0	......0	......0	.....14,006,847	.....14,006,847	......0	......0	......0
0210595.....	DES PLAINES.....	IL.....	.....	04/30/2012.	08/31/2018.	.....9,733,836	......0	......0	......0	......0	......0	......0	.....9,609,745	.....9,609,745	......0	......0	......0
0210600.....	BELLEVUE.....	OH.....	.....	06/29/2012.	05/29/2018.	.....1,011,000	......0	......0	......0	......0	......0	......0	.....817,194	.....817,194	......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
0210625.....	GREENWICH.....	CT.....	.....	06/13/2013.	07/26/2018.	.....5,790,567	......0	......0	......0	......0	......0	......0	.....5,686,533	.....5,686,533	......0	......0	......0
0210637.....	LITHIA SPRINGS.....	GA.....	.....	10/08/2013.	10/17/2018.	.....7,814,192	......0	......0	......0	......0	......0	......0	.....7,690,915	.....7,690,915	......0	......0	......0
0210643.....	GRAPEVINE.....	TX.....	.....	10/08/2013.	10/17/2018.	.....3,760,580	......0	......0	......0	......0	......0	......0	.....3,701,253	.....3,701,253	......0	......0	......0
0210644.....	IRVING.....	TX.....	.....	10/08/2013.	10/11/2018.	.....2,197,741	......0	......0	......0	......0	......0	......0	.....2,159,164	.....2,159,164	......0	......0	......0
0199999. Total - Mortgages Closed by Repayment.....						.....183,905,758	......0	......0	......0	......0	......0	......0	.....178,327,098	.....178,327,098	......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	.....92,426	......0	......0	......0
0210292.....	VIRGINIA BEACH.....	VA.....	.....	03/28/2001.	.....	.....1,621,116	......0	......0	......0	......0	......0	......0	......0	.....141,167	......0	......0	......0
0210313.....	CHARLOTTE.....	NC.....	.....	06/08/2001.	.....	.....242,240	......0	......0	......0	......0	......0	......0	......0	.....158,305	......0	......0	......0
0210324.....	INWOOD.....	WV.....	.....	02/13/2003.	.....	.....1,714,349	......0	......0	......0	......0	......0	......0	......0	.....111,065	......0	......0	......0
0210326.....	NORFOLK.....	VA.....	.....	12/18/2001.	.....	.....898,149	......0	......0	......0	......0	......0	......0	......0	.....194,897	......0	......0	......0
0210375.....	BURIEN.....	WA.....	.....	05/13/2004.	.....	.....2,312,570	......0	......0	......0	......0	......0	......0	......0	.....184,532	......0	......0	......0
0210386.....	SAN ANTONIO.....	TX.....	.....	10/29/2004.	.....	.....2,303,374	......0	......0	......0	......0	......0	......0	......0	.....30,609	......0	......0	......0
0210411.....	ABERDEEN.....	MD.....	.....	09/28/2005.	.....	.....3,109,350	......0	......0	......0	......0	......0	......0	......0	.....151,225	......0	......0	......0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0210421.....	CENTERVILLE.....	OH.....	.....	02/28/2006.....	.....	1,747,181.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	504,804.....	.....0	.....0	.....0
0210430.....	OAK PARK.....	IL.....	.....	12/08/2005.....	.....	5,371,665.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	381,469.....	.....0	.....0	.....0
0210439.....	AUSTIN.....	TX.....	.....	01/30/2006.....	.....	2,595,675.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	1,575,924.....	.....0	.....0	.....0
0210446.....	LONGVIEW.....	WA.....	.....	08/02/2006.....	.....	5,581,392.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	153,767.....	.....0	.....0	.....0
0210469.....	GASTONIA.....	NC.....	.....	12/11/2006.....	.....	1,479,461.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	41,722.....	.....0	.....0	.....0
0210471.....	LOVELAND.....	CO.....	.....	12/20/2006.....	.....	4,567,373.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	202,369.....	.....0	.....0	.....0
0210487.....	MASON.....	OH.....	.....	09/28/2007.....	.....	2,987,570.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	125,531.....	.....0	.....0	.....0
0210491.....	VANDALIA.....	OH.....	.....	10/30/2007.....	.....	1,715,982.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	45,673.....	.....0	.....0	.....0
0210499.....	BLOOMFIELD HILLS.....	MI.....	.....	10/03/2007.....	.....	7,630,375.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	43,089.....	.....0	.....0	.....0
0210502.....	MANKATO.....	MN.....	.....	12/20/2007.....	.....	2,546,494.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	80,584.....	.....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	144,056.....	.....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	39,216.....	.....0	.....0	.....0
0210522.....	BELLEVUE.....	WA.....	.....	12/08/2008.....	.....	5,599,157.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	123,420.....	.....0	.....0	.....0
0210528.....	SANDY SPRINGS.....	GA.....	.....	04/28/2010.....	.....	8,856,458.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	283,436.....	.....0	.....0	.....0
0210529.....	SAN ANTONIO.....	TX.....	.....	05/26/2010.....	.....	2,635,255.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	26,603.....	.....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	899,660.....	.....0	.....0	.....0
0210537.....	MOON TOWNSHIP.....	PA.....	.....	07/29/2010.....	.....	4,686,759.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	144,648.....	.....0	.....0	.....0
0210540.....	BRECKSVILLE.....	OH.....	.....	08/17/2010.....	.....	10,379,164.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	317,785.....	.....0	.....0	.....0
0210541.....	BRECKSVILLE.....	OH.....	.....	08/17/2010.....	.....	950,508.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	46,287.....	.....0	.....0	.....0
0210542.....	HOUSTON.....	TX.....	.....	11/05/2010.....	.....	12,224,604.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	247,832.....	.....0	.....0	.....0
0210543.....	MECHANICSVILLE.....	VA.....	.....	08/05/2010.....	.....	6,963,706.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	146,041.....	.....0	.....0	.....0
0210544.....	SPOKANE.....	WA.....	.....	09/14/2010.....	.....	5,088,092.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	519,844.....	.....0	.....0	.....0
0210547.....	HUNTINGTON BEACH.....	CA.....	.....	10/19/2010.....	.....	4,026,962.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	84,436.....	.....0	.....0	.....0
0210548.....	COLUMBUS.....	OH.....	.....	11/24/2010.....	.....	7,205,191.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	377,495.....	.....0	.....0	.....0
0210550.....	KATY.....	TX.....	.....	04/06/2011.....	.....	12,323,483.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	400,722.....	.....0	.....0	.....0
0210551.....	W CONSHOHOCKEN.....	PA.....	.....	02/07/2011.....	.....	9,749,288.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	223,132.....	.....0	.....0	.....0
0210552.....	KNOXVILLE.....	TN.....	.....	12/30/2010.....	.....	7,058,924.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	231,665.....	.....0	.....0	.....0
0210554.....	CYPRESS.....	TX.....	.....	03/03/2011.....	.....	10,507,591.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	262,148.....	.....0	.....0	.....0
0210556.....	BUFFALO GROVE.....	IL.....	.....	07/07/2011.....	.....	5,164,597.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	160,170.....	.....0	.....0	.....0
0210557.....	WOODLAWN.....	MD.....	.....	03/30/2011.....	.....	5,894,224.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	186,856.....	.....0	.....0	.....0
0210558.....	ROCHESTER HILLS.....	MI.....	.....	06/02/2011.....	.....	4,061,221.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	659,936.....	.....0	.....0	.....0
0210561.....	LOUISVILLE.....	KY.....	.....	06/15/2011.....	.....	10,719,457.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	336,247.....	.....0	.....0	.....0
0210562.....	INDIAN LAND.....	SC.....	.....	06/29/2011.....	.....	7,726,442.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	109,484.....	.....0	.....0	.....0
0210563.....	JOHNSON CITY.....	TN.....	.....	06/02/2011.....	.....	9,465,296.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	165,992.....	.....0	.....0	.....0
0210564.....	SEATTLE.....	WA.....	.....	07/01/2011.....	.....	9,100,767.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	157,289.....	.....0	.....0	.....0
0210566.....	COLUMBUS.....	OH.....	.....	07/21/2011.....	.....	13,265,083.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	346,538.....	.....0	.....0	.....0
0210567.....	OWINGS MILLS.....	MD.....	.....	09/23/2011.....	.....	14,634,452.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	462,588.....	.....0	.....0	.....0
0210568.....	LEXINGTON.....	KY.....	.....	10/06/2011.....	.....	8,522,270.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	283,989.....	.....0	.....0	.....0
0210569.....	MILWAUKEE.....	WI.....	.....	09/08/2011.....	.....	9,044,380.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	1,128,166.....	.....0	.....0	.....0

SCHEDULE B - PART 3

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

E06.2

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
0210570.....	TULSA.....	OK.....		09/01/2011.....		.....7,155,761	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....161,222	.....0	.....0	.....0
0210572.....	HANOVER.....	MD.....		11/01/2011.....		.....9,197,582	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....295,103	.....0	.....0	.....0
0210573.....	LEXINGTON.....	KY.....		10/31/2011.....		.....6,734,899	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....145,664	.....0	.....0	.....0
0210574.....	ALBUQUERQUE.....	NM.....		10/17/2011.....		.....8,244,624	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....160,908	.....0	.....0	.....0
0210575.....	SPRINGBORO.....	OH.....		11/14/2011.....		.....10,588,978	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....184,558	.....0	.....0	.....0
0210577.....	LOVELAND.....	CO.....		12/08/2011.....		.....5,229,615	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....113,360	.....0	.....0	.....0
0210579.....	WATAUGA.....	TX.....		11/30/2011.....		.....14,114,972	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....313,230	.....0	.....0	.....0
0210580.....	WAUWATOSA.....	WI.....		12/28/2011.....		.....11,061,019	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....333,938	.....0	.....0	.....0
0210581.....	WINCHESTER.....	VA.....		12/22/2011.....		.....15,659,286	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....453,750	.....0	.....0	.....0
0210584.....	STERLING HEIGHTS.....	MI.....		02/01/2012.....		.....3,757,461	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....138,724	.....0	.....0	.....0
0210585.....	STERLING HEIGHTS.....	MI.....		02/01/2012.....		.....3,757,461	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....151,668	.....0	.....0	.....0
0210586.....	COLUMBUS.....	OH.....		12/27/2011.....		.....5,023,193	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....247,566	.....0	.....0	.....0
0210587.....	SAN DIEGO.....	CA.....		01/31/2012.....		.....10,515,359	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....238,052	.....0	.....0	.....0
0210588.....	COLUMBUS.....	OH.....		02/15/2012.....		.....8,091,432	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....165,153	.....0	.....0	.....0
0210589.....	BOULDER.....	CO.....		04/11/2012.....		.....14,739,219	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....301,800	.....0	.....0	.....0
0210590.....	GRESHAM.....	OR.....		05/02/2012.....		.....8,940,922	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....173,734	.....0	.....0	.....0
0210591.....	ALBUQUERQUE.....	NM.....		03/19/2012.....		.....12,827,073	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....292,066	.....0	.....0	.....0
0210592.....	PLANO.....	TX.....		04/12/2012.....		.....12,219,759	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....268,110	.....0	.....0	.....0
0210594.....	SILVER SPRING.....	MD.....		04/20/2012.....		.....14,143,206	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....136,359	.....0	.....0	.....0
0210595.....	DES PLAINES.....	IL.....		04/30/2012.....		.....9,733,836	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....124,091	.....0	.....0	.....0
0210597.....	ALISO VIEJO.....	CA.....		06/19/2012.....		.....10,116,680	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....230,449	.....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	.....1,005,473	.....0	.....0	.....0
0210604.....	WESTERVILLE.....	OH.....		08/31/2012.....		.....10,698,060	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....240,984	.....0	.....0	.....0
0210605.....	MILFORD.....	MI.....		05/31/2012.....		.....5,084,646	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....429,366	.....0	.....0	.....0
0210606.....	WESTERVILLE.....	OH.....		08/31/2012.....		.....11,785,999	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....265,490	.....0	.....0	.....0
0210607.....	BIG BEAR LAKE.....	CA.....		07/30/2012.....		.....6,354,953	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....139,963	.....0	.....0	.....0
0210608.....	DALLAS.....	TX.....		08/02/2012.....		.....12,617,185	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....295,949	.....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	.....317,520	.....0	.....0	.....0
0210611.....	PORTLAND.....	OR.....		09/21/2012.....		.....16,634,162	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....326,549	.....0	.....0	.....0
0210612.....	MOHEGAN LAKE.....	NY.....		11/29/2012.....		.....6,470,074	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....136,964	.....0	.....0	.....0
0210613.....	TULSA.....	OK.....		10/04/2012.....		.....14,607,567	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....348,524	.....0	.....0	.....0
0210614.....	NASHVILLE.....	TN.....		12/11/2012.....		.....11,553,923	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....377,551	.....0	.....0	.....0
0210615.....	COLUMBIA.....	MO.....		12/10/2012.....		.....12,379,801	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....309,567	.....0	.....0	.....0
0210617.....	NASHVILLE.....	TN.....		12/26/2012.....		.....12,750,932	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....404,347	.....0	.....0	.....0
0210618.....	BELLBROOK.....	OH.....		12/26/2012.....		.....10,900,414	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....252,386	.....0	.....0	.....0
0210619.....	PALM BEACH GARDENS.....	FL.....		02/11/2013.....		.....12,291,672	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....402,712	.....0	.....0	.....0
0210621.....	GARNER.....	NC.....		12/31/2012.....		.....6,511,071	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....166,225	.....0	.....0	.....0
0210623.....	ROANOKE.....	TX.....		03/06/2013.....		.....12,645,078	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....295,912	.....0	.....0	.....0
0210624.....	SANDY.....	UT.....		06/03/2013.....		.....6,654,132	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....210,364	.....0	.....0	.....0
0210625.....	GREENWICH.....	CT.....		06/13/2013.....		.....5,790,567	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....104,033	.....0	.....0	.....0

SCHEDULE B - PART 3

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

E06.3

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
0210626.....	ASHBURN.....	VA.....		06/20/2013.....		9,688,157.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	306,149.....	0.....	0.....	0.....
0210628.....	ROCHESTER HILLS.....	MI.....		05/28/2013.....		6,795,244.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	541,018.....	0.....	0.....	0.....
0210630.....	VERONA.....	WI.....		06/19/2013.....		9,608,086.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	224,021.....	0.....	0.....	0.....
0210631.....	JACKSONVILLE BEACH.....	FL.....		07/01/2013.....		18,482,795.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	431,252.....	0.....	0.....	0.....
0210632.....	FULTON.....	MD.....		07/25/2013.....		5,447,976.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	168,266.....	0.....	0.....	0.....
0210633.....	E SETAUKET.....	NY.....		06/27/2013.....		9,149,899.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	213,491.....	0.....	0.....	0.....
0210635.....	GARDEN CITY.....	NY.....		07/31/2013.....		8,247,668.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	192,145.....	0.....	0.....	0.....
0210637.....	LITHIA SPRINGS.....	GA.....		10/08/2013.....		7,814,192.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	123,276.....	0.....	0.....	0.....
0210638.....	COLUMBIA.....	MO.....		08/23/2013.....		10,194,624.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	257,404.....	0.....	0.....	0.....
0210639.....	MORRISVILLE.....	NC.....		08/22/2013.....		11,216,907.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	256,261.....	0.....	0.....	0.....
0210640.....	SHELBY TOWNSHIP.....	MI.....		08/29/2013.....		7,170,122.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	218,380.....	0.....	0.....	0.....
0210641.....	ATLANTA.....	GA.....		08/28/2013.....		10,560,438.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	208,737.....	0.....	0.....	0.....
0210642.....	ATLANTA.....	GA.....		08/28/2013.....		13,296,551.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	262,819.....	0.....	0.....	0.....
0210643.....	GRAPEVINE.....	TX.....		10/08/2013.....		3,760,580.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	59,327.....	0.....	0.....	0.....
0210644.....	IRVING.....	TX.....		10/08/2013.....		2,197,741.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	38,577.....	0.....	0.....	0.....
0210645.....	BRECKSVILLE.....	OH.....		10/17/2013.....		7,726,408.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	281,942.....	0.....	0.....	0.....
0210646.....	FARMINGTON.....	UT.....		11/05/2013.....		10,633,429.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	235,231.....	0.....	0.....	0.....
0210652.....	MEDFORD.....	MA.....		02/04/2014.....		22,789,670.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	492,673.....	0.....	0.....	0.....
0210653.....	OMAHA.....	NE.....		01/29/2014.....		8,366,447.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	242,102.....	0.....	0.....	0.....
0210655.....	HUNT VALLEY.....	MD.....		05/13/2014.....		10,898,535.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	288,142.....	0.....	0.....	0.....
0210656.....	TIMONIUM.....	MD.....		05/13/2014.....		12,191,582.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	322,329.....	0.....	0.....	0.....
0210657.....	PLANO.....	TX.....		03/11/2014.....		7,473,706.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	218,737.....	0.....	0.....	0.....
0210658.....	FORT COLLINS.....	CO.....		03/20/2014.....		7,199,462.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	168,277.....	0.....	0.....	0.....
0210659.....	FORT COLLINS.....	CO.....		03/20/2014.....		1,857,926.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	43,426.....	0.....	0.....	0.....
0210661.....	HINSDALE.....	IL.....		06/26/2014.....		7,058,109.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	142,477.....	0.....	0.....	0.....
0210662.....	FULTON.....	MD.....		06/27/2014.....		4,612,921.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	125,669.....	0.....	0.....	0.....
0210663.....	DELAFIELD.....	WI.....		07/24/2014.....		7,067,572.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	142,564.....	0.....	0.....	0.....
0210664.....	GREENWICH.....	CT.....		07/31/2014.....		11,555,236.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	229,538.....	0.....	0.....	0.....
0210666.....	MT PLEASANT.....	SC.....		08/28/2014.....		15,817,870.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	314,952.....	0.....	0.....	0.....
0210667.....	CHAPEL HILL.....	NC.....		08/27/2014.....		8,489,995.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	171,928.....	0.....	0.....	0.....
0210669.....	MEQUON.....	WI.....		09/30/2014.....		3,473,605.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	95,772.....	0.....	0.....	0.....
0210670.....	FRANKLIN.....	WI.....		09/30/2014.....		4,399,900.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	121,311.....	0.....	0.....	0.....
0210671.....	WAUNAKEE.....	WI.....		09/30/2014.....		3,983,067.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	109,818.....	0.....	0.....	0.....
0210672.....	SAN DIEGO.....	CA.....		09/02/2014.....		17,824,522.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	391,829.....	0.....	0.....	0.....
0210673.....	ST LOUIS.....	MO.....		10/09/2014.....		22,662,733.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	471,229.....	0.....	0.....	0.....
0210674.....	BALA CYNWYD.....	PA.....		12/05/2014.....		9,742,572.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	201,547.....	0.....	0.....	0.....
0210675.....	ATLANTA.....	GA.....		11/25/2014.....		7,494,537.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	210,495.....	0.....	0.....	0.....
0210677.....	WAYZATA.....	MN.....		12/03/2014.....		17,008,619.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	492,970.....	0.....	0.....	0.....
0210678.....	VISTA.....	CA.....		12/10/2014.....		10,203,711.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	203,606.....	0.....	0.....	0.....
0210679.....	NEEDHAM.....	MA.....		12/12/2014.....		7,846,552.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	318,087.....	0.....	0.....	0.....
0210680.....	OWASSO.....	OK.....		12/15/2014.....		18,961,556.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	386,069.....	0.....	0.....	0.....
0210681.....	ORADELL.....	NJ.....		12/23/2014.....		15,661,510.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	312,512.....	0.....	0.....	0.....
0210682.....	GERMANTOWN.....	MD.....		03/30/2015.....		11,592,634.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	244,300.....	0.....	0.....	0.....

SCHEDULE B - PART 3

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

E06.4

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
0210683.....	LAWRENCEVILLE.....	GA.....		04/29/2015.....		16,669,787.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	344,713.....	0.....	0.....	0.....
0210684.....	FULTON.....	MD.....		05/13/2015.....		5,341,482.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	153,204.....	0.....	0.....	0.....
0210685.....	WHITE MARSH.....	MD.....		05/28/2015.....		16,608,488.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	467,641.....	0.....	0.....	0.....
0210686.....	KNOXVILLE.....	TN.....		05/28/2015.....		10,510,686.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	210,255.....	0.....	0.....	0.....
0210687.....	SAN DIEGO.....	CA.....		06/15/2015.....		9,076,995.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	187,018.....	0.....	0.....	0.....
0210688.....	FAIRFIELD.....	CT.....		06/29/2015.....		7,640,824.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	158,665.....	0.....	0.....	0.....
0210689.....	ROCKVILLE.....	MD.....		05/11/2015.....		22,969,571.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	483,061.....	0.....	0.....	0.....
0210690.....	W DES MOINES.....	IA.....		07/17/2015.....		13,198,786.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	274,454.....	0.....	0.....	0.....
0210691.....	NEWPORT BEACH.....	CA.....		06/18/2015.....		15,548,254.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	639,681.....	0.....	0.....	0.....
0210693.....	SCOTTSDALE.....	AZ.....		10/05/2015.....		23,793,263.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	448,245.....	0.....	0.....	0.....
0210694.....	LINCOLN.....	NE.....		08/25/2015.....		14,629,103.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	411,712.....	0.....	0.....	0.....
0210695.....	BOULDER.....	CO.....		08/31/2015.....		32,263,596.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	615,825.....	0.....	0.....	0.....
0210696.....	BLOOMINGTON.....	MN.....		08/13/2015.....		34,229,245.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	653,241.....	0.....	0.....	0.....
0210697.....	EDEN PRAIRIE.....	MN.....		10/05/2015.....		18,378,575.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	355,723.....	0.....	0.....	0.....
0210698.....	MURRAY.....	UT.....		10/02/2015.....		22,055,881.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	398,567.....	0.....	0.....	0.....
0210699.....	BRUNSWICK.....	OH.....		10/14/2015.....		11,328,331.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	216,060.....	0.....	0.....	0.....
0210700.....	St. Louis.....	MO.....		10/08/2015.....		6,501,026.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	123,034.....	0.....	0.....	0.....
0210701.....	DES PERES.....	MO.....		10/21/2015.....		16,224,911.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	294,188.....	0.....	0.....	0.....
0210702.....	Chesterfield.....	MO.....		11/03/2015.....		10,121,908.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	193,673.....	0.....	0.....	0.....
0210703.....	WHITE MARSH.....	MD.....		10/28/2015.....		15,708,780.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	406,282.....	0.....	0.....	0.....
0210708.....	INDEPENDENCE.....	OH.....		01/06/2016.....		18,720,655.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	487,973.....	0.....	0.....	0.....
0210709.....	URBANDALE.....	IA.....		01/22/2016.....		13,652,545.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	258,957.....	0.....	0.....	0.....
0210710.....	COLLIERVILLE.....	TN.....		01/14/2016.....		27,605,952.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	491,485.....	0.....	0.....	0.....
0210720.....	MADISON.....	WI.....		06/20/2016.....		9,739,673.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	192,369.....	0.....	0.....	0.....
0210724.....	KANSAS CITY.....	MO.....		06/30/2016.....		10,621,759.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	279,871.....	0.....	0.....	0.....
0210725.....	URBANDALE.....	IA.....		09/01/2016.....		28,023,953.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	606,825.....	0.....	0.....	0.....
0210727.....	CHICAGO.....	IL.....		09/21/2016.....		16,560,479.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	367,021.....	0.....	0.....	0.....
0210728.....	SCOTTSDALE.....	AZ.....		09/01/2016.....		14,522,732.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	397,292.....	0.....	0.....	0.....
0210733.....	HOMEWOOD.....	AL.....		08/30/2016.....		32,219,375.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	738,582.....	0.....	0.....	0.....
0210734.....	JACKSONVILLE.....	FL.....		10/14/2016.....		9,735,185.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	181,390.....	0.....	0.....	0.....
0210737.....	FORT MILL.....	SC.....		10/25/2016.....		30,129,087.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	595,507.....	0.....	0.....	0.....
0210746.....	SALT LAKE CITY.....	UT.....		01/23/2017.....		11,755,982.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	303,163.....	0.....	0.....	0.....
0210748.....	CONCORD.....	NH.....		05/01/2017.....		6,904,142.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	169,654.....	0.....	0.....	0.....
0210749.....	CONCORD.....	NH.....		05/01/2017.....		14,498,701.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	356,267.....	0.....	0.....	0.....
0210750.....	SHAKER HEIGHTS.....	OH.....		05/25/2017.....		10,517,708.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	170,424.....	0.....	0.....	0.....
0210751.....	ASHBURN.....	VA.....		05/23/2017.....		13,849,750.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	311,141.....	0.....	0.....	0.....
0210753.....	EDINA.....	MN.....		09/01/2017.....		14,178,666.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	496,700.....	0.....	0.....	0.....
0210757.....	PAPILLION.....	NE.....		08/30/2017.....		21,903,740.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	394,673.....	0.....	0.....	0.....
0210759.....	SALT LAKE CITY.....	UT.....		08/29/2017.....		12,676,738.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	300,717.....	0.....	0.....	0.....
0210760.....	REDMOND.....	WA.....		11/08/2017.....		18,165,211.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	426,907.....	0.....	0.....	0.....
0210761.....	LIMERICK TOWNSHIP.....	PA.....		09/28/2017.....		28,500,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	81,389.....	0.....	0.....	0.....
0210762.....	Oxford.....	OH.....		11/01/2017.....		19,211,630.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	470,110.....	0.....	0.....	0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0210763.....	Los Angeles.....	CA.....	.....	01/11/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....954,456	.....0	.....0	.....0
0210766.....	DENVER.....	CO.....	.....	12/18/2017.....	.....	.....12,300,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....198,224	.....0	.....0	.....0
0210767.....	HAVERSTRAW.....	NY.....	.....	12/22/2017.....	.....	.....18,500,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....555,680	.....0	.....0	.....0
0210781.....	HARTLAND.....	WI.....	.....	03/30/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....105,451	.....0	.....0	.....0
0210782.....	ELLCOTT CITY.....	MD.....	.....	03/09/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....181,796	.....0	.....0	.....0
0210783.....	SAN DIEGO.....	CA.....	.....	04/12/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....268,084	.....0	.....0	.....0
0210784.....	SALT LAKE CITY.....	UT.....	.....	04/23/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....305,299	.....0	.....0	.....0
0210786.....	SANTA MONICA.....	CA.....	.....	06/08/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....138,224	.....0	.....0	.....0
0210790.....	BEAVERTON.....	OR.....	.....	06/26/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....96,495	.....0	.....0	.....0
0210791.....	WILSONVILLE.....	OR.....	.....	06/26/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....139,036	.....0	.....0	.....0
0210796.....	STAMFORD.....	CT.....	.....	07/11/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....59,094	.....0	.....0	.....0
0210797.....	OMAHA.....	NE.....	.....	06/15/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....129,586	.....0	.....0	.....0
0210798.....	ANNAPOLIS.....	MD.....	.....	07/10/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....78,514	.....0	.....0	.....0
0210800.....	NEW ALBANY.....	OH.....	.....	07/19/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....238,133	.....0	.....0	.....0
0210803.....	DALLAS.....	TX.....	.....	12/30/2008.....	.....	.....3,937,429	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....125,203	.....0	.....0	.....0
0210804.....	DALLAS.....	TX.....	.....	12/30/2008.....	.....	.....9,843,572	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....313,007	.....0	.....0	.....0
210405A.....	GREELEY.....	CO.....	.....	05/05/2005.....	.....	.....2,039,896	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....189,310	.....0	.....0	.....0
210578A.....	KENNESAW.....	GA.....	.....	10/31/2011.....	.....	.....15,928,466	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....323,705	.....0	.....0	.....0
210578B.....	KENNESAW.....	GA.....	.....	11/20/2017.....	.....	.....4,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....80,116	.....0	.....0	.....0
210622A.....	LAJOLLA.....	CA.....	.....	02/15/2013.....	.....	.....17,284,639	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....315,801	.....0	.....0	.....0
210622B.....	La Jolla.....	CA.....	.....	06/05/2018.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,244	.....0	.....0	.....0
210634A.....	E LONGMEADOW.....	MA.....	.....	06/27/2013.....	.....	.....17,416,991	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....367,357	.....0	.....0	.....0
210634B.....	EAST LONGMEADOW.....	MA.....	.....	08/16/2017.....	.....	.....2,986,551	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....55,618	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....1,931,357,151	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....54,577,959	.....0	.....0	.....0
Mortgages Transferred																	
0210502.....	MANKATO.....	MN.....	.....	12/20/2007.....	11/15/2018.....	.....2,546,494	.....0	.....0	.....1,046,494	.....274,042	.....(772,452)	.....0	.....1,693,458	.....1,500,000	.....0	.....(193,458)	.....(193,458)
0499999. Total - Mortgages Transferred.....						.....2,546,494	.....0	.....0	.....1,046,494	.....274,042	.....(772,452)	.....0	.....1,693,458	.....1,500,000	.....0	.....(193,458)	.....(193,458)
0599999. Total Mortgages.....						.....2,117,809,403	.....0	.....0	.....1,046,494	.....274,042	.....(772,452)	.....0	.....180,020,556	.....234,405,057	.....0	.....(193,458)	.....(193,458)

E06.5

SCHEDULE BA - PART 1

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

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
					4	5								13	14	15	16	17				
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																						
46332#	12	4	Ironwood Mezzanine Fund IV-B.....		Wilmington.....	DE.....	Ironwood Mezzanine Fund IV-B.....		2	06/12/2018		0	2,061,268	2,061,268	2,061,268	0	0	0	0	0	17,906,778	4,240
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											2,061,268	2,061,268	2,061,268	0	0	0	0	0	0	17,906,778	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																						
724000	00	5	A&M Capital Opportunities Fund.....		Wilmington.....	DE.....	A&M Capital Opportunities Fund.....		09/08/2017		0	5,980,203	5,980,203	5,980,203	1,083,497	0	0	0	0	0	13,681,215	4,000
722400	00	9	Altas Partners Holdings LP.....		Wilmington.....	DE.....	Altas Partners Holdings LP.....		06/01/2016		3	9,435,210	9,727,932	9,727,932	269,003	0	0	0	0	0	564,791	0.980
717200	00	0	ArcLight Energy Partners Fd V.....		Wilmington.....	DE.....	ArcLight Energy Partners Fd V.....		04/01/2016		0	3,455,132	3,919,289	3,919,289	(1,111,210)	0	0	0	0	0	1,490,727	0.360
720800	00	2	ArcLight Energy Partners Fd VI.....		Wilmington.....	DE.....	ArcLight Energy Partners Fd VI.....		04/01/2016		0	13,193,686	18,046,781	18,046,781	3,590,253	0	0	0	0	0	5,168,413	0.020
723900	00	7	Arrowhead Capital Fund III LP.....		Dover.....	DE.....	Arrowhead Capital Fund III LP.....		06/28/2017		0	2,270,172	2,270,172	2,270,172	235,465	0	0	0	0	0	17,136,397	6.670
715200	00	2	Avista Capital Partners II.....		Wilmington.....	DE.....	Avista Capital Partners II.....		04/01/2015		3	4,028,272	2,523,471	2,523,471	248,161	0	168,958	0	0	0	1,374,849	0.760
717600	00	1	Avista Capital Partners III LP.....		Wilmington.....	DE.....	Avista Capital Partners III LP.....		04/01/2015		3	9,241,662	8,371,878	8,371,878	(1,776,640)	0	1,550,084	0	0	0	5,056,969	1.120
726500	00	0	Baker II-Secondary.....		New York.....	NY.....	Baker II-Secondary.....		10/04/2018		0	473,069	1,412,653	1,412,653	939,584	0	0	0	0	0	0	0.080
714800	00	0	Banc Fund VIII.....		Chicago.....	IL.....	Banc Fund VIII.....		07/01/2015		0	5,800,000	10,319,324	10,319,324	(1,459,267)	0	0	0	0	0	0	1.490
719500	00	1	Banc Fund IX LP.....		Chicago.....	IL.....	Banc Fund IX LP.....		07/01/2015		0	15,000,000	17,997,113	17,997,113	119,584	0	0	0	0	0	0	2.800
725800	00	0	Banc Fund X LP.....		Chicago.....	IL.....	Banc Fund X LP.....		05/16/2018		0	2,760,183	2,760,183	2,760,183	0	0	0	0	0	0	17,200,000	6.080
722800	00	0	Bluescape Energy Recap.....		Wilmington.....	DE.....	Bluescape Energy Recap.....		09/20/2016		0	21,407,359	21,407,359	21,407,359	(3,648,656)	0	0	0	0	0	1,200,673	3.000
726600	00	0	Butterfly Fund II LP.....		Grand Cayman.....	KY1.....	Butterfly Fund II LP.....		11/16/2018		1	6,976,662	6,976,662	6,976,662	0	0	0	0	0	0	8,023,338	4.290
726400	00	0	CIP14 WFS Investor LLC.....		Wilmington.....	DE.....	CIP14 WFS Investor LLC.....		10/05/2018		0	4,897,958	4,897,958	4,897,958	0	0	0	0	0	0	102,042	15.080
726100	00	0	CP ChromaScape LLC.....		Wilmington.....	DE.....	CP ChromaScape LLC.....		06/27/2018		3	1,585,000	1,552,248	1,552,248	(32,752)	0	0	0	0	0	0	2.180
727000	00	0	CP Thor LLC.....		Wilmington.....	DE.....	CP Thor LLC.....		11/20/2018		3	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	4.300
723500	00	5	Canvas Ventures 2 LP.....		Wilmington.....	DE.....	Canvas Ventures 2 LP.....		05/09/2017		0	5,264,760	5,264,760	5,264,760	173,049	0	0	0	0	0	9,247,621	5.000
726000	00	0	Capital Partners III.....		Wilmington.....	DE.....	Capital Partners III.....		05/30/2018		3	3,191,929	2,973,138	2,973,138	(218,791)	0	0	0	0	0	10,808,071	2.330
722900	00	8	Clean Grid Holdings LLC.....		Wilmington.....	DE.....	Clean Grid Holdings LLC.....		09/30/2016		0	1,169,025	2,234,140	2,234,140	64,164	0	0	0	0	0	1,563,915	1.250
717900	00	5	Court Square Capital Part III.....		Wilmington.....	DE.....	Court Square Capital Part III.....		07/01/2016		0	11,049,379	12,939,686	12,939,686	1,173,688	0	0	0	0	0	511,108	1.010
723000	00	6	Crescent Mezzanine Partner VII.....		Wilmington.....	DE.....	Crescent Mezzanine Partner VII.....		12/08/2016		0	5,276,269	5,311,672	5,311,672	(135,281)	0	0	0	0	0	14,671,818	0.430
725300	00	8	CrossHarbor Inst Partn 2018.....		Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....		10/18/2018		0	532,741	532,741	532,741	0	0	0	0	0	0	24,431,172	6.440
723700	00	1	EMG PRES Equity LP.....		Dover.....	DE.....	EMG PRES Equity LP.....		06/13/2017		0	7,000,000	10,601,456	10,601,456	1,666,403	0	0	0	0	0	0	1.690
724600	00	2	EnCap Energy Capital Fund XI.....		Houston.....	TX.....	EnCap Energy Capital Fund XI.....		12/18/2017		0	2,573,123	2,087,194	2,087,194	(485,929)	0	0	0	0	0	21,426,877	0.340
723400	00	8	Energy & Minerals Fund IV LP.....		Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....		04/26/2017		0	15,033,103	22,021,710	22,021,710	5,081,293	0	0	0	0	0	4,202,187	0.920
716200	00	1	Energy Fund XV.....		Wilmington.....	DE.....	Energy Fund XV.....		07/01/2016		0	4,905,689	5,077,603	5,077,603	(251,038)	0	0	0	0	0	1,524,755	0.660
718100	00	1	Energy XVI LP.....		Wilmington.....	DE.....	Energy XVI LP.....		07/01/2016		0	7,319,992	10,497,641	10,497,641	528,698	0	0	0	0	0	4,062,468	0.250
722100	00	5	Gamut Investment Fund I LP.....		Wilmington.....	DE.....	Gamut Investment Fund I LP.....		05/23/2016		0	4,491,462	3,718,772	3,718,772	(198,509)	0	0	0	0	0	10,460,224	1.500
719200	00	8	Great Hill Equity Partners V.....		Wilmington.....	DE.....	Great Hill Equity Partners V.....		10/01/2016		0	13,278,750	19,116,725	19,116,725	5,878,020	0	0	0	0	0	157,500	1.620
719100	00	0	Greenbriar Equity Fund III.....		Wilmington.....	DE.....	Greenbriar Equity Fund III.....		07/01/2016		0	7,132,500	8,828,136	8,828,136	539,219	0	0	0	0	0	201,777	1.190
723600	00	3	Gridiron Energy LLC.....		Wilmington.....	DE.....	Gridiron Energy LLC.....		05/10/2017		0	2,701,263	3,169,724	3,169,724	479,142	0	0	0	0	0	84,224	0.330
725900	00	0	LS Power Fund IV Feeder 1 LP.....		Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....		11/27/2018		0	71,578	71,578	71,578	0	0	0	0	0	0	0	0.890
724800	00	8	Lembas II LP.....		Wilmington.....	DE.....	Lembas II LP.....		12/19/2017		1	7,084,109	7,084,109	7,084,109	0	0	0	0	0	0	0	0.000
715700	00	1	Littlejohn Fund IV.....		Wilmington.....	DE.....	Littlejohn Fund IV.....		07/01/2015		3	3,190,276	3,690,500	3,690,500	909,859	0	0	0	0	0	256,727	0.810
719400	00	4	Littlejohn Fund V.....		Wilmington.....	DE.....	Littlejohn Fund V.....		07/01/2015		3	12,198,415	14,598,725	14,598,725	1,227,893	0	0	0	0	0	2,794,062	0.780

SCHEDULE BA - PART 1

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

E07.1

1		2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
					4	5								13	14	15	16	17				
CUSIP Identification		Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
721200	00 4	Lovell Minnick Equity Ptnr IV.....		.....	Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	.....	12/01/2015	.....0	.....11,582,901	.....14,977,611	.....14,977,611	.....2,406,629	.....0	.....0	.....0	.....0	.....0	.....2,465,242	.....2,000
721100	00 6	MSouth Equity Partners III LP.....		.....	Wilmington.....	DE.....	MSouth Equity Partners III LP.....	.....	11/09/2015	.....3	.....6,260,348	.....6,874,665	.....6,874,665	.....614,317	.....0	.....0	.....0	.....0	.....0	.....2,739,652	.....1,540
724100	00 3	Mithril II LP.....		.....	Dover.....	DE.....	Mithril II LP.....	.....	09/08/2017	.....0	.....3,023,693	.....2,195,565	.....2,195,565	.....(437,780)	.....0	.....0	.....0	.....0	.....0	.....20,976,307	.....2,820
724700	01 8	Monomoy Capital Partners III L.....		.....	Dover.....	DE.....	Monomoy Capital Partners III L.....	.....	12/18/2017	.....3	.....3,237,339	.....2,580,520	.....2,580,520	.....(656,819)	.....0	.....0	.....0	.....0	.....0	.....11,762,661	.....1,970
724400	00 7	NB PRIVATE EQUITY CREDIT OPP.....		.....	Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....	.....	10/13/2017	.....2	.....6,325,250	.....5,778,008	.....5,778,008	.....(547,242)	.....0	.....0	.....0	.....0	.....0	.....18,285,389	.....2,360
725600	00 1	NCP Fund I LP.....		.....	Grand Cayman.....	KY.....	NCP Fund I LP.....	.....	11/13/2018	.....3	.....49,560	.....49,560	.....49,560	.....0	.....0	.....0	.....0	.....0	.....0	.....10,950,440	.....2,840
721900	00 9	NGP Natural Resources XI.....		.....	Wilmington.....	DE.....	NGP Natural Resources XI.....	.....	03/10/2016	.....0	.....1,409,083	.....2,113,859	.....2,113,859	.....346,728	.....0	.....0	.....0	.....0	.....0	.....276,331	.....0.040
724500	00 4	New Mountain Investments V LP.....		.....	Wilmington.....	DE.....	New Mountain Investments V LP.....	.....	11/29/2017	.....0	.....6,995,714	.....6,854,322	.....6,854,322	.....(141,392)	.....0	.....0	.....0	.....0	.....0	.....17,839,070	.....0.410
719800	00 5	New Mountain Partners IV LP.....		.....	Wilmington.....	DE.....	New Mountain Partners IV LP.....	.....	10/14/2016	.....0	.....10,108,981	.....14,609,447	.....14,609,447	.....577,438	.....0	.....0	.....0	.....0	.....0	.....1,544,364	.....0.360
723200	00 2	Newstone Capital Partners III.....		.....	Wilmington.....	DE.....	Newstone Capital Partners III.....	.....	12/27/2016	.....3	.....14,365,263	.....14,311,503	.....14,311,503	.....(391,928)	.....0	.....0	.....0	.....0	.....0	.....3,179,742	.....1,250
718200	00 9	Pamlico Capital III LP.....		.....	Wilmington.....	DE.....	Pamlico Capital III LP.....	.....	10/01/2016	.....0	.....6,226,912	.....8,750,648	.....8,750,648	.....(12,613)	.....0	.....0	.....0	.....0	.....0	.....1,434,284	.....1,540
722000	00 7	Pfungsten Partners Fund V LP.....		.....	Wilmington.....	DE.....	Pfungsten Partners Fund V LP.....	.....	03/30/2016	.....0	.....5,771,358	.....5,771,358	.....5,771,358	.....364,442	.....0	.....0	.....0	.....0	.....0	.....8,438,928	.....3,930
718000	00 3	Pine Brook Capital Partners II.....		.....	Wilmington.....	DE.....	Pine Brook Capital Partners II.....	.....	07/01/2016	.....0	.....8,397,434	.....11,302,983	.....11,302,983	.....969,331	.....0	.....0	.....0	.....0	.....0	.....1,172,814	.....0.460
724900	00 6	Primus Capital Fund VIII LP.....		.....	Cleveland.....	OH.....	Primus Capital Fund VIII LP.....	.....	12/21/2017	.....3	.....4,545,616	.....4,197,545	.....4,197,545	.....(348,071)	.....0	.....0	.....0	.....0	.....0	.....10,454,384	.....2,780
725400	00 6	Public Pension Capital LLC.....		.....	Wilmington.....	DE.....	Public Pension Capital LLC.....	.....	04/26/2018	.....3	.....100,863	.....100,863	.....100,863	.....0	.....0	.....0	.....0	.....0	.....0	.....24,782,220	.....3,180
723300	00 0	Summit Partners Growth Eq IX-A.....		.....	Wilmington.....	DE.....	Summit Partners Growth Eq IX-A.....	.....	04/14/2017	.....0	.....9,031,054	.....9,411,425	.....9,411,425	.....597,448	.....0	.....0	.....0	.....0	.....0	.....6,213,544	.....0.450
722200	00 3	Summitt Ptners Vent Cap Fd IV.....		.....	Wilmington.....	DE.....	Summitt Ptners Vent Cap Fd IV.....	.....	05/24/2016	.....0	.....3,298,155	.....3,453,723	.....3,453,723	.....(18,776)	.....0	.....0	.....0	.....0	.....0	.....4,663,470	.....1,160
725200	00 0	Tennenbaum Capital Ptnr VIII.....		.....	Wilmington.....	DE.....	Tennenbaum Capital Ptnr VIII.....	.....	03/22/2018	.....2	.....2,003,417	.....2,003,417	.....2,003,417	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,230
722300	00 1	Thoma Bravo Fund XII LP.....		.....	Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....	.....	05/31/2016	.....0	.....17,708,700	.....19,428,626	.....19,428,626	.....1,708,411	.....0	.....0	.....0	.....0	.....0	.....2,292,737	.....0.260
723100	00 4	Vista Credit Opp Fund II LP.....		.....	Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....	.....	12/12/2016	.....0	.....12,493,358	.....11,747,909	.....11,747,909	.....(483,058)	.....0	.....0	.....0	.....0	.....0	.....9,763,194	.....1,100
722500	00 6	Vista Equity Partners Fund VI.....		.....	Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	.....	06/28/2016	.....0	.....16,655,972	.....18,130,557	.....18,130,557	.....1,536,409	.....0	.....0	.....0	.....0	.....0	.....6,285,612	.....0.100
722600	00 4	Vista Foundation Fund III LP.....		.....	Wilmington.....	DE.....	Vista Foundation Fund III LP.....	.....	07/15/2016	.....0	.....4,977,037	.....5,199,415	.....5,199,415	.....427,230	.....0	.....0	.....0	.....0	.....0	.....5,022,963	.....0.360
720310	00 2	Welsh Carson Anderson & Stowe XII LP.....		.....	Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	.....	07/01/2016	.....0	.....8,715,009	.....11,905,330	.....11,905,330	.....1,252,615	.....0	.....0	.....0	.....0	.....0	.....4,817,319	.....0.500
724300	00 9	West Marine LLC.....		.....	Wilmington.....	DE.....	West Marine LLC.....	.....	09/11/2017	.....0	.....1,500,000	.....1,685,642	.....1,685,642	.....185,642	.....0	.....0	.....0	.....0	.....0	.....0	.....1,270
723800	00 9	Carlyle Structured Credit.....		.....	George Town.....	CI.....	Carlyle Structured Credit.....	.....	09/22/2017	.....0	.....8,349,860	.....8,349,860	.....8,349,860	.....126,542	.....0	.....0	.....0	.....0	.....0	.....18,758,686	.....3,580
722700	00 2	Penfund Capital Fund V.....		.....	Toronto.....	ON.....	Penfund Capital Fund V.....	.....	08/19/2016	.....0	.....8,579,151	.....8,096,958	.....8,096,958	.....517,731	.....0	.....0	.....0	.....(723,223)	.....0	.....0	.....3,450
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....403,680,959	.....459,864,555	.....459,864,555	.....23,482,136	.....0	.....1,719,042	.....0	.....(723,223)	.....0	.....371,523,272	.....XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																						
720100	00 7	CrossHarbor Instit Ptners 2014.....		.....	Wilmington.....	DE.....	CrossHarbor Instit Ptners 2014.....	.....	07/01/2015	.....0	.....13,385,654	.....13,385,654	.....13,385,654	.....(963,939)	.....0	.....0	.....0	.....0	.....0	.....2,016,000	.....3,000
721300	00 2	Crow Holdings Realty Ptr VII.....		.....	Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	.....	01/14/2016	.....0	.....12,809,949	.....13,082,448	.....13,082,448	.....(119,091)	.....0	.....0	.....0	.....0	.....0	.....1,637,785	.....6,440
721000	00 8	Waterton Residential Property Venture XI.....		.....	Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	.....	10/21/2015	.....0	.....14,088,400	.....17,204,612	.....17,204,612	.....545,589	.....0	.....0	.....0	.....0	.....0	.....161,116	.....2,940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										40,284,00343,672,71443,672,714(537,441)0000003,814,901XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																						
704120	00 5	NLD.....		.....	.....	.....	NLD.....	.....	06/05/2015	.....0	.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										100,000100,000100,00000000000XXX
Surplus Debentures - Unaffiliated																						
309588	AC 5	FARMERS EXCHANGE CAPITAL 7.050% 07/1.....		.....	Los Angeles.....	CA.....	Credit Suisse.....	2FE.....	09/30/2009	.....0	.....8,445,987	.....10,121,160	.....8,525,071	.....0	.....10,990	.....0	.....0	.....0	.....613,773	.....0	.....0.000
401378	AA 2	GUARDIAN LIFE INSURANCE 7.375% 09/30.....		.....	New York.....	NY.....	Goldman Sachs & Company.....	1FE.....	10/01/2009	.....0	.....10,533,580	.....13,585,600	.....10,464,089	.....0	.....(10,122)	.....0	.....0	.....0	.....737,500	.....0	.....0.000
53079Q	AC 1	Liberty Mutual 7.875% 10/15/26.....		.....	Boston.....	MA.....	Unknown Portfolio.....	2FE.....	04/07/2011	.....0	.....3,268,020	.....3,698,940	.....3,169,094	.....0	.....(15,925)	.....0	.....0	.....0	.....236,250	.....0	.....0.000

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification			Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
575767 AG 3	MASS MUTUAL LIFE INS CO	8.875% 06/01.....	.....	Springfield.....	MA.....	Wells Fargo Funds.....	1FE.....	04/21/2016	.....0	.....20,254,912	.....20,622,965	.....19,842,137	.....0	.....(163,654)	.....0	.....0	.....0	.....1,218,981	.....0	.....0.000
575767 AE 8	MASS MUTUAL LIFE INS CO	5.625% 05/15.....	.....	Springfield.....	MA.....	Barclays Capital.....	1FE.....	03/25/2010	.....0	.....2,967,463	.....3,894,473	.....3,046,654	.....0	.....11,413	.....0	.....0	.....0	.....187,031	.....0	.....0.000
628312 AA 8	MUTUAL OF OMAHA INS CO	6.800% 06/15/.....	.....	Omaha.....	NE.....	Unknown Portfolio.....	1FE.....	07/07/2009	.....0	.....8,874,634	.....13,965,056	.....9,173,099	.....0	.....45,246	.....0	.....0	.....0	.....761,600	.....0	.....0.000
59260A AA 6	Metropolitan Tower Life SURPLUS NOTE	7.....	.....	New York.....	NY.....	Tax Free Exchange.....	1FE.....	04/27/2018	.....0	.....4,414,684	.....4,417,125	.....4,343,908	.....0	.....(70,775)	.....0	.....0	.....0	.....142,969	.....0	.....0.000
668131 AA 3	NORTHWESTERN MUTUAL LIFE	6.063% 03/3.....	.....	Milwaukee.....	WI.....	US Bancorp Piper Jaffrey.....	1FE.....	08/02/2010	.....0	.....6,928,937	.....7,022,692	.....6,829,205	.....0	.....(29,819)	.....0	.....0	.....0	.....349,532	.....0	.....0.000
64952G AF 5	New York Life Insurance	6.750% 11/15.....	.....	New York.....	NY.....	Barclays Capital.....	1FE.....	10/05/2009	.....0	.....2,494,225	.....3,285,375	.....2,495,282	.....0	.....101	.....0	.....0	.....0	.....168,750	.....0	.....0.000
707567 AA 1	Penn Mutual Life Insurance Co 144A Surpl.....	.....	.....	Philadelphia.....	PA.....	Caprock Hunter Securities.....	1FE.....	06/16/2004	.....0	.....15,026,810	.....16,532,320	.....14,992,660	.....0	.....(46,957)	.....0	.....0	.....0	.....931,000	.....0	.....0.000
878091 BC 0	Teachers Insurance & Annuity	6.850%.....	.....	New York.....	NY.....	MKM Partners.....	1FE.....	12/11/2009	.....0	.....14,129,830	.....18,236,680	.....14,112,820	.....0	.....(2,416)	.....0	.....0	.....0	.....959,000	.....0	.....0.000
2399999. Total - Surplus Debentures - Unaffiliated.....										.....97,339,082	.....115,382,386	.....96,994,019	.....0	.....(271,918)	.....0	.....0	.....0	.....6,306,386	.....0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
E07.2	720600 00 6	Alliant Tax Credit Fund 83 Ltd.....	.....	Woodland Hills.....	CA.....	Alliant Tax Credit Fund 83 Ltd.....	.....	06/26/2015	.....0	.....16,759,779	.....16,759,779	.....16,759,779	.....0	.....(1,432,988)	.....0	.....0	.....0	.....0	.....2,085,616	.....0.000
	718800 00 6	Boston Capital Corp Fund 38.....	.....	Boston.....	MA.....	Boston Capital Corp Fund 38.....	.....	03/14/2014	.....0	.....9,442,538	.....9,442,538	.....9,442,538	.....0	.....(1,567,224)	.....0	.....0	.....0	.....0	.....357,711	.....0.000
	715500 00 5	Boston Capital Corp Tax Credit Fund 32.....	.....	Boston.....	MA.....	Boston Capital Corp Tax Credit Fund 32.....	.....	12/01/2016	.....0	.....2,352,468	.....2,352,468	.....2,352,468	.....0	.....(1,524,860)	.....0	.....0	.....0	.....0	.....0	.....0.000
	720200 00 5	Boston Capital Corporate Fd 40.....	.....	Boston.....	MA.....	Boston Capital Corporate Fd 40.....	.....	04/01/2015	.....0	.....16,601,779	.....16,601,779	.....16,601,779	.....0	.....(1,800,737)	.....0	.....0	.....0	.....0	.....600,324	.....0.000
	717300 00 8	Boston Capital Corporate Fund XXXV.....	.....	Boston.....	MA.....	Boston Capital Corporate Fund XXXV.....	.....	01/06/2012	.....0	.....5,810,834	.....5,810,834	.....5,810,834	.....0	.....(2,183,864)	.....0	.....0	.....0	.....0	.....0	.....0.000
	716400 00 7	Boston Capital Corporate Tax Fund XXXIV.....	.....	Boston.....	MA.....	Boston Capital Corporate Tax Fund XXXIV.....	.....	12/01/2016	.....0	.....5,250,298	.....5,250,298	.....5,250,298	.....0	.....(1,532,005)	.....0	.....0	.....0	.....0	.....0	.....0.000
	708900 00 6	Boston Financial Institutional Tax Credi.....	.....	Boston.....	MA.....	Boston Financial Institutional Tax Credi.....	.....	02/06/1998	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
	707400 00 8	Centerline Corp Ptners IV.....	.....	Wilmington.....	NY.....	Centerline Corp Ptners IV.....	.....	04/01/2004	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
	719600 00 9	Green Mountain Housing Eqty VI.....	.....	Burlington.....	VT.....	Green Mountain Housing Eqty VI.....	.....	08/15/2014	.....0	.....3,792,380	.....3,792,380	.....3,792,380	.....0	.....(212,730)	.....0	.....0	.....0	.....0	.....224,594	.....0.000
	717500 00 3	Green Mountain Housing Equity Fund V LP.....	.....	Burlington.....	VT.....	Green Mountain Housing Equity Fund V LP.....	.....	03/15/2012	.....0	.....2,357,317	.....2,357,317	.....2,357,317	.....0	.....(296,749)	.....0	.....0	.....0	.....0	.....0	.....0.000
	720900 00 0	Green Mtn Housing Eq Fd VII.....	.....	Burlington.....	VT.....	Green Mtn Housing Eq Fd VII.....	.....	08/21/2015	.....0	.....4,578,466	.....4,578,466	.....4,578,466	.....0	.....(326,855)	.....0	.....0	.....0	.....0	.....930,076	.....0.000
	716800 00 8	PNC Real Estate Tax Credit 46 Institutio.....	.....	Wilmington.....	DE.....	PNC Real Estate Tax Credit 46 Institutio.....	.....	12/01/2016	.....0	.....5,285,561	.....5,285,561	.....5,285,561	.....0	.....(1,830,464)	.....0	.....0	.....0	.....0	.....472,170	.....0.000
	720000 00 9	PNC Real Estate Tax Credit Cap Instit Fu.....	.....	Wilmington.....	DE.....	PNC Real Estate Tax Credit Cap Instit Fu.....	.....	12/15/2014	.....0	.....12,307,692	.....12,307,692	.....12,307,692	.....0	.....(2,595,977)	.....0	.....0	.....0	.....0	.....449,337	.....0.000
	716000 00 5	PNC Real Estate Tax Credit Cap Instituti.....	.....	Wilmington.....	DE.....	PNC Real Estate Tax Credit Cap Instituti.....	.....	12/01/2016	.....0	.....4,413,902	.....4,413,902	.....4,413,902	.....0	.....(1,928,231)	.....0	.....0	.....0	.....0	.....548,743	.....0.000
	717100 00 2	PNC Real Estate Tax Credit Capital Insti.....	.....	Wilmington.....	DE.....	PNC Real Estate Tax Credit Capital Insti.....	.....	12/08/2011	.....0	.....6,272,421	.....6,272,421	.....6,272,421	.....0	.....(1,854,619)	.....0	.....0	.....0	.....0	.....460,000	.....0.000
	720700 00 4	PNC Tax Credit Cap Inst Fd 58.....	.....	Wilmington.....	DE.....	PNC Tax Credit Cap Inst Fd 58.....	.....	08/12/2015	.....0	.....12,013,510	.....12,013,510	.....12,013,510	.....0	.....(1,410,699)	.....0	.....0	.....0	.....0	.....1,960,942	.....0.000
	715600 00 3	PNC Tax Credit Capital Inst Fund 43.....	.....	Wilmington.....	DE.....	PNC Tax Credit Capital Inst Fund 43.....	.....	12/01/2016	.....0	.....3,004,308	.....3,004,308	.....3,004,308	.....0	.....(2,296,150)	.....0	.....0	.....0	.....0	.....105,080	.....0.000
	719000 00 2	Richman Institutional Tax Credit Funs XC.....	.....	Greenwich.....	CT.....	Richman Institutional Tax Credit Funs XC.....	.....	04/01/2014	.....0	.....10,265,485	.....10,265,485	.....10,265,485	.....0	.....(1,517,476)	.....0	.....0	.....0	.....0	.....199,589	.....0.000
	719900 00 3	Richman USA Institutional tax Credit fun.....	.....	Greenwich.....	CT.....	Richman USA Institutional tax Credit fun.....	.....	12/05/2014	.....0	.....20,030,022	.....20,030,022	.....20,030,022	.....0	.....(2,614,155)	.....0	.....0	.....0	.....0	.....171,347	.....0.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....										.....140,538,760	.....140,538,760	.....140,538,760	.....0	.....(26,925,783)	.....0	.....0	.....0	.....0	.....8,565,529	XXX
Any Other Class of Assets - Unaffiliated																				
	000000 00 0	Advantage Capital Solar Ptr II.....	.....	New Orleans.....	LA.....	Advantage Capital Solar Ptr II.....	.....	10/29/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
	717700 00 9	GLC Solar Gen II LLC.....	.....	Waterbury.....	VT.....	GLC Solar Gen II LLC.....	.....	01/07/2013	.....0	.....1,152,256	.....968,464	.....968,464	.....(37,633)	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
4299999. Total - Any Other Class of Asset - Unaffiliated.....										.....1,152,256	.....968,464	.....968,464	.....(37,633)	.....0	.....0	.....0	.....0	.....0	.....0	XXX
4499999. Subtotal - Unaffiliated.....										.....685,156,328	.....762,588,147	.....744,199,780	.....22,907,062	.....(27,197,701)	.....1,719,042	.....0	.....(723,223)	.....6,306,386	.....401,810,480	XXX
4699999. Totals.....										.....685,156,328	.....762,588,147	.....744,199,780	.....22,907,062	.....(27,197,701)	.....1,719,042	.....0	.....(723,223)	.....6,306,386	.....401,810,480	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE.....	Ironwood Mezzanine Fund IV-B.....	06/12/2018.	.....0	.....553,293	.....1,580,838	.....0	.....4.240
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....553,293	.....1,580,838	.....0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
724000	00	5	A&M Capital Opportunities Fund.....	Wilmington.....	DE.....	A&M Capital Opportunities Fund.....	09/08/2017.	.....0	.....0	.....2,474,945	.....0	.....4.000
722400	00	9	Altas Partners Holdings LP.....	Wilmington.....	DE.....	Altas Partners Holdings LP.....	06/01/2016.	.....0	.....0	.....7,861,349	.....0	.....0.980
720800	00	2	ArcLight Energy Partners Fd VI.....	Wilmington.....	DE.....	ArcLight Energy Partners Fd VI.....	04/01/2016.	.....0	.....0	.....1,391,321	.....0	.....0.020
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE.....	Arrowhead Capital Fund III LP.....	06/28/2017.	.....0	.....0	.....1,673,012	.....0	.....6.670
715200	00	2	Avista Capital Partners II.....	Wilmington.....	DE.....	Avista Capital Partners II.....	04/01/2015.	.....0	.....0	.....191,781	.....0	.....0.760
717600	00	1	Avista Capital Partners III LP.....	Wilmington.....	DE.....	Avista Capital Partners III LP.....	04/01/2015.	.....0	.....0	.....87,822	.....0	.....1.120
726500	00	0	Baker II-Secondary.....	New York.....	NY.....	Baker II-Secondary.....	10/04/2018.	.....0	.....149,291	.....323,778	.....0	.....0.080
725800	00	0	Banc Fund X LP.....	Chicago.....	IL.....	Banc Fund X LP.....	05/16/2018.	.....3	.....200,000	.....2,600,000	.....0	.....6.080
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE.....	Bluescape Energy Recap.....	09/20/2016.	.....0	.....0	.....3,091,291	.....0	.....3.000
726600	00	0	Butterfly Fund II LP.....	Grand Caymen.....	KY1.....	Butterfly Fund II LP.....	11/16/2018.	.....1	.....6,976,662	.....0	.....0	.....4.290
726400	00	0	CIP14 WFS Investor LLC.....	Wilmington.....	DE.....	CIP14 WFS Investor LLC.....	10/05/2018.	.....0	.....4,108,693	.....789,265	.....0	.....15.080
726100	00	0	CP ChromaScape LLC.....	Wilmington.....	DE.....	CP ChromaScape LLC.....	06/27/2018.	.....3	.....1,585,000	.....0	.....0	.....2.180
727000	00	0	CP Thor LLC.....	Wilmington.....	DE.....	CP Thor LLC.....	11/20/2018.	.....3	.....2,000,000	.....0	.....0	.....4.300
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE.....	Canvas Ventures 2 LP.....	05/09/2017.	.....0	.....0	.....2,104,349	.....0	.....5.000
726000	00	0	Capital Partners III.....	Wilmington.....	DE.....	Capital Partners III.....	05/30/2018.	.....3	.....1,297,621	.....1,894,308	.....0	.....2.330
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE.....	Court Square Capital Part III.....	07/01/2016.	.....0	.....0	.....3,271,806	.....0	.....1.010
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE.....	Crescent Mezzanine Partner VII.....	12/08/2016.	.....0	.....0	.....966,156	.....0	.....0.430
725300	00	8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....	10/18/2018.	.....0	.....568,828	.....0	.....0	.....6.440
723700	00	1	EMG PRES Equity LP.....	Dover.....	DE.....	EMG PRES Equity LP.....	06/13/2017.	.....0	.....0	.....2,000,000	.....0	.....1.690
724600	00	2	EnCap Energy Capital Fund XI.....	Houston.....	TX.....	EnCap Energy Capital Fund XI.....	12/18/2017.	.....0	.....0	.....1,719,361	.....0	.....0.340
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....	04/26/2017.	.....0	.....0	.....5,083,641	.....0	.....0.920
716200	00	1	Energy Fund XV.....	Wilmington.....	DE.....	Energy Fund XV.....	07/01/2016.	.....0	.....0	.....95,777	.....0	.....0.660
718100	00	1	Energy XVI LP.....	Wilmington.....	DE.....	Energy XVI LP.....	07/01/2016.	.....0	.....0	.....2,907,146	.....0	.....0.250
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE.....	Gamut Investment Fund I LP.....	05/23/2016.	.....0	.....0	.....2,442,170	.....0	.....1.500
719200	00	8	Great Hill Equity Partners V.....	Wilmington.....	DE.....	Great Hill Equity Partners V.....	10/01/2016.	.....0	.....0	.....960,000	.....0	.....1.620
719100	00	0	Greenbriar Equity Fund III.....	Wilmington.....	DE.....	Greenbriar Equity Fund III.....	07/01/2016.	.....0	.....0	.....1,923,329	.....0	.....1.190
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE.....	Gridiron Energy LLC.....	05/10/2017.	.....0	.....0	.....16,066	.....0	.....0.330
725900	00	0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....	11/27/2018.	.....0	.....71,578	.....0	.....0	.....0.890
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE.....	Littlejohn Fund IV.....	07/01/2015.	.....0	.....0	.....79,878	.....0	.....0.810
719400	00	4	Littlejohn Fund V.....	Wilmington.....	DE.....	Littlejohn Fund V.....	07/01/2015.	.....0	.....0	.....1,977,827	.....0	.....0.780
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	12/01/2015.	.....0	.....0	.....4,969,596	.....0	.....2.000
721100	00	6	MSouth Equity Partners III LP.....	Wilmington.....	DE.....	MSouth Equity Partners III LP.....	11/09/2015.	.....0	.....0	.....1,035,369	.....0	.....1.540
724100	00	3	Mithril II LP.....	Dover.....	DE.....	Mithril II LP.....	09/08/2017.	.....0	.....0	.....2,382,372	.....0	.....2.820
724700	01	8	Monomoy Capital Partners III L.....	Dover.....	DE.....	Monomoy Capital Partners III L.....	12/18/2017.	.....0	.....0	.....1,308,238	.....0	.....1.970
724400	00	7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....	10/13/2017.	.....0	.....0	.....6,098,468	.....0	.....2.360
725600	00	1	NCP Fund I LP.....	Grand Cayman.....	KY.....	NCP Fund I LP.....	11/13/2018.	.....3	.....49,560	.....0	.....0	.....2.840
721900	00	9	NGP Natural Resources XI.....	Wilmington.....	DE.....	NGP Natural Resources XI.....	03/10/2016.	.....0	.....0	.....246,548	.....0	.....0.040
724500	00	4	New Mountain Investments V LP.....	Wilmington.....	DE.....	New Mountain Investments V LP.....	11/29/2017.	.....0	.....0	.....5,557,679	.....0	.....0.410
719800	00	5	New Mountain Partners IV LP.....	Wilmington.....	DE.....	New Mountain Partners IV LP.....	10/14/2016.	.....0	.....0	.....137,699	.....0	.....0.360
723200	00	2	Newstone Capital Partners III.....	Wilmington.....	DE.....	Newstone Capital Partners III.....	12/27/2016.	.....0	.....0	.....4,271,763	.....0	.....1.250

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1			2	Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
718200 00 9	Pamlico Capital III LP.....			Wilmington.....	DE.....	Pamlico Capital III LP.....	10/01/2016.	.....0	.....0	.....279,833	.....0	.....1.540
722000 00 7	Pfingsten Partners Fund V LP.....			Wilmington.....	DE.....	Pfingsten Partners Fund V LP.....	03/30/2016.	.....0	.....0	.....2,411,837	.....0	.....3.930
718000 00 3	Pine Brook Capital Partners II.....			Wilmington.....	DE.....	Pine Brook Capital Partners II.....	07/01/2016.	.....0	.....0	.....1,314,216	.....0	.....0.460
724900 00 6	Primus Capital Fund VIII LP.....			Cleveland.....	OH.....	Primus Capital Fund VIII LP.....	12/21/2017.	.....0	.....0	.....2,615,774	.....0	.....2.780
725400 00 6	Public Pension Capital LLC.....			Wilmington.....	DE.....	Public Pension Capital LLC.....	04/26/2018.	.....3	.....72,594	.....145,187	.....0	.....3.180
723300 00 0	Summit Partners Growth Eq IX-A.....			Wilmington.....	DE.....	Summit Partners Growth Eq IX-A.....	04/14/2017.	.....0	.....0	.....7,537,500	.....0	.....0.450
722200 00 3	Summitt Ptners Vent Cap Fd IV.....			Wilmington.....	DE.....	Summitt Ptners Vent Cap Fd IV.....	05/24/2016.	.....0	.....0	.....1,212,000	.....0	.....1.160
725200 00 0	Tennenbaum Capital Prtnr VIII.....			Wilmington.....	DE.....	Tennenbaum Capital Prtnr VIII.....	03/22/2018.	.....2	.....2,020,202	.....0	.....0	.....16.230
722300 00 1	Thoma Bravo Fund XII LP.....			Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....	05/31/2016.	.....0	.....0	.....8,253,463	.....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	.....14,550,620	.....0	.....1.100
722500 00 6	Vista Equity Partners Fund VI.....			Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	06/28/2016.	.....0	.....0	.....4,009,885	.....0	.....0.100
722600 00 4	Vista Foundation Fund III LP.....			Wilmington.....	DE.....	Vista Foundation Fund III LP.....	07/15/2016.	.....0	.....0	.....1,979,629	.....0	.....0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....			Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	07/01/2016.	.....0	.....0	.....3,991,962	.....0	.....0.500
723800 00 9	Carlyle Structured Credit.....			George Town.....	CI.....	Carlyle Structured Credit.....	09/22/2017.	.....0	.....0	.....10,482,541	.....0	.....3.580
722700 00 2	Penfund Capital Fund V.....			Toronto.....	ON.....	Penfund Capital Fund V.....	08/19/2016.	.....0	.....0	.....1,424,551	.....0	.....3.450
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....19,100,029	.....134,143,108	.....0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
720100 00 7	CrossHarbor Instit Ptners 2014.....			Wilmington.....	DE.....	CrossHarbor Instit Ptners 2014.....	07/01/2015.	.....0	.....0	.....3,300,000	.....0	.....3.000
721300 00 2	Crow Holdings Realty Ptr VII.....			Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	01/14/2016.	.....0	.....0	.....482,451	.....0	.....6.440
721000 00 8	Waterton Residential Property Venture XI.....			Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	10/21/2015.	.....0	.....0	.....682,144	.....0	.....2.940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....4,464,595	.....0	XXX
Surplus Debentures - Unaffiliated												
59260A AA 6	Metropolitan Tower Life SURPLUS NOTE 7.....			.....	.....	Tax Free Exchange.....	05/01/2018.	.....0	.....4,414,684	.....0	.....0	.....0.000
2399999. Total - Surplus Debentures - Unaffiliated.....									.....4,414,684	.....0	.....0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
708000 00 5	Boston Financial Institute Tax Credit XI.....			Boston.....	MA.....	Boston Financial Institute Tax Credit XI.....	04/01/2004.	.....0	.....0	.....0	.....0	.....0.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									.....0	.....0	.....0	XXX
Any Other Class of Assets - Unaffiliated												
726700 00 0	Advantage Capital Solar Ptr II.....			New Orleans.....	LA.....	Advantage Capital Solar Ptr II.....	10/29/2018.	.....0	.....265,000	.....4,790,000	.....0	.....0.000
4299999. Total - Any Other Class of Assets - Unaffiliated.....									.....265,000	.....4,790,000	.....0	XXX
4499999. Subtotal - Unaffiliated.....									.....24,333,006	.....144,978,541	.....0	XXX
4699999. Totals.....									.....24,333,006	.....144,978,541	.....0	XXX

E08.1

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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 Fixed Income - Unaffiliated																					
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Capital Distribution.....	06/12/2018.	06/29/2018.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,061	.....72,863	.....0	.....0	.....0	.....(31,802)
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,061	.....72,863	.....0	.....0	.....0	.....(31,802)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
717200	00	0	ArcLight Energy Partners Fd V.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2016.	12/20/2018.	.....3,983,325	.....0	.....0	.....0	.....0	.....0	.....0	.....3,983,325	.....926,064	.....0	.....0	.....0	.....3,057,261
724000	00	5	A&M Capital Oportunities Fund.....	Wilmington.....	DE..	Basis Adjustment.....	09/08/2017.	12/31/2018.	.....1,083,497	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....338,582	.....0	.....0	.....0	.....(338,582)
720800	00	2	ArcLight Energy Partners Fd VI.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2016.	09/13/2018.	.....2,686,968	.....0	.....0	.....0	.....0	.....0	.....0	.....2,686,968	.....1,953,193	.....0	.....0	.....0	.....733,775
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE..	Capital Distribution.....	06/28/2017.	12/05/2018.	.....263,756	.....0	.....0	.....0	.....0	.....0	.....0	.....263,756	.....553,461	.....0	.....0	.....0	.....(289,705)
715200	00	2	Avista Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2015.	06/21/2018.	.....808,915	.....0	.....0	.....0	.....0	.....0	.....0	.....808,915	.....910,426	.....0	.....0	.....0	.....(101,511)
717600	00	1	Avista Capital Partners III LP.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2015.	10/30/2018.	.....6,368,528	.....0	.....0	.....0	.....0	.....0	.....0	.....6,368,528	.....3,763,677	.....0	.....0	.....0	.....2,604,851
714800	00	0	Banc Fund VIII.....	Chicago.....	IL....	Capital Distribution.....	07/01/2015.	11/27/2018.	.....5,440,000	.....0	.....0	.....0	.....0	.....0	.....0	.....5,440,000	.....2,840,000	.....0	.....0	.....0	.....2,600,000
725800	00	0	Banc Fund X LP.....	Chicago.....	IL....	Basis Adjustment.....	05/16/2018.	12/31/2018.	.....(39,817)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....39,817	.....0	.....0	.....0	.....(39,817)
719500	00	1	Banc Fund IX LP.....	Chicago.....	IL....	Capital Distribution.....	07/01/2015.	12/31/2018.	.....1,225,875	.....0	.....0	.....0	.....0	.....0	.....0	.....1,225,875	.....0	.....0	.....0	.....0	.....1,225,875
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE..	Capital Distribution.....	09/20/2016.	11/28/2018.	.....6,308,805	.....0	.....0	.....0	.....0	.....0	.....0	.....6,308,805	.....(1,360,790)	.....0	.....0	.....0	.....7,669,595
726100	00	0	CP ChromaScape LLC.....	Wilmington.....	DE..	Capital Distribution.....	06/27/2018.	10/26/2018.	.....73,532	.....0	.....0	.....0	.....0	.....0	.....0	.....73,532	.....0	.....0	.....0	.....0	.....73,532
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE..	Basis Adjustment.....	05/09/2017.	12/31/2018.	.....173,049	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....487,619	.....0	.....0	.....0	.....(487,619)
726000	00	0	Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	05/30/2018.	11/02/2018.	.....93,183	.....0	.....0	.....0	.....0	.....0	.....0	.....93,183	.....0	.....0	.....0	.....0	.....93,183
722900	00	8	Clean Grid Holdings LLC.....	Wilmington.....	DE..	Capital Distribution.....	09/30/2016.	10/12/2018.	.....335,481	.....0	.....0	.....0	.....0	.....0	.....0	.....335,481	.....335,481	.....0	.....0	.....0	.....0
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	12/06/2018.	.....930,830	.....0	.....0	.....0	.....0	.....0	.....0	.....930,830	.....857,532	.....0	.....0	.....0	.....73,298
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE..	Capital Distribution.....	12/08/2016.	11/30/2018.	.....1,138,951	.....0	.....0	.....0	.....0	.....0	.....0	.....1,138,951	.....713,824	.....0	.....0	.....0	.....425,127
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE..	Capital Distribution.....	04/26/2017.	12/21/2018.	.....1,675,271	.....0	.....0	.....0	.....0	.....0	.....0	.....1,675,271	.....597,734	.....0	.....0	.....0	.....1,077,537
716200	00	1	Energy Fund XV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	12/03/2018.	.....1,107,406	.....0	.....0	.....0	.....0	.....0	.....0	.....1,107,406	.....771,635	.....0	.....0	.....0	.....335,771
718100	00	1	Energy XVI LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	12/05/2018.	.....1,666,355	.....0	.....0	.....0	.....0	.....0	.....0	.....1,666,355	.....1,173,003	.....0	.....0	.....0	.....493,352
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE..	Capital Distribution.....	05/23/2016.	10/09/2018.	.....66,257	.....0	.....0	.....0	.....0	.....0	.....0	.....66,257	.....55,896	.....0	.....0	.....0	.....10,361
719200	00	8	Great Hill Equity Partners V.....	Wilmington.....	DE..	Capital Distribution.....	10/01/2016.	08/30/2018.	.....120,000	.....0	.....0	.....0	.....0	.....0	.....0	.....120,000	.....0	.....0	.....0	.....0	.....120,000
719100	00	0	Greenbriar Equity Fund III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	11/12/2018.	.....4,308,990	.....0	.....0	.....0	.....0	.....0	.....0	.....4,308,990	.....1,886,842	.....0	.....0	.....0	.....2,422,148
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE..	Capital Distribution.....	05/10/2017.	11/31/2018.	.....247,500	.....0	.....0	.....0	.....0	.....0	.....0	.....247,500	.....247,500	.....0	.....0	.....0	.....0
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	12/11/2018.	.....1,195,391	.....0	.....0	.....0	.....0	.....0	.....0	.....1,195,391	.....1,123,538	.....0	.....0	.....0	.....71,853
719400	00	4	Littlejohn Fund V.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	12/03/2018.	.....466,160	.....0	.....0	.....0	.....0	.....0	.....0	.....466,160	.....423,581	.....0	.....0	.....0	.....42,579
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE..	Capital Distribution.....	12/01/2015.	12/27/2018.	.....1,201,501	.....0	.....0	.....0	.....0	.....0	.....0	.....1,201,501	.....300,932	.....0	.....0	.....0	.....900,569
724400	00	7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE..	Capital Distribution.....	10/13/2017.	11/14/2018.	.....2,317,101	.....0	.....0	.....0	.....0	.....0	.....0	.....2,317,101	.....1,734,851	.....0	.....0	.....0	.....582,250
721900	00	9	NGP Natural Resources XI.....	Wilmington.....	DE..	Capital Distribution.....	03/10/2016.	12/21/2018.	.....110,243	.....0	.....0	.....0	.....0	.....0	.....0	.....110,243	.....79,851	.....0	.....0	.....0	.....30,392
724500	00	4	New Mountain Investments V LP.....	Wilmington.....	DE..	Capital Distribution.....	11/29/2017.	11/16/2018.	.....165,216	.....0	.....0	.....0	.....0	.....0	.....0	.....165,216	.....165,216	.....0	.....0	.....0	.....0
719800	00	5	New Mountain Partners IV LP.....	Wilmington.....	DE..	Capital Distribution.....	10/14/2016.	11/14/2018.	.....4,000,566	.....0	.....0	.....0	.....0	.....0	.....0	.....4,000,566	.....1,343,172	.....0	.....0	.....0	.....2,657,394
723200	00	2	Newstone Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	12/27/2016.	10/09/2018.	.....4,293,899	.....0	.....0	.....0	.....0	.....0	.....0	.....4,293,899	.....2,662,120	.....0	.....0	.....0	.....1,631,779
718200	00	9	Pamlico Capital III LP.....	Wilmington.....	DE..	Capital Distribution.....	10/01/2016.	12/21/2018.	.....3,944,163	.....0	.....0	.....0	.....0	.....0	.....0	.....3,944,163	.....1,627,535	.....0	.....0	.....0	.....2,316,628
722000	00	7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE..	Basis Adjustment.....	03/30/2016.	12/31/2018.	.....364,442	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....789,714	.....0	.....0	.....0	.....(789,714)
718000	00	3	Pine Brook Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	11/13/2018.	.....1,607,608	.....0	.....0	.....0	.....0	.....0	.....0	.....1,607,608	.....958,495	.....0	.....0	.....0	.....649,113
718000	00	0	Public Pension Capital LL.....	Wilmington.....	DE..	Basis Adjustment.....	04/26/2018.	12/31/2018.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....116,918	.....0	.....0	.....0	.....(116,918)
723300	00	0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE..	Capital Distribution.....	04/14/2017.	09/21/2018.	.....682,500	.....0	.....0	.....0	.....0	.....0	.....0	.....682,500	.....682,500	.....0	.....0	.....0	.....0
722200	00	3	Summitt Ptners Vent Cap Fd IV.....	Wilmington.....	DE..	Capital Distribution.....	05/24/2016.	11/27/2018.	.....1,576,197	.....0	.....0	.....0	.....0	.....0	.....0	.....1,576,197	.....398,619	.....0	.....0	.....0	.....1,177,578
725200	00	0	Tennenbaum Capital Prtnr VIII.....	Wilmington.....	DE..	Capital Distribution.....	03/22/2018.	10/15/2018.	.....10,724	.....0	.....0	.....0	.....0	.....0	.....0	.....10,724	.....16,785	.....0	.....0	.....0	.....(6,061)

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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
722300 00 1	Thoma Bravo Fund XII LP.....			Wilmington.....	DE..	Capital Distribution.....	05/31/2016.	09/28/2018.	.....125,717	.....0	.....0	.....0	.....0	.....0	.....0	.....125,717	.....125,717	.....0	.....0	.....0	.....0
723100 00 4	Vista Credit Opp Fund II LP.....			Wilmington.....	DE..	Capital Distribution.....	12/12/2016.	11/30/2018.	.....13,574,104	.....0	.....0	.....0	.....0	.....0	.....0	.....13,574,104	.....11,884,167	.....0	.....0	.....0	.....1,689,937
722500 00 6	Vista Equity Partners Fund VI.....			Wilmington.....	DE..	Capital Distribution.....	06/28/2016.	11/02/2018.	.....4,890,807	.....0	.....0	.....0	.....0	.....0	.....0	.....4,890,807	.....1,935,877	.....0	.....0	.....0	.....2,954,930
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....			Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	12/14/2018.	.....1,734,314	.....0	.....0	.....0	.....0	.....0	.....0	.....1,734,314	.....830,647	.....0	.....0	.....0	.....903,667
723800 00 9	Carlyle Structured Credit.....			George Town.....	Cl..	Capital Distribution.....	09/22/2017.	11/08/2018.	.....4,138,390	.....0	.....0	.....0	.....0	.....0	.....0	.....4,138,390	.....3,758,496	.....0	.....0	.....0	.....379,894
722700 00 2	Penfund Capital Fund V.....			Toronto.....	ON.	Capital Distribution.....	08/19/2016.	12/20/2018.	.....1,645,583	.....0	.....0	.....0	.....0	.....0	.....0	.....1,645,583	.....1,242,615	.....(19,766)	.....0	.....(19,766)	.....402,964
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....88,111,283	.....0	.....0	.....0	.....0	.....0	.....0	.....86,530,112	.....49,292,842	.....(19,766)	.....0	.....(19,766)	.....37,237,266
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.	12/31/2018.	.....2,448,808	.....0	.....0	.....0	.....0	.....0	.....0	.....2,448,808	.....(853,788)	.....0	.....0	.....0	.....3,302,596
721300 00 2	Crow Holdings Realty Ptr VII.....			Wilmington.....	DE..	Capital Distribution.....	01/14/2016.	12/27/2018.	.....7,361,359	.....0	.....0	.....0	.....0	.....0	.....0	.....7,361,359	.....4,144,117	.....0	.....0	.....0	.....3,217,242
725300 00 8	CrossHarbor Instit Ptners 2018.....			Wilmington.....	DE..	Capital Distribution.....	10/18/2018.	12/31/2018.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,087	.....0	.....0	.....0	.....(36,087)
721000 00 8	Waterton Residential Property Venture XI.....			Wilmington.....	DE..	Capital Distribution.....	10/21/2015.	10/31/2018.	.....2,102,992	.....0	.....0	.....0	.....0	.....0	.....0	.....2,102,992	.....758,229	.....0	.....0	.....0	.....1,344,763
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....11,913,159	.....0	.....0	.....0	.....0	.....0	.....0	.....11,913,159	.....4,084,645	.....0	.....0	.....0	.....7,828,514
Surplus Debentures - Unaffiliated																					
368770 AA 1	General American Life Ins Co Surplus Nt.....			.....	.....	Tax Free Exchange.....	05/30/2014.	04/27/2018.	.....4,447,583	.....0	.....(32,899)	.....0	.....0	.....(32,899)	.....0	.....4,414,684	.....4,414,684	.....0	.....0	.....0	.....223,984
668131 AA 3	NORTHWESTERN MUTUAL LIFE 6.063% 03/3.....			.....	.....	R Seelaus & Co.....	09/30/2016.	05/09/2018.	.....1,288,270	.....0	.....(2,876)	.....0	.....0	.....(2,876)	.....0	.....1,285,394	.....1,245,900	.....0	.....(39,494)	.....(39,494)	.....37,220
2399999. Total - Surplus Debentures - Unaffiliated.....									.....5,735,853	.....0	.....(35,775)	.....0	.....0	.....(35,775)	.....0	.....5,700,078	.....5,660,584	.....0	.....(39,494)	.....(39,494)	.....261,204
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																					
707900 00 7	Boston Capital Corp Tax Credit Fund V.....			Boston.....	MA.	Capital Distribution.....	04/01/2004.	06/22/2018.	.....409,989	.....0	.....0	.....0	.....0	.....0	.....0	.....409,989	.....0	.....0	.....0	.....0	.....409,989
708000 00 5	Boston Financial Institute Tax Credit XI.....			Boston.....	MA.	Capital Distribution.....	04/01/2004.	09/18/2018.	.....119,618	.....0	.....0	.....0	.....0	.....0	.....0	.....119,618	.....0	.....0	.....0	.....0	.....119,618
708900 00 6	Boston Financial Institutional Tax Credi.....			Boston.....	MA.	Capital Distribution.....	02/06/1998.	11/01/2018.	.....301,275	.....0	.....0	.....0	.....0	.....0	.....0	.....301,275	.....0	.....0	.....0	.....0	.....301,275
707400 00 8	Centerline Corp Ptners IV.....			Wilmington.....	NY..	Capital Distribution.....	04/01/2004.	12/20/2018.	.....1,185,914	.....0	.....0	.....0	.....0	.....0	.....0	.....1,185,914	.....0	.....0	.....0	.....0	.....1,185,914
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									.....2,016,796	.....0	.....0	.....0	.....0	.....0	.....0	.....2,016,796	.....0	.....0	.....0	.....0	.....2,016,796
Any Other Class of Assets - Unaffiliated																					
726700 00 0	Advantage Capital Solar Ptr II.....			New Orleans.....	LA..	Capital Distribution.....	10/29/2018.	12/31/2018.	.....5,055,000	.....0	.....0	.....0	.....0	.....0	.....0	.....5,055,000	.....5,055,000	.....0	.....0	.....0	.....0
717700 00 9	GLC Solar Gen II LLC.....			Waterbury.....	VT..	Capital Distribution.....	01/07/2013.	12/05/2018.	.....43,682	.....0	.....0	.....0	.....0	.....0	.....0	.....43,682	.....43,682	.....0	.....0	.....0	.....0
4299999. Total - Any Other Class of Assets - Unaffiliated.....									.....5,098,682	.....0	.....0	.....0	.....0	.....0	.....0	.....5,098,682	.....5,098,682	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....									.....112,875,773	.....0	.....(35,775)	.....0	.....0	.....(35,775)	.....0	.....111,299,888	.....64,209,616	.....(19,766)	.....(39,494)	.....(59,260)	.....47,311,978
4699999. Totals.....									.....112,875,773	.....0	.....(35,775)	.....0	.....0	.....(35,775)	.....0	.....111,299,888	.....64,209,616	.....(19,766)	.....(39,494)	.....(59,260)	.....47,311,978

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates														
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22												
	CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																																			
912810	FT	0	United States Treasury.....	SD..	..	.....	1	.....	102,094	123.406	.....	123,406	.....	100,000	.....	101,560	.....	0	.....	(60)	.....	0	.....	0	.....	4.500	.....	4.370	FA.....	.....	1,700	.....	4,500	02/04/2008.	02/15/2036.
912810	QK	7	United States Treasury.....	SD..	..	.....	1	.....	107,730	115.054	.....	143,810	.....	125,000	.....	110,321	.....	0	.....	383	.....	0	.....	0	.....	3.875	.....	4.750	FA.....	.....	1,830	.....	4,844	02/08/2011.	08/15/2040.
912828	B3	3	United States Treasury.....	SD..	..	.....	1	.....	409,888	99.934	.....	409,729	.....	410,000	.....	409,998	.....	0	.....	23	.....	0	.....	0	.....	1.500	.....	1.506	JJ.....	.....	2,574	.....	6,150	02/19/2014.	01/31/2019.
912828	F2	1	United States Treasury.....	SD..	..	.....	1	.....	351,633	99.064	.....	356,630	.....	360,000	.....	352,065	.....	0	.....	432	.....	0	.....	0	.....	2.125	.....	2.968	MS.....	.....	1,965	.....	0	11/05/2018.	09/30/2021.
912828	M9	8	United States Treasury.....	SD..	..	.....	1	.....	332,138	98.356	.....	334,410	.....	340,000	.....	333,340	.....	0	.....	1,202	.....	0	.....	0	.....	1.625	.....	2.683	MN.....	.....	488	.....	2,763	09/12/2018.	11/30/2020.
912828	NT	3	United States Treasury.....	SD..	..	.....	1	.....	218,882	100.153	.....	210,321	.....	210,000	.....	213,437	.....	0	.....	(2,076)	.....	0	.....	0	.....	2.625	.....	1.599	FA.....	.....	2,082	.....	5,513	05/30/2017.	08/15/2020.
912828	UN	8	United States Treasury.....	SD..	..	.....	1	.....	102,453	98.083	.....	98,083	.....	100,000	.....	101,085	.....	0	.....	(252)	.....	0	.....	0	.....	2.000	.....	1.726	FA.....	.....	755	.....	2,000	05/03/2013.	02/15/2023.
912828	WN	6	United States Treasury.....	SD..	..	.....	1	.....	1,903,621	98.898	.....	1,829,613	.....	1,850,000	.....	1,875,863	.....	0	.....	(10,469)	.....	0	.....	0	.....	2.000	.....	1.408	MN.....	.....	3,253	.....	37,000	04/25/2016.	05/31/2021.
0199999	U.S. Government - Issuer Obligations.....							.....	3,528,439	XXX	.....	3,506,002	.....	3,495,000	.....	3,497,669	.....	0	.....	(10,817)	.....	0	.....	0	XXX	XXX	XXX	.....	14,647	.....	62,770	XXX	XXX		
U.S. Government - Residential Mortgage-Backed Securities																																			
3620AS	W5	4	Government National Mortgage A 738768.....	CF..	..	.....	4	.....	7,363,286	103.416	.....	7,257,605	.....	7,017,875	.....	7,336,508	.....	0	.....	(15,484)	.....	0	.....	0	.....	4.000	.....	3.164	MON...	.....	23,393	.....	280,715	08/27/2013.	09/15/2041.
36225A	PD	6	Government Natl Mtg Assn Pool 780420.....	.....	..	.....	4	.....	15,077	110.127	.....	16,186	.....	14,698	.....	14,926	.....	0	.....	(7)	.....	0	.....	0	.....	7.500	.....	6.795	MON...	.....	92	.....	1,102	12/24/1997.	08/15/2026.
36225A	UH	1	Government Natl Mtg Assn Pool 780584.....	.....	..	.....	4	.....	21,890	110.373	.....	23,929	.....	21,680	.....	21,774	.....	0	.....	(16)	.....	0	.....	0	.....	7.000	.....	6.855	MON...	.....	126	.....	1,517	12/24/1997.	06/15/2027.
36230K	L4	1	Government National Mortgage A 751247.....	CF..	..	.....	4	.....	9,205,021	103.121	.....	9,078,120	.....	8,803,367	.....	9,171,902	.....	0	.....	(16,391)	.....	0	.....	0	.....	4.000	.....	3.210	MON...	.....	29,345	.....	352,135	08/27/2013.	10/15/2040.
38373A	EF	9	Government National Mortgage A REMIC Se.....	CF..	..	.....	4	.....	6,616,984	103.702	.....	7,093,595	.....	6,840,364	.....	6,726,048	.....	0	.....	(11,921)	.....	0	.....	0	.....	4.500	.....	4.902	MON...	.....	25,651	.....	307,816	09/04/2009.	08/20/2039.
38374U	N7	2	Government Natl Mtg Assn REMIC Ser 2009.....	CF..	..	.....	4	.....	4,322,271	104.130	.....	4,712,859	.....	4,525,938	.....	4,427,860	.....	0	.....	(12,424)	.....	0	.....	0	.....	4.500	.....	5.040	MON...	.....	16,972	.....	203,732	07/29/2009.	06/20/2039.
38374U	S2	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	.....	4	.....	12,301,873	104.577	.....	13,506,488	.....	12,915,352	.....	12,619,544	.....	0	.....	(42,308)	.....	0	.....	0	.....	4.500	.....	5.057	MON...	.....	48,433	.....	581,191	07/29/2009.	06/20/2039.
38374V	AY	5	Government Natl Mtg Assn REMIC Ser 200.....	C.....	..	.....	4	.....	26,897,852	106.339	.....	29,038,485	.....	27,307,464	.....	27,080,985	.....	0	.....	7,924	.....	0	.....	0	.....	4.500	.....	4.662	MON...	.....	102,403	.....	1,230,053	10/29/2009.	06/20/2039.
38374V	HM	4	Government Natl Mtg Assn REMIC Ser 200.....	C.....	..	.....	4	.....	6,974,887	100.636	.....	6,919,775	.....	6,876,044	.....	6,862,062	.....	0	.....	(6,963)	.....	0	.....	0	.....	5.000	.....	4.808	MON...	.....	28,650	.....	346,535	08/04/2009.	06/20/2038.
38374V	WK	1	Government Natl Mtg Assn REMIC Ser 2009.....	.....	..	.....	4	.....	2,379,966	100.769	.....	2,367,198	.....	2,349,133	.....	2,343,668	.....	0	.....	(2,442)	.....	0	.....	0	.....	5.000	.....	4.813	MON...	.....	9,788	.....	117,457	08/04/2009.	06/20/2038.
38376C	XK	0	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	.....	4	.....	13,112,400	104.375	.....	13,965,375	.....	13,380,000	.....	13,229,262	.....	0	.....	4,859	.....	0	.....	0	.....	4.500	.....	4.704	MON...	.....	50,175	.....	602,100	10/22/2009.	09/20/2039.
38376E	J2	2	Government Natl Mtg Assn REMIC Ser 200.....	.....	..	.....	4	.....	12,328,692	101.810	.....	13,177,786	.....	12,943,509	.....	12,768,013	.....	0	.....	19,633	.....	0	.....	0	.....	4.000	.....	4.589	MON...	.....	43,145	.....	517,740	01/14/2010.	11/16/2024.
38376F	FD	9	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	.....	4	.....	5,153,515	106.521	.....	5,681,320	.....	5,333,522	.....	5,244,707	.....	0	.....	(13,072)	.....	0	.....	0	.....	4.500	.....	4.888	MON...	.....	20,001	.....	240,009	10/22/2009.	08/20/2039.
38376J	DY	7	Government Natl Mtg Assn REMIC Ser 200.....	C.....	..	.....	4	.....	18,010,694	104.540	.....	19,277,176	.....	18,440,000	.....	18,220,502	.....	0	.....	11,342	.....	0	.....	0	.....	4.500	.....	4.745	MON...	.....	69,150	.....	829,800	10/29/2009.	10/20/2038.
38376J	SZ	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	.....	4	.....	15,209,933	104.917	.....	15,819,385	.....	15,078,000	.....	15,127,445	.....	0	.....	(6,049)	.....	0	.....	0	.....	4.500	.....	4.439	MON...	.....	56,543	.....	678,510	05/20/2010.	11/20/2039.
38376K	WB	3	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	.....	4	.....	27,763,622	104.528	.....	29,665,046	.....	28,380,000	.....	28,031,010	.....	0	.....	13,264	.....	0	.....	0	.....	4.500	.....	4.719	MON...	.....	106,425	.....	1,277,100	10/29/2009.	07/20/2039.
38376P	4N	7	Government Natl Mtg Assn REMIC Ser 200.....	.....	..	.....	4	.....	11,291,833	107.940	.....	12,257,660	.....	11,355,994	.....	11,311,463	.....	0	.....	(2,336)	.....	0	.....	0	.....	4.500	.....	4.580	MON...	.....	42,585	.....	511,020	11/23/2010.	12/20/2039.
38376Y	D7	3	Government Natl Mtg Assn REMIC Ser 201.....	.....	..	.....	4	.....	4,520,860	100.226	.....	4,531,077	.....	4,520,860	.....	4,520,860	.....	0	.....	0	.....	0	.....	0	.....	4.500	.....	4.507	MON...	.....	16,953	.....	203,439	05/04/2010.	09/20/2038.
38377E	HD	9	Government Natl Mtg Assn REMIC Ser 201.....	CF..	..	.....	4	.....	9,981,788	101.725	.....	10,078,386	.....	9,907,482	.....	9,898,135	.....	0	.....	(4,209)	.....	0	.....	0	.....	4.500	.....	4.409	MON...	.....	37,153	.....	445,837	05/19/2010.	04/20/2039.
38377Y	W4	8	Government National Mortgage A SERIES 20.....	.....	..	.....	4,6	.....	1,467,739	15.905	.....	1,017,739	.....	0	.....	1,319,839	.....	0	.....	(5,438)	.....	0	.....	0	.....	3.799	.....	6.117	MON...	.....	7,428	.....	265,992	05/21/2013.	10/20/2041.
38380Y	BZ	7	Government National Mortgage SERIES 2018.....	.....	..	.....	4	.....	14,288,869	103.101	.....	14,827,989	.....	14,382,003	.....	14,289,761	.....	0	.....	893	.....	0	.....	0	.....	4.000	.....	4.070	MON...	.....	47,940	.....	190,173	12/01/2018.	08/20/2048.
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							.....	209,229,052	XXX	.....	220,313,179	.....	210,393,285	.....	210,566,274	.....	0	.....	(81,145)	.....	0	.....	0	XXX	XXX	XXX	.....	782,351	.....	9,183,973	XXX	XXX		
U.S. Government - Commercial Mortgage-Backed Securities																																			
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL.....	.....	..	.....	4,6	.....	299,994	3.012	.....	111,567	.....	0	.....	278,460	.....	0	.....	(6,048)	.....	0	.....	0	.....	1.210	.....	11.273	MON...	.....	3,736	.....	86,839	01/13/2009.	10/16/2048.
38376G	GN	4	Government Natl Mtg Assn SERIES 201040 C.....	.....	..	.....	4,6	.....	38,992	2.010	.....	13,131	.....	0	.....	34,190	.....	0	.....	1,308	.....	0	.....	0	.....	0.938	.....	12.293	MON...	.....	510	.....	6,122	04/04/2011.	12/16/2043.
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....							.....	338,986	XXX	.....	124,698	.....	0	.....	312,650	.....	0	.....	(4,740)	.....	0	.....	0	XXX	XXX	XXX	.....	4,246	.....	92,961	XXX	XXX		
0599999	Total - U.S. Government.....							.....	213,096,477	XXX	.....	223,943,879	.....	213,888,285	.....	214,376,593	.....	0	.....	(96,702)	.....	0	.....	0	XXX	XXX	XXX	.....	801,244	.....	9,339,704	XXX	XXX		
All Other Governments - Issuer Obligations																																			
000000	00	0	CNAC HK FINBRIDGE CO LTD.....	.....	A	.....	2FE	.....	5,381,510	94.740	.....	5,505,341	.....	5,811,000	.....	5,397,782	.....	0	.....	16,272	.....	0	.....	0	.....	4.125	.....	5.164	JJ.....	.....	107,867	.....	70,022	11/09/2018.	07/19/2027.
000000	00	0	REPUBLIC OF SRI LANKA.....	.....	D	.....	4FE	.....	1,539,944	94.517	.....	1,489,588	.....	1,576,000	.....	1,542,273	.....	0	.....	2,329	.....	0	.....	0	.....	5.750	.....	6.531	JJ.....	.....	41,031	.....	23,719	11/08/2018.	01/18/2022.

SCHEDULE D - PART 1

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

E10.1

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	BANCO DEL ESTADO -CHILE.....	.....	D	.....	...1FE	.....2,107,308	...99.754	.....2,104,809	.....2,110,000	.....2,107,314	.....0	.....6	.....0	.....0	.....3.875	.....3.919	FA.....	.....32,478	.....31,775	11/08/2018.	02/08/2022.
000000	00	0	CORP FINANCIERA DE DESAR.....	.....	D	.....	...2FE	.....3,626,029	...101.375	.....3,614,019	.....3,565,000	.....3,619,517	.....0	.....(6,511)	.....0	.....0	.....4.750	.....4.219	FA.....	.....67,265	.....53,913	11/08/2018.	02/08/2022.
000000	00	0	PETRONAS CAPITAL LTD.....	.....	D	.....	...1FE	.....4,073,226	...99.306	.....4,115,241	.....4,144,000	.....4,081,771	.....0	.....8,545	.....0	.....0	.....3.125	.....3.625	MS.....	.....37,051	.....50,313	11/08/2018.	03/18/2022.
000000	00	0	SINOPEC GRP OVERSEA 2012.....	.....	D	.....	...1FE	.....1,451,815	...100.823	.....1,459,917	.....1,448,000	.....1,451,169	.....0	.....(646)	.....0	.....0	.....3.900	.....3.830	MN.....	.....6,902	.....28,236	11/08/2018.	05/17/2022.
000000	00	0	COSTA RICA GOVERNMENT.....	.....	D	.....	...4FE	.....2,786,283	...88.375	.....2,724,601	.....3,083,000	.....2,798,923	.....0	.....12,639	.....0	.....0	.....4.250	.....6.864	JJ.....	.....56,415	.....23,906	11/08/2018.	01/26/2023.
000000	00	0	FONDO MIVIVIENDA SA.....	.....	D	.....	...2FE	.....3,448,010	...96.401	.....3,436,696	.....3,565,000	.....3,457,710	.....0	.....9,700	.....0	.....0	.....3.500	.....4.312	JJ.....	.....52,336	.....39,725	11/08/2018.	01/31/2023.
000000	00	0	STATE OIL CO OF THE AZER.....	.....	D	.....	...3FE	.....1,186,620	...99.921	.....1,199,051	.....1,200,000	.....1,188,199	.....0	.....1,579	.....0	.....0	.....4.750	.....5.013	MS.....	.....17,100	.....28,500	06/21/2018.	03/13/2023.
000000	00	0	PERTAMINA PERSERO PT.....	.....	D	.....	...2FE	.....4,856,039	...98.736	.....4,842,013	.....4,904,000	.....4,859,057	.....0	.....3,019	.....0	.....0	.....4.300	.....4.532	MN.....	.....24,016	.....132,311	11/08/2018.	05/20/2023.
000000	00	0	REPUBLIC OF ECUADOR.....	.....	D	.....	...4FE	.....2,756,658	...93.750	.....2,738,438	.....2,921,000	.....2,770,258	.....0	.....13,599	.....0	.....0	.....8.750	.....10.231	JD.....	.....20,589	.....182,481	11/08/2018.	06/02/2023.
000000	00	0	RUSSIAN FEDERATION.....	.....	D	.....	...2FE	.....3,917,166	...102.079	.....3,878,983	.....3,800,000	.....3,906,199	.....0	.....(10,967)	.....0	.....0	.....4.875	.....4.213	MS.....	.....54,031	.....73,125	11/09/2018.	09/16/2023.
000000	00	0	REPUBLIC OF AZERBAIJAN.....	.....	D	.....	...3FE	.....2,243,628	...99.945	.....2,268,761	.....2,270,000	.....2,246,071	.....0	.....2,443	.....0	.....0	.....4.750	.....4.982	MS.....	.....30,850	.....53,913	06/21/2018.	03/18/2024.
000000	00	0	REPUBLIC OF ECUADOR.....	.....	D	.....	...4FE	.....3,830,223	...88.375	.....3,719,704	.....4,209,000	.....3,850,635	.....0	.....20,412	.....0	.....0	.....7.950	.....10.008	JD.....	.....10,224	.....237,268	11/08/2018.	06/20/2024.
000000	00	0	REPUBLIC OF KAZAKHSTAN.....	.....	D	.....	...2FE	.....2,270,889	...100.675	.....2,285,311	.....2,270,000	.....2,270,932	.....0	.....44	.....0	.....0	.....3.875	.....3.867	AO.....	.....18,814	.....43,981	06/21/2018.	10/14/2024.
000000	00	0	PETRONAS CAPITAL LTD.....	.....	D	.....	...1FE	.....3,628,506	...98.518	.....3,696,395	.....3,752,000	.....3,635,627	.....0	.....7,122	.....0	.....0	.....3.500	.....4.070	MS.....	.....37,572	.....42,263	11/08/2018.	03/18/2025.
000000	00	0	COSTA RICA GOVERNMENT.....	.....	D	.....	...3FE	.....1,802,242	...85.125	.....1,734,848	.....2,038,000	.....1,810,754	.....0	.....8,512	.....0	.....0	.....4.375	.....6.536	AO.....	.....15,108	.....24,609	11/08/2018.	04/30/2025.
000000	00	0	CORP FINANCIERA DE DESAR.....	.....	D	.....	...2FE	.....3,571,968	...99.625	.....3,551,631	.....3,565,000	.....3,571,488	.....0	.....(480)	.....0	.....0	.....4.750	.....4.717	JJ.....	.....78,083	.....53,913	11/08/2018.	07/15/2025.
000000	00	0	CODELCO INC.....	.....	D	.....	...1FE	.....1,462,964	...101.472	.....1,469,315	.....1,448,000	.....1,461,912	.....0	.....(1,051)	.....0	.....0	.....4.500	.....4.333	MS.....	.....19,005	.....25,313	11/08/2018.	09/16/2025.
000000	00	0	DOMINICAN REPUBLIC.....	.....	D	.....	...3FE	.....4,651,725	...105.125	.....4,593,963	.....4,370,000	.....4,636,782	.....0	.....(14,943)	.....0	.....0	.....6.875	.....5.810	JJ.....	.....126,851	.....116,703	11/08/2018.	01/29/2026.
000000	00	0	SOUTHERN GAS CORRIDOR.....	.....	D	.....	...3FE	.....1,086,986	...108.348	.....1,099,736	.....1,015,000	.....1,082,720	.....0	.....(4,266)	.....0	.....0	.....6.875	.....5.734	MS.....	.....18,802	.....34,891	06/21/2018.	03/24/2026.
000000	00	0	OMAN GOV INTERNTL BOND.....	.....	D	.....	...3FE	.....7,779,113	...86.819	.....7,278,922	.....8,384,000	.....7,804,204	.....0	.....25,091	.....0	.....0	.....4.750	.....5.910	JD.....	.....17,700	.....243,651	11/09/2018.	06/15/2026.
000000	00	0	EMPRESA NACIONAL DEL PET.....	.....	D	.....	...2FE	.....2,553,966	...93.553	.....2,552,126	.....2,728,000	.....2,561,691	.....0	.....7,725	.....0	.....0	.....3.750	.....4.714	FA.....	.....41,488	.....34,125	11/08/2018.	08/05/2026.
000000	00	0	EXPORT-IMPORT BK INDIA.....	.....	D	.....	...2FE	.....750,690	...91.611	.....755,791	.....825,000	.....754,465	.....0	.....3,775	.....0	.....0	.....3.375	.....4.728	FA.....	.....11,292	.....10,547	11/08/2018.	08/05/2026.
000000	00	0	SINOPEC GRP OVERSEAS DEV.....	.....	D	.....	...1FE	.....2,067,167	...91.020	.....2,108,023	.....2,316,000	.....2,076,625	.....0	.....9,458	.....0	.....0	.....2.750	.....4.336	MS.....	.....16,276	.....15,469	11/08/2018.	09/29/2026.
000000	00	0	Republic of Indonesia.....	.....	D	.....	...2FE	.....5,195,415	...99.056	.....5,220,251	.....5,270,000	.....5,197,838	.....0	.....2,423	.....0	.....0	.....4.350	.....4.555	JJ.....	.....110,165	.....73,841	11/08/2018.	01/08/2027.
000000	00	0	CHINA DEVELOPMENT BANK.....	.....	D	.....	...1FE	.....4,157,799	...97.562	.....4,263,451	.....4,370,000	.....4,167,701	.....0	.....9,903	.....0	.....0	.....3.375	.....4.054	JJ.....	.....64,321	.....57,291	11/09/2018.	01/24/2027.
000000	00	0	DOMINICAN REPUBLIC.....	.....	D	.....	...3FE	.....3,031,721	...100.000	.....3,024,000	.....3,024,000	.....3,031,261	.....0	.....(460)	.....0	.....0	.....5.950	.....5.911	JJ.....	.....77,969	.....33,469	11/08/2018.	01/25/2027.
000000	00	0	ARAB REPUBLIC OF EGYPT.....	.....	D	.....	...4FE	.....3,797,691	...95.678	.....3,589,842	.....3,752,000	.....3,795,115	.....0	.....(2,576)	.....0	.....0	.....7.500	.....7.306	JJ.....	.....118,032	.....90,563	11/09/2018.	01/31/2027.
000000	00	0	KAZMUNAYGAS NATIONAL CO.....	.....	D	.....	...2FE	.....3,364,819	...97.587	.....3,354,069	.....3,437,000	.....3,367,905	.....0	.....3,086	.....0	.....0	.....4.750	.....5.049	AO.....	.....32,652	.....63,413	11/09/2018.	04/19/2027.
000000	00	0	STATE GRID OVERSEAS INV.....	.....	D	.....	...1FE	.....1,469,434	...96.432	.....1,501,446	.....1,557,000	.....1,473,453	.....0	.....4,019	.....0	.....0	.....3.500	.....4.271	MN.....	.....8,628	.....21,175	11/08/2018.	05/04/2027.
000000	00	0	PERUSAHAAN LISTRIK NEGAR.....	.....	D	.....	...2FE	.....3,047,721	...92.741	.....3,117,025	.....3,361,000	.....3,051,706	.....0	.....3,985	.....0	.....0	.....4.125	.....5.513	MN.....	.....17,715	.....69,321	11/08/2018.	05/15/2027.
000000	00	0	CODELCO INC.....	.....	D	.....	...21FE	.....3,360,083	...95.485	.....3,404,040	.....3,565,000	.....3,367,928	.....0	.....7,845	.....0	.....0	.....3.625	.....4.405	FA.....	.....53,846	.....41,144	11/08/2018.	08/01/2027.
000000	00	0	KAZTRANS GAS JSC.....	.....	D	.....	...2FE	.....1,356,070	...93.041	.....1,347,238	.....1,448,000	.....1,359,990	.....0	.....3,920	.....0	.....0	.....4.375	.....5.252	MS.....	.....16,717	.....24,609	11/09/2018.	09/26/2027.
000000	00	0	EXPORT-IMPORT BANK CHINA.....	.....	D	.....	...1FE	.....3,292,548	...94.364	.....3,364,087	.....3,565,000	.....3,302,658	.....0	.....10,110	.....0	.....0	.....3.250	.....4.251	MN.....	.....10,621	.....78,244	11/08/2018.	11/28/2027.
000000	00	0	OMAN GOV INTERNTL BOND.....	.....	D	.....	...2FE	.....7,388,077	...88.400	.....6,826,233	.....7,722,000	.....7,399,012	.....0	.....10,935	.....0	.....0	.....5.625	.....6.237	JJ.....	.....197,876	.....121,662	11/09/2018.	01/17/2028.
000000	00	0	REPUBLIC OF KENYA.....	.....	D	.....	...4FE	.....896,522	...89.652	.....896,522	.....1,000,000	.....972,170	.....0	.....820	.....0	.....0	.....7.250	.....7.679	FA.....	.....24,771	.....36,252	08/15/2018.	02/28/2028.
000000	00	0	SAUDI INTERNATIONAL BOND.....	.....	D	.....	...1FE	.....3,470,098	...94.818	.....3,502,558	.....3,694,000	.....3,478,153	.....0	.....8,055	.....0	.....0	.....3.625	.....4.406	MS.....	.....43,520	.....42,956	11/09/2018.	03/04/2028.
000000	00	0	STATE OF QATAR.....	.....	D	.....	...1FE	.....3,763,393	...104.620	.....3,925,357	.....3,752,000	.....3,763,855	.....0	.....462	.....0	.....0	.....4.500	.....4.457	AO.....	.....31,892	.....65,588	11/09/2018.	04/23/2028.
000000	00	0	MEXICO CITY ARPT TRUST.....	.....	D	.....	...22FE	.....486,786	...88.350	.....485,042	.....549,000	.....489,615	.....0	.....2,829	.....0	.....0	.....3.875	.....5.364	AO.....	.....3,605	.....20,617	06/21/2018.	04/30/2028.
000000	00	0	RUSSIAN FEDERATION.....	.....	D	.....	...2FE	.....5,906,754	...94.927	.....5,885,455	.....6,200,000	.....5,915,153	.....0	.....8,399	.....0	.....0	.....4.375	.....4.953	MS.....	.....75,347	.....87,500	11/09/2018.	03/21/2029.
000000	00	0	REPUBLIC OF GHANA.....	.....	D	.....	...4FE	.....972,200	...89.920	.....899,200	.....1,000,000	.....973,012	.....0	.....812	.....0	.....0	.....7.625	.....8.013	MN.....	.....9,531	.....38,125	08/15/2018.	05/16/2029.
000000	00	0	REPUBLIC OF NIGERIA.....	.....	D	.....	...4FE	.....2,382,146	...88.754	.....2,181,573	.....2,458,000	.....2,383,316	.....0	.....1,170	.....0	.....0	.....7.143	.....7.544	FA.....	.....62,427	.....57,501	11/09/2018.	02/23/2030.

SCHEDULE D - PART 1

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

E10.2

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	STATE OIL CO OF THE AZER.....	D	3FE	.....	3,107,225	...107.771	.....3,157,690	.....2,930,000	.....3,101,387	.....0	.....(5,838)	.....0	.....0	.....6.950	.....6.217	MS.....	.....58,262	.....101,818	06/21/2018.	03/18/2030.
000000	00	0	REPUBLIC OF NIGERIA.....	D	4FE	.....	3,797,399	91.071	.....3,416,988	.....3,752,000	.....3,795,787	.....0	.....(1,612)	.....0	.....0	.....7.875	.....7.725	FA.....	.....110,801	.....95,091	11/09/2018.	02/16/2032.
000000	00	0	PETROLEOS DEL PERU SA.....	D	2FE	.....	3,391,198	96.250	.....3,431,313	.....3,565,000	.....3,394,613	.....0	.....3,415	.....0	.....0	.....4.750	.....5.249	JD.....	.....5,645	.....114,356	11/08/2018.	06/19/2032.
000000	00	0	REPUBLIC OF AZERBAIJAN.....	D	3FE	.....	922,356	83.585	.....940,326	.....1,125,000	.....928,085	.....0	.....5,728	.....0	.....0	.....3.500	.....5.319	MS.....	.....13,125	.....19,688	06/21/2018.	09/01/2032.
000000	00	0	REPUBLIC OF SENEGAL.....	D	4FE	.....	982,526	86.404	.....981,554	.....1,136,000	.....983,335	.....0	.....809	.....0	.....0	.....6.250	.....7.822	MN.....	.....7,494	.....35,500	11/09/2018.	05/23/2033.
000000	00	0	Republic of Indonesia.....	D	2FE	.....	5,731,562	92.624	.....5,739,909	.....6,197,000	.....5,735,435	.....0	.....3,873	.....0	.....0	.....4.625	.....5.166	AO.....	.....60,507	.....92,847	11/08/2018.	04/15/2043.
000000	00	0	COSTA RICA GOVERNMENT.....	D	4FE	.....	843,680	76.500	.....765,000	.....1,000,000	.....844,722	.....0	.....1,042	.....0	.....0	.....5.625	.....6.958	AO.....	.....9,531	.....28,125	08/15/2018.	04/30/2043.
000000	00	0	ROMANIA.....	D	2FE	.....	1,176,623	111.218	.....1,149,994	.....1,034,000	.....1,175,187	.....0	.....(1,436)	.....0	.....0	.....6.125	.....5.147	JJ.....	.....27,972	.....24,623	11/09/2018.	01/22/2044.
000000	00	0	REPUBLIC OF KAZAKHSTAN.....	D	2FE	.....	5,665,171	99.856	.....5,834,609	.....5,843,000	.....5,667,162	.....0	.....1,992	.....0	.....0	.....4.875	.....5.086	AO.....	.....60,925	.....110,663	11/09/2018.	10/14/2044.
000000	00	0	CODELCO INC.....	D	1FE	.....	1,456,544	101.612	.....1,471,342	.....1,448,000	.....1,456,433	.....0	.....(111)	.....0	.....0	.....4.875	.....4.835	MN.....	.....11,177	.....27,422	11/08/2018.	11/04/2044.
000000	00	0	COSTA RICA GOVERNMENT.....	D	4FE	.....	1,845,483	86.625	.....1,667,531	.....1,925,000	.....1,845,933	.....0	.....450	.....0	.....0	.....7.158	.....7.516	MS.....	.....41,720	.....40,264	10/12/2018.	03/12/2045.
000000	00	0	PETRONAS CAPITAL LTD.....	D	1FE	.....	1,442,506	100.678	.....1,457,817	.....1,448,000	.....1,442,544	.....0	.....39	.....0	.....0	.....4.500	.....4.524	MS.....	.....18,643	.....25,313	11/08/2018.	03/18/2045.
000000	00	0	ARAB REPUBLIC OF EGYPT.....	D	4FE	.....	3,782,289	90.604	.....3,399,466	.....3,752,000	.....3,782,494	.....0	.....205	.....0	.....0	.....8.500	.....8.421	JJ.....	.....133,769	.....102,638	11/09/2018.	01/31/2047.
000000	00	0	OMAN GOV INTERNTL BOND.....	D	3FE	.....	7,225,550	80.871	.....6,431,679	.....7,953,000	.....7,229,506	.....0	.....3,956	.....0	.....0	.....6.500	.....7.262	MS.....	.....162,263	.....168,350	11/09/2018.	03/08/2047.
000000	00	0	KAZMUNAYGAS NATIONAL CO.....	D	2FE	.....	8,253,085	95.587	.....8,321,804	.....8,706,000	.....8,256,275	.....0	.....3,190	.....0	.....0	.....5.750	.....6.137	AO.....	.....100,119	.....194,494	11/09/2018.	04/19/2047.
000000	00	0	RUSSIAN FEDERATION.....	D	2FE	.....	4,292,820	93.555	.....4,303,544	.....4,600,000	.....4,294,746	.....0	.....1,926	.....0	.....0	.....5.250	.....5.725	JD.....	.....5,367	.....189,000	11/09/2018.	06/23/2047.
000000	00	0	SAUDI INTERNATIONAL BOND.....	D	1FE	.....	3,505,962	91.627	.....3,525,788	.....3,848,000	.....3,508,252	.....0	.....2,290	.....0	.....0	.....4.625	.....5.221	AO.....	.....43,009	.....57,581	11/09/2018.	10/04/2047.
000000	00	0	Petroleos Mexicanos.....	D	2FE	.....	7,706,097	80.500	.....7,018,795	.....8,719,000	.....7,710,241	.....0	.....4,144	.....0	.....0	.....6.350	.....7.314	FA.....	.....213,773	.....122,396	11/08/2018.	02/12/2048.
000000	00	0	STATE OF QATAR.....	D	1FE	.....	5,129,077	105.263	.....5,438,913	.....5,167,000	.....5,129,746	.....0	.....668	.....0	.....0	.....5.103	.....5.150	AO.....	.....49,805	.....102,443	11/09/2018.	04/23/2048.
000000	00	0	ROMANIA.....	D	2FE	.....	847,620	96.626	.....869,634	.....900,000	.....847,818	.....0	.....198	.....0	.....0	.....5.125	.....5.526	JD.....	.....2,050	.....23,063	11/09/2018.	06/15/2048.
040114	HP	8	Republic of Argentina.....	D	4FE	.....	1,290,845	79.312	.....1,148,438	.....1,448,000	.....1,304,570	.....0	.....13,725	.....0	.....0	.....4.625	.....7.517	JJ.....	.....31,625	.....26,016	11/08/2018.	01/11/2023.
040114	HQ	6	Republic of Argentina.....	D	4FE	.....	4,661,822	72.250	.....4,177,495	.....5,782,000	.....4,688,701	.....0	.....26,878	.....0	.....0	.....5.875	.....8.962	JJ.....	.....160,410	.....66,681	11/08/2018.	01/11/2028.
040114	HR	4	Republic of Argentina.....	D	4FE	.....	1,386,459	70.125	.....1,190,021	.....1,697,000	.....1,388,045	.....0	.....1,587	.....0	.....0	.....6.875	.....8.587	JJ.....	.....55,094	.....58,334	06/21/2018.	01/11/2048.
105756	BV	1	Republic of Brazil.....	D	3FE	.....	6,572,150	98.625	.....6,742,005	.....6,836,000	.....6,591,517	.....0	.....19,368	.....0	.....0	.....4.250	.....4.942	JJ.....	.....140,423	.....145,265	06/21/2018.	01/07/2025.
105756	BZ	2	Republic of Brazil.....	D	3FE	.....	1,317,400	96.326	.....1,348,564	.....1,400,000	.....1,318,945	.....0	.....1,545	.....0	.....0	.....4.625	.....5.445	JJ.....	.....30,217	.....0	10/12/2018.	01/13/2028.
195325	BM	6	Republic of Colombia.....	D	2FE	.....	7,739,681	108.250	.....7,578,583	.....7,001,000	.....7,732,036	.....0	.....(7,644)	.....0	.....0	.....6.125	.....5.315	JJ.....	.....194,156	.....139,038	11/08/2018.	01/18/2041.
195325	BQ	7	Republic of Colombia.....	D	2FE	.....	4,331,048	99.125	.....4,331,763	.....4,370,000	.....4,333,531	.....0	.....2,483	.....0	.....0	.....4.000	.....4.181	FA.....	.....60,694	.....67,900	11/08/2018.	02/26/2024.
195325	CX	1	Republic of Colombia.....	D	2FE	.....	2,951,538	100.187	.....2,926,462	.....2,921,000	.....2,949,509	.....0	.....(2,030)	.....0	.....0	.....4.500	.....4.333	JJ.....	.....55,864	.....51,075	11/08/2018.	01/28/2026.
195325	DL	6	Republic of Colombia.....	D	2FE	.....	4,886,094	95.625	.....4,885,481	.....5,109,000	.....4,893,268	.....0	.....7,175	.....0	.....0	.....3.875	.....4.489	AO.....	.....36,295	.....76,919	11/08/2018.	04/25/2027.
445545	AF	3	HUNGARY.....	D	2FE	.....	3,766,306	140.512	.....3,833,167	.....2,728,000	.....3,754,884	.....0	.....(11,422)	.....0	.....0	.....7.625	.....4.841	MS.....	.....53,158	.....69,388	11/09/2018.	03/29/2041.
445545	AJ	5	HUNGARY.....	D	2FE	.....	5,689,346	108.295	.....5,704,981	.....5,268,000	.....5,657,940	.....0	.....(31,406)	.....0	.....0	.....5.750	.....4.065	MN.....	.....32,815	.....205,333	11/09/2018.	11/22/2023.
445545	AL	0	HUNGARY.....	D	2FE	.....	5,622,234	107.264	.....5,652,813	.....5,270,000	.....5,597,888	.....0	.....(24,346)	.....0	.....0	.....5.375	.....4.043	MS.....	.....75,537	.....91,268	11/09/2018.	03/25/2024.
455780	CD	6	Republic of Indonesia.....	D	2FE	.....	8,988,841	92.730	.....9,046,739	.....9,756,000	.....9,015,619	.....0	.....26,778	.....0	.....0	.....3.500	.....4.533	JJ.....	.....161,245	.....128,217	11/08/2018.	01/11/2028.
698299	BF	0	REPUBLIC OF PANAMA.....	D	2FE	.....	2,663,426	98.750	.....2,693,900	.....2,728,000	.....2,665,713	.....0	.....2,287	.....0	.....0	.....3.875	.....4.176	MS.....	.....30,538	.....35,263	11/08/2018.	03/17/2028.
698299	BG	8	REPUBLIC OF PANAMA.....	D	2FE	.....	3,430,992	97.500	.....3,475,875	.....3,565,000	.....3,431,882	.....0	.....890	.....0	.....0	.....4.500	.....4.740	MN.....	.....20,499	.....80,213	11/08/2018.	05/15/2047.
715638	BM	3	REPUBLIC OF PERU.....	D	2FE	.....	4,086,786	117.650	.....4,194,223	.....3,565,000	.....4,083,749	.....0	.....(3,037)	.....0	.....0	.....5.625	.....4.736	MN.....	.....23,952	.....135,422	11/08/2018.	11/18/2050.
71654Q	BW	1	Petroleos Mexicanos.....	D	2FE	.....	6,926,574	86.450	.....6,514,008	.....7,535,000	.....6,950,004	.....0	.....23,430	.....0	.....0	.....4.500	.....5.855	JJ.....	.....148,816	.....86,738	11/08/2018.	01/23/2026.
71654Q	CD	2	Petroleos Mexicanos.....	D	2FE	.....	7,096,305	94.100	.....6,848,598	.....7,278,000	.....7,107,424	.....0	.....11,119	.....0	.....0	.....4.625	.....5.189	MS.....	.....93,502	.....89,147	11/08/2018.	09/21/2023.
718286	BY	2	Republic of Philippines.....	D	2FE	.....	1,089,217	102.980	.....1,093,648	.....1,062,000	.....1,086,946	.....0	.....(2,271)	.....0	.....0	.....4.200	.....3.686	JJ.....	.....19,824	.....17,325	11/08/2018.	01/21/2024.
718286	CC	9	Republic of Philippines.....	D	2FE	.....	2,471,996	94.744	.....2,535,349	.....2,676,000	.....2,479,827	.....0	.....7,832	.....0	.....0	.....3.000	.....3.969	FA.....	.....33,450	.....26,700	11/08/2018.	02/01/2028.
731011	AU	6	Republic of Poland.....	D	1FE	.....	4,274,284	98.096	.....4,346,634	.....4,431,000	.....4,281,552	.....0	.....7,269	.....0	.....0	.....3.250	.....3.785	AO.....	.....34,002	.....46,199	11/09/2018.	04/06/2026.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4	5	NAIC Designation and Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description					Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760942	BB	7	REPUBLICA ORIENT URUGUAY.....					.....	D	.....	.....2FE	.....5,285,300	...100.353	.....5,289,467	.....5,270,861	.....5,283,775	.....0	.....(1,525)	.....0	.....0	.....4.375	.....4.340	AO.....	.....40,996	.....89,578	11/08/2018.	10/27/2027.
760942	BD	3	REPUBLICA ORIENT URUGUAY.....					.....	D	.....	.....2FE	.....3,370,906	...95.351	.....3,399,639	.....3,565,394	.....3,371,692	.....0	.....786	.....0	.....0	.....4.975	.....5.313	AO.....	.....34,983	.....68,904	11/08/2018.	04/20/2055.
836205	AQ	7	REPUBLIC OF SOUTH AFRICA.....					.....	D	.....	.....3FE	.....5,578,019	...97.878	.....5,568,279	.....5,689,000	.....5,583,854	.....0	.....5,835	.....0	.....0	.....4.665	.....5.084	JJ.....	.....120,901	.....84,437	11/09/2018.	01/17/2024.
836205	AW	4	REPUBLIC OF SOUTH AFRICA.....					.....	D	.....	.....3FE	.....6,902,010	...93.443	.....6,890,487	.....7,374,000	.....6,917,004	.....0	.....14,994	.....0	.....0	.....4.850	.....5.761	MS.....	.....93,384	.....114,703	11/09/2018.	09/27/2027.
857524	AB	8	Republic of Poland.....					.....	D	.....	.....1FE	.....5,551,429	...105.354	.....5,552,156	.....5,270,000	.....5,519,581	.....0	.....(31,848)	.....0	.....0	.....5.000	.....3.435	MS.....	.....71,731	.....84,875	11/09/2018.	03/23/2022.
857524	AC	6	Republic of Poland.....					.....	D	.....	.....1FE	.....5,349,870	...102.523	.....5,402,962	.....5,270,000	.....5,343,637	.....0	.....(6,233)	.....0	.....0	.....4.000	.....3.694	JJ.....	.....93,103	.....67,900	11/09/2018.	01/22/2024.
91087B	AC	4	United Mexican States.....					.....	D	.....	.....2FE	.....6,784,274	...96.841	.....6,779,838	.....7,001,000	.....6,792,297	.....0	.....8,023	.....0	.....0	.....4.150	.....4.588	MS.....	.....75,057	.....94,205	11/08/2018.	03/28/2027.
91087B	AD	2	United Mexican States.....					.....	D	.....	.....2FE	.....3,196,208	...89.062	.....3,175,060	.....3,565,000	.....3,198,581	.....0	.....2,373	.....0	.....0	.....4.600	.....5.296	FA.....	.....64,229	.....52,210	11/08/2018.	02/10/2048.
0699999. All Other Governments - Issuer Obligations.....										.....		XXX	.....332,660,943	.....347,520,255	.....336,887,591	.....0	.....276,686	.....0	.....0	XXX	XXX	XXX	.....5,141,238	.....6,672,871	XXX	XXX	
1099999. Total - All Other Governments.....										.....		XXX	.....332,660,943	.....347,520,255	.....336,887,591	.....0	.....276,686	.....0	.....0	XXX	XXX	XXX	.....5,141,238	.....6,672,871	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
13063A	5G	5	CALIFORNIA ST.....					CF..	..	.....	.....1FE	.....36,287,926	...143.599	.....34,269,901	.....23,865,000	.....35,330,458	.....0	.....(359,948)	.....0	.....0	.....7.550	.....4.050	AO.....	.....450,452	.....1,801,808	03/29/2016.	04/01/2039.
20772J	AA	0	CONNECTICUT ST.....					.....	..	.....	.....1FE	.....14,144,594	...110.128	.....13,821,064	.....12,550,000	.....13,838,376	.....0	.....(93,708)	.....0	.....0	.....5.295	.....4.104	AO.....	.....166,131	.....664,523	07/21/2015.	10/01/2029.
452152	F5	5	ILLINOIS ST.....					.....	..	.....	.....1FE	.....5,960,250	...121.671	.....6,083,550	.....5,000,000	.....5,894,930	.....0	.....(32,120)	.....0	.....0	.....7.350	.....5.666	JJ.....	.....183,750	.....367,500	11/16/2016.	07/01/2035.
452152	TE	1	ILLINOIS ST.....					.....	..	.....	.....1FE	.....4,170,680	...108.681	.....4,347,240	.....4,000,000	.....4,161,112	.....0	.....(4,790)	.....0	.....0	.....5.520	.....5.187	AO.....	.....55,200	.....220,800	11/16/2016.	04/01/2038.
57582P	UE	8	MASSACHUSETTS ST.....					CF..	..	.....	.....1FE	.....9,000,000	...121.445	.....10,930,050	.....9,000,000	.....9,000,000	.....0	.....0	.....0	.....0	.....5.456	.....5.456	JJ.....	.....245,520	.....491,040	12/01/2009.	12/01/2039.
837151	AA	7	SOUTH CAROLINA ST PUBLIC SVC A.....					.....	..	.....	.....1FE	.....12,320,748	...127.117	.....11,103,670	.....8,735,000	.....12,183,696	.....0	.....(53,718)	.....0	.....0	.....6.454	.....4.172	JJ.....	.....281,878	.....563,757	05/09/2016.	01/01/2050.
837151	NP	0	SOUTH CAROLINA ST PUBLIC SVC A.....					.....	..	.....	.....1FE	.....16,747,620	...104.196	.....16,806,815	.....16,130,000	.....16,716,433	.....0	.....(11,347)	.....0	.....0	.....4.770	.....4.533	JD.....	.....64,117	.....769,401	05/03/2016.	12/01/2045.
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....										.....		XXX	.....97,362,290	.....79,280,000	.....97,125,005	.....0	.....(555,631)	.....0	.....0	XXX	XXX	XXX	.....1,447,048	.....4,878,829	XXX	XXX	
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....										.....		XXX	.....97,362,290	.....79,280,000	.....97,125,005	.....0	.....(555,631)	.....0	.....0	XXX	XXX	XXX	.....1,447,048	.....4,878,829	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
02765U	CR	3	AMERICAN MUNI PWR-OHIO INC OH.....					.....	..	.....	.....1FE	.....9,737,389	...125.884	.....9,416,123	.....7,480,000	.....9,615,026	.....0	.....(50,625)	.....0	.....0	.....6.053	.....4.166	FA.....	.....171,044	.....452,764	06/28/2016.	02/15/2043.
02765U	DN	1	AMERICAN MUNI PWR-OHIO INC OH.....					.....	..	.....	.....1FE	.....10,005,771	...125.840	.....10,683,816	.....8,490,000	.....9,936,871	.....0	.....(23,871)	.....0	.....0	.....5.939	.....4.825	FA.....	.....190,484	.....504,221	01/26/2016.	02/15/2047.
02765U	DV	3	AMERICAN MUNI PWR-OHIO INC OH.....					.....	..	.....	.....1FE	.....4,138,110	...144.306	.....4,329,180	.....3,000,000	.....4,113,465	.....0	.....(14,400)	.....0	.....0	.....7.499	.....5.106	FA.....	.....84,989	.....224,970	03/22/2017.	02/15/2050.
167486	VV	8	CHICAGO IL.....					.....	..	.....	.....2FE	.....15,396,002	...110.133	.....16,519,950	.....15,000,000	.....15,363,458	.....0	.....(15,494)	.....0	.....0	.....7.375	.....7.095	JJ.....	.....553,125	.....1,106,250	10/14/2016.	01/01/2033.
20281P	KG	6	CMWLTH FING AUTH PA.....					.....	..	.....	.....1FE	.....6,021,527	...101.304	.....6,230,196	.....6,150,000	.....6,029,660	.....0	.....3,906	.....0	.....0	.....4.144	.....4.294	JD.....	.....21,238	.....254,856	01/10/2017.	06/01/2038.
213185	BP	5	COOK CNTY IL.....					CF..	..	.....	.....1FE	.....14,887,500	...119.836	.....17,975,400	.....15,000,000	.....14,904,139	.....0	.....4,690	.....0	.....0	.....6.310	.....6.384	MN.....	.....120,942	.....946,500	08/06/2015.	11/15/2031.
215309	JG	1	COOK CNTY IL SCH DIST #163 PAR.....					.....	..	.....	.....1FE	.....10,771,840	...109.592	.....11,424,966	.....10,425,000	.....10,758,067	.....0	.....(7,662)	.....0	.....0	.....5.193	.....4.958	JD.....	.....24,061	.....541,370	02/14/2017.	12/15/2041.
235219	MD	1	DALLAS TX.....					.....	..	.....	.....1FE	.....4,966,427	...119.833	.....4,961,086	.....4,140,000	.....4,872,003	.....0	.....(52,467)	.....0	.....0	.....5.613	.....3.663	FA.....	.....87,787	.....232,378	02/28/2017.	02/15/2030.
249164	LH	5	DENVER COLO CITY & CNTY.....					CF..	..	.....2	.....1FE	.....3,000,000	...103.452	.....3,103,560	.....3,000,000	.....3,000,000	.....0	.....0	.....0	.....0	.....4.830	.....4.830	FA.....	.....60,375	.....144,900	06/09/2010.	08/01/2025.
295407	D9	8	ERIE PA.....					.....	..	.....2	.....1FE	.....1,744,943	...103.111	.....1,804,443	.....1,750,000	.....1,746,027	.....0	.....319	.....0	.....0	.....4.178	.....4.206	MN.....	.....9,342	.....73,115	07/14/2015.	11/15/2028.
406792	2V	2	HAMDEN CT.....					.....	..	.....2	.....2FE	.....5,645,420	...103.545	.....5,694,975	.....5,500,000	.....5,617,064	.....0	.....(14,841)	.....0	.....0	.....4.926	.....4.550	FA.....	.....102,351	.....270,930	01/10/2017.	08/15/2030.
452872	AT	1	IMPERIAL CA IRR DIST PENSN OBL.....					.....	..	.....	.....1FE	.....2,624,581	...126.171	.....2,674,825	.....2,120,000	.....2,572,374	.....0	.....(27,596)	.....0	.....0	.....7.000	.....4.659	JJ.....	.....74,200	.....148,400	01/19/2017.	01/01/2031.
45656R	CX	8	INDUSTRY CA.....					.....	..	.....2	.....1FE	.....23,198,330	...104.602	.....24,110,761	.....23,050,000	.....23,138,532	.....0	.....(44,372)	.....0	.....0	.....5.125	.....4.908	JJ.....	.....590,656	.....1,181,313	06/27/2017.	01/01/2051.
485106	QU	5	KANSAS CITY MO SPL OBLG.....					.....	..	.....2	.....1FE	.....2,065,404	...103.828	.....2,071,369	.....1,995,000	.....2,055,555	.....0	.....(5,690)	.....0	.....0	.....4.380	.....3.966	AO.....	.....21,845	.....87,381	03/23/2017.	10/01/2032.
593490	MA	0	MIAMI FL SPL OBLG.....					.....	..	.....	.....1FE	.....800,000	...103.705	.....829,640	.....800,000	.....800,000	.....0	.....0	.....0	.....0	.....4.192	.....4.192	JJ.....	.....4,285	.....0	11/05/2018.	01/01/2026.
593490	MB	8	MIAMI FL SPL OBLG.....					.....	..	.....	.....1FE	.....855,000	...104.090	.....889,970	.....855,000	.....855,000	.....0	.....0	.....0	.....0	.....4.292	.....4.292	JJ.....	.....4,689	.....0	11/05/2018.	01/01/2027.
593490	MC	6	MIAMI FL SPL OBLG.....					.....	..	.....	.....1FE	.....1,415,000	...104.470	.....1,478,251	.....1,415,000	.....1,415,000	.....0	.....0	.....0	.....0	.....4.342	.....4.342	JJ.....	.....7,851	.....0	11/05/2018.	01/01/2028.
593490	ME	2	MIAMI FL SPL OBLG.....					.....	..	.....2	.....1FE	.....3,500,000	...103.544	.....3,624,040	.....3,500,000	.....3,500,000	.....0	.....0	.....0	.....0	.....4.808	.....4.808	JJ.....	.....21,502	.....0	11/05/2018.	01/01/2039.
64966L	YY	1	New York NY.....					.....	..	.....2	.....1FE	.....19,571,200	...100.861	.....20,172,200	.....20,000,000	.....19,662,243	.....0	.....28,705	.....0	.....0	.....3.600	.....3.812	FA.....	.....300,000	.....720,000	09/15/2015.	08/01/2028.
64966M	GP	8	New York NY.....					.....	..	.....2	.....1FE	.....1,503,390	...100.488	.....1,507,320	.....1,500,000	.....1,502,869	.....0	.....(311)	.....0	.....0	.....3.450	.....3.422	JD.....	.....4,313	.....51,750	03/07/2017.	12/01/2027.

E10.3

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	NAIC Designation and Administrative Symbol		8	9						12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
CUSIP Identification			Description				Code																		
672211	BL	2	OAKLAND-ALAMEDA CNTY CA COLISE.....				1FE	5,926,966	101.385	6,164,208	6,080,000	5,983,468	0	16,889	0	0	3.493	3.840	FA	88,489	212,374	07/20/2015.	02/01/2024.		
672319	CE	8	OAKLAND CA PENSN OBLG.....				1FE	5,209,800	105.550	5,277,500	5,000,000	5,138,310	0	(24,981)	0	0	4.350	3.733	JD	9,667	217,500	01/07/2016.	12/15/2023.		
78605Q	AJ	6	SACRAMENTO CA PUBLIC FING AUTH.....				1FE	20,555,700	114.868	22,973,600	20,000,000	20,540,615	0	(6,486)	0	0	5.637	5.456	AO	281,850	1,127,400	11/16/2015.	04/01/2050.		
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								173,540,300	XXX	183,917,379	166,250,000	173,119,746	0	(234,287)	0	0	XXX	XXX	XXX	2,835,085	8,498,372	XXX	XXX		
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....								173,540,300	XXX	183,917,379	166,250,000	173,119,746	0	(234,287)	0	0	XXX	XXX	XXX	2,835,085	8,498,372	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
010869	CD	5	ALAMEDA CA CORRIDOR TRANSPRTN.....				1FE	27,398,796	119.734	28,059,663	23,435,000	26,684,212	0	(224,703)	0	0	6.600	4.923	AO	386,678	1,546,710	08/13/2015.	10/01/2029.		
02554C	AD	1	AMERICAN EAGLE NORTHWEST LLC W.....				1FE	11,460,663	111.390	11,918,730	10,700,000	11,434,012	0	(9,194)	0	0	5.780	5.325	JD	27,487	618,460	11/16/2015.	12/15/2049.		
047093	FW	4	ATHENS GA HSG AUTH REVENUE.....				1FE	1,127,170	101.413	1,115,543	1,100,000	1,123,159	0	(2,288)	0	0	4.050	3.757	JD	1,980	44,550	03/23/2017.	06/15/2032.		
072024	NT	5	BAY AREA CA TOLL AUTH TOLL BRI.....				1FE	6,173,250	117.223	5,861,150	5,000,000	5,971,158	0	(64,810)	0	0	6.793	4.565	AO	84,913	339,650	09/16/2015.	04/01/2030.		
102291	AA	9	BOWDOIN COLLEGE.....				1FE	9,378,685	101.359	9,629,105	9,500,000	9,379,524	0	69	0	0	4.693	4.754	JJ	222,918	445,835	10/14/2015.	07/01/2112.		
113807	BX	8	BROOKLYN ARENA NY LOCAL DEV CO.....				1FE	3,800,860	98.575	3,943,000	4,000,000	3,809,362	0	4,656	0	0	4.391	4.737	JJ	80,990	175,640	03/13/2017.	07/15/2041.		
13077D	FS	6	CALIFORNIA ST UNIV REVENUE.....				2	10,000,000	100.984	10,098,400	10,000,000	10,000,000	0	0	0	0	4.248	4.248	MN	175,820	0	07/13/2018.	11/01/2050.		
137288	HL	3	CANAVERAL FL PORT AUTH.....				2	2,967,684	102.134	3,099,767	3,035,000	2,970,104	0	1,127	0	0	4.654	4.795	JD	11,771	141,249	11/14/2016.	06/01/2046.		
16753Q	BH	9	CHICAGO IL HSG AUTH.....				1FE	1,938,920	102.033	2,040,660	2,000,000	1,939,279	0	359	0	0	4.361	4.602	JJ	23,259	0	10/10/2018.	01/01/2038.		
167727	SW	7	CHICAGO IL WSTWTR TRANSMISSION.....				1FE	2,147,986	130.087	2,230,992	1,715,000	2,125,764	0	(10,817)	0	0	6.900	5.039	JJ	59,168	118,335	11/10/2016.	01/01/2040.		
16772P	AQ	9	CHICAGO IL TRANSIT AUTH SALES.....				1FE	14,606,950	121.700	14,908,250	12,250,000	14,507,381	0	(57,111)	0	0	6.200	4.827	JD	63,292	759,500	06/27/2017.	12/01/2040.		
167736	YU	5	CHICAGO IL WTR REVENUE.....				1FE	22,247,016	130.108	22,899,008	17,600,000	21,977,563	0	(110,551)	0	0	6.742	4.878	MN	197,765	1,186,592	11/16/2016.	11/01/2040.		
199098	AM	6	COLUMBUS-FRANKLIN CNTY OHIO.....				1FE	2,000,000	101.443	2,028,860	2,000,000	2,000,000	0	0	0	0	5.150	5.150	FA	38,911	103,000	05/20/2010.	08/15/2020.		
199098	CG	7	COLUMBUS-FRANKLIN CNTY OHIO.....				2	225,786	100.413	230,950	230,000	226,739	0	270	0	0	6.625	6.845	FA	5,756	15,238	02/23/2015.	08/15/2027.		
20369E	AA	0	COMMUNITY HOSPITALS OF I.....				1FE	12,813,866	102.884	12,706,174	12,350,000	12,675,627	0	(44,764)	0	0	4.237	3.765	MN	87,212	523,270	10/07/2015.	05/01/2025.		
215003	CV	4	COOK CNTY IL SCH DIST #143 1/2.....				1FE	9,700,000	102.506	9,943,082	9,700,000	9,700,000	0	0	0	0	4.703	4.703	JD	38,016	456,191	10/12/2016.	12/01/2040.		
215265	EF	2	COOK CNTY IL SCH DIST #160.....				1FE	5,512,997	110.436	5,433,451	4,920,000	5,492,575	0	(13,687)	0	0	5.250	4.445	JD	21,525	258,300	06/21/2017.	06/01/2042.		
215813	HU	3	COOK CNTY IL CMNTY HIGH SCH DI.....				1FE	3,000,000	106.972	3,209,160	3,000,000	3,000,000	0	0	0	0	5.019	5.019	JD	12,548	150,570	12/21/2016.	12/01/2041.		
25483V	PV	0	DIST OF COLUMBIA REVENUE.....				1FE	2,000,000	101.442	2,028,840	2,000,000	2,000,000	0	0	0	0	3.832	3.832	JD	6,387	76,640	08/19/2015.	06/01/2024.		
25483V	PW	8	DIST OF COLUMBIA REVENUE.....				1FE	3,350,000	101.798	3,410,233	3,350,000	3,350,000	0	0	0	0	3.932	3.932	JD	10,977	131,722	08/19/2015.	06/01/2025.		
262808	EZ	7	DU PAGE CNTY IL SCH DIST #15 M.....				1FE	3,500,000	102.791	3,597,685	3,500,000	3,500,000	0	0	0	0	4.663	4.663	JD	7,254	163,205	11/16/2016.	12/15/2041.		
358885	AA	9	FROEDTERT & CMNTY HLTH.....				1FE	5,999,760	104.942	6,296,520	6,000,000	5,999,992	0	0	0	0	4.686	4.686	AO	70,290	281,160	10/28/2015.	04/01/2045.		
442331	S6	2	HOUSTON TX.....				1FE	10,668,592	119.609	10,525,592	8,800,000	10,513,703	0	(94,859)	0	0	6.290	4.333	MS	184,507	553,520	05/01/2017.	03/01/2032.		
44244C	TQ	0	HOUSTON TX UTILITY SYS REVENUE.....				2	4,000,000	102.673	4,106,920	4,000,000	4,000,000	0	0	0	0	3.973	3.973	MN	20,306	37,081	08/08/2018.	11/15/2031.		
485429	Y8	1	KANSAS ST DEV FIN AUTH REVENUE.....				1FE	3,000,000	102.367	3,071,010	3,000,000	3,000,000	0	0	0	0	3.741	3.741	AO	23,693	112,230	08/13/2015.	04/15/2025.		
485429	Y9	9	KANSAS ST DEV FIN AUTH REVENUE.....				1FE	6,000,000	103.008	6,180,480	6,000,000	6,000,000	0	0	0	0	3.941	3.941	AO	49,919	236,460	08/13/2015.	04/15/2026.		
485429	Z7	2	KANSAS ST DEV FIN AUTH REVENUE.....				1FE	7,296,385	110.146	8,084,716	7,340,000	7,298,825	0	748	0	0	4.927	4.965	AO	76,347	361,642	10/28/2015.	04/15/2045.		
49126K	LM	1	KENTUCKY ST ECON DEV FIN AUTH.....				2FE	8,719,055	102.546	8,921,502	8,700,000	8,719,055	0	0	0	0	5.079	5.065	FA	164,475	0	10/03/2018.	08/15/2048.		
49151E	2Q	5	KENTUCKY ST PROPERTY & BLDGS C.....				1FE	7,291,455	118.889	7,133,340	6,000,000	7,148,197	0	(84,078)	0	0	6.573	4.303	FA	164,325	394,380	04/17/2017.	08/01/2029.		
54465A	FT	4	LOS ANGELES CNTY CA REDEV REFU.....				1FE	3,991,601	104.510	4,138,596	3,960,000	3,980,920	0	(3,294)	0	0	4.000	3.894	FA	66,000	158,400	07/28/2015.	08/01/2024.		
54465A	FU	1	LOS ANGELES CNTY CA REDEV REFU.....				1FE	3,366,308	104.519	3,454,353	3,305,000	3,348,204	0	(5,681)	0	0	4.000	3.774	FA	55,083	132,200	08/20/2015.	08/01/2025.		
54473E	NT	7	LOS ANGELES CNTY CA PUBLIC WKS.....				1FE	3,045,263	131.118	2,950,155	2,250,000	2,986,184	0	(35,309)	0	0	7.488	4.420	FA	70,200	168,480	04/11/2017.	08/01/2033.		
54589S	EN	0	LOUDOUN CNTY VA ECON DEV AUTH.....				2	3,604,784	101.213	3,755,002	3,710,000	3,605,171	0	387	0	0	4.300	4.474	JD	13,294	49,632	10/04/2018.	06/01/2048.		
546398	6Q	6	LOUISIANA ST PUBLIC FACS AUTHR.....				2	17,530,245	98.998	17,596,895	17,775,000	17,537,098	0	3,202	0	0	4.346	4.424	JD	64,375	772,502	04/24/2017.	06/01/2051.		
574204	WG	4	MARYLAND ST DEPT TRANSN CONS.....				1FE	2,994,390	104.512	3,135,360	3,000,000	2,998,064	0	509	0	0	4.350	4.370	JD	5,800	130,500	06/10/2010.	06/15/2022.		

SCHEDULE D - PART 1

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

E10.5

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57586E	TR	2	MASSACHUSETTS ST HLTH & EDUCTN.....				1FE	5,637,100	107.984	5,399,200	5,000,000	5,450,952	0	(56,701)	0	0	5.761	4.211	AO	72,013	288,050	07/14/2015	10/01/2025
57586N	3B	5	MASSACHUSETTS ST HSG FIN AGY.....			2	1FE	2,875,000	100.826	2,898,748	2,875,000	2,875,000	0	0	0	0	4.621	4.621	JD	16,976	0	10/30/2018	12/01/2038
59259Y	DC	0	MET TRANSPRTN AUTH NY REVENUE.....				1FE	3,430,875	129.231	3,230,775	2,500,000	3,368,170	0	(23,743)	0	0	6.687	4.236	MN	21,361	167,175	03/30/2016	11/15/2040
592643	BN	9	MET WASHINGTON DC ARPTS AUTH D.....				2FE	11,351,120	140.751	11,260,080	8,000,000	11,278,244	0	(48,371)	0	0	8.000	5.229	AO	160,000	640,000	06/12/2017	10/01/2047
592643	BS	8	MET WASHINGTON DC ARPTS AUTH D.....				1FE	2,635,899	147.439	2,727,622	1,850,000	2,616,168	0	(11,351)	0	0	8.000	5.206	AO	37,000	148,000	03/20/2017	10/01/2047
59333P	3W	6	MIAMI-DADE CNTY FL AVIATION RE.....			2	1FE	15,742,010	101.311	16,209,760	16,000,000	15,743,699	0	1,689	0	0	4.280	4.392	AO	171,200	32,949	10/01/2018	10/01/2041
626207	YF	5	MUNICIPAL ELEC AUTH GA.....				2FE	21,399,960	105.989	18,808,808	17,746,000	21,346,577	0	(23,658)	0	0	6.637	5.380	AO	294,451	935,319	04/25/2018	04/01/2057
645913	AA	2	New Jersey ECO POB Pension Obligation Se.....				2FE	29,066,350	121.283	30,320,750	25,000,000	28,389,291	0	(243,903)	0	0	7.425	5.644	FA	701,250	1,856,250	04/26/2016	02/15/2029
646136	WV	9	NEW JERSEY ST TRANSPRTN TRUST.....			2	2FE	7,906,725	101.367	7,602,525	7,500,000	7,562,181	0	(132,506)	0	0	6.875	5.000	JD	22,917	515,625	04/14/2016	12/15/2039
646136	XR	7	NEW JERSEY ST TRANSPRTN TRUST.....				2FE	15,387,085	122.722	17,346,755	14,135,000	15,334,614	0	(27,163)	0	0	6.561	5.863	JD	41,218	927,397	06/15/2017	12/15/2040
646136	XS	5	NEW JERSEY ST TRANSPRTN TRUST.....				2FE	1,192,426	108.723	1,212,261	1,115,000	1,184,120	0	(5,260)	0	0	5.754	4.957	JD	2,851	64,157	05/17/2017	12/15/2028
646136	XT	3	NEW JERSEY ST TRANSPRTN TRUST.....			2	2FE	5,280,350	103.425	5,171,250	5,000,000	5,109,501	0	(52,182)	0	0	6.104	4.914	JD	13,564	305,200	07/07/2015	12/15/2028
64763F	XC	8	NEW ORLEANS LA.....			2	1FE	7,000,000	100.998	7,069,860	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JD	26,542	318,500	11/16/2016	12/01/2046
64966N	AC	1	NEW YORK CITY NY HSG DEV CORP.....				1FE	12,144,780	117.763	10,598,670	9,000,000	12,035,448	0	(47,606)	0	0	6.320	4.318	JD	47,400	568,800	08/10/2016	06/01/2049
64972C	6K	4	NEW YORK CITY NY HSG DEV CORP.....			2	1FE	11,993,380	101.934	12,232,080	12,000,000	11,993,439	0	59	0	0	4.481	4.485	MN	119,493	0	10/10/2018	11/01/2038
64990C	JW	2	NEW YORK ST DORM AUTH REVENUES.....				1FE	6,888,130	102.430	7,170,100	7,000,000	6,894,831	0	3,374	0	0	4.224	4.339	JJ	147,840	295,680	11/15/2016	07/01/2038
650116	BU	9	NEW YORK ST TRANSPRTN DEV CORP.....				1FE	1,627,477	98.938	1,637,424	1,655,000	1,630,446	0	1,671	0	0	3.673	3.834	JJ	30,394	60,788	03/23/2017	07/01/2030
650404	AA	4	NEWARK NJ REDEV AREA.....				1FE	5,000,000	98.633	4,931,650	5,000,000	5,000,000	0	0	0	0	4.490	4.490	JD	18,708	178,976	01/25/2018	12/01/2047
657382	AQ	0	NORTH AUGUSTA SC PUBLIC FACS C.....			2	1FE	1,537,988	101.960	1,498,812	1,470,000	1,529,836	0	(5,458)	0	0	4.887	4.327	MN	11,973	71,839	06/21/2017	11/01/2040
65819W	AK	9	NORTH CAROLINA ST ESTRN MUNI P.....				1FE	3,027,750	105.126	3,153,780	3,000,000	3,019,315	0	(2,560)	0	0	4.058	3.945	JJ	60,870	121,740	07/16/2015	07/01/2025
65830T	AH	8	NORTH CAROLINA TPK AUTH.....			2	1	1,445,000	100.000	1,445,000	1,445,000	1,445,000	0	0	0	0	6.700	6.700	JJ	48,408	48,408	05/25/2018	01/01/2039
65830T	AJ	4	NORTH CAROLINA TPK AUTH.....			2	1FE	1,055,000	100.330	1,058,482	1,055,000	1,055,000	0	0	0	0	6.700	6.700	JJ	35,343	35,343	05/25/2018	01/01/2039
67232T	AU	9	OAKLAND CA REDEV SUCCESSOR AGY.....				1FE	1,000,000	104.455	1,044,550	1,000,000	1,000,000	0	0	0	0	3.962	3.962	MS	13,207	39,620	08/12/2015	09/01/2023
67232T	AV	7	OAKLAND CA REDEV SUCCESSOR AGY.....				1FE	1,000,000	105.708	1,057,080	1,000,000	1,000,000	0	0	0	0	4.162	4.162	MS	13,873	41,620	08/12/2015	09/01/2024
67232T	AW	5	OAKLAND CA REDEV SUCCESSOR AGY.....				1FE	660,000	106.899	705,533	660,000	660,000	0	0	0	0	4.312	4.312	MS	9,486	28,459	08/12/2015	09/01/2025
677632	PA	3	OHIO ST UNIV.....				1FE	14,147,553	110.034	15,459,777	14,050,000	14,148,120	0	34	0	0	4.800	4.766	JD	56,200	674,400	01/26/2016	06/01/2111
677704	A6	5	OHIO UNIV GEN RECPTS ATHENS.....				1FE	16,316,400	114.296	17,144,400	15,000,000	16,315,602	0	(506)	0	0	5.590	5.136	JD	69,875	838,500	10/28/2015	12/01/2114
678908	Z8	0	OKLAHOMA ST DEV FIN AUTH.....				3FE	14,572,959	84.781	12,166,074	14,350,000	14,546,449	0	(13,359)	0	0	5.877	5.737	FA	351,996	725,810	06/06/2018	08/01/2037
69848A	AA	6	PANHANDLE TX ECON DEV CORP LEA.....				1FE	12,000,000	96.438	11,572,560	12,000,000	12,000,000	0	0	0	0	3.985	3.985	JJ	220,503	478,200	08/11/2016	07/15/2048
717883	TS	1	PHILADELPHIA PA SCH DIST.....				1FE	6,176,049	107.256	6,424,634	5,990,000	6,169,295	0	(3,983)	0	0	5.060	4.846	MS	101,031	303,094	03/20/2017	09/01/2042
717883	TZ	5	PHILADELPHIA PA SCH DIST.....				1FE	24,372,790	123.577	24,647,433	19,945,000	24,182,003	0	(106,988)	0	0	6.765	5.120	JD	112,440	1,349,279	03/15/2017	06/01/2040
73209G	AZ	3	POMONA CA REVENUE.....			2	1FE	4,360,000	96.370	4,201,732	4,360,000	4,360,000	0	0	0	0	4.050	4.050	MN	29,430	176,580	04/21/2017	05/01/2047
73358W	AG	9	PORT AUTH N Y & N J.....				1FE	4,250,000	102.367	4,350,598	4,250,000	4,250,000	0	0	0	0	5.309	5.309	JD	18,803	225,633	06/17/2009	12/01/2019
73358W	XQ	2	PORT AUTH N Y & N J.....				1FE	32,123,739	108.973	32,637,414	29,950,000	32,085,549	0	(15,401)	0	0	4.810	4.440	AO	304,126	1,440,595	07/15/2016	10/15/2065
736688	LX	8	PORTLAND OR CMNTY CLG DIST.....			2	1FE	11,000,000	103.135	11,344,850	11,000,000	11,000,000	0	0	0	0	4.637	4.637	JD	48,173	0	11/07/2018	06/01/2038
74442P	DJ	1	PUBLIC FIN AUTH WI REVENUE.....				2FE	7,000,000	99.210	6,944,700	7,000,000	7,000,000	0	0	0	0	5.075	5.075	AO	88,813	355,250	04/26/2017	10/01/2032
74442P	DK	8	PUBLIC FIN AUTH WI REVENUE.....				2FE	23,000,000	100.876	23,201,480	23,000,000	23,000,000	0	0	0	0	5.739	5.739	AO	329,993	1,319,970	04/26/2017	10/01/2037
777543	XL	8	ROSEMONT IL.....			2	1FE	2,602,616	102.366	2,697,344	2,635,000	2,603,472	0	505	0	0	5.000	5.081	JD	10,979	131,750	12/07/2016	12/01/2046
79467B	BN	4	SALES TAX SECURITIZATION CORP.....				1FE	1,295,909	91.158	1,321,791	1,450,000	1,296,574	0	666	0	0	3.820	4.475	JJ	27,695	0	10/04/2018	01/01/2048
796246	AG	1	SAN ANTONIO TX CUSTOMER FAC CH.....			2	1FE	2,000,000	101.210	2,024,200	2,000,000	2,000,000	0	0	0	0	4.503	4.503	JJ	45,030	90,060	07/15/2015	07/01/2026

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			NAIC Designation and Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion										
835574	CB	8	Sonoma Cnty Ca Pension.....	1FE	7,253,335	115.450	7,163,673	6,205,000	7,058,1220(59,756)00	6.000	4.400	JD.....	31,025	372,300	07/15/2015.	12/01/2029.
83759Y	AC	8	S DAVIS UT SWR DIST RESOURCE R.....2	2FE	6,878,564	100.053	6,803,604	6,800,000	6,868,1780(6,736)00	5.625	5.467	JD.....	31,875	382,500	05/23/2017.	12/01/2037.
85732P	BZ	2	STATE PUBLIC SCH BLDG AUTH PA.....	1FE	21,155,917	109.745	21,390,398	19,491,000	20,796,8220(122,984)00	5.000	4.077	MS.....	286,951	974,550	06/16/2016.	09/15/2027.
85732T	JR	4	STATE PUBLIC SCH BLDG AUTH PA.....	1FE	7,509,414	106.514	7,200,346	6,760,000	7,421,4460(47,690)00	5.485	4.333	MS.....	109,176	370,786	01/31/2017.	09/15/2029.
889184	AA	5	TOLEDO HOSPITAL/THE.....2	2FE	39,864,127	89.253	33,157,490	37,150,000	39,736,2410(51,439)00	4.982	4.524	MN.....	236,493	1,850,813	04/05/2017.	11/15/2045.
91412G	DZ	5	UNIV OF CALIFORNIA CA REVENUES.....	1FE	2,840,959	124.486	2,720,019	2,185,000	2,813,9180(12,970)00	5.946	4.142	MN.....	16,601	129,920	11/08/2016.	05/15/2045.
91412G	HA	6	UNIV OF CALIFORNIA CA REVENUES.....	1FE	4,929,450	105.420	5,271,000	5,000,000	4,929,71303600	4.858	4.928	MN.....	31,037	242,900	12/02/2015.	05/15/2112.
91412H	BU	6	UNIV OF CALIFORNIA CA REVENUES.....2	1FE	2,000,000	101.962	2,039,240	2,000,000	2,000,0000000	4.428	4.428	MN.....	11,316	39,360	05/23/2018.	05/15/2048.
915137	X7	3	University Texas Univer Revs B.....2	1FE	5,000,000	102.129	5,106,450	5,000,000	5,000,0000000	6.276	6.276	FA.....	118,547	313,800	06/10/2009.	08/15/2041.
91756T	AV	3	UTAH ST MUNI PWR AGY PWR SPly.....2	1FE	5,000,000	97.567	4,878,350	5,000,000	5,000,0000000	3.806	3.806	JJ.....	95,150	190,300	10/07/2016.	07/01/2036.
924397	DE	9	VERNON CA ELEC SYS REVENUE.....	1FE	6,204,322	107.667	6,449,253	5,990,000	6,142,7650(19,758)00	4.650	4.203	FA.....	116,056	278,535	09/15/2015.	08/01/2025.
92778W	HZ	2	VIRGINIA ST CLG BLDG AUTH EDUC.....2	1FE	9,950,600	103.203	10,320,300	10,000,000	9,950,6000000	4.500	4.531	MS.....	33,7500	11/06/2018.	09/01/2048.
928172	WG	6	VIRGINIA ST PUBLIC BLDG AUTH P.....	1FE	4,418,936	121.527	4,435,736	3,650,000	4,286,1610(42,423)00	5.900	4.005	FA.....	89,729	215,350	09/16/2015.	08/01/2030.
941247	2E	7	WATERBURY CT.....	1FE	17,929,403	118.544	18,285,412	15,425,000	17,745,6840(60,731)00	7.089	5.805	JD.....	91,123	1,093,478	09/28/2015.	12/01/2038.
977100	EL	6	WISCONSIN ST GEN FUND ANNUAL A.....2	1FE	21,000,000	100.203	21,042,630	21,000,000	21,000,0000000	3.954	3.954	MN.....	138,390	830,340	01/12/2017.	05/01/2036.
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....		756,295,914	XXX	755,937,587	701,867,000	751,230,4180(1,986,971)00	XXX	XXX	XXX	7,983,285	33,726,792	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3128M8	2R	4	FREDDIE MAC G06784.....	M.....41	36,379,835	100.773	35,789,405	35,514,875	36,284,6140(25,084)00	3.500	3.127	MON.....	103,585	1,244,945	12/29/2011.	10/01/2041.
3128M8	FH	2	FREDDIE MAC G06168.....	CF.....41	7,966,483	100.773	8,232,592	8,169,442	7,987,56104,22900	3.500	3.929	MON.....	23,828	285,931	12/06/2010.	11/01/2040.
3128M9	CN	0	FREDDIE MAC G06977.....	CF.....41	14,364,250	98.353	13,835,822	14,067,514	14,331,6220(6,217)00	3.000	2.692	MON.....	35,169	422,025	06/05/2012.	04/01/2042.
3128MJ	MB	3	Federal Home Loan Mtg Corp G08353.....	41	5,020,031	104.748	5,264,140	5,025,528	5,019,6730(96)00	4.500	4.529	MON.....	18,846	226,149	08/03/2009.	07/01/2039.
3128MJ	Q9	4	Federal Home Loan Mtg Corp G08479.....	CF.....41	3,858,530	100.773	3,778,543	3,749,559	3,846,7030(3,327)00	3.500	3.068	MON.....	10,936	131,234	04/03/2012.	03/01/2042.
3128MJ	VM	9	Federal Home Loan Mtg Corp G08619.....	41	3,576,592	98.058	3,426,295	3,494,151	3,571,2390(1,893)00	3.000	2.667	MON.....	8,735	104,825	01/23/2015.	12/01/2044.
3128S2	SH	5	FREDDIE MAC T61420.....	CF.....41	14,394,749	96.801	13,563,387	14,011,619	14,364,58808,33700	3.000	2.518	MON.....	35,029	420,349	12/17/2012.	11/01/2042.
31292H	X3	3	Federal Home Ln Mtg Corp C01598.....	41	1,148,933	106.242	1,180,530	1,111,171	1,141,5400(1,752)00	5.000	4.289	MON.....	4,630	55,559	01/12/2009.	08/01/2033.
31292S	A3	4	FREDDIE MAC C09026.....	41	3,063,049	94.517	2,922,500	3,092,037	3,065,659028800	2.500	2.627	MON.....	6,442	77,301	02/12/2013.	01/01/2043.
312933	NC	4	FREDDIE MAC A86687.....	CF.....41	7,278,415	104.232	7,714,204	7,400,994	7,289,9350300	4.500	4.850	MON.....	27,754	333,045	06/19/2009.	06/01/2039.
312939	3G	4	FREDDIE MAC A91699.....	CF.....41	8,140,529	105.973	8,335,036	7,865,245	8,106,8330(9,716)00	5.000	4.413	MON.....	32,772	393,262	04/14/2010.	04/01/2040.
312942	FT	7	FREDDIE MAC A93778.....	CF.....41	14,319,309	102.938	14,302,012	13,893,811	14,294,03908,24600	4.000	3.021	MON.....	46,313	555,752	09/15/2010.	09/01/2040.
312945	2S	6	FREDDIE MAC A97085.....	41	1,164,120	104.214	1,200,422	1,151,881	1,163,40501,87300	4.500	4.066	MON.....	4,320	51,835	04/08/2011.	02/01/2041.
312946	P5	9	FREDDIE MAC A97644.....	CF.....41	10,145,032	102.941	10,065,926	9,778,345	10,116,41902,56200	4.000	3.145	MON.....	32,594	391,134	09/01/2011.	03/01/2041.
31296R	PL	6	Federal Home Ln Mtg Corp A16727.....	41	995,975	106.192	1,023,502	963,822	989,9230(1,835)00	5.000	4.299	MON.....	4,016	48,191	01/12/2009.	12/01/2033.
3132GS	EU	9	FREDDIE MAC Q07047.....	41	21,943,376	98.314	21,573,410	21,943,376	21,943,3760000	3.000	3.004	MON.....	54,858	658,301	03/30/2012.	03/01/2042.
3132GS	TW	9	FREDDIE MAC Q07465.....	CF.....41	15,379,159	100.773	15,014,752	14,899,578	15,329,8520(15,717)00	3.500	3.001	MON.....	43,457	521,485	04/06/2012.	04/01/2042.
3132HP	Z7	2	Federal Home Ln Mtg Corp Q13466.....	41	25,906,290	98.346	24,402,562	24,812,969	25,804,8800(7,194)00	3.000	2.330	MON.....	62,032	744,389	01/03/2013.	11/01/2042.
3132J6	GQ	1	Federal Home Loan Mtg Corp Q15206.....	CF.....41	13,980,107	94.517	13,526,375	14,311,050	14,002,07802,84400	2.500	2.935	MON.....	29,815	357,776	03/11/2013.	01/01/2043.
31368H	NW	9	Federal Natl Mtg Assn 190405.....	CF.....41	5,818,061	102.870	6,055,051	5,886,119	5,822,54101,33800	4.000	4.210	MON.....	19,620	235,445	03/24/2011.	10/01/2040.
3136A1	SB	2	Federal Natl Mtg Assn REMIC Ser 2011-9.....	41	36,347,609	105.892	39,376,504	37,185,532	36,687,9980(75,326)00	4.000	4.317	MON.....	123,952	1,455,689	12/01/2018.	10/25/2041.
3136A7	AL	6	Federal Natl Mtg Assn REMIC Ser 2012-6.....	CF.....41	10,134,375	97.907	9,790,700	10,000,000	10,070,5770(9,694)00	3.000	2.869	MON.....	25,000	300,000	05/03/2013.	07/25/2032.
3136A8	5W	6	Federal Natl Mtg Assn REMIC Ser 2012-1.....	CF.....41	9,064,225	95.776	8,760,747	9,147,121	9,088,61004,29400	3.000	3.085	MON.....	22,868	274,414	05/15/2013.	10/25/2032.
3136A8	BQ	2	Federal Natl Mtg Assn REMIC Ser 2012-9.....	C.....41	2,110,818	97.610	2,073,328	2,124,094	2,114,359061100	3.000	3.060	MON.....	5,310	63,723	05/15/2013.	09/25/2032.

SCHEDULE D - PART 1

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

E10.7

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AD XX 2	Federal Natl Mtg Assn REMIC Ser 2013-2	CF..	..	..	4	1	20,668,306	96.146	19,470,177	20,250,637	20,484,630	0	(29,892)	0	0	3.000	2.805	MON...	50,627	607,519	05/02/2013.	04/25/2033.
3136AD Z8 5	Federal Natl Mtg Assn	CF..	..	..	4	1	8,448,438	91.175	9,117,500	10,000,000	8,620,779	0	44,185	0	0	2.500	6.202	MON...	20,833	250,000	06/09/2014.	05/25/2043.
3136AE TQ 0	Federal Natl Mtg Assn SERIES 201354 CLAS	.....	..	..	4	1	1,968,447	98.555	1,946,084	1,974,618	1,968,766	0	90	0	0	3.000	3.039	MON...	4,937	59,238	03/20/2015.	06/25/2033.
3136AE U2 1	Federal Natl Mtg Assn REMIC Ser 2013-6	C.....	..	..	4	1	23,892,699	95.367	24,096,363	25,266,982	24,397,200	0	97,725	0	0	3.000	3.539	MON...	63,167	758,010	06/21/2013.	06/25/2033.
3136AF 3L 6	Federal Natl Mtg Assn REMIC Ser 2013-8	CF..	..	..	4	1	27,750,555	96.427	29,732,253	30,833,950	28,844,801	0	204,959	0	0	3.000	4.013	MON...	77,085	925,019	08/01/2013.	08/25/2033.
3136AF V7 6	Federal Natl Mtg Assn REMIC Ser 2013-8	CF..	..	..	4	1	8,985,347	95.775	9,618,683	10,043,000	9,356,665	0	75,413	0	0	3.000	4.064	MON...	25,108	301,290	08/01/2013.	08/25/2033.
3136AJ KW 5	Fannie Mae SERIES 201413 CLASS CB	CF..	..	..	4	1	21,020,647	93.765	22,224,113	23,701,928	21,551,192	0	79,200	0	0	2.500	4.240	MON...	49,379	592,548	06/10/2014.	03/25/2034.
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14	C.....	..	..	4	1	9,941,792	92.880	10,157,116	10,935,741	10,171,192	0	57,575	0	0	3.000	4.148	MON...	27,339	322,803	12/01/2018.	04/25/2034.
3136AJ VP 8	Fannie Mae SERIES 201418 CLASS BC	CF..	..	..	4	1	13,559,119	95.818	13,988,777	14,599,321	13,779,065	0	17,215	0	0	3.000	4.222	MON...	36,498	437,980	04/14/2014.	04/25/2034.
3136AK AQ 6	FNR 2014-33	CF..	..	..	4	1	3,703,868	95.395	3,853,803	4,039,837	3,773,963	0	11,735	0	0	3.000	4.577	MON...	10,100	121,195	06/05/2014.	06/25/2034.
3136AM XV 6	Fannie Mae SERIES 201511 CLASS AQ	CF..	..	..	4	1	10,268,630	95.217	9,852,657	10,347,582	10,278,385	0	1,088	0	0	3.000	3.120	MON...	25,869	310,428	05/12/2015.	03/25/2035.
3136AM Z3 6	Fannie mae 2015-18 TY	CF..	..	..	4	1	7,056,986	97.630	6,936,612	7,105,000	7,063,311	0	1,722	0	0	3.000	3.057	MON...	17,763	213,150	05/05/2015.	04/25/2035.
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ	.....	..	..	4	1	11,163,420	99.703	11,273,565	11,307,147	11,176,320	0	12,901	0	0	3.500	3.843	MON...	32,979	356,502	12/01/2018.	02/25/2048.
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	CF..	..	..	4	1	23,703,125	102.724	25,681,000	25,000,000	24,317,242	0	(28,515)	0	0	4.000	4.521	MON...	83,333	1,000,000	12/07/2010.	11/15/2040.
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378	CF..	..	..	4	1	15,904,604	103.674	16,563,995	15,977,000	15,943,325	0	2,305	0	0	4.000	4.077	MON...	53,257	639,080	06/29/2011.	11/15/2040.
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382	CF..	..	..	4	1	9,571,722	101.479	10,336,722	10,186,070	10,120,630	0	42,888	0	0	3.500	4.526	MON...	29,709	356,512	06/13/2011.	02/15/2036.
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382	CF..	..	..	4	1	12,880,600	104.732	12,711,529	12,137,197	12,529,118	0	(107,377)	0	0	4.500	3.914	MON...	45,514	546,174	03/08/2012.	03/15/2041.
3137A8 Z3 5	Federal Home Ln Mtg Corp REMIC Ser 383	CF..	..	..	4	1	17,390,492	103.291	19,524,797	18,902,709	18,150,277	0	(20,094)	0	0	3.500	4.404	MON...	55,133	661,595	06/24/2011.	04/15/2031.
3137A9 B7 0	Federal Home Ln Mtg Corp REMIC Ser 384	CF..	..	..	4	1	19,945,063	100.768	21,816,272	21,650,000	20,800,864	0	(32,270)	0	0	3.500	4.395	MON...	63,146	757,750	06/23/2011.	04/15/2031.
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398	CF..	..	..	4	1	11,022,220	102.943	11,682,475	11,348,489	11,163,002	0	9,341	0	0	3.500	3.792	MON...	33,100	397,197	02/22/2012.	01/15/2042.
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	CF..	..	..	4	1	20,754,676	101.138	20,873,451	20,638,584	20,695,692	0	921	0	0	4.000	3.954	MON...	68,795	825,543	11/05/2013.	02/15/2042.
3137AU HF 9	Federal Home Ln Mtg Corp REMIC Ser 41	CF..	..	..	4	1	9,787,500	95.364	9,536,400	10,000,000	9,866,415	0	14,241	0	0	3.000	3.215	MON...	25,000	300,000	05/23/2013.	09/15/2032.
3137AU M5 5	Federal Home Ln Mtg Corp REMIC Ser 41	CF..	..	..	4	1	9,796,875	95.472	9,547,200	10,000,000	9,866,383	0	12,486	0	0	3.000	3.196	MON...	25,000	300,000	05/23/2013.	09/15/2032.
3137AY BZ 3	Federal Home Ln Mtg Corp REMIC Ser 415	CF..	..	..	4	1	22,080,507	96.234	20,912,396	21,730,777	21,955,510	0	(21,742)	0	0	3.000	2.874	MON...	54,327	651,923	05/02/2013.	08/15/2032.
3137B1 5Q 1	Federal Home Ln Mtg Corp REMIC Ser 417	CF..	..	..	4	1	21,750,675	96.949	21,179,723	21,846,252	21,778,329	0	4,214	0	0	3.000	3.050	MON...	54,616	655,388	05/15/2013.	03/15/2033.
3137B1 A9 3	Federal Home Ln Mtg Corp REMIC Ser 417	CF..	..	..	4	1	9,959,375	97.136	9,713,600	10,000,000	9,971,340	0	1,855	0	0	3.000	3.048	MON...	25,000	300,000	05/15/2013.	03/15/2033.
3137B2 FH 8	FREDDIE MAC SERIES 4206 CLASS EU	.....	..	..	4	1	2,341,413	93.902	2,205,525	2,348,752	2,342,077	0	189	0	0	3.000	3.055	MON...	5,872	70,463	03/20/2015.	05/15/2033.
3137B9 5K 7	FHR 4316 MB	.....	..	..	4	1FE	1,855,323	98.735	1,871,028	1,895,000	1,860,797	0	734	0	0	3.500	4.031	MON...	2,948	66,325	06/05/2014.	03/15/2034.
3137BA R6 1	FREDDIE MAC SERIES 4335 CLASS VQ	CF..	..	..	4	1	8,573,807	103.726	8,267,999	7,971,000	8,383,766	0	(41,461)	0	0	4.250	3.522	MON...	28,231	338,768	06/06/2014.	05/15/2034.
3137BA UM 2	Federal Home Ln Mtg Corp REMIC Ser 434	CF..	..	..	4	1	7,457,500	95.590	7,647,200	8,000,000	7,751,705	0	41,921	0	0	3.000	4.129	MON...	20,000	240,000	06/05/2014.	05/15/2034.
3137BB HG 8	FHLMC 4350 Class DY	C.....	..	..	4	1	11,537,552	104.509	11,336,829	10,847,706	11,439,952	0	12,734	0	0	4.000	2.849	MON...	36,159	433,908	11/12/2014.	06/15/2044.
3137BH UW 5	Freddie Mac	.....	..	..	4	1	1,957,578	95.627	1,912,540	2,000,000	1,962,069	0	1,722	0	0	3.000	3.407	MON...	2,667	60,000	05/12/2015.	04/15/2035.
3137F5 ZZ 1	FREDDIE MAC SERIES 4791 CLASS Z	.....	..	..	4	1	4,472,733	104.183	4,656,955	4,469,976	4,471,790	0	(943)	0	0	4.000	3.961	MON...	14,900	59,106	12/01/2018.	05/15/2048.
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ	.....	..	..	4	1	6,277,221	117.883	7,422,973	6,296,899	6,277,107	0	(114)	0	0	4.000	4.074	MON...	20,990	209,897	02/08/2018.	02/01/2048.
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM	.....	..	..	4	1	9,486,310	104.610	9,893,020	9,457,500	9,483,432	0	(2,878)	0	0	4.000	3.890	MON...	31,524	93,943	12/01/2018.	09/15/2048.
3137FH UC 5	FREDDIE MAC SERIES 4830 CLASS DZ	CF..	..	..	4	1	13,538,107	110.664	14,186,174	12,819,140	13,541,089	0	2,982	0	0	4.500	4.065	MON...	48,072	143,140	12/01/2018.	09/15/2048.
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ	.....	..	..	4	1	8,360,338	110.960	8,977,039	8,090,338	8,361,454	0	1,116	0	0	4.500	4.247	MON...	30,339	90,338	12/01/2018.	09/15/2048.
3137FK 2F 2	FREDDIE MAC SERIES 4845 CLASS ZE	.....	..	..	4	1	14,917,568	108.567	15,905,863	14,650,735	14,917,922	0	354	0	0	4.500	4.374	MON...	54,940	54,735	12/01/2018.	12/15/2048.
31385X NR 4	Federal Natl Mtg Assn Pool 555800	.....	..	..	4	1	734,700	107.388	762,529	710,069	730,013	0	(1,365)	0	0	5.500	4.723	MON...	3,254	39,054	01/06/2009.	10/01/2033.
3138A4 4Z 5	Fannie Mae AH3539	CF..	..	..	4	1	7,987,101	102.872	8,295,557	8,063,961	7,990,195	0	303	0	0	4.000	4.224	MON...	26,880	322,558	03/22/2011.	02/01/2041.
3138AX CF 6	Fannie Mae AJ5469	CF..	..	..	4	1	8,501,442	100.804	8,487,570	8,419,875	8,493,359	0	(80)	0	0	3.500	3.287	MON...	24,558	294,696	10/27/2011.	11/01/2041.

SCHEDULE D - PART 1

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

E10.8

1		2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description				Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138EK	RA	5	Fannie Mae	AL3180.....	CF..	..	4	1	6,706,513	98.394	6,698,233	6,807,563	6,711,426	0	242	0	0	3.000	3.275	MON...	17,019	204,227	05/07/2014.	01/01/2043.	
3138EN	2P	3	Fannie Mae	AL6181.....	CF..	..	4	1	5,463,087	98.347	5,270,663	5,359,252	5,456,672	0	(1,536)	0	0	3.000	2.688	MON...	13,398	160,778	02/18/2015.	11/01/2044.	
3138L6	5P	9	Fannie Mae	.....	CF..	..	4	1	8,428,922	104.444	7,917,709	7,580,818	8,334,584	0	(25,913)	0	0	4.130	3.252	MON...	26,091	313,088	04/29/2015.	07/01/2044.
3138L7	W2	8	Fannie Mae	.....	CF..	..	4	1	9,397,570	104.374	9,007,772	8,630,284	9,295,219	0	(28,804)	0	0	4.090	3.283	MON...	30,395	357,881	05/12/2015.	11/01/2039.
3138L8	VF	8	FNMA	.....	CF..	..	4	1	19,648,878	100.780	19,533,553	19,382,371	19,600,857	0	(12,397)	0	0	3.670	3.572	MON...	61,254	558,833	09/07/2018.	01/01/2045.
3138LK	UP	0	Fannie mae	AN6889.....	..	..	4	1	8,486,041	94.783	8,364,168	8,824,545	8,492,708	0	6,667	0	0	3.390	3.724	MON...	25,760	202,759	04/05/2018.	12/01/2045.
3138M0	BE	9	Fannie Mae	AO8136.....	CF..	..	4	1	40,354,262	98.428	38,721,601	39,340,027	40,286,350	0	16,128	0	0	3.000	2.434	MON...	98,350	1,180,201	08/16/2012.	08/01/2042.	
3138NY	GE	9	Fannie Mae	AR1996.....	CF..	..	4	1	6,721,901	98.370	6,767,551	6,879,690	6,732,691	0	2,818	0	0	3.000	3.335	MON...	17,199	206,391	05/07/2014.	02/01/2043.	
3138W1	F4	4	Fannie Mae	AR3786.....	CF..	..	4	1	1,995,876	98.335	2,001,422	2,035,310	1,998,508	0	(125)	0	0	3.000	3.279	MON...	5,088	61,059	05/13/2014.	02/01/2043.	
3138W9	G8	7	Fannie Mae	AS0222.....	CF..	..	4	1	11,295,072	103.172	11,153,200	10,810,297	11,270,168	0	616	0	0	4.000	2.865	MON...	36,034	432,412	08/07/2013.	08/01/2043.	
3138WT	UM	6	Fannie Mae	AT5987.....	M....	..	4	1	42,465,067	98.300	43,232,661	43,980,327	42,561,454	0	42,881	0	0	3.000	3.555	MON...	109,951	1,320,866	11/21/2013.	04/01/2043.	
3138Y1	6W	0	Fannie mae pool	.....	..	..	4	1	1,577,258	104.107	1,505,376	1,445,989	1,572,993	0	(471)	0	0	4.500	1.207	MON...	5,422	65,069	04/28/2015.	10/01/2044.
31392G	DB	8	Federal Natl Mtg Assn REMIC	Ser 2002-8.....	CF..	..	4	1	437,478	109.952	469,427	426,938	435,371	0	(240)	0	0	6.000	5.252	MON...	2,135	25,616	09/27/2005.	12/25/2032.	
31394C	GA	4	Federal Natl Mtg Assn REMIC	Ser 2005-1.....	CF..	..	4	1	25,108,355	107.960	26,445,835	24,495,957	24,744,320	0	16,390	0	0	5.000	4.714	MON...	102,066	1,224,798	03/16/2010.	02/25/2035.	
31394D	QA	1	Federal Natl Mtg Assn REMIC	Ser 2005-4.....	CF..	..	4	1	18,523,600	108.154	19,545,380	18,071,805	18,260,537	0	14,172	0	0	5.000	4.699	MON...	75,299	903,590	03/15/2010.	05/25/2035.	
31395N	Y2	7	Federal Natl Mtg Assn REMIC	Ser 2006-5.....	..	..	4	1	984,872	110.817	1,061,550	957,931	976,520	0	(1,345)	0	0	6.500	6.173	MON...	5,189	62,265	11/02/2006.	07/25/2036.
31396C	7M	6	Federal Home Ln Mtg Corp SERIES 3057	CLA.....	..	..	4	1	1,036,254	102.769	1,074,687	1,045,731	1,041,011	0	113	0	0	4.500	4.665	MON...	3,921	47,058	08/03/2009.	10/15/2025.
31396K	KS	0	Federal Natl Mtg Assn REMIC	Ser 2006-7.....	..	..	4	1	834,737	109.635	836,780	817,969	836,468	0	(76)	0	0	6.500	5.715	MON...	4,431	53,168	05/16/2007.	08/25/2036.
31396K	ZX	3	Federal Natl Mtg Assn REMIC	Ser 2006-82.....	C....	..	4	1	1,760,675	108.725	1,876,759	1,726,152	1,729,972	0	(2,798)	0	0	6.500	6.182	MON...	9,350	112,200	08/17/2006.	09/25/2036.	
31396P	K7	5	Federal Natl Mtg Assn REMIC	Ser 2007-1.....	C....	..	4	1	581,712	109.557	639,705	583,902	581,568	0	(31)	0	0	6.500	6.579	MON...	3,163	37,954	06/12/2007.	08/25/2036.	
31396Q	GV	5	Federal Natl Mtg Assn REMIC	Ser 2009-4.....	CF..	..	4	1	11,532,427	103.955	11,472,282	11,035,815	11,292,307	0	(15,159)	0	0	4.500	3.901	MON...	41,384	496,612	09/10/2010.	07/25/2039.	
31396Q	Q9	3	Federal Natl Mtg Assn REMIC	Ser 2009-6.....	CF..	..	4	1	8,758,201	103.516	9,593,799	9,267,938	8,989,946	0	5,677	0	0	4.000	4.834	MON...	30,893	370,717	02/18/2010.	09/25/2029.	
31396X	FK	5	Federal Natl Mtg Assn REMIC	Ser 2007-7.....	C....	..	4	1	1,379,177	109.088	1,504,861	1,379,493	1,374,420	0	52	0	0	6.500	6.523	MON...	7,472	89,667	02/26/2008.	08/25/2037.	
31396Y	F7	2	Federal Natl Mtg Assn REMIC	2008-29 CL.....	CF..	..	4	1	5,119,188	103.893	5,726,795	5,512,205	5,270,241	0	(1,581)	0	0	4.500	5.621	MON...	20,671	248,049	11/04/2009.	04/25/2038.	
31397A	5L	3	Federal Home Ln Mtg Corp REMIC	Ser 320.....	C....	..	4	1	1,102,674	107.014	1,164,729	1,088,389	1,097,205	0	(729)	0	0	6.000	5.923	MON...	5,442	65,304	12/11/2006.	08/15/2036.	
31397A	GM	9	Federal Home Ln Mtg Corp REMIC	Ser 320.....	CF..	..	4	1	7,071,520	109.103	7,313,025	6,702,863	6,912,593	0	2,839	0	0	5.500	4.635	MON...	30,721	368,657	01/25/2010.	08/15/2036.	
31397A	RM	7	Federal Home Ln Mtg Corp SERIES 3203	CLA.....	CF..	..	4	1	5,485,715	105.300	5,904,468	5,607,282	5,528,254	0	(9,516)	0	0	5.000	5.337	MON...	23,364	280,364	06/02/2009.	08/15/2036.	
31397F	L8	3	FREDDIE MAC REMIC	Ser 3284 CI BZ.....	C....	..	4	1	7,627,673	106.168	8,703,148	8,197,525	7,898,494	0	39,668	0	0	4.500	5.661	MON...	30,741	369,773	08/24/2009.	03/15/2037.	
31397N	5E	1	Federal Natl Mtg Assn REMIC	Ser 2009-4.....	CF..	..	4	1	10,296,414	103.478	11,297,043	10,917,338	10,665,829	0	7,674	0	0	4.000	4.682	MON...	36,391	436,693	05/11/2009.	04/25/2029.	
31397Q	WF	1	Federal Natl Mtg Assn REMIC	Ser 2011-2.....	CF..	..	4	1	7,435,943	101.699	7,754,941	7,625,386	7,555,474	0	6,020	0	0	4.000	4.369	MON...	25,418	305,015	03/02/2011.	03/25/2026.	
31397S	5N	0	Federal Natl Mtg Assn REMIC	Ser 2011-4.....	CF..	..	4	1	26,552,316	102.078	29,531,165	28,930,000	27,808,103	0	61,839	0	0	3.500	4.376	MON...	84,379	1,012,550	06/23/2011.	05/25/2031.	
31397U	BB	4	Federal Natl Mtg Assn REMIC	Ser 2011-3.....	CF..	..	4	1	27,906,579	102.298	31,157,296	30,457,385	29,342,694	0	73,331	0	0	3.500	4.460	MON...	88,834	1,066,008	06/22/2011.	05/25/2031.	
31397U	JT	7	Federal Natl Mtg Assn REMIC	Ser 2011-5.....	CF..	..	4	1	17,855,615	102.774	20,062,513	19,521,000	18,779,699	0	7,179	0	0	3.500	4.443	MON...	56,936	683,235	06/21/2011.	06/25/2031.	
31397W	UV	5	Federal Home Ln Mtg Corp REMIC	Ser 346.....	..	..	4	1	1,529,583	102.350	1,580,094	1,543,815	1,533,981	0	25	0	0	5.000	5.136	MON...	6,433	77,191	01/08/2010.	07/15/2038.
31398E	6W	9	Federal Home Ln Mtg Corp REMIC	Ser 354.....	CF..	..	4	1	7,933,802	101.963	8,331,682	8,171,280	8,094,136	0	10,655	0	0	4.000	4.475	MON...	27,238	326,851	02/26/2010.	06/15/2024.	
31398G	M4	8	Federal Natl Mtg Assn REMIC	Ser 2010-1.....	CF..	..	4	1	7,518,495	104.809	7,880,059	7,518,495	7,518,495	0	0	0	0	5.000	5.020	MON...	31,327	375,925	04/21/2010.	02/25/2040.	
31398G	R4	3	Federal Natl Mtg Assn REMIC	Ser 2010-1.....	CF..	..	4	1	9,107,521	106.611	9,649,311	9,050,953	9,065,726	0	5,621	0	0	5.000	4.938	MON...	37,712	452,548	04/27/2010.	02/25/2040.	
31398J	U5	0	Federal Home Ln Mtg Corp REMIC	Ser 357.....	CF..	..	4	1	3,714,174	102.984	4,007,863	3,891,734	3,837,718	0	9,838	0	0	4.000	4.731	MON...	12,972	155,669	01/13/2010.	09/15/2024.	
31398M	GG	5	Federal Natl Mtg Assn REMIC	Ser 2010-1.....	CF..	..	4	1	6,800,912	103.281	6,721,578	6,508,049	6,659,951	0	13,097	0	0	4.500	4.000	MON...	24,405	292,862	09/07/2010.	03/25/2040.	
31398S	MR	1	Federal Natl Mtg Assn REMIC	Ser 2010-13.....	..	..	4,6	1	6,300,467	13.917	4,551,298	0	5,740,826	0	(244,									

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22		
				F		NAIC																					
			n	o		Designation				Rate Used	Fair Value	Par Value	Book/Adjusted		Unrealized	Current Year's	Other-Than-	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated		
CUSIP Identification			Code	r	Bond	and				to Obtain			Carrying Value		Valuation	(Amortization) /	Temporary	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual		
				e	CHAR	Admini-			Fair Value					(Decrease)	Accretion	Impairment	Change in				Accrued			Maturity			
				g		strative	Symbol									Recognized	B./A.C.V.							Date			
31412P	YR	6	Federal Natl Mtg Assn 931420.....	.....	..	.....	.....	.....	5,584,999	...102.858	.....5,611,349	.....5,455,433	.....5,562,321	.....	.....0	.....(11,341)	.....0	.....0	.....4.000	.....3.668	MON...	.....18,185	.....218,217	08/04/2010.	06/01/2039.
31416H	4X	0	Fannie Mae AA0837.....	.....	..	.....	.....	.....	726,974	...104.574	.....767,542	.....733,970	.....727,653	.....	.....0	......276	.....0	.....0	.....4.500	.....4.650	MON...	.....2,752	.....33,029	06/23/2009.	01/01/2039.
31416M	3A	0	Fannie Mae AA4392.....	.....	..	.....	.....	.....	3,455,406	...102.861	.....3,516,898	.....3,419,078	.....3,451,863	.....	.....0	.....(207)	.....0	.....0	.....4.000	.....3.693	MON...	.....11,397	.....136,763	06/01/2011.	04/01/2039.
31416W	7D	8	Fannie Mae AB1791.....	.....	..	.....	.....	.....	8,053,226	...100.799	.....8,171,195	.....8,106,425	.....8,057,407	.....	.....0	......689	.....0	.....0	.....3.500	.....3.591	MON...	.....23,644	.....283,725	11/15/2010.	11/01/2040.
31416W	FW	7	Fannie Mae AB1080.....	.....	..	.....	.....	.....	1,733,523	...104.791	.....1,790,281	.....1,708,430	.....1,730,364	.....	.....0	.....(923)	.....0	.....0	.....4.500	.....4.211	MON...	.....6,407	.....76,879	05/12/2010.	05/01/2040.
31417A	JM	2	Fannie Mae AB3867.....	.....	..	.....	.....	.....	9,808,444	...100.811	.....9,533,464	.....9,456,770	.....9,773,515	.....	.....0	.....(9,847)	.....0	.....0	.....3.500	.....2.862	MON...	.....27,582	.....330,987	03/08/2012.	11/01/2041.
31417A	LS	6	Fannie Mae AB3936.....	.....	CF..	.....	.....	.....	26,179,563	...100.812	.....25,746,468	.....25,539,091	.....26,112,257	.....	.....0	.....(6,818)	.....0	.....0	.....3.500	.....3.069	MON...	.....74,489	.....893,868	12/12/2011.	11/01/2041.
31417C	UY	9	Fannie Mae AB5998.....	.....	CF..	.....	.....	.....	9,127,417	...99.420	.....8,672,041	.....8,722,632	.....9,086,352	.....	.....0	.....1,592	.....0	.....0	.....3.500	.....2.803	MON...	.....25,441	.....305,292	10/01/2012.	08/01/2042.
31417D	ZZ	9	Fannie Mae AB7059.....	.....	CF..	.....	.....	.....	15,334,018	...94.882	.....14,203,024	.....14,969,145	.....15,292,107	.....	.....0	.....(11,345)	.....0	.....0	.....2.500	.....2.172	MON...	.....31,186	.....374,229	11/29/2012.	11/01/2042.
31417E	WF	4	Fannie Mae AB7845.....	.....	CF..	.....	.....	.....	17,932,334	...98.358	.....18,101,108	.....18,403,290	.....17,959,720	.....	.....0	.....5,122	.....0	.....0	.....3.000	.....3.438	MON...	.....46,008	.....552,099	04/15/2014.	02/01/2043.
31417E	ZA	2	Fannie Mae AB7936.....	.....	CF..	.....	.....	.....	6,319,276	...98.304	.....6,376,496	.....6,486,507	.....6,328,948	.....	.....0	......295	.....0	.....0	.....3.000	.....3.444	MON...	.....16,216	.....194,595	04/14/2014.	02/01/2043.
31417K	LX	3	Fannie Mae AC1241.....	.....		.....	.....	.....	2,153,600	...106.122	.....2,237,889	.....2,108,789	.....2,147,337	.....	.....0	.....(3,100)	.....0	.....0	.....5.000	.....4.607	MON...	.....8,787	.....105,439	08/13/2009.	07/01/2039.
31418A	DB	1	Fannie Mae MA0997.....	.....	CF..	.....	.....	.....	13,518,541	...98.366	.....13,314,291	.....13,535,460	.....13,517,485	.....	.....0	.....(481)	.....0	.....0	.....3.000	.....3.008	MON...	.....33,839	.....406,064	03/27/2012.	02/01/2042.
31418A	N6	1	Federal Natl Mtg Assn MA1312.....	.....	CF..	.....	.....	.....	25,180,178	...93.811	.....23,373,434	.....24,915,452	.....25,146,533	.....	.....0	.....(10,135)	.....0	.....0	.....2.500	.....2.358	MON...	.....51,907	.....622,886	12/13/2012.	12/01/2042.
31419C	2B	8	Fannie Mae AE2569.....	.....		.....	.....	.....	3,245,222	...100.812	.....3,452,563	.....3,424,754	.....3,259,719	.....	.....0	.....2,968	.....0	.....0	.....3.500	.....4.611	MON...	.....9,989	.....119,866	01/05/2011.	09/01/2040.
31419C	3V	3	Fannie Mae AE2611.....	.....	CF..	.....	.....	.....	6,219,647	...100.799	.....6,714,154	.....6,660,933	.....6,253,835	.....	.....0	.....(90)	.....0	.....0	.....3.500	.....4.989	MON...	.....19,428	.....233,133	02/07/2011.	09/01/2040.
31419C	BX	0	Fannie Mae AE1853.....	.....		.....	.....	.....	2,711,094	...102.871	.....2,832,299	.....2,753,253	.....2,714,942	.....	.....0	.....1,445	.....0	.....0	.....4.000	.....4.248	MON...	.....9,178	.....110,130	03/01/2011.	08/01/2040.
31419C	Z4	8	Fannie Mae AE2562.....	.....		.....	.....	.....	1,588,171	...102.873	.....1,659,206	.....1,612,868	.....1,590,778	.....	.....0	.....1,563	.....0	.....0	.....4.000	.....4.220	MON...	.....5,376	.....64,515	03/01/2011.	09/01/2040.
31419D	LQ	2	Fannie Mae AE3034.....	.....		.....	.....	.....	463,170	...99.418	.....488,567	.....491,427	.....468,851	.....	.....0	......766	.....0	.....0	.....3.500	.....4.030	MON...	.....1,433	.....17,200	12/13/2010.	09/01/2040.
31419E	XR	5	Fannie Mae AE4287.....	.....	CF..	.....	.....	.....	5,199,529	...100.773	.....5,416,607	.....5,375,058	.....5,210,293	.....	.....0	......895	.....0	.....0	.....3.500	.....4.337	MON...	.....15,677	.....188,127	05/31/2011.	09/01/2040.
31419G	YQ	1	Fannie Mae AE6118.....	.....	CF..	.....	.....	.....	6,282,275	...100.799	.....6,240,809	.....6,191,340	.....6,268,114	.....	.....0	.....(5,707)	.....0	.....0	.....3.500	.....3.298	MON...	.....18,058	.....216,697	08/23/2011.	10/01/2040.
31419K	KE	4	Fannie Mae AE8392.....	.....	CF..	.....	.....	.....	17,582,275	...100.811	.....17,817,062	.....17,673,728	.....17,587,700	.....	.....0	.....2,444	.....0	.....0	.....3.500	.....3.572	MON...	.....51,548	.....618,580	08/09/2011.	11/01/2040.
31419L	XJ	7	Fannie Mae AE9680.....	.....	CF..	.....	.....	.....	5,497,612	...102.872	.....5,807,962	.....5,645,814	.....5,507,692	.....	.....0	.....(1,721)	.....0	.....0	.....4.000	.....4.590	MON...	.....18,819	.....225,832	02/08/2011.	12/01/2040.
35563P	AM	1	Freddie Mac - SCRT SERIES 20171 CLASS MB.....	.....		.....	.....	.....	17,134,702	...93.141	.....17,075,074	.....18,332,500	.....17,291,529	.....	.....0	.....115,359	.....0	.....0	.....3.000	.....4.827	MON...	.....45,831	.....549,975	09/21/2017.	01/25/2056.
35563P	GH	6	Freddie Mac - SCRT SERIES 20183 CLASS MB.....	.....		.....	.....	.....	15,066,010	...96.010	.....15,361,600	.....16,000,000	.....15,072,498	.....	.....0	.....6,488	.....0	.....0	.....3.500	.....3.916	MON...	.....46,667	.....233,333	08/09/2018.	08/25/2057.
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200.....	.....		.....	.....	.....	1,146,143	...3.058	.....930,763	.....0	.....930,563	.....	.....0	.....(43,752)	.....0	.....0	.....0.675	.....0.584	MON...	.....17,126	.....214,346	01/23/2012.	05/15/2033.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....									1,376,035,764	XXX	.....1,399,256,061	.....1,387,725,064	.....1,384,472,158	.....	.....0	.....372,870	.....0	.....0	XXX	XXX	XXX	.....4,132,173	.....48,288,668	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																											
3136AT	Y2	4	FANNIEMAE-ACES SERIES 2016M10 CLASS CMB.....	.....		.....	.....	.....	12,435,000	...98.273	.....11,792,760	.....12,000,000	.....12,407,899	.....	.....0	.....(13,665)	.....0	.....0	.....3.739	.....3.456	MON...	.....37,390	.....452,825	01/10/2017.	11/25/2045.
3137FK	7K	6	FREDDIE MAC SERIES 4849 CLASS ZJ.....	.....		.....	.....	.....	14,783,865	...108.565	.....15,833,210	.....14,584,083	.....14,784,118	.....	.....0	......253	.....0	.....0	.....4.500	.....4.412	MON...	.....54,690	.....54,486	12/01/2018.	12/15/2048.
3138EP	QJ	6	FNMA AL 6756.....	.....	CF..	.....	.....	.....	16,773,940	...100.149	.....15,411,865	.....15,388,936	.....16,626,297	.....	.....0	.....(41,018)	.....0	.....0	.....3.901	.....3.214	MON...	.....51,694	.....608,660	04/29/2015.	03/01/2045.
3138L3	Q6	5	FN AM3176.....	.....	CF..	.....	.....	.....	4,719,215	...99.226	.....4,553,207	.....4,588,724	.....4,703,895	.....	.....0	.....(4,341)	.....0	.....0	.....3.770	.....3.534	MON...	.....14,416	.....172,995	06/08/2015.	05/01/2043.
3138L7	LJ	3	Fannie Mae.....	.....	CF..	.....	.....	.....	11,650,808	...102.597	.....11,100,062	.....10,819,091	.....11,436,946	.....	.....0	.....(56,490)	.....0	.....0	.....3.700	.....2.605	MON...	.....34,471	.....405,866	02/17/2015.	10/01/2029.
3138L8	6R	0	FNMA.....	.....	C	.....	.....	.....	5,824,827	...98.469	.....5,410,989	.....5,495,119	.....5,778,674	.....	.....0	.....(12,505)	.....0	.....0	.....3.430	.....2.909	MON...	.....16,230	.....191,100	03/18/2015.	03/01/2040.
3138L8	W8	3	FNMA.....	.....	CF..	.....	.....	.....	8,470,011	...97.815	.....7,932,918	.....8,110,124	.....8,391,051	.....	.....0	.....(21,217)	.....0	.....0	.....3.410	.....2.844	MON...	.....23,814	.....280,396	03/11/2015.	01/01/2032.
35563P	CB	3	Freddie Mac - SCRT 17-3.....	.....		.....	.....	.....	15,285,296	...90.469	.....15,194,305	.....16,795,040	.....15,475,326	.....	.....0	.....189,329	.....0	.....0	.....2.750	.....4.093	MON...	.....38,489	.....414,243	12/01/2018.	07/25/2056.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities.....									89,942,962	XXX	.....87,229,316	.....87,781,117	.....89,604,206	.....	.....0	.....40,346	.....0	.....0	XXX	XXX	XXX	.....271,194	.....2,580,571	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....									2,222,274,640	XXX	.....2,242,422,964	.....2,177,373,181	.....2,225,306,782	.....	.....0	.....(1,573,755)	.....0	.....0	XXX	XXX	XXX	.....12,386,652	.....84,596,031	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																											
00003#	AB	9	A&E TELEVISION NETWORKS LLC Series B No.....	.....		.....	.....	.....	9,000,000	...100.274	.....9,024,660	.....9,000,000	.....9,000,000	.....	.....0	.....0	.....0	.....0	.....3.630	.....3.630	FA.....	.....117,068	.....326,700	08/22/2012.	08/22/2022.
00037B	AF	9	ABB FINANCE USA INC.....	.....		.....	.....	.....	10,000,000	...101.656	.....10,165,600	.....10,000,000	.....10,000,000	.....	.....0										

SCHEDULE D - PART 1

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

E10.10

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00101J	AH	9	ADT CORP.....						3FE	1,835,000	91.750	1,835,000	2,000,000	1,902,011	0	19,001	0	0	4.125	5.377	JD.....	3,667	82,500	03/17/2015	06/15/2023.
001055	AD	4	AFLAC Inc.....						1FE	6,974,570	130.392	9,127,440	7,000,000	6,977,757	0	458	0	0	6.900	6.929	JD.....	18,783	483,000	12/14/2009.	12/17/2039.
001055	AF	9	AFLAC Inc.....						1FE	10,433,263	120.918	9,588,797	7,930,000	10,327,943	0	(66,275)	0	0	6.450	4.290	FA.....	193,228	511,485	05/15/2017.	08/15/2040.
001055	AJ	1	AFLAC Inc.....						1FE	3,992,800	102.085	4,083,400	4,000,000	3,997,449	0	752	0	0	4.000	4.022	FA.....	60,444	160,000	02/08/2012.	02/15/2022.
001055	AM	4	AFLAC Inc.....						1FE	10,344,800	99.992	9,999,200	10,000,000	10,218,801	0	(33,365)	0	0	3.625	3.213	MN.....	46,319	362,500	01/08/2015.	11/15/2024.
001055	AP	7	AFLAC Inc.....						1FE	1,524,855	97.645	1,464,675	1,500,000	1,516,338	0	(2,356)	0	0	3.250	3.056	MS.....	14,354	48,750	03/19/2015.	03/17/2025.
001055	AR	3	AFLAC Inc.....					2	1FE	6,302,640	92.638	6,021,470	6,500,000	6,308,694	0	3,567	0	0	4.000	4.180	AO.....	54,889	260,000	06/09/2017.	10/15/2046.
00114*	AP	8	AEP Transmission Co LLC Series C Tranche.....						1	8,000,000	96.845	7,747,600	8,000,000	8,000,000	0	0	0	0	3.560	3.560	MN.....	37,182	284,800	11/14/2014.	11/14/2024.
00115A	AF	6	AEP Transmission Co LLC.....					2	1FE	1,475,235	95.855	1,437,825	1,500,000	1,476,183	0	450	0	0	4.000	4.096	JD.....	5,000	60,000	11/16/2016.	12/01/2046.
001192	AM	5	AGL Capital Corp.....					2	2FE	6,971,860	93.710	6,559,700	7,000,000	6,978,438	0	2,514	0	0	3.250	3.297	JD.....	10,111	227,500	05/13/2016.	06/15/2026.
00122@	AA	9	AES Southland ENERGY.....					4	2PL	14,256,286	91.563	13,053,483	14,256,286	14,256,286	0	0	0	0	4.500	4.525	FMAN.....	55,243	416,530	11/30/2018.	02/29/2040.
00130H	BT	1	AES Corporation.....					2	3FE	4,925,000	98.000	4,900,000	5,000,000	4,955,519	0	8,876	0	0	4.875	5.105	MN.....	31,146	243,750	04/29/2015.	05/15/2023.
00130H	BX	2	AES Corporation.....					2	3FE	3,532,500	102.000	3,570,000	3,500,000	3,523,433	0	(3,622)	0	0	6.000	5.853	MN.....	26,833	210,000	05/23/2016.	05/15/2026.
00206R	CE	0	AT&T INC.....					2	2FE	2,478,835	99.434	2,411,275	2,425,000	2,456,539	0	(5,715)	0	0	3.900	3.611	MS.....	28,898	94,575	11/06/2014.	03/11/2024.
00206R	CQ	3	AT&T INC.....					2	2FE	4,710,200	89.324	4,466,200	5,000,000	4,725,743	0	4,519	0	0	4.750	5.125	MN.....	30,347	237,500	05/13/2015.	05/15/2046.
00206R	CY	6	AT&T INC.....						2FE	2,998,625	102.180	3,065,400	3,000,000	2,999,559	0	347	0	0	5.200	5.213	MS.....	45,933	156,000	03/21/2016.	03/15/2020.
00206R	DA	7	AT&T INC.....						2FE	3,089,243	103.449	3,103,470	3,000,000	3,041,329	0	(17,862)	0	0	5.000	4.326	MS.....	50,000	150,000	03/21/2016.	03/01/2021.
00206R	DB	5	AT&T INC.....						2FE	1,993,436	100.506	2,010,120	2,000,000	1,996,305	0	1,065	0	0	3.800	3.862	MS.....	22,378	76,000	03/21/2016.	03/15/2022.
002474	A#	1	AZZ INC Note R-38.....						2	5,000,000	102.842	5,142,100	5,000,000	5,000,000	0	0	0	0	5.420	5.420	JJ.....	121,197	271,000	01/20/2011.	01/20/2021.
002824	BH	2	Abbott Laboratories.....					2	2FE	21,894,670	105.518	23,213,960	22,000,000	21,898,456	0	1,642	0	0	4.900	4.930	MN.....	92,828	1,078,000	11/30/2016.	11/30/2046.
00287Y	AM	1	ABBVIE INC.....						2FE	15,606,160	88.719	14,195,040	16,000,000	15,624,094	0	8,549	0	0	4.400	4.562	MN.....	107,556	704,000	11/15/2016.	11/06/2042.
00287Y	AS	8	ABBVIE INC.....					2	2FE	4,972,100	91.387	4,569,350	5,000,000	4,973,807	0	492	0	0	4.700	4.735	MN.....	30,681	235,000	05/13/2015.	05/14/2045.
003009	A*	8	Aberdeen Asia-Pacific Income Series A No.....						1FE	2,000,000	98.925	1,978,500	2,000,000	2,000,000	0	0	0	0	3.050	3.050	JD.....	3,219	61,000	06/12/2013.	06/12/2020.
003009	A@	6	Aberdeen Asia-Pacific Income Series B No.....						1FE	1,000,000	99.704	997,040	1,000,000	1,000,000	0	0	0	0	3.690	3.690	JD.....	1,948	36,900	06/12/2013.	06/12/2023.
00440E	AS	6	Ace Ina Holdings.....						1FE	6,998,810	97.894	6,852,580	7,000,000	6,999,216	0	113	0	0	3.150	3.152	MS.....	64,925	220,500	03/09/2015.	03/15/2025.
00440E	AW	7	Ace Ina Holdings.....					2	1FE	3,613,670	103.337	3,616,795	3,500,000	3,611,816	0	(1,992)	0	0	4.350	4.148	MN.....	24,529	152,250	02/09/2018.	11/03/2045.
00507V	AK	5	Activision Blizzard Inc.....					2	2FE	6,972,980	94.133	6,589,310	7,000,000	6,978,364	0	2,415	0	0	3.400	3.446	MS.....	70,078	238,000	09/14/2016.	09/15/2026.
00507V	AN	9	Activision Blizzard Inc.....					2	2FE	18,910,456	90.173	17,313,216	19,200,000	18,908,287	0	(1,502)	0	0	4.500	4.592	JD.....	38,400	661,500	10/03/2018.	06/15/2047.
00510R	AC	7	ACUITY BRANDS LIGHTING.....						2FE	8,859,710	102.276	9,204,840	9,000,000	8,982,544	0	17,241	0	0	6.000	6.213	JD.....	24,000	540,000	01/04/2010.	12/15/2019.
00724F	AB	7	Adobe Systems Inc.....						1FE	7,950,960	101.999	8,159,920	8,000,000	7,993,489	0	5,718	0	0	4.750	4.828	FA.....	158,333	380,000	01/25/2010.	02/01/2020.
00751Y	AA	4	Advanced Auto Parts.....						2FE	6,115,800	102.440	6,146,400	6,000,000	6,020,659	0	(14,648)	0	0	5.750	5.478	MN.....	57,500	345,000	04/06/2011.	05/01/2020.
00817Y	AQ	1	Aetna Inc.....					2	2FE	4,979,050	96.804	4,840,200	5,000,000	4,986,850	0	1,982	0	0	3.500	3.550	MN.....	22,361	175,000	11/03/2014.	11/15/2024.
008252	AM	0	Affiliated Managers Grp Inc.....						1FE	12,388,346	102.085	12,556,455	12,300,000	12,350,673	0	(8,776)	0	0	4.250	4.159	FA.....	197,483	522,750	04/17/2014.	02/15/2024.
00846U	AG	6	Agilent Technologies Inc.....						2FE	6,043,740	102.689	6,161,340	6,000,000	6,008,809	0	(5,404)	0	0	5.000	4.900	JJ.....	138,333	300,000	04/08/2011.	07/15/2020.
00846U	AJ	0	Agilent Technologies Inc.....					2	2FE	4,842,100	101.045	5,052,250	5,000,000	4,920,513	0	15,563	0	0	3.875	4.264	JJ.....	89,340	193,750	06/20/2013.	07/15/2023.
010392	EZ	7	Alabama Pwr Co.....						1FE	6,777,883	122.794	6,843,310	5,573,000	6,673,335	0	(34,712)	0	0	6.125	4.577	MN.....	43,616	341,346	10/29/2015.	05/15/2038.
01185*	AA	3	ALASKA VENTURES.....					4	2PL	9,122,631	96.400	8,794,216	9,122,631	9,122,631	0	0	0	0	4.670	4.698	MJSD.....	1,183	422,354	06/30/2018.	06/30/2033.
012725	AA	5	ALBEMARLE CORP.....					2	2FE	3,964,040	101.795	4,071,800	4,000,000	3,991,649	0	3,997	0	0	4.500	4.613	JD.....	8,000	180,000	12/07/2010.	12/15/2020.
013078	AA	8	ALBERTO-CULVER COMPANY.....						1FE	1,999,180	102.956	2,059,120	2,000,000	1,999,864	0	90	0	0	5.150	5.155	JD.....	8,583	103,000	05/18/2010.	06/01/2020.
013817	AJ	0	Alcoa Inc.....						3FE	5,744,610	96.000	5,760,000	6,000,000	5,844,967	0	14,065	0	0	5.900	6.309	FA.....	147,500	354,000	12/03/2009.	02/01/2027.

SCHEDULE D - PART 1

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

E10.11

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01439@	AG	2				2PL	10,000,000	106.091	10,609,100	10,000,000	10,000,000	0	0	0	0	5.940	5.940	AO	143,550	594,000	04/04/2007	04/04/2022
015271	AC	3			2	2FE	5,037,330	103.012	5,150,600	5,000,000	5,013,334	0	(4,017)	0	0	4.600	4.505	AO	57,500	230,000	02/23/2012	04/01/2022
015271	AD	1			2	2FE	2,991,360	100.696	3,020,880	3,000,000	2,995,756	0	856	0	0	3.900	3.935	JD	5,200	117,000	05/29/2013	06/15/2023
015271	AG	4			2	2FE	1,998,240	100.169	2,003,380	2,000,000	1,998,672	0	96	0	0	4.500	4.508	JJ	37,750	90,000	07/09/2014	07/30/2029
016900	AC	6				4FE	4,813,880	98.000	3,920,000	4,000,000	4,493,259	0	(58,394)	0	0	6.950	4.840	JD	12,356	278,000	10/16/2012	12/15/2025
017175	AB	6				2FE	4,304,440	103.424	4,136,960	4,000,000	4,068,440	0	(37,879)	0	0	5.625	4.568	MS	66,250	225,000	05/15/2012	09/15/2020
017175	AC	4				2FE	2,996,940	104.649	3,139,470	3,000,000	2,998,762	0	318	0	0	4.950	4.963	JD	1,650	148,500	06/21/2012	06/27/2022
017175	AD	2			2	2FE	4,207,337	98.124	4,101,583	4,180,000	4,206,555	0	(529)	0	0	4.900	4.856	MS	60,308	204,820	02/02/2017	09/15/2044
01741R	AE	2			2	4FE	5,561,900	98.500	4,925,000	5,000,000	5,148,415	0	(78,117)	0	0	5.950	4.213	JJ	137,181	297,500	02/22/2013	01/15/2021
01741R	AF	9			2	4FE	4,999,550	102.375	5,118,750	5,000,000	5,000,191	0	192	0	0	7.875	7.874	FA	148,750	393,750	07/09/2013	08/15/2023
020002	AY	7				1FE	587,214	105.732	533,947	505,000	584,734	0	(2,037)	0	0	5.200	4.131	JJ	12,109	26,260	10/04/2017	01/15/2042
020002	BC	4			2	1FE	2,489,400	97.643	2,441,075	2,500,000	2,489,802	0	188	0	0	4.200	4.225	JD	4,667	105,000	12/01/2016	12/05/2046
02209S	AM	5				2FE	9,890,200	81.030	8,103,000	10,000,000	9,895,717	0	2,490	0	0	4.250	4.321	FA	167,639	425,000	12/08/2016	08/09/2042
02209S	AQ	6				2FE	3,987,600	83.578	3,343,120	4,000,000	3,988,255	0	261	0	0	4.500	4.520	MN	29,500	180,000	03/10/2017	05/02/2043
02209S	AR	4				2FE	5,690,850	93.628	4,681,400	5,000,000	5,664,394	0	(14,113)	0	0	5.375	4.487	JJ	112,726	268,750	01/30/2017	01/31/2044
02209S	AS	2				2FE	500,280	98.379	491,895	500,000	500,280	0	0	0	0	4.000	3.987	JJ	8,389	0	11/21/2018	01/31/2024
02209S	AV	5			2	2FE	4,883,300	76.563	3,828,150	5,000,000	4,886,873	0	2,197	0	0	3.875	4.011	MS	56,510	193,750	06/16/2017	09/16/2046
023135	AN	6			2	1FE	5,990,340	102.419	6,145,140	6,000,000	5,993,846	0	908	0	0	3.800	3.819	JD	16,467	228,000	12/04/2014	12/05/2024
023135	AQ	9			2	1FE	13,519,330	111.259	13,351,080	12,000,000	13,458,513	0	(31,815)	0	0	4.950	4.170	JD	42,900	594,000	05/02/2017	12/05/2044
023135	BN	5			2	1FE	12,984,913	109.991	14,298,830	13,000,000	12,986,873	0	1,883	0	0	5.200	5.218	JD	52,578	676,000	12/20/2017	12/03/2025
02360F	AA	4				1FE	4,430,886	101.381	4,841,957	4,776,000	4,747,501	0	36,333	0	0	5.100	5.930	AO	60,894	243,576	04/30/2007	10/01/2019
02361D	AT	7			2	1FE	2,997,210	106.159	3,184,770	3,000,000	2,997,210	0	0	0	0	4.500	4.506	MS	17,250	0	11/05/2018	03/15/2049
023761	AA	7			4	1FE	7,430,413	98.742	7,297,033	7,389,999	7,425,053	0	(2,959)	0	0	3.650	3.574	FA	101,900	269,735	01/06/2017	08/15/2030
023764	AA	1			4	1FE	4,497,500	95.400	4,290,615	4,497,500	4,497,500	0	0	0	0	3.650	3.650	JD	7,296	164,159	05/02/2016	12/15/2029
023771	S2	5			4	1FE	8,224,159	95.534	8,054,007	8,430,514	8,225,396	0	1,237	0	0	3.250	3.639	AO	57,843	179,706	12/11/2018	04/15/2030
02378W	AA	7			4	2FE	1,316,250	100.420	1,321,778	1,316,250	1,316,250	0	0	0	0	4.950	4.949	FA	24,614	65,154	01/05/2017	08/15/2026
02406P	AK	6				4FE	297,840	101.812	276,929	272,000	275,883	0	(4,228)	0	0	7.750	6.039	MN	2,694	33,301	12/26/2012	11/15/2019
024836	AB	4			2	2FE	11,032,770	100.544	11,059,840	11,000,000	11,020,007	0	(3,342)	0	0	4.125	4.086	JJ	226,875	453,750	09/30/2014	07/01/2024
025816	AZ	2				1FE	16,744,027	141.962	15,512,188	10,927,000	16,506,629	0	(185,040)	0	0	8.150	4.238	MS	252,323	890,551	09/29/2017	03/19/2038
025816	BK	4			2	1FE	20,637,948	97.878	19,967,112	20,400,000	20,571,684	0	(26,032)	0	0	3.625	3.465	JD	53,408	739,500	05/12/2016	12/05/2024
025932	AK	0			2	2FE	4,980,400	94.539	4,726,950	5,000,000	4,984,410	0	1,753	0	0	3.500	3.547	FA	66,111	175,000	08/15/2016	08/15/2026
025932	AL	8			2	2FE	10,262,703	90.195	8,939,226	9,911,000	10,254,904	0	(6,285)	0	0	4.500	4.286	JD	19,822	445,995	08/15/2017	06/15/2047
026874	BW	6				2FE	13,371,350	105.637	12,676,440	12,000,000	12,345,097	0	(164,706)	0	0	6.400	4.839	JD	34,133	768,000	03/08/2012	12/15/2020
026874	DA	2			2	2FE	4,915,800	89.613	4,480,650	5,000,000	4,919,424	0	1,630	0	0	4.500	4.608	JJ	103,125	225,000	11/17/2016	07/16/2044
026874	DL	8			2	2FE	2,485,325	91.981	2,299,525	2,500,000	2,485,518	0	193	0	0	4.750	4.787	AO	29,688	61,024	03/19/2018	04/01/2048
03027W	AJ	1			2	1FE	10,000,000	98.542	9,854,200	10,000,000	10,000,000	0	0	0	0	3.070	3.070	MON	13,644	307,000	03/06/2013	03/15/2023
03027X	AA	8				2FE	2,027,200	102.775	2,055,500	2,000,000	2,010,080	0	(2,865)	0	0	4.700	4.529	MS	27,678	94,000	03/14/2012	03/15/2022
03027X	AB	6				2FE	5,937,270	98.364	5,901,840	6,000,000	5,971,669	0	6,330	0	0	3.500	3.626	JJ	88,083	210,000	03/04/2013	01/31/2023
03028P	E@	1				1	10,000,000	91.746	9,174,600	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JD	20,000	360,000	12/11/2014	12/11/2029
03028P	H*	0				1	15,000,000	93.180	13,977,000	15,000,000	15,000,000	0	0	0	0	3.930	3.930	JJ	271,825	293,113	01/16/2018	01/15/2048
03040W	AD	7				1FE	3,079,447	127.455	2,800,186	2,197,000	3,046,547	0	(30,751)	0	0	6.593	3.715	AO	30,579	144,848	12/04/2017	10/15/2037

SCHEDULE D - PART 1

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

E10.12

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03040W	AJ	4	American Water Works.....	.....	..	.....2	1FE	.....2,276,208	.....99.547	.....2,096,460	.....2,106,000	.....2,271,465	.....0	.....(4,308)	.....0	.....0	.....4.300	.....3.791	JD.....	.....7,547	.....90,558	02/08/2018.	12/01/2042.
03040W	AP	0	American Water Works.....	.....	..	.....2	1FE	.....346,072	.....94.555	.....321,487	.....340,000	.....345,979	.....0	.....(93)	.....0	.....0	.....4.000	.....3.895	JD.....	.....1,133	.....13,600	02/06/2018.	12/01/2046.
03040W	AR	6	American Water Works.....	.....	..	.....2	1FE	.....4,199,019	.....90.215	.....3,770,987	.....4,180,000	.....4,198,844	.....0	.....(175)	.....0	.....0	.....3.750	.....3.724	MS.....	.....52,250	.....165,894	01/10/2018.	09/01/2047.
03063#	AB	0	AMERICOLD REALTY OPERATING PAR.....	.....	..	.....2	ZZ	.....2,000,000	.....102.702	.....2,054,040	.....2,000,000	.....2,000,000	.....0	.....0	.....0	.....0	.....4.860	.....4.860	JJ.....	.....7,290	.....0	12/04/2018.	01/08/2029.
03073E	AM	7	Amerisourcebergen Corp.....	.....	..	.....2	2FE	.....10,642,567	.....95.676	.....10,141,656	.....10,600,000	.....10,627,466	.....0	.....(4,227)	.....0	.....0	.....3.250	.....3.201	MS.....	.....114,833	.....344,500	03/19/2015.	03/01/2025.
03073E	AN	5	Amerisourcebergen Corp.....	.....	..	.....2	2FE	.....21,329,362	.....86.153	.....18,463,449	.....21,431,000	.....21,333,641	.....0	.....2,166	.....0	.....0	.....4.250	.....4.279	MS.....	.....303,606	.....910,818	10/24/2017.	03/01/2045.
03076C	AD	8	AMERIPRISE FINANCIAL INC.....	.....	..	.....	1FE	.....4,998,550	.....102.018	.....5,100,900	.....5,000,000	.....4,999,929	.....0	.....138	.....0	.....0	.....7.300	.....7.303	JD.....	.....3,042	.....365,000	06/03/2009.	06/28/2019.
03076C	AG	1	Ameriprise Financial Inc.....	.....	..	.....	1FE	.....9,965,600	.....100.027	.....10,002,700	.....10,000,000	.....9,978,878	.....0	.....3,214	.....0	.....0	.....3.700	.....3.741	AO.....	.....78,111	.....370,000	09/15/2014.	10/15/2024.
03076C	AH	9	Ameriprise Financial Inc.....	.....	..	.....2	1FE	.....4,994,650	.....93.260	.....4,663,000	.....5,000,000	.....4,995,872	.....0	.....472	.....0	.....0	.....2.875	.....2.887	MS.....	.....42,326	.....143,750	08/08/2016.	09/15/2026.
031100	E*	7	Ametek Inc Series J No. RJ-52.....	.....	..	.....	2	.....7,000,000	.....99.343	.....6,954,010	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....3.730	.....3.730	MS.....	.....66,000	.....261,100	09/30/2014.	09/30/2024.
031162	AZ	3	Amgen Inc.....	.....	..	.....	2FE	.....5,092,650	.....100.206	.....5,010,300	.....5,000,000	.....5,000,987	.....0	.....(11,526)	.....0	.....0	.....5.700	.....5.459	FA.....	.....118,750	.....285,000	02/03/2009.	02/01/2019.
031162	BA	7	Amgen Inc.....	.....	..	.....	2FE	.....5,390,750	.....119.932	.....5,996,600	.....5,000,000	.....5,330,374	.....0	.....(8,490)	.....0	.....0	.....6.400	.....5.837	FA.....	.....133,333	.....320,000	02/18/2010.	02/01/2039.
031162	BZ	2	Amgen Inc.....	.....	..	.....2	2FE	.....2,914,530	.....94.119	.....2,823,570	.....3,000,000	.....2,917,870	.....0	.....1,585	.....0	.....0	.....4.400	.....4.580	MN.....	.....22,000	.....132,000	11/17/2016.	05/01/2045.
031162	CD	0	Amgen Inc.....	.....	..	.....2	2FE	.....9,905,400	.....96.280	.....9,628,000	.....10,000,000	.....9,908,708	.....0	.....1,436	.....0	.....0	.....4.563	.....4.620	JD.....	.....20,280	.....456,300	11/15/2016.	06/15/2048.
032095	AB	7	Amphenol Corp.....	.....	..	.....2	2FE	.....3,989,840	.....102.515	.....4,100,600	.....4,000,000	.....3,996,437	.....0	.....1,065	.....0	.....0	.....4.000	.....4.031	FA.....	.....66,667	.....160,000	01/19/2012.	02/01/2022.
032511	AY	3	Anadarko Petroleum Corp.....	.....	..	.....	2FE	.....998,760	.....108.394	.....1,083,940	.....1,000,000	.....999,061	.....0	.....28	.....0	.....0	.....6.450	.....6.459	MS.....	.....18,992	.....64,500	05/07/2010.	09/15/2036.
03522A	AD	2	ANHEUSER-BUSCH CO/INBEV.....	.....	..	.....2	2FE	.....943,930	.....94.611	.....946,110	.....1,000,000	.....944,544	.....0	.....614	.....0	.....0	.....3.650	.....4.575	FA.....	.....15,208	.....0	11/27/2018.	02/01/2026.
03522A	AF	7	ANHEUSER-BUSCH CO/INBEV.....	.....	..	.....2	2FE	.....20,530,747	.....93.058	.....17,681,020	.....19,000,000	.....20,527,162	.....0	.....(3,584)	.....0	.....0	.....4.900	.....4.374	FA.....	.....387,917	.....0	11/13/2018.	02/01/2046.
035240	AF	7	ANHEUSER-BUSCH INBEV WOR.....	.....	..	.....	2FE	.....1,930,315	.....105.212	.....2,104,240	.....2,000,000	.....1,934,748	.....0	.....2,234	.....0	.....0	.....5.875	.....6.194	JD.....	.....5,222	.....117,500	12/16/2016.	06/15/2035.
035240	AN	0	ANHEUSER-BUSCH INBEV WOR.....	.....	..	.....2	2FE	.....4,971,700	.....90.114	.....4,505,700	.....5,000,000	.....4,972,115	.....0	.....415	.....0	.....0	.....4.600	.....4.635	AO.....	.....48,556	.....122,028	03/20/2018.	04/15/2048.
037389	AW	3	Aon Corp.....	.....	..	.....	2FE	.....1,040,360	.....102.941	.....1,029,410	.....1,000,000	.....1,008,436	.....0	.....(4,557)	.....0	.....0	.....5.000	.....4.491	MS.....	.....12,639	.....50,000	10/19/2010.	09/30/2020.
037411	AW	5	Apache Corp.....	.....	..	.....2	2FE	.....1,985,840	.....90.028	.....1,800,560	.....2,000,000	.....1,988,055	.....0	.....295	.....0	.....0	.....5.100	.....5.146	MS.....	.....34,000	.....102,000	10/15/2010.	09/01/2040.
037411	AY	1	Apache Corp.....	.....	..	.....2	2FE	.....4,054,120	.....92.803	.....3,712,120	.....4,000,000	.....4,054,038	.....0	.....(82)	.....0	.....0	.....5.250	.....5.148	FA.....	.....87,500	.....0	10/02/2018.	02/01/2042.
03765H	AA	9	APOLLO MANAGEMENT HOLDIN.....	.....	..	.....	1FE	.....4,986,100	.....100.093	.....5,004,650	.....5,000,000	.....4,991,796	.....0	.....1,332	.....0	.....0	.....4.000	.....4.034	MN.....	.....17,222	.....200,000	05/27/2014.	05/30/2024.
037833	BX	7	Apple Computer Inc.....	.....	..	.....2	1FE	.....9,686,790	.....106.586	.....9,592,740	.....9,000,000	.....9,665,810	.....0	.....(13,162)	.....0	.....0	.....4.650	.....4.184	FA.....	.....148,800	.....418,500	02/09/2018.	02/23/2046.
037833	CD	0	Apple Computer Inc.....	.....	..	.....2	1FE	.....3,490,725	.....94.527	.....3,308,445	.....3,500,000	.....3,491,141	.....0	.....177	.....0	.....0	.....3.850	.....3.865	FA.....	.....55,023	.....134,750	07/28/2016.	08/04/2046.
038222	AF	2	Applied Materials Inc.....	.....	..	.....	1FE	.....13,061,220	.....102.978	.....13,387,140	.....13,000,000	.....13,017,488	.....0	.....(6,651)	.....0	.....0	.....4.300	.....4.242	JD.....	.....24,844	.....559,000	06/22/2011.	06/15/2021.
038222	AG	0	Applied Materials Inc.....	.....	..	.....	1FE	.....11,350,258	.....118.350	.....10,473,975	.....8,850,000	.....11,274,711	.....0	.....(64,354)	.....0	.....0	.....5.850	.....3.990	AD.....	.....23,010	.....517,725	01/19/2018.	06/15/2041.
038222	AM	7	Applied Materials Inc.....	.....	..	.....2	1FE	.....9,599,040	.....98.389	.....8,855,010	.....9,000,000	.....9,585,773	.....0	.....(11,516)	.....0	.....0	.....4.350	.....3.959	JO.....	.....97,875	.....391,500	11/29/2017.	04/01/2047.
038336	E*	0	APTARGROUP INC Series 2014-A-3 No. A-3 R.....	.....	..	.....	2	.....5,000,000	.....96.149	.....4,807,450	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....3.610	.....3.610	JD.....	.....7,521	.....180,500	12/16/2014.	12/16/2025.
03838W	AA	9	AQUARION COMPANY INC.....	.....	..	.....2	2FE	.....12,938,330	.....101.674	.....13,217,620	.....13,000,000	.....12,962,246	.....0	.....5,776	.....0	.....0	.....4.000	.....4.058	FA.....	.....196,444	.....520,000	01/07/2015.	08/15/2024.
03923@	AA	4	ARCADIS NV Note 6.....	.....	..	.....	2PL	.....10,000,000	.....97.850	.....9,785,000	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....5.100	.....5.100	JD.....	.....4,250	.....510,010	06/28/2011.	06/28/2021.
03939C	AB	9	ARCH CAPITAL FINANCE LLC.....	.....	..	.....2	2FE	.....18,046,830	.....104.958	.....18,892,440	.....18,000,000	.....18,045,321	.....0	.....(767)	.....0	.....0	.....5.031	.....5.014	JD.....	.....40,248	.....905,580	11/29/2016.	12/15/2046.
039483	AU	6	Archer Daniels Midland.....	.....	..	.....	1FE	.....4,870,100	.....111.184	.....5,559,200	.....5,000,000	.....4,903,400	.....0	.....3,441	.....0	.....0	.....5.375	.....5.554	MS.....	.....79,132	.....268,750	09/19/2005.	09/15/2035.
039483	AX	0	Archer Daniels Midland.....	.....	..	.....	1FE	.....8,541,712	.....126.198	.....7,685,458	.....6,090,000	.....8,353,828	.....0	.....(80,626)	.....0	.....0	.....6.450	.....3.710	JJ.....	.....181,127	.....392,805	08/05/2016.	01/15/2038.
039483	BH	4	Archer Daniels Midland.....	.....	..	.....	1FE	.....3,402,997	.....94.604	.....3,107,741	.....3,285,000	.....3,400,051	.....0	.....(2,755)	.....0	.....0	.....4.016	.....3.794	AO.....	.....27,485	.....131,926	11/30/2017.	04/16/2043.
039483	BM	3	Archer Daniels Midland.....	.....	..	.....2	1FE	.....14,068,811	.....90.665	.....12,869,897	.....14,195,000	.....14,071,887	.....0	.....2,401	.....0	.....0	.....3.750	.....3.800	MS.....	.....156,736	.....533,791	10/17/2017.	09/15/2047.
04004#	AA	2	Center Operating Company AKA Dallas Aren.....	.....	..	.....4	2FE	.....772,925	.....109.755	.....848,324	.....772,925	.....772,925	.....0	.....0	.....0	.....0	.....8.200	.....8.284	MUSD.	.....176	.....63,380	03/30/2001.	09/30/2023.
04021L	AA	8	ARGOS MERGER SUB INC.....	.....	..	.....2	6FE	.....2,568,750	.....58.750	.....1,468,750	.....2,500,000	.....1,468,750	.....(1,059,770)	.....(20,410)	.....0	.....0	.....7.125	.....6.560	MS.....	.....52,448	.....178,125	03/18/2015.	03/15/2023.
040555	CM	4	Arizona Pub Svc Co.....	.....	..	.....2	1FE	.....1,189,130	.....108.555	.....1,085,550	.....1,000,000	.....1,182,952	.....0	.....(5,154)	.....0	.....0	.....5.050	.....3.819	MS.....	.....16,833	.....50,500	10/16/2017.	09/01/2041.
040555	CP	7	Arizona Pub Svc Co.....	.....	..	.....2	1FE	.....4,796,027	.....105.342	.....4,509,691	.....4,281,000	.....4,782,133	.....0	.....(11,696)	.....0	.....0	.....4.700	.....3.950	JJ.....	.....92,779	.....182,149	02/08/2018.	01/15/2044.

SCHEDULE D - PART 1

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

E10.13

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
040555	CX	0	Arizona Pub Svc Co.....					2	1FE	6,957,496	98.324	6,882,680	7,000,000	6,957,814	0	318	0	0	4.200	4.236	FA	115,967	0	08/07/2018	08/15/2048
04248N	AA	1	ARMY HAWAII FAMILY HSG.....					4	1FE	16,704,590	110.801	15,447,125	13,941,323	16,565,136	0	(60,250)	0	0	5.524	4.081	JD	34,227	731,360	07/09/2018	06/15/2050
042735	BA	7	Arrow Electronics Inc.....						2FE	8,130,000	102.845	8,227,600	8,000,000	8,020,933	0	(15,922)	0	0	6.000	5.779	AO	120,000	480,000	10/15/2010	04/01/2020
042735	BC	3	Arrow Electronics Inc.....					2	2FE	1,984,040	101.396	2,027,920	2,000,000	1,992,502	0	1,600	0	0	4.500	4.600	MS	30,000	90,000	02/12/2013	03/01/2023
04317@	AN	8	ARTHUR J GALLAGHER & CO Series O Note O-----					2		2,000,000	96.573	1,931,460	2,000,000	2,000,000	0	0	0	0	4.310	4.310	JD	1,676	86,200	06/24/2014	06/24/2025
04317@	BF	4	AJ GALLAGHER.....						2	5,000,000	97.733	4,886,650	5,000,000	5,000,000	0	0	0	0	4.590	4.590	JD	11,475	114,750	06/13/2018	06/28/2033
04317@	BG	2	AJ GALLAGHER.....						2	7,000,000	96.707	6,769,490	7,000,000	7,000,000	0	0	0	0	4.690	4.690	JD	16,415	164,150	06/13/2018	06/28/2038
04351L	AB	6	ASCENSION HEALTH.....						1FE	5,000,000	96.683	4,834,150	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN	25,204	197,250	04/25/2016	11/15/2046
04774#	AA	0	ATLANTA FALCONS Series A.....					4	2FE	5,848,444	90.863	5,314,071	5,848,444	5,848,444	0	0	0	0	3.590	3.590	MS	69,986	209,959	08/25/2016	09/01/2042
04774#	AB	8	ATLANTA FALCONS Series B.....					4	2FE	3,898,962	90.766	3,538,932	3,898,962	3,898,962	0	0	0	0	3.590	3.590	MS	46,658	139,973	11/01/2016	09/01/2042
048677	AG	3	ATLANTIC MARINE CORP COM.....					4	1FE	7,736,999	121.111	7,575,128	6,254,669	7,664,268	0	(30,401)	0	0	6.158	4.450	JD	32,097	385,164	07/26/2016	12/01/2051
049560	AJ	4	Atmos Energy.....						1FE	2,994,390	101.097	3,032,910	3,000,000	2,999,832	0	803	0	0	8.500	8.529	MS	75,083	255,000	03/23/2009	03/15/2019
052769	AB	2	Autodesk Inc.....					2	2FE	2,995,980	99.234	2,977,020	3,000,000	2,998,240	0	407	0	0	3.600	3.616	JD	4,800	108,000	12/10/2012	12/15/2022
05348E	AU	3	Avalon Bay Communities.....					2	1FE	9,925,100	99.471	9,947,100	10,000,000	9,952,753	0	7,111	0	0	3.500	3.590	MN	44,722	350,000	11/12/2014	11/15/2024
05348E	AZ	2	Avalon Bay Communities.....					2	1FE	1,975,880	92.327	1,846,540	2,000,000	1,976,894	0	450	0	0	3.900	3.969	AO	16,467	78,000	10/07/2016	10/15/2046
053611	AF	6	AVERY DENNISON CORP.....						2FE	1,998,620	102.217	2,044,340	2,000,000	1,999,781	0	161	0	0	5.375	5.384	AO	22,694	107,500	04/08/2010	04/15/2020
05367A	AD	5	AVIATION CAPITAL GROUP.....						2FE	3,000,000	106.174	3,185,220	3,000,000	3,000,000	0	0	0	0	6.750	6.750	AO	47,813	202,500	03/30/2011	04/06/2021
05526D	BF	1	BAT CAPITAL CORP.....					2	2FE	10,000,000	79.993	7,999,300	10,000,000	10,000,000	0	0	0	0	4.540	4.540	FA	171,511	454,000	08/08/2017	08/15/2047
05565E	G#	6	BMW US Capital Series N No. N-21.....						1	10,000,000	99.002	9,900,200	10,000,000	10,000,000	0	0	0	0	4.030	4.030	FA	154,483	403,000	02/13/2014	02/13/2026
05565E	H#	5	BMW US Capital Series B No. B-8.....						1	13,000,000	95.714	12,442,820	13,000,000	13,000,000	0	0	0	0	3.300	3.300	FA	158,492	429,000	02/18/2015	02/18/2025
06051G	GG	8	Bank of America Corp.....					2	1FE	5,494,900	96.463	4,823,150	5,000,000	5,484,953	0	(9,363)	0	0	4.443	3.873	JJ	99,350	222,150	11/30/2017	01/20/2048
06051G	GR	4	Bank of America Corp.....					2	1FE	30,000,000	94.988	28,496,400	30,000,000	30,000,000	0	0	0	0	3.593	3.593	JJ	479,067	1,077,900	07/18/2017	07/21/2028
063904	AA	4	BANK OF THE OZARKS.....					2	2PL	4,300,000	102.243	4,396,449	4,300,000	4,300,000	0	0	0	0	5.500	4.346	JJ	118,250	236,500	06/16/2016	07/01/2026
06406G	AA	9	BANK OF NY MELLON CORP.....					2	1FE	8,832,228	92.019	8,446,424	9,179,000	8,874,246	0	25,722	0	0	3.000	3.400	AO	46,660	275,370	05/11/2017	10/30/2028
06406H	BY	4	BANK OF NEW YORK MELLON.....					2	1FE	3,894,560	101.189	4,047,560	4,000,000	3,967,025	0	11,273	0	0	3.550	3.872	MS	38,656	142,000	10/12/2011	09/23/2021
06406Y	AA	0	BANK OF NY MELLON CORP.....					2	1FE	5,144,615	93.819	5,160,045	5,500,000	5,163,206	0	18,591	0	0	3.300	4.013	FA	64,533	90,750	07/10/2018	08/23/2029
06849R	AK	8	BARRICK NA FINANCE LLC.....						2FE	3,334,170	105.684	3,170,520	3,000,000	3,331,397	0	(2,773)	0	0	5.750	4.963	MN	28,750	86,250	07/24/2018	05/01/2043
070101	AH	3	BASIN ELECTRIC PWR COOP.....					2	1FE	22,855,916	101.575	21,258,632	20,929,000	22,814,782	0	(34,744)	0	0	4.750	4.198	AO	179,495	994,128	01/24/2018	04/26/2047
07123#	AA	1	BATON ROUGE.....					4	1Z	9,627,765	96.541	9,294,740	9,627,765	9,627,765	0	0	0	0	4.320	4.359	MON	18,485	415,919	12/18/2017	11/15/2037
071813	BP	3	Baxter International Inc.....					2	1FE	1,276,560	83.026	1,245,390	1,500,000	1,284,750	0	3,937	0	0	3.500	4.403	FA	19,833	52,500	11/16/2016	08/15/2046
072863	AF	0	BAYLOR SCOTT & WHITE HOL.....					2	1FE	35,124,454	97.280	34,218,240	35,175,000	35,127,603	0	37,744	0	0	3.967	3.975	MN	178,300	1,395,392	05/10/2016	11/15/2046
07330M	AA	5	Branch Banking & Trust.....					2	1FE	5,081,650	99.261	4,963,050	5,000,000	5,059,709	0	(6,558)	0	0	3.800	3.622	AO	32,194	190,000	06/18/2015	10/30/2026
075887	AV	1	Becton Dickinson.....						2FE	6,762,060	108.934	6,536,040	6,000,000	6,717,567	0	(22,146)	0	0	6.000	5.019	MN	46,000	360,000	10/06/2016	05/15/2039
075887	BF	5	Becton Dickinson.....					2	2FE	2,552,850	96.719	2,476,006	2,560,000	2,552,958	0	108	0	0	3.734	3.785	JD	4,248	90,923	11/21/2018	12/15/2024
075887	BX	6	Becton Dickinson.....					2	2FE	5,826,232	94.542	5,245,190	5,548,000	5,819,579	0	(4,906)	0	0	4.669	4.364	JD	17,989	259,036	07/25/2017	06/06/2047
075887	CE	7	Becton Dickinson.....						2FE	10,511,988	112.367	11,236,700	10,000,000	10,466,045	0	(45,568)	0	0	6.700	5.953	JD	55,833	617,889	12/29/2017	12/01/2026
075896	AA	8	Bed Bath & Beyond Inc.....					2	3FE	1,999,980	82.324	1,646,480	2,000,000	2,000,005	0	(1)	0	0	3.749	3.749	FA	31,242	74,980	07/14/2014	08/01/2024
081331	AC	4	BELVOIR LAND LLC.....						1FE	11,025,800	109.744	10,974,400	10,000,000	10,934,818	0	(36,540)	0	0	5.170	4.383	JD	22,978	517,000	05/31/2016	12/15/2035
084423	AP	7	Berkley WR.....						2FE	4,894,300	113.224	5,661,200	5,000,000	4,915,516	0	2,417	0	0	6.250	6.409	FA	118,056	312,500	04/10/2007	02/15/2037
084423	AS	1	Berkley WR.....						2FE	1,992,400	102.856	2,057,120	2,000,000	1,997,175	0	800	0	0	4.625	4.673	MS	27,236	92,500	03/13/2012	03/15/2022
084423	AT	9	Berkley WR.....						2FE	4,936,350	98.679	4,933,950	5,000,000	4,938,717	0	1,194	0	0	4.750	4.834	FA	98,958	237,500	03/15/2017	08/01/2044

SCHEDULE D - PART 1

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

E10.14

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
084664	BV	2	Berkshire Hathaway Finance.....				1FE	4,919,900	101.425	5,071,250	5,000,000	4,924,996	0	1,692	0	0	4.300	4.401	MN.....	27,472	215,000	12/15/2015.	05/15/2043.
084670	BK	3	Berkshire Hathaway Inc/CI A.....				1FE	4,052,799	104.272	3,890,388	3,731,000	4,040,908	0	(7,569)	0	0	4.500	3.962	FA.....	65,293	167,895	05/16/2017.	02/11/2043.
090572	AP	3	Bio Rad Laboratories Inc.....				2FE	7,218,742	102.563	7,512,740	7,325,000	7,299,635	0	12,045	0	0	4.875	5.063	JD.....	15,871	357,094	03/24/2011.	12/15/2020.
09062X	AD	5	Biogen Idec Inc.....			2	1FE	19,983,110	103.339	19,634,410	19,000,000	19,945,050	0	(18,099)	0	0	5.200	4.860	MS.....	290,911	988,000	11/15/2016.	09/15/2045.
092113	AH	2	BLACK HILLS CORP.....			2	2FE	2,985,900	100.981	3,029,430	3,000,000	2,992,369	0	1,368	0	0	4.250	4.308	MN.....	10,979	127,500	11/14/2013.	11/30/2023.
09247X	AE	1	Blackrock Inc.....				1FE	3,101,160	101.808	3,054,240	3,000,000	3,012,020	0	(12,371)	0	0	5.000	4.558	JD.....	8,750	150,000	10/20/2010.	12/10/2019.
09247X	AJ	0	Blackrock Inc.....				1FE	1,989,380	100.789	2,015,780	2,000,000	1,995,970	0	1,094	0	0	3.375	3.438	JD.....	5,625	67,500	05/22/2012.	06/01/2022.
097023	AK	1	Boeing Co.....				1FE	3,003,446	148.395	2,797,246	1,885,000	2,976,838	0	(25,783)	0	0	7.875	4.090	AO.....	31,338	148,444	12/18/2017.	04/15/2043.
097023	AW	5	Boeing Co.....				1FE	11,906,180	100.486	12,058,320	12,000,000	11,997,517	0	11,983	0	0	6.000	6.106	MS.....	212,000	720,000	03/10/2009.	03/15/2019.
097023	AZ	8	Boeing Co.....				1FE	4,075,560	102.151	4,086,040	4,000,000	4,010,195	0	(8,661)	0	0	4.875	4.639	FA.....	73,667	195,000	12/04/2009.	02/15/2020.
097023	BL	8	Boeing Co.....			2	1FE	1,893,919	91.552	1,844,773	2,015,000	1,898,093	0	2,554	0	0	3.500	3.854	MS.....	23,508	70,525	05/16/2017.	03/01/2045.
097023	CA	1	Boeing Co.....			2	1FE	2,438,525	99.092	2,477,300	2,500,000	2,439,402	0	877	0	0	3.450	3.747	MN.....	14,615		10/29/2018.	11/01/2028.
097023	CB	9	Boeing Co.....			2	1FE	4,666,650	96.001	4,800,050	5,000,000	4,667,608	0	958	0	0	3.850	4.245	MN.....	32,618	0	10/29/2018.	11/01/2048.
09776U	AB	2	BON SECOURS CHARITY HLTH.....				2FE	21,250,730	105.054	20,491,833	19,506,000	21,160,757	0	(57,083)	0	0	6.250	5.472	MN.....	203,188	1,187,875	09/07/2018.	11/01/2035.
099724	AH	9	Borg Warner.....			2	2FE	8,199,396	92.190	7,762,398	8,420,000	8,208,340	0	4,144	0	0	4.375	4.540	MS.....	108,466	368,375	11/29/2016.	03/15/2045.
099724	AJ	5	Borg Warner.....			2	2FE	2,993,940	97.996	2,939,880	3,000,000	2,996,003	0	570	0	0	3.375	3.399	MS.....	29,813	101,250	03/09/2015.	03/15/2025.
10112R	AW	4	BOSTON PROPERTIES LP.....			2	2FE	2,946,960	99.735	2,992,050	3,000,000	2,971,837	0	4,902	0	0	3.800	4.006	FA.....	47,500	114,000	06/20/2013.	02/01/2024.
10112R	BA	1	BOSTON PROPERTIES LP.....			2	2FE	996,410	102.506	1,025,060	1,000,000	996,436	0	26	0	0	4.500	4.545	JD.....	4,125	0	11/13/2018.	12/01/2028.
101137	AK	3	Boston Scientific Corp.....				2FE	3,422,985	102.540	3,588,900	3,500,000	3,489,564	0	9,436	0	0	6.000	6.301	JJ.....	96,833	210,000	03/16/2010.	01/15/2020.
10373Q	AC	4	BP CAP MARKETS AMERICA.....			2	1FE	4,967,750	100.524	5,026,200	5,000,000	4,968,412	0	662	0	0	3.937	4.016	MS.....	54,681	0	10/04/2018.	09/21/2028.
10373Q	AE	0	BP CAP MARKETS AMERICA.....			2	1FE	250,000	103.061	257,653	250,000	250,000	0	0	0	0	4.234	4.234	MN.....	1,617	0	11/01/2018.	11/06/2028.
10510K	AA	5	BRAMBLES USA INC.....				2FE	1,999,380	102.244	2,044,880	2,000,000	1,999,904	0	72	0	0	5.350	5.354	AO.....	26,750	107,000	03/24/2010.	04/01/2020.
10922N	AC	7	BRIGHTHOUSE FINANCIAL IN.....			2	2FE	1,298,440	84.692	1,270,380	1,500,000	1,300,805	0	2,365	0	0	3.700	5.698	JD.....	1,388	27,750	11/16/2018.	06/22/2027.
109641	AG	5	Brinker International.....				3FE	11,992,150	93.000	11,160,000	12,000,000	11,995,898	0	799	0	0	3.875	3.883	MN.....	59,417	465,000	05/30/2013.	05/15/2023.
110122	AQ	1	Bristol-Myers Squibb Co.....				1FE	6,178,177	123.507	5,767,777	4,670,000	6,129,608	0	(48,568)	0	0	6.125	3.823	MN.....	47,673	286,038	01/10/2018.	05/01/2038.
110122	AX	6	Bristol-Myers Squibb Co.....			2	1FE	1,600,497	105.082	1,589,891	1,513,000	1,600,027	0	(470)	0	0	4.500	4.126	MS.....	22,695	0	10/02/2018.	03/01/2044.
11042T	AA	1	BRITISH AIR 18-1 AA PTT.....			4	1FE	3,112,830	98.320	3,088,299	3,141,069	3,113,463	0	633	0	0	3.800	3.976	MJSD.....	3,647	29,840	10/30/2018.	03/20/2033.
11134L	AH	2	BROADCOM CRP / CAYMN FI.....			2	2FE	16,925,500	89.920	15,286,400	17,000,000	16,937,812	0	6,464	0	0	3.875	3.929	JJ.....	303,757	658,750	02/02/2017.	01/15/2027.
11283W	AA	2	Brookfield Residential 144A.....				4FE	4,974,763	100.125	4,740,919	4,735,000	4,735,000	0	(102,759)	0	0	6.500	5.478	JD.....	13,679	307,775	02/11/2013.	12/15/2020.
115637	AL	4	BROWN-FORMAN CORP.....			2	1FE	6,661,418	93.082	6,282,104	6,749,000	6,663,844	0	2,145	0	0	3.750	3.831	JJ.....	116,701	218,419	01/23/2018.	01/15/2043.
115637	AP	5	BROWN-FORMAN CORP.....			2	1FE	13,594,863	105.532	13,339,245	12,640,000	13,562,254	0	(19,776)	0	0	4.500	4.044	JJ.....	262,280	568,800	11/20/2017.	07/15/2045.
118230	AK	7	Buckeye Partners.....			2	2FE	6,130,800	97.362	5,841,720	6,000,000	6,068,792	0	(14,564)	0	0	4.150	3.856	JJ.....	124,500	249,000	06/04/2014.	07/01/2023.
12117#	AA	9	Bureau Veritas Holdings Inc.....				2	6,000,000	89.403	5,364,180	6,000,000	6,000,000	0	0	0	0	3.670	3.670	MS.....	73,400	220,200	09/01/2017.	09/01/2027.
12117#	AB	7	Bureau Veritas Holdings Inc.....				2	4,000,000	90.578	3,623,120	4,000,000	4,000,000	0	0	0	0	4.020	4.020	JJ.....	73,700	0	07/16/2018.	07/16/2028.
12189L	AL	5	BURLINGTN NORTH SANTA FE.....			2	1FE	2,987,400	99.314	2,979,420	3,000,000	2,994,947	0	1,284	0	0	3.050	3.099	MS.....	30,500	91,500	08/16/2012.	09/01/2022.
12189L	AS	0	BURLINGTN NORTH SANTA FE.....			2	1FE	10,829,100	107.900	10,790,000	10,000,000	10,782,429	0	(17,267)	0	0	4.900	4.379	AO.....	122,500	490,000	02/29/2016.	04/01/2044.
12189L	AX	9	BURLINGTN NORTH SANTA FE.....			2	1FE	5,786,950	104.943	5,247,150	5,000,000	5,746,428	0	(16,453)	0	0	4.700	3.795	MS.....	78,333	235,000	06/09/2016.	09/01/2045.
12189L	AZ	4	BURLINGTN NORTH SANTA FE.....			2	1FE	6,943,930	94.648	6,625,360	7,000,000	6,947,348	0	1,041	0	0	3.900	3.945	FA.....	113,750	273,000	05/09/2016.	08/01/2046.
12189T	AX	2	Burlington North Santa Fe.....				1FE	5,107,300	122.186	6,109,300	5,000,000	5,084,385	0	(2,629)	0	0	6.200	6.043	FA.....	117,111	310,000	01/22/2007.	08/15/2036.
124857	AM	5	CBS CORP.....			2	2FE	6,983,200	97.291	6,810,370	7,000,000	6,989,775	0	1,607	0	0	3.700	3.729	FA.....	97,844	259,000	08/11/2014.	08/15/2024.
124857	AN	3	CBS CORP.....			2	2FE	2,056,340	89.264	1,785,280	2,000,000	2,054,783	0	(1,137)	0	0	4.600	4.420	JJ.....	42,422	92,000	07/28/2017.	01/15/2045.

SCHEDULE D - PART 1

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

E10.15

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124857	AP	8	CBS CORP.....			2	2FE	4,977,850	95.482	4,774,100	5,000,000	4,985,725	0	2,085	0	0	3.500	3.553	JJ	80,694	175,000	01/08/2015	01/15/2025
1248EP	AY	9	CCO Holdings LLC.....			2	3FE	6,931,820	99.312	6,951,840	7,000,000	6,970,686	0	6,899	0	0	5.250	5.375	MS	92,896	367,500	08/08/2012	09/30/2022
1248EP	BD	4	CCO Holdings LLC.....			2	3FE	1,518,750	99.750	1,496,250	1,500,000	1,507,545	0	(3,202)	0	0	5.750	5.500	MS	28,750	86,250	03/17/2015	09/01/2023
1248EP	BM	4	CCOH SAFARI LLC.....			2	3FE	4,853,750	98.250	4,912,500	5,000,000	4,887,333	0	12,281	0	0	5.750	6.145	FA	108,611	287,500	02/05/2016	02/15/2026
12503M	AA	6	CBOE HOLDINGS INC.....			1	1FE	997,590	97.480	974,800	1,000,000	997,998	0	211	0	0	3.650	3.679	JJ	17,135	36,500	01/09/2017	01/12/2027
12505J	AA	1	CBL & ASSOCIATES LP.....			2	3FE	10,033,250	79.500	7,950,000	10,000,000	10,018,258	0	(3,310)	0	0	5.250	5.206	JD	43,750	525,000	12/04/2013	12/01/2023
12505J	AB	9	CBL & ASSOCIATES LP.....			2	3FE	4,998,750	75.250	3,762,500	5,000,000	4,999,243	0	112	0	0	4.600	4.603	AO	48,556	230,000	10/01/2014	10/15/2024
12527G	AC	7	CF INDUSTRIES INC.....			3	FE	17,644,820	93.375	16,807,500	18,000,000	17,807,135	0	39,152	0	0	3.450	3.714	JD	51,750	621,000	08/04/2015	06/01/2023
12541W	AA	8	CH Robinson Worldwide Inc.....			2	2FE	1,973,640	100.526	2,010,520	2,000,000	1,974,715	0	1,075	0	0	4.200	4.367	AO	17,733	42,933	07/24/2018	04/15/2028
125509	BS	7	Cigna Corp.....			2	2FE	3,961,680	101.087	4,043,480	4,000,000	3,986,540	0	3,963	0	0	4.000	4.116	FA	60,444	160,000	11/03/2011	02/15/2022
12572Q	AG	0	CME Group Inc.....			2	1FE	5,066,250	97.495	4,874,750	5,000,000	5,042,794	0	(6,492)	0	0	3.000	2.843	MS	44,167	150,000	03/24/2015	03/15/2025
12572Q	AH	8	CME Group Inc.....			2	1FE	12,205,990	101.688	12,202,560	12,000,000	12,205,022	0	(968)	0	0	4.150	4.049	JD	22,133	240,700	09/07/2018	06/15/2048
125896	BM	1	CMS Energy.....			2	2FE	6,994,820	100.421	7,029,470	7,000,000	6,997,098	0	499	0	0	3.875	3.884	MS	90,417	271,250	02/24/2014	03/01/2024
126117	AE	0	CNA Finl Corp.....			2	FE	8,203,722	113.533	8,923,694	7,860,000	8,032,144	0	(29,436)	0	0	7.250	6.711	MN	72,814	569,850	01/12/2012	11/15/2023
126117	AQ	3	CNA Finl Corp.....			2	FE	2,009,660	103.761	2,075,220	2,000,000	2,002,043	0	(1,169)	0	0	5.875	5.808	FA	44,389	117,500	02/08/2011	08/15/2020
126117	AR	1	CNA Finl Corp.....			2	FE	5,357,650	105.593	5,279,650	5,000,000	5,109,392	0	(38,243)	0	0	5.750	4.851	FA	108,611	287,500	06/01/2011	08/15/2021
126117	AS	9	CNA Finl Corp.....			2	FE	2,999,640	99.184	2,975,520	3,000,000	2,999,712	0	47	0	0	3.950	3.952	MN	15,142	118,500	02/24/2014	05/15/2024
126307	AH	0	CSC HOLDINGS LLC.....			4	FE	4,875,000	91.875	4,593,750	5,000,000	4,921,799	0	12,061	0	0	5.250	5.589	JD	21,875	262,500	10/16/2014	06/01/2024
126408	GV	9	CSX Corp.....			2	2FE	3,117,360	102.263	3,067,890	3,000,000	3,030,977	0	(13,429)	0	0	4.250	3.751	JD	10,625	127,500	10/12/2011	06/01/2021
126408	HA	4	CSX Corp.....			2	2FE	4,839,964	94.390	5,007,390	5,305,000	4,852,876	0	4,525	0	0	4.500	5.016	FA	99,469	238,725	01/11/2016	08/01/2054
126408	HG	1	CSX Corp.....			2	2FE	12,112,240	86.995	11,309,350	13,000,000	12,122,381	0	4,870	0	0	4.250	4.599	MN	92,083	552,500	07/27/2017	11/01/2066
12656*	AP	7	CSL FINANCE.....			1		10,000,000	94.137	9,413,700	10,000,000	10,000,000	0	0	0	0	3.770	3.770	AO	91,108	377,000	10/04/2017	10/04/2037
126650	BJ	8	CVS Health Corp.....			2	FE	2,984,460	113.055	3,391,650	3,000,000	2,991,150	0	776	0	0	6.250	6.296	JD	15,625	187,500	05/23/2007	06/01/2027
126650	CN	8	CVS Health Corp.....			2	2FE	11,302,450	97.812	9,781,200	10,000,000	11,263,236	0	(25,482)	0	0	5.125	4.313	JJ	229,201	512,500	01/09/2018	07/20/2045
126650	CZ	1	CVS Health Corp.....			2	2FE	2,485,750	97.756	2,443,900	2,500,000	2,485,994	0	244	0	0	5.050	5.087	MS	33,667	68,736	03/06/2018	03/25/2048
12673P	AC	9	CA INC.....			2	FE	3,966,480	101.310	4,052,400	4,000,000	3,996,163	0	3,987	0	0	5.375	5.484	JD	17,917	215,000	11/09/2009	12/01/2019
12673P	AE	5	CA INC.....			2	2FE	2,969,100	101.070	3,032,100	3,000,000	2,983,945	0	3,049	0	0	4.500	4.630	FA	51,000	135,000	08/20/2013	08/15/2023
127055	AH	4	Cabot Corp.....			2	FE	4,994,600	99.768	4,988,400	5,000,000	4,997,866	0	555	0	0	3.700	3.713	JJ	85,306	185,000	07/09/2012	07/15/2022
127387	AL	2	Cadence Design Systems Inc.....			2	FE	8,274,578	101.002	8,332,665	8,250,000	8,265,529	0	(2,340)	0	0	4.375	4.338	AO	76,198	360,938	10/23/2014	10/15/2024
12738A	AB	7	CADENCE FINANCIAL CORP.....			2	FE	12,000,000	101.320	12,158,400	12,000,000	12,000,000	0	0	0	0	5.375	5.375	JD	5,375	645,000	06/09/2014	06/28/2021
12738A	AC	5	CADENCE FINANCIAL CORP.....			2	2FE	2,000,000	107.367	2,147,340	2,000,000	2,000,000	0	0	0	0	7.250	6.222	JD	1,208	145,000	06/09/2014	06/28/2029
12739J	AA	9	CADENCE BANK NA.....			2	2FE	2,000,000	103.834	2,076,680	2,000,000	2,000,000	0	0	0	0	6.250	5.419	JD	1,042	125,000	06/09/2014	06/28/2029
13034V	AC	8	CALIFORNIA INSTITUTE OF.....			1	FE	6,526,353	97.027	6,350,417	6,545,000	6,526,387	0	12	0	0	4.283	4.295	MS	93,441	280,322	09/27/2016	09/01/2116
134011	AL	9	CAMP PENDELTON/QUANTICO.....			2	FE	30,130,123	119.779	29,351,844	24,505,000	29,951,386	0	(72,001)	0	0	6.165	4.795	AO	377,683	1,510,733	05/20/2016	10/01/2050
134429	BH	1	Campbell Soup Company.....			2	2FE	14,953,515	85.112	12,766,800	15,000,000	14,954,065	0	550	0	0	4.800	4.820	MS	212,000	358,000	03/13/2018	03/15/2048
14040H	AY	1	Capital One Financial.....			2	FE	1,990,740	102.656	2,053,120	2,000,000	1,997,213	0	1,009	0	0	4.750	4.809	JJ	43,806	95,000	07/14/2011	07/15/2021
14040H	BK	0	Capital One Financial.....			2	2FE	7,480,375	91.788	6,884,100	7,500,000	7,484,502	0	1,737	0	0	3.750	3.782	JJ	119,531	281,250	08/03/2016	07/28/2026
14149Y	AT	5	Cardinal Health Inc.....			2	FE	10,637,574	102.321	10,968,811	10,720,000	10,700,588	0	9,211	0	0	4.625	4.723	JD	22,036	495,800	05/24/2011	12/15/2020
14149Y	AY	4	Cardinal Health Inc.....			2	FE	4,704,550	96.589	4,829,450	5,000,000	4,858,426	0	30,422	0	0	3.200	3.938	MS	47,111	160,000	06/27/2013	03/15/2023
14149Y	BD	9	Cardinal Health Inc.....			2	FE	5,086,600	90.661	4,533,050	5,000,000	5,083,824	0	(1,578)	0	0	4.900	4.787	MS	72,139	245,000	03/13/2017	09/15/2045

SCHEDULE D - PART 1

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

E10.16

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14162V AB 2	CARE CAPITAL PROPERTIES.....				2	2FE	2,000,000	92.864	1,857,280	2,000,000	2,000,000	0	0	0	0	5.125	5.125	FA	38,722	102,500	07/07/2016	08/15/2026
14165L AA 3	CARE NEW ENGLAND HEALTH.....					3FE	9,181,505	105.832	9,112,135	8,610,000	9,096,441	0	(51,844)	0	0	5.500	4.616	MS	157,850	473,550	05/15/2017	09/01/2026
141781 BC 7	Cargill Inc.....					1FE	7,693,737	97.756	7,277,934	7,445,000	7,686,423	0	(6,065)	0	0	4.100	3.890	MN	50,874	305,245	10/03/2017	11/01/2042
141781 BF 0	Cargill Inc.....					1FE	1,749,315	106.686	1,600,290	1,500,000	1,743,201	0	(5,134)	0	0	4.760	3.793	MN	7,537	71,400	10/16/2017	11/23/2045
142339 AF 7	Carlisle Companies Inc.....				2	2FE	9,978,600	98.624	9,862,400	10,000,000	9,987,495	0	2,948	0	0	3.750	3.785	MN	47,917	375,000	12/07/2015	11/15/2022
144285 AJ 2	Carpenter Technology.....					2FE	7,986,800	100.153	8,012,240	8,000,000	7,996,066	0	1,414	0	0	5.200	5.221	JJ	191,822	416,000	06/27/2011	07/15/2021
149123 CD 1	Caterpillar Inc.....				2	1FE	10,834,100	101.778	10,177,800	10,000,000	10,788,058	0	(18,762)	0	0	4.300	3.807	MN	54,944	430,000	06/14/2016	05/15/2044
149123 CE 9	Caterpillar Inc.....				2	1FE	10,542,354	101.865	9,733,201	9,555,000	10,531,181	0	(7,272)	0	0	4.750	4.238	MN	57,994	453,863	07/26/2017	05/15/2064
14912L 6G 1	Caterpillar Financial Service.....					1FE	5,194,000	98.924	4,946,200	5,000,000	5,125,692	0	(19,292)	0	0	3.250	2.786	JD	13,542	162,500	04/23/2015	12/01/2024
14987B AE 3	CC HOLDINGS GS V LLC/CRO.....					2FE	2,512,650	99.119	2,477,975	2,500,000	2,507,060	0	(1,491)	0	0	3.849	3.777	AO	20,314	96,225	12/16/2014	04/15/2023
151020 AF 1	Celgene Corp.....					2FE	6,572,640	107.285	6,437,100	6,000,000	6,548,366	0	(13,669)	0	0	5.700	5.006	AO	72,200	342,000	03/10/2017	10/15/2040
151020 AP 9	Celgene Corp.....				2	2FE	5,001,000	97.641	4,882,050	5,000,000	5,000,738	0	(122)	0	0	3.625	3.622	MN	23,160	181,250	10/08/2015	05/15/2024
151020 AS 3	Celgene Corp.....				2	2FE	6,932,380	96.448	6,751,360	7,000,000	6,952,356	0	6,172	0	0	3.875	3.993	FA	102,472	271,250	08/03/2015	08/15/2025
151020 AU 8	Celgene Corp.....				2	2FE	5,353,750	92.912	4,645,600	5,000,000	5,340,227	0	(6,684)	0	0	5.000	4.552	FA	94,444	250,000	11/09/2016	08/15/2045
156700 AX 4	Century Tel Entp.....					4FE	4,870,000	96.625	5,072,813	5,250,000	4,985,107	0	42,472	0	0	6.750	8.012	JD	29,531	354,375	02/09/2016	12/01/2023
161175 AZ 7	Charter Comm Opt LLC/Cap.....				2	2FE	1,500,000	102.997	1,544,955	1,500,000	1,500,000	0	0	0	0	6.384	6.384	AO	18,088	95,760	07/09/2015	10/23/2035
161175 BB 9	Charter Comm Opt LLC/Cap.....				2	2FE	3,000,000	101.034	3,031,020	3,000,000	3,000,000	0	0	0	0	4.464	3.494	JJ	58,776	133,920	07/09/2015	07/23/2022
161175 BM 5	Charter Comm Opt LLC/Cap.....				2	2FE	4,942,300	93.468	4,673,400	5,000,000	4,943,323	0	1,023	0	0	5.375	5.471	AO	67,188	122,431	04/03/2018	04/01/2038
166751 AJ 6	Chevron Corp.....					1FE	261,945	100.316	250,790	250,000	250,253	0	(1,477)	0	0	4.950	4.336	MS	4,056	12,375	07/22/2009	03/03/2019
171798 AC 5	CIMAREX ENERGY CO.....					2FE	1,000,000	99.554	995,540	1,000,000	1,000,000	0	0	0	0	4.375	4.375	JD	3,646	43,750	05/20/2014	06/01/2024
171871 AP 1	Cincinatti Bell Inc.....				2	4FE	1,000,000	83.000	830,000	1,000,000	1,000,000	0	0	0	0	7.000	7.000	JJ	32,278	70,000	09/16/2016	07/15/2024
172062 AD 3	CINCINNATI FINL CORP.....					1FE	12,343,000	117.617	11,761,700	10,000,000	12,220,071	0	(97,165)	0	0	6.125	4.192	MN	102,083	612,500	09/20/2017	11/01/2034
172062 AE 1	CINCINNATI FINL CORP.....					1FE	21,644,078	117.617	21,406,294	18,200,000	21,400,201	0	(135,651)	0	0	6.125	4.554	MN	185,792	1,114,750	03/23/2017	11/01/2034
17275R AD 4	Cisco Systems Inc.....					1FE	6,107,800	123.738	6,186,900	5,000,000	6,102,011	0	(5,789)	0	0	5.900	4.258	FA	111,444	0	10/25/2018	02/15/2039
17275R AE 2	Cisco Systems Inc.....					1FE	14,966,100	100.213	15,031,950	15,000,000	14,999,481	0	4,171	0	0	4.950	4.979	FA	280,500	742,500	02/09/2009	02/15/2019
17275R AF 9	Cisco Systems Inc.....					1FE	3,001,110	118.365	3,550,950	3,000,000	3,001,104	0	(6)	0	0	5.500	5.497	JJ	76,083	165,000	06/02/2010	01/15/2040
17288X AA 2	CITADEL LP.....				2	2FE	12,763,050	99.178	12,397,250	12,500,000	12,713,561	0	(45,825)	0	0	5.375	4.894	JJ	306,076	442,318	12/05/2017	01/17/2023
172967 BL 4	Citigroup Inc.....					2FE	6,354,400	116.741	5,837,050	5,000,000	6,258,232	0	(68,568)	0	0	6.625	4.163	JD	14,722	331,250	07/27/2017	06/15/2032
172967 DR 9	Citigroup Inc.....					2FE	5,352,900	108.289	6,497,340	6,000,000	5,459,146	0	15,150	0	0	6.125	7.024	FA	128,625	367,500	12/10/2009	08/25/2036
172967 JP 7	Citigroup Inc.....					2FE	9,981,400	95.141	9,514,100	10,000,000	9,987,548	0	1,744	0	0	3.300	3.322	AO	58,667	330,000	04/22/2015	04/27/2025
178180 GD 1	CITY NATL BK - BEV HILLS.....					1FE	2,652,066	105.169	2,547,193	2,422,000	2,522,004	0	(25,756)	0	0	5.375	4.109	JJ	60,029	130,183	06/18/2013	07/15/2022
178566 AC 9	CITY NATIONAL CORP.....					1FE	4,922,250	103.134	5,156,700	5,000,000	4,983,177	0	9,200	0	0	5.250	5.460	MS	77,292	262,500	02/11/2011	09/15/2020
18055# AU 6	CLARION LION Series S No. RS-12.....					1	4,000,000	98.116	3,924,640	4,000,000	4,000,000	0	0	0	0	3.610	3.610	JJ	60,568	144,400	07/30/2015	07/30/2025
18055# AV 4	CLARION LION Series T No. RT-14.....					1	12,000,000	97.233	11,667,960	12,000,000	12,000,000	0	0	0	0	3.710	3.710	JJ	186,737	445,200	07/30/2015	07/30/2027
185508 AE 8	Cleco Power LLC.....					2FE	2,977,290	115.054	3,451,620	3,000,000	2,982,378	0	557	0	0	6.500	6.558	JD	16,250	195,000	11/22/2005	12/01/2035
185508 AG 3	Cleco Power LLC.....					2FE	3,574,018	113.367	3,287,643	2,900,000	3,550,095	0	(17,363)	0	0	6.000	4.396	JD	14,500	174,000	08/02/2017	12/01/2040
18551P AC 3	CLECO CORPORATION.....				2	2FE	3,000,000	95.592	2,867,760	3,000,000	3,000,000	0	0	0	0	3.743	3.743	MN	18,715	112,290	05/12/2016	05/01/2026
186108 CE 4	Cleveland Elec Illum Co.....					2FE	5,777,500	112.538	5,626,900	5,000,000	5,719,996	0	(24,963)	0	0	5.950	4.749	JD	13,222	297,500	08/05/2016	12/15/2036
189054 AU 3	Clorox Co.....				2	2FE	4,995,350	100.017	5,000,850	5,000,000	4,997,060	0	437	0	0	3.500	3.511	JD	7,778	175,000	12/04/2014	12/15/2024
19123# AB 4	COCA-COLA BEV SE Series B.....					1FE	18,000,000	97.457	17,542,260	18,000,000	18,000,000	0	0	0	0	3.640	3.640	JD	5,460	629,720	03/01/2018	12/28/2032
195869 AQ 5	Colonial Pipeline.....				2	1FE	9,914,250	96.258	9,625,800	10,000,000	9,915,577	0	1,327	0	0	4.250	4.301	AO	89,722	231,389	04/03/2018	04/15/2048

SCHEDULE D - PART 1

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

E10.17

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N	BK	6	Comcast Corp.....	.....	..	.....	1FE	1,066,470	100.509	1,005,090	1,000,000	1,063,672	.....0	.....(1,377)	.....0	.....0	.....4.750	.....4.332	MS.....	.....15,833	.....47,500	11/14/2016	03/01/2044
20030N	BN	0	Comcast Corp.....	.....	..	.....	1FE	4,989,450	97.572	4,878,600	5,000,000	4,992,634	.....0	.....976	.....0	.....0	.....3.375	.....3.400	FA.....	.....63,750	.....168,750	08/04/2015	08/15/2025
20030N	BQ	3	Comcast Corp.....	.....	..	.....	1FE	5,574,900	97.786	4,889,300	5,000,000	5,545,731	.....0	.....(11,814)	.....0	.....0	.....4.600	.....3.928	FA.....	.....86,889	.....230,000	06/02/2016	08/15/2045
20030N	CK	5	Comcast Corp.....	.....	..	.....	1FE	1,953,720	91.482	1,829,640	2,000,000	1,954,495	.....0	.....775	.....0	.....0	.....4.000	.....4.135	MS.....	.....26,667	.....45,111	02/02/2018	03/01/2048
200339	DX	4	Comerica Bank.....	.....	..	.....	1FE	13,688,825	99.544	13,438,440	13,500,000	13,638,773	.....0	.....(18,259)	.....0	.....0	.....4.000	.....3.822	JJ.....	.....231,000	.....540,000	05/10/2016	07/27/2025
202795	JG	6	Commonwealth Edison Co.....	.....	..	.....	1FE	6,945,540	100.985	7,068,950	7,000,000	6,948,454	.....0	.....989	.....0	.....0	.....4.350	.....4.397	MN.....	.....38,908	.....304,500	11/12/2015	11/15/2045
203233	AA	9	COMMONWEALTH REIT.....	.....	..	.....	2FE	2,738,322	102.453	2,612,552	2,550,000	2,591,919	.....0	.....(33,270)	.....0	.....0	.....5.875	.....4.453	MS.....	.....44,111	.....149,813	03/19/2014	09/15/2020
20449E	EE	2	Compass Bank.....	.....	..	.....	2FE	11,985,300	102.597	12,311,640	12,000,000	11,992,935	.....0	.....760	.....0	.....0	.....5.900	.....5.910	AO.....	.....177,000	.....708,000	03/23/2006	04/01/2026
20451N	AE	1	Compass Minerals International.....	.....	..	.....	4FE	4,925,000	91.000	4,550,000	5,000,000	4,952,011	.....0	.....7,333	.....0	.....0	.....4.875	.....5.076	JJ.....	.....112,396	.....243,750	01/13/2015	07/15/2024
205887	BL	5	Conagra Inc.....	.....	..	.....	2FE	859,000	102.255	878,370	859,000	859,000	.....0	.....0	.....0	.....0	.....4.950	.....4.950	FA.....	.....16,063	.....42,521	01/31/2013	08/15/2020
205887	BN	1	Conagra Inc.....	.....	..	.....	2FE	5,000,000	111.642	5,582,100	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....6.625	.....6.625	FA.....	.....125,139	.....331,250	01/31/2013	08/15/2039
205887	BR	2	Conagra Inc.....	.....	..	.....	2FE	3,863,235	96.717	3,785,503	3,914,000	3,886,849	.....0	.....6,131	.....0	.....0	.....3.200	.....3.384	JJ.....	.....54,274	.....125,248	12/16/2014	01/25/2023
207597	EG	6	Connecticut Lt & Pwr Co Ct.....	.....	..	.....	1FE	5,210,550	102.015	5,100,750	5,000,000	5,196,773	.....0	.....(4,548)	.....0	.....0	.....4.300	.....4.047	AO.....	.....45,389	.....215,000	10/23/2015	04/15/2044
207597	EL	5	Connecticut Lt & Pwr Co Ct.....	.....	..	.....	1FE	3,491,495	99.117	3,469,095	3,500,000	3,491,620	.....0	.....125	.....0	.....0	.....4.000	.....4.014	AO.....	.....35,000	.....71,167	03/19/2018	04/01/2048
20826F	AD	8	CONOCOPHILLIPS COMPANY.....	.....	..	.....	1FE	5,989,380	99.316	5,958,960	6,000,000	5,993,355	.....0	.....1,008	.....0	.....0	.....3.350	.....3.371	MN.....	.....25,683	.....201,000	11/06/2014	11/15/2024
20826F	AR	7	CONOCOPHILLIPS COMPANY.....	.....	..	.....	1FE	1,979,540	122.269	2,445,380	2,000,000	1,980,328	.....0	.....282	.....0	.....0	.....5.950	.....6.024	MS.....	.....35,039	.....119,000	03/03/2016	03/15/2046
209111	EM	1	Consolidated Edison.....	.....	..	.....	1FE	2,700,580	120.457	2,409,140	2,000,000	2,641,140	.....0	.....(25,773)	.....0	.....0	.....6.200	.....3.692	JD.....	.....5,511	.....124,000	08/16/2016	06/15/2036
209111	EQ	2	Consolidated Edison.....	.....	..	.....	1FE	6,442,050	113.674	5,683,700	5,000,000	6,324,027	.....0	.....(51,488)	.....0	.....0	.....5.700	.....3.670	JD.....	.....23,750	.....285,000	08/19/2016	12/01/2036
209111	FG	3	Consolidated Edison.....	.....	..	.....	1FE	9,990,000	101.105	10,110,500	10,000,000	9,990,726	.....0	.....174	.....0	.....0	.....4.500	.....4.506	JD.....	.....37,500	.....450,000	11/12/2015	12/01/2045
209111	FH	1	Consolidated Edison.....	.....	..	.....	1FE	9,985,900	91.913	9,191,300	10,000,000	9,986,551	.....0	.....272	.....0	.....0	.....3.850	.....3.858	JD.....	.....17,111	.....385,000	06/14/2016	06/15/2046
209111	FK	4	Consolidated Edison.....	.....	..	.....	1FE	7,475,529	93.444	6,455,112	6,908,000	7,467,583	.....0	.....(6,559)	.....0	.....0	.....4.300	.....3.887	JD.....	.....24,754	.....297,044	09/27/2017	12/01/2056
209111	FN	8	Consolidated Edison.....	.....	..	.....	1FE	3,386,536	88.680	3,015,120	3,400,000	3,386,690	.....0	.....138	.....0	.....0	.....4.000	.....4.020	MN.....	.....17,378	.....135,622	11/13/2017	11/15/2057
216871	AE	3	COOPER US INC.....	.....	..	.....	2FE	3,847,320	100.893	4,035,720	4,000,000	3,964,792	.....0	.....16,916	.....0	.....0	.....3.875	.....4.350	JD.....	.....6,889	.....155,000	12/15/2010	12/15/2020
219023	AC	2	Ingredion Inc.....	.....	..	.....	2FE	2,290,744	119.445	2,120,149	1,775,000	2,254,578	.....0	.....(16,705)	.....0	.....0	.....6.625	.....4.450	AO.....	.....24,825	.....117,594	10/06/2016	04/15/2037
219023	AF	5	Ingredion Inc.....	.....	..	.....	2FE	1,600,065	101.814	1,527,210	1,500,000	1,522,771	.....0	.....(11,800)	.....0	.....0	.....4.625	.....3.759	MN.....	.....11,563	.....69,375	08/18/2011	11/01/2020
219350	AR	6	Coming Inc.....	.....	..	.....	2FE	11,868,750	112.814	11,281,400	10,000,000	11,557,675	.....0	.....(165,804)	.....0	.....0	.....7.250	.....4.787	FA.....	.....273,889	.....725,000	01/26/2017	08/15/2036
219350	AV	7	Coming Inc.....	.....	..	.....	2FE	4,502,680	108.995	4,359,800	4,000,000	4,477,737	.....0	.....(12,291)	.....0	.....0	.....5.750	.....4.852	FA.....	.....86,889	.....230,000	11/16/2016	08/15/2040
22003B	AG	1	CORPORATE OFFICE PROP LP.....	.....	..	.....	2FE	4,990,800	97.127	4,856,350	5,000,000	4,995,601	.....0	.....913	.....0	.....0	.....3.600	.....3.622	MN.....	.....23,000	.....180,000	05/01/2013	05/15/2023
22003B	AH	9	CORPORATE OFFICE PROP LP.....	.....	..	.....	2FE	9,878,300	103.775	10,377,500	10,000,000	9,931,474	.....0	.....11,332	.....0	.....0	.....5.250	.....5.405	FA.....	.....198,333	.....525,000	09/09/2013	02/15/2024
224044	CK	1	Cox Communications Inc.....	.....	..	.....	2FE	18,904,099	90.419	17,374,011	19,215,000	18,907,622	.....0	.....3,320	.....0	.....0	.....4.600	.....4.700	FA.....	.....333,914	.....802,278	05/22/2018	08/15/2047
224399	AR	6	Crane Co.....	.....	..	.....	2FE	4,999,600	103.563	5,178,150	5,000,000	4,999,787	.....0	.....38	.....0	.....0	.....4.450	.....4.451	JD.....	.....9,889	.....222,500	12/10/2013	12/15/2023
22541L	AE	3	Credit Suisse FB USA Inc.....	.....	..	.....	1FE	6,751,700	126.045	6,302,250	5,000,000	6,669,161	.....0	.....(82,539)	.....0	.....0	.....7.125	.....3.923	JJ.....	.....164,271	.....178,125	02/06/2018	07/15/2032
22822R	BD	1	Crown Castle Towers Inc.....	.....	..	.....	1PL	5,000,000	98.244	4,912,200	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....3.663	.....3.663	MON.....	.....8,140	.....183,150	04/30/2015	05/15/2025
22822V	AA	9	Crown Castle International Cor.....	.....	..	.....	2FE	993,996	100.012	1,000,120	1,000,000	994,345	.....0	.....349	.....0	.....0	.....3.400	.....3.679	FA.....	.....12,844	.....0	11/15/2018	02/15/2021
22822V	AE	1	Crown Castle International Cor.....	.....	..	.....	2FE	2,257,918	95.889	2,157,503	2,250,000	2,256,752	.....0	.....(726)	.....0	.....0	.....4.000	.....3.955	MS.....	.....30,000	.....90,000	02/28/2017	03/01/2027
22966R	AA	4	CUBESMART LP.....	.....	..	.....	2FE	3,544,510	103.471	3,621,485	3,500,000	3,517,115	.....0	.....(4,864)	.....0	.....0	.....4.800	.....4.635	JJ.....	.....77,467	.....168,000	10/16/2012	07/15/2022
22966R	AB	2	CUBESMART LP.....	.....	..	.....	2FE	4,949,750	102.384	5,119,200	5,000,000	4,972,307	.....0	.....4,888	.....0	.....0	.....4.375	.....4.501	JD.....	.....9,722	.....218,750	12/10/2013	12/15/2023
231021	AJ	5	Cummins Engine.....	.....	..	.....	1FE	31,617,561	124.029	32,247,540	26,000,000	30,311,174	.....0	.....(384,971)	.....0	.....0	.....7.125	.....4.804	MS.....	.....617,500	.....1,852,500	11/06/2015	03/01/2028
23157#	AD	1	CURTISS WRIGHT CORPORATION No. RD-15.....	.....	..	.....	2	10,000,000	99.197	9,919,700	10,000,000	10,000,000	.....0	.....0	.....0	.....0	.....3.840	.....3.840	JD.....	.....32,000	.....384,000	12/08/2011	12/01/2021
23204H	BM	9	CUSTOMERS BANK.....	.....	..	.....	2FE	10,000,000	102.058	10,205,800	10,000,000	10,000,000	.....0	.....0	.....0	.....0	.....6.125	.....5.306	JD.....	.....8,507	.....612,500	06/24/2014	06/26/2029
232820	AK	6	Cytec Industries Inc.....	.....	..	.....	2FE	6,997,130	98.841	6,918,870	7,000,000	6,998,077	.....0	.....263	.....0	.....0	.....3.950	.....3.955	MN.....	.....46,083	.....276,500	11/05/2014	05/01/2025

SCHEDULE D - PART 1

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

E10.18

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23311V	AD	9	DCP MIDSTREAM OPERATING.....			2	3FE	4,935,900	94.000	4,700,000	5,000,000	4,969,945	0	6,443	0	0	3.875	4.032	MS	57,049	193,750	03/11/2013.	03/15/2023.
23317H	AA	0	DDR CORP.....			2	2FE	923,159	102.749	966,868	941,000	933,741	0	1,838	0	0	4.625	4.865	JJ	20,068	62,896	06/19/2012.	07/15/2022.
23317H	AB	8	DDR CORP.....			2	2FE	4,901,200	97.630	4,881,500	5,000,000	4,952,310	0	9,905	0	0	3.375	3.613	MN	21,563	168,750	05/22/2013.	05/15/2023.
23371D	AE	4	DAE FUNDING LLC.....			2	3FE	2,399,000	99.250	2,382,000	2,400,000	2,399,023	0	23	0	0	5.750	5.760	MN	18,017	0	11/08/2018.	11/15/2023.
233835	AQ	0	Daimler Chrysler NA Holdings.....			1	1FE	19,446,532	136.911	17,022,145	12,433,000	18,500,154	0	(398,920)	0	0	8.500	3.499	JJ	478,498	1,056,805	05/11/2017.	01/18/2031.
23385H	AA	7	DAIRY FARMERS OF AMERICA.....			2	3FE	7,000,000	93.500	6,545,000	7,000,000	7,000,000	0	0	0	0	7.125	7.125	JD	41,563	498,750	09/15/2016.	01/01/9999.
235851	AR	3	Danaher Corp.....			2	1FE	5,218,715	103.553	5,115,518	4,940,000	5,214,220	0	(4,495)	0	0	4.375	4.030	MS	63,637	108,063	03/21/2018.	09/15/2045.
237194	AM	7	Darden Restaurants Inc.....			2	2FE	6,447,770	92.385	6,466,950	7,000,000	6,449,940	0	2,170	0	0	4.550	5.069	FA	120,322	0	10/04/2018.	02/15/2048.
23745Q	AA	2	DARTMOUTH-HITCH HEALTH.....			2	1FE	18,993,250	97.075	18,444,250	19,000,000	18,993,252	0	2	0	0	4.178	4.180	FA	330,758	352,809	02/14/2018.	08/01/2048.
244199	BD	6	Deere & Company.....			1	1FE	16,118,440	114.269	14,854,970	13,000,000	15,453,686	0	(186,782)	0	0	5.375	3.283	AO	145,573	698,750	04/09/2015.	10/16/2029.
244199	BF	1	Deere & Company.....			2	1FE	1,002,690	96.986	969,860	1,000,000	1,002,568	0	(68)	0	0	3.900	3.883	JD	2,383	39,000	11/14/2016.	06/09/2042.
24617#	AA	9	DELAWARE NORTH COMPANIES INC BOSTON No.....			4	2PL	7,971,840	95.663	7,626,101	7,971,840	7,971,840	0	0	0	0	3.820	3.820	MN	39,757	304,524	11/14/2034.	
247109	BR	1	DELMARVA PWR & LIGHT CO.....			2	1FE	2,699,121	98.496	2,605,219	2,645,000	2,697,584	0	(1,407)	0	0	4.000	3.868	JD	8,817	105,800	11/20/2017.	06/01/2042.
247126	AJ	4	Delphi Auto System.....			2	2FE	9,963,090	100.208	10,020,800	10,000,000	9,979,059	0	3,534	0	0	4.150	4.195	MS	122,194	415,000	03/07/2014.	03/15/2024.
24715@	AF	1	DELOITTE & TOUCHE Series D Note D-7.....			1	1	5,000,000	107.623	5,381,150	5,000,000	5,000,000	0	0	0	0	6.390	6.390	MS	92,300	322,000	09/17/2009.	09/17/2021.
24715@	AK	0	DELOITTE & TOUCHE Series C Note C-17.....			1	1	10,000,000	102.151	10,215,100	10,000,000	10,000,000	0	0	0	0	4.350	4.350	MN	53,167	435,000	11/17/2011.	11/17/2023.
249030	AC	1	Dentsply International.....			2	2FE	2,989,590	101.090	3,032,700	3,000,000	2,996,830	0	1,122	0	0	4.125	4.168	FA	46,750	123,750	08/17/2011.	08/15/2021.
25179M	AH	6	Devon Energy Corp.....			3	3FE	2,691,846	100.081	2,702,187	2,700,000	2,699,959	0	1,053	0	0	6.300	6.341	JJ	78,435	170,100	01/06/2009.	01/15/2019.
25272K	AG	8	DIAMOND 1 FIN/DIAMOND 2.....			2	2FE	3,998,280	101.854	4,074,160	4,000,000	3,998,919	0	209	0	0	5.450	5.457	JD	9,689	218,000	05/17/2016.	06/15/2023.
25272K	AK	9	DIAMOND 1 FIN/DIAMOND 2.....			2	2FE	6,977,495	100.642	6,541,730	6,500,000	6,893,661	0	(44,424)	0	0	6.020	5.008	JD	17,391	391,300	04/06/2017.	06/15/2026.
25389J	AK	2	DIGITAL REALTY TRUST LP.....			2	2FE	5,646,635	99.133	5,921,214	5,973,000	5,812,510	0	38,590	0	0	3.625	4.411	AO	54,130	216,521	05/07/2014.	10/01/2022.
254010	AD	3	DIGNITY HEALTH.....			1	1FE	10,253,100	100.754	10,075,400	10,000,000	10,173,245	0	(26,367)	0	0	3.812	3.481	MN	63,533	381,200	11/05/2015.	11/01/2024.
254010	AE	1	DIGNITY HEALTH.....			1	1FE	21,362,123	100.682	19,594,731	19,462,000	21,331,156	0	(11,889)	0	0	5.267	4.748	MN	170,844	1,025,064	09/28/2016.	11/01/2064.
25434*	AA	1	DIMENSIONAL FUND No. R-18.....			1	1PL	12,000,000	101.117	12,134,040	12,000,000	12,000,000	0	0	0	0	4.130	4.130	JD	31,663	495,600	12/08/2011.	12/08/2021.
25434*	AB	9	DIMENSIONAL FUND Series A.....			1	1PL	6,000,000	96.400	5,784,000	6,000,000	6,000,000	0	0	0	0	3.260	3.260	FA	73,893	97,800	02/15/2018.	02/15/2025.
25466A	AB	7	DISCOVER BANK.....			2	2FE	10,753,480	104.127	10,412,700	10,000,000	10,130,351	0	(95,311)	0	0	7.000	5.929	AO	147,778	700,000	03/24/2011.	04/15/2020.
25466A	AJ	0	DISCOVER BANK.....			2	2FE	8,926,730	91.896	8,270,640	9,000,000	8,939,708	0	6,748	0	0	3.450	3.551	JJ	132,825	310,500	02/02/2017.	07/27/2026.
25468P	CK	0	Disney (Walt) Co.....			1	1FE	6,987,260	100.481	7,033,670	7,000,000	6,999,671	0	1,593	0	0	5.500	5.524	MS	113,361	385,000	03/11/2009.	03/15/2019.
254709	AL	2	Discover Financial Svcs Inc.....			2	2FE	2,996,520	95.799	2,873,970	3,000,000	2,997,702	0	325	0	0	3.750	3.764	MS	36,563	112,500	03/02/2015.	03/04/2025.
25470D	AC	3	DISCOVERY COMMUNICATIONS.....			2	2FE	13,824,325	102.262	13,805,370	13,500,000	13,559,494	0	(40,037)	0	0	5.050	4.723	JD	56,813	681,750	06/01/2011.	06/01/2020.
25470D	AK	5	DISCOVERY COMMUNICATIONS.....			2	2FE	2,997,450	93.621	2,808,630	3,000,000	2,998,345	0	235	0	0	3.450	3.460	MS	30,475	103,500	02/25/2015.	03/15/2025.
25470D	AT	6	DISCOVERY COMMUNICATIONS.....			2	2FE	998,790	92.788	927,880	1,000,000	998,811	0	17	0	0	5.200	5.208	MS	14,589	51,856	09/07/2017.	09/20/2047.
25470D	BB	4	DISCOVERY COMMUNICATIONS.....			2	2FE	9,057,993	98.070	8,924,370	9,100,000	9,062,456	0	4,464	0	0	3.900	3.980	MN	45,348	354,900	04/04/2018.	11/15/2024.
25470X	AE	1	DISH DBS CORP.....			4	4FE	2,200,000	102.280	2,045,600	2,000,000	2,019,676	0	(28,255)	0	0	7.875	6.333	MS	52,500	157,500	03/03/2011.	09/01/2019.
25470X	AE	5	DISH DBS CORP.....			4	4FE	7,236,477	99.220	6,945,400	7,000,000	7,072,700	0	(27,564)	0	0	6.750	6.276	JD	39,375	472,500	01/04/2012.	06/01/2021.
25470X	AW	5	DISH DBS CORP.....			4	4FE	4,517,500	80.875	3,639,375	4,500,000	4,511,773	0	(1,640)	0	0	5.875	5.822	MN	33,781	264,375	03/27/2015.	11/15/2024.
257375	AF	2	DOMINION ENERGY GAS HOLDINGS.....			2	1FE	14,987,080	101.106	14,660,370	14,500,000	14,968,576	0	(10,427)	0	0	4.800	4.578	MN	116,000	696,000	09/29/2017.	11/01/2043.
257375	AH	8	DOMINION ENERGY GAS HOLDINGS.....			2	1FE	5,060,900	99.455	4,972,750	5,000,000	5,038,180	0	(5,930)	0	0	3.600	3.452	JD	8,000	180,000	12/11/2014.	12/15/2024.
257469	AJ	5	Dominion Resources Inc.....			2	2FE	4,957,750	107.466	5,373,300	5,000,000	4,971,569	0	1,266	0	0	5.250	5.306	FA	109,375	262,500	07/21/2003.	08/01/2033.
260003	AG	3	Dover Corp.....			2	2FE	1,473,810	123.553	1,340,550	1,085,000	1,457,578	0	(12,673)	0	0	6.600	4.017	MS	21,085	71,610	09/15/2017.	03/15/2038.
260543	CC	5	Dow Chem Co.....			2	2FE	7,979,440	101.800	8,144,000	8,000,000	7,995,295	0	2,368	0	0	4.250	4.283	MN	43,444	340,000	06/01/2011.	11/15/2020.

SCHEDULE D - PART 1

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

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1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tan- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543	CE	1	Dow Chem Co.....					2	2FE	6,765,381	100.231	5,873,537	5,860,000	6,733,336	0	(23,135)	0	0	5.250	4.215	MN.....	39,311	307,650	07/31/2017	11/15/2041
260543	CP	6	Dow Chem Co.....					2	2FE	3,009,029	101.461	3,043,830	3,000,000	3,009,017	0	(11)	0	0	5.550	5.529	MN.....	14,338	0	11/28/2018	11/30/2048
263534	BW	8	Du Pont E I De Nemours & Co.....						1FE	4,982,300	100.458	5,022,900	5,000,000	4,999,549	0	2,182	0	0	5.750	5.796	MS.....	84,653	287,500	02/17/2009	03/15/2019
26441Y	AY	3	Duke Realty LP.....					2	2FE	8,898,930	99.367	8,943,030	9,000,000	8,935,881	0	9,470	0	0	3.750	3.886	JD.....	28,125	337,500	11/12/2014	12/01/2024
26442C	AJ	3	DUKE ENERGY CAROLINAS.....						1FE	997,650	101.944	1,019,440	1,000,000	999,596	0	264	0	0	4.300	4.329	JD.....	1,911	43,000	06/02/2010	06/15/2020
26884L	AA	7	EQT CORP.....						2FE	1,993,360	101.707	2,034,140	2,000,000	1,999,618	0	874	0	0	8.125	8.173	JD.....	13,542	162,500	05/12/2009	06/01/2019
26884L	AB	5	EQT CORP.....						2FE	3,341,479	101.975	3,265,240	3,202,000	3,257,337	0	(17,778)	0	0	4.875	4.229	MN.....	19,946	156,098	11/01/2013	11/15/2021
26884T	AD	4	ERAC USA FINANCE COMPANY.....						2FE	8,011,900	102.078	8,166,240	8,000,000	8,003,435	0	(1,219)	0	0	4.500	4.482	FA.....	135,000	360,000	06/01/2011	08/16/2021
26884T	AL	6	ERAC USA FINANCE COMPANY.....					2	2FE	5,033,000	99.641	4,982,050	5,000,000	5,020,019	0	(3,107)	0	0	3.850	3.771	MN.....	24,597	192,500	06/30/2014	11/15/2024
26884T	AN	2	ERAC USA FINANCE COMPANY.....					2	2FE	4,323,735	94.554	4,254,930	4,500,000	4,330,665	0	3,223	0	0	4.500	4.753	FA.....	76,500	202,500	11/16/2016	02/15/2045
26885B	AA	8	EQT MIDSTREAM PARTNERS L.....					2	2FE	10,241,546	95.789	9,914,162	10,350,000	10,283,613	0	10,362	0	0	4.000	4.130	FA.....	172,500	414,000	09/16/2014	08/01/2024
27004@	AA	5	EAGLES STADIUM INC Series A No. RA-17.....					4	2PL	6,531,198	101.031	6,598,535	6,531,198	6,531,198	0	0	0	0	4.580	4.581	JJ.....	137,932	299,129	10/01/2013	01/15/2039
277432	AN	0	Eastman Chemical.....					2	2FE	7,937,920	100.204	8,016,320	8,000,000	7,975,534	0	6,204	0	0	3.600	3.691	FA.....	108,800	288,000	05/29/2012	08/15/2022
277432	AP	5	Eastman Chemical.....					2	2FE	2,966,760	89.845	2,695,350	3,000,000	2,967,114	0	354	0	0	4.650	4.724	AO.....	29,450	69,750	08/31/2018	10/15/2044
277432	AR	1	Eastman Chemical.....					2	2FE	2,985,180	96.602	2,898,060	3,000,000	2,990,325	0	1,357	0	0	3.800	3.859	MS.....	33,567	114,000	11/10/2014	03/15/2025
278265	AD	5	Eaton Vance Corp.....						1FE	10,061,300	100.709	10,070,900	10,000,000	10,036,370	0	(7,416)	0	0	3.625	3.536	JD.....	16,111	362,500	06/19/2015	06/15/2023
278642	AL	7	EBay Inc.....					2	2FE	4,903,350	96.505	4,825,250	5,000,000	4,939,935	0	9,522	0	0	3.450	3.690	FA.....	71,875	172,500	12/11/2014	08/01/2024
278865	AL	4	Ecolab Inc.....						1FE	8,832,830	102.805	8,386,832	8,158,000	8,386,451	0	(72,937)	0	0	4.350	3.340	JD.....	22,672	354,873	04/10/2012	12/08/2021
283677	AW	2	El Paso Electric.....						2FE	3,072,808	112.844	2,990,366	2,650,000	3,041,317	0	(15,597)	0	0	6.000	4.697	MN.....	20,317	159,000	11/30/2016	05/15/2035
283677	AX	0	El Paso Electric.....						2FE	5,369,440	128.179	5,127,160	4,000,000	5,289,346	0	(39,777)	0	0	7.500	4.892	MS.....	88,333	300,000	11/30/2016	03/15/2038
28501*	AF	2	ELECTRIC TRANSMISSION TEXAS Series B No.....						2	5,000,000	101.456	5,072,800	5,000,000	5,000,000	0	0	0	0	4.410	4.410	JD.....	1,838	220,500	06/28/2011	06/28/2021
286857	B@	5	Elizabethtown Gas Company.....						1FE	15,000,000	98.116	14,717,400	15,000,000	15,000,000	0	0	0	0	4.370	4.370	JD.....	20,029	0	12/20/2018	12/20/2048
291011	BA	1	Emerson Elec Co.....						1FE	2,971,650	100.579	3,017,370	3,000,000	2,998,980	0	3,475	0	0	5.000	5.122	AO.....	31,667	150,000	04/14/2009	04/15/2019
292480	AH	3	ENABLE MIDSTREAM PARTNER.....					2	2FE	12,671,712	96.031	12,195,937	12,700,000	12,683,335	0	2,737	0	0	3.900	3.927	MN.....	63,288	495,300	06/03/2014	05/15/2024
29250R	AR	7	Enbridge Energy Partners.....						2FE	4,997,000	101.031	5,051,550	5,000,000	5,000,000	0	1	0	0	9.875	9.875	MS.....	164,583	493,750	12/17/2008	03/01/2019
29273A	AA	4	Energizer Holdings Inc.....					2	4FE	2,000,000	90.500	1,810,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	JD.....	4,889	110,000	07/14/2015	06/15/2025
29273R	AK	5	Energy Transfer Partners.....						2FE	2,997,840	101.193	3,035,790	3,000,000	3,000,000	0	(1)	0	0	9.700	9.700	MS.....	85,683	291,000	12/18/2008	03/15/2019
29275Y	AB	8	ENERSYS.....					2	3FE	7,105,000	98.000	6,860,000	7,000,000	7,060,374	0	(13,014)	0	0	5.000	4.766	AO.....	59,306	350,000	04/29/2015	04/30/2023
29336U	AB	3	ENLINK MIDSTREAM PARTNER.....					2	3FE	15,409,350	94.340	14,151,000	15,000,000	15,237,441	0	(42,279)	0	0	4.400	4.046	AO.....	165,000	660,000	11/06/2014	04/01/2024
29348Q	AB	8	ENOGEX LLC.....						2FE	9,918,000	102.885	10,288,500	10,000,000	9,987,377	0	9,820	0	0	6.250	6.361	MS.....	184,028	625,000	11/10/2009	03/15/2020
29364W	AK	4	Entergy Louisiana LLC.....						1FE	2,006,165	109.996	1,924,930	1,750,000	1,927,092	0	(26,964)	0	0	5.400	3.468	MN.....	15,750	94,500	12/15/2015	11/01/2024
29364W	AX	6	Entergy Louisiana LLC.....					2	1FE	9,940,200	91.238	9,123,800	10,000,000	9,948,804	0	3,335	0	0	3.050	3.100	JD.....	25,417	305,000	05/16/2016	06/01/2031
29364W	BA	5	Entergy Louisiana LLC.....					2	1FE	1,996,880	101.401	2,028,020	2,000,000	1,996,984	0	104	0	0	4.000	4.014	MS.....	23,556	38,222	03/20/2018	03/15/2033
29379V	BE	2	Enterprise Products Oper.....					2	2FE	3,488,835	99.121	3,469,235	3,500,000	3,492,787	0	1,029	0	0	3.750	3.788	FA.....	49,583	131,250	10/02/2014	02/15/2025
294429	AG	0	Equifax Inc.....						2FE	4,118,708	114.861	4,018,986	3,499,000	4,096,357	0	(18,219)	0	0	7.000	5.516	JJ.....	122,465	244,930	09/26/2017	07/01/2037
294429	AJ	4	Equifax Inc.....						2FE	8,734,636	98.287	8,806,515	8,960,000	8,852,323	0	24,896	0	0	3.300	3.629	JD.....	13,141	295,680	06/10/2014	12/15/2022
29444U	AM	8	Equinix Inc.....					2	4FE	6,558,625	99.875	6,641,688	6,650,000	6,602,806	0	9,604	0	0	5.375	5.565	AO.....	89,359	357,438	12/30/2013	04/01/2023
29717P	AD	9	ESSEX PORTFOLIO LP.....					2	2FE	1,004,510	99.979	999,790	1,000,000	1,001,863	0	(500)	0	0	3.625	3.567	FA.....	13,694	36,250	03/11/2013	08/15/2022
29717P	AJ	6	ESSEX PORTFOLIO LP.....					2	2FE	4,385,784	103.172	4,276,479	4,145,000	4,222,297	0	(37,133)	0	0	5.200	4.198	MS.....	63,465	215,540	04/01/2014	03/15/2021
29717P	AL	1	ESSEX PORTFOLIO LP.....					2	2FE	7,315,097	98.724	7,285,831	7,380,000	7,347,856	0	7,291	0	0	3.375	3.492	JJ.....	114,851	249,075	04/01/2014	01/15/2023
29736R	AG	5	ESTEE LAUDER CO INC.....					2	1FE	7,756,157	105.182	7,803,453	7,419,000	7,742,837	0	(6,913)	0	0	4.375	4.100	JD.....	14,426	324,581	06/07/2017	06/15/2045

SCHEDULE D - PART 1

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

E10.20

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29736R	AK	6	ESTEE LAUDER CO INC.....			2	1FE	8,157,050	101.523	8,121,840	8,000,000	8,153,270	0	(3,090)	0	0	4.150	4.033	MS.....	97,756	332,000	08/08/2017	03/15/2047
30161M	AG	8	Exelon Generation Co LLC.....				2FE	2,790,600	104.700	2,617,500	2,500,000	2,780,908	0	(7,262)	0	0	6.250	5.347	AO.....	39,063	156,250	08/15/2017	10/01/2039
30219G	AF	5	Express Scripts Holding.....				2FE	3,424,645	100.529	3,518,515	3,500,000	3,473,114	0	7,907	0	0	3.900	4.165	FA.....	51,567	136,500	02/06/2012	02/15/2022
30219G	AN	8	Express Scripts Holding.....			2	2FE	2,498,975	92.978	2,324,450	2,500,000	2,499,122	0	92	0	0	3.400	3.405	MS.....	28,333	85,000	06/29/2016	03/01/2027
30231G	AW	2	Exxon Mobil Corporation.....			2	1FE	12,007,100	102.132	12,255,840	12,000,000	12,007,100	0	0	0	0	4.114	4.110	MS.....	164,560	287,980	10/03/2018	03/01/2046
302491	AQ	8	FMC Corp.....				2FE	9,065,210	101.143	9,102,870	9,000,000	9,007,747	0	(7,745)	0	0	5.200	5.106	JD.....	20,800	468,000	12/14/2009	12/15/2019
30251B	AB	4	FMR LLC.....				1FE	7,390,089	122.885	6,918,426	5,630,000	7,314,147	0	(49,265)	0	0	6.450	4.270	MN.....	46,401	363,135	09/29/2017	11/15/2039
30251B	AC	2	FMR LLC.....				1FE	29,019,004	125.269	28,064,014	22,403,000	28,730,136	0	(167,171)	0	0	6.500	4.467	JD.....	68,765	1,456,195	06/06/2017	12/14/2040
30251B	AE	8	FMR LLC.....				1FE	3,708,721	107.643	3,503,780	3,255,000	3,697,268	0	(9,671)	0	0	5.150	4.243	FA.....	69,847	116,133	02/07/2018	02/01/2043
302635	AA	5	FS INVESTMENT CORP.....				2FE	8,983,500	99.901	8,991,090	9,000,000	8,998,085	0	3,443	0	0	4.000	4.040	JJ.....	166,000	360,000	08/07/2014	07/15/2019
302635	AB	3	FS INVESTMENT CORP.....			2	2FE	4,981,700	100.116	5,005,800	5,000,000	4,996,029	0	3,664	0	0	4.250	4.329	JJ.....	97,986	212,500	11/25/2014	01/15/2020
314275	AC	2	Federated Retail Holding.....				2FE	10,968,300	96.697	9,669,700	10,000,000	10,905,089	0	(28,142)	0	0	6.375	5.577	MS.....	187,708	637,500	08/25/2016	03/15/2037
31428X	AW	6	FedEx Corp.....				2FE	4,123,720	98.912	3,956,480	4,000,000	4,123,405	0	(315)	0	0	5.100	4.885	JJ.....	94,067	0	10/04/2018	01/15/2044
31428X	BB	1	FedEx Corp.....				2FE	4,623,550	86.632	4,331,600	5,000,000	4,647,595	0	6,926	0	0	4.100	4.565	FA.....	85,417	205,000	05/13/2015	02/01/2045
31428X	BC	9	FedEx Corp.....				2FE	9,984,500	96.906	9,690,600	10,000,000	9,990,151	0	1,444	0	0	3.200	3.218	FA.....	133,333	320,000	01/06/2015	02/01/2025
31428X	BG	0	FedEx Corp.....			2	2FE	4,027,440	91.347	3,653,880	4,000,000	4,026,569	0	(505)	0	0	4.550	4.507	AO.....	45,500	182,000	03/28/2017	04/01/2046
31620M	AK	2	Fidelity National Information.....			2	2FE	2,976,240	98.941	2,968,230	3,000,000	2,988,777	0	2,382	0	0	3.500	3.595	AO.....	22,167	105,000	04/10/2013	04/15/2023
31620M	AM	8	Fidelity National Information.....			2	2FE	4,981,100	100.002	5,000,100	5,000,000	4,988,855	0	1,810	0	0	3.875	3.921	JD.....	13,993	193,750	05/27/2014	06/05/2024
31620M	AZ	9	Fidelity National Information.....			2	2FE	3,252,039	93.436	3,103,944	3,322,000	3,252,436	0	397	0	0	4.750	4.885	MN.....	20,163	78,459	10/04/2018	05/15/2048
316773	CH	1	Fifth Third Bancorp.....				2FE	10,813,573	133.057	10,953,252	8,232,000	10,738,015	0	(75,201)	0	0	8.250	5.543	MS.....	226,380	652,328	07/10/2018	03/01/2038
31847R	AF	9	FIRST AMERICAN FINANCIAL.....				2FE	4,998,750	101.706	5,085,300	5,000,000	4,999,223	0	113	0	0	4.600	4.603	MN.....	29,389	230,000	11/05/2014	11/15/2024
320867	AC	8	First Midwest Bancorp Inc.....			2	3FE	7,331,180	104.730	7,750,020	7,400,000	7,343,392	0	5,602	0	0	5.875	6.000	MS.....	111,103	434,750	09/22/2016	09/29/2026
33582V	AB	4	First Niagara Fin Grp.....				2FE	11,265,982	104.014	11,028,604	10,603,000	10,719,974	0	(90,726)	0	0	6.750	5.793	MS.....	202,782	715,703	01/26/2012	03/19/2020
33616C	AB	6	First Republic Bank.....			2	2FE	12,391,464	92.753	11,645,139	12,555,000	12,395,532	0	2,898	0	0	4.375	4.455	FA.....	228,867	549,281	07/26/2017	08/01/2046
337915	AA	0	FIRSTMERIT CORPORATION.....				2FE	8,253,598	100.842	8,057,276	7,990,000	8,112,401	0	(27,093)	0	0	4.350	3.941	FA.....	141,922	347,565	05/28/2013	02/04/2023
337930	AC	5	FLAGSTAR BANCORP INC.....			2	2FE	1,999,980	104.689	2,093,780	2,000,000	2,000,000	0	0	0	0	6.125	6.125	JJ.....	56,486	122,500	06/29/2016	07/15/2021
33829T	AA	4	FIVE CORNERS FUNDING TRS.....				2FE	5,333,650	102.983	5,149,150	5,000,000	5,190,246	0	(35,184)	0	0	4.419	3.561	MN.....	28,233	220,950	09/02/2014	11/15/2023
33938E	AQ	0	FLEXTRONICS INTL LTD.....				2FE	4,007,500	100.520	4,020,800	4,000,000	4,001,365	0	(1,161)	0	0	4.625	4.593	FA.....	69,889	185,000	02/13/2013	02/15/2020
340711	AT	7	Florida Gas Transmission.....				2FE	1,996,520	102.971	2,059,420	2,000,000	1,999,332	0	406	0	0	5.450	5.473	JJ.....	50,261	109,000	07/08/2010	07/15/2020
341081	FL	6	Florida Pwr & Lt Co.....			2	1FE	2,039,400	99.700	1,994,000	2,000,000	2,037,882	0	(865)	0	0	4.050	3.931	AO.....	20,250	81,000	02/15/2017	10/01/2044
341099	CH	0	Florida Power Corp.....				1FE	4,993,400	125.402	6,270,100	5,000,000	4,994,592	0	148	0	0	6.350	6.360	MS.....	93,486	317,500	09/13/2007	09/15/2037
34110Q	AL	2	DUKE ENERGY FLORIDA INC.....				1FE	6,627,550	118.007	5,900,350	5,000,000	6,211,950	0	(110,986)	0	0	6.750	3.598	FA.....	140,625	337,500	01/15/2015	02/01/2028
34354P	AC	9	Flowserve Corp.....				2FE	4,980,750	98.058	4,902,900	5,000,000	4,992,092	0	1,966	0	0	3.500	3.546	MS.....	51,528	175,000	09/06/2012	09/15/2022
34354P	AD	7	Flowserve Corp.....			2	2FE	10,018,100	98.819	9,881,900	10,000,000	10,011,645	0	(2,159)	0	0	4.000	3.973	MN.....	51,111	400,000	11/04/2015	11/15/2023
34486*	AA	0	Football Club No. 39.....				1FE	4,000,000	99.077	3,963,080	4,000,000	4,000,000	0	0	0	0	3.410	3.410	OCT...	33,342	138,294	08/30/2012	10/05/2024
345370	CQ	1	Ford Mtr Co.....				2FE	12,868,480	77.659	10,095,670	13,000,000	12,873,059	0	2,598	0	0	4.750	4.818	JJ.....	284,736	617,500	03/21/2017	01/15/2043
345370	CR	9	Ford Mtr Co.....			2	2FE	1,015,590	89.409	894,090	1,000,000	1,013,213	0	(1,427)	0	0	4.346	4.144	JD.....	2,777	43,460	04/06/2017	12/08/2026
345370	CS	7	Ford Mtr Co.....			2	2FE	8,708,310	82.464	7,009,440	8,500,000	8,704,960	0	(3,327)	0	0	5.291	5.124	JD.....	28,733	449,735	01/09/2018	12/08/2046
345397	VR	1	Ford Mtr Cr Co.....				2FE	4,655,625	102.036	4,744,674	4,650,000	4,651,442	0	(634)	0	0	5.750	5.734	FA.....	111,406	267,375	02/04/2011	02/01/2021
345397	WF	6	Ford Mtr Cr Co.....				2FE	2,229,975	95.940	2,158,650	2,250,000	2,241,524	0	2,059	0	0	4.250	4.361	MS.....	26,828	95,625	09/20/2012	09/20/2022

SCHEDULE D - PART 1

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

E10.21

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
347382	AA 1	FT GORDON HOUSING.....					2FE	5,057,012	114.899	4,733,839	4,120,000	5,030,238	0	(11,630)	0	0	6.124	4.776	MN.....	32,239	252,309	08/01/2016.	05/15/2051.
347466	AC 8	IRWIN LAND LLC.....					1FE	6,425,224	107.736	6,345,650	5,890,000	6,410,403	0	(14,821)	0	0	5.170	4.424	JD.....	13,534	304,513	03/29/2018.	12/15/2035.
349631	AN 1	Fortune Brands Inc.....					2FE	921,810	108.984	1,089,840	1,000,000	934,717	0	2,046	0	0	5.875	6.515	JJ.....	27,090	58,750	04/27/2011.	01/15/2036.
354613	AK 7	Franklin Resources Inc.....					1FE	9,982,700	95.308	9,530,800	10,000,000	9,988,631	0	1,641	0	0	2.850	2.870	MS.....	72,042	285,000	03/25/2015.	03/30/2025.
35671D	AU 9	Freeport McMoRan Inc.....				2	3FE	4,974,100	94.875	4,743,750	5,000,000	4,990,218	0	2,870	0	0	3.550	3.616	MS.....	59,167	177,500	12/05/2012.	03/01/2022.
35671D	AZ 8	Freeport McMoRan Inc.....				2	3FE	1,127,500	92.750	1,855,000	2,000,000	1,387,116	0	102,170	0	0	3.875	13.719	MS.....	77,500	22,819	02/22/2016.	03/15/2023.
35906A	AH 1	FRONTIER COMMUNICATIONS.....					5FE	3,015,000	89.000	2,670,000	3,000,000	3,003,065	0	(2,174)	0	0	8.500	8.414	AO.....	53,833	255,000	08/09/2011.	04/15/2020.
35906A	AZ 1	FRONTIER COMMUNICATIONS.....				2	5FE	4,657,500	62.745	3,137,250	5,000,000	4,724,497	0	25,353	0	0	11.000	12.228	MS.....	161,944	550,000	02/08/2016.	09/15/2025.
360271	AJ 9	Fulton Financial Corp.....					2FE	4,971,800	102.587	5,129,350	5,000,000	4,981,914	0	2,631	0	0	4.500	4.571	MN.....	28,750	225,000	11/12/2014.	11/15/2024.
36155W	AK 2	GCI INC.....				2	4FE	5,031,250	97.500	4,875,000	5,000,000	5,022,684	0	(4,429)	0	0	6.875	6.751	AO.....	72,569	343,750	11/17/2016.	04/15/2025.
364760	AK 4	Gap Inc.....					2FE	5,754,788	102.160	5,899,740	5,775,000	5,769,300	0	2,272	0	0	5.950	5.997	AO.....	75,404	343,613	04/07/2011.	04/12/2021.
36804P	AF 3	GATX Financial 144A.....				4	2FE	742,377	106.260	788,850	742,377	742,377	0	788,850	0	0	5.697		JJ.....	21,029	42,293	03/17/2005.	01/02/2025.
36877*	AA 2	GENCONN ENRGY LLC No. R-28.....				4	1PL	14,124,051	107.012	15,114,430	14,124,051	14,124,051	0	0	0	0	4.730	4.731	JJ.....	308,053	668,068	09/17/2013.	07/25/2041.
369604	BF 9	General Electric Co.....					2FE	1,005,200	78.270	782,700	1,000,000	1,004,981	0	(122)	0	0	4.125	4.092	AO.....	9,396	41,250	11/14/2016.	10/09/2042.
369604	BH 5	General Electric Co.....					2FE	16,756,040	81.939	13,110,240	16,000,000	16,734,806	0	(18,774)	0	0	4.500	4.196	MS.....	220,000	607,500	06/26/2018.	03/11/2044.
369604	BQ 5	General Electric Co.....				2	2FE	1,960,000	76.625	1,532,500	2,000,000	1,960,000	0	0	0	0	5.000	5.102	JD.....	4,444	50,000	06/26/2018.	01/01/9999.
36962G	XZ 2	General Electric Capital Corp.....					2FE	5,523,850	104.527	5,226,350	5,000,000	5,345,661	0	(16,803)	0	0	6.750	5.985	MS.....	99,375	337,500	01/30/2003.	03/15/2032.
370334	BJ 2	General Mills Inc.....					2FE	9,543,929	100.555	8,386,287	8,340,000	9,484,670	0	(31,637)	0	0	5.400	4.404	JD.....	20,016	450,360	03/10/2017.	06/15/2040.
370334	CG 7	General Mills Inc.....				2	2FE	4,989,900	98.144	4,907,200	5,000,000	4,990,486	0	586	0	0	4.200	4.225	AO.....	43,167	105,000	04/03/2018.	04/17/2028.
37045V	AL 4	General Motors Co.....				2	2FE	8,616,215	97.207	8,262,595	8,500,000	8,613,259	0	(1,534)	0	0	6.750	6.643	AO.....	143,438	573,750	02/19/2016.	04/01/2046.
37045X	AL 0	GENERAL MOTORS FINL CO.....					2FE	2,431,250	97.905	2,447,625	2,500,000	2,464,014	0	7,275	0	0	4.250	4.618	MN.....	13,576	106,250	02/07/2014.	05/15/2023.
37045X	AQ 9	GENERAL MOTORS FINL CO.....					2FE	4,000,000	100.469	4,018,760	4,000,000	4,000,000	0	0	0	0	4.375	4.375	MS.....	46,667	175,000	09/22/2014.	09/25/2021.
37045X	AS 5	GENERAL MOTORS FINL CO.....				2	2FE	4,973,900	93.669	4,683,450	5,000,000	4,983,029	0	2,434	0	0	4.000	4.064	JJ.....	92,222	200,000	01/07/2015.	01/15/2025.
37045X	AZ 9	GENERAL MOTORS FINL CO.....				2	2FE	2,995,890	94.908	2,847,240	3,000,000	2,997,121	0	374	0	0	4.300	4.317	JJ.....	60,200	129,000	07/08/2015.	07/13/2025.
37045X	CG 9	GENERAL MOTORS FINL CO.....				2	2FE	1,828,640	87.284	1,745,680	2,000,000	1,832,305	0	3,665	0	0	3.850	5.018	JJ.....	37,644	0	10/02/2018.	01/05/2028.
37247D	AP 1	Genworth Financial Inc.....					4FE	4,890,000	99.250	4,962,500	5,000,000	4,959,546	0	12,178	0	0	7.625	7.953	MS.....	102,726	393,750	03/08/2012.	09/24/2021.
372491	AG 5	GENWORTH HOLDINGS INC.....					4FE	4,620,953	83.000	3,805,550	4,585,000	4,619,358	0	(1,595)	0	0	4.800	4.634	FA.....	53,186	0	10/04/2018.	02/15/2024.
372546	AU 5	GEORGE WASHINGTON UNIVER.....					1FE	10,748,100	111.437	11,143,700	10,000,000	10,709,624	0	(13,730)	0	0	4.868	4.413	MS.....	143,336	486,800	12/03/2015.	09/15/2045.
372917	AS 3	Genzyme Corp-General Division.....					1FE	4,010,600	103.071	4,122,840	4,000,000	4,001,881	0	(1,219)	0	0	5.000	4.966	JD.....	8,889	200,000	06/15/2010.	06/15/2020.
373298	BR 8	Georgia Pac Corp.....					1FE	1,020,000	133.947	1,339,470	1,000,000	1,014,521	0	(838)	0	0	7.750	7.552	MN.....	9,903	77,500	04/09/2010.	11/15/2029.
373298	CF 3	Georgia Pac Corp.....					1FE	1,850,000	120.129	2,402,580	2,000,000	1,928,055	0	10,896	0	0	8.000	8.902	JJ.....	73,778	160,000	07/29/2008.	01/15/2024.
37331N	AB 7	GEORGIA-PACIFIC LLC.....					1FE	1,988,000	103.624	2,072,480	2,000,000	1,997,148	0	1,443	0	0	5.400	5.483	MN.....	18,000	108,000	08/24/2011.	11/01/2020.
37331N	AH 4	GEORGIA-PACIFIC LLC.....				2	1FE	5,078,000	99.890	4,994,500	5,000,000	5,049,823	0	(7,456)	0	0	3.600	3.413	MS.....	60,000	180,000	01/08/2015.	03/01/2025.
373334	FS 5	Georgia Pwr Co.....					2FE	1,999,520	109.354	2,187,080	2,000,000	1,999,847	0	31	0	0	5.750	5.752	AO.....	24,278	115,000	04/11/2003.	04/15/2023.
373334	GC 9	Georgia Pwr Co.....					2FE	5,466,500	107.811	5,390,550	5,000,000	5,424,281	0	(14,174)	0	0	5.650	4.937	MS.....	94,167	282,500	10/29/2015.	03/01/2037.
373334	JN 2	Georgia Pwr Co.....					2FE	5,672,750	116.808	5,840,400	5,000,000	5,620,137	0	(17,687)	0	0	5.950	4.967	FA.....	123,958	297,500	10/29/2015.	02/01/2039.
375558	AQ 6	Gilead Sciences Inc.....					1FE	10,053,910	102.949	10,294,900	10,000,000	10,014,617	0	(6,106)	0	0	4.500	4.431	AO.....	112,500	450,000	06/27/2011.	04/01/2021.
375558	AU 7	Gilead Sciences Inc.....				2	1FE	2,993,100	103.234	3,097,020	3,000,000	2,997,648	0	740	0	0	4.400	4.429	JD.....	11,000	132,000	12/06/2011.	12/01/2021.
375558	BF 9	Gilead Sciences Inc.....				2	1FE	15,009,550	98.159	14,723,850	15,000,000	15,006,692	0	(985)	0	0	3.650	3.642	MS.....	182,500	547,500	10/08/2015.	03/01/2026.
375558	BJ 1	Gilead Sciences Inc.....				2	1FE	1,988,600	91.429	1,828,580	2,000,000	1,989,459	0	402	0	0	4.000	4.042	MS.....	26,667	80,000	09/15/2016.	09/01/2036.
375558	BK 8	Gilead Sciences Inc.....				2	1FE	5,053,150	92.466	4,623,300	5,000,000	5,051,890	0	(976)	0	0	4.150	4.087	MS.....	69,167	207,500	07/27/2017.	03/01/2047.

SCHEDULE D - PART 1

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

E10.22

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
377372	AE	7	Glaxosmithkline Cap Inc.....				1FE	18,351,990	126.009	17,641,260	14,000,000	18,269,714	0	(82,276)	0	0	6.375	4.080	MN.....	114,042	637,500	10/18/2018.	05/15/2038.
378272	AH	1	GLENCORE FUNDING LLC.....				2FE	2,340,000	99.473	2,984,190	3,000,000	2,538,040	0	66,712	0	0	4.625	8.259	AO.....	23,896	138,750	10/02/2015.	04/29/2024.
38141E	A5	8	Goldman Sachs Group Inc.....				1FE	3,847,840	102.240	4,089,600	4,000,000	3,976,514	0	18,361	0	0	5.375	5.889	MS.....	63,306	215,000	05/13/2010.	03/15/2020.
38141G	VS	0	Goldman Sachs Group Inc.....			2	1FE	5,259,600	95.684	4,784,200	5,000,000	5,251,088	0	(4,974)	0	0	4.750	4.425	AO.....	46,181	237,500	03/21/2017.	10/21/2045.
38143U	8G	9	Goldman Sachs Group LP.....				1FE	10,000,000	101.391	10,139,100	10,000,000	10,000,000	0	0	0	0	4.477	2.406	FMAN.	45,903	382,706	02/22/2016.	02/25/2021.
38143Y	AC	7	Goldman Sachs Group Inc.....				2FE	4,590,950	111.707	5,585,350	5,000,000	4,656,766	0	9,793	0	0	6.450	7.147	MN.....	53,750	322,500	05/19/2010.	05/01/2036.
382388	AW	6	Goodrich Corporation.....				2FE	1,014,250	101.574	1,015,740	1,000,000	1,002,012	0	(1,647)	0	0	4.875	4.695	MS.....	16,250	48,750	12/17/2009.	03/01/2020.
38238Q	AL	0	Goodrich Corp.....				2FE	4,808,559	115.977	5,131,982	4,425,000	4,650,782	0	(18,477)	0	0	7.100	6.339	MN.....	40,145	314,175	04/30/2007.	11/15/2027.
384802	AB	0	Grainger WW Inc.....			2	1FE	17,771,680	103.112	17,529,040	17,000,000	17,728,469	0	(15,457)	0	0	4.600	4.321	JD.....	34,756	782,000	02/26/2016.	06/15/2045.
384802	AC	8	Grainger WW Inc.....			2	1FE	4,976,440	90.770	4,538,500	5,000,000	4,977,609	0	460	0	0	3.750	3.776	MN.....	23,958	187,500	05/09/2016.	05/15/2046.
384802	AD	6	Grainger WW Inc.....			2	1FE	10,501,892	95.130	9,964,868	10,475,000	10,501,020	0	(495)	0	0	4.200	4.185	MN.....	56,216	439,950	05/16/2017.	05/15/2047.
391382	AB	4	GREAT-WEST LIFE CO FINANC.....			2	1FE	17,920,965	93.517	16,833,060	18,000,000	17,923,413	0	1,386	0	0	4.150	4.176	JD.....	58,100	747,000	06/09/2017.	06/03/2047.
39951@	AA	3	WESTIN NATIONAL.....			4	1FE	12,000,000	93.071	11,168,520	12,000,000	12,000,000	0	0	0	0	4.640	4.685	MON...	24,747	368,107	04/17/2018.	04/15/2048.
39952@	AA	2	TRIANGLE PLAZA.....			4	1FE	2,000,000	104.492	2,089,840	2,000,000	2,000,000	0	0	0	0	5.180	5.236	MON...	4,604	4,604	11/29/2018.	11/15/2054.
401378	AC	8	GUARDIAN LIFE INSURANCE.....				1FE	8,956,230	98.692	8,882,280	9,000,000	8,956,479	0	131	0	0	4.850	4.875	JJ.....	190,363	436,500	01/18/2017.	01/24/2077.
402524	AE	2	Gulf South Pipeline.....			2	2FE	2,989,230	99.165	2,974,950	3,000,000	2,995,792	0	1,114	0	0	4.000	4.044	JD.....	5,333	120,000	06/07/2012.	06/15/2022.
40414L	AJ	8	HCP INC.....				2FE	4,977,000	100.250	5,012,500	5,000,000	4,987,598	0	2,244	0	0	4.250	4.307	MN.....	27,153	212,500	11/05/2013.	11/15/2023.
40414L	AK	5	HCP INC.....			2	2FE	2,986,110	100.351	3,010,530	3,000,000	2,992,143	0	1,334	0	0	4.200	4.257	MS.....	42,000	126,000	02/12/2014.	03/01/2024.
40414L	AL	3	HCP INC.....			2	2FE	4,981,500	98.531	4,926,550	5,000,000	4,988,732	0	1,759	0	0	3.875	3.920	FA.....	73,194	193,750	08/07/2014.	08/15/2024.
40573L	AS	5	HALFMOON PARENT INC.....			2	2FE	1,978,140	100.813	2,016,260	2,000,000	1,978,594	0	454	0	0	4.375	4.511	AO.....	25,278	0	10/04/2018.	10/15/2028.
40573L	AW	6	HALFMOON PARENT INC.....			2	2FE	981,960	98.354	983,540	1,000,000	982,001	0	41	0	0	4.900	5.015	JD.....	14,156	0	10/04/2018.	12/15/2048.
410867	AA	3	Hanover Insurance Group.....				2FE	3,725,000	115.639	5,781,950	5,000,000	4,182,243	0	73,101	0	0	7.625	11.029	AO.....	80,486	381,250	12/03/2008.	10/15/2025.
41242*	AN	2	HARDWOOD FUNDING LLC M-17.....				1FE	6,000,000	99.942	5,996,520	6,000,000	6,000,000	0	0	0	0	3.370	3.370	JD.....	13,480	202,200	06/07/2012.	05/08/2019.
41242*	AS	1	HARDWOOD FUNDING LLC Series Q No. Q-23.....				1FE	1,000,000	99.460	994,600	1,000,000	1,000,000	0	994,600	0	0	3.380	3.380	JD.....	2,253	33,800	06/07/2013.	06/07/2023.
41242*	BM	3	Hardwood Funding (NBA).....				1FE	10,000,000	100.819	10,081,900	10,000,000	10,000,000	0	0	0	0	4.060	4.060	JD.....	98,117	0	10/04/2018.	06/07/2033.
41242*	BN	1	Hardwood Funding (NBA).....				1PL	2,000,000	99.679	1,993,580	2,000,000	2,000,000	0	0	0	0	4.230	4.230	JD.....	20,445	0	10/04/2018.	06/07/2038.
412822	AD	0	Harley Davidson Inc.....			2	1FE	5,024,700	95.722	4,786,100	5,000,000	5,017,056	0	(2,350)	0	0	3.500	3.440	JJ.....	74,375	175,000	08/04/2015.	07/28/2025.
412822	AE	8	Harley Davidson Inc.....			2	1FE	26,763,992	94.798	24,100,496	25,423,000	26,701,978	0	(27,269)	0	0	4.625	4.298	JJ.....	499,721	1,175,814	05/22/2017.	07/28/2045.
413875	AT	2	Harris Corporation.....			2	2FE	9,990,776	103.374	9,851,542	9,530,000	9,974,370	0	(8,649)	0	0	5.054	4.739	AO.....	85,626	481,646	12/21/2016.	04/27/2045.
416515	BA	1	Hartford Financial Svcs Group.....				2FE	4,945,400	118.430	4,737,200	4,000,000	4,901,535	0	(23,702)	0	0	6.625	4.905	MS.....	66,986	265,000	02/02/2017.	03/30/2040.
416518	AC	2	HARTFORD FINL SVCS GRP.....				2FE	3,555,261	123.066	3,507,381	2,850,000	3,527,826	0	(15,346)	0	0	6.625	4.901	AO.....	39,860	188,813	02/24/2017.	04/15/2042.
418056	AS	6	Hasbro Inc.....				2FE	19,614,540	104.283	17,206,695	16,500,000	19,468,277	0	(77,666)	0	0	6.350	4.968	MS.....	308,504	1,047,750	01/18/2017.	03/15/2040.
41884#	AA	9	HATCHET RIDGE WIND Cert R-7.....			4	2PL	6,122,708	95.796	5,865,310	6,122,708	6,122,708	0	0	0	0	5.950	5.950	JD.....	17,203	364,301	12/14/2010.	12/14/2029.
421946	AH	7	Healthcare Realty Trust Inc.....			2	2FE	7,190,060	98.554	7,593,586	7,705,000	7,439,255	0	54,843	0	0	3.750	4.647	AO.....	60,998	288,938	02/12/2014.	04/15/2023.
42217K	AS	5	HEALTH CARE REIT INC.....				2FE	2,768,600	103.173	2,579,325	2,500,000	2,549,496	0	(36,617)	0	0	6.125	4.521	AO.....	32,326	153,125	03/14/2012.	04/15/2020.
42217K	AW	6	HEALTH CARE REIT INC.....			2	2FE	5,304,600	104.018	5,200,900	5,000,000	5,102,537	0	(33,696)	0	0	5.250	4.462	JJ.....	121,042	262,500	03/08/2012.	01/15/2022.
42217K	BA	3	HEALTH CARE REIT INC.....			2	2FE	2,490,775	99.909	2,497,725	2,500,000	2,495,962	0	871	0	0	3.750	3.792	MS.....	27,604	93,750	11/27/2012.	03/15/2023.
42217K	BC	9	HEALTH CARE REIT INC.....			2	2FE	3,958,320	102.650	4,106,000	4,000,000	3,977,583	0	3,868	0	0	4.500	4.626	JJ.....	83,000	180,000	10/02/2013.	01/15/2024.
427866	AR	9	The Hershey Company.....				1FE	4,955,350	102.119	5,105,950	5,000,000	4,989,897	0	4,964	0	0	4.125	4.236	JD.....	17,188	206,250	12/15/2010.	12/01/2020.
427866	AW	8	The Hershey Company.....			2	1FE	1,320,825	90.435	1,352,003	1,495,000	1,323,443	0	2,617	0	0	3.375	4.071	FA.....	19,061	25,228	03/21/2018.	08/15/2046.
42809H	AC	1	HESS CORP.....				3FE	4,970,200	92.016	4,600,800	5,000,000	4,975,163	0	575	0	0	6.000	6.042	JJ.....	138,333	300,000	04/12/2010.	01/15/2040.

SCHEDULE D - PART 1

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

E10.23

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
				Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion																		Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	F o r e i g n Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value															
42824C	AY	5	HP ENTERPRISE CO.....	.....	.....	.....2	.....2FE	.....11,123,901	.....93.734	.....10,404,474	.....11,100,000	.....11,123,584	.....0	.....(362)	.....0	.....0	.....6.350	.....6.333	AO.....	.....148,802	.....704,850	04/07/2017.	10/15/2045.
428291	AM	0	Hexcel Corp.....	.....	.....	.....2	.....2FE	.....4,985,650	.....102.828	.....5,141,400	.....5,000,000	.....4,989,864	.....0	.....1,276	.....0	.....0	.....4.700	.....4.736	FA.....	.....88,778	.....235,000	07/29/2015.	08/15/2025.
428291	AN	8	Hexcel Corp.....	.....	.....	.....2	.....2FE	.....1,517,040	.....98.026	.....1,470,390	.....1,500,000	.....1,514,316	.....0	.....(1,525)	.....0	.....0	.....3.950	.....3.809	FA.....	.....22,383	.....59,250	02/28/2017.	02/15/2027.
437076	AS	1	Home Depot Inc.....	.....	.....	.....1	.....1FE	.....4,726,050	.....120.096	.....6,004,800	.....5,000,000	.....4,774,489	.....0	.....6.631	.....0	.....0	.....5.875	.....6.298	JD.....	.....12,240	.....293,750	10/15/2009.	12/16/2036.
437076	BH	4	Home Depot Inc.....	.....	.....	.....2	.....1FE	.....5,527,800	.....100.042	.....5,002,100	.....5,000,000	.....5,504,991	.....0	.....(10,989)	.....0	.....0	.....4.250	.....3.655	AO.....	.....53,125	.....212,500	11/08/2016.	04/01/2046.
438516	AT	3	Honeywell International Inc.....	.....	.....	.....1	.....1FE	.....1,664,447	.....121.050	.....1,636,596	.....1,352,000	.....1,660,647	.....0	.....(3,800)	.....0	.....0	.....5.700	.....3.932	MS.....	.....22,691	.....38,532	08/30/2018.	03/15/2037.
440327	AK	0	Horace Mann Educators.....	.....	.....	.....2	.....2FE	.....9,973,500	.....98.302	.....9,830,200	.....10,000,000	.....9,980,570	.....0	.....2,344	.....0	.....0	.....4.500	.....4.533	JD.....	.....37,500	.....450,000	11/18/2015.	12/01/2025.
44106M	AR	3	HOSPITALITY PROP TRUST.....	.....	.....	.....2	.....2FE	.....5,194,078	.....100.936	.....5,162,876	.....5,115,000	.....5,157,373	.....0	.....(9,644)	.....0	.....0	.....4.500	.....4.270	JD.....	.....10,230	.....230,175	12/08/2014.	06/15/2023.
44106M	AS	1	HOSPITALITY PROP TRUST.....	.....	.....	.....2	.....2FE	.....12,014,350	.....99.810	.....11,977,200	.....12,000,000	.....12,012,020	.....0	.....(2,532)	.....0	.....0	.....4.650	.....4.624	MS.....	.....164,300	.....558,000	06/08/2016.	03/15/2024.
44106M	AT	9	HOSPITALITY PROP TRUST.....	.....	.....	.....2	.....2FE	.....4,000,560	.....97.567	.....3,902,680	.....4,000,000	.....4,000,560	.....0	.....0	.....0	.....0	.....4.500	.....4.497	MS.....	.....53,000	.....180,000	06/08/2016.	03/15/2025.
44106M	AV	4	HOSPITALITY PROP TRUST.....	.....	.....	.....2	.....2FE	.....4,249,360	.....101.223	.....4,048,920	.....4,000,000	.....4,191,352	.....0	.....(24,392)	.....0	.....0	.....5.250	.....4.409	FA.....	.....79,333	.....210,000	07/12/2016.	02/15/2026.
44107T	AQ	9	HOST HOTELS & RESORTS LP.....	.....	.....	.....2	.....2FE	.....2,759,350	.....105.011	.....2,625,275	.....2,500,000	.....2,590,949	.....0	.....(33,653)	.....0	.....0	.....6.000	.....4.447	AO.....	.....37,500	.....150,000	06/20/2013.	10/01/2021.
44107T	AT	3	HOST HOTELS & RESORTS LP.....	.....	.....	.....2	.....2FE	.....9,625,440	.....102.255	.....9,202,950	.....9,000,000	.....9,297,360	.....0	.....(69,087)	.....0	.....0	.....4.750	.....3.834	MS.....	.....142,500	.....427,500	06/04/2014.	03/01/2023.
44329H	AF	1	HP COMMUNITIES LLC.....	.....	.....	.....1	.....1FE	.....4,560,000	.....110.981	.....4,439,240	.....4,000,000	.....4,545,863	.....0	.....(6,055)	.....0	.....0	.....5.600	.....4.790	MS.....	.....65,956	.....224,000	07/12/2016.	09/15/2053.
44329H	AJ	3	HP COMMUNITIES LLC.....	.....	.....	.....1	.....1FE	.....3,625,745	.....113.861	.....3,586,622	.....3,150,000	.....3,622,076	.....0	.....(3,669)	.....0	.....0	.....5.780	.....4.789	MS.....	.....53,610	.....91,035	07/12/2018.	03/15/2046.
443510	AF	9	Hubbell Inc Class B.....	.....	.....	.....2	.....2FE	.....2,269,706	.....99.838	.....2,356,177	.....2,360,000	.....2,324,573	.....0	.....8,297	.....0	.....0	.....3.625	.....4.048	MN.....	.....10,931	.....85,550	06/29/2011.	11/15/2022.
44416*	AB	2	HUDSON TRANS LLC.....	.....	.....	.....4	.....2PL	.....2,747,225	.....100.411	.....4,243,871	.....4,226,500	.....2,747,225	.....0	.....0	.....0	.....0	.....4.420	.....9.560	FMAN.....	.....16,087	.....186,811	04/09/2014.	05/31/2033.
444454	AD	4	HUGHES SATELLITE SYSTEMS.....	.....	.....	.....3	.....3FE	.....4,688,250	.....92.000	.....4,324,000	.....4,700,000	.....4,690,363	.....0	.....1,010	.....0	.....0	.....5.250	.....5.283	FA.....	.....102,813	.....246,750	01/06/2017.	08/01/2026.
444859	BG	6	HUMANA INC.....	.....	.....	.....2	.....2FE	.....7,492,875	.....100.597	.....7,544,775	.....7,500,000	.....7,493,065	.....0	.....114	.....0	.....0	.....4.800	.....4.806	MS.....	.....106,000	.....360,000	03/13/2017.	03/15/2047.
446150	AG	9	Huntington Bancshares Inc.....	.....	.....	.....2	.....2FE	.....12,343,210	.....106.801	.....11,748,110	.....11,000,000	.....11,329,495	.....0	.....(156,267)	.....0	.....0	.....7.000	.....5.363	JD.....	.....34,222	.....770,000	05/31/2011.	12/15/2020.
44891A	AK	3	HYUNDAI CAPITAL AMERICA.....	.....	.....	.....2	.....2FE	.....907,260	.....87.606	.....876,060	.....1,000,000	.....922,974	.....0	.....8,378	.....0	.....0	.....2.750	.....3.914	MS.....	.....7,181	.....27,500	02/02/2017.	09/27/2026.
44929@	AF	1	ICRE REIT HLDGS No. RA-42.....	.....	.....	.....2	.....	.....17,000,000	.....102.353	.....17,400,010	.....17,000,000	.....17,000,000	.....0	.....0	.....0	.....0	.....4.380	.....4.380	MN.....	.....74,460	.....744,600	11/25/2013.	11/25/2026.
450319	C*	7	ITC Midwest LLC.....	.....	.....	.....1	.....	.....7,000,000	.....87.931	.....6,155,170	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....4.160	.....4.160	AO.....	.....59,049	.....291,200	03/15/2017.	04/18/2047.
451102	BM	8	ICAHN ENTERPRISES/FIN.....	.....	.....	.....2	.....3FE	.....2,070,000	.....99.375	.....1,987,500	.....2,000,000	.....2,046,378	.....0	.....(13,338)	.....0	.....0	.....6.750	.....5.916	FA.....	.....56,250	.....135,000	02/24/2017.	02/01/2024.
45138L	BF	9	IDAHO POWER CO.....	.....	.....	.....2	.....1FE	.....9,963,000	.....99.098	.....9,909,800	.....10,000,000	.....9,963,339	.....0	.....339	.....0	.....0	.....4.200	.....4.222	MS.....	.....140,000	.....192,500	03/13/2018.	03/01/2048.
45326T	AA	6	INCITEC PIVOT FIN LLC.....	.....	.....	.....2	.....2FE	.....13,885,970	.....102.232	.....14,312,480	.....14,000,000	.....13,986,087	.....0	.....13,980	.....0	.....0	.....6.000	.....6.111	JD.....	.....49,000	.....840,000	03/09/2010.	12/10/2019.
45665Q	AF	0	INFINITY PROPERTY & CASU.....	.....	.....	.....2	.....2FE	.....10,170,880	.....102.570	.....10,257,000	.....10,000,000	.....10,072,785	.....0	.....(17,563)	.....0	.....0	.....5.000	.....4.783	MS.....	.....141,667	.....500,000	09/12/2012.	09/19/2022.
45686X	CC	5	INGERSOLL-RAND CO.....	.....	.....	.....2	.....2FE	.....2,344,320	.....110.814	.....2,216,280	.....2,000,000	.....2,293,328	.....0	.....(26,842)	.....0	.....0	.....6.130	.....4.139	MN.....	.....15,666	.....122,600	01/18/2017.	11/18/2027.
457153	AF	1	INGRAM MICRO INC.....	.....	.....	.....3	.....3FE	.....6,958,140	.....97.821	.....6,847,470	.....7,000,000	.....6,982,434	.....0	.....4,332	.....0	.....0	.....5.000	.....5.077	FA.....	.....137,083	.....350,000	08/07/2012.	08/10/2022.
457153	AG	9	INGRAM MICRO INC.....	.....	.....	.....2	.....3FE	.....12,171,070	.....94.544	.....11,345,280	.....12,000,000	.....12,113,939	.....0	.....(16,874)	.....0	.....0	.....5.450	.....5.254	JD.....	.....29,067	.....654,000	10/12/2016.	12/15/2024.
458140	AV	2	Intel Corp.....	.....	.....	.....2	.....1FE	.....8,532,277	.....98.298	.....8,542,096	.....8,690,000	.....8,538,308	.....0	.....2,908	.....0	.....0	.....4.100	.....4.208	MN.....	.....41,567	.....356,290	11/17/2016.	05/19/2046.
45866F	AA	2	INTERCONTINENTALEXCHANGE.....	.....	.....	.....1	.....1FE	.....9,922,500	.....102.727	.....10,272,700	.....10,000,000	.....9,959,110	.....0	.....7,590	.....0	.....0	.....4.000	.....4.095	AO.....	.....84,444	.....400,000	10/01/2013.	10/15/2023.
45866F	AH	7	INTERCONTINENTALEXCHANGE.....	.....	.....	.....2	.....1FE	.....16,944,410	.....97.650	.....16,600,500	.....17,000,000	.....16,945,233	.....0	.....823	.....0	.....0	.....4.250	.....4.269	MS.....	.....276,958	.....0	08/31/2018.	09/21/2048.
459200	AR	2	IBM Corp.....	.....	.....	.....1	.....1FE	.....12,393,700	.....114.579	.....11,457,900	.....10,000,000	.....11,848,485	.....0	.....(180,028)	.....0	.....0	.....6.220	.....3.688	FA.....	.....259,167	.....622,000	11/03/2015.	08/01/2027.
459200	JH	5	IBM Corp.....	.....	.....	.....1	.....1FE	.....10,011,180	.....100.204	.....9,018,360	.....9,000,000	.....9,985,289	.....0	.....(19,685)	.....0	.....0	.....4.700	.....4.033	FA.....	.....155,100	.....423,000	09/18/2017.	02/19/2046.
459506	AE	1	Intl Flavors & Fragrances Inc.....	.....	.....	.....2	.....2FE	.....17,555,938	.....91.841	.....16,186,976	.....17,625,000	.....17,550,761	.....0	.....(3,468)	.....0	.....0	.....4.375	.....4.395	JD.....	.....64,258	.....660,625	08/30/2018.	06/01/2047.
459506	AK	7	Intl Flavors & Fragrances Inc.....	.....	.....	.....2	.....2FE	.....1,010,740	.....101.731	.....1,017,310	.....1,000,000	.....1,010,525	.....0	.....(215)	.....0	.....0	.....4.450	.....4.314	MS.....	.....11,743	.....0	10/02/2018.	09/26/2028.
459506	AL	5	Intl Flavors & Fragrances Inc.....	.....	.....	.....2	.....2FE	.....2,978,340	.....100.124	.....3,003,720	.....3,000,000	.....2,978,425	.....0	.....85	.....0	.....0	.....5.000	.....5.047	MS.....	.....39,583	.....0	09/24/2018.	09/26/2048.
459902	AT	9	Intl Game Technology.....	.....	.....	.....2	.....3FE	.....8,262,200	.....97.250	.....7,780,000	.....8,000,000	.....8,138,241	.....0	.....(26,483)	.....0	.....0	.....5.350	.....4.922	AO.....	.....90,356	.....428,000	11/01/2013.	10/15/2023.
460146	CF	8	International Paper Co.....	.....	.....	.....2	.....2FE	.....10,518,550	.....118.331	.....11,833,100	.....10,000,000	.....10,451,818	.....0	.....(9,699)	.....0	.....0	.....7.300	.....6.887	MN.....	.....93,278	.....730,000	04/12/2010.	11/15/2039.
460146	CL	5	International Paper Co.....	.....	.....	.....2	.....2FE	.....9,579,800	.....98.724	.....9,872,400	.....10,000,000	.....9,683,770	.....0	.....37,694	.....0	.....0	.....3.800	.....4.326	JJ.....	.....175,222	.....380,000	02/17/2016.	01/15/2026.

SCHEDULE D - PART 1

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

E10.24

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
460146	CM	3			2FE	5,349,670	98.283	4,914,150	5,000,000	5,323,471	0	(13,436)	0	0	5.000	4.435	MS	73,611	250,000	01/10/2017	09/15/2035
460599	AC	7			3FE	4,937,500	99.000	4,950,000	5,000,000	4,957,080	0	5,515	0	0	6.500	6.673	FA	122,778	325,000	03/03/2015	02/15/2025
460690	BH	2			2FE	7,982,840	100.923	8,073,840	8,000,000	7,993,790	0	1,779	0	0	4.000	4.026	MS	94,222	320,000	03/02/2012	03/15/2022
460690	BK	5			2FE	4,984,950	98.021	4,901,050	5,000,000	4,993,577	0	1,415	0	0	3.750	3.784	FA	70,833	187,500	11/05/2012	02/15/2023
460690	BL	3			2FE	6,986,840	100.057	7,003,990	7,000,000	6,992,448	0	1,251	0	0	4.200	4.223	AO	62,067	294,000	03/31/2014	04/15/2024
461070	AE	4			1FE	1,988,280	108.511	2,170,220	2,000,000	1,994,688	0	658	0	0	5.500	5.549	JJ	50,722	110,000	07/18/2005	07/15/2025
46186R	AA	7			3FE	8,771,950	99.759	8,998,262	9,020,000	8,967,671	0	63,848	0	0	4.250	5.014	AO	80,929	383,350	10/05/2015	10/15/2019
465685	AD	7			2FE	7,700,640	118.320	9,465,600	8,000,000	7,759,039	0	6,948	0	0	6.375	6.667	MS	128,917	510,000	08/08/2007	09/30/2036
46625H	QK	9			2	1FE	7,000,000	101.312	7,091,840	7,000,000	7,000,000	0	0	0	4.231	2.112	MJSD	25,336	250,520	02/25/2016	03/01/2021
46625H	RY	8			2	1FE	5,083,650	97.224	4,861,200	5,000,000	5,066,649	0	(12,242)	0	3.782	3.523	FA	78,792	189,100	04/20/2017	02/01/2028
466313	AG	8			2FE	5,027,260	99.250	4,962,500	5,000,000	5,011,596	0	(2,818)	0	0	4.700	4.631	MS	69,194	235,000	08/01/2012	09/15/2022
46647P	AA	4			2	1FE	15,707,300	93.360	14,004,000	15,000,000	15,688,316	0	(15,746)	0	4.260	3.967	FA	228,975	639,000	11/30/2017	02/22/2048
47032@	AF	8			2		4,000,000	102.408	4,096,320	4,000,000	4,000,000	0	0	0	4.330	4.330	JD	481	173,200	06/13/2014	09/30/2024
47102X	AJ	4			2	2FE	9,035,568	98.317	8,651,896	8,800,000	8,967,808	0	(22,332)	0	4.875	4.526	FA	178,750	429,000	10/08/2015	08/01/2025
472319	AC	6			2FE	1,575,660	100.623	2,012,460	2,000,000	1,640,123	0	9,445	0	0	6.250	8.233	JJ	57,639	125,000	09/22/2009	01/15/2036
47232M	AD	4			2	4FE	1,500,000	93.000	1,395,000	1,500,000	1,500,000	0	0	0	7.250	7.250	FA	41,083	112,375	07/20/2017	08/15/2024
478160	CG	7			2	1FE	4,729,450	95.339	4,766,950	5,000,000	4,730,776	0	1,326	0	3.750	4.073	MS	61,458	0	10/03/2018	03/03/2047
478165	AG	8			1FE	4,209,194	105.874	3,917,338	3,700,000	4,190,992	0	(14,211)	0	0	4.800	3.888	MS	59,200	177,600	09/14/2017	09/01/2040
478165	AH	6			2	1FE	28,812,740	108.755	28,276,300	26,000,000	28,700,394	0	(56,139)	0	4.750	4.102	AO	260,722	1,235,000	10/17/2017	10/15/2046
48121@	AC	5			4	2PL	1,800,000	99.399	1,789,182	1,800,000	1,800,000	0	0	0	3.470	3.470	MS	16,309	62,460	03/27/2014	03/27/2021
48121@	AD	3			4	2PL	2,571,000	100.416	2,581,695	2,571,000	2,571,000	0	0	0	4.130	4.130	MS	27,725	106,182	03/27/2014	03/27/2024
48203R	AD	6			2FE	7,638,971	99.502	6,885,538	6,920,000	7,613,484	0	(16,410)	0	0	5.950	5.184	MS	121,235	411,740	07/25/2017	03/15/2041
48203R	AF	1			2FE	13,023,900	102.248	13,292,240	13,000,000	13,006,283	0	(2,666)	0	0	4.600	4.577	MS	176,078	598,000	03/14/2011	03/15/2021
48203R	AG	9			2FE	8,842,160	100.852	8,572,420	8,500,000	8,698,386	0	(33,703)	0	0	4.500	3.998	MS	112,625	382,500	06/05/2014	03/15/2024
482480	AE	0			2	2FE	13,199,275	102.599	12,824,875	12,500,000	12,972,565	0	(74,528)	0	4.650	3.890	MN	96,875	581,250	06/02/2016	11/01/2024
482480	AF	7			2	2FE	11,027,019	102.297	10,229,700	10,000,000	10,940,580	0	(40,163)	0	5.650	4.784	MN	94,167	565,000	10/07/2016	11/01/2034
485134	BL	3			1FE	6,992,440	101.028	7,071,960	7,000,000	6,999,750	0	975	0	0	7.150	7.165	AO	125,125	500,500	03/19/2009	04/01/2019
485170	AS	3			2	2FE	8,077,560	102.378	8,190,240	8,000,000	8,075,106	0	(1,400)	0	4.950	4.886	FA	149,600	396,000	01/27/2017	08/15/2045
485170	BA	1			2	2FE	1,409,835	93.397	1,400,955	1,500,000	1,425,214	0	8,543	0	3.125	3.906	JD	3,906	46,875	03/01/2017	06/01/2026
485170	BB	9			2	2FE	1,939,620	96.972	1,939,440	2,000,000	1,940,224	0	604	0	4.700	4.893	MN	15,667	46,478	05/22/2018	05/01/2048
486606	L#	1			1FE	7,000,000	98.228	6,875,960	7,000,000	7,000,000	0	0	0	0	3.370	3.371	JD	7,863	235,900	10/29/2014	10/29/2023
487836	BD	9			2FE	4,891,500	101.461	5,073,050	5,000,000	4,974,958	0	12,045	0	0	4.000	4.270	JD	8,889	200,000	01/05/2011	12/15/2020
487836	BQ	0			2FE	2,839,290	93.241	2,797,230	3,000,000	2,839,987	0	697	0	0	4.500	4.855	AO	33,750	0	10/03/2018	04/01/2046
488401	AB	6			2	2FE	12,242,283	98.888	12,113,780	12,250,000	12,244,789	0	728	0	4.350	4.358	FA	201,308	532,875	02/19/2015	02/15/2025
489170	AC	4			2FE	7,472,250	99.720	7,479,000	7,500,000	7,490,115	0	2,919	0	0	3.875	3.920	FA	109,792	290,625	03/14/2012	02/15/2022
489170	AE	0			2	2FE	4,963,550	99.888	4,994,400	5,000,000	4,965,255	0	1,705	0	4.625	4.717	JD	10,278	120,764	06/04/2018	06/15/2028
49326E	ED	1			2FE	2,053,540	103.768	2,075,360	2,000,000	2,014,698	0	(6,122)	0	0	5.100	4.748	MS	27,483	102,000	08/26/2011	03/24/2021
49338C	AA	1			1FE	7,420,498	119.510	6,893,337	5,768,000	7,363,736	0	(44,168)	0	0	5.819	3.940	AO	83,910	335,640	10/03/2017	04/01/2041
49338L	AB	9			2	2FE	18,380,858	102.121	18,637,083	18,250,000	18,333,782	0	(12,958)	0	4.550	4.456	AO	140,702	830,375	01/22/2015	10/30/2024
49338L	AE	3			2	2FE	2,996,190	100.601	3,018,030	3,000,000	2,996,735	0	318	0	4.600	4.616	AO	32,583	138,000	03/28/2017	04/06/2027
49427R	AJ	1			2	2FE	8,023,310	99.665	7,973,200	8,000,000	8,010,246	0	(2,428)	0	3.800	3.764	JJ	140,178	304,000	01/25/2013	01/15/2023

SCHEDULE D - PART 1

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

E10.25

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code			NAIC Desig- nation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
49427R AK 8	KILROY REALTY LP.....				2	2FE	6,921,740	97.909	6,853,630	7,000,000	6,939,765	0	4,378	0	0	4.250	4.352	FA	112,389	297,500	07/30/2014.	08/15/2029.
494368 BC 6	Kimberly Clark Corp.....					1FE	2,160,984	132.173	2,220,506	1,680,000	2,157,889	0	(3,095)	0	0	6.625	4.373	FA	46,375	0	10/18/2018.	08/01/2037.
494368 BG 7	Kimberly Clark Corp.....					1FE	831,150	115.320	836,070	725,000	830,366	0	(784)	0	0	5.300	4.278	MS	12,808	5,963	10/18/2018.	03/01/2041.
494368 BL 6	Kimberly Clark Corp.....					1FE	1,607,644	94.006	1,598,102	1,700,000	1,608,785	0	953	0	0	3.700	4.045	JD	5,242	49,950	10/18/2018.	06/01/2043.
494368 BV 4	Kimberly Clark Corp.....				2	1FE	422,833	87.462	448,680	513,000	423,179	0	346	0	0	3.200	4.289	JJ	6,886	0	10/18/2018.	07/30/2046.
494368 BW 2	Kimberly Clark Corp.....				2	1FE	934,280	96.613	966,130	1,000,000	934,524	0	244	0	0	3.900	4.302	MN	6,175	19,500	10/18/2018.	05/04/2047.
49446R AK 5	Kimco Rlty Corp.....				2	2FE	2,731,560	96.812	2,904,360	3,000,000	2,865,106	0	27,232	0	0	3.125	4.253	JD	7,813	93,750	08/20/2013.	06/01/2023.
494550 AZ 9	Kinder Morgan Ener Part.....					2FE	4,498,785	100.433	4,519,485	4,500,000	4,500,000	0	(2)	0	0	9.000	9.000	FA	168,750	405,000	12/16/2008.	02/01/2019.
49456B AP 6	KINDER MORGAN INC/DELAWA.....				2	2FE	1,985,680	98.358	1,967,160	2,000,000	1,986,090	0	410	0	0	4.300	4.393	MS	28,667	0	08/30/2018.	03/01/2028.
500255 AR 5	Kohls Corp.....				2	2FE	6,976,730	103.108	7,217,560	7,000,000	6,992,500	0	2,452	0	0	4.000	4.040	MN	46,667	280,000	10/12/2011.	11/01/2021.
500255 AT 1	Kohls Corp.....				2	2FE	10,373,800	103.927	10,392,700	10,000,000	10,239,024	0	(44,978)	0	0	4.750	4.186	JD	21,111	475,000	11/06/2015.	12/15/2023.
500255 AU 8	Kohls Corp.....				2	2FE	4,998,800	98.860	4,943,000	5,000,000	4,999,159	0	109	0	0	4.250	4.253	JJ	96,806	212,500	07/14/2015.	07/17/2025.
50075N AW 4	Kraft Foods Inc.....					2FE	2,445,640	118.750	2,375,000	2,000,000	2,411,724	0	(11,424)	0	0	6.875	5.209	JJ	59,201	137,500	11/03/2015.	01/26/2039.
50076Q AZ 9	KRAFT FOODS GROUP INC.....					2FE	2,477,500	99.248	2,481,200	2,500,000	2,491,372	0	2,324	0	0	3.500	3.608	JD	6,076	87,500	05/30/2012.	06/06/2022.
50077L AM 8	KRAFT HEINZ FOODS CO.....				2	2FE	5,215,900	91.804	4,590,200	5,000,000	5,209,513	0	(3,910)	0	0	5.200	4.913	JJ	119,889	260,000	03/22/2017.	07/15/2045.
501044 DG 3	Kroger Co.....				2	2FE	9,884,050	88.062	8,806,200	10,000,000	9,886,941	0	1,968	0	0	4.450	4.521	FA	185,417	445,000	07/20/2017.	02/01/2047.
501044 DK 4	Kroger Co.....				2	2FE	5,084,800	92.222	4,611,100	5,000,000	5,083,452	0	(1,348)	0	0	4.650	4.545	JJ	107,208	226,688	01/10/2018.	01/15/2048.
501797 AL 8	L Brands Inc.....					3FE	10,985,625	84.020	9,242,200	11,000,000	10,986,551	0	512	0	0	6.875	6.887	MN	126,042	756,250	11/07/2017.	11/01/2035.
501797 AQ 7	L Brands Inc.....					3FE	1,258,609	93.500	1,051,875	1,125,000	1,251,850	0	(6,759)	0	0	6.694	4.975	JJ	40,373	0	06/18/2018.	01/15/2027.
502413 BA 4	L-3 Communications Corp.....				2	2FE	5,241,150	102.372	5,118,600	5,000,000	5,056,164	0	(28,055)	0	0	4.950	4.322	FA	93,500	247,500	06/01/2011.	02/15/2021.
502413 BD 8	L-3 Communications Corp.....				2	2FE	9,959,650	99.923	9,992,300	10,000,000	9,975,194	0	4,028	0	0	3.950	4.001	MN	36,208	395,000	12/11/2014.	05/28/2024.
50540R AJ 1	Laboratory Corp of Am Holdings.....					2FE	3,483,970	102.108	3,573,780	3,500,000	3,496,407	0	1,799	0	0	4.625	4.683	MN	20,684	161,875	11/16/2010.	11/15/2020.
50540R AQ 5	Laboratory Corp of Am Holdings.....				2	2FE	5,016,030	96.467	4,823,350	5,000,000	5,010,411	0	(1,549)	0	0	3.600	3.561	FA	75,000	180,000	02/13/2015.	02/01/2025.
50540R AS 1	Laboratory Corp of Am Holdings.....				2	2FE	5,115,950	93.553	5,122,027	5,475,000	5,133,291	0	6,135	0	0	4.700	5.137	FA	107,219	257,325	01/13/2016.	02/01/2045.
50587K AB 7	LAFARGEHOLCIM FINANCE US.....				2	2FE	19,912,987	87.270	16,978,379	19,455,000	19,900,949	0	(8,635)	0	0	4.750	4.599	MS	254,131	924,113	08/04/2017.	09/22/2046.
512807 AN 8	LAM Research Corp.....				2	2FE	7,996,640	100.185	8,014,800	8,000,000	7,997,787	0	311	0	0	3.800	3.805	MS	89,511	304,000	03/05/2015.	03/15/2025.
521865 AX 3	Lear Corp.....				2	2FE	8,242,188	102.847	8,484,878	8,250,000	8,245,525	0	615	0	0	5.250	5.261	JJ	199,719	433,125	07/14/2015.	01/15/2025.
526057 BN 3	Lennar Corporation.....				2	3FE	4,848,525	97.375	4,887,251	5,019,000	4,939,206	0	18,141	0	0	4.750	5.209	MN	30,463	238,403	11/25/2013.	11/15/2022.
527298 BD 4	LEVEL 3 ESCROW.....				2	3FE	976,250	98.298	982,980	1,000,000	987,927	0	2,945	0	0	5.375	5.752	MN	6,868	53,750	08/01/2014.	08/15/2022.
52736R BG 6	Levi Strauss & Co.....				2	3FE	5,512,348	98.250	5,496,105	5,594,000	5,541,179	0	6,861	0	0	5.000	5.176	MN	46,617	279,700	07/14/2015.	05/01/2025.
529043 AC 5	Lexington Realty Trust.....				2	2FE	7,360,498	98.919	7,265,601	7,345,000	7,353,192	0	(1,706)	0	0	4.250	4.221	JD	13,874	312,163	05/19/2014.	06/15/2023.
529043 AD 3	Lexington Realty Trust.....				2	2FE	7,592,525	98.620	7,396,500	7,500,000	7,555,334	0	(9,314)	0	0	4.400	4.241	JD	14,667	330,000	08/26/2014.	06/15/2024.
53079E AG 9	Liberty Mutual Group.....					2FE	1,575,000	116.926	2,923,150	2,500,000	1,692,882	0	18,019	0	0	6.500	10.750	MS	47,847	162,500	01/13/2009.	03/15/2035.
53079E AV 6	Liberty Mutual Group.....					2FE	3,953,760	102.753	4,110,120	4,000,000	3,986,627	0	5,077	0	0	5.000	5.149	JD	16,667	200,000	06/01/2011.	06/01/2021.
53079E AZ 7	Liberty Mutual Group.....					2FE	12,484,400	119.107	11,910,700	10,000,000	12,391,632	0	(54,836)	0	0	6.500	4.787	MN	108,333	650,000	04/05/2017.	05/01/2042.
53079E BE 3	Liberty Mutual Group.....					2FE	2,998,020	100.917	3,027,510	3,000,000	2,999,040	0	192	0	0	4.250	4.258	JD	5,667	127,500	10/31/2013.	06/15/2023.
53217V AC 3	LIFE TECHNOLOGIES CORP.....					2FE	8,045,900	102.815	8,225,200	8,000,000	8,006,808	0	(5,507)	0	0	6.000	5.923	MS	160,000	480,000	02/11/2010.	03/01/2020.
53217V AE 9	LIFE TECHNOLOGIES CORP.....				2	2FE	3,089,880	102.498	3,074,940	3,000,000	3,020,461	0	(10,628)	0	0	5.000	4.602	JJ	69,167	150,000	06/01/2011.	01/15/2021.
532457 BR 8	Lilly (Eli) & Co.....				2	1FE	2,892,780	98.162	2,944,860	3,000,000	2,893,233	0	453	0	0	3.950	4.165	MN	15,142	59,250	10/18/2018.	05/15/2047.
534187 AY 5	Lincoln National Corp.....					2FE	998,510	103.230	1,032,300	1,000,000	999,819	0	152	0	0	6.250	6.267	FA	23,611	62,500	12/08/2009.	02/15/2020.

SCHEDULE D - PART 1

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

E10.26

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
534187	BA	6	Lincoln National Corp.....				2FE	6,356,700	126.261	6,313,050	5,000,000	6,266,108	0	(32,151)	0	0	7.000	5.053	JD	15,556	350,000	01/11/2016.	06/15/2040.
539830	BL	2	Lockheed Martin.....			2	2FE	14,777,850	104.850	15,727,500	15,000,000	14,788,576	0	3,683	0	0	4.700	4.793	MN	90,083	705,000	11/16/2015.	05/15/2046.
540424	AR	9	LOEWS CORP.....			2	1FE	16,501,557	91.701	16,286,098	17,760,000	16,568,754	0	26,022	0	0	4.125	4.584	MN	93,610	732,600	03/10/2017.	05/15/2043.
548661	CL	9	Lowes Companies Inc.....				2FE	4,995,000	113.277	5,663,850	5,000,000	4,996,153	0	121	0	0	5.800	5.807	AO	61,222	290,000	10/03/2006.	10/15/2036.
548661	CR	6	Lowes Companies Inc.....				2FE	4,638,905	114.684	4,937,146	4,305,000	4,630,645	0	(8,570)	0	0	5.800	5.180	AO	52,712	249,690	02/02/2018.	04/15/2040.
548661	DA	2	Lowes Companies Inc.....			2	2FE	5,849,558	102.978	5,206,568	5,056,000	5,816,295	0	(18,292)	0	0	5.000	4.022	MS	74,436	252,800	10/16/2017.	09/15/2043.
548661	DE	4	Lowes Companies Inc.....			2	2FE	900,507	88.899	755,642	850,000	899,435	0	(1,072)	0	0	4.250	3.886	MS	10,637	36,125	01/10/2018.	09/15/2044.
548661	DQ	7	Lowes Companies Inc.....			2	2FE	6,964,320	86.507	6,055,490	7,000,000	6,965,624	0	620	0	0	4.050	4.079	MN	45,675	283,500	11/13/2017.	05/03/2047.
552848	AF	0	MGIC Investment Corp.....				3FE	3,000,000	99.875	2,996,250	3,000,000	3,000,000	0	0	0	0	5.750	5.750	FA	65,167	172,500	08/02/2016.	08/15/2023.
55448Q	AQ	9	Mack-Cali Realty L P.....				3FE	6,986,070	96.566	6,759,620	7,000,000	6,994,713	0	1,466	0	0	4.500	4.525	AO	66,500	315,000	04/10/2012.	04/18/2022.
55448Q	AS	5	Mack-Cali Realty L P.....			2	3FE	4,889,600	88.718	4,435,900	5,000,000	4,947,245	0	11,016	0	0	3.150	3.412	MN	20,125	157,500	04/29/2013.	05/15/2023.
55608P	AU	8	MACQUIRE BANK LTD.....				1FE	10,000,000	100.023	10,002,300	10,000,000	10,000,000	0	0	0	0	3.629	1.800	JAJO	78,624	315,524	01/12/2016.	01/15/2019.
55616X	AL	1	MACYS RETAIL HLDGS INC.....			2	2FE	6,986,527	93.461	6,835,738	7,314,000	7,080,337	0	37,508	0	0	3.625	4.292	JD	22,094	265,133	06/21/2016.	06/01/2024.
564759	QB	7	Manufacturers & Traders Tr.....				1FE	5,000,000	99.053	4,952,650	5,000,000	5,000,000	0	0	0	0	3.376	0.000	MJSD	14,536	136,126	11/28/2006.	12/01/2021.
56585A	AD	4	MARATHON PETROLEUM CORP.....				2FE	5,426,350	102.952	5,147,600	5,000,000	5,111,540	0	(48,423)	0	0	5.125	4.037	MS	85,417	256,250	08/19/2011.	03/01/2021.
56585A	AF	9	MARATHON PETROLEUM CORP.....				2FE	991,550	108.315	1,083,150	1,000,000	992,582	0	146	0	0	6.500	6.564	MS	21,667	65,000	01/27/2011.	03/01/2041.
56585A	AG	7	MARATHON PETROLEUM CORP.....			2	2FE	4,982,050	97.420	4,871,000	5,000,000	4,989,031	0	1,701	0	0	3.625	3.668	MS	53,368	181,250	09/02/2014.	09/15/2024.
56585A	AH	5	MARATHON PETROLEUM CORP.....			2	2FE	1,084,652	88.581	1,020,453	1,152,000	1,084,963	0	311	0	0	4.750	5.161	MS	16,112	0	10/05/2018.	09/15/2044.
56585A	AQ	5	MARATHON PETROLEUM CORP.....			2	2FE	1,473,994	101.429	1,521,435	1,500,000	1,475,021	0	1,028	0	0	5.125	5.495	AO	19,005	0	10/02/2018.	04/01/2024.
570535	AH	7	Markel Corp.....				2FE	3,494,470	102.628	3,591,980	3,500,000	3,499,455	0	692	0	0	7.125	7.147	MS	63,036	249,375	09/17/2009.	09/30/2019.
570535	AJ	3	Markel Corp.....				2FE	11,949,920	104.138	12,496,560	12,000,000	11,985,346	0	5,536	0	0	5.350	5.405	JD	53,500	642,000	06/14/2011.	06/01/2021.
571748	AU	6	Marsh & McLennan.....			2	1FE	3,761,843	101.559	3,549,487	3,495,000	3,672,179	0	(36,077)	0	0	4.050	2.851	AO	29,882	141,548	06/14/2016.	10/15/2023.
571748	AX	0	Marsh & McLennan.....				1FE	4,980,850	98.413	4,920,650	5,000,000	4,987,873	0	1,724	0	0	3.500	3.544	MS	53,958	175,000	09/03/2014.	03/10/2025.
571748	AZ	5	Marsh & McLennan.....			2	1FE	17,118,160	99.022	16,833,740	17,000,000	17,086,069	0	(10,548)	0	0	3.750	3.668	MS	189,479	637,500	10/28/2015.	03/14/2026.
571748	BC	5	Marsh & McLennan.....			2	1FE	14,203,875	93.751	12,422,008	13,250,000	14,183,393	0	(17,810)	0	0	4.350	3.929	JJ	241,757	467,625	02/06/2018.	01/30/2047.
571903	AV	5	Marriott International.....			2	2FE	4,979,800	96.261	4,813,050	5,000,000	4,990,979	0	2,018	0	0	3.125	3.172	FA	59,028	156,250	12/05/2012.	02/15/2023.
574599	BG	0	Masco Corp.....				2FE	6,137,990	104.479	6,268,740	6,000,000	6,023,224	0	(18,040)	0	0	7.125	6.783	MS	125,875	427,500	03/14/2011.	03/15/2020.
574599	BH	8	Masco Corp.....				2FE	2,000,000	106.039	2,120,780	2,000,000	2,000,000	0	0	0	0	5.950	5.950	MS	35,039	119,000	03/05/2012.	03/15/2022.
575634	AS	9	Massachusetts Elec Co.....				1FE	17,144,701	119.384	16,486,930	13,810,000	16,990,427	0	(93,458)	0	0	5.900	4.228	MN	104,112	814,790	04/25/2017.	11/15/2039.
57636Q	AK	0	Mastercard Inc.....			2	1FE	6,008,670	99.721	5,983,260	6,000,000	6,007,795	0	(875)	0	0	3.950	3.940	FA	82,292	59,250	10/04/2018.	02/26/2048.
577081	AY	8	Mattel Inc.....			2	4FE	5,240,180	82.500	4,537,500	5,500,000	5,342,625	0	33,855	0	0	3.150	3.895	MS	51,013	173,250	11/05/2015.	03/15/2023.
577081	BA	9	Mattel Inc.....			2	4FE	2,497,050	89.000	2,225,000	2,500,000	2,498,423	0	576	0	0	2.350	2.375	FA	22,194	58,750	08/02/2016.	08/15/2021.
57772K	AB	7	Maxim Integrated Products Inc.....			2	2FE	4,943,950	99.730	4,986,500	5,000,000	4,974,041	0	5,641	0	0	3.375	3.509	MS	49,688	168,750	03/11/2013.	03/15/2023.
577778	AZ	6	Macys Retail Holdings Inc.....				2FE	2,520,275	111.446	2,786,150	2,500,000	2,516,946	0	(1,996)	0	0	7.600	7.465	JD	15,833	190,000	01/25/2017.	06/01/2025.
577778	CB	7	Macys Retail Holdings Inc.....				2FE	2,095,480	109.354	2,187,080	2,000,000	2,065,641	0	(10,103)	0	0	6.650	5.932	JJ	61,328	153,000	05/19/2016.	07/15/2024.
579780	AK	3	McCormick & Co.....			2	2FE	2,977,890	95.884	2,876,520	3,000,000	2,984,091	0	2,029	0	0	3.250	3.337	MN	12,458	97,500	11/03/2015.	11/15/2025.
580135	BY	6	McDonalds Corp.....				2FE	18,099,000	115.329	17,299,350	15,000,000	17,440,516	0	(218,584)	0	0	6.375	4.190	JJ	459,531	956,250	11/03/2015.	01/08/2028.
58013M	EG	5	McDonalds Corp.....				2FE	2,998,980	100.144	3,004,320	3,000,000	2,999,990	0	115	0	0	5.000	5.004	FA	62,500	150,000	01/13/2009.	02/01/2019.
581557	BC	8	McKesson Corp.....			2	2FE	2,015,680	96.705	1,934,100	2,000,000	2,015,188	0	(315)	0	0	4.883	4.830	MS	28,755	97,660	12/01/2016.	03/15/2044.
582839	AE	6	Mead Johnson Nutrition C.....				1FE	10,901,890	101.361	11,149,710	11,000,000	10,989,597	0	11,977	0	0	4.900	5.018	MN	89,833	539,000	03/25/2010.	11/01/2019.
582839	AG	1	Mead Johnson Nutrition C.....			2	1FE	18,975,686	102.983	18,341,272	17,810,000	18,941,541	0	(26,194)	0	0	4.600	4.183	JD	68,272	819,260	10/18/2017.	06/01/2044.

SCHEDULE D - PART 1

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

E10.27

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
582839	AH	9	Mead Johnson Nutrition C.....					2	1FE	6,997,060	102.724	7,190,680	7,000,000	6,997,936	0	255	0	0	4.125	4.130	MN.....	36,896	288,750	10/29/2015.	11/15/2025.
583491	AB	1	LEONARDO US HOLDINGS INC.....						3FE	3,590,649	105.500	2,950,835	2,797,000	3,571,069	0	(19,579)	0	0	7.375	5.172	JJ.....	95,117	103,139	01/18/2018.	07/15/2039.
583491	AC	9	LEONARDO US HOLDINGS INC.....						3FE	1,960,585	93.500	1,550,230	1,658,000	1,953,246	0	(7,339)	0	0	6.250	4.886	JJ.....	47,783	51,813	01/24/2018.	01/15/2040.
58517#	AA	8	Meggitt Holdings (USA) Inc Series B Note.....						2	7,000,000	100.907	7,063,490	7,000,000	7,000,000	0	0	0	0	5.020	5.020	JD.....	15,618	351,400	06/15/2010.	06/15/2020.
586054	AC	2	MEMORIAL SLOAN-KETTERING.....						1FE	8,311,520	100.850	8,068,000	8,000,000	8,302,554	0	(3,620)	0	0	4.200	4.002	JJ.....	168,000	336,000	04/27/2016.	07/01/2055.
589331	AQ	0	Merck & Co Inc.....						1FE	516,915	127.515	637,575	500,000	514,196	0	(362)	0	0	5.850	5.615	JD.....	81	29,250	07/09/2009.	06/30/2039.
58933Y	AT	2	Merck & Co Inc.....					2	1FE	4,703,560	96.420	4,821,000	5,000,000	4,705,213	0	1,653	0	0	3.700	4.069	FA.....	72,458	0	10/03/2018.	02/10/2045.
59156R	BG	2	Metlife Inc.....						1FE	10,123,018	103.659	9,249,493	8,923,000	10,081,384	0	(26,685)	0	0	4.875	4.042	MN.....	58,000	434,996	06/16/2017.	11/13/2043.
59156R	BN	7	Metlife Inc.....						1FE	1,942,880	92.912	1,858,240	2,000,000	1,944,907	0	1,136	0	0	4.050	4.225	MS.....	27,000	81,000	03/22/2017.	03/01/2045.
59156R	BQ	0	Metlife Inc.....					2	1FE	4,999,600	98.795	4,939,750	5,000,000	4,999,710	0	37	0	0	3.600	3.601	MN.....	24,000	180,000	11/09/2015.	11/13/2025.
59156R	BR	8	Metlife Inc.....					2	1FE	4,980,500	100.060	5,003,000	5,000,000	4,981,492	0	332	0	0	4.600	4.624	MN.....	30,667	230,000	11/09/2015.	05/13/2046.
59217G	AQ	2	MET LIFE GLOB FUNDING I.....						1FE	4,994,650	101.325	5,066,250	5,000,000	4,998,020	0	557	0	0	3.875	3.888	AO.....	43,056	193,750	04/04/2012.	04/11/2022.
592239	AL	1	METRO OPERA ASSOC INC.....						2FE	12,950,286	99.578	13,174,169	13,230,000	12,976,022	0	13,055	0	0	4.349	4.538	AO.....	143,843	575,373	01/19/2017.	10/01/2032.
594918	AD	6	Microsoft Corp.....						1FE	14,967,900	117.884	17,682,600	15,000,000	14,973,786	0	707	0	0	5.200	5.214	JD.....	65,000	780,000	05/11/2009.	06/01/2039.
594918	BL	7	Microsoft Corp.....					2	1FE	6,724,940	106.464	6,387,840	6,000,000	6,688,168	0	(15,180)	0	0	4.450	3.759	MN.....	43,017	267,000	11/14/2016.	11/03/2045.
594918	CB	8	Microsoft Corp.....					2	1FE	7,143,986	107.021	7,222,847	6,749,000	7,141,779	0	(1,684)	0	0	4.500	4.191	FA.....	122,326	112,500	10/03/2018.	02/06/2057.
595112	BC	6	Micron Technology Inc.....					2	2FE	6,886,341	98.375	6,826,241	6,939,000	6,895,441	0	3,314	0	0	5.500	5.586	FA.....	159,019	381,645	07/01/2015.	02/01/2025.
59523U	AL	1	MID-AMERICA APARTMENTS L.....					2	2FE	9,887,300	99.170	9,917,000	10,000,000	9,933,257	0	10,791	0	0	3.750	3.887	JD.....	16,667	375,000	06/10/2014.	06/15/2024.
59524E	AC	6	MID-ATLANTIC MILITARY CO.....					4	2FE	18,777,875	92.900	17,254,245	18,572,923	18,769,174	0	(4,167)	0	0	5.300	5.209	FA.....	410,152	984,365	11/03/2016.	08/01/2050.
59562V	AP	2	Bershire Hathaway Energy.....						1FE	3,263,358	117.286	2,908,693	2,480,000	3,200,817	0	(26,868)	0	0	5.950	3.747	MN.....	18,855	147,560	08/05/2016.	05/15/2037.
59562V	AR	8	Bershire Hathaway Energy.....						1FE	6,956,500	123.578	6,178,900	5,000,000	6,805,987	0	(65,392)	0	0	6.500	3.787	MS.....	95,694	325,000	08/17/2016.	09/15/2037.
59562V	BD	8	Bershire Hathaway Energy.....					2	1FE	9,208,761	107.082	8,998,100	8,403,000	9,171,161	0	(17,343)	0	0	5.150	4.523	MN.....	55,296	432,755	09/20/2017.	11/15/2043.
60040#	AA	0	MILLENNIUM PIPELINES Series A Note A-31.....					4	2PL	1,581,917	103.774	1,641,619	1,581,917	1,581,917	0	0	0	0	5.330	5.366	MJSD.....	234	84,316	08/26/2010.	06/30/2027.
60040#	AB	8	MILLENNIUM PIPELINES Series B Note B-25.....					4	2PL	2,315,919	110.336	2,555,292	2,315,919	2,315,919	0	0	0	0	6.000	6.045	MJSD.....	386	138,955	08/26/2010.	06/30/2032.
608190	AJ	3	Mohawk Industries Inc.....					2	2FE	999,420	100.220	1,002,200	1,000,000	999,737	0	58	0	0	3.850	3.857	FA.....	16,042	38,500	01/29/2013.	02/01/2023.
60871R	AD	2	MOLSON COORS BREWING CO.....						2FE	6,328,740	94.554	5,673,240	6,000,000	6,313,753	0	(7,352)	0	0	5.000	4.631	MN.....	50,000	300,000	11/16/2016.	05/01/2042.
60871R	AH	3	MOLSON COORS BREWING CO.....					2	2FE	4,717,100	83.504	4,175,200	5,000,000	4,727,519	0	4,890	0	0	4.200	4.549	JJ.....	96,833	210,000	11/14/2016.	07/15/2046.
61237W	AC	0	MONTEFIORE MEDICAL CENT.....					2	1FE	3,515,000	98.169	3,450,640	3,515,000	3,515,000	0	0	0	0	2.895	2.895	AO.....	20,069	101,759	05/04/2016.	04/30/2032.
615369	AA	3	Moodys Corporation.....						2FE	2,981,220	103.727	3,111,810	3,000,000	2,996,148	0	2,154	0	0	5.500	5.582	MS.....	55,000	165,000	08/16/2010.	09/01/2020.
615369	AC	9	Moodys Corporation.....						2FE	9,258,052	105.328	9,550,090	9,067,000	9,175,700	0	(18,624)	0	0	4.875	4.608	FA.....	166,984	442,016	03/19/2014.	02/15/2024.
615394	AK	9	Moog Inc.....					2	3FE	1,000,000	99.500	995,000	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD.....	4,375	52,500	11/18/2014.	12/01/2022.
617446	8C	6	Morgan Stanley.....						1FE	5,117,700	98.783	4,939,150	5,000,000	5,082,297	0	(10,891)	0	0	4.000	3.715	JJ.....	87,778	200,000	08/04/2015.	07/23/2025.
617446	HD	4	Morgan Stanley.....						1FE	4,068,240	126.292	3,788,760	3,000,000	3,979,967	0	(54,995)	0	0	7.250	4.041	AO.....	54,375	217,500	05/11/2017.	04/01/2032.
61746B	EF	9	Morgan Stanley.....						1FE	3,992,640	95.189	3,807,560	4,000,000	3,993,912	0	640	0	0	3.625	3.647	JJ.....	64,847	145,000	02/28/2017.	01/20/2027.
61746B	EG	7	Morgan Stanley.....						1FE	9,959,700	94.999	9,499,900	10,000,000	9,961,465	0	687	0	0	4.375	4.399	JJ.....	193,229	437,500	03/20/2017.	01/22/2047.
61980A	AC	7	Motiva Enterprises LLC.....						2FE	1,402,246	101.766	1,429,812	1,405,000	1,404,638	0	329	0	0	5.750	5.776	JJ.....	37,252	137,187	01/06/2010.	01/15/2020.
61980A	AD	5	Motiva Enterprises LLC.....						2FE	3,639,000	104.799	3,143,970	3,000,000	3,587,996	0	(14,953)	0	0	6.850	5.294	JJ.....	94,758	205,500	04/23/2015.	01/15/2040.
620076	AH	2	Motorola Inc MSI.....						2FE	7,909,410	111.004	8,103,292	7,300,000	7,576,369	0	(33,741)	0	0	7.500	6.758	MN.....	69,958	547,500	07/22/2004.	05/15/2025.
620076	BC	2	Motorola Inc.....						2FE	5,858,190	96.747	5,804,820	6,000,000	5,928,844	0	15,457	0	0	3.500	3.810	MS.....	70,000	210,000	05/07/2014.	03/01/2023.
62819#	AA	5	MUSTANG HILLS LLC No. 11.....					4	2FE	12,232,792	102.366	12,522,220	12,232,792	12,232,792	0	0	0	0	5.150	5.147	MN.....	54,249	629,989	09/14/2012.	11/30/2035.
628530	AV	9	MYLAN INC.....						2FE	2,993,790	93.855	2,815,650	3,000,000	2,997,297	0	618	0	0	3.125	3.149	JJ.....	43,229	93,750	12/12/2012.	01/15/2023.

SCHEDULE D - PART 1

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

E10.28

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
628530	BD	8	MYLAN INC.....				2FE	1,992,240	97.651	1,953,020	2,000,000	1,995,785	0	757	0	0	4.200	4.248	MN.....	7,467	84,000	11/19/2013.	11/29/2023.
62927#	AF	3	NFL VENTURES Ser 2015-A Tranche C No.RC-----			4	1FE	4,335,536	98.890	4,287,412	4,335,536	4,335,536	0	0	0	0	3.480	3.480	AO.....	31,852	150,877	08/31/2015.	04/15/2031.
62927#	AG	1	NFL VENTURES Ser 2015-A Tranche D No RD-----			4	1FE	3,688,618	99.257	3,661,211	3,688,618	3,688,618	0	0	0	0	3.570	3.570	AO.....	27,800	131,684	08/31/2015.	04/15/2032.
62944T	AE	5	NVR Inc.....				2FE	9,982,700	98.400	9,840,000	10,000,000	9,992,825	0	1,766	0	0	3.950	3.971	MS.....	116,306	395,000	09/05/2012.	09/15/2022.
631005	BC	8	NARRAGANSETT ELECTRIC.....				1FE	2,570,406	116.183	2,393,370	2,060,000	2,550,389	0	(14,534)	0	0	5.638	3.967	MS.....	34,198	116,143	08/08/2017.	03/15/2040.
631103	AD	0	Nasdaq Stock Market Inc.....				2FE	2,003,180	102.189	2,043,780	2,000,000	2,000,458	0	(417)	0	0	5.550	5.527	JJ.....	51,183	111,000	01/20/2011.	01/15/2020.
636180	BM	2	National Fuel Gas Co.....			2	2FE	9,968,600	101.667	10,166,700	10,000,000	9,978,072	0	2,747	0	0	5.200	5.240	JJ.....	239,778	520,000	06/22/2015.	07/15/2025.
63618E	AR	2	National Fuel Gas Co.....				2FE	6,088,200	110.075	5,503,750	5,000,000	5,488,080	0	(61,330)	0	0	7.375	5.555	FA.....	141,354	368,750	07/06/2005.	06/13/2025.
637071	AJ	0	National Oilwell Varco Inc.....			2	2FE	9,255,700	94.478	9,447,800	10,000,000	9,563,131	0	101,636	0	0	2.600	3.812	JD.....	21,667	260,000	11/04/2015.	12/01/2022.
637417	AE	6	Natl Retail Properties.....				2FE	4,923,250	100.591	5,029,550	5,000,000	4,967,966	0	7,696	0	0	3.800	3.984	AO.....	40,111	190,000	08/07/2012.	10/15/2022.
637417	AG	1	Natl Retail Properties.....			2	2FE	5,011,700	100.166	5,008,300	5,000,000	5,006,941	0	(1,143)	0	0	3.900	3.871	JD.....	8,667	195,000	05/07/2014.	06/15/2024.
63860U	AK	6	NATIONSTAR MORT/CAP CORP.....			2	4FE	1,005,313	97.750	1,026,375	1,050,000	1,029,796	0	7,114	0	0	6.500	7.357	JJ.....	34,125	84,000	03/20/2015.	07/01/2021.
63860U	AL	4	NATIONSTAR MORT/CAP CORP.....			2	4FE	2,130,500	98.187	2,601,956	2,650,000	2,339,594	0	71,928	0	0	6.500	10.685	JD.....	14,354	251,750	09/30/2015.	06/01/2022.
638612	AK	7	Nationwide Financial Services.....				2FE	4,971,000	103.668	5,183,400	5,000,000	4,992,129	0	3,238	0	0	5.375	5.451	MS.....	71,667	268,750	03/22/2011.	03/25/2021.
638612	AL	5	Nationwide Financial Services.....				2FE	16,308,853	106.097	15,686,441	14,785,000	16,264,502	0	(29,529)	0	0	5.300	4.630	MN.....	93,597	783,605	07/25/2017.	11/18/2044.
63946B	AD	2	NBC UNIVERSAL.....				1FE	9,892,400	102.667	10,266,700	10,000,000	9,982,302	0	12,565	0	0	5.150	5.290	AO.....	87,264	515,000	05/06/2010.	04/30/2020.
64079*	AB	8	Neptune Regional Transmission.....			4	1PL	2,581,377	111.025	2,865,974	2,581,377	2,581,377	0	0	0	0	6.210	6.258	MJSD.....	445	160,303	01/31/2008.	06/30/2027.
641062	AN	4	NESTLE HOLDINGS INC.....			2	1FE	15,641,300	98.475	15,756,000	16,000,000	15,642,894	0	1,594	0	0	4.000	4.131	MS.....	172,444	0	10/03/2018.	09/24/2048.
641423	CA	4	Nevada Pwr Co Nv.....			2	1FE	3,369,494	115.519	3,179,083	2,752,000	3,349,590	0	(16,936)	0	0	5.450	3.957	MN.....	19,165	149,984	10/24/2017.	05/15/2041.
645869	E*	5	NJ Natl Gas Co Series A No. RA-9.....				1	5,000,000	92.377	4,618,850	5,000,000	5,000,000	0	0	0	0	2.820	2.820	AO.....	29,767	141,000	04/15/2015.	04/15/2025.
64758#	AA	4	NEW ORGANIC.....			4	2FE	8,000,000	91.021	7,281,680	8,000,000	8,000,000	0	0	0	0	6.250	6.332	MON.....	22,222	500,000	09/28/2017.	09/15/2038.
64760@	AA	2	NEW ORLEANS ENY.....			4	1	9,871,748	98.836	9,756,841	9,871,748	9,871,748	0	0	0	0	4.270	4.308	MON.....	18,734	421,524	06/29/2017.	08/15/2032.
64761*	AA	3	NEW ORLEANS.....			4	1	5,062,822	98.427	4,983,184	5,062,822	5,062,822	0	0	0	0	4.467	4.509	MON.....	10,051	166,476	03/14/2018.	03/15/2033.
649322	AD	6	NY & PRESBYTERIAN HOSPIT.....				1FE	11,410,450	96.982	11,152,930	11,500,000	11,413,117	0	920	0	0	4.063	4.102	FA.....	194,685	467,245	11/09/2016.	08/01/2056.
649322	AE	4	NY & PRESBYTERIAN HOSPIT.....				1FE	1,999,880	99.175	1,983,500	2,000,000	1,999,999	0	0	0	0	4.763	4.763	FA.....	39,692	95,260	06/21/2016.	08/01/2116.
651229	AK	2	Newell Rubbermaid Inc.....				2FE	2,038,080	101.719	2,034,380	2,000,000	2,007,890	0	(4,593)	0	0	4.700	4.445	FA.....	35,511	94,000	05/24/2011.	08/15/2020.
651229	AQ	9	Newell Rubbermaid Inc.....			2	2FE	9,604,715	96.598	9,176,810	9,500,000	9,565,920	0	(10,196)	0	0	4.000	3.863	JD.....	31,667	380,000	12/08/2014.	12/01/2024.
651290	AQ	1	Newfield Exploration Co.....				3FE	4,132,188	101.500	4,060,000	4,000,000	4,072,338	0	(11,186)	0	0	5.625	5.240	JJ.....	112,500	225,000	05/03/2013.	07/01/2024.
651587	AF	4	NewMarket Corp.....				2FE	19,544,440	102.492	19,473,480	19,000,000	19,246,377	0	(56,830)	0	0	4.100	3.744	JD.....	34,622	779,000	05/23/2013.	12/15/2022.
651639	AM	8	Newmont Mining Corporation.....				2FE	3,419,610	109.864	3,295,920	3,000,000	3,3401,072	0	(10,572)	0	0	6.250	5.190	AO.....	46,875	187,500	03/10/2017.	10/01/2039.
65364U	AB	2	NIAGARA MOHAWK POWER.....				1FE	5,000,000	98.088	4,904,400	5,000,000	5,000,000	0	0	0	0	2.721	2.721	MN.....	12,471	136,050	11/20/2012.	11/28/2022.
654106	AE	3	Nike Inc.....			2	1FE	2,789,537	96.009	2,730,496	2,844,000	2,791,809	0	1,072	0	0	3.875	3.987	MN.....	18,368	110,205	11/17/2016.	11/01/2045.
65473Q	B*	3	NiSource Finance Corp Ser D.....				2	9,000,000	107.594	9,683,460	9,000,000	9,000,000	0	0	0	0	5.890	5.890	MN.....	48,593	530,100	11/28/2005.	11/28/2025.
655664	AH	3	Nordstrom Inc.....				2FE	5,106,120	110.850	4,434,000	4,000,000	4,727,021	0	(62,497)	0	0	6.950	4.514	MS.....	81,856	278,000	02/07/2012.	03/15/2028.
655664	AP	5	Nordstrom Inc.....			2	2FE	5,152,750	100.736	5,036,800	5,000,000	5,045,350	0	(16,704)	0	0	4.000	3.624	AO.....	42,222	200,000	10/27/2011.	10/15/2021.
655664	AR	1	Nordstrom Inc.....			2	2FE	5,997,840	86.586	5,195,160	6,000,000	5,998,295	0	34	0	0	5.000	5.002	JJ.....	138,333	300,000	11/17/2016.	01/15/2044.
655844	BC	1	Norfolk & Southn Corp.....				2FE	4,987,500	101.078	5,053,900	5,000,000	4,999,275	0	1,535	0	0	5.900	5.933	JD.....	13,111	295,000	05/27/2009.	06/15/2019.
655844	BR	8	Norfolk & Southn Corp.....			2	2FE	9,932,700	102.460	10,246,000	10,000,000	9,937,573	0	1,130	0	0	4.650	4.691	JJ.....	214,417	465,000	10/29/2015.	01/15/2046.
662352	AB	9	NORTH SHORE LONG ISLAND.....				1FE	14,743,182	120.877	14,239,311	11,780,000	14,587,127	0	(60,430)	0	0	6.150	4.538	MN.....	120,745	724,470	12/09/2016.	11/01/2043.
665789	AW	3	NORTHERN STATES PWR-WISC.....				1FE	5,757,005	124.408	5,306,001	4,265,000	5,702,091	0	(47,748)	0	0	6.375	3.904	MS.....	90,631	271,894	11/13/2017.	09/01/2038.
665789	AZ	6	NORTHERN STATES PWR-WISC.....			2	1FE	3,989,280	94.420	3,776,800	4,000,000	3,989,482	0	189	0	0	3.750	3.765	JD.....	12,500	148,750	11/27/2017.	12/01/2047.

SCHEDULE D - PART 1

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

E10.29

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
665859	AP	9	Northern Trust Corp.....				1FE	3,060,510	102.022	3,060,660	3,000,000	3,038,894	0	(4,918)	0	0	3.950	3.733	AO	20,079	118,500	04/14/2014	10/30/2025
665859	AS	3	Northern Trust Corp.....				1FE	2,987,400	93.169	2,795,070	3,000,000	2,987,400	0	(428)	0	0	3.375	3.269	MN	14,906	101,250	05/11/2017	05/08/2032
666807	BE	1	Northrop Grumman Corp.....				2FE	2,318,200	100.816	2,520,400	2,500,000	2,452,736	0	20,025	0	0	3.500	4.411	MS	25,764	87,500	03/31/2011	03/15/2021
66989H	AD	0	NOVARTIS CAPITAL CORP.....				1FE	1,984,740	102.173	2,043,460	2,000,000	1,997,635	0	1,716	0	0	4.400	4.494	AO	16,378	88,000	03/09/2010	04/24/2020
67020Y	AQ	3	Nuance Communications Inc.....				3FE	2,679,750	95.250	2,571,750	2,700,000	2,682,982	0	1,649	0	0	5.625	5.725	JD	6,750	151,875	01/12/2017	12/15/2026
67021C	AJ	6	NSTAR ELECTRIC CO.....				1FE	5,250,000	103.832	5,191,600	5,000,000	5,233,784	0	(5,406)	0	0	4.400	4.097	MS	73,333	220,000	10/23/2015	03/01/2044
67085K	AA	0	OFFUTT AFB AMERICA FIRST.....				2FE	1,501,772	101.522	1,439,878	1,418,291	1,499,282	0	(1,744)	0	0	5.460	4.983	MS	25,813	77,439	07/27/2017	09/01/2050
67103H	AA	5	O'REILLY AUTOMOTIVE INC.....				2FE	8,517,735	102.720	8,731,200	8,500,000	8,503,422	0	(2,801)	0	0	4.875	4.839	JJ	192,224	414,375	10/27/2011	01/14/2021
674599	CG	8	Occidental Pete Corp.....				1FE	9,974,200	99.078	9,907,800	10,000,000	9,982,261	0	2,408	0	0	3.500	3.531	JD	15,556	350,000	06/18/2015	06/15/2025
674599	CN	3	Occidental Pete Corp.....				1FE	7,396,275	95.950	7,196,250	7,500,000	7,397,224	0	949	0	0	4.200	4.283	MS	92,750	56,292	10/01/2018	03/15/2048
675232	AA	0	Oceaneering Intl Inc.....				3FE	10,987,740	79.267	8,719,370	11,000,000	10,992,187	0	1,129	0	0	4.650	4.664	MN	65,358	511,500	12/11/2014	11/15/2024
675553	AA	9	OCHSNER CLINIC FOUNDATIO.....				1FE	19,607,580	121.473	19,435,680	16,000,000	19,497,029	0	(71,285)	0	0	5.897	4.462	MN	943,520	120,561	06/21/2017	05/15/2045
677050	AH	9	OGLETHORPE POWER CORP.....				2FE	10,977,800	104.215	10,421,500	10,000,000	10,955,720	0	(13,017)	0	0	5.250	4.669	MS	175,000	525,000	03/27/2017	09/01/2050
677050	AJ	5	OGLETHORPE POWER CORP.....				2FE	2,825,280	93.450	2,803,500	3,000,000	2,832,016	0	3,803	0	0	4.200	4.588	JD	10,500	126,000	03/24/2017	12/01/2042
677071	AT	9	OHANA MILITARY COMM LLC.....				1FE	11,970,538	96.560	12,282,432	12,720,000	12,129,417	0	67,790	0	0	2.599	1.823	AO	82,496	250,868	08/18/2016	10/01/2026
677071	AU	6	OHANA MILITARY COMM LLC.....				1FE	8,718,839	115.070	8,295,589	7,209,167	8,639,495	0	(30,963)	0	0	6.000	4.479	AO	108,138	432,550	05/31/2016	10/01/2051
67740Q	AF	3	OHIO NAT FINANCIAL SRVS.....				2FE	10,895,626	103.277	9,884,642	9,571,000	9,819,813	0	(178,541)	0	0	6.375	4.336	AO	103,387	610,151	03/08/2012	04/30/2020
677415	CQ	2	Ohio Pwr Co.....				1FE	9,926,800	99.074	9,907,400	10,000,000	9,927,881	0	1,081	0	0	4.150	4.193	AO	103,750	217,875	03/20/2018	04/01/2048
678858	AZ	4	Oklahoma Gas & Elec Co.....				1FE	5,405,350	119.875	5,993,750	5,000,000	5,228,587	0	(20,028)	0	0	6.650	5.959	JJ	153,319	332,500	01/23/2007	07/15/2027
678858	BC	4	Oklahoma Gas & Elec Co.....				1FE	6,572,550	118.405	5,920,250	5,000,000	6,176,728	0	(105,531)	0	0	6.500	3.508	AO	68,611	325,000	01/15/2015	04/15/2028
678858	BL	4	Oklahoma Gas & Elec Co.....				1FE	4,625,782	120.867	4,408,019	3,647,000	4,588,908	0	(27,267)	0	0	5.850	4.037	JD	17,779	213,350	08/15/2017	06/01/2040
678858	BM	2	Oklahoma Gas & Elec Co.....				1FE	12,628,933	114.901	12,173,761	10,595,000	12,502,090	0	(53,707)	0	0	5.250	4.007	MN	71,075	556,238	08/15/2017	05/15/2041
680223	AK	0	OLD REPUBLIC INTL CORP.....				2FE	4,990,950	95.692	4,784,600	5,000,000	4,992,773	0	796	0	0	3.875	3.897	FA	67,274	193,750	08/23/2016	08/26/2026
681919	AY	2	Omnicom Group.....				2FE	5,535,800	101.621	5,081,050	5,000,000	5,037,027	0	(66,391)	0	0	6.250	4.838	JJ	144,097	312,500	12/14/2009	07/15/2019
681919	BA	3	Omnicom Group.....				2FE	2,990,520	96.974	2,909,220	3,000,000	2,994,063	0	897	0	0	3.650	3.688	MN	18,250	109,500	10/22/2014	11/01/2024
681936	BB	5	Omega Healthcare Investors.....				2FE	4,929,000	101.731	5,086,550	5,000,000	4,958,599	0	6,718	0	0	4.950	5.132	AO	61,875	247,500	03/06/2014	04/01/2024
681936	BD	1	Omega Healthcare Investors.....				2FE	4,956,550	98.651	4,932,550	5,000,000	4,973,123	0	3,781	0	0	4.500	4.603	JJ	103,750	225,000	09/04/2014	01/15/2025
68233J	AM	6	Oncore Electric.....				1FE	5,026,457	104.090	5,204,500	5,000,000	5,005,724	0	(3,044)	0	0	5.750	5.680	MS	72,674	287,500	10/08/2010	09/30/2020
68233J	AS	3	Oncore Electric.....				1FE	12,338,400	114.013	11,401,300	10,000,000	12,262,024	0	(60,942)	0	0	5.300	3.811	JD	44,167	530,000	09/21/2017	06/01/2042
68233J	BF	0	Oncore Electric.....				1FE	4,995,100	100.273	5,013,650	5,000,000	4,995,100	0	0	0	0	4.100	4.106	MN	26,194	54,097	08/07/2018	11/15/2048
682441	AA	8	ONEAMERICA FINL PARTNERS.....				1FE	162,000	123.336	246,672	200,000	168,704	0	993	0	0	7.000	8.927	AO	2,956	14,000	07/21/2009	10/15/2033
68268N	AL	7	Oneok Partners.....				2FE	2,716,075	103.135	2,578,375	2,500,000	2,614,703	0	(23,160)	0	0	5.000	3.869	MS	36,806	125,000	04/16/2014	09/15/2023
68389X	AH	8	Oracle Corp.....				1FE	4,966,700	120.389	6,019,450	5,000,000	4,971,696	0	673	0	0	6.125	6.174	JJ	147,170	306,250	06/30/2009	07/08/2039
68389X	AU	9	Oracle Corp.....				1FE	5,060,800	99.868	4,993,400	5,000,000	5,040,525	0	(6,919)	0	0	3.400	3.232	JJ	81,694	170,000	12/15/2015	07/08/2024
68389X	BC	8	Oracle Corp.....				1FE	2,945,190	95.819	2,874,570	3,000,000	2,963,210	0	5,137	0	0	2.950	3.164	MN	11,308	88,500	05/05/2015	05/15/2025
68389X	BG	9	Oracle Corp.....				1FE	3,988,353	98.450	3,645,604	3,703,000	3,984,069	0	(3,495)	0	0	4.375	3.976	MN	20,701	162,006	09/19/2017	05/15/2055
68389X	BH	7	Oracle Corp.....				1FE	3,999,400	94.730	3,789,200	4,000,000	3,999,483	0	20	0	0	3.850	3.851	JJ	71,011	154,000	06/29/2016	07/15/2036
68389X	BJ	3	Oracle Corp.....				1FE	13,376,210	93.669	13,113,660	14,000,000	13,398,698	0	11,094	0	0	4.000	4.265	JJ	258,222	560,000	08/04/2017	07/15/2046
690742	AD	3	OWENS CORNING INC.....				2FE	6,041,870	99.372	5,962,320	6,000,000	6,018,113	0	(4,434)	0	0	4.200	4.111	JD	11,200	252,000	02/12/2013	12/15/2022
690742	AE	1	OWENS CORNING INC.....				2FE	4,903,800	99.325	4,966,250	5,000,000	4,938,435	0	8,920	0	0	4.200	4.439	JD	17,500	210,000	11/04/2014	12/01/2024
690742	AG	6	OWENS CORNING INC.....				2FE	15,025,424	75.674	11,790,009	15,580,000	15,039,324	0	9,244	0	0	4.300	4.518	JJ	308,917	705,298	07/27/2017	07/15/2047

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
690742	AH	4	OWENS CORNING INC.....			2	2FE	3,701,963	75.957	2,848,388	3,750,000	3,702,719	0	757	0	0	4.400	4.478	JJ	69,208	84,792	01/23/2018.	01/30/2048.
69349L	AG	3	PNC BANK NA.....			2	1FE	9,724,400	97.222	9,722,200	10,000,000	9,841,284	0	38,406	0	0	2.700	3.143	MN	45,000	270,000	11/05/2015.	11/01/2022.
69349L	AR	9	PNC BANK NA.....				1FE	2,983,740	100.634	3,019,020	3,000,000	2,984,177	0	437	0	0	4.050	4.117	JJ	52,313	0	10/03/2018.	07/26/2028.
693506	BE	6	PPG Inds Inc.....				1FE	2,952,183	109.403	2,685,844	2,455,000	2,935,323	0	(13,311)	0	0	5.500	4.132	MN	17,253	135,025	09/22/2017.	11/15/2040.
69351U	AG	8	PPL Electric Utilities Corp Ser B.....				1	9,000,000	102.765	9,248,850	9,000,000	9,000,000	0	0	0	0	5.150	5.150	JD	20,600	463,500	12/20/2005.	12/15/2020.
69351U	AV	5	PPL Electric Utilities Corp.....			2	1FE	4,971,950	100.137	5,006,850	5,000,000	4,972,218	0	268	0	0	4.150	4.183	JD	9,222	104,326	06/11/2018.	06/15/2048.
69352P	AD	5	PPL CAPITAL FUNDING INC.....			2	2FE	4,983,400	101.292	5,064,600	5,000,000	4,993,470	0	1,721	0	0	4.200	4.241	JD	9,333	210,000	06/11/2012.	06/15/2022.
69353R	EK	0	PNC BANK NA.....			2	1FE	7,981,440	96.342	7,707,360	8,000,000	7,987,957	0	1,762	0	0	2.950	2.977	FA	83,911	236,000	02/18/2015.	02/23/2025.
69359*	AA	0	PGA Tour Investments Finance.....			4	2FE	250,491	101.502	254,253	250,491	250,491	0	0	0	0	7.400	7.401	JD	824	23,146	07/02/1999.	06/15/2019.
69362B	BA	9	PSEG Power.....			2	2FE	4,110,874	102.169	3,923,290	3,840,000	3,995,219	0	(30,546)	0	0	4.300	3.349	MN	21,099	165,120	01/06/2015.	11/15/2023.
694308	GJ	0	Pacific Gas & Elec Co.....				6FE	4,659,000	93.269	4,663,450	5,000,000	4,659,000	0	656	319,360	0	5.800	5.839	MS	96,667	290,000	03/08/2007.	03/01/2037.
694308	GY	7	Pacific Gas & Elec Co.....			2	6FE	2,964,911	79.282	2,968,318	3,744,000	2,964,911	0	(5,617)	989,556	0	4.500	4.114	JD	7,488	168,480	05/02/2017.	12/15/2041.
694308	HN	0	Pacific Gas & Elec Co.....			2	5FE	2,030,821	78.359	2,033,416	2,595,000	2,030,821	0	(3,235)	718,028	0	4.250	3.891	MS	32,474	110,288	06/09/2017.	03/15/2046.
694308	HY	6	Pacific Gas & Elec Co.....			2	5FE	4,919,460	76.554	4,976,010	6,500,000	4,919,460	0	588	1,549,189	0	3.950	3.978	JD	21,396	258,176	11/29/2017.	12/01/2047.
694476	AA	0	Pacific Life Corp 144A.....				2FE	6,807,446	122.159	8,795,448	7,200,000	6,881,990	0	10,791	0	0	6.600	7.072	MS	139,920	475,200	08/06/2009.	09/15/2033.
695114	CT	3	Pacificorp.....			2	1FE	4,988,800	98.809	4,940,450	5,000,000	4,988,898	0	98	0	0	4.125	4.138	JJ	96,250	0	07/10/2018.	01/15/2049.
695156	AQ	2	Packaging Corp of America.....			2	2FE	2,593,110	102.606	2,667,756	2,600,000	2,596,312	0	669	0	0	4.500	4.533	MN	19,500	117,000	10/15/2013.	11/01/2023.
701094	AL	8	Parker Hannifin Corp.....			2	1FE	12,609,583	96.268	11,601,257	12,051,000	12,597,007	0	(10,807)	0	0	4.100	3.833	MS	164,697	494,091	11/20/2017.	03/01/2047.
70202#	AE	5	PARSONS CORP.....				2	12,000,000	102.143	12,257,160	12,000,000	12,000,000	0	0	0	0	4.980	4.980	JJ	275,560	606,600	07/01/2014.	07/15/2024.
70213H	AC	2	PARTNERS HEALTHCARE SYST.....				1FE	23,233,018	97.794	21,270,195	21,750,000	23,187,863	0	(18,096)	0	0	4.117	3.781	JJ	447,724	895,448	05/26/2016.	07/01/2055.
703481	A@	0	Patterson UTI Energy Inc Series B No. RB.....				2	10,000,000	100.627	10,062,700	10,000,000	10,000,000	0	0	0	0	4.270	4.271	AO	102,006	427,000	06/14/2012.	06/14/2022.
709599	AH	7	PENSKE TRUCK LEASING/PTL.....				2FE	9,391,610	103.614	9,532,488	9,200,000	9,281,417	0	(21,478)	0	0	4.875	4.595	JJ	211,792	448,500	04/30/2013.	07/11/2022.
712704	AA	3	PEOPLES UNITED FINANCIAL.....			2	2FE	14,648,532	100.170	14,624,820	14,600,000	14,621,708	0	(5,463)	0	0	3.650	3.606	JD	37,007	532,900	06/03/2014.	12/06/2022.
71338Q	AB	2	PEPPERDINE UNIV.....				1FE	10,137,700	100.661	10,066,100	10,000,000	10,136,480	0	(1,220)	0	0	3.948	3.880	JD	32,900	379,447	01/19/2018.	11/10/2057.
713448	BP	2	Pepsico Inc.....				1FE	1,035,750	120.187	1,201,870	1,000,000	1,030,316	0	(774)	0	0	5.500	5.260	JJ	25,361	55,000	06/02/2010.	01/15/2040.
713448	CC	0	Pepsico Inc.....				1FE	2,201,527	93.637	2,200,470	2,350,000	2,208,938	0	3,541	0	0	3.600	3.995	FA	32,430	84,600	11/17/2016.	08/13/2042.
713448	DD	7	Pepsico Inc.....			2	1FE	11,912,100	104.829	11,531,190	11,000,000	11,872,295	0	(18,348)	0	0	4.450	3.964	AO	104,699	489,500	12/09/2016.	04/14/2046.
713448	DV	7	Pepsico Inc.....			2	1FE	10,061,610	98.149	9,814,900	10,000,000	10,060,202	0	(1,060)	0	0	4.000	3.964	MN	65,556	400,000	02/09/2018.	05/02/2047.
714046	AE	9	Perkinelmer Inc.....				2FE	3,974,880	103.233	4,129,320	4,000,000	3,991,552	0	2,670	0	0	5.000	5.080	MN	25,556	200,000	10/20/2011.	11/15/2021.
717081	DK	6	Pfizer Inc.....				1FE	4,949,462	104.518	4,630,147	4,430,000	4,936,647	0	(11,824)	0	0	4.400	3.701	MN	24,906	194,920	11/29/2017.	05/15/2044.
717081	ED	1	Pfizer Inc.....				1FE	5,393,150	100.784	5,039,200	5,000,000	5,384,636	0	(7,773)	0	0	4.125	3.682	JD	9,167	206,250	11/20/2017.	12/15/2046.
717081	EK	5	Pfizer Inc.....			2	1FE	4,988,100	101.870	5,093,500	5,000,000	4,988,192	0	92	0	0	4.200	4.214	MS	66,500	0	09/04/2018.	09/15/2048.
71713U	AT	9	Pharmacia Corporation.....				1FE	17,391,688	122.975	16,029,791	13,035,000	16,271,579	0	(303,038)	0	0	6.750	3.496	JD	39,105	879,863	02/10/2015.	12/15/2027.
718172	AP	4	Philip Morris International.....				1FE	1,999,080	95.279	1,905,580	2,000,000	1,999,131	0	21	0	0	4.500	4.503	MS	25,250	90,000	03/10/2017.	03/20/2042.
718172	BD	0	Philip Morris International.....				1FE	4,399,760	99.483	3,979,320	4,000,000	4,382,176	0	(8,528)	0	0	4.875	4.249	MN	24,917	195,000	11/16/2016.	11/15/2043.
718172	BL	2	Philip Morris International.....				1FE	15,010,825	91.527	13,424,265	14,667,000	14,996,296	0	(7,255)	0	0	4.250	4.107	MN	88,308	623,348	01/10/2017.	11/10/2044.
718546	AK	0	PHILLIPS 66.....			2	1FE	3,949,760	97.766	3,910,640	4,000,000	3,956,649	0	1,797	0	0	4.650	4.748	MN	23,767	186,000	11/12/2014.	11/15/2034.
718546	AL	8	PHILLIPS 66.....			2	1FE	5,141,350	97.720	4,886,000	5,000,000	5,140,892	0	(458)	0	0	4.875	4.684	MN	31,146	121,875	10/03/2018.	11/15/2044.
718549	AB	4	PHILLIPS 66 PARTNERS LP.....			2	2FE	3,998,680	96.244	3,849,760	4,000,000	3,999,118	0	127	0	0	3.605	3.609	FA	54,476	144,200	02/18/2015.	02/15/2025.
720186	AH	8	PIEDMONT NATURAL GAS CO.....			2	1FE	6,987,820	93.909	6,573,630	7,000,000	6,989,583	0	470	0	0	4.100	4.113	MS	95,667	287,000	09/15/2014.	09/18/2034.
720198	AC	4	PIEDMONT OPERATING PARTN.....			2	2FE	7,735,220	96.921	7,753,680	8,000,000	7,862,322	0	27,680	0	0	3.400	3.823	JD	22,667	272,000	01/21/2014.	06/01/2023.

SCHEDULE D - PART 1

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

E10.31

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
720198	AD	2	PIEDMONT OPERATING PARTN.....			2	2FE	3,692,267	100.883	3,732,671	3,700,000	3,695,590	0	738	0	0	4.450	4.476	MS	48,480	164,650	02/25/2014.	03/15/2024.
723787	AK	3	Pioneer Natural Resources Comp.....			2	2FE	8,183,680	100.368	8,029,440	8,000,000	8,070,328	0	(19,677)	0	0	3.950	3.665	JJ	145,711	316,000	08/16/2012.	07/15/2022.
724479	AJ	9	Pitney Bowes Inc.....			2	3FE	6,319,740	84.937	5,096,220	6,000,000	6,191,920	0	(34,439)	0	0	4.625	3.909	MS	81,708	277,500	01/22/2015.	03/15/2024.
72925P	AD	7	Plum Creek Timberlands.....			2	2FE	4,959,500	98.373	4,918,650	5,000,000	4,981,731	0	3,987	0	0	3.250	3.344	MS	47,847	162,500	11/14/2012.	03/15/2023.
73020*	AE	3	PNG CO LLC No. R2013-A-2-20.....				2FE	10,000,000	100.765	10,076,500	10,000,000	10,000,000	0	0	0	0	4.100	4.100	JD	13,667	410,000	12/19/2013.	12/19/2023.
73179P	AK	2	POLYONE CORP.....				3FE	3,440,000	97.000	3,395,000	3,500,000	3,469,245	0	6,342	0	0	5.250	5.487	MS	54,104	183,750	11/25/2013.	03/15/2023.
737679	DC	1	Potomac Elec Pwr Co.....				1FE	7,559,777	136.304	6,710,246	4,923,000	7,474,108	0	(79,550)	0	0	7.900	4.079	JD	17,285	388,917	01/10/2018.	12/15/2038.
737679	DE	7	Potomac Elec Pwr Co.....			2	1FE	5,041,100	99.221	4,961,050	5,000,000	5,038,413	0	(945)	0	0	4.150	4.099	MS	61,097	207,500	10/23/2015.	03/15/2043.
740189	AP	0	Precision Castparts.....			2	1FE	4,391,305	101.473	4,160,393	4,100,000	4,386,847	0	(4,458)	0	0	4.375	3.942	JD	7,972	179,375	04/03/2018.	06/15/2045.
74170*	AD	1	Prime Property Fund Series D No. RD-38.....				1	1,000,000	100.400	1,004,000	1,000,000	1,000,000	0	0	0	0	3.880	3.880	JJ	16,274	38,800	07/30/2014.	07/30/2024.
74170*	AE	9	Prime Property Fund Series E No. RE-33.....				1	1,000,000	100.076	1,000,760	1,000,000	1,000,000	0	0	0	0	3.980	3.980	JJ	16,694	39,800	07/30/2014.	07/30/2026.
7425A0	BC	3	Principal Life Global.....				1FE	5,061,920	123.900	4,956,000	4,000,000	4,909,019	0	(44,104)	0	0	6.125	4.065	AO	51,722	245,000	05/01/2015.	10/15/2033.
74267C	AC	0	ProAssurance Corp.....				2FE	8,533,810	105.142	8,411,360	8,000,000	8,310,479	0	(56,519)	0	0	5.300	4.401	MN	54,178	424,000	01/07/2015.	11/15/2023.
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC Series B N.....				2	3,000,000	100.160	3,004,800	3,000,000	3,000,000	0	0	0	0	3.850	3.850	FA	43,954	115,500	02/14/2013.	02/14/2023.
743315	AN	3	Progressive Corp OH.....				1FE	7,525,050	101.343	7,600,725	7,500,000	7,507,534	0	(2,666)	0	0	3.750	3.710	FA	100,000	281,250	08/17/2011.	08/23/2021.
743315	AP	8	Progressive Corp OH.....				1FE	2,117,260	102.314	2,046,280	2,000,000	2,115,047	0	(2,213)	0	0	4.350	3.987	AO	15,950	87,000	02/08/2018.	04/25/2044.
743315	AS	2	Progressive Corp OH.....			2	1FE	1,117,540	98.114	1,049,820	1,070,000	1,116,754	0	(786)	0	0	4.125	3.867	AO	9,318	44,138	02/06/2018.	04/15/2047.
74340X	BJ	9	PROLOGIS LP.....			2	1FE	2,963,460	102.035	3,061,050	3,000,000	2,963,613	0	153	0	0	4.375	4.449	MS	38,646	30,990	06/11/2018.	09/15/2048.
743862	AA	2	PROVIDENT COMPANIES INC.....				2FE	2,524,660	117.556	2,351,120	2,000,000	2,456,902	0	(39,877)	0	0	7.250	4.227	MS	42,694	145,000	04/06/2017.	03/15/2028.
744320	AV	4	Prudential Financial Inc.....			2	2FE	14,041,663	93.960	13,154,400	14,000,000	13,476,731	0	(563,273)	0	0	5.375	4.048	MN	96,153	752,500	05/13/2015.	05/15/2045.
74432Q	CA	1	Prudential Financial Inc.....				1FE	5,317,850	99.978	4,998,900	5,000,000	5,307,053	0	(6,679)	0	0	4.600	4.204	MN	29,389	230,000	05/08/2017.	05/15/2044.
74432Q	CD	5	Prudential Financial Inc.....			2	1FE	2,500,000	97.085	2,427,125	2,500,000	2,500,000	0	0	0	0	4.418	4.418	MS	28,840	55,225	03/22/2018.	03/27/2048.
744542	AB	7	PUBLIC SERVICE CO OF NEW.....				2FE	4,992,850	104.434	5,221,700	5,000,000	4,997,608	0	788	0	0	5.350	5.369	AO	66,875	267,500	10/06/2011.	10/01/2021.
745332	CA	2	Puget Sound Pwr & Lt Co.....				1FE	5,000,000	119.411	5,970,550	5,000,000	5,000,000	0	0	0	0	5.757	5.757	AO	71,963	287,850	09/08/2009.	10/01/2039.
745332	CC	8	Puget Sound Pwr & Lt Co.....				1FE	8,617,838	119.356	8,474,276	7,100,000	8,589,851	0	(27,987)	0	0	5.764	4.265	JJ	188,707	204,622	04/24/2018.	07/15/2040.
745332	CD	6	Puget Sound Pwr & Lt Co.....			2	1FE	1,453,804	117.570	1,347,352	1,146,000	1,444,157	0	(8,587)	0	0	5.638	3.861	AO	13,640	64,611	11/14/2017.	04/15/2041.
745332	CE	4	Puget Sound Pwr & Lt Co.....			2	1FE	1,352,733	100.364	1,263,583	1,259,000	1,350,520	0	(2,212)	0	0	4.434	3.942	MN	7,133	55,824	02/02/2018.	11/15/2041.
747262	AH	6	QVC INC.....				2FE	3,161,250	101.131	3,033,930	3,000,000	3,068,102	0	(17,605)	0	0	5.125	4.418	JJ	76,448	153,750	02/14/2013.	07/02/2022.
747262	AK	9	QVC INC.....				2FE	2,999,040	96.038	2,881,140	3,000,000	2,999,540	0	98	0	0	4.375	4.379	MS	38,646	131,250	03/04/2013.	03/15/2023.
747262	AW	3	QVC INC.....			2	2FE	8,973,408	87.647	8,589,406	9,800,000	9,042,225	0	28,049	0	0	5.450	6.232	FA	201,771	534,100	06/21/2016.	08/15/2034.
747525	AF	0	QUALCOMM Inc.....				1FE	9,590,400	96.337	9,633,700	10,000,000	9,710,966	0	39,068	0	0	3.450	3.967	MN	39,292	345,000	10/13/2015.	05/20/2025.
747525	AK	9	QUALCOMM Inc.....				1FE	16,028,692	95.582	17,622,453	18,437,000	16,136,574	0	36,770	0	0	4.800	5.722	MN	100,789	884,976	12/15/2015.	05/20/2045.
74834L	AS	9	Quest Diagnostics Inc.....				2FE	5,269,152	102.891	5,334,898	5,185,000	5,207,721	0	(9,433)	0	0	4.700	4.492	AO	60,924	243,695	06/29/2011.	04/01/2021.
74834L	AV	2	Quest Diagnostics Inc.....			2	2FE	5,109,850	102.166	5,108,300	5,000,000	5,065,123	0	(11,525)	0	0	4.250	3.961	AO	53,125	212,500	11/06/2014.	04/01/2024.
74834L	AY	6	Quest Diagnostics Inc.....			2	2FE	11,492,180	96.018	11,042,070	11,500,000	11,492,998	0	133	0	0	4.700	4.704	MS	136,626	540,500	02/14/2017.	03/30/2045.
74836J	AF	0	Qvestar Market Resources.....				3FE	4,695,645	101.125	4,550,625	4,500,000	4,528,691	0	(23,124)	0	0	6.800	6.222	MS	102,000	306,000	10/28/2009.	03/01/2020.
74840L	AA	0	Quicken Loans Inc.....			2	3FE	2,484,375	94.000	2,350,000	2,500,000	2,489,083	0	1,390	0	0	5.750	5.833	MN	23,958	143,750	05/12/2015.	05/01/2025.
749607	AC	1	RLI Corp.....				2FE	6,979,980	102.315	7,162,050	7,000,000	6,989,249	0	1,988	0	0	4.875	4.912	MS	100,479	341,250	09/25/2013.	09/15/2023.
749685	AR	4	RPM Inc.....				2FE	5,019,675	101.841	5,092,050	5,000,000	5,002,001	0	(2,421)	0	0	6.125	6.072	AO	64,653	306,250	10/06/2009.	10/15/2019.
74986@	AN	1	RREEF AMERICA No. RD-13.....				1	5,000,000	102.490	5,124,500	5,000,000	5,000,000	0	0	0	0	4.330	4.330	JJ	99,831	216,500	01/15/2014.	01/15/2024.

SCHEDULE D - PART 1

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

E10.32

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
750236	AT	8	RADIAN GROUP INC.....				3FE	1,000,000	104.375	1,043,750	1,000,000	1,000,000	0	0	0	0	7.000	7.000	MS.....	20,611	70,000	03/15/2016.	03/15/2021.
754730	AE	9	Raymond James Financial Inc.....				2FE	2,496,025	94.442	2,361,050	2,500,000	2,497,011	0	331	0	0	3.625	3.643	MS.....	26,684	90,625	07/07/2016.	09/15/2026.
754730	AF	6	Raymond James Financial Inc.....				2FE	5,030,700	96.554	4,827,700	5,000,000	5,030,008	0	(504)	0	0	4.950	4.910	JJ.....	114,125	247,500	10/07/2016.	07/15/2046.
754907	AA	1	RAYONIER INC.....				2FE	7,995,710	99.003	7,920,240	8,000,000	7,998,519	0	420	0	0	3.750	3.756	AO.....	75,000	300,000	03/02/2012.	04/01/2022.
755111	AP	6	Raytheon Co.....				1FE	9,960,961	126.929	9,487,943	7,475,000	9,463,438	0	(164,587)	0	0	7.000	3.741	MN.....	87,208	523,250	11/05/2015.	11/01/2028.
755111	BR	1	Raytheon Co.....				1FE	1,995,100	101.493	2,029,860	2,000,000	1,999,394	0	516	0	0	4.400	4.428	FA.....	33,244	88,000	11/12/2009.	02/15/2020.
756109	AL	8	REALTY INCOME CORP.....			2	1FE	5,532,900	104.085	5,204,250	5,000,000	5,126,594	0	(66,556)	0	0	5.750	4.268	JJ.....	132,569	287,500	02/07/2012.	01/15/2021.
756109	AP	9	REALTY INCOME CORP.....			2	1FE	5,001,090	104.150	5,207,500	5,000,000	5,000,558	0	(130)	0	0	4.650	4.647	FA.....	96,875	232,500	07/09/2013.	08/01/2023.
756109	AR	5	REALTY INCOME CORP.....			2	1FE	2,984,970	100.791	3,023,730	3,000,000	2,989,527	0	1,117	0	0	4.125	4.178	AO.....	26,125	123,750	09/16/2014.	10/15/2026.
758202	AG	0	Reed Elsevier Capital.....				2FE	2,988,360	100.173	3,005,190	3,000,000	2,999,936	0	1,654	0	0	8.625	8.684	JJ.....	119,313	258,750	01/13/2009.	01/15/2019.
758750	C*	2	Regal Beloit Corporation Note DR-19.....				2	2,000,000	101.142	2,022,840	2,000,000	2,000,000	0	0	0	0	4.770	4.770	JJ.....	44,255	95,400	07/14/2011.	07/14/2021.
75884R	AT	0	Regency Centers LP.....			2	2FE	4,990,600	99.073	4,953,650	5,000,000	4,994,616	0	874	0	0	3.750	3.772	JD.....	88,333	187,500	07/07/2014.	06/15/2024.
75886A	AL	2	Regency Energy Partners.....			2	2FE	5,187,500	104.112	5,205,600	5,000,000	5,081,145	0	(24,264)	0	0	5.875	5.285	MS.....	97,917	293,750	02/21/2014.	03/01/2022.
759468	AC	5	RELIANCE HOLDINGS USA.....				2FE	8,870,670	103.627	9,326,430	9,000,000	8,944,354	0	15,818	0	0	5.400	5.618	FA.....	184,950	486,000	08/20/2013.	02/14/2022.
759509	AE	2	Reliance Steel & Aluminum.....			2	2FE	7,003,160	101.119	7,078,330	7,000,000	7,001,291	0	(365)	0	0	4.500	4.494	AO.....	66,500	315,000	04/10/2013.	04/15/2023.
75974@	AA	0	RENEWABLE ENGY.....			4	2FE	7,704,318	96.564	7,439,598	7,704,318	7,704,318	0	0	0	0	4.110	4.110	MS.....	80,401	316,647	03/31/2016.	03/31/2035.
759891	AA	2	RENRE NORTH AMERICA HLDG.....				1FE	3,149,310	102.316	3,069,480	3,000,000	3,023,140	0	(18,246)	0	0	5.750	5.079	MS.....	50,792	172,500	10/15/2010.	03/15/2020.
76009X	AB	4	RENSELAER POLYTECHNIC I.....			2	2FE	7,650,000	102.498	7,841,097	7,650,000	7,650,000	0	0	0	0	5.246	5.246	MS.....	15,607	0	12/12/2018.	09/01/2048.
760759	AM	2	Republic Services Inc.....				2FE	4,345,200	104.765	4,190,600	4,000,000	4,150,679	0	(31,133)	0	0	4.750	3.806	MN.....	24,278	190,000	01/04/2012.	05/15/2023.
76131V	AA	1	RETAIL PROPERTIES OF AME.....			2	2FE	9,952,600	93.706	9,370,600	10,000,000	9,968,453	0	4,392	0	0	4.000	4.058	MS.....	117,778	400,000	03/05/2015.	03/15/2025.
76132F	AA	5	RETAIL OPPORTUNITY INVES.....			2	2FE	18,263,204	100.501	17,446,974	17,360,000	17,877,454	0	(97,357)	0	0	5.000	4.293	JD.....	38,578	868,000	07/11/2016.	12/15/2023.
76132F	AB	3	RETAIL OPPORTUNITY INVES.....			2	2FE	6,162,500	94.565	5,910,313	6,250,000	6,193,841	0	8,152	0	0	4.000	4.172	JD.....	11,111	250,000	11/18/2014.	12/15/2024.
76169#	AG	8	Reyes Holdings LLC Series 2012A No. R-44.....			4	2PL	6,400,000	102.673	6,571,072	6,400,000	6,400,000	0	0	0	0	5.130	5.117	JJ.....	137,712	328,320	07/31/2012.	07/31/2022.
76169#	AJ	2	Reyes Holdings LLC Series 2017A.....			4	2PL	6,000,000	92.159	5,529,540	6,000,000	6,000,000	0	0	0	0	3.710	3.710	AO.....	45,757	222,600	10/17/2017.	10/17/2028.
771196	AU	6	ROCHE HLDGS INC.....				1FE	10,016,663	137.947	9,559,727	6,930,000	9,949,149	0	(67,514)	0	0	7.000	3.867	MS.....	161,700	345,100	07/10/2018.	03/01/2039.
772739	AQ	1	ROCK-TENN CO.....			2	2FE	10,395,934	100.042	10,144,259	10,140,000	10,273,477	0	(31,098)	0	0	4.000	3.637	MS.....	135,200	405,600	10/23/2014.	03/01/2023.
773903	AE	9	Rockwell Automation Inc.....				1FE	12,608,394	123.281	12,141,946	9,849,000	12,464,591	0	(89,105)	0	0	6.250	4.201	JD.....	51,297	615,563	05/09/2017.	12/01/2037.
774341	AB	7	Rockwell Collins Inc.....				2FE	12,433,875	101.087	12,635,875	12,500,000	12,495,492	0	8,055	0	0	5.250	5.319	JJ.....	302,604	656,250	05/01/2009.	07/15/2019.
779382	AP	5	ROWAN COMPANIES INC.....			2	4FE	5,532,150	82.875	4,143,750	5,000,000	5,209,958	0	(61,670)	0	0	4.875	3.464	JD.....	20,313	243,750	05/02/2013.	06/01/2022.
78355H	KB	4	Ryder System Inc.....			2	2FE	1,998,360	99.947	1,998,940	2,000,000	1,999,237	0	249	0	0	3.450	3.464	MN.....	8,817	69,000	02/17/2016.	11/15/2021.
783764	AP	8	RYLAND GROUP.....				3FE	1,975,000	103.125	2,062,500	2,000,000	1,995,357	0	3,229	0	0	6.625	6.811	MN.....	22,083	132,500	03/25/2011.	05/01/2020.
78412D	AN	9	Semco Energy Inc.....				2FE	2,997,900	102.370	3,071,100	3,000,000	2,999,663	0	245	0	0	5.150	5.159	AO.....	30,042	154,500	04/14/2010.	04/21/2020.
78413H	AA	7	SES.....				2FE	3,913,880	98.540	3,941,600	4,000,000	3,938,439	0	13,027	0	0	3.600	3.997	AO.....	34,800	144,000	02/01/2017.	04/04/2023.
78413K	AB	8	SES GLOBAL AMERICAS HLDG.....				2FE	15,792,230	86.225	14,658,250	17,000,000	15,824,487	0	19,556	0	0	5.300	5.823	MS.....	240,267	901,000	07/27/2017.	03/25/2044.
78442F	EJ	3	SLM Corp.....				3FE	12,446,670	101.860	13,139,940	12,900,000	12,798,883	0	74,317	0	0	8.000	8.686	MS.....	275,200	1,032,000	02/05/2016.	03/25/2020.
78486Q	AC	5	SVB Financial Group.....				1FE	1,411,590	103.192	1,394,124	1,351,000	1,364,690	0	(7,567)	0	0	5.375	4.747	MS.....	21,381	72,616	04/27/2012.	09/15/2020.
78486Q	AD	3	SVB Financial Group.....				1FE	6,994,120	95.943	6,716,010	7,000,000	6,996,187	0	554	0	0	3.500	3.510	JJ.....	103,444	245,000	01/26/2015.	01/29/2025.
78512*	AA	5	S&E REPLACEMENT POWER.....			4	1FE	5,425,710	97.454	5,287,572	5,425,710	5,425,710	0	0	0	0	4.120	4.157	MON..	621	223,539	01/04/2017.	05/31/2029.
785592	A*	7	SABINE PASS LIQUEFACTION.....			4	2FE	17,000,000	97.628	16,596,760	17,000,000	17,000,000	0	0	0	0	5.000	5.000	MS.....	250,278	850,000	02/24/2017.	09/15/2037.
79466L	AF	1	SalesForceCom Inc.....			2	1FE	8,943,750	100.703	9,063,270	9,000,000	8,945,018	0	1,268	0	0	3.700	3.778	AO.....	74,000	166,500	10/03/2018.	04/11/2028.
80282K	AE	6	SANTANDER HOLDINGS USA.....				2FE	5,013,800	99.192	4,959,600	5,000,000	5,009,708	0	(1,255)	0	0	4.500	4.465	JJ.....	102,500	225,000	07/16/2015.	07/17/2025.

SCHEDULE D - PART 1

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

E10.33

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
806851	AG	6	SCHLUMBERGER HLDGS CORP			2	2FE	981,110	98.899	988,990	1,000,000	981,386	0	276	0	0	4.000	4.312	JD	1,111	20,000	11/20/2018	12/21/2025
808513	AM	7	Charles Schwab Corp.....			2	1FE	10,521,600	99.253	9,925,300	10,000,000	10,389,126	0	(50,640)	0	0	3.450	2.823	FA	132,250	345,000	04/20/2016	02/13/2026
808513	AZ	8	Charles Schwab Corp.....			2	1FE	4,979,850	101.883	5,094,150	5,000,000	4,979,957	0	107	0	0	4.000	4.049	FA	33,889	0	10/29/2018	02/01/2029
81373P	AA	1	SECURIAN FINANCIAL GROUP.....				1FE	8,922,870	99.485	8,953,650	9,000,000	8,923,458	0	588	0	0	4.800	4.855	AO	91,200	228,000	10/02/2018	04/15/2048
81618T	AC	4	SELECT INCOME REIT.....				2FE	9,889,530	94.348	9,434,800	10,000,000	9,926,774	0	10,165	0	0	4.500	4.639	FA	187,500	450,000	02/05/2015	02/01/2025
816851	AK	5	Sempra Energy.....				2FE	2,488,800	100.669	2,516,725	2,500,000	2,499,781	0	1,726	0	0	9.800	9.875	FA	92,556	245,000	11/17/2008	02/15/2019
824348	AS	5	Sherwin Williams Co.....			2	2FE	11,991,600	91.088	10,930,560	12,000,000	11,992,635	0	140	0	0	4.550	4.554	FA	227,500	546,000	11/14/2016	08/01/2045
828807	CG	0	Simon Property Group LP.....			2	1FE	10,374,690	102.399	10,239,900	10,000,000	10,116,300	0	(40,990)	0	0	4.125	3.662	JD	34,375	412,500	01/05/2012	12/01/2021
828807	CZ	8	Simon Property Group LP.....			2	1FE	7,980,958	96.657	7,732,560	8,000,000	7,982,066	0	301	0	0	4.250	4.263	MN	29,278	340,000	09/27/2017	11/30/2046
82894*	AY	3	jr simplot No. 4.....				2	15,000,000	94.332	14,149,800	15,000,000	15,000,000	0	0	0	0	4.210	4.210	FA	231,550	631,500	02/19/2016	02/19/2031
82967N	AU	2	SIRIUS XM RADIO INC.....			2	3FE	10,492,500	95.125	9,988,125	10,500,000	10,493,407	0	(253)	0	0	5.375	5.376	AO	119,146	564,375	04/29/2015	04/15/2025
832248	AZ	1	Smithfield Foods Inc.....			2	2FE	8,052,720	93.422	7,473,760	8,000,000	8,043,988	0	(4,641)	0	0	4.250	4.167	FA	141,667	340,000	01/25/2017	02/01/2027
832696	AP	3	J M Smucker Company.....				2FE	9,577,100	87.454	8,745,400	10,000,000	9,603,451	0	7,646	0	0	4.375	4.638	MS	128,819	437,500	06/02/2015	03/15/2045
833034	AL	5	Snap-On Inc.....			2	1FE	5,983,500	96.362	5,781,720	6,000,000	5,983,778	0	278	0	0	4.100	4.116	MS	82,000	126,417	02/20/2018	03/01/2048
83421#	AA	1	SOLGEN LLC.....			4	2FE	10,942,128	90.850	9,940,923	10,942,128	10,942,128	0	0	0	0	3.930	3.931	JD	1,195	430,026	09/30/2016	09/30/2036
835495	AJ	1	SONOCO PRODUCTS CO.....			2	2FE	14,351,761	112.605	14,526,045	12,900,000	14,284,576	0	(34,886)	0	0	5.750	4.931	MN	123,625	715,588	05/22/2018	11/01/2040
837004	BX	7	South Carolina Elec & Gas Co.....				1FE	1,567,670	108.039	1,404,507	1,300,000	1,538,686	0	(12,443)	0	0	5.300	3.647	MN	8,804	68,900	08/05/2016	05/15/2033
837004	CG	3	South Carolina Elec & Gas Co.....			2	1FE	1,783,407	102.493	1,788,503	1,745,000	1,780,984	0	(828)	0	0	4.600	4.459	JD	3,568	80,270	10/23/2015	06/15/2043
837004	CJ	7	South Carolina Elec & Gas Co.....			2	1FE	3,535,830	104.009	3,120,270	3,000,000	3,530,862	0	(3,737)	0	0	5.100	4.224	JD	12,750	153,000	08/08/2017	06/01/2065
837004	CK	4	South Carolina Elec & Gas Co.....			2	1FE	14,969,100	93.874	14,081,100	15,000,000	14,970,548	0	571	0	0	4.100	4.112	JD	27,333	615,000	06/08/2016	06/15/2046
84265V	AE	5	SOUTHERN COPPER CORP.....				2FE	4,495,040	110.860	4,434,400	4,000,000	4,475,768	0	(11,172)	0	0	6.750	5.772	AO	56,250	270,000	03/21/2017	04/16/2040
843646	AM	2	Southern Power Co.....				2FE	3,991,160	99.288	3,971,520	4,000,000	3,993,581	0	786	0	0	4.150	4.177	JD	13,833	166,000	11/12/2015	12/01/2025
844895	AW	2	Southwest Gas Corp.....			2	1FE	2,606,785	107.391	2,523,689	2,350,000	2,601,624	0	(5,160)	0	0	4.875	4.169	AO	28,641	114,563	02/08/2018	10/01/2043
844895	AX	0	Southwest Gas Corp.....			2	1FE	959,780	91.397	913,970	1,000,000	960,498	0	718	0	0	3.800	4.038	AO	9,500	38,000	02/08/2018	09/29/2046
845467	AL	3	Southwestern Energy Co.....			2	3FE	10,208,000	89.875	8,987,500	10,000,000	10,139,546	0	(19,092)	0	0	6.700	6.410	JJ	294,056	670,000	01/22/2015	01/23/2025
84610W	AB	1	SOVRAN ACQUISITION LP.....			2	2FE	15,911,520	93.944	15,031,040	16,000,000	15,931,099	0	7,883	0	0	3.500	3.566	JJ	280,000	560,000	06/13/2016	07/01/2026
84756N	AD	1	Spectra Energy Partners LP.....			2	2FE	5,257,400	102.873	5,143,650	5,000,000	5,142,708	0	(25,447)	0	0	4.750	4.108	MS	69,931	237,500	02/12/2014	03/15/2024
84860*	AB	9	Spirits of St. Louis BB Club No. R-22.....			4	2FE	1,854,177	95.779	1,775,912	1,854,177	1,854,177	0	0	0	0	3.850	3.869	MJSD	198	71,386	02/10/2015	06/30/2036
848609	AA	1	SPIRITS NEWCO No. R-43.....			4	2FE	9,413,836	105.748	9,954,943	9,413,836	9,413,836	0	0	0	0	5.300	5.335	MJSD	1,386	498,933	02/20/2014	06/30/2036
84861T	AC	2	SPIRIT REALTY LP.....				2FE	5,962,680	96.270	5,776,200	6,000,000	5,970,228	0	3,167	0	0	4.450	4.527	MS	78,617	267,000	08/11/2016	09/15/2026
85205T	AK	6	SPIRIT AEROSYSTEMS INC.....			2	2FE	8,960,954	96.238	8,661,420	9,000,000	8,962,296	0	1,342	0	0	4.600	4.655	JD	18,400	224,250	10/01/2018	06/15/2028
85234#	AB	1	STADIUM FUNDING TRUST No. 57.....			4	2PL	7,784,232	103.534	8,059,326	7,784,232	7,784,232	0	0	0	0	5.000	5.001	AO	97,303	389,212	06/19/2013	04/01/2039
854502	AA	9	STANLEY BLACK & DECKER I.....				1FE	1,221,471	109.465	1,160,329	1,060,000	1,217,704	0	(3,767)	0	0	5.200	4.151	MS	18,373	46,150	07/24/2018	09/01/2040
855244	AM	1	Starbucks Corp.....			2	2FE	26,921,430	83.268	22,482,360	27,000,000	26,923,229	0	1,695	0	0	3.750	3.766	JD	84,375	1,037,813	02/06/2018	12/01/2047
857477	AN	3	State Street Corp.....				1FE	8,572,580	99.144	8,427,240	8,500,000	8,547,650	0	(7,178)	0	0	3.300	3.196	JD	11,688	280,500	05/05/2015	12/16/2024
858119	BD	1	Steel Dynamics Inc.....			2	3FE	1,060,438	99.250	1,166,188	1,175,000	1,091,603	0	11,429	0	0	5.500	7.023	AO	16,156	64,625	02/05/2016	10/01/2024
860630	AD	4	Stifel Financial Corp.....				2FE	23,263,263	101.244	23,412,675	23,125,000	23,214,436	0	(14,482)	0	0	4.250	4.170	JJ	444,996	982,813	11/30/2016	07/18/2024
863667	AE	1	Stryker Corporation.....			2	1FE	4,621,798	92.850	4,410,375	4,750,000	4,626,664	0	2,857	0	0	4.100	4.273	AO	48,688	194,750	04/21/2017	04/01/2043
863667	AF	8	Stryker Corporation.....			2	1FE	5,002,900	99.689	4,984,450	5,000,000	5,001,927	0	(322)	0	0	3.375	3.367	MN	21,563	168,750	06/18/2015	05/15/2024
863667	AJ	0	Stryker Corporation.....			2	1FE	26,402,860	100.972	25,495,430	25,250,000	26,368,168	0	(21,940)	0	0	4.625	4.343	MS	343,856	1,167,813	05/25/2017	03/15/2046
86765B	AN	9	Sunoco Logistics Part OP.....			2	2FE	3,053,160	97.122	2,913,660	3,000,000	3,031,618	0	(5,581)	0	0	4.250	4.016	AO	31,875	127,500	11/12/2014	04/01/2024

SCHEDULE D - PART 1

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

E10.34

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86787G	AJ	1	Suntrust Bank.....			2	2FE	10,072,000	94.903	9,490,300	10,000,000	10,055,613	0	(6,652)	0	0	3.300	3.214	MN.....	42,167	330,000	06/09/2016	05/15/2026
86801F	A@	5	Sunstone Hotel.....				2	8,000,000	98.702	7,896,160	8,000,000	8,000,000	0	0	0	0	4.790	4.790	JJ.....	182,020	383,200	01/10/2017	01/10/2028
869099	AH	4	Susquehanna Bank.....				1FE	2,000,000	104.977	2,099,540	2,000,000	2,000,000	0	0	0	0	5.375	5.375	FA.....	40,611	107,500	08/08/2012	08/15/2022
871503	AH	1	Symantec Corporation.....				3FE	2,055,188	99.125	2,195,619	2,215,000	2,180,739	0	18,808	0	0	4.200	5.162	MS.....	27,392	93,030	02/04/2011	09/15/2020
87168*	AA	3	HIGHLAND DALLAS.....			4	1FE	11,400,000	93.161	10,620,354	11,400,000	11,400,000	0	0	0	0	4.961	5.013	MON...	32,991	94,259	10/11/2018	10/10/2053
871829	AM	9	Sysco Corp.....				2FE	6,952,470	100.328	7,022,960	7,000,000	6,998,743	0	5,920	0	0	5.375	5.464	MS.....	108,694	376,250	03/12/2009	03/17/2019
871829	AY	3	Sysco Corp.....			2	2FE	1,051,090	102.548	1,025,480	1,000,000	1,049,151	0	(961)	0	0	4.850	4.528	AO.....	12,125	48,500	11/15/2016	10/01/2045
87233Q	AA	6	TC PIPELINES LP.....				2FE	17,373,816	101.417	17,259,145	17,018,000	17,144,596	0	(48,195)	0	0	4.650	4.326	JD.....	35,171	791,337	03/07/2014	06/15/2021
87236Y	AA	6	TD AMERITRADE HOLDING CO.....				1FE	7,620,750	102.122	7,659,150	7,500,000	7,515,047	0	(15,736)	0	0	5.600	5.372	JD.....	35,000	420,000	01/05/2011	12/01/2019
87236Y	AF	5	TD AMERITRADE HOLDING CO.....			2	1FE	3,843,360	95.801	3,832,040	4,000,000	3,850,746	0	7,386	0	0	3.300	3.832	AO.....	33,000	66,000	07/10/2018	04/01/2027
87236Y	AG	3	TD AMERITRADE HOLDING CO.....			2	1FE	2,000,000	98.629	1,972,580	2,000,000	2,000,000	0	0	0	0	3.012	3.012	FMAN..	10,206	0	10/30/2018	11/01/2021
87246Y	AC	0	TIAA ASSET MGMT FIN LLC.....				1FE	12,071,120	101.982	12,237,840	12,000,000	12,044,830	0	(6,705)	0	0	4.125	4.052	MN.....	82,500	495,000	10/28/2014	11/01/2024
87264A	AN	5	T-MOBILE USA INC.....			2	3FE	5,175,000	101.496	5,074,800	5,000,000	5,096,857	0	(23,124)	0	0	6.375	5.780	MS.....	106,250	339,501	04/29/2015	03/01/2025
87305Q	CH	2	TTX Co.....				1FE	9,998,500	99.680	9,968,000	10,000,000	9,999,444	0	81	0	0	3.600	3.601	JJ.....	166,000	360,000	11/13/2014	01/15/2025
87305Q	CM	1	TTX Co.....			2	1FE	9,989,600	96.350	9,635,000	10,000,000	9,990,292	0	185	0	0	4.200	4.206	JJ.....	210,000	420,000	06/06/2016	07/01/2046
875127	AW	2	Tampa Elec Co.....				2FE	4,973,260	115.774	5,788,700	5,000,000	4,978,444	0	618	0	0	6.150	6.190	MN.....	39,292	307,500	05/23/2007	05/15/2037
87612E	BF	2	Target Corporation.....				1FE	9,030,840	87.905	8,790,500	10,000,000	9,061,445	0	18,056	0	0	3.625	4.206	AO.....	76,528	362,500	05/02/2017	04/15/2046
87612E	BG	0	Target Corporation.....			2	1FE	8,845,030	92.043	8,848,870	9,000,000	8,848,584	0	3,080	0	0	3.900	3.999	MN.....	44,850	375,375	11/13/2017	11/15/2047
878237	AH	9	TECH DATA CORP.....			2	2FE	9,777,990	94.068	9,171,630	9,750,000	9,773,970	0	(2,451)	0	0	4.950	4.912	FA.....	182,325	482,625	02/28/2017	02/15/2027
88031V	AA	7	Tenaska Gateway Partners 144A.....			4	2FE	2,300,194	104.770	2,409,913	2,300,194	2,300,194	0	0	0	0	6.052	6.098	MJSD..	387	139,208	05/31/2007	12/30/2023
880349	AR	6	Tenneco Automotive Inc.....			2	3FE	2,048,993	77.425	1,587,213	2,050,000	2,049,166	0	89	0	0	5.000	5.007	JJ.....	47,264	102,500	01/09/2017	07/15/2026
88037E	AJ	0	Tenneco Inc.....			2	3FE	3,879,410	86.750	3,332,068	3,841,000	3,862,003	0	(4,669)	0	0	5.375	5.220	JD.....	9,176	206,454	12/09/2014	12/15/2024
882384	AB	6	TEXAS EASTERN TRANSMISSI.....			2	2FE	4,938,450	100.830	5,041,500	5,000,000	4,985,451	0	7,144	0	0	4.125	4.285	JD.....	17,188	206,250	06/29/2011	12/01/2020
882508	BD	5	Texas Instruments Inc.....			2	1FE	11,149,210	100.185	11,020,350	11,000,000	11,148,567	0	(643)	0	0	4.150	4.070	MN.....	58,331	238,394	10/01/2018	05/15/2048
88307*	AA	3	TEXOMA WIND LLC.....			4	2FE	7,031,281	98.103	6,897,898	7,031,281	7,031,281	0	0	0	0	4.120	4.120	JD.....	805	289,689	01/25/2017	06/30/2034
883203	BU	4	Textron Inc.....			2	2FE	4,990,050	102.311	5,115,550	5,000,000	4,994,503	0	932	0	0	4.300	4.324	MS.....	71,667	215,000	01/23/2014	03/01/2024
883203	BV	2	Textron Inc.....			2	2FE	2,997,090	97.649	2,929,470	3,000,000	2,998,043	0	276	0	0	3.875	3.887	MS.....	38,750	116,250	10/23/2014	03/01/2025
883556	BC	5	Thermo Fisher Scientific Inc.....			2	2FE	3,289,432	98.086	3,254,493	3,318,000	3,302,809	0	3,464	0	0	3.150	3.272	JJ.....	48,194	104,517	12/15/2014	01/15/2023
88642R	AA	7	TIDEWATER INC.....			4		3,016,588	99.250	2,962,392	2,984,778	3,008,959	0	21,099	0	0	8.000	7.814	FMAN..	39,797	238,782	12/28/2017	08/01/2022
886546	AB	6	Tiffany & Co.....			2	2FE	1,504,410	100.394	1,505,910	1,500,000	1,502,709	0	(425)	0	0	3.800	3.764	AO.....	14,250	57,000	09/22/2014	10/01/2024
886546	AD	2	Tiffany & Co.....			2	2FE	7,561,383	90.000	7,119,000	7,910,000	7,571,715	0	6,144	0	0	4.900	5.203	AO.....	96,898	387,590	06/09/2017	10/01/2044
887315	BN	8	Time Warner Inc.....				2FE	5,151,300	118.630	5,931,500	5,000,000	5,095,667	0	(6,349)	0	0	6.625	6.370	MN.....	42,326	331,250	11/09/2006	05/15/2029
887317	AE	5	Time Warner Inc.....				2FE	3,946,720	106.476	4,259,040	4,000,000	3,954,018	0	1,015	0	0	6.200	6.299	MS.....	73,022	248,000	03/25/2010	03/15/2040
887317	AH	8	Time Warner Inc.....				2FE	1,998,620	104.412	2,088,240	2,000,000	1,998,805	0	26	0	0	6.100	6.105	JJ.....	56,256	122,000	07/07/2010	07/15/2040
887317	AK	1	Time Warner Inc.....				2FE	4,106,200	102.573	4,102,920	4,000,000	4,028,439	0	(11,831)	0	0	4.750	4.413	MS.....	48,556	190,000	06/01/2011	03/29/2021
88732J	AJ	7	Time Warner Cable Inc.....				2FE	4,610,880	102.996	4,119,840	4,000,000	4,565,979	0	(17,871)	0	0	6.550	5.331	MN.....	43,667	262,000	05/11/2016	05/01/2037
88732J	BD	9	Time Warner Cable Inc.....			2	2FE	4,250,000	80.753	4,037,650	5,000,000	4,297,190	0	14,023	0	0	4.500	5.576	MS.....	66,250	225,000	06/02/2015	09/15/2042
887389	AJ	3	Timken Company.....			2	2FE	13,009,930	99.837	12,978,810	13,000,000	13,006,680	0	(1,344)	0	0	3.875	3.862	MS.....	167,917	503,750	12/15/2014	09/01/2024
891027	AF	1	Torchmark Corp.....				2FE	4,984,360	116.607	4,664,280	4,000,000	4,330,541	0	(64,890)	0	0	7.875	5.711	MN.....	40,250	315,000	09/23/2004	05/15/2023
891027	AQ	7	Torchmark Corp.....				2FE	1,994,100	100.789	2,015,780	2,000,000	1,997,540	0	608	0	0	3.800	3.836	MS.....	22,378	76,000	09/17/2012	09/15/2022
891160	MJ	9	Toronto Dominion Bk Ontario.....			2	1FE	12,920,940	94.588	12,296,440	13,000,000	12,928,913	0	4,292	0	0	3.625	3.679	MS.....	138,757	471,250	03/23/2017	09/15/2031

SCHEDULE D - PART 1

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

E10.35

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89147L	F#	2	Tortoise Energy Infrastructure No. T-7			1FE	6,000,000	101.722	6,103,320	6,000,000	6,000,000	0	0	0	0	4.160	4.160	JJ	110,240	249,600	01/22/2014.	01/22/2024.
89147L	F*	6	Tortoise Energy Infrastructure No. R-12			1FE	7,000,000	100.133	7,009,310	7,000,000	7,000,000	0	0	0	0	3.770	3.770	JJ	116,556	263,900	01/22/2014.	01/22/2022.
89147L	K#	6	Tortoise Energy Infrastructure Series FF			1FE	2,000,000	101.691	2,033,820	2,000,000	2,000,000	0	0	0	0	4.160	4.160	MN	9,476	83,200	11/20/2013.	11/20/2023.
891490	AR	5	Tosco Corp.			1FE	12,960,300	123.334	12,333,400	10,000,000	12,264,467	0	(231,451)	0	0	7.800	4.410	JJ	390,000	780,000	11/03/2015.	01/01/2027.
891906	AB	5	TOTAL SYSTEM SERVICES IN.			2FE	9,924,800	99.280	9,928,000	10,000,000	9,963,372	0	7,477	0	0	3.750	3.841	JD	31,250	375,000	05/22/2013.	06/01/2023.
89233P	4C	7	Toyota Motor Credit Corp.			1FE	6,972,700	101.889	7,132,230	7,000,000	6,995,215	0	3,104	0	0	4.500	4.549	JD	12,250	315,000	06/14/2010.	06/17/2020.
89233P	4S	2	Toyota Motor Credit Corp.			1FE	7,987,760	102.567	8,205,360	8,000,000	7,997,085	0	1,349	0	0	4.250	4.269	JJ	160,556	340,000	01/05/2011.	01/11/2021.
89255#	AA	9	VU TRADEMARK		4	1PL	11,000,000	99.005	10,890,550	11,000,000	11,000,000	0	0	0	0	4.920	4.971	MON	45,100	222,493	07/03/2018.	07/01/2048.
893045	AE	4	TRANS-ALLEGHENY INTERSTA			2FE	9,516,830	99.761	9,477,295	9,500,000	9,511,010	0	(1,494)	0	0	3.850	3.829	JD	30,479	365,750	12/09/2014.	06/01/2025.
89307#	AA	7	TRANS BAY CABLE		4	1FE	7,465,440	90.275	6,739,426	7,465,440	7,465,440	0	0	0	0	2.930	2.940	MJSD	608	218,737	06/29/2017.	06/30/2047.
893521	AB	0	TRANSATLANTIC HOLDINGS			2FE	13,490,410	133.866	13,821,665	10,325,000	13,350,405	0	(68,117)	0	0	8.000	5.580	MN	71,128	826,000	04/19/2018.	11/30/2039.
89407#	AF	5	TRANSWESTN PIP Series A Note 45			2	1,000,000	102.617	1,026,170	1,000,000	1,000,000	0	0	0	0	5.360	5.360	JD	3,276	53,600	12/09/2009.	12/09/2020.
89407#	AG	3	TRANSWESTN PIP Series B Note 34			2	2,000,000	104.528	2,090,560	2,000,000	2,000,000	0	0	0	0	5.660	5.660	JD	6,918	113,200	12/09/2009.	12/09/2024.
89417E	AF	6	TRAVELERS COS INC			1FE	7,473,400	101.253	7,087,710	7,000,000	7,026,505	0	(61,599)	0	0	5.900	4.971	JD	33,269	413,000	06/04/2010.	06/02/2019.
89417E	AL	3	TRAVELERS COS INC		2	1FE	5,102,500	92.182	4,609,100	5,000,000	5,098,052	0	(2,125)	0	0	3.750	3.635	MN	23,958	187,500	11/01/2016.	05/15/2046.
896239	AA	8	Trimble Navigation Lfd.		2	2FE	9,677,979	100.943	9,751,094	9,660,000	9,670,923	0	(1,982)	0	0	4.750	4.724	JD	38,238	458,850	12/18/2014.	12/01/2024.
896818	AL	5	TRIUMPH GROUP INC		2	5FE	5,056,250	87.500	4,375,000	5,000,000	5,014,868	0	(9,902)	0	0	5.250	5.030	JD	21,875	262,500	06/05/2014.	06/01/2022.
898384	AY	8	TRUSTEES OF UNION COLL			1FE	244,428	97.761	234,626	240,000	243,437	0	(394)	0	0	3.750	3.531	JJ	4,500	9,000	05/18/2016.	07/01/2026.
90131H	AE	5	21ST CENTURY FOX AMERICA		2	2FE	2,998,770	101.037	3,031,110	3,000,000	2,999,244	0	117	0	0	3.700	3.705	MS	32,683	111,000	09/10/2014.	09/15/2024.
90131H	BB	0	21ST CENTURY FOX AMERICA			2FE	10,625,167	126.362	11,037,721	8,735,000	10,257,641	0	(122,943)	0	0	7.280	4.956	JD	1,766	635,908	11/03/2015.	06/30/2028.
90131H	BQ	7	21ST CENTURY FOX AMERICA			2FE	1,688,302	124.735	1,746,290	1,400,000	1,675,839	0	(6,971)	0	0	6.150	4.707	FA	32,527	86,100	02/28/2017.	02/15/2041.
90131H	CD	5	21ST CENTURY FOX AMERICA		2	2FE	2,996,670	109.017	3,270,510	3,000,000	2,996,770	0	55	0	0	4.750	4.757	MN	18,208	142,500	11/15/2016.	11/15/2046.
902494	AT	0	Tyson Foods Inc.		2	2FE	7,082,390	102.210	7,154,700	7,000,000	7,030,870	0	(8,903)	0	0	4.500	4.350	JD	14,000	315,000	07/13/2012.	06/15/2022.
902494	AX	1	Tyson Foods Inc.		2	2FE	6,550,784	99.536	6,301,624	6,331,000	6,465,637	0	(22,357)	0	0	3.950	3.513	FA	94,473	250,075	12/18/2014.	08/15/2024.
90265E	AG	5	UDR INC		2	2FE	5,977,770	102.765	6,165,900	6,000,000	5,992,143	0	2,361	0	0	4.625	4.672	JJ	131,813	277,500	01/05/2012.	01/10/2022.
90265E	AJ	9	UDR INC		2	2FE	2,989,560	99.459	2,983,770	3,000,000	2,993,793	0	997	0	0	3.750	3.792	JJ	56,250	112,500	06/17/2014.	07/01/2024.
902917	AH	6	USA Waste Services Inc.			2FE	17,529,610	122.947	20,900,990	17,000,000	17,323,680	0	(24,121)	0	0	7.000	6.723	JJ	548,722	1,190,000	06/08/2007.	07/15/2028.
90363@	AC	4	USTA NATL TENNIS Series C		4	1PL	8,000,000	92.403	7,392,240	8,000,000	8,000,000	0	0	0	0	3.290	3.254	JJ	126,482	263,200	05/26/2016.	07/08/2036.
904311	AA	5	Under Armour Inc Cclass A		2	3FE	9,987,750	83.447	8,344,700	10,000,000	9,990,492	0	1,094	0	0	3.250	3.264	JD	14,444	325,000	06/09/2016.	06/15/2026.
904764	AK	3	UNILEVER CAPITAL CORP			1FE	4,994,850	100.211	5,010,550	5,000,000	4,999,922	0	625	0	0	4.800	4.813	FA	90,667	240,000	02/09/2009.	02/15/2019.
90539J	AA	7	UNION BANKSHARES CORP		2	2FE	2,000,000	101.695	2,033,900	2,000,000	2,000,000	0	0	0	0	5.000	4.056	JD	4,444	100,000	11/30/2016.	12/15/2026.
906548	CG	5	Union Elec Co.			1FE	1,994,140	100.253	2,005,060	2,000,000	1,999,940	0	701	0	0	6.700	6.737	FA	55,833	134,000	06/12/2008.	02/01/2019.
906548	CN	0	Union Elec Co.		2	1FE	9,956,700	97.787	9,778,700	10,000,000	9,957,210	0	510	0	0	4.000	4.025	AO	100,000	194,444	04/03/2018.	04/01/2048.
907818	DU	9	Union Pacific Corp.		2	1FE	6,734,500	103.075	6,184,500	6,000,000	6,719,329	0	(15,171)	0	0	4.750	3.979	JD	12,667	285,000	02/06/2018.	12/15/2043.
907818	DZ	8	Union Pacific Corp.		2	1FE	6,935,450	94.073	6,222,929	6,615,000	6,924,885	0	(7,033)	0	0	4.150	3.860	JJ	126,585	274,523	06/16/2017.	01/15/2045.
907818	ER	5	Union Pacific Corp.		2	1FE	13,064,926	85.532	11,119,160	13,000,000	13,104,328	0	(448)	0	0	4.100	4.076	MS	156,939	527,078	09/18/2017.	09/15/2067.
90931M	AA	4	UNITED AIR 2016-1 A PTT		4	1FE	8,525,128	96.814	8,253,517	8,525,128	8,525,128	0	0	0	0	3.450	3.450	JJ	142,157	294,117	06/06/2016.	01/07/2030.
90931V	AA	4	UNITED AIR 2018-1 A PTT		4	1FE	3,997,200	97.745	3,909,800	4,000,000	3,997,359	0	159	0	0	3.700	3.709	MS	49,333	80,989	02/07/2018.	03/01/2030.
90932D	AA	3	UNITED AIR 2016-2 A PTT		4	1FE	4,735,690	92.587	4,384,634	4,735,690	4,735,690	0	0	0	0	3.100	3.100	AO	34,255	146,806	09/13/2016.	04/07/2030.
911312	AJ	5	United Parcel Service			1FE	931,697	122.156	903,954	740,000	928,197	0	(3,500)	0	0	6.200	4.240	JJ	21,156	22,940	06/08/2018.	01/15/2038.
911312	AK	2	United Parcel Service			1FE	9,992,900	100.539	10,053,900	10,000,000	9,999,783	0	855	0	0	5.125	5.134	AO	128,125	512,500	03/19/2009.	04/01/2019.

SCHEDULE D - PART 1

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

E10.36

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911312	BN	5	United Parcel Service.....			2	1FE	2,447,856	90.592	2,400,688	2,650,000	2,449,077	0	1,221	0	0	3.750	4.206	MN.....	12,698	49,688	09/07/2018.	11/15/2047.
91159H	HA	1	US Bancorp.....			2	1FE	2,001,140	102.336	2,046,720	2,000,000	2,000,319	0	(124)	0	0	4.125	4.118	MN.....	8,479	82,500	05/24/2011.	05/24/2021.
91159H	HK	9	US Bancorp.....			2	1FE	11,846,298	99.588	11,552,208	11,600,000	11,754,361	0	(24,682)	0	0	3.600	3.338	MS.....	127,600	417,600	06/18/2015.	09/11/2024.
911684	AD	0	US CELLULAR CORP.....				3FE	7,783,732	97.661	8,603,934	8,810,000	7,970,484	0	26,189	0	0	6.700	7.756	JD.....	26,234	590,270	09/28/2016.	12/15/2033.
913017	AT	6	United Technologies Corp.....				2FE	12,394,546	119.461	11,436,002	9,573,000	11,817,631	0	(191,274)	0	0	6.700	3.763	FA.....	267,246	641,391	11/05/2015.	08/01/2028.
913017	BS	7	United Technologies Corp.....				2FE	11,819,200	110.206	11,020,600	10,000,000	11,688,457	0	(46,776)	0	0	5.700	4.463	AO.....	120,333	570,000	01/22/2016.	04/15/2040.
913017	BT	5	United Technologies Corp.....				2FE	9,263,750	94.670	8,520,300	9,000,000	9,247,311	0	(6,113)	0	0	4.500	4.311	JD.....	33,750	405,000	02/25/2016.	06/01/2042.
91324P	CD	2	UnitedHealth Group Inc.....			2	1FE	1,007,790	99.540	995,400	1,000,000	1,007,463	0	(181)	0	0	4.250	4.200	MS.....	12,514	42,500	11/14/2016.	03/15/2043.
91324P	CP	5	UnitedHealth Group Inc.....				1FE	11,039,910	101.359	11,149,490	11,000,000	11,027,709	0	(3,715)	0	0	3.750	3.706	JJ.....	190,208	412,500	07/28/2015.	07/15/2025.
91324P	CR	1	UnitedHealth Group Inc.....				1FE	5,476,600	106.188	5,309,400	5,000,000	5,451,845	0	(9,162)	0	0	4.750	4.183	JJ.....	109,514	237,500	02/26/2016.	07/15/2045.
91324P	DL	3	UnitedHealth Group Inc.....			2	1FE	6,971,770	100.340	7,023,800	7,000,000	6,972,237	0	467	0	0	4.250	4.274	JD.....	13,222	145,444	10/03/2018.	06/15/2048.
91529Y	AD	8	UNUM GROUP.....				2FE	3,630,480	120.968	3,629,040	3,000,000	3,579,643	0	(28,830)	0	0	7.375	5.343	JD.....	9,833	221,255	03/06/2017.	06/15/2032.
91529Y	AH	9	UNUM GROUP.....				2FE	1,986,954	103.493	1,997,415	1,930,000	1,942,435	0	(6,821)	0	0	5.625	5.224	MS.....	31,966	108,563	04/06/2011.	09/15/2020.
918204	AR	9	VF Corp.....				1FE	4,997,160	117.613	4,704,520	4,000,000	4,950,868	0	(46,292)	0	0	6.000	3.873	AO.....	50,667	240,000	01/03/2018.	10/15/2033.
918204	AT	5	VF Corp.....				1FE	2,861,078	123.844	2,724,568	2,200,000	2,840,005	0	(22,186)	0	0	6.450	4.180	MN.....	23,650	141,900	01/03/2018.	11/01/2037.
91913Y	AL	4	Valero Energy Corp.....				2FE	954,410	109.970	1,099,700	1,000,000	961,378	0	1,003	0	0	6.625	7.001	JD.....	2,944	66,250	03/24/2010.	06/15/2037.
91913Y	AR	1	Valero Energy Corp.....				2FE	1,999,540	102.937	2,058,740	2,000,000	1,999,957	0	38	0	0	6.125	6.127	FA.....	51,042	122,500	03/24/2010.	02/01/2020.
919794	AB	3	VALLEY NATIONAL BANCORP.....				2FE	14,652,170	104.039	15,085,655	14,500,000	14,585,966	0	(16,029)	0	0	5.125	4.981	MS.....	194,038	743,125	07/01/2014.	09/27/2023.
920253	AE	1	VALMONT INDUSTRIES.....			2	2FE	4,113,495	89.803	4,081,546	4,545,000	4,119,513	0	3,452	0	0	5.250	5.880	AO.....	59,653	238,613	03/23/2017.	10/01/2054.
920253	AF	8	VALMONT INDUSTRIES.....			2	2FE	10,997,636	88.871	10,309,036	11,600,000	11,015,500	0	10,206	0	0	5.000	5.361	AO.....	145,000	580,000	07/20/2017.	10/01/2044.
920355	AF	1	Valspar Corp.....				2FE	5,995,520	101.749	6,104,940	6,000,000	5,999,710	0	606	0	0	7.250	7.261	JD.....	19,333	435,000	06/16/2009.	06/15/2019.
920355	AH	7	Valspar Corp.....			2	2FE	10,026,790	95.787	9,578,700	10,000,000	10,017,030	0	(2,613)	0	0	3.300	3.268	FA.....	137,500	330,000	01/15/2015.	02/01/2025.
920355	AK	0	Valspar Corp.....			2	2FE	2,986,800	97.972	2,939,160	3,000,000	2,990,512	0	1,146	0	0	3.950	4.002	JJ.....	54,642	118,500	07/22/2015.	01/15/2026.
92240M	BF	4	VECTOR GROUP LTD.....			2	3FE	3,000,000	85.500	2,565,000	3,000,000	3,000,000	0	0	0	0	6.125	6.125	FA.....	76,562	183,750	01/19/2017.	02/01/2025.
92277G	AE	7	VENTAS REALTY LP.....			2	2FE	4,994,450	95.896	4,794,800	5,000,000	4,996,461	0	513	0	0	3.500	3.513	FA.....	72,917	175,000	01/08/2015.	02/01/2025.
92343V	AX	2	Verizon Communications.....				2FE	3,127,950	103.296	3,098,880	3,000,000	3,033,924	0	(14,145)	0	0	4.600	4.068	AO.....	34,500	138,000	06/01/2011.	04/01/2021.
92343V	BR	4	Verizon Communications.....				2FE	10,390,600	106.601	10,660,100	10,000,000	10,205,891	0	(38,970)	0	0	5.150	4.653	MS.....	151,639	515,000	11/01/2013.	09/15/2023.
92343V	DV	3	Verizon Communications.....				2FE	5,470,700	106.871	5,343,550	5,000,000	5,468,866	0	(1,834)	0	0	5.500	4.884	MS.....	80,208	0	10/02/2018.	03/16/2047.
92345Y	AA	4	Verisk Analytics Inc.....				2FE	12,056,508	105.178	12,184,871	11,585,000	11,717,757	0	(52,447)	0	0	5.800	5.270	MN.....	111,988	671,930	06/01/2011.	05/01/2021.
92345Y	AE	6	Verisk Analytics Inc.....			2	2FE	13,105,071	101.699	12,112,351	11,910,000	13,068,907	0	(22,254)	0	0	5.500	4.836	JD.....	29,113	655,050	08/15/2017.	06/15/2045.
92553P	AT	9	VIACOM INC.....			2	2FE	2,931,900	99.707	2,991,210	3,000,000	2,964,548	0	6,687	0	0	4.250	4.534	MS.....	42,500	127,500	08/20/2013.	09/01/2023.
92783#	AA	4	VA INTL GATEWAY No. 62.....			4	1FE	6,617,392	101.233	6,698,985	6,617,392	6,617,392	0	0	0	0	3.930	3.949	MJSD.....	722	260,064	08/22/2014.	06/30/2030.
92783#	AB	2	VA INTL GATEWAY Series A1.....				1FE	15,000,000	93.461	14,019,150	15,000,000	15,000,000	0	0	0	0	3.720	3.737	MJSD.....	1,550	558,000	09/29/2017.	11/03/2041.
927847	AA	1	VIRGINIA MASON MED CNTR.....				2FE	29,500,930	99.691	30,855,361	30,951,000	29,550,130	0	24,563	0	0	5.136	5.466	FA.....	600,532	1,589,643	05/25/2017.	08/15/2044.
92826C	AC	6	VISA INC CLASS A SHARES.....			2	1FE	5,991,660	98.794	5,927,640	6,000,000	5,995,093	0	1,158	0	0	2.800	2.822	JD.....	7,933	168,000	12/09/2015.	12/14/2022.
92826C	AF	9	VISA INC CLASS A SHARES.....			2	1FE	11,336,390	104.293	11,472,230	11,000,000	11,330,109	0	(6,693)	0	0	4.300	4.109	JD.....	22,336	473,000	02/09/2018.	12/14/2045.
92826C	AJ	1	VISA INC CLASS A SHARES.....			2	1FE	1,835,880	94.530	1,890,600	2,000,000	1,836,595	0	715	0	0	3.650	4.139	MS.....	21,494	0	10/04/2018.	09/15/2047.
928563	AC	9	VMware Inc.....			2	2FE	4,983,200	88.909	4,445,450	5,000,000	4,985,122	0	1,421	0	0	3.900	3.941	FA.....	70,417	195,000	08/16/2017.	08/21/2027.
92890H	AC	6	WEA FINANCE LLC/WESTFIEL.....			2	1FE	9,979,630	99.392	9,939,200	10,000,000	9,987,432	0	1,931	0	0	3.750	3.775	MS.....	108,333	375,000	09/15/2014.	09/17/2024.
92936U	AA	7	WP CAREY INC.....			2	2FE	11,857,391	101.594	12,038,889	11,850,000	11,854,321	0	(794)	0	0	4.600	4.591	AO.....	136,275	545,100	04/10/2014.	04/01/2024.

SCHEDULE D - PART 1

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

E10.37

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931142	DK	6	Wal-Mart Stores Inc.....			2	1FE	10,972,200	109.429	10,942,900	10,000,000	10,911,772	0	(21,489)	0	0	4.750	4.150	AO	117,431	475,000	01/13/2016	10/02/2043.
931422	AE	9	Walgreen Co.....				2FE	32,717	100.062	31,019	31,000	31,008	0	(217)	0	0	5.250	4.524	JJ	750	1,628	07/22/2009	01/15/2019.
931427	AC	2	WALGREENS BOOTS ALLIANCE.....			2	2FE	10,777,850	91.953	9,195,300	10,000,000	10,750,561	0	(16,074)	0	0	4.800	4.311	MN	57,333	480,000	07/20/2017	11/18/2044.
931427	AH	1	WALGREENS BOOTS ALLIANCE.....			2	2FE	10,136,500	98.532	9,853,200	10,000,000	10,085,402	0	(13,381)	0	0	3.800	3.632	MN	45,389	380,000	12/16/2014	11/18/2024.
931427	AR	9	WALGREENS BOOTS ALLIANCE.....			2	2FE	8,124,430	90.607	7,248,560	8,000,000	8,119,924	0	(2,298)	0	0	4.650	4.552	JD	31,000	372,000	11/10/2016	06/01/2046.
947890	AH	2	WEBSTER FINANCIAL CORP.....			2	2FE	9,920,800	100.540	10,054,000	10,000,000	9,955,158	0	7,631	0	0	4.375	4.474	FA	165,278	437,500	02/04/2014	02/15/2024.
948741	AK	9	Weingarten Realty Invest.....			2	2FE	7,391,170	101.854	7,200,059	7,069,000	7,257,911	0	(35,267)	0	0	4.450	3.834	JJ	145,052	314,571	06/09/2016	01/15/2024.
948741	AL	7	Weingarten Realty Invest.....			2	2FE	2,654,886	97.611	2,537,886	2,600,000	2,640,624	0	(5,780)	0	0	3.850	3.566	JD	8,342	100,100	06/14/2016	06/01/2025.
948741	AM	5	Weingarten Realty Invest.....			2	2FE	1,487,325	92.749	1,391,235	1,500,000	1,489,983	0	1,136	0	0	3.250	3.350	FA	18,417	48,750	08/02/2016	08/15/2026.
94973V	BK	2	WellPoint Inc.....			2	2FE	6,530,605	96.647	6,282,055	6,500,000	6,529,762	0	(610)	0	0	4.650	4.619	FA	114,183	302,250	11/17/2016	08/15/2044.
949746	RT	0	Wells Fargo Company.....				1FE	10,000,000	101.076	10,107,600	10,000,000	10,000,000	0	0	0	0	4.079	1.974	MJSD	31,725	342,619	02/26/2016	03/04/2021.
94974B	FY	1	WELLS FARGO & COMPANY.....				1FE	10,159,250	97.794	9,779,400	10,000,000	10,114,973	0	(13,120)	0	0	4.100	3.920	JD	31,889	410,000	10/07/2015	06/03/2026.
955306	B#	1	WEST PHARMACEUTICAL SERVICES Series B No.....				2	1,500,000	97.820	1,467,300	1,500,000	1,500,000	0	0	0	0	3.820	3.820	JJ	28,013	57,300	07/05/2012	07/05/2024.
957576	AA	9	Western & Southern Finance 144A.....				1FE	908,615	117.097	1,384,087	1,182,000	962,582	0	7,832	0	0	5.750	7.923	JJ	31,339	67,965	09/17/2009	07/15/2033.
958254	AB	0	WESTERN GAS PARTNERS.....			2	2FE	9,665,197	99.218	9,599,342	9,675,000	9,669,397	0	659	0	0	4.000	4.010	JJ	193,500	387,000	06/20/2013	07/01/2022.
95829T	AA	3	WESTERN GROUP HOUSING LP.....				1FE	6,852,149	123.600	6,131,055	4,960,401	6,811,295	0	(17,355)	0	0	6.750	4.652	MS	98,588	334,827	07/13/2016	03/15/2057.
960386	AH	3	WABTEC.....				2FE	2,987,430	99.997	2,999,910	3,000,000	2,993,537	0	1,234	0	0	4.375	4.427	FA	49,583	131,250	08/20/2013	08/15/2023.
960413	AF	9	WESTLAKE CHEMICAL CORP.....			2	2FE	1,990,540	98.951	1,979,020	2,000,000	1,996,252	0	975	0	0	3.600	3.657	JJ	33,200	72,000	07/10/2012	07/15/2022.
960413	AU	6	WESTLAKE CHEMICAL CORP.....			2	2FE	5,121,857	84.230	4,881,129	5,795,000	5,124,546	0	2,689	0	0	4.375	5.149	MN	32,396	126,766	10/04/2018	11/15/2047.
962166	BT	0	Weyerhaeuser Co.....				2FE	5,030,050	119.470	5,973,500	5,000,000	5,023,189	0	(871)	0	0	6.875	6.825	JD	15,278	343,750	01/24/2007	12/15/2033.
963320	AT	3	Whirlpool Corp.....				2FE	6,992,790	97.015	6,791,050	7,000,000	6,995,310	0	646	0	0	3.700	3.712	MN	43,167	259,000	10/30/2014	05/01/2025.
96928*	FP	7	KRAFT FOODS GRP.....			4	2	16,737,928	97.879	16,382,917	16,737,928	16,737,928	0	0	0	0	4.470	4.512	MON	33,253	748,185	10/09/2013	01/15/2035.
96950F	AD	6	Williams Partners LP.....				2FE	2,997,240	101.976	3,059,280	3,000,000	2,999,654	0	272	0	0	5.250	5.260	MS	46,375	157,500	03/25/2010	03/15/2020.
96950F	AM	6	Williams Partners LP.....			2	2FE	4,112,120	99.759	3,990,360	4,000,000	4,063,106	0	(11,371)	0	0	4.300	3.945	MS	55,900	172,000	05/07/2014	03/04/2024.
97068L	AA	6	WILLIS-KNIGHTON MED CTR.....			2	1FE	4,000,000	104.046	4,161,840	4,000,000	4,000,000	0	0	0	0	4.813	4.813	MS	35,295	0	10/18/2018	09/01/2048.
97314@	AA	3	WIND ENERGY TRANSMISSION TEXAS No. 33.....			4	1	18,222,222	90.710	16,529,378	18,222,222	18,222,222	0	0	0	0	3.670	3.687	MJSD	1,858	668,756	12/18/2014	12/18/2034.
97381W	AZ	7	Windstream Corp.....			2	5FE	1,400,000	40.750	815,000	2,000,000	1,400,000	0	(8,752)	619,939	0	6.375	5.860	FA	53,125	127,500	01/28/2013	08/01/2023.
97650W	AF	5	WINTRUST FINANCIAL CORP.....				2FE	10,000,000	99.743	9,974,300	10,000,000	10,000,000	0	0	0	0	5.000	5.000	JD	25,000	500,000	06/10/2014	06/13/2024.
976656	CG	1	Wisconsin Elec Pwr Co.....			2	1FE	3,832,858	99.223	3,715,901	3,745,000	3,829,804	0	(1,928)	0	0	4.250	4.104	JD	13,264	159,163	05/02/2017	06/01/2044.
976826	BF	3	Wisconsin Pwr & Lt Co.....				1FE	7,671,051	140.542	7,251,967	5,160,000	7,564,220	0	(77,681)	0	0	7.600	4.126	AO	98,040	392,160	09/19/2017	10/01/2038.
976826	BG	1	Wisconsin Pwr & Lt Co.....				1FE	496,925	100.996	504,980	500,000	499,793	0	370	0	0	5.000	5.079	JJ	11,528	25,000	07/07/2009	07/15/2019.
97786#	AL	6	Ferguson PLC Series K No. K-22.....				2	5,000,000	92.947	4,647,350	5,000,000	5,000,000	0	0	0	0	3.830	3.830	MS	63,833	191,500	09/01/2015	09/01/2027.
98138K	AA	2	WORCESTER POLY INSTITUTE.....				1FE	7,551,900	91.858	6,889,350	7,500,000	7,551,175	0	(538)	0	0	4.338	4.301	MS	108,450	325,350	11/03/2016	09/01/2056.
981811	AE	2	WORTHINGTON INDUSTRIES.....				2FE	9,884,219	99.752	9,486,415	9,510,000	9,762,643	0	(29,181)	0	0	4.550	4.124	AO	91,349	432,705	07/01/2014	04/15/2026.
98310W	AJ	7	WYNDHAM WORLDWIDE.....			2	3FE	1,996,140	95.750	1,915,000	2,000,000	1,998,592	0	408	0	0	4.250	4.274	MS	28,333	85,000	02/27/2012	03/01/2022.
98310W	AL	2	WYNDHAM WORLDWIDE.....			2	3FE	2,994,780	92.187	2,765,610	3,000,000	2,997,598	0	522	0	0	3.900	3.921	MS	39,000	117,000	02/19/2013	03/01/2023.
983130	AV	7	WYNN LAS VEGAS LLC/CORP.....				4FE	5,433,750	93.500	5,142,500	5,500,000	5,455,037	0	5,938	0	0	5.500	5.659	MS	100,833	302,500	03/23/2015	03/01/2025.
984121	CA	9	Xerox Corp.....				3FE	1,196,700	100.769	1,209,228	1,200,000	1,199,605	0	393	0	0	5.625	5.661	JD	3,000	67,500	12/01/2009	12/15/2019.
98419M	AK	6	XYLEM INC.....			2	2FE	3,958,280	96.936	3,877,440	4,000,000	3,959,954	0	719	0	0	4.375	4.438	MN	29,167	175,000	10/03/2016	11/01/2046.
98752Y	AP	4	YMCA OF GREATER NY.....			2	1FE	8,857,058	104.952	9,288,252	8,850,000	8,856,915	0	(142)	0	0	5.151	5.146	FA	102,569	0	10/16/2018	08/01/2048.
98956P	AA	0	Zimmer Holdings Inc.....				2FE	4,019,090	101.185	4,047,400	4,000,000	4,002,143	0	(2,254)	0	0	4.625	4.564	MN	15,931	185,000	12/11/2009	11/30/2019.

SCHEDULE D - PART 1

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

E10.38

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98956P	AB	8	Zimmer Holdings Inc.....				2FE	5,989,560	105.357	6,321,420	6,000,000	5,991,290	0	211	0	0	5.750	5.762	MN.....	29,708	345,000	11/12/2009	11/30/2039
98956P	AH	5	Zimmer Holdings Inc.....			2	2FE	4,733,000	91.237	4,561,850	5,000,000	4,748,618	0	4,604	0	0	4.450	4.786	FA.....	84,056	222,500	06/02/2015	08/15/2045
G6515#	AC	8	JOHN WOOD GRP Series C No. RC-12.....				2	13,000,000	92.730	12,054,900	13,000,000	13,000,000	0	0	0	0	3.920	3.920	FA.....	195,347	509,600	08/13/2014	08/13/2026
008474	E*	5	AGNICO EAGLE MINES.....		A		2FE	1,000,000	88.393	883,930	1,000,000	1,000,000	0	0	0	0	4.380	4.380	AO.....	10,463	21,900	04/05/2018	04/05/2028
008474	E@	3	AGNICO EAGLE MINES.....		A		2FE	3,000,000	88.445	2,653,350	3,000,000	3,000,000	0	0	0	0	4.480	4.480	AO.....	32,107	67,200	04/05/2018	04/05/2028
00908P	AA	5	AIR CANADA 2017-1AA PTT.....		A		1FE	9,448,200	95.833	9,583,300	10,000,000	9,456,113	0	7,913	0	0	3.300	3.911	JJ.....	152,167	0	10/18/2018	01/15/2030
01626P	AG	1	ALIMENTATION COUCHE-TARD.....		A	2	2FE	17,408,630	92.027	15,644,590	17,000,000	17,398,500	0	(7,173)	0	0	4.500	4.354	JJ.....	329,375	765,000	07/27/2017	07/26/2047
06368B	GS	1	BANK OF MONTREAL.....		A	2	2FE	2,799,480	92.725	2,781,750	3,000,000	2,802,128	0	2,648	0	0	3.803	4.442	JD.....	5,071	57,045	10/02/2018	12/15/2032
07317Q	AG	0	BAYTEX ENERGY CORP.....		A	2	4FE	5,950,000	87.000	5,220,000	6,000,000	5,967,709	0	4,408	0	0	5.625	5.733	JD.....	28,125	337,500	09/15/2014	06/01/2024
0778FP	AA	7	BELL CANADA.....		A	2	2FE	10,000,000	97.054	9,705,400	10,000,000	10,000,000	0	0	0	0	4.464	4.464	AO.....	111,600	225,680	03/26/2018	04/01/2048
10549P	AG	6	BROOKFIELD ASSET MGMNT.....		A		2FE	1,320,000	123.763	2,475,260	2,000,000	1,418,626	0	15,742	0	0	7.375	11.605	MS.....	49,167	147,500	04/14/2009	03/01/2033
112585	AH	7	BROOKFIELD ASSET MGMNT.....		A	2	1FE	15,356,520	97.684	15,004,262	15,360,000	15,357,754	0	323	0	0	4.000	4.003	JJ.....	283,307	614,400	01/22/2015	01/15/2025
11271L	AB	8	BROOKFIELD FINANCE INC.....		A	2	2FE	8,071,272	92.419	7,393,520	8,000,000	8,070,535	0	(805)	0	0	4.700	4.643	MS.....	105,489	382,267	01/19/2018	09/20/2047
136375	BE	1	Canadian National Railway Co.....		A		1FE	4,220,729	130.037	3,940,121	3,030,000	4,178,231	0	(42,498)	0	0	6.712	3.745	JJ.....	93,778	101,687	01/24/2018	07/15/2036
136375	BZ	4	Canadian National Railway Co.....		A	2	1FE	3,438,525	103.743	3,257,530	3,140,000	3,432,318	0	(6,206)	0	0	4.500	3.904	MN.....	21,195	141,300	02/07/2018	11/07/2043
136375	CV	2	Canadian National Railway Co.....		A	2	1FE	4,999,300	106.296	5,314,800	5,000,000	4,999,300	0	0	0	0	4.450	4.450	JJ.....	33,375	0	10/31/2018	01/20/2049
136385	AV	3	Canadian Natural Resources.....		A	2	2FE	4,993,550	97.271	4,863,550	5,000,000	4,995,707	0	614	0	0	3.900	3.916	FA.....	81,250	195,000	11/12/2014	02/01/2025
13645R	AF	1	Canadian Pacific RR Co.....		A		2FE	4,915,450	116.743	5,837,150	5,000,000	4,932,476	0	1,960	0	0	5.950	6.073	MN.....	38,014	297,525	05/03/2007	05/15/2037
13645R	AK	0	Canadian Pacific RR Co.....		A		2FE	3,983,000	104.139	4,165,560	4,000,000	3,993,183	0	1,444	0	0	4.450	4.495	MS.....	52,411	178,000	09/20/2010	03/15/2023
15135U	AD	1	CENOVUS ENERGY INC.....		A		2FE	2,540,371	101.810	2,545,250	2,500,000	2,503,998	0	(4,869)	0	0	5.700	5.489	AO.....	30,083	181,143	10/15/2009	10/15/2019
19238V	C*	4	COGECO CABLE INC Series B No. RB-14.....		A		2	15,000,000	94.954	14,243,100	15,000,000	15,000,000	0	0	0	0	4.290	4.290	MS.....	214,500	643,500	08/27/2014	09/01/2026
22576C	E#	4	CRESCENT POINT ENERGY CORP Series O No.....		A		2	7,000,000	96.025	6,721,750	7,000,000	7,000,000	0	0	0	0	3.780	3.780	JD.....	13,965	264,600	06/12/2013	06/12/2023
257559	AJ	3	Domtar Corp.....				2FE	4,468,542	98.289	4,226,427	4,300,000	4,462,527	0	(3,081)	0	0	6.250	5.950	MS.....	89,583	268,750	10/31/2016	09/01/2042
257559	AK	0	Domtar Corp.....			2	2FE	10,384,309	101.799	9,594,556	9,425,000	10,351,735	0	(16,420)	0	0	6.750	5.980	FA.....	240,338	636,188	07/27/2017	02/15/2044
292505	AJ	3	EnCana Corp.....		A	2	2FE	5,651,160	100.142	6,008,520	6,000,000	5,825,790	0	55,150	0	0	3.900	4.999	MN.....	29,900	234,000	08/25/2015	11/15/2021
318069	B@	9	FINNING INTERNATIONAL INC Series E No. R.....		A		2FE	6,000,000	99.677	5,980,620	6,000,000	6,000,000	0	0	0	0	4.530	4.530	AO.....	66,440	271,800	04/03/2012	04/03/2027
380956	AE	2	GOLDCORP INC.....		A	2	2FE	12,223,874	99.598	11,484,645	11,531,000	12,205,223	0	(11,294)	0	0	5.450	5.035	JD.....	38,405	535,980	10/01/2018	06/09/2044
448055	AF	0	HUSKY ENERGY INC.....		A		2FE	9,237,793	103.265	9,009,871	8,725,000	8,785,908	0	(60,698)	0	0	7.250	6.481	JD.....	28,114	632,563	10/15/2009	12/15/2019
448055	AK	9	HUSKY ENERGY INC.....		A	2	2FE	2,993,730	99.073	2,972,190	3,000,000	2,996,461	0	590	0	0	4.000	4.025	AO.....	25,333	120,000	03/12/2014	04/15/2024
56501R	AC	0	MANULIFE FINANCIAL CORP.....		A		1FE	6,974,980	101.140	7,079,800	7,000,000	6,981,040	0	2,223	0	0	4.150	4.194	MS.....	94,413	290,500	03/02/2016	03/04/2026
56501R	AD	8	MANULIFE FINANCIAL CORP.....		A		1FE	31,980,930	107.868	31,281,720	29,000,000	31,886,119	0	(54,431)	0	0	5.375	4.712	MS.....	506,594	1,558,750	03/22/2017	03/04/2046
56540#	AA	3	Mapleleaf Midstr.....		A	4	2PL	6,000,000	99.228	5,953,680	6,000,000	6,000,000	0	0	0	0	4.560	4.562	JJ.....	70,680	0	09/28/2018	09/30/2025
56540#	AB	1	Mapleleaf Midstr.....		A		2PL	2,000,000	99.513	1,990,260	2,000,000	2,000,000	0	0	0	0	4.980	4.982	JJ.....	25,730	0	09/28/2018	09/30/2028
59151K	AG	3	Methanex Corp.....		A		2FE	5,350,950	100.911	5,106,097	5,060,000	5,169,924	0	(31,665)	0	0	5.250	4.505	MS.....	88,550	265,500	07/19/2012	03/01/2022
59151K	AK	4	Methanex Corp.....		A	2	2FE	4,974,850	97.175	4,858,750	5,000,000	4,983,953	0	2,335	0	0	4.250	4.312	JD.....	17,708	212,500	11/13/2014	12/01/2024
65334H	AG	7	Nexen Inc.....		A		1FE	3,628,991	122.224	4,296,174	3,515,000	3,611,658	0	(2,827)	0	0	6.400	6.147	MN.....	28,745	224,960	01/04/2012	05/15/2037
65548P	AD	8	NORBORD INC.....		A		3FE	6,503,250	100.375	6,695,013	6,670,000	6,608,969	0	29,294	0	0	5.375	5.888	JD.....	29,876	358,513	02/05/2015	12/01/2020
66977W	AP	4	NOVA CHEMICALS CORP.....		A	2	3FE	10,457,275	90.375	9,371,888	10,370,000	10,420,727	0	(7,294)	0	0	5.000	4.903	MN.....	86,417	518,500	01/06/2017	05/01/2025
67077M	AD	0	NUTRIEN LTD.....		A	2	2FE	5,005,555	92.710	4,635,500	5,000,000	5,005,043	0	(512)	0	0	3.000	2.982	AO.....	37,500	75,000	04/10/2018	04/01/2025
67077M	AF	5	NUTRIEN LTD.....		A		2FE	2,591,739	108.025	3,240,750	3,000,000	2,599,919	0	8,181	0	0	5.875	7.213	JD.....	14,688	176,250	04/10/2018	12/01/2036
67077M	AJ	7	NUTRIEN LTD.....		A	2	2FE	4,904,348	96.608	4,830,400	5,000,000	4,918,929	0	14,581	0	0	3.150	3.617	AO.....	39,375	78,750	04/10/2018	10/01/2022

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

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67077M	AL	2	NUTRIEN LTD.....	A2	2FE3,993,84994.1193,764,7604,000,0003,994,4930644003.3753.400	MS.....39,75067,500	04/10/2018.	03/15/2025.
67077M	AS	7	NUTRIEN LTD.....	.....	A	.....2	2FE	.....2,139,777	....100.711	.....2,014,220	.....2,000,000	.....2,137,944	.....0	.....(1,833)	.....0	.....0	.....5.250	.....4.780	JJ.....	.....48,417	.....52,500	04/10/2018.	01/15/2045.
775109	AX	9	Rogers Communications.....	.....	A	.....2	2FE	.....9,622,034	....99.197	.....10,040,720	.....10,122,000	.....9,656,353	.....0	.....9,990	.....0	.....0	.....4.500	.....4.824	MS.....	.....134,117	.....455,490	06/02/2015.	03/15/2043.
775109	BB	6	Rogers Communications.....	.....	A	.....2	2FE	.....8,794,550	....104.494	.....8,359,520	.....8,000,000	.....8,768,473	.....0	.....(17,669)	.....0	.....0	.....5.000	.....4.354	MS.....	.....117,778	.....400,000	07/25/2017.	03/15/2044.
878742	AE	5	Teck Cominco Limited.....	.....	A	.....3	3FE	.....1,880,000	....96.000	.....1,920,000	.....2,000,000	.....1,901,645	.....0	.....3,140	.....0	.....0	.....6.125	.....6.615	AO.....	.....30,625	.....122,500	04/12/2010.	10/01/2035.
878742	AW	5	Teck Cominco Limited.....	.....	A	.....2	3FE	.....1,095,000	....95.250	.....1,905,000	.....2,000,000	.....1,117,316	.....0	.....7,648	.....0	.....0	.....6.250	.....11.934	JJ.....	.....57,639	.....125,000	10/01/2015.	07/15/2041.
884903	BH	7	Thomson Corporation.....	.....	A	.....2	2FE	.....964,250	....105.769	.....1,057,690	.....1,000,000	.....969,149	.....0	.....693	.....0	.....0	.....5.850	.....6.111	AO.....	.....12,350	.....58,500	03/25/2010.	04/15/2040.
884903	BP	9	Thomson Corporation.....	.....	A	.....2	2FE	.....12,272,300	....106.545	.....11,719,950	.....11,000,000	.....12,222,427	.....0	.....(25,737)	.....0	.....0	.....5.650	.....4.867	MN.....	.....65,603	.....621,500	01/09/2017.	11/23/2043.
887147	A@	5	TIMBERWEST FORST No. S2-5 & S2-6.....	.....	A	.....2	2PL	.....10,000,000	....100.848	.....10,084,800	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....4.660	.....4.660	AO.....	.....100,967	.....466,000	10/13/2011.	10/13/2021.
893526	BZ	9	Transcanada Pipelines Ltd.....	.....	A	.....2	2FE	.....4,957,400	....125.034	.....6,251,700	.....5,000,000	.....4,963,043	.....0	.....759	.....0	.....0	.....7.625	.....7.698	JJ.....	.....175,799	.....381,250	01/06/2009.	01/15/2039.
92660F	AG	9	VIDEOTRON LTD.....	.....	A	.....2	3FE	.....5,193,775	....99.375	.....5,131,725	.....5,164,000	.....5,182,583	.....0	.....(2,954)	.....0	.....0	.....5.375	.....5.296	JD.....	.....12,336	.....277,565	09/16/2014.	06/15/2024.
952845	AE	5	WEYERHAEUSER CO.....	.....	A	.....2	2FE	.....12,000,000	....99.204	.....11,904,480	.....12,000,000	.....12,000,000	.....0	.....0	.....0	.....0	.....4.350	.....4.350	AO.....	.....110,200	.....522,000	10/07/2014.	10/15/2024.
960410	AC	2	WESTJET AIRLINES LTD.....	.....	A	.....2	2FE	.....3,994,560	....99.183	.....3,967,320	.....4,000,000	.....3,997,209	.....0	.....1,069	.....0	.....0	.....3.500	.....3.530	JD.....	.....5,833	.....140,000	06/13/2016.	06/16/2021.
98417E	AK	6	Xstrata Finance Canada.....	.....	A	.....2	2FE	.....5,427,800	....102.206	.....5,110,300	.....5,000,000	.....5,142,998	.....0	.....(46,241)	.....0	.....0	.....4.950	.....3.887	MN.....	.....31,625	.....247,500	02/08/2012.	11/15/2021.
98417E	AN	0	Xstrata Finance Canada.....	.....	A	.....2	2FE	.....3,459,930	....96.575	.....2,897,250	.....3,000,000	.....3,445,440	.....0	.....(10,375)	.....0	.....0	.....6.000	.....4.912	MN.....	.....23,000	.....180,000	07/20/2017.	11/15/2041.
98417E	AR	1	Xstrata Finance Canada.....	.....	A	.....2	2FE	.....8,038,449	....90.203	.....6,813,935	.....7,554,000	.....8,021,578	.....0	.....(9,915)	.....0	.....0	.....5.550	.....5.098	AO.....	.....76,862	.....419,247	03/22/2017.	10/25/2042.
98462Y	AB	6	Yamana Gold Inc.....	.....	A	.....2	2FE	.....2,729,550	....98.373	.....2,951,190	.....3,000,000	.....2,815,245	.....0	.....27,126	.....0	.....0	.....4.950	.....6.284	JJ.....	.....68,475	.....148,500	08/06/2015.	07/15/2024.
C4931*	AU	7	KEYERA PARTNERSP No. P-14.....	.....	A	.....2	2FE	.....8,000,000	....100.488	.....8,039,040	.....8,000,000	.....8,000,000	.....0	.....0	.....0	.....0	.....4.750	.....4.750	MN.....	.....43,278	.....380,000	11/20/2013.	11/20/2025.
C5864@	AG	4	MULLEN GRP LTD Series G No. G-21.....	.....	A	.....3	2FE	.....8,000,000	....84.374	.....6,749,920	.....8,000,000	.....8,000,000	.....0	.....0	.....0	.....0	.....3.840	.....3.840	AO.....	.....58,880	.....307,200	10/22/2014.	10/22/2024.
C5864@	AH	2	MULLEN GRP LTD Series H No. H-17.....	.....	A	.....3	2FE	.....4,000,000	....79.119	.....3,164,760	.....4,000,000	.....4,000,000	.....0	.....0	.....0	.....0	.....3.940	.....3.940	AO.....	.....30,207	.....157,600	10/22/2014.	10/22/2026.
C9716#	AF	6	WASTE CONNECTION Series 2011A Tranche C.....	.....	A	.....2	2FE	.....7,000,000	....101.997	.....7,139,790	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....4.640	.....4.640	AO.....	.....81,200	.....326,200	04/01/2011.	04/01/2021.
000000	00	0	CGG SA.....	.....	D	.....2	5FE	.....1,670,006	....110.000	.....1,939,879	.....1,763,526	.....1,680,819	.....0	.....10,813	.....0	.....0	.....6.677	.....7.041	FMAN.....	.....13,227	.....185,742	11/20/2018.	02/21/2024.
00131L	AE	5	AIA GROUP LTD.....	.....	D	.....2	1FE	.....9,964,073	....103.819	.....10,319,609	.....9,940,000	.....9,962,724	.....0	.....(500)	.....0	.....0	.....4.500	.....4.485	MS.....	.....130,463	.....447,300	03/10/2016.	03/16/2046.
00185A	AF	1	AON PLC.....	.....	D	.....2	2FE	.....9,923,900	....97.760	.....9,776,000	.....10,000,000	.....9,954,826	.....0	.....7,378	.....0	.....0	.....3.500	.....3.592	JD.....	.....16,528	.....350,000	08/12/2014.	06/14/2024.
00203Q	AB	3	AP MOELLER-MAERSK A/S.....	.....	D	.....2	2FE	.....4,983,050	....97.224	.....4,861,200	.....5,000,000	.....4,989,535	.....0	.....1,610	.....0	.....0	.....3.750	.....3.791	MS.....	.....51,563	.....187,500	09/15/2014.	09/22/2024.
00203Q	AD	9	AP MOELLER-MAERSK A/S.....	.....	D	.....2	2FE	.....9,888,300	....96.423	.....9,642,300	.....10,000,000	.....9,919,824	.....0	.....10,177	.....0	.....0	.....3.875	.....4.012	MS.....	.....100,104	.....387,500	10/08/2015.	09/28/2025.
00205G	AA	5	APT PIPELINES LTD.....	.....	D	.....2	2FE	.....10,944,510	....99.700	.....10,967,000	.....11,000,000	.....10,976,468	.....0	.....5,670	.....0	.....0	.....3.875	.....3.937	AO.....	.....94,722	.....426,250	10/15/2012.	10/11/2022.
00507U	AF	8	Actavis funding scs.....	.....	D	.....2	2FE	.....6,973,610	....98.742	.....6,911,940	.....7,000,000	.....6,984,328	.....0	.....2,533	.....0	.....0	.....3.850	.....3.896	JD.....	.....11,978	.....269,500	06/10/2014.	06/15/2024.
00507U	AU	5	Actavis funding scs.....	.....	D	.....2	2FE	.....3,641,494	....95.398	.....3,507,784	.....3,677,000	.....3,643,837	.....0	.....615	.....0	.....0	.....4.750	.....4.811	MS.....	.....51,927	.....174,658	11/17/2016.	03/15/2045.
009279	AC	4	AIRBUS SE.....	.....	D	.....2	1FE	.....5,973,960	....95.339	.....5,720,340	.....6,000,000	.....5,973,544	.....0	.....(416)	.....0	.....0	.....3.950	.....3.975	AO.....	.....53,325	.....177,750	10/02/2018.	04/10/2047.
015398	AB	6	ALFA S.A.....	.....	D	.....2	2FE	.....15,280,000	....99.750	.....14,962,500	.....15,000,000	.....15,160,740	.....0	.....(27,616)	.....0	.....0	.....5.250	.....5.005	MS.....	.....210,000	.....787,500	04/16/2014.	03/25/2024.
01609W	AW	2	ALIBABA GROUP HOLDING.....	.....	D	.....2	1FE	.....5,030,700	....90.456	.....4,522,800	.....5,000,000	.....5,030,594	.....0	.....(106)	.....0	.....0	.....4.400	.....4.367	JD.....	.....15,278	.....220,000	01/10/2018.	12/06/2057.
02364W	AP	0	America Movil SA de CV.....	.....	D	.....2	1FE	.....5,817,393	....117.036	.....5,951,281	.....5,085,000	.....5,779,881	.....0	.....(21,759)	.....0	.....0	.....6.125	.....4.998	MN.....	.....39,797	.....311,456	03/20/2017.	11/15/2037.
02364W	AV	7	America Movil SA de CV.....	.....	D	.....2	1FE	.....4,983,880	....101.783	.....5,181,773	.....5,091,000	.....5,073,132	.....0	.....13,573	.....0	.....0	.....5.000	.....5.296	MS.....	.....64,345	.....254,550	03/07/2011.	03/30/2020.
02364W	AW	5	America Movil SA de CV.....	.....	D	.....2	1FE	.....15,776,184	....118.459	.....16,228,883	.....13,700,000	.....15,677,843	.....0	.....(51,397)	.....0	.....0	.....6.125	.....5.012	MS.....	.....212,112	.....839,125	02/28/2017.	03/30/2040.
034863	AM	2	ANGLO AMERICAN CAPITAL.....	.....	D	.....2	2FE	.....6,497,815	....100.075	.....6,504,875	.....6,500,000	.....6,499,206	.....0	.....320	.....0	.....0	.....4.125	.....4.131	AO.....	.....56,604	.....268,125	04/14/2014.	04/15/2021.
03835V	AF	3	APTIV PLC.....	.....	D	.....2	2FE	.....14,925,495	....87.727	.....14,045,093	.....16,010,000	.....14,945,662	.....0	.....18,744	.....0	.....0	.....4.400	.....4.838	AO.....	.....176,110	.....704,440	12/07/2017.	10/01/2046.
03938L	AU	8	Arcelormittal.....	.....	D	.....2	2FE	.....1,872,380	....102.901	.....2,058,020	.....2,000,000	.....1,963,966	.....0	.....15,082	.....0	.....0	.....5.500	.....6.406	MS.....	.....36,667	.....112,500	08/23/2011.	03/01/2021.
03938L	AZ	7	Arcelormittal.....	.....	D	.....2	2FE	.....3,100,000	....104.808	.....4,192,320	.....4,000,000	.....3,299,971	.....0	.....75,196	.....0	.....0	.....6.125	.....9.873	JD.....	.....20,417	.....245,000	02/05/2016.	06/01/2025.
04530D	AD	4	ASPEN INSURANCE HLDG LTD.....	.....	D	.....2	2FE	.....1,997,780	....100.557	.....2,011,140	.....2,000,000	.....1,998,795	.....0	.....216	.....0	.....0	.....4.650	.....4.664	MN.....	.....11,883	.....93,000	11/05/2013.	11/15/2023.
046353	AG	3	ASTRAZENECA PLC.....	D2	2FE5,976,12089.5385,372,2806,000,0005,977,4850534004.0004.024	MS.....68,667240,000	11/14/2016.	09/18/2042.

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

E10.40

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046353	AM	0		D		2FE	8,048,910	95.118	7,609,440	8,000,000	8,046,894	0	(851)	0	0	4.375	4.338	MN	43,750	350,000	03/14/2017	11/16/2045
04965D	A*	7		D		2	3,000,000	98.986	2,969,580	3,000,000	3,000,000	0	0	0	0	4.480	4.480	JJ	63,467	0	07/11/2018	07/11/2023
04965D	A@	5		D		2	1,000,000	99.725	997,250	1,000,000	1,000,000	0	0	0	0	4.750	4.750	JJ	22,431	0	07/11/2018	07/11/2025
05252A	AN	1		D		1FE	4,992,250	102.113	5,105,650	5,000,000	4,999,007	0	914	0	0	5.100	5.120	JJ	119,000	255,000	01/06/2010	01/13/2020
05254H	AA	2		D	2	2FE	2,000,000	98.375	1,967,500	2,000,000	2,000,000	0	0	0	0	6.750	6.750	JD	6,000	135,000	06/07/2016	01/01/9999
05279#	AG	4		D		1	12,000,000	100.360	12,043,200	12,000,000	12,000,000	0	0	0	0	4.090	4.090	AO	92,707	502,800	04/23/2014	04/23/2024
05523R	AB	3		D		2FE	5,351,650	103.310	5,165,500	5,000,000	5,115,449	0	(38,709)	0	0	4.750	3.864	AO	52,778	237,500	03/08/2012	10/11/2021
05530Q	AK	6		D		2FE	10,101,100	93.614	9,361,400	10,000,000	10,069,715	0	(9,358)	0	0	3.950	3.827	JD	17,556	395,000	06/18/2015	06/15/2025
05541V	AA	4		D		1FE	7,907,760	101.049	8,083,920	8,000,000	7,979,071	0	10,176	0	0	4.000	4.142	JD	19,556	320,000	12/02/2010	12/09/2020
05541V	AE	6		D		1FE	6,034,860	101.436	6,086,160	6,000,000	6,011,126	0	(3,711)	0	0	4.000	3.929	AO	50,667	240,000	10/12/2011	10/15/2021
055451	AH	1		D		1FE	4,983,950	100.861	5,043,050	5,000,000	4,999,474	0	2,061	0	0	6.500	6.544	AO	81,250	325,000	03/18/2009	04/01/2019
055451	AU	2		D		1FE	23,118,130	102.202	23,506,460	23,000,000	23,071,098	0	(13,923)	0	0	3.850	3.777	MS	223,835	885,500	02/22/2016	09/30/2023
055451	AV	0		D		1FE	1,414,335	109.116	1,636,740	1,500,000	1,418,616	0	1,543	0	0	5.000	5.400	MS	18,958	75,000	02/19/2016	09/30/2043
05565Q	BU	1		D		1FE	7,000,000	100.926	7,064,820	7,000,000	7,000,000	0	0	0	0	3.561	3.561	MN	41,545	249,270	10/27/2011	11/01/2021
05565Q	CS	5		D		1FE	10,001,300	99.192	9,919,200	10,000,000	10,001,060	0	(161)	0	0	3.535	3.533	MN	55,971	353,500	01/08/2015	11/04/2024
05581K	AC	5		D		2FE	3,510,675	97.280	3,404,800	3,500,000	3,509,216	0	(908)	0	0	4.625	4.586	MS	48,563	161,875	03/31/2017	03/13/2027
05964H	AA	3		D		1FE	15,000,000	99.625	14,943,750	15,000,000	15,000,000	0	0	0	0	3.996	2.715	JAJO	136,541	531,225	04/04/2017	04/11/2022
06849U	AD	7		D		2FE	3,361,590	106.971	3,209,130	3,000,000	3,345,449	0	(9,238)	0	0	5.950	5.049	AO	37,683	178,500	03/10/2017	10/15/2039
08860H	AA	2		D		2FE	3,012,430	91.260	2,737,800	3,000,000	3,010,254	0	(1,355)	0	0	4.375	4.314	JD	7,656	131,250	03/24/2017	06/10/2025
09659W	2F	0		D		1FE	2,941,050	97.852	2,935,560	3,000,000	2,942,300	0	1,250	0	0	4.400	4.650	FA	50,233	0	10/02/2018	08/14/2028
10553Y	AE	5		D		2FE	10,581,250	102.188	10,218,800	10,000,000	10,244,568	0	(66,498)	0	0	5.375	4.575	MN	88,090	537,500	05/22/2013	05/02/2022
111013	AL	2		D		2FE	11,575,025	99.752	11,471,480	11,500,000	11,546,849	0	(7,283)	0	0	3.750	3.670	MS	125,781	431,250	12/18/2014	09/16/2024
111021	AL	5		D	2	2FE	2,987,700	100.812	3,024,360	3,000,000	2,987,773	0	73	0	0	5.125	5.178	JD	11,531	0	11/29/2018	12/04/2028
11778B	AB	8		D		2FE	5,955,352	122.049	6,346,548	5,200,000	5,904,230	0	(25,592)	0	0	6.500	5.274	AO	71,356	338,000	12/02/2016	10/15/2035
12594K	AB	8		D	2	2FE	4,693,000	91.075	4,553,750	5,000,000	4,699,473	0	6,473	0	0	3.850	4.686	MN	24,597	96,250	10/04/2018	11/15/2027
151191	AZ	6		D	2	2FE	6,920,410	99.125	6,938,750	7,000,000	6,951,270	0	7,484	0	0	4.500	4.643	FA	131,250	315,000	07/15/2014	08/01/2024
15639K	AA	0		D	2	2FE	4,990,400	101.007	5,050,350	5,000,000	4,994,807	0	965	0	0	4.000	4.024	AO	41,667	200,000	03/18/2014	10/16/2023
19123M	AC	7		D	2	2FE	2,506,079	102.088	2,552,200	2,500,000	2,504,698	0	(1,380)	0	0	4.500	4.419	MS	37,500	43,438	04/12/2018	09/01/2021
191241	AF	5		D		1FE	9,191,430	108.560	8,576,240	7,900,000	9,157,931	0	(28,170)	0	0	5.250	4.212	MN	40,323	414,750	10/24/2017	11/26/2043
2027AO	JN	0		D		1FE	27,683,502	93.455	25,907,595	27,722,000	27,684,567	0	735	0	0	3.900	3.908	JJ	507,544	950,079	02/02/2018	07/12/2047
21684A	AD	8		D		2FE	5,775,660	104.020	5,201,000	5,000,000	5,759,807	0	(14,622)	0	0	5.250	4.285	FA	107,188	210,000	02/09/2018	08/04/2045
21684A	AF	3		D		2FE	933,670	93.912	939,120	1,000,000	934,469	0	799	0	0	3.750	4.794	JJ	16,667	0	11/20/2018	07/21/2026
21685W	DF	1		D		2FE	5,323,074	99.756	5,087,556	5,100,000	5,237,959	0	(33,135)	0	0	3.950	3.198	MN	29,098	201,450	05/10/2016	11/09/2022
225401	AC	2		D	2	2FE	3,980,280	96.632	3,865,280	4,000,000	3,983,104	0	1,501	0	0	4.282	4.339	JJ	81,834	171,280	03/23/2017	01/09/2028
25156P	AN	3		D		2FE	1,092,990	101.377	1,013,770	1,000,000	1,006,204	0	(11,538)	0	0	6.000	4.775	JJ	28,833	60,000	12/17/2009	07/08/2019
25156P	AR	4		D		2FE	8,351,453	96.756	7,546,968	7,800,000	8,325,335	0	(12,830)	0	0	4.875	4.408	MS	121,469	380,250	11/15/2016	03/06/2042
25243Y	AV	1		D	2	1FE	4,791,409	98.104	4,978,778	5,075,000	4,809,627	0	6,161	0	0	3.875	4.221	AO	33,869	196,656	12/09/2015	04/29/2043
268317	AK	0		D		1FE	4,026,200	90.659	3,626,360	4,000,000	4,025,405	0	(513)	0	0	4.875	4.831	JJ	86,125	195,000	11/16/2016	01/22/2044
268317	AP	9		D	2	1FE	4,416,404	94.457	3,849,123	4,075,000	4,385,865	0	(13,204)	0	0	4.750	4.103	AO	41,939	193,563	08/05/2016	10/13/2035
268317	AQ	7		D	2	1FE	2,041,580	90.767	1,815,340	2,000,000	2,040,324	0	(752)	0	0	4.950	4.814	AO	21,450	99,000	02/14/2017	10/13/2045
268317	AR	5		D	2	1FE	9,809,800	89.110	8,911,000	10,000,000	9,814,636	0	1,590	0	0	5.250	5.366	AO	113,750	525,000	10/07/2015	10/13/2055

SCHEDULE D - PART 1

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

E10.41

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates														
				3	4	5		NAIC Designation and Administrative Symbol	8	9	12			13	14	15	16	17	18	19	20	21	22														
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value					Fair Value	Par Value											Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
268317	AS	3	ELECTRICITE DE FRANCE SA.....	.....	D	.....	2	1FE	.....	9,915,500	.....	96,519	.....	9,651,900	.....	10,000,000	.....	9,939,393	.....	0	.....	7,724	.....	0	.....	0	.....	3.625	.....	3.727	AO	.....	78,542	.....	362,500	10/07/2015.	10/13/2025.
26835P	AC	4	EDP FINANCE BV.....	.....	D	.....	.....	2FE	.....	993,600	.....	100,816	.....	1,008,160	.....	1,000,000	.....	999,407	.....	0	.....	762	.....	0	.....	0	.....	4.900	.....	4.982	AO	.....	12,250	.....	49,000	09/22/2009.	10/01/2019.
29082H	AB	8	EMBRAER NETHERLANDS FINA.....	.....	D	.....	.....	2FE	.....	11,599,000	.....	103,626	.....	11,916,990	.....	11,500,000	.....	11,584,455	.....	0	.....	(8,217)	.....	0	.....	0	.....	5.400	.....	5.287	FA	.....	258,750	.....	621,000	03/23/2017.	02/01/2027.
29245V	AB	1	ENTEL CHILE SA.....	.....	D	.....	2	2FE	.....	9,976,300	.....	94,350	.....	9,435,000	.....	10,000,000	.....	9,983,636	.....	0	.....	1,753	.....	0	.....	0	.....	4.750	.....	4.776	FA	.....	197,917	.....	475,000	07/17/2014.	08/01/2026.
294829	AA	4	ERICSSON LM.....	.....	D	.....	.....	3FE	.....	8,481,885	.....	98,433	.....	8,366,805	.....	8,500,000	.....	8,493,183	.....	0	.....	1,846	.....	0	.....	0	.....	4.125	.....	4.151	MN	.....	44,802	.....	350,625	08/16/2012.	05/15/2022.
31562Q	AF	4	FIAT CHRYSLER AUTOMOBILE.....	.....	D	.....	.....	3FE	.....	6,413,750	.....	98,547	.....	6,898,290	.....	7,000,000	.....	6,617,863	.....	0	.....	74,643	.....	0	.....	0	.....	5.250	.....	6.738	AO	.....	77,583	.....	367,500	02/05/2016.	04/15/2023.
31572U	AE	6	FIBRIA OVERSEAS FINANCE.....	.....	D	.....	.....	2FE	.....	3,022,500	.....	101,790	.....	3,053,700	.....	3,000,000	.....	3,013,628	.....	0	.....	(2,156)	.....	0	.....	0	.....	5.250	.....	5.152	MN	.....	21,438	.....	157,500	06/05/2014.	05/12/2024.
35177P	AT	4	France Telecom.....	.....	D	.....	.....	2FE	.....	4,974,400	.....	101,102	.....	5,055,100	.....	5,000,000	.....	4,998,308	.....	0	.....	3,131	.....	0	.....	0	.....	5.375	.....	5.442	JJ	.....	129,149	.....	268,750	06/29/2009.	07/08/2019.
35177P	AW	7	France Telecom.....	.....	D	.....	.....	2FE	.....	2,973,330	.....	102,057	.....	3,061,710	.....	3,000,000	.....	2,991,672	.....	0	.....	2,856	.....	0	.....	0	.....	4.125	.....	4.235	MS	.....	36,781	.....	123,750	09/09/2011.	09/14/2021.
40049J	AV	9	Grupo Televisa SA ADR.....	.....	D	.....	.....	2FE	.....	7,016,810	.....	110,016	.....	7,701,120	.....	7,000,000	.....	7,008,917	.....	0	.....	(1,294)	.....	0	.....	0	.....	6.625	.....	6.598	MS	.....	132,684	.....	463,750	03/12/2007.	03/18/2025.
40049J	AZ	0	Grupo Televisa SA ADR.....	.....	D	.....	.....	2FE	.....	2,184,000	.....	107,878	.....	2,157,560	.....	2,000,000	.....	2,176,993	.....	0	.....	(4,176)	.....	0	.....	0	.....	6.625	.....	5.886	JJ	.....	61,097	.....	132,500	03/21/2017.	01/15/2040.
40049J	BB	2	Grupo Televisa SA ADR.....	.....	D	.....	2	2FE	.....	4,020,200	.....	99,098	.....	3,963,920	.....	4,000,000	.....	4,016,468	.....	0	.....	(1,983)	.....	0	.....	0	.....	4.625	.....	4.555	JJ	.....	77,597	.....	185,000	01/19/2017.	01/30/2026.
40052V	AB	0	GRUPO BIMBO SAB DE CV.....	.....	D	.....	.....	2FE	.....	5,526,170	.....	101,990	.....	5,609,450	.....	5,500,000	.....	5,509,242	.....	0	.....	(2,762)	.....	0	.....	0	.....	4.500	.....	4.441	JJ	.....	107,250	.....	247,500	01/19/2012.	01/25/2022.
40052V	AC	8	GRUPO BIMBO SAB DE CV.....	.....	D	.....	.....	2FE	.....	6,971,300	.....	98,541	.....	6,897,870	.....	7,000,000	.....	6,982,887	.....	0	.....	2,745	.....	0	.....	0	.....	3.875	.....	3.925	JD	.....	3,014	.....	271,250	06/24/2014.	06/27/2024.
40052V	AD	6	GRUPO BIMBO SAB DE CV.....	.....	D	.....	.....	2FE	.....	16,468,540	.....	92,757	.....	15,768,690	.....	17,000,000	.....	16,490,567	.....	0	.....	9,542	.....	0	.....	0	.....	4.875	.....	5.086	JD	.....	9,208	.....	828,750	08/15/2017.	06/27/2044.
404280	AH	2	HSBC HOLDINGS PLC.....	.....	D	.....	.....	1FE	.....	2,994,630	.....	113,769	.....	3,413,070	.....	3,000,000	.....	2,995,828	.....	0	.....	112	.....	0	.....	0	.....	6.500	.....	6.513	MS	.....	57,417	.....	195,000	10/11/2007.	09/15/2037.
404280	AM	1	HSBC HOLDINGS PLC.....	.....	D	.....	.....	1FE	.....	4,013,940	.....	116,451	.....	3,493,530	.....	3,000,000	.....	3,989,434	.....	0	.....	(24,506)	.....	0	.....	0	.....	6.100	.....	3.914	JJ	.....	84,892	.....	91,500	01/19/2018.	01/14/2042.
404280	AQ	2	HSBC HOLDINGS PLC.....	.....	D	.....	.....	1FE	.....	5,706,700	.....	100,421	.....	5,021,050	.....	5,000,000	.....	5,684,720	.....	0	.....	(14,734)	.....	0	.....	0	.....	5.250	.....	4.350	MS	.....	78,021	.....	262,500	06/16/2017.	03/14/2044.
404280	AX	7	HSBC HOLDINGS PLC.....	.....	D	.....	.....	1FE	.....	10,000,000	.....	102,462	.....	10,246,200	.....	10,000,000	.....	10,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.011	.....	2.875	MJSD	.....	33,407	.....	438,164	03/01/2016.	03/08/2021.
404280	BK	4	HSBC HOLDINGS PLC.....	.....	D	.....	2	1FE	.....	5,164,600	.....	95,825	.....	4,791,250	.....	5,000,000	.....	5,136,804	.....	0	.....	(19,439)	.....	0	.....	0	.....	4.041	.....	3.581	MS	.....	60,615	.....	202,050	05/22/2017.	03/13/2028.
43474T	AA	1	HOLCIM US FINANCE SARL.....	.....	D	.....	.....	2FE	.....	1,051,570	.....	102,439	.....	1,024,390	.....	1,000,000	.....	1,007,127	.....	0	.....	(6,806)	.....	0	.....	0	.....	6.000	.....	5.255	JD	.....	167	.....	60,000	03/30/2011.	12/30/2019.
43474T	AC	7	HOLCIM US FINANCE SARL.....	.....	D	.....	.....	2FE	.....	4,965,200	.....	103,075	.....	5,153,750	.....	5,000,000	.....	4,981,397	.....	0	.....	3,485	.....	0	.....	0	.....	5.150	.....	5.242	JD	.....	715	.....	257,500	09/05/2013.	09/12/2023.
43475D	AA	5	HOLCIM CAPITAL CORP.....	.....	D	.....	.....	2FE	.....	2,837,819	.....	105,151	.....	2,381,670	.....	2,265,000	.....	2,821,560	.....	0	.....	(11,597)	.....	0	.....	0	.....	6.500	.....	4.792	MS	.....	44,576	.....	147,225	07/25/2017.	09/12/2043.
456873	AB	4	INGERSOLL RAND LUX FINAN.....	.....	D	.....	.....	2FE	.....	8,613,456	.....	99,191	.....	8,629,617	.....	8,700,000	.....	8,645,492	.....	0	.....	8,233	.....	0	.....	0	.....	3.550	.....	3.670	MN	.....	51,475	.....	308,850	12/05/2014.	11/01/2024.
45687A	AJ	1	INGERSOLL-RAND GL HLD CO.....	.....	D	.....	.....	2FE	.....	4,990,750	.....	102,569	.....	5,128,450	.....	5,000,000	.....	4,995,376	.....	0	.....	924	.....	0	.....	0	.....	4.250	.....	4.273	JD	.....	9,444	.....	212,500	06/17/2013.	06/15/2023.
45763P	AF	3	INMARSAT FINANCE PLC.....	.....	D	.....	2	3FE	.....	13,921,875	.....	93,750	.....	13,031,250	.....	13,900,000	.....	13,915,119	.....	0	.....	(3,464)	.....	0	.....	0	.....	6.500	.....	6.467	AO	.....	225,875	.....	903,500	11/17/2016.	10/01/2024.
45824T	AP	0	Intelsat Jackson Hldg.....	.....	D	.....	2	5FE	.....	1,880,000	.....	87,500	.....	1,750,000	.....	2,000,000	.....	1,925,775	.....	0	.....	13,520	.....	0	.....	0	.....	5.500	.....	6.448	FA	.....	45,833	.....	110,000	04/29/2015.	08/01/2023.
46128M	AF	8	INVERSIONES CMPC SA.....	.....	D	.....	.....	2FE	.....	7,437,500	.....	99,303	.....	7,447,725	.....	7,500,000	.....	7,466,618	.....	0	.....	6,731	.....													

SCHEDULE D - PART 1

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

E10.43

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
853254	AN	0	STANDARD CHARTERED PLC.....	.....	D	.....	2FE	.....5,856,750	...100.519	.....5,025,950	.....5,000,000	.....5,832,638	.....0	.....(17,269)	.....0	.....0	.....5.700	.....4.580	MS.....	.....75,208	.....285,000	07/25/2017.	03/26/2044.
86562M	AD	2	SUMITOMO MITSUI FINANCIA.....	.....	D	.....	1FE	.....10,000,000	...101.957	.....10,195,700	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....4.451	.....2.315	MJSD.....	.....28,437	.....378,800	03/02/2016.	03/09/2021.
87854X	AD	3	TECHNIPFMC PLC.....	.....	D	.....2	2FE	.....9,930,745	...98.789	.....9,750,474	.....9,870,000	.....9,911,594	.....0	.....(11,011)	.....0	.....0	.....3.450	.....3.322	AO.....	.....85,129	.....344,285	03/29/2017.	10/01/2022.
87927V	AF	5	Telecom Italia Capital.....	.....	D	.....	3FE	.....8,127,880	...90.763	.....7,714,855	.....8,500,000	.....8,219,761	.....0	.....10,710	.....0	.....0	.....6.375	.....6.729	MN.....	.....69,240	.....541,875	05/23/2007.	11/15/2033.
879385	AD	4	Telefonica Europe.....	.....	D	.....	2FE	.....13,484,172	...127.597	.....11,684,057	.....9,157,000	.....12,914,714	.....0	.....(249,881)	.....0	.....0	.....8.250	.....3.859	MS.....	.....222,439	.....755,453	08/29/2016.	09/15/2030.
87938W	AP	8	Telefonica Emisiones Sau.....	.....	D	.....	2FE	.....5,216,000	...103.683	.....5,184,150	.....5,000,000	.....5,056,440	.....0	.....(24,632)	.....0	.....0	.....5.462	.....4.896	FA.....	.....102,413	.....273,100	06/01/2011.	02/16/2021.
87938W	AU	7	Telefonica Emisiones Sau.....	.....	D	.....	2FE	.....3,998,680	...91.977	.....3,679,080	.....4,000,000	.....3,998,837	.....0	.....18	.....0	.....0	.....5.213	.....5.215	MS.....	.....65,452	.....208,520	03/22/2017.	03/08/2047.
87969N	AC	9	TELSTRA CORP LTD.....	.....	D	.....	1FE	.....9,261,168	...103.934	.....9,354,060	.....9,000,000	.....9,083,594	.....0	.....(27,872)	.....0	.....0	.....4.800	.....4.439	AO.....	.....94,800	.....432,000	10/27/2011.	10/12/2021.
88032W	AH	9	TENCENT HOLDINGS LTD.....	.....	D	.....2	1FE	.....2,998,770	...89.374	.....2,681,220	.....3,000,000	.....2,998,809	.....0	.....39	.....0	.....0	.....3.925	.....3.928	JJ.....	.....52,988	.....58,875	01/11/2018.	01/19/2038.
88167A	AE	1	TEVA PHARMACEUTICALS NE.....	.....	D	.....	3FE	.....8,820,350	...76.485	.....6,883,650	.....9,000,000	.....8,845,539	.....0	.....16,614	.....0	.....0	.....3.150	.....3.399	AO.....	.....70,875	.....283,500	08/04/2017.	10/01/2026.
88167A	AF	8	TEVA PHARMACEUTICALS NE.....	.....	D	.....	3FE	.....4,563,000	...66.405	.....3,320,250	.....5,000,000	.....4,573,772	.....0	.....7,422	.....0	.....0	.....4.100	.....4.650	AO.....	.....51,250	.....205,000	07/25/2017.	10/01/2046.
893830	AT	6	Transocean Inc.....	.....	D	.....	4FE	.....3,190,890	...67.000	.....2,010,000	.....3,000,000	.....3,161,939	.....0	.....(4,247)	.....0	.....0	.....6.800	.....6.311	MS.....	.....60,067	.....204,000	05/07/2010.	03/15/2038.
902133	AG	2	Tyco Electronics.....	.....	D	.....	1FE	.....27,401,333	...128.659	.....24,797,736	.....19,274,000	.....27,117,790	.....0	.....(253,392)	.....0	.....0	.....7.125	.....4.014	AO.....	.....343,318	.....1,136,366	04/02/2018.	10/01/2037.
902133	AR	8	Tyco Electronics.....	.....	D	.....	1FE	.....7,149,310	...97.448	.....6,821,360	.....7,000,000	.....7,095,607	.....0	.....(15,414)	.....0	.....0	.....3.450	.....3.181	FA.....	.....100,625	.....241,500	05/05/2015.	08/01/2024.
90265U	A*	5	UBM plc.....	.....	D	.....	2	.....20,000,000	...97.857	.....19,571,400	.....20,000,000	.....20,000,000	.....0	.....0	.....0	.....0	.....4.551	.....3.077	JD.....	.....42,978	.....783,161	06/15/2017.	06/15/2022.
90320M	AA	3	UPCB FINANCE IV LTD.....	.....	D	.....2	3FE	.....4,937,500	...93.762	.....4,688,100	.....5,000,000	.....4,958,151	.....0	.....5,694	.....0	.....0	.....5.375	.....5.540	JJ.....	.....123,924	.....268,750	06/08/2015.	01/15/2025.
90352J	AC	7	UBS GROUP FUNDING SWITZE.....	.....	D	.....2	1FE	.....5,217,600	...98.758	.....4,937,900	.....5,000,000	.....5,187,635	.....0	.....(19,181)	.....0	.....0	.....4.253	.....3.719	MS.....	.....57,888	.....212,650	05/24/2017.	03/23/2028.
91911T	AH	6	VALE OVERSEAS LIMITED.....	.....	D	.....	2FE	.....10,796,770	...114.850	.....14,356,250	.....12,500,000	.....10,877,166	.....0	.....35,204	.....0	.....0	.....6.875	.....8.247	MN.....	.....95,486	.....859,375	06/07/2016.	11/21/2036.
91911T	AK	9	VALE OVERSEAS LIMITED.....	.....	D	.....	2FE	.....7,025,000	...116.000	.....8,700,000	.....7,500,000	.....7,048,319	.....0	.....6,517	.....0	.....0	.....6.875	.....7.415	MN.....	.....73,047	.....515,625	07/20/2017.	11/10/2039.
91911T	AM	5	VALE OVERSEAS LIMITED.....	.....	D	.....	2FE	.....3,952,160	...102.000	.....4,080,000	.....4,000,000	.....3,983,202	.....0	.....5,068	.....0	.....0	.....4.375	.....4.525	JJ.....	.....82,639	.....175,000	01/04/2012.	01/11/2022.
91912E	AA	3	Vale SA.....	.....	D	.....	2FE	.....1,593,750	...101.260	.....2,531,500	.....2,500,000	.....1,619,870	.....0	.....9,982	.....0	.....0	.....5.625	.....9.341	MS.....	.....42,969	.....140,625	03/01/2016.	09/11/2042.
91915W	AB	8	VALIDUS HOLDINGS LTD.....	.....	D	.....	2FE	.....2,172,040	...145.366	.....2,907,320	.....2,000,000	.....2,155,108	.....0	.....(2,739)	.....0	.....0	.....8.875	.....8.101	JJ.....	.....76,424	.....177,500	10/15/2010.	01/26/2040.
92857W	AQ	3	Vodafone Group PLC.....	.....	D	.....	2FE	.....8,008,070	...105.204	.....7,364,280	.....7,000,000	.....7,944,087	.....0	.....(31,317)	.....0	.....0	.....6.150	.....5.010	FA.....	.....148,283	.....430,500	11/15/2016.	02/27/2037.
92857W	BD	1	Vodafone Group PLC.....	.....	D	.....	2FE	.....4,460,250	...85.498	.....4,274,900	.....5,000,000	.....4,482,149	.....0	.....10,682	.....0	.....0	.....4.375	.....5.128	FA.....	.....80,208	.....218,750	11/30/2016.	02/19/2043.
92857W	BM	1	Vodafone Group PLC.....	.....	D	.....	2FE	.....9,950,320	...94.344	.....9,434,400	.....10,000,000	.....9,950,841	.....0	.....521	.....0	.....0	.....5.250	.....5.283	MN.....	.....45,208	.....262,500	10/02/2018.	05/30/2048.
928670	AB	4	VOLKSWAGEN INTL FIN NV.....	.....	D	.....	2FE	.....10,803,597	...100.667	.....11,098,537	.....11,025,000	.....10,953,735	.....0	.....41,618	.....0	.....0	.....4.000	.....4.419	FA.....	.....170,275	.....441,000	09/22/2015.	08/12/2020.
92936M	AB	3	WPP FINANCE 2010.....	.....	D	.....	2FE	.....2,987,010	...101.902	.....3,057,060	.....3,000,000	.....2,995,600	.....0	.....1,390	.....0	.....0	.....4.750	.....4.805	MN.....	.....15,833	.....142,500	11/02/2011.	11/21/2021.
92936M	AD	9	WPP FINANCE 2010.....	.....	D	.....	2FE	.....2,739,359	...91.837	.....2,351,027	.....2,560,000	.....2,733,938	.....0	.....(3,968)	.....0	.....0	.....5.125	.....4.649	MS.....	.....41,547	.....131,200	08/03/2017.	09/07/2042.
92936M	AE	7	WPP FINANCE 2010.....	.....	D	.....	2FE	.....13,120,748	...98.670	.....12,286,388	.....12,452,000	.....13,095,969	.....0	.....(12,821)	.....0	.....0	.....5.625	.....5.247	MN.....	.....89,499	.....700,425	08/15/2017.	11/15/2043.
92936M	AF	4	WPP FINANCE 2010.....	.....	D	.....	2FE	.....4,901,450	...93.563	.....4,678,150	.....5,000,000	.....4,939,003	.....0	.....9,334	.....0	.....0	.....3.750	.....3.991	MS.....	.....53,125	.....187,500	09/16/2014.	09/19/2024.
961214	DW	0	Westpac Bkg Corp.....	.....	D	.....	1FE	.....1,188,511	...96.376	.....1,194,099	.....1,239,000	.....1,190,606	.....0	.....2,095	.....0	.....0	.....3.400	.....3.916	JJ.....	.....18,255	.....21,063	07/10/2018.	01/25/2028.
980236	AM	5	WOODSIDE FINANCE LTD.....	.....	D	.....2	2FE	.....9,994,200	...95.152	.....9,515,200	.....10,000,000	.....9,996,176	.....0	.....543	.....0	.....0	.....3.650	.....3.657	MS.....	.....117,611	.....365,000	02/26/2015.	03/05/2025.
980888	AD	3	WOOLWORTHS LIMITED.....	.....	D	.....	2FE	.....11,973,098	...100.746	.....12,149,968	.....12,060,000	.....12,040,277	.....0	.....10,782	.....0	.....0	.....4.000	.....4.099	MS.....	.....132,660	.....482,400	06/29/2011.	09/22/2020.
98372P	AK	4	XL Capital Ltd.....	.....	D	.....	1FE	.....6,548,030	...114.658	.....7,452,770	.....6,500,000	.....6,531,384	.....0	.....(2,841)	.....0	.....0	.....6.250	.....6.175	MN.....	.....51,910	.....406,250	06/02/2011.	05/15/2027.
98420E	AC	9	XLIT LTD.....	.....	D	.....	2FE	.....5,004,630	...99.553	.....4,977,650	.....5,000,000	.....5,004,093	.....0	.....(560)	.....0	.....0	.....4.450	.....4.435	MS.....	.....56,243	.....222,500	01/25/2017.	03/31/2025.
F0164#	AB	8	Air Liquide Finance SA Series A No. RA-2.....	.....	D	.....	1	.....17,000,000	...97.989	.....16,658,130	.....17,000,000	.....17,000,000	.....0	.....0	.....0	.....0	.....3.110	.....3.110	MS.....	.....158,610	.....528,700	09/13/2012.	09/13/2022.
G0369@	AW	6	ANGLIAN WATER SERVICES FIN.....	.....	D	.....	1FE	.....5,000,000	...97.295	.....4,864,750	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....3.290	.....3.290	AO.....	.....29,244	.....164,500	04/27/2016.	04/27/2026.
G1108#	AG	3	British Land No. RD-9.....	.....	D	.....	1	.....10,000,000	...104.402	.....10,440,200	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....5.003	.....5.003	MS.....	.....166,767	.....500,300	09/01/2011.	09/01/2026.
G1591#	AK	8	Britvic PLC Series D Note RD-29.....	.....	D	.....	2	.....3,000,000	...101.396	.....3,041,880	.....3,000,000	.....3,000,000	.....0	.....0	.....0	.....0	.....5.240	.....5.240	JD.....	.....6,113	.....157,200	12/17/2009.	12/17/2019.
G1745*	AA	9	BROOKFIELD UTILITIES Series A No. A-8.....	.....	D	.....	2FE	.....17,000,000	...101.495	.....17,254,150	.....17,000,000	.....17,000,000	.....0	.....0	.....0	.....0	.....4.290	.....4.290	AO.....	.....149,912	.....729,300	04/17/2013.	04/17/2023.
G1846@	AV	9	CAPITA PLC Series E No RE-8.....	.....	D	.....	3	.....5,942,967	...83.537	.....4,964,576	.....5,942,967	.....5,942,967	.....0	.....0	.....0	.....0	.....3.650	.....3.650	JJ.....	.....95,806	.....256,991	01/22/2015.	01/22/2025.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G1910#	AQ	9	COBHAM PLC Series D No. RD-42	D			3	1,980,000	87.720	1,736,856	1,980,000	1,980,000	0	0	0	0	4.260	4.260	AO	14,761	161,829	10/28/2014.	10/28/2024.
G2044@	BC	8	COMPASS GRP PLC Series O No. O-33	D			1	10,000,000	95.844	9,584,400	10,000,000	10,000,000	0	0	0	0	3.640	3.641	AO	91,000	364,000	12/04/2014.	12/04/2026.
G4588#	BJ	9	INT CAPITAL GRP Series A	D			2	8,000,000	98.662	7,892,960	8,000,000	8,000,000	0	0	0	0	4.190	4.190	MS	85,662	335,200	09/29/2016.	09/29/2021.
G5241#	AF	4	KERRY GROUP PLC Tranche C Note RC-27	D			2	9,000,000	102.714	9,244,260	9,000,000	9,000,000	0	0	0	0	4.930	4.930	JJ	198,433	443,700	01/20/2010.	01/20/2022.
G5791#	AA	9	Manchester United Football No. R-41	D			1FE	10,000,000	100.769	10,076,900	10,000,000	10,000,000	0	0	0	0	3.790	3.790	FA	157,917	379,000	06/26/2015.	06/26/2027.
G6164#	AC	2	MITIE Treasury Management Ltd Series A N	D			3	3,000,000	90.383	2,711,490	3,000,000	3,000,000	0	0	0	0	3.850	3.850	JD	4,813	115,500	12/13/2012.	12/16/2022.
G6363#	AC	1	NAC Aviation 29 DAC Series C	D			2PL	5,000,000	98.705	4,935,250	5,000,000	5,000,000	0	0	0	0	4.610	4.610	FA	82,596	115,250	02/22/2018.	02/22/2023.
G6363#	AD	9	NAC Aviation 29 DAC Series D	D			2FE	2,500,000	97.835	2,445,875	2,500,000	2,500,000	0	0	0	0	4.840	4.840	FA	43,358	60,500	02/22/2018.	02/22/2025.
G7333#	AD	4	RPC GROUP PLC Series D Note RD-23	D			2	4,000,000	101.872	4,074,880	4,000,000	4,000,000	0	0	0	0	4.810	4.810	JD	8,551	192,400	12/15/2011.	12/15/2021.
G7815@	AG	6	SAP Ireland US-Financial Svc Series C No	D			1	10,000,000	98.016	9,801,600	10,000,000	10,000,000	0	0	0	0	3.180	3.180	MN	40,633	318,000	11/15/2012.	11/15/2022.
G785AR	AA	6	SCHAHIN II FINAN CO SPV	D			4	654,962	10.000	654,962	6,549,747	654,962	0	0	65,511	0	5.875	115.977	MS	0	0	05/07/2014.	09/25/2023.
G8967#	AT	0	TRITON CONTAINER INTERNATIONAL Series 20	D			4	13,000,000	93.833	12,198,290	13,000,000	13,000,000	0	0	0	0	3.910	3.910	MS	128,487	508,300	03/05/2015.	03/31/2027.
G9523#	AF	5	WEIR GROUP PLC Series B No. RB-58	D			2	10,000,000	100.292	10,029,200	10,000,000	10,000,000	0	0	0	0	4.270	4.270	FA	160,125	427,000	02/16/2012.	02/16/2022.
K3752#	AG	3	COPENHAGEN AIRPORT A/S No. A-29	D			2	2,500,000	98.559	2,463,975	2,500,000	2,500,000	0	0	0	0	4.010	4.010	FA	35,923	100,250	08/22/2013.	08/22/2023.
Q0458*	AB	5	AQUASURE FIN PTY No. 2014A-19	D			2FE	18,000,000	102.036	18,366,480	18,000,000	18,000,000	0	0	0	0	4.480	4.481	JJ	378,560	806,400	02/27/2014.	02/27/2024.
Q1629#	AQ	0	Brisbane Airport	D			2	3,000,000	85.575	2,567,250	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JD	5,427	122,100	06/15/2017.	06/15/2032.
Q3629#	AF	0	ETSA UTILITIES Series A No. RA-19	D			1	4,000,000	98.909	3,956,360	4,000,000	4,000,000	0	0	0	0	3.290	3.290	JD	9,870	131,600	06/04/2014.	06/04/2022.
Q3629#	AJ	2	ETSA UTILITIES No. R2027-33/34	D			1	3,500,000	90.895	3,181,325	3,500,000	3,500,000	0	0	0	0	3.090	3.090	JD	6,008	108,150	06/11/2015.	06/11/2027.
Q3629#	AN	3	ETSA UTILITIES Series D Note RD-37	D			1	9,000,000	88.283	7,945,470	9,000,000	9,000,000	0	0	0	0	3.310	3.310	FA	116,678	297,900	08/10/2016.	08/10/2031.
Q3971@	AA	7	GPT RE LIMITED Series A NO. A-14	D			1FE	10,000,000	98.659	9,865,900	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JD	12,000	360,000	06/19/2013.	06/19/2025.
Q4557*	AB	7	HEALTHSCOPE FIN	D			2FE	8,000,000	98.650	7,892,000	8,000,000	8,000,000	0	0	0	0	4.050	4.050	MN	34,200	324,000	05/23/2016.	05/23/2026.
Q5000*	AB	7	ICPF FINANCE Series B	D			1FE	10,000,000	92.622	9,262,200	10,000,000	10,000,000	0	0	0	0	3.460	3.460	JD	16,339	346,000	09/27/2016.	12/14/2031.
Q7450@	AF	7	PERTH AIRPORT Series F No. F-19	D			2FE	12,000,000	91.380	10,965,600	12,000,000	12,000,000	0	0	0	0	3.600	3.600	JJ	206,400	432,000	07/09/2015.	07/09/2027.
Q8806#	AB	3	Tabcorp Finance	C			2FE	6,000,000	96.182	5,770,920	6,000,000	6,000,000	0	0	0	0	4.720	4.720	JD	14,947	141,600	06/12/2018.	06/12/2028.
Q8806#	AC	1	Tabcorp Finance	C			2FE	6,000,000	95.653	5,739,180	6,000,000	6,000,000	0	0	0	0	4.820	4.820	JD	15,263	144,600	06/12/2018.	06/12/2030.
Q9396#	AH	4	Victoria Power Networks Pty Series B No	D			1	9,000,000	96.056	8,645,040	9,000,000	9,000,000	0	0	0	0	3.750	3.750	MN	45,938	337,500	05/12/2015.	11/12/2026.
Q9396#	AJ	0	Victoria Power Networks Pty Series A No	D			1	3,000,000	97.312	2,919,360	3,000,000	3,000,000	0	0	0	0	3.650	3.650	MN	14,904	109,500	05/12/2015.	11/12/2024.
Q9396#	AL	5	Victoria Power Networks Pty Series B	D			1	5,000,000	87.128	4,356,400	5,000,000	5,000,000	0	0	0	0	2.860	2.860	AO	31,381	143,000	10/12/2016.	10/12/2028.
R2284#	AB	6	STATNETT SF Series A No. RA-6	D				6,000,000	90.630	5,437,800	6,000,000	6,000,000	0	0	0	0	3.170	3.170	JJ	84,005	190,200	01/22/2013.	01/22/2028.
R2284#	AC	4	STATNETT SF Series B No. RB-14	D			1	5,000,000	87.343	4,367,150	5,000,000	5,000,000	0	0	0	0	3.510	3.510	JJ	77,513	175,500	01/22/2013.	01/22/2033.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							9,464,886,975	XXX	9,235,297,356	9,217,563,737	9,432,460,601	(1,059,770)	(10,895,530)	4,261,583	0	XXX	XXX	XXX	103,512,711	409,623,413	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20				4	2,911,028	99.717	2,979,589	2,988,045	2,925,868	0	1,237	0	0	4.345	4.947	MON	10,819	114,475	08/11/2015.	09/25/2045.
12647G	BF	4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013				4	5,005,987	95.923	4,798,893	5,002,860	5,004,742	0	(393)	0	0	3.000	2.989	MON	12,507	150,086	02/02/2015.	07/25/2043.
12649R	BF	8	Credit Suisse Mortgage Trust Series 2015				4	4,364,891	98.212	4,213,117	4,289,819	4,354,953	0	417	0	0	3.500	3.322	MON	12,512	150,127	04/29/2015.	02/25/2045.
12669E	QK	5	COUNTRY HOME LOANS Series 2003 CL 7A1				4	1,683,128	101.010	1,727,011	1,709,742	1,690,727	0	966	0	0	4.531	5.016	MON	6,456	71,041	11/13/2014.	11/19/2033.
17315C	AM	9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-				4	5,144,599	98.465	5,172,308	5,252,941	5,188,797	0	(50,303)	0	0	4.487	4.824	MON	19,642	196,582	11/13/2013.	02/10/2051.
22541S	RR	1	CSFB 2004-AR7 4A1 2004-AR7				4	3,762,228	101.765	3,816,704	3,750,508	3,761,137	0	487	0	0	4.260	4.050	MON	13,315	147,392	07/25/2013.	11/25/2034.
251563	FB	3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1				4	1,177,647	101.175	1,266,694	1,251,983	1,199,157	0	5,254	0	0	4.376	6.222	MON	4,566	49,254	02/20/2014.	06/25/2034.
25157F	AK	0	Deutsche Mortgage Securities SERIES 2005				4	1,386,493	99.043	1,428,582	1,442,386	1,389,103	0	408	0	0	4.319	5.897	MON	5,192	58,059	02/02/2016.	06/26/2035.
32051D	3J	9	First Horizon Asset Sec Inc SERIES 2004-				4	2,483,997	99.423	2,560,896	2,575,758	2,490,928	0	(247)	0	0	4.290	5.283	MON	9,209	98,464	07/23/2013.	06/25/2034.

SCHEDULE D - PART 1

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

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
43739E	AJ	6	HOME	BANC	MORTGAGE TRUST SERIES 20042 CLA	.....4	.....1FM	.....3,352,814	.....99.241	.....3,702,215	.....3,730,530	.....3,376,244	.....0	.....4,624	.....0	.....3.246	.....6.743	MON...	.....2,355	.....102,714	06/27/2013.	12/25/2034.
46640M	AA	8	JP	MORGAN	MORTGAGE TRUST SERIES 20133 CL	.....4	.....1FM	.....8,597,596	.....95.336	.....8,215,860	.....8,617,794	.....8,598,004	.....0	.....44	.....0	.....3.000	.....3.023	MON...	.....21,544	.....258,534	01/26/2015.	07/25/2043.
46648C	AH	7	JP	Morgan	Mortgage Trust SERIES 20171 CL	.....4	.....1FE	.....17,527,722	.....95.459	.....17,182,620	.....18,000,000	.....17,560,308	.....0	.....(7,208)	.....0	.....3.500	.....3.855	MON...	.....52,500	.....630,000	02/17/2017.	01/25/2047.
576434	CU	6	MASTR	ALTERNATIVE LOANS TRUST SERIES 200	.....4	.....1FM	.....5,240,399	.....102.671	.....5,136,392	.....5,002,768	.....5,203,958	.....0	.....(7,198)	.....0	.....0	.....6.000	.....4.994	MON...	.....25,014	.....299,571	08/19/2013.	03/25/2033.
67389M	AC	5	Oaks	2015-1 Series 2015-1	.....4	.....1FM	.....6,242,891	.....99.543	.....6,197,897	.....6,226,352	.....6,240,885	.....0	.....(1,161)	.....0	.....0	.....3.500	.....3.468	MON...	.....18,160	.....217,922	06/08/2015.	04/25/2046.
81744F	HK	6	SEQUOIA	MORTGAGE TRUST SERIES 20053 CLAS	.....4	.....1FM	.....1,224,573	.....98.332	.....1,327,341	.....1,349,857	.....1,254,650	.....0	.....9,594	.....0	.....0	.....2.701	.....5.853	MON...	.....1,114	.....31,623	10/23/2014.	05/20/2035.
81744Y	AB	2	SEQUOIA	MORTGAGE TRUST SERIES 20134 CLAS	.....4	.....1FM	.....2,962,935	.....95.060	.....3,140,320	.....3,303,513	.....3,011,141	.....0	.....1,762	.....0	.....0	.....2.500	.....3.597	MON...	.....6,882	.....82,588	05/20/2014.	04/25/2043.
81745A	AB	3	SEQUOIA	MORTGAGE TRUST SERIES 20135 CLAS	.....4	.....1FM	.....5,292,621	.....96.428	.....5,432,667	.....5,633,910	.....5,339,498	.....0	.....6,072	.....0	.....0	.....3.000	.....3.783	MON...	.....14,085	.....169,017	06/03/2014.	05/25/2043.
81745F	AB	2	SEQUOIA	MORTGAGE TRUST SERIES 20123 CLAS	.....4	.....1FM	.....3,553,163	.....97.999	.....3,672,579	.....3,747,568	.....3,575,991	.....0	.....(1,842)	.....0	.....0	.....3.000	.....3.694	MON...	.....9,369	.....112,427	07/23/2013.	07/25/2042.
82280R	AG	4	Shellpoint Co-Originator Trus	SERIES 201	.....4	.....1FM	.....5,743,985	.....95.736	.....5,744,160	.....6,000,000	.....5,771,602	.....0	.....3,013	.....0	.....0	.....3.500	.....4.262	MON...	.....17,500	.....210,000	03/16/2017.	04/25/2044.
92922F	4M	7	WAMU	Mortgage Pass-Through Cer Series 20	.....4	.....1FM	.....1,453,123	.....99.166	.....1,517,346	.....1,530,107	.....1,504,839	.....0	.....10,769	.....0	.....0	.....2.796	.....4.776	MON...	.....832	.....35,258	06/13/2014.	10/25/2045.
97652P	AA	9	Winwater	Mortgage Loan Trust SERIES 2014	.....4	.....1FM	.....1,718,368	.....99.776	.....1,656,040	.....1,659,758	.....1,709,931	.....0	.....1,083	.....0	.....0	.....3.832	.....3.321	MON...	.....5,300	.....63,724	07/22/2016.	06/20/2044.
97653B	AC	5	WINWATER	Mortgage Loan Trust Series 2015	.....4	.....1FM	.....7,477,200	.....99.172	.....7,396,796	.....7,458,553	.....7,473,027	.....0	.....(1,751)	.....0	.....0	.....3.500	.....3.453	MON...	.....21,754	.....261,049	06/08/2015.	08/20/2034.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						.....98,307,388	XXX	.....98,286,027	.....100,524,752	.....98,625,490	.....0	.....(24,373)	.....0	.....0	XXX	XXX	XXX	.....290,627	.....3,509,907	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

05525M	AA	4	BANC	OF AMERICA MERRILL LYNCH SERIES 201	.....4	.....1FM	.....1,937,312	.....100.315	.....1,799,454	.....1,793,804	.....1,927,776	.....0	.....(6,343)	.....0	.....0	.....4.185	.....3.584	MON...	.....4,170	.....76,119	10/19/2017.	08/15/2046.
05525M	AG	1	BANC	OF AMERICA MERRILL LYNCH SERIES 201	.....4	.....1FM	.....2,599,704	.....91.536	.....2,466,150	.....2,694,186	.....2,601,833	.....0	.....1,593	.....0	.....0	.....4.214	.....4.566	MON...	.....6,307	.....93,189	11/14/2018.	08/15/2046.
056083	AJ	7	BXP	TRUST SERIES 2017GM CLASS (CMBS) C	.....4	.....1FM	.....18,251,386	.....94.453	.....17,237,673	.....18,250,000	.....18,249,899	.....0	.....(828)	.....0	.....0	.....3.425	.....3.436	MON...	.....52,086	.....633,707	11/29/2017.	06/13/2039.
056083	AL	2	BXP	TRUST SERIES 2017GM CLASS (CMBS) D	.....4	.....1FM	.....12,376,666	.....91.873	.....11,943,490	.....13,000,000	.....12,399,811	.....0	.....20,431	.....0	.....0	.....3.425	.....4.008	MON...	.....37,102	.....405,744	02/16/2018.	06/13/2039.
056083	AN	8	BXP	TRUST SERIES 2017GM CLASS (CMBS) E	.....4	.....1FM	.....3,766,042	.....91.498	.....3,659,920	.....4,000,000	.....3,778,316	.....0	.....8,196	.....0	.....0	.....3.425	.....4.129	MON...	.....11,416	.....138,895	06/21/2017.	06/13/2039.
05952A	AH	7	Banc	of America Comm Mtg Inc REMIC Ser	.....4	.....1FM	.....214,794	.....100.125	.....239,641	.....239,342	.....238,431	.....0	.....(451)	.....0	.....0	.....6.571	.....8.158	MON...	.....1,311	.....15,639	06/20/2008.	02/10/2051.
12515H	BB	0	CD	COMMERCIAL MORTGAGE TRUST SERIES 2017	.....4	.....1FM	.....5,149,763	.....99.219	.....4,960,950	.....5,000,000	.....5,144,243	.....0	.....(3,811)	.....0	.....0	.....3.684	.....3.482	MON...	.....15,350	.....184,200	07/24/2017.	08/15/2050.
12527E	AD	0	CFCRE	COMMERCIAL MORTGAGE TRUS SERIES 20	.....4	.....1FM	.....6,941,794	.....103.176	.....7,056,499	.....6,839,283	.....6,922,280	.....0	.....(2,920)	.....0	.....0	.....4.961	.....4.874	MON...	.....28,276	.....375,142	05/07/2014.	04/15/2044.
125333	AE	4	CITIGROUP	COMMERCIAL MORTGAGE SERIES 201	.....4	.....1FM	.....22,281,363	.....96.659	.....21,997,655	.....22,758,000	.....22,413,999	.....0	.....87,162	.....0	.....0	.....3.752	.....4.622	MON...	.....71,164	.....865,832	07/24/2017.	07/10/2022.
125333	AG	9	CITIGROUP	COMMERCIAL MORTGAGE SERIES 201	.....4	.....1FM	.....4,371,770	.....95.014	.....4,356,392	.....4,585,000	.....4,431,468	.....0	.....39,657	.....0	.....0	.....3.752	.....5.741	MON...	.....14,337	.....174,437	07/24/2017.	07/10/2022.
12591T	AG	1	COMM	MORTGAGE TRUST SERIES 2014LC15 CLAS	.....4	.....1FM	.....8,881,408	.....103.112	.....8,355,165	.....8,103,000	.....8,571,347	.....0	.....(83,705)	.....0	.....0	.....4.198	.....2.992	MON...	.....28,347	.....340,164	03/18/2015.	04/10/2047.
12592P	BH	5	COMM	MORTGAGE TRUST SERIES 2014UBS6 CLAS	.....4	.....1FM	.....10,712,891	.....100.618	.....10,061,800	.....10,000,000	.....10,450,847	.....0	.....(70,458)	.....0	.....0	.....4.048	.....3.206	MON...	.....33,733	.....404,800	02/05/2015.	12/10/2047.
12595H	AJ	7	COMM	MORTGAGE TRUST SERIES 2017PANW CLAS	.....4	.....3AM	.....8,274,677	.....93.286	.....7,975,953	.....8,550,000	.....8,292,284	.....0	.....13,462	.....0	.....0	.....3.809	.....4.267	MON...	.....27,137	.....336,980	10/20/2017.	11/10/2034.
17320Q	AJ	8	CITIGROUP	COMMERCIAL MORTGAGE SERIES 201	.....4	.....1FM	.....7,082,900	.....99.073	.....7,450,290	.....7,520,000	.....7,297,267	.....0	.....46,127	.....0	.....0	.....3.518	.....4.942	MON...	.....22,043	.....268,196	02/24/2014.	05/10/2023.
17322V	AV	8	CITIGROUP	COMMERCIAL MORTGAGE SERIES 201	.....4	.....1FM	.....5,537,473	.....101.707	.....5,237,911	.....5,150,000	.....5,388,293	.....0	.....(39,972)	.....0	.....0	.....3.863	.....2.954	MON...	.....16,579	.....198,945	02/05/2015.	07/10/2047.
36253G	AE	2	GS	MORTGAGE SECURITIES TRUST SERIES 2014	.....4	.....1FM	.....16,106,793	.....102.630	.....15,828,625	.....15,423,000	.....16,044,581	.....0	.....(18,017)	.....0	.....0	.....3.931	.....3.622	MON...	.....50,523	.....606,278	07/14/2015.	09/10/2047.
36253X	AN	5	GS	MORTGAGE SECURITIES TRUST SERIES 2017	.....4	.....1FM	.....6,250,000	.....98.541	.....6,158,813	.....6,250,000	.....6,250,000	.....0	.....0	.....0	.....0	.....3.955	.....3.988	MON...	.....11,673	.....217,498	07/26/2017.	07/15/2032.
36253X	AQ	8	GS	MORTGAGE SECURITIES TRUST SERIES 2017	.....4	.....1FM	.....4,000,000	.....98.577	.....3,943,080	.....4,000,000	.....4,000,000	.....0	.....0	.....0	.....0	.....4.255	.....4.293	MON...	.....8,037	.....151,365	07/26/2017.	07/15/2032.
36253X	AS	4	GS	MORTGAGE SECURITIES TRUST SERIES 2017	.....4	.....1FM	.....2,250,000	.....98.539	.....2,217,128	.....2,250,000	.....2,250,000	.....0	.....0	.....0	.....0	.....4.955	.....5.006	MON...	.....5,265	.....101,098	07/26/2017.	07/15/2032.
44422P	AU	6	HUDSONS	BAY SIMON JV TRUST SERIES 2015HB	.....4	.....1FM	.....15,449,955	.....99.886	.....14,982,900	.....15,000,000	.....15,378,842	.....0	.....(22,697)	.....0	.....0	.....3.914	.....3.590	MON...	.....48,926	.....587,115	11/05/2015.	08/05/2034.
46627Q	BC	1	JP	Morgan Chase Comm Mtg Sec REMIC Ser	.....4	.....1FM	.....2,468,313	.....101.026	.....2,756,352	.....2,728,359	.....2,717,815	.....0	.....230	.....0	.....0	.....5.855	.....7.306	MON...	.....13,312	.....159,746	02/28/2008.	06/12/2043.
50180L	AD	2	Lehman	UBS Comm Mtg Trust REMIC Ser 20	.....4	.....1FM	.....1,587,544	.....101.922	.....2,417,195	.....2,371,612	.....1,734,624	.....0	.....12,340	.....0	.....0	.....6.319	.....10.368	MON...	.....8,326	.....149,593	06/14/2011.	04/15/2041.
50180L	AE	0	Lehman	UBS Comm Mtg Trust REMIC Ser 20	.....4	.....1FM	.....408,323	.....94.000	.....658,560	.....700,595	.....408,323	.....0	.....0	.....0	.....0	.....6.319	.....10.210	MON...	.....2,460	.....48,319	09/11/2018.	04/15/2041.
55375K	AG	1	MORGAN	STANLEY MORTGAGE CAPIT SERIES 201	.....4	.....1FM	.....4,598,096	.....95.931	.....4,316,895	.....4,500,000	.....4,592,260	.....0	.....(4,082)	.....0	.....0	.....3.740	.....3.529	MON...	.....14,026	.....171,579	08/11/2017.	09/13/2039.
55375K	AJ	5	MORGAN	STANLEY MORTGAGE CAPIT SERIES 201	.....4	.....1FM	.....11,326,042	.....94.227	.....10,836,105	.....11,500,000	.....11,334,700	.....0	.....6,048	.....0	.....0	.....3.865	.....4.046	MON...	.....37,038	.....444,452	08/11/2017.	09/13/2039.
59025K	AG	7	Merrill	Lynch Mtg Trust SERIES 2007C1 CL41FM29,779100.34530,53330,42830,2600(110)005.7916.171	MON...1471,788	06/23/2011.	06/12/2026.

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			NAIC Designation and Administrative Symbol	8			9	Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of												Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61764P	BW	1	MORGAN STANLEY BAML TRUST SERIES 2014C19.....			.....	..	.....4	.....1FM	.....4,403,999	.....100.577	.....4,187,021	.....4,163,000	.....4,374,260	.....0	.....(8,025)	.....0	.....0	.....3.832	.....3.480	MON...	.....13,294	.....159,526	02/05/2015	12/15/2047
61765V	AC	2	MORGAN STANLEY CAPITAL I TRUS SERIES 201.....			.....	..	.....4	.....1FM	.....19,687,500	.....99.968	.....20,993,280	.....21,000,000	.....19,978,539	.....0	.....107,493	.....0	.....0	.....4.188	.....5.615	MON...	.....41,531	.....833,576	05/18/2016	11/15/2026
78413M	AE	8	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20.....			.....	..	.....4	.....1FM	.....14,919,795	.....94.585	.....14,911,325	.....15,765,000	.....15,031,715	.....0	.....37,964	.....0	.....0	.....4.144	.....4.856	MON...	.....54,442	.....653,302	06/20/2016	01/05/2035
98162J	AN	6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA.....			.....	..	.....4	.....1FM	.....7,387,307	.....90.759	.....7,260,720	.....8,000,000	.....7,455,515	.....0	.....53,704	.....0	.....0	.....3.596	.....5.332	MON...	.....23,970	.....291,637	10/31/2017	11/10/2027
98162J	AQ	9	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA.....			.....	..	.....4	.....1FM	.....17,735,004	.....85.291	.....17,058,200	.....20,000,000	.....17,982,254	.....0	.....194,221	.....0	.....0	.....3.596	.....6.236	MON...	.....59,925	.....729,092	10/31/2017	11/10/2027
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						.....	..			.....246,988,393	.....XXX	.....243,355,675	.....252,164,609	.....247,671,782	.....0	.....367,209	.....0	.....0	.....XXX	.....XXX	XXX	.....762,253	.....9,817,953	.....XXX	.....XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00111@	AA	2	AES Hawaii Inc.....			.....	..	.....4	.....5	.....1,519,000	.....93.297	.....1,417,181	.....1,519,000	.....1,519,000	.....0	.....0	.....0	.....0	.....6.870	.....6.929	MJSD.	.....290	.....104,355	07/30/2003	06/30/2022
009098	A*	5	AMAZON CARGO CTL.....			.....	..	.....4	.....1Z	.....9,425,000	.....101.907	.....9,604,735	.....9,425,000	.....9,425,000	.....0	.....0	.....0	.....0	.....4.494	.....4.536	MON...	.....24,708	.....2,294	12/07/2018	11/10/2039
05590#	AA	9	BP HOUSTON HQ 2017 CTL Pass Through Trus.....			.....	..	.....4	.....1	.....7,664,096	.....94.454	.....7,239,045	.....7,664,096	.....7,664,096	.....0	.....0	.....0	.....0	.....3.540	.....3.566	MON...	.....12,058	.....271,309	11/21/2017	11/15/2032
12532*	AA	0	Burlington Northern Santa Fe Railway Ser.....			.....	..	.....4	.....1	.....483,911	.....103.387	.....500,301	.....483,911	.....483,911	.....0	.....0	.....0	.....0	.....5.660	.....5.660	JJ.....	.....12,630	.....27,389	08/04/2004	01/15/2023
12532@	AA	8	Burlington Northern Santa Fe Railway Ser.....			.....	..	.....4	.....1	.....483,911	.....104.003	.....503,282	.....483,911	.....483,911	.....0	.....0	.....0	.....0	.....5.660	.....5.660	JJ.....	.....12,630	.....27,389	08/04/2004	01/15/2023
12533#	AA	5	Burlington Northern Santa Fe Railway Ser.....			.....	..	.....4	.....1	.....740,681	.....103.387	.....765,767	.....740,681	.....740,681	.....0	.....0	.....0	.....0	.....5.660	.....5.660	JJ.....	.....19,331	.....41,923	08/04/2004	01/15/2023
12533*	AA	9	Burlington Northern Santa Fe Railway Ser.....			.....	..	.....4	.....1	.....523,699	.....103.826	.....543,735	.....523,699	.....523,699	.....0	.....0	.....0	.....0	.....5.660	.....5.661	JJ.....	.....13,668	.....29,641	10/13/2004	01/15/2023
12533@	AA	7	Burlington Northern Santa Fe Railway Ser.....			.....	..	.....4	.....1	.....380,872	.....103.826	.....395,444	.....380,872	.....380,872	.....0	.....0	.....0	.....0	.....5.660	.....5.661	JJ.....	.....9,940	.....21,557	10/13/2004	01/15/2023
126410	LM	9	CSX Equipment Trust Cert.....			.....	..	.....4	.....1FE	.....2,571,440	.....107.721	.....2,769,980	.....2,571,440	.....2,571,440	.....0	.....0	.....0	.....0	.....6.251	.....6.250	JJ.....	.....74,119	.....160,741	12/10/2007	01/15/2023
21079U	AA	3	CONTINENTAL AIRLINES INC.....			.....	..	.....4	.....1FE	.....2,371,846	.....102.730	.....2,418,459	.....2,354,190	.....2,356,486	.....0	.....(2,507)	.....0	.....0	.....7.250	.....7.121	MN.....	.....24,180	.....170,679	10/28/2009	05/10/2021
22160@	AA	6	COSTCO.....			.....	..	.....4	.....1FE	.....10,725,574	.....94.305	.....10,114,752	.....10,725,574	.....10,725,574	.....0	.....0	.....0	.....0	.....3.910	.....3.942	MON...	.....12,814	.....419,370	10/03/2017	06/20/2043
233046	AF	8	DB Master Finance LLC SERIES 20171A CLAS.....			.....	..	.....4	.....2AM	.....11,880,000	.....96.713	.....11,489,504	.....11,880,000	.....11,880,000	.....0	.....0	.....0	.....0	.....4.030	.....4.050	FMAN.	.....54,526	.....514,671	09/14/2017	11/20/2047
25654#	AA	0	Dodgers Tickets LLC.....			.....	..	.....4	.....2PL	.....7,574,323	.....106.566	.....8,071,653	.....7,574,323	.....7,574,323	.....0	.....0	.....0	.....0	.....5.660	.....5.583	MAR...	.....322,721	.....428,707	05/10/2005	03/31/2030
25755T	AH	3	Dominos Pizza Master Issuer L SERIES 201.....			.....	..	.....4	.....2AM	.....7,406,250	.....98.134	.....7,268,049	.....7,406,250	.....7,406,250	.....0	.....0	.....0	.....0	.....4.118	.....4.139	JAJO.	.....55,915	.....304,989	06/12/2017	07/25/2047
25755T	AK	6	Dominos Pizza Master Issuer L SERIES 201.....			.....	..	.....4	.....2AM	.....6,965,000	.....101.228	.....7,050,530	.....6,965,000	.....6,965,000	.....0	.....0	.....0	.....0	.....4.328	.....4.351	JAJO.	.....55,265	.....151,560	04/18/2018	07/25/2048
344868	AA	2	FOOTBALL TRUST V.....			.....	..	.....4	.....1FE	.....3,293,413	.....102.879	.....3,388,231	.....3,293,413	.....3,293,413	.....0	.....0	.....0	.....0	.....5.350	.....5.350	OCT...	.....43,071	.....231,992	03/24/2010	10/05/2020
38217V	AA	8	Goodgreen Trust SERIES 20171A CLASS A.....			.....	..	.....4	.....1FE	.....4,313,647	.....101.178	.....4,316,494	.....4,315,655	.....4,313,674	.....0	.....9	.....0	.....0	.....3.740	.....3.778	MON...	.....7,174	.....161,406	04/21/2017	10/15/2052
39949#	AA	6	Urban Tower.....			.....	..	.....4	.....1FE	.....15,000,000	.....96.570	.....14,485,500	.....15,000,000	.....15,000,000	.....0	.....0	.....0	.....0	.....4.715	.....4.762	MON...	.....31,433	.....707,250	11/30/2016	05/15/2052
39949*	AA	0	HYATT HOUSE Ground Lease Trust A-2017B.....			.....	..	.....4	.....1PL	.....10,000,000	.....95.716	.....9,571,600	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....4.210	.....4.247	MON...	.....18,711	.....421,000	10/30/2017	10/15/2047
39950#	AA	2	MARRIOTT GROUND.....			.....	..	.....4	.....1FE	.....17,500,000	.....93.550	.....16,371,250	.....17,500,000	.....17,500,000	.....0	.....0	.....0	.....0	.....4.480	.....4.522	MON...	.....34,844	.....784,000	08/31/2017	11/15/2039
40417Q	AA	3	HERO Funding Trust SERIES 20164A CLASS A.....			.....	..	.....4	.....1FE	.....3,247,207	.....101.321	.....3,294,736	.....3,251,780	.....3,247,272	.....0	.....(19)	.....0	.....0	.....3.570	.....3.624	MON...	.....3,547	.....115,726	04/27/2017	09/20/2047
40417Q	AC	9	HERO Funding Trust SERIES 20164A CLASS A.....			.....	..	.....4	.....1FE	.....2,665,761	.....104.537	.....2,719,451	.....2,601,424	.....2,664,382	.....0	.....356	.....0	.....0	.....4.290	.....3.854	MON...	.....3,410	.....111,601	12/01/2016	09/20/2047
42208@	AA	8	Home Depot (HD Salem) Notes 2 and 5.....			.....	..	.....4	.....1	.....6,956,649	.....114.105	.....7,937,884	.....6,956,649	.....6,956,649	.....0	.....0	.....0	.....0	.....6.250	.....6.333	MON...	.....1,208	.....435,081	02/28/2010	11/30/2030
42770L	AA	1	Hero Funding Trust SERIES 20151A CLASS A.....			.....	..	.....4	.....1FE	.....6,749,695	.....101.486	.....6,853,094	.....6,752,748	.....6,749,851	.....0	.....(130)	.....0	.....0	.....3.840	.....3.880	MON...	.....7,923	.....259,305	04/22/2015	09/20/2040
42770U	AA	1	Hero Funding Trust SERIES 20152A CLASS A.....			.....	..	.....4	.....1FE	.....4,990,753	.....103.315	.....5,156,779	.....4,991,317	.....4,990,775	.....0	.....(8)	.....0	.....0	.....3.990	.....4.026	MON...	.....6,085	.....198,570	07/27/2015	09/20/2040
42770V	AA	9	Hero Funding Trust SERIES 20161A CLASS A.....			.....	..	.....4	.....1FE	.....3,028,760	.....103.920	.....3,147,769	.....3,029,031	.....3,028,767	.....0	.....(1)	.....0	.....0	.....4.050	.....4.086	MON...	.....3,748	.....122,676	02/04/2016	09/20/2041
42770W	AA	7	HERO Funding Trust SERIES 20162A CLASS A.....			.....	..	.....4	.....1FE	.....7,167,174	.....101.378	.....7,228,686	.....7,130,429	.....7,166,470	.....0	.....136	.....0	.....0	.....3.750	.....3.673	MON...	.....8,170	.....267,391	03/09/2017	09/20/2041
42770X	AA	5	HERO Funding Trust SERIES 20163A CLASS A.....			.....	..	.....4	.....1FE	.....2,842,524	.....97.955	.....2,816,075	.....2,874,866	.....2,842,986	.....0	.....234	.....0	.....0	.....3.080	.....3.328	MON...	.....2,706	.....88,546	10/04/2017	09/20/2042
42770X	AC	1	Hero Funding Trust SERIES 20163A CLASS A.....			.....	..	.....4	.....1FE	.....2,405,458	.....100.810	.....2,365,839	.....2,346,830	.....2,403,560	.....0	.....357	.....0	.....0	.....3.910	.....3.448	MON...	.....2,294	.....91,761	09/15/2016	09/20/2042
42771A	AB	2	HERO Funding Trust SERIES 20173A CLASS A.....			.....	..	.....4	.....1FE	.....10,565,189	.....102.229	.....10,539,273	.....10,309,475	.....10,561,860	.....0	.....(3,025)	.....0	.....0	.....3.950	.....3.513	MON...	.....12,443	.....407,268	11/30/2017	09/20/2048
42771L	AC	6	HERO Funding Trust SERIES 20172A CLASS A.....			.....	..	.....4	.....1FE	.....4,016,806	.....102.789	.....4,028,628	.....3,919,318	.....4,015,292	.....0	.....(402)	.....0	.....0	.....4.070	.....3.633	MON...	.....4,874	.....159,516	07/26/2017	09/20/2048
42771T	AA	3	Hero Funding Trust SERIES 20153A CLASS A.....			.....	..	.....4	.....1FE	.....8,582,623	.....103.088	.....8,847,004	.....8,581,992	.....8,582,590	.....0	.....12	.....0	.....0	.....4.280	.....4.317	MON...	.....11,223	.....367,309	04/20/2016	09/20/2041
42806D	BH	1	Hertz Vehicle Financing LLC SERIES 20172.....			.....	..	.....4	.....1FE	.....6,461,515	.....101.031	.....6,529,634	.....6,463,000	.....6,461,800	.....0	.....227	.....0	.....0	.....4.200	.....4.245	MON...	.....4,524	.....271,446	09/14/2017	10/25/2023
486606	H*	0	KAYNE ANDERSON MLP INVESTMENT Series BB.....		41FE5,000,000100.0465,002,3005,000,0005,000,00000003.7703.771	JD.....6,283188,500	05/03/2012	05/03/2021

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

E10.47

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49238#	AA	5	Kerr-McGee BoomVang Platform Ser 2002-1.....	.....	..	.....4	.....2	.....	4,866	100.281	4,880	4,866	4,866	.....0	.....0	.....0	.....0	.....0	7.370	7.368	JJ.....	.....150	.....359	06/27/2002.	01/30/2019.
49238#	AB	3	Kerr-McGee BoomVang Platform Ser 2002-2.....	.....	..	.....4	.....2	.....	3,852	100.281	3,852	3,841	3,841	.....0	.....0	.....0	.....0	.....0	7.370	7.368	JJ.....	.....119	.....283	06/27/2002.	01/30/2019.
52467@	AJ	4	Stop & Shop.....	.....	..	.....4	.....2Z	.....	2,654,078	111.192	2,920,937	2,626,931	2,638,995	.....0	.....(1,360)	.....0	.....0	.....0	7.539	7.528	MON.....	.....8,802	.....197,295	06/15/2006.	11/15/2026.
62425*	AA	5	Mountain Prairie Wind Notes 30 and 31.....	.....	..	.....4	.....2FE	.....	6,266,068	111.432	6,982,405	6,266,068	6,266,068	.....0	.....0	.....0	.....0	.....0	6.560	6.556	JD.....	.....18,269	.....411,054	03/25/2010.	03/25/2030.
69373V	AA	3	Pacefunding SERIES 20181A CLASS AA.....	.....	..	.....4	.....1FE	.....	16,327,531	98.890	16,146,296	16,327,531	16,327,531	.....0	.....0	.....0	.....0	.....0	4.540	4.546	MS.....	.....207,967	.....358,280	03/19/2018.	09/20/2049.
69373V	AB	1	Pacefunding SERIES 20181A CLASS AB.....	.....	..	.....4	.....1FE	.....	16,327,531	98.890	16,146,296	16,327,531	16,327,531	.....0	.....0	.....0	.....0	.....0	4.540	4.546	MS.....	.....207,967	.....358,280	07/20/2018.	09/20/2049.
69373V	AC	9	Pacefunding SERIES 20181A CLASS BA.....	.....	..	.....4	.....2AM	.....	2,770,000	99.330	2,751,441	2,770,000	2,770,000	.....0	.....0	.....0	.....0	.....0	6.170	6.175	MS.....	.....47,949	.....85,455	03/19/2018.	09/20/2049.
69373V	AD	7	Pacefunding SERIES 20181A CLASS BB.....	.....	..	.....4	.....2AM	.....	1,900,000	99.330	1,887,270	1,900,000	1,900,000	.....0	.....0	.....0	.....0	.....0	6.170	6.179	MS.....	.....32,890	.....56,661	07/20/2018.	09/20/2049.
69375P	AA	4	Pacefunding SERIES 20182A CLASS AA.....	.....	..	.....4	.....1FE	.....	30,174,000	100.110	30,207,191	30,174,000	30,174,000	.....0	.....0	.....0	.....0	.....0	4.890	4.919	MS.....	.....295,102	.....0	10/23/2018.	09/22/2053.
69375P	AB	2	Pacefunding SERIES 20182A CLASS AB.....	.....	..	.....4	.....2AM	.....	540,000	100.160	540,864	540,000	540,000	.....0	.....0	.....0	.....0	.....0	7.110	7.159	MS.....	.....7,679	.....0	10/23/2018.	09/22/2053.
72703P	AB	9	Planet Fitness Master Issuer SERIES 2018.....	.....	..	.....4	.....2AM	.....	16,957,500	101.462	17,205,419	16,957,500	16,957,500	.....0	.....0	.....0	.....0	.....0	4.666	4.656	MJSD.....	.....57,145	.....272,537	07/19/2018.	09/05/2048.
74042J	AJ	2	Preferred Term XXI 144A.....	.....	..	.....	.....4FE	.....	0	75.000	0	0	0	.....0	.....0	.....0	.....0	.....0	5.712	0.000	MJSD.....	.....0	.....133,655	02/16/2006.	03/22/2036.
74042M	AQ	9	Preferred Term XXII 144A.....	.....	..	.....	.....4FE	.....	0	82.875	0	0	0	.....0	.....0	.....0	.....0	.....0	6.052	0.000	MJSD.....	.....0	.....86,147	06/08/2006.	06/22/2036.
74043A	AL	5	Preferred Term XXIII 144A.....	.....	..	.....	.....3FE	.....	0	82.000	0	0	0	.....0	.....0	.....0	.....0	.....0	5.792	0.000	MJSD.....	.....0	.....51,616	09/18/2006.	09/22/2036.
75973L	AA	6	Renew 2017-1 SERIES 20171A CLASS A.....	.....	..	.....4	.....1FE	.....	1,771,474	100.733	1,784,930	1,771,941	1,771,478	.....0	.....2	.....0	.....0	.....0	3.670	3.703	MON.....	.....1,987	.....65,234	04/21/2017.	09/20/2052.
78442G	PR	1	SLM STUDENT LOAN TRUST SERIES 20055 CLAS.....	.....	..	.....4	.....1FE	.....	9,687,109	99.393	9,939,300	10,000,000	9,706,882	.....0	.....9,826	.....0	.....0	.....0	3.259	3.604	JAJO.....	.....61,564	.....273,941	04/20/2017.	10/25/2040.
78442G	QK	5	SLM STUDENT LOAN TRUST SERIES 20057 CLAS.....	.....	..	.....4	.....1FE	.....	19,312,500	100.190	20,038,000	20,000,000	19,354,167	.....0	.....22,530	.....0	.....0	.....0	3.259	3.650	JAJO.....	.....123,127	.....547,882	03/30/2017.	01/25/2040.
83546D	AF	5	Sonic Capital LLC SERIES 20181A CLASS A2.....	.....	..	.....4	.....2AM	.....	2,997,500	98.864	2,963,448	2,997,500	2,997,500	.....0	.....0	.....0	.....0	.....0	4.026	4.060	MON.....	.....3,687	.....106,935	01/23/2018.	02/20/2048.
83546D	AF	5	Sonic Capital LLC SERIES 20181A CLASS A2.....	.....	..	.....4	.....3AM	.....	10,545,990	98.864	10,372,069	10,491,250	10,544,717	.....0	.....(1,273)	.....0	.....0	.....0	4.026	4.011	MON.....	.....12,906	.....374,274	01/23/2018.	02/20/2048.
84474Y	AA	4	SW AIRLINES 07-1 TRUST.....	.....	..	.....4	.....1FE	.....	3,154,935	105.202	3,756,434	3,570,687	3,447,925	.....0	.....33,636	.....0	.....0	.....0	6.150	8.127	FA.....	.....91,499	.....219,597	03/03/2009.	02/01/2024.
84858*	AA	5	SPIRIT 2017-1.....	.....	..	.....	.....2FE	.....	4,000,000	97.250	3,890,000	4,000,000	4,000,000	.....0	.....0	.....0	.....0	.....0	5.110	5.110	FA.....	.....77,218	.....53,939	05/10/2018.	02/15/2023.
84858@	AA	3	SPIRIT 2015-1.....	.....	..	.....4	.....2FE	.....	5,702,222	96.884	5,524,541	5,702,222	5,702,222	.....0	.....0	.....0	.....0	.....0	4.930	4.931	AO.....	.....70,280	.....110,105	05/10/2018.	04/01/2023.
84861C	AB	1	Spirit Master Funding LLC 2014-4A Class.....	.....	..	.....4	.....1FE	.....	19,844,438	100.967	20,085,282	19,892,917	19,844,243	.....0	.....3	.....0	.....0	.....0	4.629	4.674	MON.....	.....76,739	.....925,787	11/21/2014.	01/20/2045.
86745J	AA	5	Helios Issuer LLC SERIES 20181A CLASS A.....	.....	..	.....4	.....1FE	.....	14,996,802	102.144	15,321,600	15,000,000	14,995,928	.....0	.....(874)	.....0	.....0	.....0	4.870	4.873	JJ.....	.....107,546	.....0	10/26/2018.	07/20/2048.
86772D	AA	4	SUNRUN CALLISTO ISSUER LLC SERIES 20181.....	.....	..	.....4	.....1FE	.....	11,823,010	99.351	11,922,168	12,000,000	11,823,153	.....0	.....143	.....0	.....0	.....0	5.310	5.499	JAJO.....	.....19,470	.....0	12/11/2018.	04/30/2049.
86803N	AA	5	SunStrong 2018-1 Issuer LLC SERIES 20181.....	.....	..	.....4	.....1FE	.....	14,995,698	102.000	15,300,000	15,000,000	14,995,368	.....0	.....(330)	.....0	.....0	.....0	5.680	5.723	FMAN.....	.....78,100	.....0	11/20/2018.	11/20/2048.
87289B	AJ	3	TCP DLF VIII 2018 CLO LLS Combo Note.....	.....	..	.....4	.....2AM	.....	16,666,667	98.645	16,440,867	16,666,667	16,666,667	.....0	.....0	.....0	.....0	.....0	3.797	3.814	MJSD.....	.....1,758	.....214,584	12/07/2018.	02/28/2030.
87305N	AV	0	TTX Ser 2004-A1.....	.....	..	.....4	.....1	.....	852,719	103.000	878,301	852,719	852,719	.....0	.....0	.....0	.....0	.....0	5.453	5.454	JJ.....	.....23,120	.....46,263	07/22/2004.	01/02/2022.
87342R	AB	0	Taco Bell Funding LLC SERIES 20161A CLAS.....	.....	..	.....4	.....2AM	.....	8,372,500	100.964	8,453,211	8,372,500	8,372,500	.....0	.....0	.....0	.....0	.....0	4.377	4.401	FMAN.....	.....36,646	.....366,464	05/04/2016.	05/25/2046.
87342R	AB	0	Taco Bell Funding LLC SERIES 20161A CLAS.....	.....	..	.....4	.....3AM	.....	5,957,557	100.964	5,966,972	5,910,000	5,954,429	.....0	.....(1,128)	.....0	.....0	.....0	4.377	4.324	FMAN.....	.....25,868	.....258,681	05/05/2016.	05/25/2046.
87342R	AC	8	Taco Bell Funding LLC SERIES 20161A CLAS.....	.....	..	.....4	.....4AM	.....	8,121,979	102.903	7,855,358	7,633,750	8,103,201	.....0	.....(11,845)	.....0	.....0	.....0	4.970	4.373	FMAN.....	.....37,940	.....379,397	06/13/2017.	05/25/2046.
87342R	AE	4	Taco Bell Funding LLC SERIES 20181 CLASS.....	.....	..	.....4	.....2AM	.....	10,000,000	101.768	10,176,800	10,000,000	10,000,000	.....0	.....0	.....0	.....0	.....0	4.990	5.021	FMAN.....	.....45,742	.....0	11/14/2018.	11/25/2048.
88159D	AA	3	TES LLC SERIES 20171A CLASS A.....	.....	..	.....4	.....1FE	.....	12,737,467	100.864	12,849,275	12,739,208	12,736,635	.....0	.....(244)	.....0	.....0	.....0	4.330	4.332	AO.....	.....108,789	.....524,027	11/03/2017.	10/20/2047.
88159T	AA	8	SolarCity Corporation d/b/a T SERIES 201.....	.....	..	.....4	.....1FE	.....	9,765,796	97.364	9,509,001	9,766,445	9,764,948	.....0	.....(686)	.....0	.....0	.....0	4.120	4.121	FA.....	.....146,421	.....273,840	12/08/2017.	02/20/2048.
90783W	AA	1	UNP RR CO 2006 PASS TRST.....	.....	..	.....4	.....1FE	.....	3,776,462	108.690	4,161,229	3,828,530	3,803,251	.....0	.....17	.....0	.....0	.....0	5.866	6.055	JJ.....	.....111,667	.....224,582	01/12/2009.	07/02/2030.
91823A	AA	9	VB-S1 Issuer LLC SERIES 20161A CLASS C.....	.....	..	.....4	.....1FE	.....	5,000,000	98.305	4,915,250	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....0	3.065	3.085	MON.....	.....5,960	.....153,250	06/08/2016.	06/15/2046.
91845#	AA	2	Verizon Communications Inc Series A1 No.....	.....	..	.....4	.....2	.....	5,494,950	95.628	5,254,711	5,494,950	5,494,950	.....0	.....0	.....0	.....0	.....0	3.812	3.842	MON.....	.....9,310	.....209,468	05/19/2015.	05/15/2035.
92211M	AC	7	VANTAGE DATA CENTERS ISSUER SERIES 20181.....	.....	..	.....4	.....1FE	.....	2,975,000	100.256	2,982,616	2,975,000	2,975,000	.....0	.....0	.....0	.....0	.....0	4.072	4.107	MON.....	.....5,048	.....100,615	02/09/2018.	02/16/2043.
92854V	AA	3	VIVINT SOLAR FINANCING LLC SERIES 20181A.....	.....	..	.....4	.....1FE	.....	5,989,590	102.818	6,160,362	5,991,521	5,989,018	.....0	.....(572)	.....0	.....0	.....0	4.730	4.734	AO.....	.....48,020	.....110,998	06/04/2018.	04/30/2048.
92964@	AA	7	WY Georgia Holdings.....	.....	..	.....	.....1	.....	5,000,000	101.158	5,057,900	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....0	5.590	5.590	MS.....	.....82,297	.....279,500	09/15/2004.	09/15/2019.

SCHEDULE D - PART 1

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

E10.48

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	B o n d C H A R	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95058X	AE	8	WENDYS FUNDING LLC SERIES 20181A CLASS A			4	2AM	14,850,000	94.350	14,010,975	14,850,000	14,850,000	0	0	0	0	3.884	3.903	MJSD.	25,634	525,505	12/06/2017.	03/15/2048.
96038#	AA	8	WESTIN			4	1PL	14,877,863	91.002	13,539,153	14,877,863	14,877,863	0	0	0	0	4.453	4.495	MON	29,445	662,511	08/10/2017.	07/15/2047.
00175M	BH	2	American Money Management Cor SERIES 201		D	4	1FE	13,000,000	98.370	12,788,100	13,000,000	13,000,000	0	0	0	0	4.249	4.271	JAJO.	33,754	0	11/26/2018.	01/15/2032.
03328Q	AQ	4	Anchorage Capital CLO LTD SERIES 20156A		D	4	1FE	10,000,000	98.011	9,801,100	10,000,000	10,000,000	0	0	0	0	4.195	4.216	JAJO.	88,552	373,191	06/27/2017.	07/15/2030.
03329L	AC	5	Anchorage Credit Funding Ltd SERIES 2015		D	4	1FE	17,033,303	101.867	17,317,441	17,000,000	17,032,332	0	(971)	0	0	5.300	5.261	JJ	390,433	450,500	05/14/2018.	01/25/2031.
03330L	AE	8	Anchorage Credit Funding Ltd. SERIES 201		D	4	1FE	22,304,700	100.367	22,582,508	22,500,000	22,315,186	0	10,486	0	0	5.750	5.872	JJ	733,125	0	05/03/2018.	07/25/2036.
03330P	AA	7	Anchorage Credit Funding Ltd SERIES 2018		D	4	1FE	27,000,000	99.827	26,953,236	27,000,000	27,000,000	0	0	0	0	4.100	4.099	AO	202,950	704,175	01/26/2018.	04/25/2036.
03330P	AC	3	Anchorage Credit Funding Ltd SERIES 2018		D	4	1FE	20,000,000	98.007	19,601,460	20,000,000	20,000,000	0	0	0	0	4.500	4.499	AO	165,000	572,500	01/26/2018.	04/25/2036.
03665A	AC	1	Antares CLO SERIES 20172A CLASS C		D	4	1FE	9,000,000	99.587	8,962,830	9,000,000	9,000,000	0	0	0	0	4.827	4.851	JAJO.	82,062	343,349	11/09/2017.	01/20/2030.
03754W	AE	1	Apex Credit CLO LLC SERIES 20161A CLASS		D	4	1FE	22,500,000	98.656	22,197,645	22,500,000	22,500,000	0	0	0	0	4.377	4.399	JAJO.	95,739	0	11/09/2018.	10/27/2028.
03754W	AG	6	Apex Credit CLO LLC SERIES 20161A CLASS		D	4	1FE	8,000,000	100.101	8,008,058	8,000,000	8,000,000	0	0	0	0	4.982	5.011	JAJO.	37,642	0	11/09/2018.	10/27/2028.
04965F	AG	6	Atrium CDO Corp SERIES 15A CLASS B		D	4	1FE	10,000,000	99.860	9,986,000	10,000,000	10,000,000	0	0	0	0	4.240	4.262	JAJO.	23,555	0	11/16/2018.	01/23/2031.
09628V	AQ	7	Bluemountain CLO Ltd SERIES 20163A CLASS		D	4	1FE	5,500,000	97.999	5,389,945	5,500,000	5,500,000	0	0	0	0	4.340	4.363	FMAN.	31,164	0	11/02/2018.	11/15/2030.
10901A	AA	4	Brigade Debt Funding I LTD SERIES 20182A		D	4	1FE	15,000,000	99.800	14,970,000	15,000,000	15,000,000	0	0	0	0	4.750	4.743	AO	172,188	0	08/30/2018.	10/25/2035.
10901A	AC	0	Brigade Debt Funding I LTD SERIES 20182A		D	4	1FE	20,958,000	99.700	20,937,000	21,000,000	20,956,629	0	(1,371)	0	0	5.250	5.269	AO	266,438	0	08/30/2018.	10/25/2035.
12518X	AA	5	CENT CLO LP 13-19A		D	4	1FE	7,594,769	100.015	7,765,250	7,764,086	7,642,289	0	15,894	0	0	3.850	4.339	JAJO.	53,146	258,197	03/30/2016.	10/29/2025.
15137E	BC	6	CENT CLO LP SERIES 201421A CLASS A1		D	4	1FE	24,937,500	98.867	24,716,750	25,000,000	24,942,574	0	5,074	0	0	3.677	3.736	JAJO.	391,402	227,616	07/12/2018.	07/27/2030.
17275G	AA	4	Cirrus Funding 2018-1 Ltd SERIES 20181A		D	4	1FE	20,100,000	101.853	20,472,433	20,100,000	20,100,000	0	0	0	0	4.800	4.560	JAJO.	88,440	0	11/02/2018.	01/25/2037.
17275G	AC	0	Cirrus Funding 2018-1 Ltd SERIES 20181A		D	4	1FE	15,500,000	102.103	15,825,965	15,500,000	15,500,000	0	0	0	0	5.300	5.031	JAJO.	75,304	0	11/02/2018.	01/25/2037.
197361	AG	3	Cent CLO LP SERIES 201828A CLASS A2		D	4	1FE	38,000,000	99.115	37,663,700	38,000,000	38,000,000	0	0	0	0	4.451	4.473	FMAN.	258,413	0	11/01/2018.	11/07/2030.
30259A	AA	0	FDF Limited SERIES 20173A CLASS A1		D	4	1FE	15,000,000	98.973	14,845,875	15,000,000	15,000,000	0	0	0	0	3.900	3.899	JJ	253,500	349,375	11/29/2017.	01/25/2036.
30259A	AC	6	FDF Limited SERIES 20173A CLASS B		D	4	1FE	5,000,000	92.729	4,636,450	5,000,000	5,000,000	0	0	0	0	4.250	4.249	JJ	92,083	126,910	11/29/2017.	01/25/2036.
30259A	AD	4	FDF Limited SERIES 20173A CLASS C		D	4	1FE	10,000,000	88.674	8,867,410	10,000,000	10,000,000	0	0	0	0	4.950	4.949	JJ	214,500	295,625	11/29/2017.	01/25/2036.
34955Y	AL	3	Fortress Credit BSL Limited SERIES 20181		D	4	1FE	24,000,000	99.310	23,834,448	24,000,000	24,000,000	0	0	0	0	4.905	4.932	JAJO.	516,660	0	07/17/2018.	07/23/2031.
38175C	AC	6	Golub Capital Partners CLO Lt SERIES 201		D	4	1FE	11,500,000	99.580	11,451,700	11,500,000	11,500,000	0	0	0	0	4.309	4.329	JAJO.	93,606	387,481	12/07/2017.	01/25/2031.
38175C	AE	2	Golub Capital Partners CLO Lt SERIES 201		D	4	1FE	9,000,000	99.374	8,943,660	9,000,000	9,000,000	0	0	0	0	4.959	4.985	JAJO.	84,307	354,271	12/07/2017.	01/25/2031.
38175C	AG	7	Golub Capital Partners CLO Lt SERIES 201		D	4	2AM	8,000,000	99.655	7,972,400	8,000,000	8,000,000	0	0	0	0	6.259	6.300	JAJO.	94,584	405,619	12/07/2017.	01/25/2031.
38175U	AN	2	Golub Capital Partners CLO L SERIES 2018		D	4	1FE	16,995,362	97.700	16,609,034	17,000,000	16,996,255	0	892	0	0	4.661	4.692	JAJO.	286,134	0	08/15/2018.	07/20/2030.
390556	AS	7	Great Lakes CLO Ltd SERIES 20141A CLASS		D	4	2AM	15,000,000	96.716	14,507,397	15,000,000	15,000,000	0	0	0	0	6.445	6.496	JAJO.	206,763	901,036	10/06/2017.	10/15/2029.
41154X	AJ	4	Harbor Park CLO Ltd SERIES 20181A CLASS		D	4	1FE	16,500,000	101.250	16,706,250	16,500,000	16,500,000	0	0	0	0	4.790	4.141	JAJO.	26,345	0	11/15/2018.	01/02/2031.
48249V	AN	1	KKR FINANCIAL CLO LTD SERIES 20131A CLAS		D	4	1FE	11,250,000	99.300	11,171,250	11,250,000	11,250,000	0	0	0	0	3.740	3.757	JAJO.	88,816	367,515	04/03/2017.	04/15/2029.
48250L	AN	9	KKR Financial CLO Ltd SERIES 9 CLASS B1R		D	4	1FE	13,982,820	97.727	13,681,780	14,000,000	13,983,022	0	202	0	0	4.195	4.240	JAJO.	127,191	447,829	12/04/2018.	07/15/2030.
48250L	AU	3	KKR Financial CLO Ltd SERIES 9 CLASS B2R		D	4	1FE	15,000,000	94.337	14,150,550	15,000,000	15,000,000	0	0	0	0	3.730	3.747	JAJO.	118,117	559,500	06/09/2017.	07/15/2030.
48251M	AU	0	KKR Financial CLO Ltd SERIES 15 CLASS BR		D	4	1FE	40,500,000	99.299	40,215,974	40,500,000	40,500,000	0	0	0	0	4.269	4.290	JAJO.	158,487	0	11/20/2018.	01/18/2032.
55953H	BA	0	Magnetite CLO Ltd SERIES 201512A CLASS B		D	4	1FE	8,960,000	101.198	9,067,323	8,960,000	8,960,000	0	0	0	0	4.533	4.559	JAJO.	85,740	43,998	08/14/2018.	10/15/2031.
60162P	AC	6	Milos CLO LTD		D	4	1FE	8,000,000	97.226	7,778,080	8,000,000	8,000,000	0	0	0	0	4.737	4.765	JAJO.	72,640	370,749	08/09/2017.	10/20/2030.
61033R	AE	3	Monroe Capital MML CLO SERIES 20171A CLA		D	4	1FE	5,000,000	100.335	5,016,747	5,000,000	5,000,000	0	0	0	0	5.190	5.220	JAJO.	50,457	233,444	09/22/2017.	04/22/2029.
61033R	AG	8	Monroe Capital MML CLO SERIES 20171A CLA		D	4	2AM	19,500,000	97.340	18,981,230	19,500,000	19,500,000	0	0	0	0	6.740	6.791	JAJO.	255,554	1,213,521	09/22/2017.	04/22/2029.
61033T	AA	7	Monroe Capital MML CLO SERIES 20171A CLA		D	4	2AM	8,006,150	97.098	8,253,330	8,500,000	8,058,320	0	41,475	0	0	9.840	11.299	JAJO.	162,631	793,202	09/22/2017.	04/22/2029.
61034H	AE	4	Monroe Capital MML CLO VI, LT SERIES 201		D	4	1FE	10,000,000	100.090	10,009,041	10,000,000	10,000,000	0	0	0	0	4.699	4.722	JAJO.	101,808	269,027	02/01/2018.	04/15/2030.
61034H	AG	9	Monroe Capital MML CLO VI, LT SERIES 201		D	4	2AM	9,000,000	97.055	8,734,925	9,000,000	9,000,000	0	0	0	0	5.849	5.885	JAJO.	114,052	303,649	02/01/2018.	04/15/2030.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64129U	AW	5	NEUBERGER BERMAN CLO LTD SERIES 201417A.....			D	4	1FE	4,000,000	98.620	3,944,800	4,000,000	4,000,000	0	0	0	0	4.358	4.382	JAJO..	34,341	153,849	04/27/2017.	04/22/2029.
67107K	BH	8	OCP CLO Ltd SERIES 20147A CLASS B2R.....			D	4	1FE	10,000,000	97.967	9,796,670	10,000,000	10,000,000	0	0	0	0	5.106	5.139	JAJO..	100,702	62,407	08/22/2018.	07/20/2029.
67110D	AU	1	OCP CLO Ltd SERIES 201611A CLASS BR.....			D	4	1FE	14,500,000	96.712	14,023,298	14,500,000	14,500,000	0	0	0	0	4.970	5.001	JAJO..	134,131	647,583	07/25/2017.	10/26/2030.
67573C	AG	4	Octagon Investment Partners 3 SERIES 201.....			D	4	1FE	2,125,000	96.467	2,049,924	2,125,000	2,125,000	0	0	0	0	3.760	3.777	JAJO..	16,868	89,888	07/25/2017.	10/15/2029.
67573C	AJ	8	Octagon Investment Partners 3 SERIES 201.....			D	4	1FE	5,000,000	98.804	4,940,200	5,000,000	5,000,000	0	0	0	0	4.695	4.721	JAJO..	50,842	235,050	07/25/2017.	10/15/2029.
67575X	AC	5	Octagon Investment Partners 3 SERIES 201.....			D	4	1FE	9,001,014	98.018	8,949,700	9,130,670	9,002,103	0	1,089	0	0	4.187	4.473	JAJO..	75,405	0	12/07/2018.	07/20/2030.
67590A	BD	3	Octagon Investment Partners X SERIES 201.....			D	4	1FE	22,500,000	99.128	22,303,800	22,500,000	22,500,000	0	0	0	0	4.349	4.372	JAJO..	212,004	0	11/27/2018.	07/15/2029.
67590X	AU	6	Octagon Investment Partners 2 SERIES 201.....			D	4	1FE	18,000,000	100.023	18,004,212	18,000,000	18,000,000	0	0	0	0	4.500	4.525	JAJO..	171,000	200,250	07/05/2018.	07/15/2030.
67591E	AU	7	Octagon Investment Partners 2 SERIES 201.....			D	4	1FE	50,000,000	98.988	49,494,200	50,000,000	50,000,000	0	0	0	0	4.308	4.331	JAJO..	197,450	0	11/16/2018.	10/24/2030.
682336	AA	0	One Eleven Funding I LTD SERIES 20171A C.....			D	4	1FE	15,000,000	98.254	14,738,070	15,000,000	15,000,000	0	0	0	0	3.600	3.615	JAJO..	118,500	540,000	09/01/2017.	10/12/2035.
68236L	AC	0	One Eleven Funding Ltd SERIES 20182A CLA.....			D	4	1FE	4,000,000	98.000	3,920,000	4,000,000	4,000,000	0	0	0	0	5.060	5.091	JAJO..	75,338	0	07/06/2018.	07/15/2036.
68236L	AE	6	One Eleven Funding Ltd SERIES 20182A CLA.....			D	4	1FE	22,000,000	98.000	21,560,000	22,000,000	22,000,000	0	0	0	0	6.000	6.043	JAJO..	491,333	0	07/06/2018.	07/15/2036.
87240U	AG	5	TCW Gem Ltd SERIES 20181A CLASS B2.....			D	4	1FE	25,000,000	97.257	24,314,275	25,000,000	25,000,000	0	0	0	0	4.590	4.615	JAJO..	210,375	513,188	04/12/2018.	04/25/2031.
87240U	AH	3	TCW Gem Ltd SERIES 20181A CLASS C.....			D	4	1FE	12,000,000	95.241	11,428,884	12,000,000	12,000,000	0	0	0	0	4.910	4.938	JAJO..	108,020	263,503	04/12/2018.	04/25/2031.
87244G	AE	7	TIAA Churchill Middle Market SERIES 2017.....			D	4	1FE	10,000,000	96.594	9,659,400	10,000,000	10,000,000	0	0	0	0	4.958	4.987	JAJO..	95,028	401,551	11/06/2017.	01/24/2030.
87244G	AG	2	TIAA Churchill Middle Market SERIES 2017.....			D	4	2AM	7,000,000	97.321	6,812,470	7,000,000	7,000,000	0	0	0	0	6.208	6.254	JAJO..	83,291	359,350	11/06/2017.	01/24/2030.
88432F	AY	5	Wind River CLO Ltd SERIES 20151A CLASS A.....			D	4	1FE	6,000,000	98.856	5,931,384	6,000,000	6,000,000	0	0	0	0	3.987	4.006	JAJO..	27,247	0	11/08/2018.	10/20/2030.
88432F	BA	6	Wind River CLO Ltd SERIES 20151A CLASS B.....			D	4	1FE	32,830,000	98.024	32,181,279	32,830,000	32,830,000	0	0	0	0	4.287	4.309	JAJO..	160,304	0	11/08/2018.	10/20/2030.
88433B	AS	6	Wind River CLO Ltd SERIES 20162A CLASS B.....			D	4	1FE	16,500,000	99.333	16,389,945	16,500,000	16,500,000	0	0	0	0	4.382	4.405	FMAN.	66,270	0	11/16/2018.	11/01/2031.
88434G	AC	9	Wind River CLO Ltd SERIES 20173A CLASS B.....			D	4	1FE	6,918,562	98.265	6,878,578	7,000,000	6,919,251	0	689	0	0	4.149	4.381	JAJO..	62,924	0	12/07/2018.	10/15/2030.
886314	AA	1	TIAA Churchill Middle Market SERIES 2017.....			D	4	1AM	9,265,585	96.488	9,697,044	10,050,000	9,328,034	0	56,578	0	0	9.808	11.714	JAJO..	188,927	839,533	11/06/2017.	01/24/2030.
92330E	AR	8	Venture CDO Ltd SERIES 201419A CLASS BR.....			D	4	1FE	44,500,000	98.675	43,910,375	44,500,000	44,500,000	0	0	0	0	4.349	4.372	JAJO..	112,888	0	11/16/2018.	01/15/2032.
92330W	AC	1	VENTURE CDO LTD SERIES 201624A CLASS A1.....			D	4	1FE	20,000,000	99.998	19,999,600	20,000,000	20,000,000	0	0	0	0	4.037	4.057	JAJO..	163,730	716,357	08/11/2016.	10/20/2028.
92330W	AJ	6	VENTURE CDO LTD SERIES 201624A CLASS A2.....			D	4	1FE	10,000,000	100.019	10,001,900	10,000,000	10,000,000	0	0	0	0	4.277	4.299	JAJO..	86,732	382,645	08/24/2016.	10/20/2028.
92331A	AG	9	Venture CDO Ltd SERIES 201728A CLASS BF.....			D	4	1FE	19,025,000	97.087	18,470,745	19,025,000	19,025,000	0	0	0	0	3.779	3.795	JAJO..	141,794	902,688	06/14/2017.	07/20/2030.
92331D	AG	3	Venture CDO Ltd SERIES 201728AA CLASS B.....			D	4	1FE	7,409,000	97.567	7,228,702	7,409,000	7,409,000	0	0	0	0	3.923	3.941	JAJO..	57,324	356,860	07/07/2017.	10/20/2029.
92331X	AJ	3	Venture CDO Ltd SERIES 201835A CLASS BF.....			D	4	1FE	8,500,000	100.662	8,556,267	8,500,000	8,500,000	0	0	0	0	5.006	5.036	JAJO..	55,553	0	10/17/2018.	10/22/2031.
94949L	AS	9	Wellfleet CLO Ltd SERIES 20162A CLASS CR.....			D	4	2AM	1,000,000	92.435	924,350	1,000,000	1,000,000	0	0	0	0	5.437	5.474	JAJO..	8,156	0	10/26/2018.	10/20/2028.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									1,537,395,185	XXX	1,526,193,595	1,539,943,568	1,537,889,675	0	173,121	0	0	XXX	XXX	XXX	12,970,052	34,102,900	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....									11,347,577,941	XXX	11,103,132,653	11,110,196,666	11,316,647,548	(1,059,770)	(10,379,573)	4,261,583	0	XXX	XXX	XXX	117,535,643	457,054,173	XXX	XXX

Hybrid Securities - Issuer Obligations

00440F	AA	2	ACE CAPITAL TRUST II.....			..	..	2FE	4,122,500	133.250	6,662,500	5,000,000	4,299,777	0	28,449	0	0	9.700	12.001	AO.....	121,250	485,000	02/27/2009.	04/01/2030.
020002	AU	5	Allstate Corp.....			..	..	2FE	10,442,875	104.250	11,102,625	10,650,000	10,390,515	0	(31,614)	0	0	6.500	6.347	MN.....	88,454	692,250	10/28/2016.	05/15/2057.
037389	AK	9	Aon Corp.....			..	..	2FE	11,895,004	117.250	12,018,125	10,250,000	11,690,374	0	(153,995)	0	0	8.205	5.840	JJ.....	420,506	841,013	02/15/2017.	01/01/2027.
410867	AB	1	Hanover Insurance Group Series B.....			..	..	3FE	464,465	119.673	664,185	555,000	494,421	0	4,640	0	0	8.207	10.224	FA.....	17,207	45,549	07/30/2009.	02/03/2027.
53079E	AR	5	Liberty Mutual Group.....			..	..	2	3FE	3,555,000	143.250	4,500,000	3,555,000	0	(3,054)	0	0	10.750	13.365	JD.....	21,500	483,750	09/24/2009.	06/15/2058.
534187	AS	8	Lincoln National Corp.....			..	..	2FE	5,327,950	81.820	4,091,000	5,000,000	5,000,000	0	0	0	0	5.002	(0.675)	FMAN.	31,263	221,276	02/06/2007.	05/17/2066.
883199	AR	2	Textron Financial Corp 144A.....			..	..	3FE	6,956,740	72.250	5,057,500	7,000,000	6,959,074	0	1,147	0	0	4.375	0.010	FMAN.	39,132	263,581	02/01/2007.	02/15/2067.
91159J	AA	4	US Bancorp.....			..	..	2	1FE	2,491,375	98.683	2,500,000	2,495,169	0	1,276	0	0	2.950	3.008	JJ.....	34,007	73,750	12/15/2015.	07/15/2022.
054536	AA	5	AXA SA.....			D	..	2FE	5,357,500	123.959	7,437,540	6,000,000	5,521,314	0	11,114	0	0	8.600	9.582	JD.....	22,933	516,000	12/08/2016.	12/15/2030.
539439	AT	6	Lloyds TSB Group PLC.....			D	..	1FE	10,966,970	96.323	10,595,530	11,000,000	10,967,988	0	1,018	0	0	4.550	4.588	FA.....	187,688	0	08/30/2018.	08/16/2028.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion												Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
749770	AQ	6	RABOBANK NEDERLAND.....	.....	D	.....2	.....2FE	.....2,620,000	...103.625	.....2,590,625	.....2,500,000	.....2,620,000	.....0	.....0	.....0	.....0	...11.000	....10.496	JD.....	.....764	.....275,000	05/29/2009.	01/01/9999.
4299999.	Hybrid Securities - Issuer Obligations.....							.....64,200,379	XXX	.....69,132,955	.....64,955,000	.....63,993,632	.....0	.....(141,019)	.....0	.....0	XXX	XXX	XXX	.....984,704	...3,897,169	XXX	XXX
4899999.	Total - Hybrid Securities.....							.....64,200,379	XXX	.....69,132,955	.....64,955,000	.....63,993,632	.....0	.....(141,019)	.....0	.....0	XXX	XXX	XXX	.....984,704	...3,897,169	XXX	XXX
Bank Loans - Acquired																									
05377J	AP	7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA.....	.....	..	.....	.....2FE	.....19,594,587	...96.750	.....18,928,897	.....19,564,751	.....19,593,424	.....0	.....(1,163)	.....0	.....0	.....4.808	.....4.809	MJSD.	.....2,613	.....832,916	02/13/2018.	03/15/2025.
12543B	AL	8	CH HOLD CORP SYNDICATED BANK LOAN.....	.....	..	.....	.....5FE	.....746,250	...99.000	.....742,500	.....750,000	.....746,884	.....0	.....338	.....0	.....0	...10.058	....10.365	MON...	.....210	.....70,542	01/26/2017.	02/01/2025.
24702N	AZ	3	DELL INTERNATIONAL LLC SYNDICATED BANK L.....	.....	..	.....	.....2FE	.....13,447,271	...96.000	.....12,957,048	.....13,496,925	.....13,455,008	.....0	.....7,737	.....0	.....0	.....4.808	.....4.931	MON...	.....1,802	.....503,759	01/01/2018.	09/07/2023.
39808C	A@	4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA.....	.....	..	.....4	.....2	.....15,068,973	...100.000	.....15,230,800	.....15,230,800	.....15,102,018	.....0	.....18,369	.....0	.....0	.....5.308	.....5.691	MJSD.	.....2,246	.....699,728	08/07/2017.	06/30/2024.
40471*	AA	4	FIRMA First Lien Term Loan.....	.....	..	.....	.....2FE	.....2,962,500	...99.000	.....2,970,000	.....3,000,000	.....2,962,519	.....0	.....19	.....0	.....0	...9.058	.....9.510	MJSD.	.....755	.....0	12/21/2018.	07/13/2023.
513076	AZ	2	LAMAR MEDIA CORP SYNDICATED BANK LOAN.....	.....	..	.....	.....2FE	.....993,756	...100.500	.....999,975	.....995,000	.....993,878	.....0	.....122	.....0	.....0	.....4.551	.....4.571	MON...	.....2,138	.....32,558	03/26/2018.	03/15/2025.
51783Q	AP	3	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN.....	.....	..	.....	.....2FE	.....14,760,261	...95.000	.....14,001,694	.....14,738,625	.....14,758,214	.....0	.....(2,047)	.....0	.....0	.....4.558	.....4.559	MJSD.	.....1,866	.....439,669	03/27/2018.	03/27/2025.
59511F	AB	0	MICRON TECHNOLOGY SYNDICATED BANK LOAN.....	.....	..	.....	.....2FE	.....697,501	...98.000	.....668,850	.....682,500	.....695,097	.....0	.....(2,403)	.....0	.....0	....4.270	.....3.684	JAJO..	.....5,424	.....18,239	04/27/2018.	04/26/2022.
61033#	AA	7	MONROE Capital Private Feeder Senior Sec.....	.....	..	.....	.....1FE	.....3,825,000	...100.000	.....3,825,000	.....3,825,000	.....3,825,000	.....0	.....0	.....0	.....0	.....5.491	.....5.528	FMAN.	.....26,210	.....0	12/21/2018.	11/15/2026.
61033#	AB	5	MONROE Capital Private Feeder Junior Sec.....	.....	..	.....	.....1FE	.....425,000	...100.000	.....425,000	.....425,000	.....425,000	.....0	.....0	.....0	.....0	.....5.891	.....5.934	FMAN.	.....3,125	.....0	12/21/2018.	11/15/2026.
61033*	AA	1	MONROE Capital Private Feeder Senior Sec.....	.....	..	.....	.....1FE	.....3,825,000	...100.000	.....3,825,000	.....3,825,000	.....3,825,000	.....0	.....0	.....0	.....0	.....5.491	.....5.528	FMAN.	.....26,210	.....0	12/21/2018.	11/15/2026.
61033*	AB	9	MONROE Capital Private Feeder Junior Sec.....	.....	..	.....	.....1FE	.....425,000	...100.000	.....425,000	.....425,000	.....425,000	.....0	.....0	.....0	.....0	.....5.891	.....5.934	FMAN.	.....3,125	.....0	12/21/2018.	11/15/2026.
61033@	AA	9	MONROE Capital Private Feeder Senior Sec.....	.....	..	.....	.....1FE	.....3,825,000	...100.000	.....3,825,000	.....3,825,000	.....3,825,000	.....0	.....0	.....0	.....0	.....5.491	.....5.528	FMAN.	.....26,210	.....0	12/21/2018.	11/15/2026.
61033@	AB	7	MONROE Capital Private Feeder Junior Sec.....	.....	..	.....	.....1FE	.....425,000	...100.000	.....425,000	.....425,000	.....425,000	.....0	.....0	.....0	.....0	.....5.891	.....5.934	FMAN.	.....3,125	.....0	12/21/2018.	11/15/2026.
61034*	AA	0	MONROE Capital Private Feeder Senior Sec.....	.....	..	.....	.....1FE	.....3,825,000	...100.000	.....3,825,000	.....3,825,000	.....3,825,000	.....0	.....0	.....0	.....0	.....5.491	.....5.528	FMAN.	.....26,210	.....0	12/21/2018.	11/15/2026.
61034*	AB	8	MONROE Capital Private Feeder Junior Sec.....	.....	..	.....	.....1FE	.....425,000	...100.000	.....425,000	.....425,000	.....425,000	.....0	.....0	.....0	.....0	.....5.891	.....5.934	FMAN.	.....3,125	.....0	12/21/2018.	11/15/2026.
BL2648	48	5	Paperworks Industries Inc Bank Loan.....	.....	..	.....	.....3Z	.....771,860	...102.520	.....832,975	.....812,500	.....777,061	.....0	.....5,186	.....0	.....0	...13.000	....14.673	MJSD.	.....289	.....79,002	02/28/2018.	02/22/2023.
87951Y	AS	0	TELESAT LLC SYNDICATED BANK LOAN.....	.....	A	.....	.....3FE	.....725,860	...94.750	.....681,929	.....719,714	.....725,169	.....0	.....(707)	.....0	.....0	.....2.520	.....2.365	MJSD.	.....756	.....24,171	04/27/2018.	11/17/2023.
6499999.	Bank Loans - Acquired.....							.....86,768,819	XXX	.....85,014,668	.....86,990,815	.....86,809,272	.....0	.....25,451	.....0	.....0	XXX	XXX	XXX	.....135,439	...2,700,584	XXX	XXX
6599999.	Total - Bank Loans.....							.....86,768,819	XXX	.....85,014,668	.....86,990,815	.....86,809,272	.....0	.....25,451	.....0	.....0	XXX	XXX	XXX	.....135,439	...2,700,584	XXX	XXX
Totals																									
7799999.	Total - Issuer Obligations.....							....10,897,694,738	XXX	....10,677,814,512	....10,580,930,992	....10,858,314,662	.....(1,059,770)	....(13,547,569)	....4,261,583	.....0	XXX	XXX	XXX	..121,918,718	..467,360,216	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....							....1,683,572,204	XXX	....1,717,855,267	....1,698,643,101	....1,693,663,922	.....0	.....267,352	.....0	.....0	XXX	XXX	XXX	....5,205,151	....60,982,548	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....							.....337,270,341	XXX	.....330,709,689	.....339,945,726	.....337,588,638	.....0	.....402,815	.....0	.....0	XXX	XXX	XXX	....1,037,693	....12,491,485	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....							....1,537,395,185	XXX	....1,526,193,595	....1,539,943,568	....1,537,889,675	.....0	.....173,121	.....0	.....0	XXX	XXX	XXX	....12,970,052	....34,102,900	XXX	XXX
8299999.	Total - Bank Loans.....							.....86,768,819	XXX	.....85,014,668	.....86,990,815	.....86,809,272	.....0	.....25,451	.....0	.....0	XXX	XXX	XXX	.....135,439	...2,700,584	XXX	XXX
8399999.	Grand Total - Bonds.....							....14,542,701,287	XXX	....14,337,587,731	....14,246,454,202	....14,514,266,169	.....(1,059,770)	....(12,678,830)	....4,261,583	.....0	XXX	XXX	XXX	..141,267,053	..577,637,733	XXX	XXX

E10.50

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
				3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description			Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																							
151461	2#	6	CENTER COAST MLP.....	.....	..	.....360.000	.....1.00	.....0.000	.....9,000,000	23,863.707	.....8,590,934	.....9,000,000	.....0	.....386,100	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.RP1FEL	09/22/2016.
18469P	4#	4	ClearBridge Energy MLP Opportunity Fund.....	.....	..	.....17.000	.....1.00	.....0.000	.....1,700,000	99,090.426	.....1,684,537	.....1,700,000	.....0	.....72,420	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.RP1FEU	03/26/2015.
18469Q	4#	2	ClearBridge Energy MLP Total Return Fund.....	.....	..	.....10.000	.....1.00	.....0.000	.....1,000,000	99,090.426	.....990,904	.....1,000,000	.....0	.....42,600	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.RP1FEU	03/26/2015.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									.....11,700,000	XXX	.....11,266,375	.....11,700,000	.....0	.....501,120	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
8999999. Total - Preferred Stocks.....									.....11,700,000	XXX	.....11,266,375	.....11,700,000	.....0	.....501,120	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
31338\$ 11 2	FHLB - Dallas Class B.....			RF...		.....707,039.000	.....70,703,900	.....100.000	.....70,703,900	.....70,703,900	.....0	.....1,546,267	.....0	.....0	.....0	.....0	.....0	.....A	12/27/2018.
BR3742 A9 3	Paperworks Industries Inc.....					.....130,000.000	.....3,380,000	.....26.000	.....3,380,000	.....3,300,000	.....0	.....0	.....0	.....80,000	.....0	.....80,000	.....0	.....U	02/28/2018.
000000 00 0	ConvaTec Group Plc.....				D	.....107,122.000	.....148,846	.....1.390	.....148,846	.....442,735	.....0	.....5,159	.....0	.....(148,865)	.....0	.....(148,865)	.....0	.....L	06/30/2017.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....							.....74,232,746	XXX	.....74,232,746	.....74,446,635	.....0	.....1,551,426	.....0	.....(68,865)	.....0	.....(68,865)	.....0	XXX	XXX
Common Stocks - Mutual Funds																			
89154Q 23 2	Touchstone Funds Small Company Fund R6.....					.....171,958.900	.....741,143	.....4.310	.....741,143	.....914,705	.....0	.....95,443	.....0	.....(160,506)	.....0	.....(160,506)	.....0	.....L	12/27/2018.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund.....					.....21,720.100	.....799,082	.....36.790	.....799,082	.....918,945	.....0	.....91,099	.....0	.....(110,581)	.....0	.....(110,581)	.....0	.....L	12/27/2018.
9299999. Total - Common Stocks - Mutual Funds.....							.....1,540,225	XXX	.....1,540,225	.....1,833,650	.....0	.....186,542	.....0	.....(271,087)	.....0	.....(271,087)	.....0	XXX	XXX
9799999. Total - Common Stock.....							.....75,772,971	XXX	.....75,772,971	.....76,280,285	.....0	.....1,737,968	.....0	.....(339,952)	.....0	.....(339,952)	.....0	XXX	XXX
9899999. Total Common and Preferred Stock.....							.....87,472,971	XXX	.....87,039,346	.....87,980,285	.....0	.....2,239,088	.....0	.....(339,952)	.....0	.....(339,952)	.....0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....3,380,000.

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government											
38380Y	BZ	7	Government National Mortgage SERIES 2018.....		08/29/2018.....	KGS Alpha.....		14,098,696	14,191,830	47,306	
38380Y	BZ	7	Government National Mortgage SERIES 2018.....		12/01/2018.....	Interest Capitalization.....		190,173	190,173	0	
912828	F2	1	United States Treasury.....		11/05/2018.....	Deutsche Bank.....		351,633	360,000	778	
912828	M9	8	United States Treasury.....		09/12/2018.....	Various.....		332,138	340,000	1,275	
0599999. Total - Bonds - U.S. Government.....								14,972,640	15,082,003	49,359	
Bonds - All Other Government											
000000	00	0	CNAC HK FINBRIDGE CO LTD.....	A.....	11/09/2018.....	Various.....		5,381,510	5,811,000	80,093	
000000	00	0	REPUBLIC OF SRI LANKA 5.750% 01/18/22.....	D.....	11/08/2018.....	Various.....		1,539,944	1,576,000	28,964	
000000	00	0	BANCO DEL ESTADO -CHILE.....	D.....	11/08/2018.....	Various.....		2,107,308	2,110,000	25,070	
000000	00	0	CORP FINANCIERA DE DESAR.....	D.....	11/08/2018.....	Various.....		3,626,029	3,565,000	48,814	
000000	00	0	PETRONAS CAPITAL LTD 3.125% 03/18/22.....	D.....	11/08/2018.....	Various.....		4,073,226	4,144,000	23,278	
000000	00	0	SINOPEC GRP OVERSEA 2012.....	D.....	11/08/2018.....	Various.....		1,451,815	1,448,000	8,054	
000000	00	0	COSTA RICA GOVERNMENT 4.250% 01/26/23.....	D.....	11/08/2018.....	Various.....		2,786,283	3,083,000	41,542	
000000	00	0	FONDO MIVIVIENDA SA 3.500% 01/31/23.....	D.....	11/08/2018.....	Various.....		3,448,010	3,565,000	38,741	
000000	00	0	STATE OIL CO OF THE AZER.....	D.....	06/21/2018.....	Various.....		1,186,620	1,200,000	11,136	
000000	00	0	PERTAMINA PERSERO PT 4.300% 05/20/23.....	D.....	11/08/2018.....	Various.....		4,856,039	4,904,000	58,517	
000000	00	0	REPUBLIC OF ECUADOR 8.750% 06/02/23.....	D.....	11/08/2018.....	Various.....		2,756,658	2,921,000	80,563	
000000	00	0	RUSSIAN FEDERATION 4.875% 09/16/23.....	D.....	11/09/2018.....	Various.....		3,917,166	3,800,000	33,123	
000000	00	0	REPUBLIC OF AZERBAIJAN.....	D.....	06/21/2018.....	Various.....		2,243,628	2,270,000	22,382	
000000	00	0	REPUBLIC OF ECUADOR 7.950% 06/20/24.....	D.....	11/08/2018.....	Various.....		3,830,223	4,209,000	116,571	
000000	00	0	REPUBLIC OF KAZAKHSTAN.....	D.....	06/21/2018.....	Various.....		2,270,889	2,270,000	11,906	
000000	00	0	PETRONAS CAPITAL LTD 3.500% 03/18/25.....	D.....	11/08/2018.....	Various.....		3,628,506	3,752,000	21,684	
000000	00	0	COSTA RICA GOVERNMENT 4.375% 04/30/25.....	D.....	11/08/2018.....	Various.....		1,802,242	2,038,000	5,893	
000000	00	0	CORP FINANCIERA DE DESAR.....	D.....	11/08/2018.....	Various.....		3,571,968	3,565,000	59,632	
000000	00	0	CODELCO INC 4.500% 09/16/25.....	D.....	11/08/2018.....	Various.....		1,462,964	1,448,000	13,067	
000000	00	0	DOMINICAN REPUBLIC 6.875% 01/29/26.....	D.....	11/08/2018.....	Various.....		4,651,725	4,370,000	99,546	
000000	00	0	SOUTHERN GAS CORRIDOR 6.875% 03/24/26.....	D.....	06/21/2018.....	Various.....		1,086,986	1,015,000	13,104	
000000	00	0	OMAN GOV INTERNTL BOND.....	D.....	11/09/2018.....	Various.....		7,779,113	8,384,000	100,368	
000000	00	0	EXPORT-IMPORT BK INDIA.....	D.....	11/08/2018.....	Various.....		750,690	825,000	7,814	
000000	00	0	EMPRESA NACIONAL DEL PET.....	D.....	11/08/2018.....	Various.....		2,553,966	2,728,000	30,753	
000000	00	0	SINOPEC GRP OVERSEAS DEV.....	D.....	11/08/2018.....	Various.....		2,067,167	2,316,000	8,092	
000000	00	0	Republic of Indonesia 4.350% 01/08/27.....	D.....	11/08/2018.....	Various.....		5,195,415	5,270,000	85,384	
000000	00	0	CHINA DEVELOPMENT BANK.....	D.....	11/09/2018.....	Various.....		4,157,799	4,370,000	51,008	
000000	00	0	DOMINICAN REPUBLIC 5.950% 01/25/27.....	D.....	11/08/2018.....	Various.....		3,031,721	3,024,000	54,491	
000000	00	0	ARAB REPUBLIC OF EGYPT.....	D.....	11/09/2018.....	Various.....		3,797,691	3,752,000	84,161	
000000	00	0	KAZMUNAYGAS NATIONAL CO.....	D.....	11/09/2018.....	Various.....		3,364,819	3,437,000	24,969	
000000	00	0	STATE GRID OVERSEAS INV.....	D.....	11/08/2018.....	Various.....		1,469,434	1,557,000	2,830	
000000	00	0	PERUSAHAAN LISTRIK NEGAR.....	D.....	11/08/2018.....	Blackrock EM Sovereign Fund.....		3,047,721	3,361,000	68,550	
000000	00	0	CODELCO INC 3.625% 08/01/27.....	D.....	11/08/2018.....	Various.....		3,360,083	3,565,000	39,765	
000000	00	0	KAZTRANS GAS JSC 4.375% 09/26/27.....	D.....	11/09/2018.....	Various.....		1,356,070	1,448,000	10,984	
000000	00	0	EXPORT-IMPORT BANK CHINA.....	D.....	11/08/2018.....	Various.....		3,292,548	3,565,000	39,353	
000000	00	0	OMAN GOV INTERNTL BOND.....	D.....	11/09/2018.....	Various.....		7,388,077	7,722,000	149,036	
000000	00	0	REPUBLIC OF KENYA 7.250% 02/28/28.....	D.....	08/15/2018.....	Blackrock EM Sovereign Fund.....		971,350	1,000,000	34,035	
000000	00	0	SAUDI INTERNATIONAL BOND.....	D.....	11/09/2018.....	Various.....		3,470,098	3,694,000	30,401	
000000	00	0	STATE OF QATAR 4.500% 04/23/28.....	D.....	11/09/2018.....	Various.....		3,763,393	3,752,000	22,820	
000000	00	0	MEXICO CITY ARPT TRUST.....	D.....	06/21/2018.....	Various.....		486,786	549,000	1,924	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	RUSSIAN FEDERATION	4.375% 03/21/29.....	D.....	11/09/2018.....	Various.....		5,906,754	6,200,000	48,076
000000 00 0	REPUBLIC OF GHANA	7.625% 05/16/29.....	D.....	08/15/2018.....	Blackrock EM Sovereign Fund.....		972,200	1,000,000	19,274
000000 00 0	REPUBLIC OF NIGERIA	7.143% 02/23/30.....	D.....	11/09/2018.....	Various.....		2,382,146	2,458,000	41,510
000000 00 0	STATE OIL CO OF THE AZER.....		D.....	06/21/2018.....	Various.....		3,107,225	2,930,000	41,223
000000 00 0	REPUBLIC OF NIGERIA	7.875% 02/16/32.....	D.....	11/09/2018.....	Various.....		3,797,399	3,752,000	75,237
000000 00 0	PETROLEOS DEL PERU SA	4.750% 06/19/32.....	D.....	11/08/2018.....	Various.....		3,391,198	3,565,000	47,637
000000 00 0	REPUBLIC OF AZERBAIJAN.....		D.....	06/21/2018.....	Various.....		922,356	1,125,000	10,014
000000 00 0	REPUBLIC OF SENEGAL	6.250% 05/23/33.....	D.....	11/09/2018.....	Blackrock EM Sovereign Fund.....		982,526	1,136,000	33,725
000000 00 0	Republic of Indonesia	4.625% 04/15/43.....	D.....	11/08/2018.....	Various.....		5,731,562	6,197,000	31,072
000000 00 0	COSTA RICA GOVERNMENT	5.625% 04/30/43.....	D.....	08/15/2018.....	Blackrock EM Sovereign Fund.....		843,680	1,000,000	16,719
000000 00 0	ROMANIA	6.125% 01/22/44.....	D.....	11/09/2018.....	Various.....		1,176,623	1,034,000	21,278
000000 00 0	REPUBLIC OF KAZAKHSTAN.....		D.....	11/09/2018.....	Various.....		5,665,171	5,843,000	35,250
000000 00 0	CODELCO INC	4.875% 11/04/44.....	D.....	11/08/2018.....	Various.....		1,456,544	1,448,000	4,744
000000 00 0	COSTA RICA GOVERNMENT	7.158% 03/12/45.....	D.....	10/12/2018.....	Various.....		1,845,483	1,925,000	23,428
000000 00 0	PETRONAS CAPITAL LTD	4.500% 03/18/45.....	D.....	11/08/2018.....	Various.....		1,442,506	1,448,000	12,705
000000 00 0	ARAB REPUBLIC OF EGYPT.....		D.....	11/09/2018.....	Various.....		3,782,289	3,752,000	95,383
000000 00 0	OMAN GOV INTERNTL BOND.....		D.....	11/09/2018.....	Various.....		7,225,550	7,953,000	119,860
000000 00 0	KAZMUNAYGAS NATIONAL CO.....		D.....	11/09/2018.....	Various.....		8,253,085	8,706,000	78,383
000000 00 0	RUSSIAN FEDERATION	5.250% 06/23/47.....	D.....	11/09/2018.....	Various.....		4,292,820	4,600,000	89,571
000000 00 0	SAUDI INTERNATIONAL BOND.....		D.....	11/09/2018.....	Blackrock EM Sovereign Fund.....		3,505,962	3,848,000	29,604
000000 00 0	Petroleos Mexicanos	6.350% 02/12/48.....	D.....	11/08/2018.....	Various.....		7,706,097	8,719,000	139,451
000000 00 0	STATE OF QATAR	5.103% 04/23/48.....	D.....	11/09/2018.....	Various.....		5,129,077	5,167,000	44,477
000000 00 0	ROMANIA	5.125% 06/15/48.....	D.....	11/09/2018.....	Blackrock EM Sovereign Fund.....		847,620	900,000	16,300
040114 HP 8	Republic of Argentina	4.625% 01/11/23.....	D.....	11/08/2018.....	Various.....		1,290,845	1,448,000	25,522
040114 HQ 6	Republic of Argentina	5.875% 01/11/28.....	D.....	11/08/2018.....	Various.....		4,661,822	5,782,000	103,903
040114 HR 4	Republic of Argentina	6.875% 01/11/48.....	D.....	06/21/2018.....	Various.....		1,386,459	1,697,000	45,914
105756 BV 1	Republic of Brazil	4.250% 01/07/25.....	D.....	06/21/2018.....	Various.....		6,572,150	6,836,000	117,602
105756 BZ 2	Republic of Brazil	4.625% 01/13/28.....	D.....	10/12/2018.....	Blackrock EM Sovereign Fund.....		1,317,400	1,400,000	16,727
195325 BM 6	Republic of Colombia	6.125% 01/18/41.....	D.....	11/08/2018.....	Various.....		7,739,681	7,001,000	148,085
195325 BQ 7	Republic of Colombia	4.000% 02/26/24.....	D.....	11/08/2018.....	Various.....		4,331,048	4,370,000	44,808
195325 CX 1	Republic of Colombia	4.500% 01/28/26.....	D.....	11/08/2018.....	Various.....		2,951,538	2,921,000	43,936
195325 DL 6	Republic of Colombia	3.875% 04/25/27.....	D.....	11/08/2018.....	Various.....		4,886,094	5,109,000	42,716
445545 AF 3	HUNGARY	7.625% 03/29/41.....	D.....	11/09/2018.....	Various.....		3,766,306	2,728,000	31,457
445545 AJ 5	HUNGARY	5.750% 11/22/23.....	D.....	11/09/2018.....	Various.....		5,689,346	5,268,000	108,017
445545 AL 0	HUNGARY	5.375% 03/25/24.....	D.....	11/09/2018.....	Various.....		5,622,234	5,270,000	45,093
455780 CD 6	Republic of Indonesia	3.500% 01/11/28.....	D.....	11/08/2018.....	Various.....		8,988,841	9,756,000	145,646
698299 BF 0	REPUBLIC OF PANAMA	3.875% 03/17/28.....	D.....	11/08/2018.....	Various.....		2,663,426	2,728,000	19,445
698299 BG 8	REPUBLIC OF PANAMA	4.500% 05/15/47.....	D.....	11/08/2018.....	Various.....		3,430,992	3,565,000	32,220
715638 BM 3	REPUBLIC OF PERU	5.625% 11/18/50.....	D.....	11/08/2018.....	Various.....		4,086,786	3,565,000	73,680
71654Q BW 1	Petroleos Mexicanos	4.500% 01/23/26.....	D.....	11/08/2018.....	Various.....		6,926,574	7,535,000	106,356
71654Q CD 2	Petroleos Mexicanos	4.625% 09/21/23.....	D.....	11/08/2018.....	Various.....		7,096,305	7,278,000	52,141
718286 BY 2	Republic of Philippines.....		D.....	11/08/2018.....	Various.....		1,089,217	1,062,000	15,148
718286 CC 9	Republic of Philippines.....		D.....	11/08/2018.....	Various.....		2,471,996	2,676,000	23,931
731011 AU 6	Republic of Poland	3.250% 04/06/26.....	D.....	11/09/2018.....	Various.....		4,274,284	4,431,000	18,499
760942 BB 7	REPUBLICA ORIENT URUGUAY.....		D.....	11/08/2018.....	Various.....		5,285,300	5,270,861	31,380
760942 BD 3	REPUBLICA ORIENT URUGUAY.....		D.....	11/08/2018.....	Various.....		3,370,906	3,565,394	28,163

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
836205 AQ 7	REPUBLIC OF SOUTH AFRICA			D.....	11/09/2018.....	Various.....		.....5,578,019	.....5,689,000	.....92,104
836205 AW 4	REPUBLIC OF SOUTH AFRICA			D.....	11/09/2018.....	Various.....		.....6,902,010	.....7,374,000	.....60,691
857524 AB 8	Republic of Poland 5.000% 03/23/22.....			D.....	11/09/2018.....	Various.....		.....5,551,429	.....5,270,000	.....43,410
857524 AC 6	Republic of Poland 4.000% 01/22/24.....			D.....	11/09/2018.....	Various.....		.....5,349,870	.....5,270,000	.....70,447
91087B AC 4	United Mexican States 4.150% 03/28/27.....			D.....	11/08/2018.....	Various.....		.....6,784,274	.....7,001,000	.....43,841
91087B AD 2	United Mexican States 4.600% 02/10/48.....			D.....	11/08/2018.....	Various.....		.....3,196,208	.....3,565,000	.....46,361
10999999	Total - Bonds - All Other Government.....							.....336,610,913	.....347,520,255	.....4,440,582

Bonds - U.S. Political Subdivisions of States

593490 MA 0	MIAMI FL SPL OBLG 4.192% 01/01/26.....			.....	11/05/2018.....	Stifel, Nicolaus and Co.....		.....800,000	.....800,000	.....0
593490 MB 8	MIAMI FL SPL OBLG 4.292% 01/01/27.....			.....	11/05/2018.....	Stifel, Nicolaus and Co.....		.....855,000	.....855,000	.....0
593490 MC 6	MIAMI FL SPL OBLG 4.342% 01/01/28.....			.....	11/05/2018.....	Stifel, Nicolaus and Co.....		.....1,415,000	.....1,415,000	.....0
593490 ME 2	MIAMI FL SPL OBLG 4.808% 01/01/39.....			.....	11/05/2018.....	Stifel, Nicolaus and Co.....		.....3,500,000	.....3,500,000	.....0
24999999	Total - Bonds - U.S. Political Subdivisions of States.....							.....6,570,000	.....6,570,000	.....0

Bonds - U.S. Special Revenue and Special Assessment

13077D FS 6	CALIFORNIA ST UNIV REVENUE.....			.....	07/13/2018.....	Morgan Stanley DWD.....		.....10,000,000	.....10,000,000	.....0
16753Q BH 9	CHICAGO IL HSG AUTH 4.361% 01/01/38.....			.....	10/10/2018.....	FTN Financial Capital Markets.....		.....1,938,920	.....2,000,000	.....4,119
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9.....			.....	12/01/2018.....	Interest Capitalization.....		.....1,455,689	.....1,455,689	.....0
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14.....			.....	12/01/2018.....	Interest Capitalization.....		.....322,803	.....322,803	.....0
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ.....			.....	01/09/2018.....	Amherst Securities.....		.....10,806,918	.....10,950,645	.....31,939
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ.....			.....	12/01/2018.....	Interest Capitalization.....		.....356,502	.....356,502	.....0
3137F5 2Z 1	FREDDIE MAC SERIES 4791 CLASS Z.....			.....	08/07/2018.....	Pierpont.....		.....4,413,627	.....4,410,870	.....4,411
3137F5 2Z 1	FREDDIE MAC SERIES 4791 CLASS Z.....			.....	12/01/2018.....	Interest Capitalization.....		.....59,106	.....59,106	.....0
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ.....			.....	02/08/2018.....	Citigroup Global.....		.....6,277,221	.....6,296,899	.....18,891
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM.....			.....	09/07/2018.....	Bank of America.....		.....9,392,366	.....9,363,107	.....11,444
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM.....			.....	12/01/2018.....	Interest Capitalization.....		.....93,943	.....93,943	.....0
3137FH UC 5	FREDDIE MAC SERIES 4830 CLASS DZ.....			.....	09/10/2018.....	Sun Trust Robinson Humphrey.....		.....13,394,967	.....12,676,000	.....42,782
3137FH UC 5	FREDDIE MAC SERIES 4830 CLASS DZ.....			.....	12/01/2018.....	Interest Capitalization.....		.....143,140	.....143,140	.....0
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ.....			.....	09/19/2018.....	Morgan Stanley DWD.....		.....8,270,000	.....8,000,000	.....27,000
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ.....			.....	12/01/2018.....	Interest Capitalization.....		.....90,338	.....90,338	.....0
3137FK 2F 2	FREDDIE MAC SERIES 4845 CLASS ZE.....			.....	11/14/2018.....	Sun Trust Robinson Humphrey.....		.....14,862,833	.....14,596,000	.....52,911
3137FK 2F 2	FREDDIE MAC SERIES 4845 CLASS ZE.....			.....	12/01/2018.....	Interest Capitalization.....		.....54,735	.....54,735	.....0
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ.....			.....	11/13/2018.....	Nomura Securities.....		.....14,729,379	.....14,529,597	.....52,670
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ.....			.....	12/01/2018.....	Interest Capitalization.....		.....54,486	.....54,486	.....0
3138L8 VF 8	FNMA 3.670% 01/01/45.....			.....	09/07/2018.....	Citigroup Global.....		.....5,625,733	.....5,814,711	.....6,521
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45.....			.....	04/05/2018.....	Morgan Stanley DWD.....		.....8,486,041	.....8,824,545	.....7,479
35563P CB 3	Freddie Mac - SCRT 17-3.....			.....	12/01/2018.....	Interest Capitalization.....		.....414,243	.....414,243	.....0
35563P GH 6	Freddie Mac - SCRT SERIES 20183 CLASS MB.....			.....	08/09/2018.....	JP Morgan.....		.....15,066,010	.....16,000,000	.....68,444
44244C TQ 0	HOUSTON TX UTILITY SYS REVENUE.....			.....	08/08/2018.....	Piper Jaffary.....		.....4,000,000	.....4,000,000	.....0
49126K LM 1	KENTUCKY ST ECON DEV FIN AUTH.....			.....	10/03/2018.....	Various.....		.....8,719,055	.....8,700,000	.....25,056
54589S EN 0	LOUDOUN CNTY VA ECON DEV AUTH.....			.....	10/04/2018.....	FTN Financial Capital Markets.....		.....3,604,784	.....3,710,000	.....26,588
57586N 3B 5	MASSACHUSETTS ST HSG FIN AGY.....			.....	10/30/2018.....	Bank of America.....		.....2,875,000	.....2,875,000	.....0
59333P 3W 6	MIAMI-DADE CNTY FL AVIATION RE.....			.....	10/01/2018.....	Various.....		.....15,742,010	.....16,000,000	.....23,212
626207 YF 5	MUNICIPAL ELEC AUTH GA.....			.....	04/25/2018.....	Raymond James.....		.....8,967,004	.....7,307,000	.....35,025
64972C 6K 4	NEW YORK CITY NY HSG DEV CORP.....			.....	10/10/2018.....	Various.....		.....11,993,380	.....12,000,000	.....249
650404 AA 4	NEWARK NJ REDEV AREA 4.490% 12/01/47.....			.....	01/25/2018.....	Raymond James.....		.....5,000,000	.....5,000,000	.....0
65830T AH 8	NORTH CAROLINA TPK AUTH.....			05/25/2018.....	Direct-Private Placement.....	1,445,0001,445,00038,726

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
65830T	AJ	4	NORTH CAROLINA TPK AUTH.....		05/25/2018.....	Direct-Private Placement.....		1,055,000	1,055,000	28,274
678908	Z8	0	OKLAHOMA ST DEV FIN AUTH.....		06/06/2018.....	Jefferies & Co.....		3,520,000	4,000,000	82,931
736688	LX	8	PORTLAND OR CMNTY CLG DIST.....		11/07/2018.....	Piper Jaffary.....		11,000,000	11,000,000	0
79467B	BN	4	SALES TAX SECURITIZATION CORP.....		10/04/2018.....	Raymond James.....		1,295,909	1,450,000	15,078
91412H	BU	6	UNIV OF CALIFORNIA CA REVENUES.....		05/23/2018.....	Bank of America.....		2,000,000	2,000,000	0
92778W	HZ	2	VIRGINIA ST CLG BLDG AUTH EDUC.....		11/06/2018.....	JP Morgan.....		9,950,600	10,000,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							217,476,742	217,049,359	603,750

E13.3

Bonds - Industrial and Miscellaneous										
00037B	AF	9	ABB FINANCE USA INC	3.800%	04/03/28.....	Credit Suisse.....		10,000,000	10,000,000	0
00122@	AA	9	AES Southland ENERGY	4.500%	02/29/40.....	Direct-Private Placement.....		8,209,188	8,209,188	0
00440E	AW	7	Ace Ina Holdings	4.350%	11/03/45.....	Barclays Capital.....		2,117,420	2,000,000	24,167
00507V	AN	9	Activision Blizzard Inc.....		10/03/2018.....	JP Morgan.....		8,474,800	9,000,000	122,500
009098	A*	5	AMAZON CARGO CTL	4.494%	11/10/39.....	Direct-Private Placement.....		9,425,000	9,425,000	0
01185*	AA	3	ALASKA VENTURES	4.670%	06/30/33.....	Direct-Private Placement.....		209,340	209,340	0
02209S	AS	2	Altria Group Inc	4.000%	01/31/24.....	ATHENE.....		500,280	500,000	6,444
02361D	AT	7	AMEREN ILLINOIS CO	4.500%	03/15/49.....	MIZUHO.....		2,997,210	3,000,000	0
023771	S2	5	American Airlines Inc	3.250%	04/15/30.....	Keybanc Capital Markets.....		2,694,744	2,901,100	15,190
026874	DL	8	American Intl Group Inc.....		03/19/2018.....	Bank of America.....		2,485,325	2,500,000	0
03028P	H*	0	American Transmission Co LLC Series B.....		01/16/2018.....	Direct-Private Placement.....		15,000,000	15,000,000	0
03040W	AJ	4	American Water Works	4.300%	12/01/42.....	JP Morgan.....		111,928	106,000	899
03040W	AP	0	American Water Works	4.000%	12/01/46.....	Scotia Capital.....		346,072	340,000	2,531
03040W	AR	6	American Water Works	3.750%	09/01/47.....	Scotia Capital.....		4,199,019	4,180,000	66,183
03063#	AB	0	AMERICOLD REALTY OPERATING PAR.....		12/04/2018.....	Direct-Private Placement.....		2,000,000	2,000,000	0
03522A	AD	2	ANHEUSER-BUSCH CO/INBEV.....		11/27/2018.....	ATHENE.....		943,930	1,000,000	11,964
03522A	AF	7	ANHEUSER-BUSCH CO/INBEV.....		11/13/2018.....	Tax Free Exchange.....		20,530,747	19,000,000	0
035240	AN	0	ANHEUSER-BUSCH INBEV WOR.....		03/20/2018.....	Bank of America.....		4,971,700	5,000,000	0
037411	AY	1	Apache Corp	5.250%	02/01/42.....	Credit Suisse.....		4,054,120	4,000,000	36,750
037833	BX	7	Apple Computer Inc	4.650%	02/23/46.....	Wells Fargo Funds.....		2,177,360	2,000,000	43,917
038222	AG	0	Applied Materials Inc	5.850%	06/15/41.....	JP Morgan.....		3,899,550	3,000,000	18,525
040555	CP	7	Arizona Pub Svc Co	4.700%	01/15/44.....	Various.....		890,819	811,000	2,723
040555	CX	0	Arizona Pub Svc Co	4.200%	08/15/48.....	Various.....		6,957,496	7,000,000	0
04248N	AA	1	ARMY HAWAII FAMILY HSG.....		07/09/2018.....	Raymond James.....		1,587,084	1,403,295	5,599
04317@	BF	4	AJ GALLAGHER	4.590%	06/28/33.....	Direct-Private Placement.....		5,000,000	5,000,000	0
04317@	BG	2	AJ GALLAGHER	4.690%	06/28/38.....	Direct-Private Placement.....		7,000,000	7,000,000	0
05525M	AG	1	BANC OF AMERICA MERRILL LYNCH SERIES 201.....		11/14/2018.....	Bank of America.....		606,623	650,000	877
056083	AL	2	BXP TRUST SERIES 2017GM CLASS (CMBS) D.....		02/16/2018.....	Morgan Stanley DWD.....		7,531,563	8,000,000	15,221
06406Y	AA	0	BANK OF NY MELLON CORP.....		07/10/2018.....	Various.....		5,144,615	5,500,000	21,954
06849R	AK	8	BARRICK NA FINANCE LLC.....		07/24/2018.....	Stifel, Nicolaus and Co.....		3,334,170	3,000,000	40,729
070101	AH	3	BASIN ELECTRIC PWR COOP.....		01/24/2018.....	Seaport Group.....		3,268,980	3,000,000	35,625
075887	BF	5	Becton Dickinson	3.734%	12/15/24.....	ATHENE.....		242,850	250,000	4,175
097023	CA	1	Boeing Co	3.450%	11/01/28.....	ATHENE.....		2,438,525	2,500,000	0
097023	CB	9	Boeing Co	3.850%	11/01/48.....	Morgan Stanley DWD.....		4,666,650	5,000,000	0
09776U	AB	2	BON SECOURS CHARITY HLTH.....		09/07/2018.....	Raymond James.....		1,066,940	1,000,000	22,569
10112R	BA	1	BOSTON PROPERTIES LP	4.500%	12/01/28.....	ATHENE.....		996,410	1,000,000	0
10373Q	AC	4	BP CAP MARKETS AMERICA.....		10/04/2018.....	Bank of America.....		4,967,750	5,000,000	9,843
10373Q	AE	0	BP CAP MARKETS AMERICA.....		11/01/2018.....	ATHENE.....		250,000	250,000	0

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
10922N AC 7	BRIGHTHOUSE FINANCIAL IN.....			11/16/2018.....	ATHENE.....		1,298,440	1,500,000	22,303
110122 AQ 1	Bristol-Myers Squibb Co.....			01/10/2018.....	Barclays Capital.....		6,178,177	4,670,000	56,413
110122 AX 6	Bristol-Myers Squibb Co.....			10/02/2018.....	Stifel, Nicolaus and Co.....		1,600,497	1,513,000	6,241
11042T AA 1	BRITISH AIR 18-1 AA PTT.....			10/30/2018.....	Oppenheimer & Co.....		3,112,830	3,141,069	13,594
115637 AL 4	BROWN-FORMAN CORP 3.750% 01/15/43.....			01/23/2018.....	Credit Suisse.....		1,818,307	1,849,000	1,926
12117# AB 7	Bureau Veritas Holdings Inc.....			07/16/2018.....	Direct-Private Placement.....		4,000,000	4,000,000	0
12541W AA 8	CH Robinson Worldwide Inc.....			07/24/2018.....	Jefferies & Co.....		1,973,640	2,000,000	24,500
12572Q AH 8	CME Group Inc 4.150% 06/15/48.....			09/07/2018.....	Various.....		12,205,990	12,000,000	91,069
126650 CN 8	CVS Health Corp 5.125% 07/20/45.....			01/09/2018.....	Citigroup Global.....		5,640,700	5,000,000	121,719
126650 CZ 1	CVS Health Corp 5.050% 03/25/48.....			03/06/2018.....	Barclays Capital.....		2,485,750	2,500,000	0
134429 BH 1	Campbell Soup Company 4.800% 03/15/48.....			03/13/2018.....	Various.....		14,953,515	15,000,000	0
161175 BM 5	Charter Comm Opt LLC/Cap.....			04/03/2018.....	Deutsche Bank.....		4,942,300	5,000,000	0
17275R AD 4	Cisco Systems Inc 5.900% 02/15/39.....			10/25/2018.....	Jefferies & Co.....		6,107,800	5,000,000	60,639
19123# AB 4	COCA-COLA BEV SE Series B.....			03/01/2018.....	Direct-Private Placement.....		4,000,000	4,000,000	0
195869 AQ 5	Colonial Pipeline 4.250% 04/15/48.....			04/03/2018.....	Various.....		9,914,250	10,000,000	3,542
20030N CK 5	Comcast Corp 4.000% 03/01/48.....			02/02/2018.....	Citigroup Global.....		1,953,720	2,000,000	0
207597 EL 5	Connecticut Lt & Pwr Co Ct.....			03/19/2018.....	Barclays Capital.....		3,491,495	3,500,000	0
224044 CK 1	Cox Communications Inc.....			05/22/2018.....	Various.....		8,915,299	9,215,000	151,709
22541L AE 3	Credit Suisse FB USA Inc.....			02/06/2018.....	Stifel, Nicolaus and Co.....		6,751,700	5,000,000	22,760
22822V AA 9	Crown Castle International Cor.....			11/15/2018.....	ATHENE.....		993,996	1,000,000	8,462
23371D AE 4	DAE FUNDING LLC 5.750% 11/15/23.....			11/08/2018.....	ATHENE.....		2,399,000	2,400,000	0
235851 AR 3	Danaher Corp 4.375% 09/15/45.....			03/21/2018.....	Wells Fargo Funds.....		5,218,715	4,940,000	4,803
237194 AM 7	Darden Restaurants Inc.....			10/04/2018.....	Seaport Group.....		6,447,770	7,000,000	47,775
23745Q AA 2	DARTMOUTH-HITCH HEALTH.....			02/14/2018.....	Citigroup Global.....		18,993,250	19,000,000	0
25434* AB 9	DIMENSIONAL FUND Series A.....			02/15/2018.....	Direct-Private Placement.....		6,000,000	6,000,000	0
25470D BB 4	DISCOVERY COMMUNICATIONS.....			04/04/2018.....	Tax Free Exchange.....		9,057,993	9,100,000	137,800
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201.....			04/18/2018.....	Guggenheim.....		6,965,000	6,965,000	0
260543 CP 6	Dow Chem Co 5.550% 11/30/48.....			11/28/2018.....	Various.....		3,009,029	3,000,000	0
277432 AP 5	Eastman Chemical 4.650% 10/15/44.....			08/31/2018.....	Barclays Capital.....		2,966,760	3,000,000	54,250
286857 B@ 5	Elizabethtown Gas Company.....			12/20/2018.....	Direct-Private Placement.....		15,000,000	15,000,000	0
29364W BA 5	Entergy Louisiana LLC 4.000% 03/15/33.....			03/20/2018.....	Morgan Stanley DWD.....		1,996,880	2,000,000	0
30231G AW 2	Exxon Mobil Corporation.....			10/03/2018.....	Bank of America.....		5,007,100	5,000,000	19,427
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
31428X AW 6	FedEx Corp 5.100% 01/15/44.....			10/04/2018.....	Barclays Capital.....		4,123,720	4,000,000	47,600
31620M AZ 9	Fidelity National Information.....			10/04/2018.....	Morgan Stanley DWD.....		3,252,039	3,322,000	62,680
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38.....			07/10/2018.....	Various.....		7,810,933	5,232,000	156,019
345370 CS 7	Ford Mtr Co 5.291% 12/08/46.....			01/09/2018.....	Citigroup Global.....		2,694,450	2,500,000	12,125
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
369604 BH 5	General Electric Co 4.500% 03/11/44.....			06/26/2018.....	Various.....		4,784,930	5,000,000	66,875
369604 BQ 5	General Electric Co 5.000% Perpet.....			06/26/2018.....	Goldman Sachs & Company.....		1,960,000	2,000,000	3,611
370334 CG 7	General Mills Inc 4.200% 04/17/28.....			04/03/2018.....	Goldman Sachs & Company.....		4,989,900	5,000,000	0
37045X CG 9	GENERAL MOTORS FINL CO.....			10/02/2018.....	Jefferies & Co.....		1,828,640	2,000,000	19,036
372491 AG 5	GENWORTH HOLDINGS INC 4.800% 02/15/24.....			10/04/2018.....	Tax Free Exchange.....		4,620,953	4,585,000	0
377372 AE 7	Glaxosmithkline Cap Inc.....			10/18/2018.....	Various.....		18,351,990	14,000,000	265,625
39951@ AA 3	WESTIN NATIONAL 4.640% 04/15/48.....			04/17/2018.....	Direct-Private Placement.....		12,000,000	12,000,000	0
39952@ AA 2	TRIANGLE PLAZA 5.180% 11/15/54.....			11/29/2018.....	ATHENE.....		2,000,000	2,000,000	0
40573L AS 5	HALFMOON PARENT INC 4.375% 10/15/28.....			10/04/2018.....	Citigroup Global.....		1,978,140	2,000,000	5,347

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
40573L	AW	6	HALFMOON PARENT INC 4.900% 12/15/48.....		10/04/2018.....	Stifel, Nicolaus and Co.....		981,960	1,000,000	2,994
41242*	BM	3	Hardwood Funding (NBA).....		10/04/2018.....	Direct-Private Placement.....		10,000,000	10,000,000	0
41242*	BN	1	Hardwood Funding (NBA).....		10/04/2018.....	Direct-Private Placement.....		2,000,000	2,000,000	0
427866	AW	8	The Hershey Company 3.375% 08/15/46.....		03/21/2018.....	Various.....		1,320,825	1,495,000	5,326
438516	AT	3	Honeywell International Inc.....		08/30/2018.....	Susquehanna Intl.....		1,664,447	1,352,000	36,177
44329H	AJ	3	HP COMMUNITIES LLC 5.780% 03/15/46.....		07/12/2018.....	Raymond James.....		3,625,745	3,150,000	61,196
45138L	BF	9	IDAHO POWER CO 4.200% 03/01/48.....		03/13/2018.....	JP Morgan.....		9,963,000	10,000,000	0
45866F	AH	7	INTERCONTINENTALEXCHANGE.....		08/31/2018.....	Various.....		16,944,410	17,000,000	12,986
459506	AE	1	Intl Flavors & Fragrances Inc.....		08/30/2018.....	Various.....		4,633,673	5,050,000	46,381
459506	AK	7	Intl Flavors & Fragrances Inc.....		10/02/2018.....	Seaport Group.....		1,010,740	1,000,000	989
459506	AL	5	Intl Flavors & Fragrances Inc.....		09/24/2018.....	Morgan Stanley DWD.....		2,978,340	3,000,000	0
478160	CG	7	Johnson & Johnson 3.750% 03/03/47.....		10/03/2018.....	Jefferies & Co.....		4,729,450	5,000,000	16,667
485170	BB	9	Kansas City Southern 4.700% 05/01/48.....		05/22/2018.....	US Bancorp Piper Jaffrey.....		1,939,620	2,000,000	5,483
487836	BQ	0	Kellogg Company 4.500% 04/01/46.....		10/03/2018.....	Jefferies & Co.....		2,839,290	3,000,000	1,500
489170	AE	0	KENNAMETAL INC 4.625% 06/15/28.....		06/04/2018.....	Bank of America.....		4,963,550	5,000,000	0
494368	BC	6	Kimberly Clark Corp 6.625% 08/01/37.....		10/18/2018.....	Pierpont.....		2,160,984	1,680,000	25,043
494368	BG	7	Kimberly Clark Corp 5.300% 03/01/41.....		10/18/2018.....	Various.....		831,150	725,000	8,557
494368	BL	6	Kimberly Clark Corp 3.700% 06/01/43.....		10/18/2018.....	Jefferies & Co.....		634,704	700,000	10,144
494368	BV	4	Kimberly Clark Corp 3.200% 07/30/46.....		10/18/2018.....	Various.....		422,833	513,000	3,739
494368	BW	2	Kimberly Clark Corp 3.900% 05/04/47.....		10/18/2018.....	Mesirow Capital Markets.....		934,280	1,000,000	18,200
49456B	AP	6	KINDER MORGAN INC/DELAWA.....		08/30/2018.....	Goldman Sachs & Company.....		1,985,680	2,000,000	717
501044	DK	4	Kroger Co 4.650% 01/15/48.....		01/10/2018.....	BNP Paribas.....		5,084,800	5,000,000	108,500
501797	AQ	7	L Brands Inc 6.694% 01/15/27.....		06/18/2018.....	Tax Free Exchange.....		1,258,609	1,125,000	0
50180L	AE	0	Lehman UBS Comm Mtg Trust REMIC Ser 20.....		09/11/2018.....	Interest Capitalization.....		1,040	1,040	0
532457	BR	8	Lilly (Eli) & Co 3.950% 05/15/47.....		10/18/2018.....	BNP Paribas.....		2,892,780	3,000,000	51,679
548661	CR	6	Lowes Companies Inc 5.800% 04/15/40.....		02/02/2018.....	BNP Paribas.....		1,641,455	1,305,000	23,338
548661	DE	4	Lowes Companies Inc 4.250% 09/15/44.....		01/10/2018.....	Southwest Securities.....		900,507	850,000	11,741
56585A	AH	5	MARATHON PETROLEUM CORP.....		10/05/2018.....	Various.....		1,084,652	1,152,000	3,800
56585A	AQ	5	MARATHON PETROLEUM CORP.....		10/02/2018.....	Tax Free Exchange.....		1,473,994	1,500,000	0
571748	BC	5	Marsh & McLennan 4.350% 01/30/47.....		02/06/2018.....	Jefferies & Co.....		5,304,600	5,000,000	4,833
57636Q	AK	0	Mastercard Inc 3.950% 02/26/48.....		10/04/2018.....	Various.....		6,008,670	6,000,000	26,992
583491	AB	1	LEONARDO US HOLDINGS INC.....		01/18/2018.....	Barclays Capital.....		3,590,649	2,797,000	4,011
583491	AC	9	LEONARDO US HOLDINGS INC.....		01/24/2018.....	Barclays Capital.....		1,960,585	1,658,000	3,166
58933Y	AT	2	Merck & Co Inc 3.700% 02/10/45.....		10/03/2018.....	Various.....		4,703,560	5,000,000	28,264
594918	CB	8	Microsoft Corp 4.500% 02/06/57.....		10/03/2018.....	Wells Fargo Funds.....		4,542,436	4,249,000	31,336
641062	AN	4	NESTLE HOLDINGS INC 4.000% 09/24/48.....		10/03/2018.....	Various.....		15,641,300	16,000,000	7,333
64761*	AA	3	NEW ORLEANS 4.467% 03/15/33.....		03/14/2018.....	Direct-Private Placement.....		5,062,822	5,062,822	0
674599	CN	3	Occidental Pete Corp 4.200% 03/15/48.....		10/01/2018.....	Various.....		7,396,275	7,500,000	34,417
677415	CQ	2	Ohio Pwr Co 4.150% 04/01/48.....		03/20/2018.....	RBC Capital Markets.....		9,926,800	10,000,000	0
68233J	BF	0	Oncore Electric 4.100% 11/15/48.....		08/07/2018.....	Citigroup Global.....		4,995,100	5,000,000	0
690742	AH	4	OWENS CORNING INC 4.400% 01/30/48.....		01/23/2018.....	Various.....		3,701,963	3,750,000	0
69349L	AR	9	PNC BANK NA 4.050% 07/26/28.....		10/03/2018.....	Bank of America.....		2,983,740	3,000,000	23,288
69351U	AV	5	PPL Electric Utilities Corp.....		06/11/2018.....	Morgan Stanley DWD.....		4,971,950	5,000,000	0
69373V	AA	3	Pacefunding SERIES 20181A CLASS AA.....		03/19/2018.....	Natixis.....		16,327,531	16,327,531	0
69373V	AB	1	Pacefunding SERIES 20181A CLASS AB.....		07/20/2018.....	Natixis.....		16,327,531	16,327,531	0
69373V	AC	9	Pacefunding SERIES 20181A CLASS BA.....		03/19/2018.....	Natixis.....		2,770,000	2,770,000	0

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
69373V	AD	7		07/20/2018.....	Natixis.....		1,900,000	1,900,000	0
69375P	AA	4		10/23/2018.....	Natixis.....		30,174,000	30,174,000	0
69375P	AB	2		10/23/2018.....	Natixis.....		540,000	540,000	0
695114	CT	3		07/10/2018.....	Mitsubishi.....		4,988,800	5,000,000	0
71338Q	AB	2		01/19/2018.....	Raymond James.....		10,137,700	10,000,000	41,673
713448	DV	7		02/09/2018.....	Stifel, Nicolaus and Co.....		2,011,840	2,000,000	22,444
717081	EK	5		09/04/2018.....	Bank of America.....		4,988,100	5,000,000	0
718546	AL	8		10/03/2018.....	Goldman Sachs & Company.....		5,141,350	5,000,000	94,792
72703P	AB	9		07/19/2018.....	Guggenheim.....		16,957,500	16,957,500	0
737679	DC	1		01/10/2018.....	Stifel, Nicolaus and Co.....		6,030,867	3,923,000	23,244
740189	AP	0		04/03/2018.....	Citigroup Global.....		4,391,305	4,100,000	54,809
743315	AP	8		02/08/2018.....	JP Morgan.....		2,117,260	2,000,000	25,858
743315	AS	2		02/06/2018.....	Keybanc Capital Markets.....		1,117,540	1,070,000	13,854
74340X	BJ	9		06/11/2018.....	Wells Fargo Funds.....		2,963,460	3,000,000	0
74432Q	CD	5		03/22/2018.....	JP Morgan.....		2,500,000	2,500,000	0
745332	CC	8		04/24/2018.....	Jefferies & Co.....		8,617,838	7,100,000	114,816
745332	CE	4		02/02/2018.....	LOOP Capital Markets.....		1,352,733	1,259,000	12,560
76009X	AB	4		12/12/2018.....	Goldman Sachs & Company.....		7,650,000	7,650,000	0
771196	AU	6		07/10/2018.....	Various.....		10,016,663	6,930,000	182,789
79466L	AF	1		10/03/2018.....	Various.....		8,943,750	9,000,000	71,533
806851	AG	6		11/20/2018.....	ATHENE.....		981,110	1,000,000	16,889
808513	AZ	8		10/29/2018.....	Citigroup Global.....		4,979,850	5,000,000	0
81373P	AA	1		10/02/2018.....	Various.....		8,922,870	9,000,000	71,600
833034	AL	5		02/20/2018.....	Citigroup Global.....		5,983,500	6,000,000	0
83546D	AF	5		01/23/2018.....	Guggenheim.....		13,543,490	13,488,750	0
835495	AJ	1		05/22/2018.....	Mesirow Capital Markets.....		1,022,057	910,000	3,343
844895	AW	2		02/08/2018.....	Keybanc Capital Markets.....		2,606,785	2,350,000	41,688
844895	AX	0		02/08/2018.....	Jefferies & Co.....		959,780	1,000,000	13,828
84858*	AA	5		05/10/2018.....	Direct-Private Placement.....		4,000,000	4,000,000	0
84858@	AA	3		05/10/2018.....	Direct-Private Placement.....		5,702,222	5,702,222	0
85205T	AK	6		10/01/2018.....	Various.....		8,960,954	9,000,000	78,583
854502	AA	9		07/24/2018.....	Various.....		1,221,471	1,060,000	18,821
855244	AM	1		02/06/2018.....	Goldman Sachs & Company.....		1,957,660	2,000,000	15,833
86745J	AA	5		10/26/2018.....	Credit Suisse.....		14,996,802	15,000,000	0
86772D	AA	4		12/11/2018.....	Credit Suisse.....		11,823,010	12,000,000	0
86803N	AA	5		11/20/2018.....	Deutsche Bank.....		14,995,698	15,000,000	0
87168*	AA	3		10/11/2018.....	Direct-Private Placement.....		11,400,000	11,400,000	0
87236Y	AF	5		07/10/2018.....	US Bancorp Piper Jaffrey.....		3,843,360	4,000,000	37,033
87236Y	AG	3		10/30/2018.....	ATHENE.....		2,000,000	2,000,000	0
87289B	AJ	3		12/07/2018.....	Various.....		16,666,667	16,666,667	0
87342R	AE	4		11/14/2018.....	Barclays Capital.....		10,000,000	10,000,000	0
882508	BD	5		10/01/2018.....	Various.....		11,149,210	11,000,000	138,910
89255#	AA	9		07/03/2018.....	Direct-Private Placement.....		11,000,000	11,000,000	0
893521	AB	0		04/19/2018.....	Southwest Securities.....		4,559,440	3,325,000	105,661
906548	CN	0		04/03/2018.....	Mitsubishi.....		9,956,700	10,000,000	0
907818	DU	9		02/06/2018.....	Morgan Stanley DWD.....		6,734,500	6,000,000	41,958

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
90931V	AA	4	UNITED AIR 2018-1 A PTT.....		02/07/2018.....	Citigroup Global.....		3,997,200	4,000,000	0
911312	AJ	5	United Parcel Service 6.200% 01/15/38.....		06/08/2018.....	Pierpont.....		931,697	740,000	18,734
911312	BN	5	United Parcel Service 3.750% 11/15/47.....		09/07/2018.....	Various.....		2,447,856	2,650,000	32,021
91324P	DL	3	UnitedHealth Group Inc.....		10/03/2018.....	BNP Paribas.....		6,971,770	7,000,000	76,264
918204	AR	9	VF Corp 6.000% 10/15/33.....		01/03/2018.....	Barclays Capital.....		4,997,160	4,000,000	53,333
918204	AT	5	VF Corp 6.450% 11/01/37.....		01/03/2018.....	Morgan Stanley DWD.....		2,669,120	2,000,000	22,933
92211M	AC	7	VANTAGE DATA CENTERS ISSUER SERIES 20181.....		02/09/2018.....	Guggenheim.....		2,975,000	2,975,000	0
92343V	DV	3	Verizon Communications.....		10/02/2018.....	Citigroup Global.....		5,470,700	5,000,000	13,750
92826C	AF	9	VISA INC CLASS A SHARES.....		02/09/2018.....	Various.....		4,348,080	4,000,000	20,783
92826C	AJ	1	VISA INC CLASS A SHARES.....		10/04/2018.....	Citigroup Global.....		1,835,880	2,000,000	4,867
92854V	AA	3	VIVINT SOLAR FINANCING LLC SERIES 20181A.....		06/04/2018.....	Credit Suisse.....		5,989,590	5,991,521	0
960413	AU	6	WESTLAKE CHEMICAL CORP.....		10/04/2018.....	Various.....		5,121,857	5,795,000	99,568
97068L	AA	6	WILLIS-KNIGHTON MED CTR.....		10/18/2018.....	Goldman Sachs & Company.....		4,000,000	4,000,000	0
98752Y	AP	4	YMCA OF GREATER NY 5.151% 08/01/48.....		10/16/2018.....	JP Morgan.....		8,857,058	8,850,000	973
008474	E*	5	AGNICO EAGLE MINES 4.380% 04/05/28.....	A.....	04/05/2018.....	Direct-Private Placement.....		1,000,000	1,000,000	0
008474	E@	3	AGNICO EAGLE MINES 4.480% 04/05/28.....	A.....	04/05/2018.....	Direct-Private Placement.....		3,000,000	3,000,000	0
00908P	AA	5	AIR CANADA 2017-1AA PTT.....	A.....	10/18/2018.....	Robert W. Baird & Co.....		9,448,200	10,000,000	88,917
06368B	GS	1	BANK OF MONTREAL 3.803% 12/15/32.....	A.....	10/02/2018.....	BNP Paribas.....		2,799,480	3,000,000	34,544
0778FP	AA	7	BELL CANADA 4.464% 04/01/48.....	A.....	03/26/2018.....	RBC Capital Markets.....		10,000,000	10,000,000	0
11271L	AB	8	BROOKFIELD FINANCE INC.....	A.....	01/19/2018.....	Jefferies & Co.....		5,085,150	5,000,000	84,208
136375	BE	1	Canadian National Railway Co.....	A.....	01/24/2018.....	Susquehanna Intl.....		4,220,729	3,030,000	6,214
136375	BZ	4	Canadian National Railway Co.....	A.....	02/07/2018.....	Various.....		3,438,525	3,140,000	36,110
136375	CV	2	Canadian National Railway Co.....	A.....	10/31/2018.....	Wells Fargo Funds.....		4,999,300	5,000,000	0
380956	AE	2	GOLDCORP INC 5.450% 06/09/44.....	A.....	10/01/2018.....	Barclays Capital.....		3,519,830	3,393,000	58,558
56540#	AA	3	Mapleleaf Midstr 4.560% 09/30/25.....	A.....	09/28/2018.....	Direct-Private Placement.....		6,000,000	6,000,000	0
56540#	AB	1	Mapleleaf Midstr 4.980% 09/30/28.....	A.....	09/28/2018.....	Direct-Private Placement.....		2,000,000	2,000,000	0
67077M	AD	0	NUTRIEN LTD 3.000% 04/01/25.....	A.....	04/10/2018.....	Tax Free Exchange.....		5,005,555	5,000,000	3,750
67077M	AF	5	NUTRIEN LTD 5.875% 12/01/36.....	A.....	04/10/2018.....	Tax Free Exchange.....		2,591,739	3,000,000	63,156
67077M	AJ	7	NUTRIEN LTD 3.150% 10/01/22.....	A.....	04/10/2018.....	Tax Free Exchange.....		4,904,348	5,000,000	3,938
67077M	AL	2	NUTRIEN LTD 3.375% 03/15/25.....	A.....	04/10/2018.....	Tax Free Exchange.....		3,993,849	4,000,000	0
67077M	AS	7	NUTRIEN LTD 5.250% 01/15/45.....	A.....	04/10/2018.....	Tax Free Exchange.....		2,139,777	2,000,000	24,792
000000	00	0	CGG SA 6.677% 02/21/24.....	D.....	11/20/2018.....	Various.....		1,350,006	1,443,526	0
000000	00	0	CGG SA 6.677% 02/21/24.....	D.....	02/21/2018.....	Taxable Exchange.....		320,000	320,000	0
00175M	BH	2	American Money Management Cor SERIES 201.....	D.....	11/26/2018.....	MIZUHO.....		13,000,000	13,000,000	0
009279	AC	4	AIRBUS SE 3.950% 04/10/47.....	D.....	10/02/2018.....	Morgan Stanley DWD.....		5,973,960	6,000,000	96,117
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
03329L	AC	5	Anchorage Credit Funding Ltd SERIES 2015.....	D.....	05/14/2018.....	GreensLedge Capital Markets.....		17,033,303	17,000,000	297,831
03330L	AE	8	Anchorage Credit Funding Ltd. SERIES 201.....	D.....	05/03/2018.....	Credit Suisse.....		22,304,700	22,500,000	0
03330P	AA	7	Anchorage Credit Funding Ltd SERIES 2018.....	D.....	01/26/2018.....	GreensLedge Capital Markets.....		27,000,000	27,000,000	0
03330P	AC	3	Anchorage Credit Funding Ltd SERIES 2018.....	D.....	01/26/2018.....	GreensLedge Capital Markets.....		20,000,000	20,000,000	0
03754W	AE	1	Apex Credit CLO LLC SERIES 20161A CLASS.....	D.....	11/09/2018.....	Jefferies & Co.....		22,500,000	22,500,000	0
03754W	AG	6	Apex Credit CLO LLC SERIES 20161A CLASS.....	D.....	11/09/2018.....	Jefferies & Co.....		8,000,000	8,000,000	0
04965D	A*	7	ATRESMEDIA CORPORACION.....	D.....	07/11/2018.....	Direct-Private Placement.....		3,000,000	3,000,000	0
04965D	A@	5	ATRESMEDIA CORPORACION.....	D.....	07/11/2018.....	Direct-Private Placement.....		1,000,000	1,000,000	0
04965F	AG	6	Atrium CDO Corp SERIES 15A CLASS B.....	D.....	11/16/2018.....	Credit Suisse.....		10,000,000	10,000,000	0
09628V	AQ	7	Bluemountain CLO Ltd SERIES 20163A CLASS.....	D.....	11/02/2018.....	Barclays Capital.....		5,500,000	5,500,000	0

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
09659W	2F	0	BNP PARIBAS 4.400% 08/14/28.....	D.....	10/02/2018.....	State Street Global.....		2,941,050	3,000,000	18,333
10901A	AA	4	Brigade Debt Funding I LTD SERIES 20182A.....	D.....	08/30/2018.....	GreensLedge Capital Markets.....		15,000,000	15,000,000	.0
10901A	AC	0	Brigade Debt Funding I LTD SERIES 20182A.....	D.....	08/30/2018.....	GreensLedge Capital Markets.....		20,958,000	21,000,000	.0
111021	AL	5	British Telecom PLC 5.125% 12/04/28.....	D.....	11/29/2018.....	Citigroup Global.....		2,987,700	3,000,000	.0
12594K	AB	8	CNH INDUSTRIAL NV 3.850% 11/15/27.....	D.....	10/04/2018.....	Barclays Capital.....		4,693,000	5,000,000	77,000
15137E	BC	6	CENT CLO LP SERIES 201421A CLASS A1.....	D.....	07/12/2018.....	JP Morgan.....		24,937,500	25,000,000	.0
17275G	AA	4	Cirrus Funding 2018-1 Ltd SERIES 20181A.....	D.....	11/02/2018.....	GreensLedge Capital Markets.....		20,100,000	20,100,000	.0
17275G	AC	0	Cirrus Funding 2018-1 Ltd SERIES 20181A.....	D.....	11/02/2018.....	GreensLedge Capital Markets.....		15,500,000	15,500,000	.0
19123M	AC	7	COCA-COLA EUROPEAN PARTN.....	D.....	04/12/2018.....	Tax Free Exchange.....		2,506,079	2,500,000	.0
197361	AG	3	Cent CLO LP SERIES 201828A CLASS A2.....	D.....	11/01/2018.....	Morgan Stanley DWD.....		38,000,000	38,000,000	.0
2027A0	JN	0	COMMONWEALTH BANK AUST.....	D.....	02/02/2018.....	BNP Paribas.....		6,657,502	6,722,000	13,252
21684A	AD	8	COOPERATIEVE RABOBANK UA.....	D.....	02/09/2018.....	Credit Agricole Securities.....		2,222,640	2,000,000	2,625
21684A	AF	3	COOPERATIEVE RABOBANK UA.....	D.....	11/20/2018.....	ATHENE.....		933,670	1,000,000	12,708
34955Y	AL	3	Fortress Credit BSL Limited SERIES 20181.....	D.....	07/17/2018.....	Goldman Sachs & Company.....		24,000,000	24,000,000	.0
38175U	AN	2	Golub Capital Partners CLO L SERIES 2018.....	D.....	08/15/2018.....	Wells Fargo Funds.....		16,995,362	17,000,000	.0
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
41154X	AJ	4	Harbor Park CLO Ltd SERIES 20181A CLASS.....	D.....	11/15/2018.....	Morgan Stanley DWD.....		16,500,000	16,500,000	.0
48250L	AN	9	KKR Financial CLO Ltd SERIES 9 CLASS B1R.....	D.....	12/04/2018.....	Robert W. Baird & Co.....		1,982,820	2,000,000	12,094
48251M	AU	0	KKR Financial CLO Ltd SERIES 15 CLASS BR.....	D.....	11/20/2018.....	Credit Suisse.....		40,500,000	40,500,000	.0
55953H	BA	0	Magnetite CLO Ltd SERIES 201512A CLASS B.....	D.....	08/14/2018.....	MIZUHO.....		8,960,000	8,960,000	.0
585055	BU	9	Medtronic PLC 4.625% 03/15/45.....	D.....	10/03/2018.....	BNP Paribas.....		3,138,960	3,000,000	7,708
61034H	AE	4	Monroe Capital MML CLO VI, LT SERIES 201.....	D.....	02/01/2018.....	Deutsche Bank.....		10,000,000	10,000,000	.0
61034H	AG	9	Monroe Capital MML CLO VI, LT SERIES 201.....	D.....	02/01/2018.....	Deutsche Bank.....		9,000,000	9,000,000	.0
62947Q	AY	4	NXP BV / NXP Funding LLC.....	D.....	12/03/2018.....	Various.....		2,004,380	2,000,000	.0
62947Q	AZ	1	NXP BV / NXP Funding LLC.....	D.....	12/03/2018.....	Credit Suisse.....		1,999,420	2,000,000	.0
65557F	AH	9	NORDEA BANK AB 4.625% 09/13/33.....	D.....	09/06/2018.....	Bank of America.....		10,000,000	10,000,000	.0
67107K	BH	8	OCP CLO Ltd SERIES 20147A CLASS B2R.....	D.....	08/22/2018.....	Citigroup Global.....		10,000,000	10,000,000	.0
67575X	AC	5	Octagon Investment Partners 3 SERIES 201.....	D.....	12/07/2018.....	JP Morgan.....		9,001,014	9,130,670	52,869
67590A	BD	3	Octagon Investment Partners X SERIES 201.....	D.....	11/27/2018.....	Robert W. Baird & Co.....		22,500,000	22,500,000	121,959
67590X	AU	6	Octagon Investment Partners 2 SERIES 201.....	D.....	07/05/2018.....	Morgan Stanley DWD.....		18,000,000	18,000,000	.0
67591E	AU	7	Octagon Investment Partners 2 SERIES 201.....	D.....	11/16/2018.....	Morgan Stanley DWD.....		50,000,000	50,000,000	.0
68236L	AC	0	One Eleven Funding Ltd SERIES 20182A CLA.....	D.....	07/06/2018.....	Citigroup Global.....		4,000,000	4,000,000	.0
68236L	AE	6	One Eleven Funding Ltd SERIES 20182A CLA.....	D.....	07/06/2018.....	Citigroup Global.....		22,000,000	22,000,000	.0
767201	AL	0	Rio Tinto Finance 5.200% 11/02/40.....	D.....	04/03/2018.....	Barclays Capital.....		2,414,657	2,075,000	45,858
76720A	AG	1	RIO TINTO FIN USA PLC 4.125% 08/21/42.....	D.....	09/07/2018.....	Barclays Capital.....		1,956,140	2,000,000	4,583
822582	BF	8	SHELL INTERNATIONAL FIN.....	D.....	10/03/2018.....	Various.....		9,258,620	9,000,000	145,833
82620K	AF	0	SIEMENS FINANCIERINGSMAT.....	D.....	10/03/2018.....	Various.....		7,517,111	7,242,000	99,712
87240U	AG	5	TCW Gem Ltd SERIES 20181A CLASS B2.....	D.....	04/12/2018.....	Natixis.....		25,000,000	25,000,000	.0
87240U	AH	3	TCW Gem Ltd SERIES 20181A CLASS C.....	D.....	04/12/2018.....	Natixis.....		12,000,000	12,000,000	.0
88032W	AH	9	TENCENT HOLDINGS LTD 3.925% 01/19/38.....	D.....	01/11/2018.....	Bank of America.....		2,998,770	3,000,000	.0
88432F	AY	5	Wind River CLO Ltd SERIES 20151A CLASS A.....	D.....	11/08/2018.....	Barclays Capital.....		6,000,000	6,000,000	.0
88432F	BA	6	Wind River CLO Ltd SERIES 20151A CLASS B.....	D.....	11/08/2018.....	Barclays Capital.....		32,830,000	32,830,000	.0
88433B	AS	6	Wind River CLO Ltd SERIES 20162A CLASS B.....	D.....	11/16/2018.....	Morgan Stanley DWD.....		16,500,000	16,500,000	.0
88434G	AC	9	Wind River CLO Ltd SERIES 20173A CLASS B.....	D.....	12/07/2018.....	Robert W. Baird & Co.....		6,918,562	7,000,000	45,844
902133	AG	2	Tyco Electronics 7.125% 10/01/37.....	D.....	04/02/2018.....	Pierpont.....		10,663,683	7,639,000	25,676
92330E	AR	8	Venture CDO Ltd SERIES 201419A CLASS BR.....	D.....	11/16/2018.....	Citigroup Global.....		44,500,000	44,500,000	.0
92331X	AJ	3	Venture CDO Ltd SERIES 201835A CLASS BF.....	D.....	10/17/2018.....	Jefferies & Co.....		8,500,000	8,500,000	.0

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
92857W	BM	1	Vodafone Group PLC 5.250% 05/30/48.....	D.....	10/02/2018.....	Various.....		9,950,320	10,000,000	36,167	
94949L	AS	9	Wellfleet CLO Ltd SERIES 20162A CLASS CR.....	D.....	10/26/2018.....	ATHENE.....		1,000,000	1,000,000	.0	
961214	DW	0	Westpac Bkg Corp 3.400% 01/25/28.....	D.....	07/10/2018.....	BMO Capital Markets.....		1,188,511	1,239,000	19,542	
G6363#	AC	1	NAC Aviation 29 DAC Series C.....	D.....	02/22/2018.....	Direct-Private Placement.....		5,000,000	5,000,000	.0	
G6363#	AD	9	NAC Aviation 29 DAC Series D.....	D.....	02/22/2018.....	Direct-Private Placement.....		2,500,000	2,500,000	.0	
Q8806#	AB	3	Tabcorp Finance 4.720% 06/12/28.....	C.....	06/12/2018.....	Direct-Private Placement.....		6,000,000	6,000,000	.0	
Q8806#	AC	1	Tabcorp Finance 4.820% 06/12/30.....	C.....	06/12/2018.....	Direct-Private Placement.....		6,000,000	6,000,000	.0	
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,912,944,352	1,882,868,772	5,860,893	
Bonds - Hybrid Securities											
539439	AT	6	Lloyds TSB Group PLC 4.550% 08/16/28.....	D.....	08/30/2018.....	Various.....		10,966,970	11,000,000	6,825	
4899999. Total - Bonds - Hybrid Securities.....								10,966,970	11,000,000	6,825	
Bonds - Bank Loans											
05377J	AP	7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA.....		02/13/2018.....	Tax Free Exchange.....		19,594,587	19,564,751	164,550	
24702N	AZ	3	DELL INTERNATIONAL LLC SYNDICATED BANK L.....		01/01/2018.....	Tax Free Exchange.....		13,447,271	13,496,925	1,573	
40471*	AA	4	FIRMA First Lien Term Loan.....		12/21/2018.....	Direct-Private Placement.....		2,962,500	3,000,000	.0	
513076	AZ	2	LAMAR MEDIA CORP SYNDICATED BANK LOAN.....		03/26/2018.....	JP Morgan.....		993,756	995,000	.0	
51783Q	AP	3	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN.....		03/27/2018.....	Tax Free Exchange.....		14,760,261	14,738,625	.0	
59511F	AB	0	MICRON TECHNOLOGY SYNDICATED BANK LOAN.....		04/27/2018.....	Tax Free Exchange.....		697,501	682,500	78	
61033#	AA	7	MONROE Capital Private Feeder Senior Sec.....		12/21/2018.....	Direct-Private Placement.....		3,825,000	3,825,000	.0	
61033#	AB	5	MONROE Capital Private Feeder Junior Sec.....		12/21/2018.....	Direct-Private Placement.....		425,000	425,000	.0	
61033*	AA	1	MONROE Capital Private Feeder Senior Sec.....		12/21/2018.....	Direct-Private Placement.....		3,825,000	3,825,000	.0	
61033*	AB	9	MONROE Capital Private Feeder Junior Sec.....		12/21/2018.....	Direct-Private Placement.....		425,000	425,000	.0	
61033@	AA	9	MONROE Capital Private Feeder Senior Sec.....		12/21/2018.....	Direct-Private Placement.....		3,825,000	3,825,000	.0	
61033@	AB	7	MONROE Capital Private Feeder Junior Sec.....		12/21/2018.....	Direct-Private Placement.....		425,000	425,000	.0	
61034*	AA	0	MONROE Capital Private Feeder Senior Sec.....		12/21/2018.....	Direct-Private Placement.....		3,825,000	3,825,000	.0	
61034*	AB	8	MONROE Capital Private Feeder Junior Sec.....		12/21/2018.....	Direct-Private Placement.....		425,000	425,000	.0	
BL2648	48	5	Paperworks Industries Inc Bank Loan.....		02/28/2018.....	Restructured.....		771,875	812,500	.0	
87951Y	AS	0	TELESAT LLC SYNDICATED BANK LOAN.....	A.....	04/27/2018.....	Tax Free Exchange.....		725,876	719,716	.0	
8299999. Total - Bonds - Bank Loans.....								70,953,627	71,010,017	166,201	
8399997. Total - Bonds - Part 3.....								2,570,495,244	2,551,100,406	11,127,610	
8399998. Total - Bonds - Summary Item from Part 5.....								26,395,995	27,447,927	109,886	
8399999. Total - Bonds.....								2,596,891,239	2,578,548,333	11,237,496	
Common Stocks - Industrial and Miscellaneous											
31338\$	11	2	FHLB - Dallas Class B.....		12/27/2018.....	Various.....	172,941,000	17,294,100	XXX	.0	
BR3742	A9	3	Paperworks Industries Inc.....		02/28/2018.....	Restructured.....	130,000,000	3,300,000	XXX	.0	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								20,594,100	XXX	.0	
Common Stocks - Mutual Funds											
89154Q	23	2	Touchstone Funds Small Company Fund R6.....		12/27/2018.....	Direct-Private Placement.....	20,416,410	95,443	XXX	.0	
89154Q	27	3	Touchstone Funds Large Cap Focused Fund.....		12/27/2018.....	Direct-Private Placement.....	2,327,430	91,099	XXX	.0	
9299999. Total - Common Stocks - Mutual Funds.....								186,542	XXX	.0	
9799997. Total - Common Stocks - Part 3.....								20,780,642	XXX	.0	
9799998. Total - Common Stocks - Summary Item from Part 5.....								3,742,955	XXX	.0	
9799999. Total - Common Stocks.....								24,523,597	XXX	.0	
9899999. Total - Preferred and Common Stocks.....								24,523,597	XXX	.0	
9999999. Total - Bonds, Preferred and Common Stocks.....								2,621,414,836	XXX	11,237,496	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	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		
Bonds - U.S. Government																								
3620AS	W5	4	Government National Mortgage A	738768	..	12/01/2018.	Paydown			1,097,420	1,097,420	1,151,433	1,149,668	0	(52,248)	0	(52,248)	0	1,097,420	0	0	0	22,718	09/15/2041.
36225A	PD	6	Government Natl Mtg Assn Pool	780420	..	12/01/2018.	Paydown			4,101	4,101	4,206	4,166	0	(66)	0	(66)	0	4,101	0	0	0	161	08/15/2026.
36225A	UH	1	Government Natl Mtg Assn Pool	780584	..	12/01/2018.	Paydown			4,998	4,998	5,046	5,023	0	(26)	0	(26)	0	4,998	0	0	0	193	06/15/2027.
36230K	L4	1	Government National Mortgage A	751247	..	12/01/2018.	Paydown			1,201,147	1,201,147	1,255,949	1,253,667	0	(52,520)	0	(52,520)	0	1,201,147	0	0	0	25,903	10/15/2040.
38373A	EF	9	Government National Mortgage A REMIC	Se	..	12/01/2018.	Paydown			1,456,195	1,456,195	1,408,641	1,434,397	0	21,798	0	21,798	0	1,456,195	0	0	0	33,054	08/20/2039.
38373M	4Z	0	Government Natl Mtg Assn SERIES	20093 CL	..	12/01/2018.	Paydown			0	0	430,032	407,832	0	(407,832)	0	(407,832)	0	0	0	0	51,513	10/16/2048.	
38374U	N7	2	Government Natl Mtg Assn REMIC	Ser 2009	..	12/01/2018.	Paydown			966,403	966,403	922,915	948,113	0	18,289	0	18,289	0	966,403	0	0	0	22,331	06/20/2039.
38374U	S2	8	Government Natl Mtg Assn REMIC	Ser 200	..	12/01/2018.	Paydown			2,690,896	2,690,896	2,563,078	2,638,080	0	52,816	0	52,816	0	2,690,896	0	0	0	61,687	06/20/2039.
38374V	AX	7	Government Natl Mtg Assn REMIC	Ser 2009	..	06/01/2018.	Paydown			9,874,847	9,874,847	9,890,276	9,859,365	0	15,482	0	15,482	0	9,874,847	0	0	0	111,989	07/20/2037.
38374V	AY	5	Government Natl Mtg Assn REMIC	Ser 200	..	12/01/2018.	Paydown			3,085,050	3,085,050	3,038,774	3,058,568	0	26,482	0	26,482	0	3,085,050	0	0	0	101,881	06/20/2039.
38374V	HM	4	Government Natl Mtg Assn REMIC	Ser 200	..	12/01/2018.	Paydown			6,620,766	6,620,766	6,715,940	6,614,008	0	6,758	0	6,758	0	6,620,766	0	0	0	164,470	06/20/2038.
38374V	WK	1	Government Natl Mtg Assn REMIC	Ser 2009	..	12/01/2018.	Paydown			3,076,128	3,076,128	3,116,502	3,072,170	0	3,958	0	3,958	0	3,076,128	0	0	0	78,750	06/20/2038.
38376E	J2	2	Government Natl Mtg Assn REMIC	Ser 200	..	12/01/2018.	Paydown			4,303,188	4,303,188	4,098,786	4,238,315	0	64,872	0	64,872	0	4,303,188	0	0	0	90,053	11/16/2024.
38376F	FD	9	Government Natl Mtg Assn REMIC	Ser 200	..	12/01/2018.	Paydown			1,041,230	1,041,230	1,006,088	1,026,443	0	14,787	0	14,787	0	1,041,230	0	0	0	24,241	08/20/2039.
38376G	GN	4	Government Natl Mtg Assn SERIES	201040 C	..	12/01/2018.	Paydown			0	0	12,502	10,543	0	(10,543)	0	(10,543)	0	0	0	0	1,071	12/16/2043.	
38376P	4N	7	Government Natl Mtg Assn REMIC	Ser 200	..	12/01/2018.	Paydown			2,420,837	2,420,837	2,407,159	2,411,842	0	8,995	0	8,995	0	2,420,837	0	0	0	55,218	12/20/2039.
38376Y	D7	3	Government Natl Mtg Assn REMIC	Ser 201	..	12/01/2018.	Paydown			13,297,404	13,297,404	13,297,404	13,297,404	0	0	0	0	13,297,404	0	0	0	304,749	09/20/2038.	
38377E	HD	9	Government Natl Mtg Assn REMIC	Ser 201	..	12/01/2018.	Paydown			5,164,368	5,164,368	5,203,100	5,161,689	0	2,679	0	2,679	0	5,164,368	0	0	0	118,379	04/20/2039.
38377R	L6	0	Government Natl Mtg Assn REMIC	Ser 201	..	09/10/2018.	Sun Trust Robinson Humphrey			7,447,730	7,150,000	7,637,094	7,447,187	0	(16,711)	0	(16,711)	0	7,430,475	0	17,255	17,255	252,038	12/20/2040.
38377Y	W4	8	Government National Mortgage A SERIES	20	..	12/20/2018.	Paydown			0	0	190,666	172,159	0	(172,159)	0	(172,159)	0	0	0	0	18,053	10/20/2041.	
912828	A3	4	United States Treasury		..	11/30/2018.	Maturity			8,000,000	8,000,000	7,969,688	7,973,081	0	26,919	0	26,919	0	8,000,000	0	0	0	100,000	11/30/2018.
912828	H3	7	United States Treasury		..	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	24,062	01/15/2018.
912828	JH	4	United States Treasury		..	08/15/2018.	Maturity			100,000	100,000	102,172	100,163	0	(163)	0	(163)	0	100,000	0	0	0	4,000	08/15/2018.
912828	M6	4	United States Treasury		..	11/15/2018.	Maturity			350,000	350,000	348,975	349,124	0	876	0	876	0	350,000	0	0	0	2,188	11/15/2018.
912828	RE	2	United States Treasury		..	08/31/2018.	Maturity			115,000	115,000	115,638	115,096	0	(96)	0	(96)	0	115,000	0	0	0	1,725	08/31/2018.
912828	T4	2	United States Treasury		..	09/30/2018.	Maturity			110,000	110,000	109,433	109,602	0	398	0	398	0	110,000	0	0	0	825	09/30/2018.
0599999.	Total - Bonds - U.S. Government				..			77,927,708	77,629,978	78,496,907	78,357,569	0	(447,119)	0	(447,119)	0	(447,119)	0	77,910,453	0	17,255	17,255	1,671,252	XXX
Bonds - U.S. Special Revenue and Special Assessment																								
199098	CG	7	COLUMBUS-FRANKLIN CNTY OHIO		..	08/15/2018.	Call	100.0000		210,000	210,000	206,152	206,776	0	151	0	151	0	206,927	0	3,073	3,073	13,913	08/15/2027.
3128M8	2R	4	FREDDIE MAC G06784	3.500% 10/01/41	..	12/01/2018.	Paydown			5,072,079	5,072,079	5,195,609	5,185,592	0	(113,513)	0	(113,513)	0	5,072,079	0	0	0	90,571	10/01/2041.
3128M8	FH	2	FREDDIE MAC G06168	3.500% 11/01/40	..	12/01/2018.	Paydown			1,156,148	1,156,148	1,127,424	1,129,809	0	26,339	0	26,339	0	1,156,148	0	0	0	21,339	11/01/2040.
3128M9	CN	0	FREDDIE MAC G06977	3.000% 04/01/42	..	12/01/2018.	Paydown			1,500,448	1,500,448	1,532,098	1,529,281	0	(28,833)	0	(28,833)	0	1,500,448	0	0	0	25,589	04/01/2042.
3128MJ	MB	3	Federal Home Loan Mtg Corp	G08353	..	12/01/2018.	Paydown			960,180	960,180	959,129	959,079	0	1,100	0	1,100	0	960,180	0	0	0	22,498	07/01/2039.
3128MJ	Q9	4	Federal Home Loan Mtg Corp	G08479	..	12/01/2018.	Paydown			473,704	473,704	487,471	486,397	0	(12,693)	0	(12,693)	0	473,704	0	0	0	8,510	03/01/2042.
3128MJ	VM	9	Federal Home Loan Mtg Corp	G08619	..	12/01/2018.	Paydown			406,372	406,372	415,960	415,558	0	(9,186)	0	(9,186)	0	406,372	0	0	0	6,261	12/01/2044.
3128S2	SH	5	FREDDIE MAC T61420	3.000% 11/01/42	..	12/01/2018.	Paydown			1,810,919	1,810,919	1,860,437	1,855,461	0	(44,542)	0	(44,542)	0	1,810,919	0	0	0	31,128	11/01/2042.
31292H	X3	3	Federal Home Ln Mtg Corp	C01598	..	12/01/2018.	Paydown			231,106	231,106	238,960	237,787	0	(6,681)	0	(6,681)	0	231,106	0	0	0	5,940	08/01/2033.
31292S	A3	4	FREDDIE MAC C09026	2.500% 01/01/43	..	12/01/2018.	Paydown			326,435	326,435	323,375	323,620	0	2,815	0	2,815	0	326,435	0	0	0	4,561	01/01/2043.
312933	NC	4	FREDDIE MAC A86687	4.500% 06/01/39	..	12/01/2018.	Paydown			1,162,984	1,162,984	1,143,722	1,145,532	0	17,452	0	17,452	0	1,162,984	0	0	0	32,652	06/01/2039.
312939	3G	4	FREDDIE MAC A91699	5.000% 04/01/40	..	12/01/2018.	Paydown			1,142,248	1,142,248	1,182,226	1,178,744	0	(36,496)	0	(36,496)	0	1,142,248	0	0	0	28,496	04/01/2040.
312942	FT	7	FREDDIE MAC A93778	4.000% 09/01/40	..	12/01/2018.	Paydown			4,066,561	4,066,561	4,191,099	4,181,289	0	(114,729)	0	(114,729)	0	4,066,561	0	0	0	84,889	09/01/2040.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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	Contractual Maturity Date
CUSIP Identification	Description											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.						
312945	2S	6	FREDDIE MAC A97085 4.500% 02/01/41.....	..	12/01/2018.	Paydown.....	.....	236,754	236,754	239,270	238,738	.....0	.....(1,984)	.....0	.....(1,984)	.....0	236,754	.....0	.....0	.....0	7,673	02/01/2041.
312946	P5	9	FREDDIE MAC A97644 4.000% 03/01/41.....	..	12/01/2018.	Paydown.....	.....	1,740,571	1,740,571	1,805,842	1,800,293	.....0	.....(59,722)	.....0	.....(59,722)	.....0	1,740,571	.....0	.....0	.....0	42,210	03/01/2041.
31296R	PL	6	Federal Home Ln Mtg Corp A16727.....	..	12/01/2018.	Paydown.....	.....	186,489	186,489	192,710	191,894	.....0	.....(5,405)	.....0	.....(5,405)	.....0	186,489	.....0	.....0	.....0	6,073	12/01/2033.
3132GS	EU	9	FREDDIE MAC Q07047 3.000% 03/01/42.....	..	12/01/2018.	Paydown.....	.....	2,642,063	2,642,063	2,642,063	2,642,063	.....0	.....0	.....0	.....0	.....0	2,642,063	.....0	.....0	.....0	53,759	03/01/2042.
3132GS	TW	9	FREDDIE MAC Q07465 3.500% 04/01/42.....	..	12/01/2018.	Paydown.....	.....	1,956,032	1,956,032	2,018,992	2,014,582	.....0	.....(58,550)	.....0	.....(58,550)	.....0	1,956,032	.....0	.....0	.....0	35,253	04/01/2042.
3132HP	Z7	2	Federal Home Ln Mtg Corp Q13466.....	..	12/01/2018.	Paydown.....	.....	2,896,217	2,896,217	3,023,832	3,012,835	.....0	.....(116,617)	.....0	.....(116,617)	.....0	2,896,217	.....0	.....0	.....0	50,004	11/01/2042.
3132J6	GQ	1	Federal Home Loan Mtg Corp Q15206.....	..	12/01/2018.	Paydown.....	.....	1,887,691	1,887,691	1,844,038	1,846,561	.....0	.....41,130	.....0	.....41,130	.....0	1,887,691	.....0	.....0	.....0	27,575	01/01/2043.
31368H	NW	9	Federal Natl Mtg Assn 190405.....	..	12/01/2018.	Paydown.....	.....	1,032,988	1,032,988	1,021,044	1,021,596	.....0	.....11,392	.....0	.....11,392	.....0	1,032,988	.....0	.....0	.....0	21,289	10/01/2040.
3136A1	WW	1	Fannie Mae REMIC Ser 2011-106 CI LU.....	..	11/14/2018.	Sun Trust Robinson Humphrey.....	.....	11,831,065	11,808,924	11,934,393	11,804,561	.....0	.....(9,419)	.....0	.....(9,419)	.....0	11,795,143	.....0	35,923	35,923	399,535	09/25/2034.
3136A1	WW	1	Fannie Mae REMIC Ser 2011-106 CI LU.....	..	11/01/2018.	Paydown.....	.....	6,318,659	6,318,659	6,385,795	6,316,325	.....0	.....2,334	.....0	.....2,334	.....0	6,318,659	.....0	.....0	.....0	107,100	09/25/2034.
3137A7	NB	2	Federal Home Ln Mtg Corp REMIC Ser 382.....	..	12/01/2018.	Paydown.....	.....	196,630	196,630	184,771	194,539	.....0	.....2,091	.....0	.....2,091	.....0	196,630	.....0	.....0	.....0	6,882	02/15/2036.
3137A8	EJ	3	Federal Home Ln Mtg Corp REMIC Ser 382.....	..	12/01/2018.	Paydown.....	.....	1,584,243	1,584,243	1,681,278	1,649,416	.....0	.....(65,172)	.....0	.....(65,172)	.....0	1,584,243	.....0	.....0	.....0	48,919	03/15/2041.
3137AM	M6	1	Federal Home Ln Mtg Corp REMIC Ser 402.....	..	12/01/2018.	Paydown.....	.....	2,458,096	2,458,096	2,471,923	2,464,788	.....0	.....(6,692)	.....0	.....(6,692)	.....0	2,458,096	.....0	.....0	.....0	55,922	02/15/2042.
3137B2	FH	8	FREDDIE MAC SERIES 4206 CLASS EU.....	..	01/01/2018.	Paydown.....	.....	930	930	927	927	.....0	.....3	.....0	.....3	.....0	930	.....0	.....0	.....0	2	05/15/2033.
3137BH	UW	5	Freddie Mac 3.000% 04/15/35.....	..	06/18/2018.	FTN Financial Capital Markets.....	.....	3,783,750	4,000,000	3,915,156	3,920,695	.....0	.....822	.....0	.....822	.....0	3,921,517	.....0	...(137,767)	...(137,767)	66,667	04/15/2035.
31385X	NR	4	Federal Natl Mtg Assn Pool 555800.....	..	12/01/2018.	Paydown.....	.....	153,917	153,917	159,256	158,536	.....0	.....(4,619)	.....0	.....(4,619)	.....0	153,917	.....0	.....0	.....0	4,379	10/01/2033.
3138A4	4Z	5	Fannie Mae AH3539 4.000% 02/01/41.....	..	12/01/2018.	Paydown.....	.....	1,708,943	1,708,943	1,692,655	1,693,246	.....0	.....15,697	.....0	.....15,697	.....0	1,708,943	.....0	.....0	.....0	44,863	02/01/2041.
3138AX	CF	6	Fannie Mae AJ5469 3.500% 11/01/41.....	..	12/01/2018.	Paydown.....	.....	1,394,422	1,394,422	1,407,930	1,406,605	.....0	.....(12,183)	.....0	.....(12,183)	.....0	1,394,422	.....0	.....0	.....0	27,100	11/01/2041.
3138EK	RA	5	Fannie Mae AL3180 3.000% 01/01/43.....	..	06/21/2018.	Morgan Stanley DWD.....	.....	3,003,630	3,092,043	3,046,145	3,048,267	.....0	.....100	.....0	.....100	.....0	3,048,367	.....0	...(44,737)	...(44,737)	51,534	01/01/2043.
3138EK	RA	5	Fannie Mae AL3180 3.000% 01/01/43.....	..	12/01/2018.	Paydown.....	.....	1,455,529	1,455,529	1,433,923	1,434,922	.....0	.....20,607	.....0	.....20,607	.....0	1,455,529	.....0	.....0	.....0	21,526	01/01/2043.
3138EN	2P	3	Fannie Mae AL6181 3.000% 11/01/44.....	..	12/01/2018.	Paydown.....	.....	677,510	677,510	690,637	690,020	.....0	.....(12,510)	.....0	.....(12,510)	.....0	677,510	.....0	.....0	.....0	11,103	11/01/2044.
3138EP	QJ	6	FNMA AL 6756 3.901% 03/01/45.....	..	12/01/2018.	Paydown.....	.....	340,290	340,290	370,916	368,558	.....0	.....(28,268)	.....0	.....(28,268)	.....0	340,290	.....0	.....0	.....0	7,320	03/01/2045.
3138L3	Q6	5	FN AM3176 3.770% 05/01/43.....	..	12/01/2018.	Paydown.....	.....	83,664	83,664	86,043	85,843	.....0	.....(2,179)	.....0	.....(2,179)	.....0	83,664	.....0	.....0	.....0	1,723	05/01/2043.
3138L6	5P	9	Fannie Mae 4.130% 07/01/44.....	..	12/01/2018.	Paydown.....	.....	129,075	129,075	143,515	142,350	.....0	.....(13,275)	.....0	.....(13,275)	.....0	129,075	.....0	.....0	.....0	2,912	07/01/2044.
3138L7	LJ	3	Fannie Mae 3.700% 10/01/29.....	..	12/01/2018.	Paydown.....	.....	178,178	178,178	191,876	189,284	.....0	.....(11,106)	.....0	.....(11,106)	.....0	178,178	.....0	.....0	.....0	3,632	10/01/2029.
3138L7	W2	8	Fannie Mae 4.090% 11/01/39.....	..	12/01/2018.	Paydown.....	.....	150,781	150,781	164,186	162,901	.....0	.....(12,120)	.....0	.....(12,120)	.....0	150,781	.....0	.....0	.....0	3,399	11/01/2039.
3138L8	6R	0	FNMA 3.430% 03/01/40.....	..	12/01/2018.	Paydown.....	.....	143,899	143,899	152,533	151,652	.....0	.....(7,753)	.....0	.....(7,753)	.....0	143,899	.....0	.....0	.....0	2,722	03/01/2040.
3138L8	VF	8	FNMA 3.670% 01/01/45.....	..	06/18/2018.	Citigroup Global.....	.....	5,686,815	5,864,113	6,008,883	5,997,471	.....0	.....(2,300)	.....0	.....(2,300)	.....0	5,995,171	.....0	...(308,356)	...(308,356)	120,758	01/01/2045.
3138L8	VF	8	FNMA 3.670% 01/01/45.....	..	12/01/2018.	Paydown.....	.....	278,676	278,676	287,596	286,898	.....0	.....(8,222)	.....0	.....(8,222)	.....0	278,676	.....0	.....0	.....0	5,152	01/01/2045.
3138L8	W8	3	FNMA 3.410% 01/01/32.....	..	12/01/2018.	Paydown.....	.....	89,876	89,876	93,864	93,224	.....0	.....(3,348)	.....0	.....(3,348)	.....0	89,876	.....0	.....0	.....0	1,802	01/01/2032.
3138M0	BE	9	Fannie Mae AO8136 3.000% 08/01/42.....	..	12/01/2018.	Paydown.....	.....	6,334,361	6,334,361	6,497,669	6,484,137	.....0	.....(149,776)	.....0	.....(149,776)	.....0	6,334,361	.....0	.....0	.....0	113,450	08/01/2042.
3138NY	GE	9	Fannie Mae AR1996 3.000% 02/01/43.....	..	06/21/2018.	Morgan Stanley DWD.....	.....	11,651,038	11,986,279	11,664,148	11,680,611	.....0	.....5,574	.....0	.....5,574	.....0	11,686,185	.....0	.....(35,147)	.....(35,147)	199,771	02/01/2043.
3138NY	GE	9	Fannie Mae AR1996 3.000% 02/01/43.....	..	12/01/2018.	Paydown.....	.....	1,436,153	1,436,153	1,400,655	1,402,459	.....0	.....33,694	.....0	.....33,694	.....0	1,436,153	.....0	.....0	.....0	18,689	02/01/2043.
3138W1	F4	4	Fannie Mae AR3786 3.000% 02/01/43.....	..	06/21/2018.	Morgan Stanley DWD.....	.....	4,409,110	4,538,894	4,450,953	4,457,102	.....0	.....624	.....0	.....624	.....0	4,457,725	.....0	...(48,615)	...(48,615)	75,648	02/01/2043.
3138W1	F4	4	Fannie Mae AR3786 3.000% 02/01/43.....	..	12/01/2018.	Paydown.....	.....	493,758	493,758	484,192	484,861	.....0	.....8,898	.....0	.....8,898	.....0	493,758	.....0	.....0	.....0	6,426	02/01/2043.
3138W9	G8	7	Fannie Mae AS0222 4.000% 08/01/43.....	..	12/01/2018.	Paydown.....	.....	2,343,057	2,343,057	2,448,128	2,442,597	.....0	.....(99,540)	.....0	.....(99,540)	.....0	2,343,057	.....0	.....0	.....0	49,356	08/01/2043.
3138WT	UM	6	Fannie Mae AT5987 3.000% 04/01/43.....	..	12/01/2018.	Paydown.....	.....	5,248,419	5,248,419	5,067,594	5,073,980	.....0	.....174,439	.....0	.....174,439	.....0	5,248,419	.....0	.....0	.....0	87,387	04/01/2043.
3138Y1	6W	0	Fannie mae pool 4.500% 10/01/44.....	..	12/01/2018.	Paydown.....	.....	621,404	621,404	677,816	676,185	.....0	.....(54,781)	.....0	.....(54,781)	.....0	621,404	.....0	.....0	.....0	14,979	10/01/2044.
31392G	DB	8	Federal Natl Mtg Assn REMIC Ser 2002-8.....	..	12/01/2018.	Paydown.....	.....	72,717	72,717	74,513	74,195	.....0	.....(1,477)	.....0	.....(1,477)	.....0	72,717	.....0	.....0	.....0	2,538	12/25/2032.
31394C	GA	4	Federal Natl Mtg Assn REMIC Ser 2005-1.....	..	12/01/2018.	Paydown.....	.....	4,896,189	4,896,189	5,018,594	4,942,555	.....0	.....(46,366)	.....0	.....(46,366)	.....0	4,896,189	.....0	.....0	.....0	123,995	02/25/2035.
31394D	QA	1	Federal Natl Mtg Assn REMIC Ser 2005-4.....	..	12/01/2018.	Paydown.....	3,828,676	3,828,676	3,924,393	3,865,											

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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	Contractual Maturity Date
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA.....		..	12/01/2018.	Paydown.....	.....	.....346,633	.....346,633	.....343,492	.....345,031	.....0	.....1,602	.....0	.....1,602	.....0	.....346,633	.....0	.....0	.....0	.....7,750	10/15/2025.
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7.....		..	12/01/2018.	Paydown.....	.....	.....421,156	.....421,156	.....429,790	.....430,720	.....0	.....(9,564)	.....0	.....(9,564)	.....0	.....421,156	.....0	.....0	.....0	.....10,500	08/25/2036.
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82.....		..	12/01/2018.	Paydown.....	.....	.....799,770	.....799,770	.....815,766	.....802,836	.....0	.....(3,066)	.....0	.....(3,066)	.....0	.....799,770	.....0	.....0	.....0	.....31,214	09/25/2036.
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1.....		..	12/01/2018.	Paydown.....	.....	.....64,890	.....64,890	.....64,647	.....64,634	.....0	.....256	.....0	.....256	.....0	.....64,890	.....0	.....0	.....0	.....3,017	08/25/2036.
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4.....		..	12/01/2018.	Paydown.....	.....	.....2,593,403	.....2,593,403	.....2,710,106	.....2,657,241	.....0	.....(63,837)	.....0	.....(63,837)	.....0	.....2,593,403	.....0	.....0	.....0	.....58,683	07/25/2039.
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6.....		..	12/01/2018.	Paydown.....	.....	.....1,998,980	.....1,998,980	.....1,889,036	.....1,937,796	.....0	.....61,184	.....0	.....61,184	.....0	.....1,998,980	.....0	.....0	.....0	.....40,705	09/25/2029.
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7.....		..	12/01/2018.	Paydown.....	.....	.....880,360	.....880,360	.....880,159	.....877,090	.....0	.....3,270	.....0	.....3,270	.....0	.....880,360	.....0	.....0	.....0	.....37,414	08/25/2037.
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl.....		..	12/01/2018.	Paydown.....	.....	.....1,135,976	.....1,135,976	.....1,054,982	.....1,086,437	.....0	.....49,539	.....0	.....49,539	.....0	.....1,135,976	.....0	.....0	.....0	.....26,734	04/25/2038.
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320.....		..	12/01/2018.	Paydown.....	.....	.....241,318	.....241,318	.....244,485	.....243,434	.....0	.....(2,116)	.....0	.....(2,116)	.....0	.....241,318	.....0	.....0	.....0	.....3,951	08/15/2036.
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320.....		..	12/01/2018.	Paydown.....	.....	.....1,496,265	.....1,496,265	.....1,578,559	.....1,542,448	.....0	.....(46,184)	.....0	.....(46,184)	.....0	.....1,496,265	.....0	.....0	.....0	.....44,193	08/15/2036.
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA.....		..	12/01/2018.	Paydown.....	.....	.....1,053,227	.....1,053,227	.....1,030,393	.....1,040,171	.....0	.....13,057	.....0	.....13,057	.....0	.....1,053,227	.....0	.....0	.....0	.....27,530	08/15/2036.
31397F L8 3	FREDDIE MAC REMIC Ser 3284 Cl BZ.....		..	12/01/2018.	Paydown.....	.....	.....1,797,257	.....1,797,257	.....1,672,321	.....1,723,000	.....0	.....74,257	.....0	.....74,257	.....0	.....1,797,257	.....0	.....0	.....0	.....44,526	03/15/2037.
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4.....		..	12/01/2018.	Paydown.....	.....	.....2,274,196	.....2,274,196	.....2,144,851	.....2,220,205	.....0	.....53,990	.....0	.....53,990	.....0	.....2,274,196	.....0	.....0	.....0	.....50,443	04/25/2029.
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2.....		..	12/01/2018.	Paydown.....	.....	.....2,752,247	.....2,752,247	.....2,683,871	.....2,724,841	.....0	.....27,406	.....0	.....27,406	.....0	.....2,752,247	.....0	.....0	.....0	.....58,744	03/25/2026.
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3.....		..	12/01/2018.	Paydown.....	.....	.....4,320,867	.....4,320,867	.....3,958,994	.....4,152,327	.....0	.....168,540	.....0	.....168,540	.....0	.....4,320,867	.....0	.....0	.....0	.....96,619	05/25/2031.
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346.....		..	12/01/2018.	Paydown.....	.....	.....451,621	.....451,621	.....447,457	.....448,737	.....0	.....2,884	.....0	.....2,884	.....0	.....451,621	.....0	.....0	.....0	.....10,607	07/15/2038.
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354.....		..	12/01/2018.	Paydown.....	.....	.....3,389,319	.....3,389,319	.....3,290,817	.....3,352,902	.....0	.....36,418	.....0	.....36,418	.....0	.....3,389,319	.....0	.....0	.....0	.....72,141	06/15/2024.
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1.....		..	12/01/2018.	Paydown.....	.....	.....1,033,505	.....1,033,505	.....1,033,505	.....1,033,505	.....0	.....0	.....0	.....0	.....0	.....1,033,505	.....0	.....0	.....0	.....38,928	02/25/2040.
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1.....		..	12/01/2018.	Paydown.....	.....	.....1,730,714	.....1,730,714	.....1,741,531	.....1,732,465	.....0	.....(1,750)	.....0	.....(1,750)	.....0	.....1,730,714	.....0	.....0	.....0	.....43,384	02/25/2040.
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357.....		..	12/01/2018.	Paydown.....	.....	.....1,800,948	.....1,800,948	.....1,718,780	.....1,771,399	.....0	.....29,549	.....0	.....29,549	.....0	.....1,800,948	.....0	.....0	.....0	.....38,786	09/15/2024.
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1.....		..	12/01/2018.	Paydown.....	.....	.....953,900	.....953,900	.....996,826	.....974,245	.....0	.....(20,345)	.....0	.....(20,345)	.....0	.....953,900	.....0	.....0	.....0	.....22,585	03/25/2040.
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13.....		..	12/25/2018.	Paydown.....	.....	.....0	.....0	.....1,092,000	.....1,037,321	.....0	.....(1,037,321)	.....0	.....(1,037,321)	.....0	.....0	.....0	.....0	.....0	.....127,088	12/25/2040.
31402C PL 0	Federal Natl Mtg Assn 725027.....		..	12/01/2018.	Paydown.....	.....	.....493,841	.....493,841	.....508,533	.....506,457	.....0	.....(12,616)	.....0	.....(12,616)	.....0	.....493,841	.....0	.....0	.....0	.....12,552	11/01/2033.
31412P YR 6	Federal Natl Mtg Assn 931420.....		..	12/01/2018.	Paydown.....	.....	.....704,068	.....704,068	.....720,790	.....719,327	.....0	.....(15,258)	.....0	.....(15,258)	.....0	.....704,068	.....0	.....0	.....0	.....13,256	06/01/2039.
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39.....		..	12/01/2018.	Paydown.....	.....	.....151,280	.....151,280	.....149,838	.....149,921	.....0	.....1,359	.....0	.....1,359	.....0	.....151,280	.....0	.....0	.....0	.....3,126	01/01/2039.
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39.....		..	12/01/2018.	Paydown.....	.....	.....721,193	.....721,193	.....728,856	.....728,152	.....0	.....(6,959)	.....0	.....(6,959)	.....0	.....721,193	.....0	.....0	.....0	.....16,369	04/01/2039.
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40.....		..	12/01/2018.	Paydown.....	.....	.....923,812	.....923,812	.....917,749	.....918,147	.....0	.....5,665	.....0	.....5,665	.....0	.....923,812	.....0	.....0	.....0	.....18,424	11/01/2040.
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40.....		..	12/01/2018.	Paydown.....	.....	.....258,769	.....258,769	.....262,570	.....262,231	.....0	.....(3,462)	.....0	.....(3,462)	.....0	.....258,769	.....0	.....0	.....0	.....6,331	05/01/2040.
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41.....		..	12/01/2018.	Paydown.....	.....	.....1,174,582	.....1,174,582	.....1,218,262	.....1,215,146	.....0	.....(40,564)	.....0	.....(40,564)	.....0	.....1,174,582	.....0	.....0	.....0	.....24,278	11/01/2041.
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41.....		..	12/01/2018.	Paydown.....	.....	.....3,289,318	.....3,289,318	.....3,371,808	.....3,364,017	.....0	.....(74,699)	.....0	.....(74,699)	.....0	.....3,289,318	.....0	.....0	.....0	.....63,651	11/01/2041.
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42.....		..	12/01/2018.	Paydown.....	.....	.....1,334,845	.....1,334,845	.....1,396,791	.....1,390,263	.....0	.....(55,417)	.....0	.....(55,417)	.....0	.....1,334,845	.....0	.....0	.....0	.....24,667	08/01/2042.
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42.....		..	12/01/2018.	Paydown.....	.....	.....1,543,744	.....1,543,744	.....1,581,372	.....1,578,220	.....0	.....(34,477)	.....0	.....(34,477)	.....0	.....1,543,744	.....0	.....0	.....0	.....20,392	11/01/2042.
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43.....		..	12/01/2018.	Paydown.....	.....	.....2,595,253	.....2,595,253	.....2,528,838	.....2,531,978	.....0	.....63,275	.....0	.....63,275	.....0	.....2,595,253	.....0	.....0	.....0	.....42,257	02/01/2043.
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43.....		..	12/01/2018.	Paydown.....	.....	.....847,904	.....847,904	.....826,044	.....827,270	.....0	.....20,634	.....0	.....20,634	.....0	.....847,904	.....0	.....0	.....0	.....14,517	02/01/2043.
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39.....		..	12/01/2018.	Paydown.....	.....	.....462,255	.....462,255	.....472,078	.....471,384	.....0	.....(9,129)	.....0	.....(9,129)	.....0	.....462,255	.....0	.....0	.....0	.....10,737	07/01/2039.
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42.....		..	12/01/2018.	Paydown.....	.....	.....1,751,261	.....1,751,261	.....1,749,072	.....1,748,997	.....0	.....2,263	.....0	.....2,263	.....0	.....1,751,261	.....0	.....0	.....0	.....27,718	02/01/2042.
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42.....		..	06/21/2018.	Wells Fargo Funds.....	.....	.....15,633,226	.....16,075,296	.....16,046,318	.....16,046,053	.....0	.....16	.....0	.....16	.....0	.....16,046,069	.....0	.....(412,843)	.....(412,843)	.....267,922	03/01/2042.
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42.....		..	06/01/2018.	Paydown.....	.....	.....1,141,377	.....1,141,377	.....1,139,319	.....1,139,301	.....0	.....2,076	.....0	.....2,076	.....0	.....1,141,377	.....0	.....0	.....0	.....10,103	03/01/2042.
31418A N6 1	Federal Natl Mtg Assn MA1312.....		..	12/01/2018.	Paydown.....	.....	.....2,114,643	.....2,114,643	.....2,137,111	.....2,135,116	.....0	.....(20,473)	.....0	.....(20,473)	.....0	.....2,114,643	.....0	.....0	.....0	.....29,664	12/01/2042.
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40.....		..	12/01/2018.	Paydown.....	.....	.....690,850	.....690,850	.....654,634	.....656,960	.....0	.....33,890	.....0	.....33,890	.....0	.....690,850	.....0	.....0	.....0	.....11,431	09/01/2040.
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40.....		..	12/01/2018.	Paydown.....	.....	.....1,325,977	.....1,325,977	.....1,238,131	.....1,244,955	.....0	.....81,022	.....0	.....81,022	.....0	.....1,325,977	.....0	.....0	.....0	.....26,914	09/01/2040.
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40.....		..	12/01/2018.	Paydown.....	.....	.....467,703	.....467,703	.....460,542	.....460,950	.....0	.....6,754	.....0	.....6,754	.....0	.....467,703	.....0	.....0	.....0	.....8,856	08/01/2040.

SCHEDULE D - PART 4

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

1			2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
														11	12	13	14	15						
CUSIP Identification			Description			F o r e i g n	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
31419C	Z4	8	Fannie Mae AE2562	4.000%	09/01/40.....	..	12/01/2018.	Paydown.....		156,221	156,221	153,829	153,930	.....0	2,291	.....0	2,291	.....0	156,221	.....0	.....0	.....0	3,719	09/01/2040.
31419D	LQ	2	Fannie Mae AE3034	3.500%	09/01/40.....	..	12/01/2018.	Paydown.....		20,513	20,513	19,334	19,539	.....0	974	.....0	974	.....0	20,513	.....0	.....0	.....0	392	09/01/2040.
31419E	XR	5	Fannie Mae AE4287	3.500%	09/01/40.....	..	12/01/2018.	Paydown.....		1,147,500	1,147,500	1,110,027	1,112,134	.....0	35,366	.....0	35,366	.....0	1,147,500	.....0	.....0	.....0	23,895	09/01/2040.
31419G	YQ	1	Fannie Mae AE6118	3.500%	10/01/40.....	..	12/01/2018.	Paydown.....		760,805	760,805	771,979	770,940	.....0	(10,135)	.....0	(10,135)	.....0	760,805	.....0	.....0	.....0	13,446	10/01/2040.
31419K	KE	4	Fannie Mae AE8392	3.500%	11/01/40.....	..	12/01/2018.	Paydown.....		2,293,106	2,293,106	2,281,240	2,281,627	.....0	11,479	.....0	11,479	.....0	2,293,106	.....0	.....0	.....0	40,453	11/01/2040.
31419L	XJ	7	Fannie Mae AE9680	4.000%	12/01/40.....	..	12/01/2018.	Paydown.....		1,300,617	1,300,617	1,266,476	1,269,195	.....0	31,423	.....0	31,423	.....0	1,300,617	.....0	.....0	.....0	25,990	12/01/2040.
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.
59259Y	DC	0	MET TRANSPRTN AUTH NY REVENUE.....			..	05/09/2018.	Wells Fargo Funds.....		3,321,350	2,500,000	3,430,875	3,391,913	.....0	(8,391)	.....0	(8,391)	.....0	3,383,522	.....0	(62,172)	(62,172)	81,730	11/15/2040.
626207	YF	5	MUNICIPAL ELEC AUTH GA.....			..	04/02/2018.	Call 100.0000.....		4,000	4,000	4,764	4,753	.....0	(1)	.....0	(1)	.....0	4,751	.....0	(751)	(751)	133	04/01/2057.
65819W	AK	9	NORTH CAROLINA ST ESTRN MUNI P.....			..	10/04/2018.	Stifel, Nicolaus and Co.....		1,015,320	1,000,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	.....0	1,000,000	.....0	15,320	15,320	51,627	07/01/2025.
65830T	AG	0	NORTH CAROLINA TPK AUTH.....			..	05/25/2018.	Call 100.0000.....		2,500,000	2,500,000	2,494,075	2,494,656	.....0	48	.....0	48	.....0	2,494,704	.....0	5,296	5,296	150,750	01/01/2039.
85732P	BZ	2	STATE PUBLIC SCH BLDG AUTH PA.....			..	05/09/2018.	BB&T Capital Markets.....		3,216,660	3,000,000	3,307,590	3,273,152	.....0	(8,345)	.....0	(8,345)	.....0	3,264,808	.....0	(48,148)	(48,148)	98,333	09/15/2027.
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200.....			..	12/01/2018.	Paydown.....		.....0	.....0	287,402	244,315	.....0	(244,315)	.....0	(244,315)	.....0	.....0	.....0	.....0	.....0	29,208	05/15/2033.
941247	2E	7	WATERBURY CT 7.089% 12/01/38.....			..	12/03/2018.	Call 100.0000.....		635,000	635,000	738,099	733,036	.....0	(2,293)	.....0	(2,293)	.....0	730,742	.....0	(95,742)	(95,742)	45,015	12/01/2038.
977100	EL	6	WISCONSIN ST GEN FUND ANNUAL A.....			..	10/04/2018.	Stifel, Nicolaus and Co.....		967,220	1,000,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	.....0	1,000,000	.....0	(32,780)	(32,780)	37,124	05/01/2036.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					..				200,823,770	201,170,135	203,946,216	203,775,200	.....0	(1,743,215)	.....0	(1,743,215)	.....0	202,031,978	.....0	(1,208,207)	(1,208,207)	4,563,249	XXX
Bonds - Industrial and Miscellaneous																								
001084	AQ	5	Agco Corp 5.875% 12/01/21.....			..	05/08/2018.	Call 107.7500.....		16,162,500	15,000,000	15,949,200	15,690,585	.....0	(60,881)	.....0	(60,881)	.....0	15,629,705	.....0	(629,705)	(629,705)	1,546,823	12/01/2021.
00111@	AA	2	AES Hawaii Inc 6.870% 06/30/22.....			..	12/31/2018.	Redemption 100.0000.....		366,000	366,000	366,000	366,000	.....0	.....0	.....0	.....0	.....0	366,000	.....0	.....0	.....0	15,861	06/30/2022.
00130H	BS	3	AES Corporation 7.375% 07/01/21.....			..	03/30/2018.	Call 113.6202.....		3,408,605	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.
00206R	AR	3	AT&T INC 5.800% 02/15/19.....			..	12/19/2018.	Call 100.4566.....		2,511,415	2,500,000	2,492,225	2,498,903	.....0	940	.....0	940	.....0	2,499,843	.....0	157	157	206,359	02/15/2019.
00206R	CX	8	AT&T INC 5.875% 10/01/19.....			..	12/19/2018.	Call 102.1501.....		10,215,010	10,000,000	10,350,289	10,180,558	.....0	(97,884)	.....0	(97,884)	.....0	10,082,673	.....0	(82,673)	(82,673)	929,802	10/01/2019.
002824	AU	4	Abbott Laboratories 5.125% 04/01/19.....			..	03/22/2018.	Call 102.6446.....		8,157,163	7,947,000	7,912,589	7,941,797	.....0	889	.....0	889	.....0	7,942,686	.....0	4,314	4,314	403,623	04/01/2019.
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.
01185*	AA	3	ALASKA VENTURES 4.670% 06/30/33.....			..	12/31/2018.	Redemption 100.0000.....		101,887	101,887	101,887	101,887	.....0	.....0	.....0	.....0	.....0	101,887	.....0	.....0	.....0	4,758	06/30/2033.
017363	AK	8	Allegheny Energy Supply.....			..	06/04/2018.	Call 104.0563.....		4,162,252	4,000,000	3,987,480	3,997,251	.....0	625	.....0	625	.....0	3,997,876	.....0	2,124	2,124	308,558	10/15/2019.
01741R	AE	2	Allegheny Technologies Inc.....			..	05/09/2018.	RBC Capital Markets.....		4,071,600	4,000,000	4,491,960	4,194,734	.....0	(23,846)	.....0	(23,846)	.....0	4,170,888	.....0	(99,288)	(99,288)	195,689	01/15/2021.
021441	AF	7	Altera Corporation 4.100% 11/15/23.....			..	05/11/2018.	Morgan Stanley DWD.....		12,420,000	12,000,000	11,849,160	11,904,327	.....0	5,346	.....0	5,346	.....0	11,909,673	.....0	510,327	510,327	246,000	11/15/2023.
023135	AN	6	Amazon com Inc 3.800% 12/05/24.....			..	10/17/2018.	Deutsche Bank.....		1,009,984	1,000,000	998,390	998,823	.....0	120	.....0	120	.....0	998,943	.....0	11,041	11,041	33,144	12/05/2024.
02361D	AG	5	Illinois Pwr Co 9.750% 11/15/18.....			..	11/15/2018.	Maturity.....		5,000,000	5,000,000	4,965,420	4,995,615	.....0	4,385	.....0	4,385	.....0	5,000,000	.....0	.....0	.....0	487,500	11/15/2018.
023761	AA	7	AMER AIRLINE 17-1 AA PTT.....			..	08/15/2018.	Redemption 100.0000.....		610,001	610,001	613,337	613,139	.....0	(85)	.....0	(85)	.....0	613,054	.....0	(3,053)	(3,053)	16,571	08/15/2030.
023764	AA	1	AMERN AIRLINE 16-2 A PTT.....			..	12/15/2018.	Redemption 100.0000.....		242,500	242,500	242,500	242,500	.....0	.....0	.....0	.....0	.....0	242,500	.....0	.....0	.....0	6,479	12/15/2029.
023771	S2	5	American Airlines Inc 3.250% 04/15/30.....			..	10/15/2018.	Redemption 100.0000.....		305,274	305,274	305,274	305,274	.....0	.....0	.....0	.....0	.....0	305,274	.....0	.....0	.....0	7,521	04/15/2030.
02378W	AA	7	AMER AIRLINE 17-1B PTT.....			..	08/15/2018.	Redemption 100.0000.....		183,750	183,750	183,750	183,750	.....0	.....0	.....0	.....0	.....0	183,750	.....0	.....0	.....0	6,636	08/15/2026.
02406P	AK	6	American Axle & Mfg Inc.....			..	11/15/2018.	Call 104.4764.....		285,221	273,000	298,935	281,141	.....0	(3,672)	.....0	(3,672)	.....0	277,469	.....0	(4,469)	(4,469)	21,158	11/15/2019.
02507*	AA	2	AMER CENTURY CO Series A Note RA-10.....			..	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.
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20.....			..	12/01/2018.	Paydown.....		1,324,697	1,324,697	1,290,554	1,296,584	.....0	28,113	.....0	28,113	.....0	1,324,697	.....0	.....0	.....0	27,968	09/25/2045.
02666Q	D7	5	AMERICAN HONDA FINANCE 144A.....			..	10/01/2018.	Maturity.....		6,500,000	6,500,000	6,500,000	6,500,000	.....0	.....0	.....0	.....0	.....0	6,500,000	.....0	.....0	.....0	495,625	10/01/2018.
03040#	AD	4	American Water Capital Corp Ser C.....			..	12/21/2018.	Maturity.....		4,350,000	4,350,000	4,350,000	4,350,000	.....0	.....0	.....0	.....0	.....0	4,350,000	.....0	.....0	.....0	244,470	12/21/2018.
03523T	AN	8	ANHEUSER-BUSCH INBEV WOR.....			..	04/23/2018.	Call 104.3750.....		2,087,500	2,000,000	1,986,900	1,996,9170	4470	4470	1,997,3650	2,635	2,635	170,514	01/15/2020.

E14.3

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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
035242	AN	6		11/13/2018.	Tax Free Exchange.....	.....	20,530,747	19,000,000	20,598,750	20,558,554	.....0	.....(27,808)	.....0	.....(27,808)	.....0	20,530,747	.....0	.....0	.....0	950,000	02/01/2046.
037411	AV	7		09/15/2018.	Maturity.....	.....	5,000,000	5,000,000	4,979,650	4,998,053	.....0	.....1,947	.....0	.....1,947	.....0	5,000,000	.....0	.....0	.....0	345,000	09/15/2018.
037833	BH	2		10/04/2018.	Wells Fargo Funds.....	.....	7,163,170	7,000,000	7,034,370	7,033,378	.....0	.....(501)	.....0	.....(501)	.....0	7,032,877	.....0	130,293	130,293	277,326	05/13/2045.
038222	AK	1		05/09/2018.	FTN Financial Capital Markets.....	.....	2,009,543	1,805,000	2,026,654	2,017,552	.....0	.....(3,042)	.....0	.....(3,042)	.....0	2,014,510	.....0	(4,967)	(4,967)	56,256	10/01/2035.
04004#	AA	2		12/31/2018.	Redemption 100.0000.....	.....	128,930	128,930	128,930	128,930	.....0	.....0	.....0	.....0	.....0	128,930	.....0	.....0	.....0	6,673	09/30/2023.
04010L	AN	3		11/30/2018.	Maturity.....	.....	3,000,000	3,000,000	3,081,000	3,016,579	.....0	.....(16,579)	.....0	.....(16,579)	.....0	3,000,000	.....0	.....0	.....0	146,250	11/30/2018.
040555	CM	4		10/04/2018.	Susquehanna Intl.....	.....	433,798	401,000	476,841	476,431	.....0	.....(1,578)	.....0	.....(1,578)	.....0	474,853	.....0	(41,055)	(41,055)	22,388	09/01/2041.
04248N	AA	1		12/15/2018.	Redemption 100.0000.....	.....	141,402	141,402	170,493	169,600	.....0	.....(604)	.....0	.....(604)	.....0	168,996	.....0	(27,594)	(27,594)	5,885	06/15/2050.
04317@	AM	0		04/12/2018.	Seaport Group.....	.....	4,000,000	4,000,000	4,000,000	4,000,000	.....0	.....0	.....0	.....0	.....0	4,000,000	.....0	.....0	.....0	55,984	06/24/2023.
04774#	AA	0		09/01/2018.	Redemption 100.0000.....	.....	151,556	151,556	151,556	151,556	.....0	.....0	.....0	.....0	.....0	151,556	.....0	.....0	.....0	4,093	09/01/2042.
04774#	AB	8		09/01/2018.	Redemption 100.0000.....	.....	101,038	101,038	101,038	101,038	.....0	.....0	.....0	.....0	.....0	101,038	.....0	.....0	.....0	2,729	09/01/2042.
048303	CD	1		11/15/2018.	Maturity.....	.....	2,000,000	2,000,000	1,990,820	1,998,897	.....0	.....1,103	.....0	.....1,103	.....0	2,000,000	.....0	.....0	.....0	155,000	11/15/2018.
048677	AG	3		12/01/2018.	Redemption 100.0000.....	.....	56,000	56,000	69,271	68,892	.....0	.....(226)	.....0	.....(226)	.....0	68,665	.....0	(12,666)	(12,666)	2,599	12/01/2051.
05463D	AA	8		05/15/2018.	Call 102.4380.....	.....	4,097,517	4,000,000	3,802,500	3,875,351	.....0	.....7,438	.....0	.....7,438	.....0	3,882,789	.....0	117,211	117,211	195,017	05/15/2023.
05590#	AA	9		12/15/2018.	Redemption 100.0000.....	.....	310,457	310,457	310,457	310,457	.....0	.....0	.....0	.....0	.....0	310,457	.....0	.....0	.....0	6,001	11/15/2032.
055921	AA	8		03/29/2018.	Call 100.8464.....	.....	754,331	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.
057224	AY	3		01/10/2018.	Call 104.3680.....	.....	2,609,200	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.
05952A	AG	9		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.
05952A	AH	7		05/01/2018.	Paydown.....	.....	4,760,658	4,760,658	4,272,396	4,751,507	.....0	.....9,151	.....0	.....9,151	.....0	4,760,658	.....0	.....0	.....0	76,527	02/10/2051.
07123#	AA	1		12/15/2018.	Redemption 100.0000.....	.....	372,235	372,235	372,235	372,235	.....0	.....0	.....0	.....0	.....0	372,235	.....0	.....0	.....0	9,431	11/15/2037.
075887	CA	5		06/25/2018.	Call 103.9282.....	.....	5,196,408	5,000,000	4,987,502	4,987,502	.....0	.....1,808	.....0	.....1,808	.....0	4,989,310	.....0	10,690	10,690	303,963	01/15/2021.
115637	AP	5		06/27/2018.	JP Morgan.....	.....	1,447,958	1,344,000	1,428,349	1,426,579	.....0	.....(835)	.....0	.....(835)	.....0	1,425,744	.....0	22,214	22,214	57,792	07/15/2045.
12527E	AD	0		12/01/2018.	Paydown.....	.....	1,806,214	1,806,214	1,833,287	1,828,904	.....0	.....(22,690)	.....0	.....(22,690)	.....0	1,806,214	.....0	.....0	.....0	35,689	04/15/2044.
125509	BK	4		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.
126304	AK	0		07/15/2018.	Maturity.....	.....	1,500,000	1,500,000	1,657,500	1,514,069	.....0	.....(14,069)	.....0	.....(14,069)	.....0	1,500,000	.....0	.....0	.....0	114,375	07/15/2018.
126410	LM	9		07/15/2018.	Redemption 100.0000.....	.....	233,144	233,144	233,144	233,144	.....0	.....0	.....0	.....0	.....0	233,144	.....0	.....0	.....0	14,574	01/15/2023.
12647G	BF	4		12/01/2018.	Paydown.....	.....	501,496	501,496	501,809	501,724	.....0	.....(228)	.....0	.....(228)	.....0	501,496	.....0	.....0	.....0	6,746	07/25/2043.
12649R	BF	8		12/01/2018.	Paydown.....	.....	566,449	566,449	576,362	574,995	.....0	.....(8,546)	.....0	.....(8,546)	.....0	566,449	.....0	.....0	.....0	8,207	02/25/2045.
12669E	QK	5		12/01/2018.	Paydown.....	.....	1,117,195	1,117,195	1,099,805	1,104,139	.....0	.....13,056	.....0	.....13,056	.....0	1,117,195	.....0	.....0	.....0	26,333	11/19/2033.
127097	B#	9		07/16/2018.	Maturity.....	.....	10,000,000	10,000,000	10,000,000	10,000,000	.....0	.....0	.....0	.....0	.....0	10,000,000	.....0	.....0	.....0	644,000	07/16/2018.
127387	AL	2		05/10/2018.	FTN Financial Capital Markets.....	.....	5,099,500	5,000,000	5,074,940	5,054,313	.....0	.....(2,545)	.....0	.....(2,545)	.....0	5,051,768	.....0	47,732	47,732	126,997	10/15/2024.
13342B	AC	9		07/15/2018.	Maturity.....	.....	7,000,000	7,000,000	6,992,930	6,999,527	.....0	.....473	.....0	.....473	.....0	7,000,000	.....0	.....0	.....0	446,250	07/15/2018.
134011	AL	9		04/01/2018.	Call 100.0000.....	.....	85,000	85,000	104,512	104,142	.....0	.....(60)	.....0	.....(60)	.....0	104,081	.....0	(19,081)	(19,081)	2,620	10/01/2050.
134011	AL	9		10/01/2018.	Redemption 100.0000.....	.....	130,000	130,000	159,842	159,275	.....0	.....(283)	.....0	.....(283)	.....0	158,992	.....0	(28,992)	(28,992)	8,015	10/01/2050.
141781	BF	0		10/04/2018.	Barclays Capital.....	.....	898,351	835,000	973,785	973,240	.....0	.....(2,191)	.....0	.....(2,191)	.....0	971,048	.....0	(72,697)	(72,697)	34,888	11/23/2045.
14987B	AE	3		10/04/2018.	Bank of America.....	.....	2,481,375	2,500,000	2,512,650	2,508,551	.....0	.....(1,141)	.....0	.....(1,141)	.....0	2,507,410	.....0	(26,035)	(26,035)	94,621	04/15/2023.
16724*	AA	9		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	68,277	01/15/2018.
16724*	AB	7		01/16/2018.	Redemption 108.7936.....	.....	2,175,871	2,000,000	2,000,000	2,000,000	.....0	.....0	.....0	.....0	.....0	2,000,000	.....0	.....0	.....0	246,461	01/15/2020.
16725*	AA	8		04/27/2018.	Maturity.....	5,073,000	5,073,000	5,073,000	5,073,00000000	5,073,000000	247,584	04/27/2018.

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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
16725* AB 6	CHICAGO BRIDGE & IRON COMPANY Series B N			05/10/2018.	Redemption 101.0878.....		.....5,019,009	.....4,965,000	.....4,965,000	.....4,965,000	.....0	.....0	.....0	.....0	.....0	.....4,965,000	.....0	.....0	.....0	.....217,690	12/27/2019.
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.
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24.....			10/04/2018.	Barclays Capital.....		.....1,008,750	.....1,000,000	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....0	.....1,000,000	.....0	.....8,750	.....8,750	.....37,431	06/01/2024.
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-			12/01/2018.	Paydown.....																
							.....833,036	.....833,036	.....815,855	.....830,841	.....0	.....2,195	.....0	.....2,195	.....0	.....833,036	.....0	.....0	.....0	.....22,034	02/10/2051.
19122T AB 5	Coca-Cola Enterprises Inc.....			04/12/2018.	Tax Free Exchange.....		.....2,506,079	.....2,500,000	.....2,516,575	.....2,506,564	.....0	.....(485)	.....0	.....(485)	.....0	.....2,506,079	.....0	.....0	.....0	.....72,813	09/01/2021.
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.
20451N AE 1	Compass Minerals International.....			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.
21079U AA 3	CONTINENTAL AIRLINES INC.....			11/10/2018.	Redemption 100.0000.....		.....166,192	.....166,192	.....167,439	.....166,531	.....0	.....(101)	.....0	.....(101)	.....0	.....166,430	.....0	.....(238)	.....(238)	.....9,037	05/10/2021.
219350 AS 4	Corning Inc 6.625% 05/15/19.....			11/15/2018.	Call 101.7782.....		.....1,526,673	.....1,500,000	.....1,499,880	.....1,499,981	.....0	.....12	.....0	.....12	.....0	.....1,499,993	.....0	.....7	.....7	.....126,048	05/15/2019.
22160@ AA 6	COSTCO 3.910% 06/20/43.....			12/20/2018.	Redemption 100.0000.....		.....74,426	.....74,426	.....74,426	.....74,426	.....0	.....0	.....0	.....0	.....0	.....74,426	.....0	.....0	.....0	.....2,306	06/20/2043.
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7.....			12/01/2018.	Paydown.....		.....1,260,503	.....1,260,503	.....1,264,442	.....1,263,912	.....0	.....(3,409)	.....0	.....(3,409)	.....0	.....1,260,503	.....0	.....0	.....0	.....28,603	11/25/2034.
22845# AD 1	Crown Pine Timber Ser D No D-B24.....			07/06/2018.	Redemption 101.8100.....		.....5,090,500	.....5,000,000	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....0	.....5,000,000	.....0	.....0	.....0	.....280,717	12/14/2018.
22845# AE 9	Crown Pine Timber Ser E No E-B11.....			07/06/2018.	Redemption 105.4800.....		.....5,274,000	.....5,000,000	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....0	.....5,000,000	.....0	.....0	.....0	.....479,647	12/14/2019.
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS.....			11/20/2018.	Paydown.....		.....120,000	.....120,000	.....120,000	.....120,000	.....0	.....0	.....0	.....0	.....0	.....120,000	.....0	.....0	.....0	.....3,385	11/20/2047.
23307* AB 8	DC Arena LP No. RB-16 6.200% 11/30/23.....			05/24/2018.	Redemption 108.1915.....		.....958,407	.....885,843	.....885,843	.....885,843	.....0	.....0	.....0	.....0	.....0	.....885,843	.....0	.....0	.....0	.....99,110	11/30/2023.
23307* AC 6	DC Arena LP No. RA-21 6.560% 11/30/23.....			05/24/2018.	Redemption 109.1587.....		.....1,472,995	.....1,349,407	.....1,349,407	.....1,349,407	.....0	.....0	.....0	.....0	.....0	.....1,349,407	.....0	.....0	.....0	.....166,373	11/30/2023.
23307* AD 4	DC Arena LP Series A No. RC-1.....			05/24/2018.	Redemption 102.9615.....		.....3,088,844	.....3,000,000	.....3,000,000	.....3,000,000	.....0	.....0	.....0	.....0	.....0	.....3,000,000	.....0	.....0	.....0	.....146,844	11/30/2025.
23311R AC 0	DCP MIDSTREAM LLC 9.750% 03/15/19.....			08/09/2018.	Call 104.0080.....		.....5,200,400	.....5,000,000	.....4,921,100	.....4,986,201	.....0	.....6,707	.....0	.....6,707	.....0	.....4,992,907	.....0	.....7,093	.....7,093	.....639,165	03/15/2019.
233150 AC 5	DCT INDUSTRIAL TRUST INC.....			09/21/2018.	Call 105.8153.....		.....5,290,767	.....5,000,000	.....4,951,900	.....4,969,609	.....0	.....3,357	.....0	.....3,357	.....0	.....4,972,966	.....0	.....27,034	.....27,034	.....500,767	10/15/2023.
23317H AA 0	DDR CORP 4.625% 07/15/22.....			12/14/2018.	Call 100.5180.....		.....2,069,666	.....2,059,000	.....2,019,961	.....2,039,094	.....0	.....3,822	.....0	.....3,822	.....0	.....2,042,917	.....0	.....16,083	.....16,083	.....187,703	07/15/2022.
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.			11/14/2018.	Redemption 100.0000.....		.....355,767	.....355,767	.....355,767	.....355,767	.....0	.....0	.....0	.....0	.....0	.....355,767	.....0	.....0	.....0	.....10,225	11/14/2034.
247126 AJ 4	Delphi Auto System 4.150% 03/15/24.....			10/04/2018.	Jefferies & Co.....		.....2,001,500	.....2,000,000	.....1,992,980	.....1,995,344	.....0	.....513	.....0	.....513	.....0	.....1,995,857	.....0	.....5,643	.....5,643	.....88,533	03/15/2024.
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1			12/01/2018.	Paydown.....		.....272,996	.....272,996	.....256,787	.....260,332	.....0	.....12,664	.....0	.....12,664	.....0	.....272,996	.....0	.....0	.....0	.....7,924	06/25/2034.
25157F AK 0	Deutsche Mortgage Securities SERIES 2005.....			12/01/2018.	Paydown.....		.....522,393	.....522,393	.....502,150	.....502,947	.....0	.....19,445	.....0	.....19,445	.....0	.....522,393	.....0	.....0	.....0	.....11,375	06/26/2035.
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.
25746U CB 3	Dominion Resources Inc.....			12/17/2018.	Call 103.4239.....		.....10,342,393	.....10,000,000	.....9,983,300	.....9,987,883	.....0	.....1,505	.....0	.....1,505	.....0	.....9,989,388	.....0	.....10,612	.....10,612	.....721,004	12/01/2024.
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201.....			10/25/2018.	Paydown.....		.....75,000	.....75,000	.....75,000	.....75,000	.....0	.....0	.....0	.....0	.....0	.....75,000	.....0	.....0	.....0	.....1,930	07/25/2047.
26875P AC 5	EOG Resources Inc 6.875% 10/01/18.....			10/01/2018.	Maturity.....		.....4,000,000	.....4,000,000	.....3,978,600	.....3,997,856	.....0	.....2,144	.....0	.....2,144	.....0	.....4,000,000	.....0	.....0	.....0	.....275,000	10/01/2018.
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17.....			07/15/2018.	Redemption 100.0000.....		.....352,738	.....352,738	.....352,738	.....352,738	.....0	.....0	.....0	.....0	.....0	.....352,738	.....0	.....0	.....0	.....12,162	01/15/2039.
27965# AF 9	EDENS & AVANT Tranche A Note RBA-5 and R.....			08/30/2018.	Redemption 100.0000.....		.....7,000,000	.....7,000,000	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....0	.....7,000,000	.....0	.....0	.....0	.....369,969	09/01/2018.
31428X AR 7	FedEx Corp 8.000% 01/15/19.....			11/14/2018.	Call 100.8660.....		.....1,815,589	.....1,800,000	.....1,800,000	.....1,800,000	.....0	.....0	.....0	.....0	.....0	.....1,800,000	.....0	.....0	.....0	.....207,189	01/15/2019.
316773 AD 2	Fifth Third Bancorp 4.500% 06/01/18.....			06/01/2018.	Maturity.....		.....3,000,000	.....3,000,000	.....3,031,860	.....3,002,167	.....0	.....(2,167)	.....0	.....(2,167)	.....0	.....3,000,000	.....0	.....0	.....0	.....67,500	06/01/2018.
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-.....			12/01/2018.	Paydown.....		.....536,103	.....536,103	.....517,004	.....518,498	.....0	.....17,605	.....0	.....17,605	.....0	.....536,103	.....0	.....0	.....0	.....11,506	06/25/2034.
337915 AA 0	FIRSTMERIT CORPORATION.....			05/09/2018.	Deutsche Bank.....		.....7,079,590	.....7,000,000	.....7,060,090	.....7,033,700	.....0	.....(2,144)	.....0	.....(2,144)	.....0	.....7,031,556	.....0	.....48,034	.....48,034	.....234,296	02/04/2023.
344868 AA 2	FOOTBALL TRUST V 5.350% 10/05/20.....			08/16/2018.	Call 104.7458.....		.....1,787,577	.....1,706,587	.....1,706,587	.....1,706,587	.....0	.....0	.....0	.....0	.....0	.....1,706,587	.....0	.....0	.....0	.....106,519	10/05/2020.
354613 AG 6	Franklin Resources Inc.....			05/20/2018.	Call 103.3890.....		.....10,338,900	.....10,000,000	.....9,988,900	.....9,996,876	.....0	.....479	.....0	.....479	.....0	.....9,997,355	.....0	.....2,645	.....2,645	.....570,150	05/20/2020.
35906A AB 4	FRONTIER COMMUNICATIONS.....			10/01/2018.	Maturity.....		.....1,250,000	.....1,250,000	.....1,264,063	.....1,251,592	.....0	.....(1,592)	.....0	.....(1,592)	.....0	.....1,250,000	.....0	.....0	.....0	.....101,563	10/01/2018.
361452 AA 3	GATX Rail Corp 8.100% 01/13/20.....			07/13/2018.	Redemption 100.0000.....		.....614,471	.....614,471	.....614,471	.....614,471	.....0	.....0	.....0	.....0	.....0	.....614,471	.....0	.....0	.....0	.....77,339	01/13/2020.
361652 AA 8	GFI GROUP INC 8.375% 07/19/18.....			07/19/2018.	Maturity.....	5,000,0005,000,0005,000,0005,000,000000005,000,000000418,750	07/19/2018.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	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	Contractual Maturity Date
36804P	AF	3		07/02/2018.	Redemption 100.0000.....	.....	120,451	120,451	120,451	120,451	.....0	.....0	.....0	.....0	.....0	120,451	.....0	.....0	.....0	5,112	01/02/2025.
36877*	AA	2		07/15/2018.	Redemption 100.0000.....	.....	575,190	575,190	575,190	575,190	.....0	.....0	.....0	.....0	.....0	575,190	.....0	.....0	.....0	20,405	07/25/2041.
369668	AA	6		12/13/2018.	Goldman Sachs & Company.....	.....	5,466,175	5,500,000	5,493,400	5,498,456	.....0	.....1,003	.....0	.....1,003	.....0	5,499,459	.....0	.....(33,284)	.....(33,284)	208,419	06/18/2019.
372491	AB	6		10/04/2018.	Tax Free Exchange.....	.....	4,590,997	4,585,000	4,595,179	4,591,729	.....0	.....(732)	.....0	.....(732)	.....0	4,590,997	.....0	.....0	.....0	261,498	02/15/2024.
37373W	AB	6		12/18/2018.	Call 98.4250.....	.....	14,763,750	15,000,000	14,853,000	14,913,582	.....0	.....14,132	.....0	.....14,132	.....0	14,927,714	.....0	.....72,286	.....72,286	1,050,938	04/15/2023.
377372	AD	9		05/15/2018.	Maturity.....	.....	500,000	500,000	537,235	501,876	.....0	.....(1,876)	.....0	.....(1,876)	.....0	500,000	.....0	.....0	.....0	14,125	05/15/2018.
38081E	AA	9		10/10/2018.	Robert W. Baird & Co.....	.....	1,823,446	1,864,822	1,864,822	1,864,822	.....0	.....0	.....0	.....0	.....0	1,864,822	.....0	.....(41,376)	.....(41,376)	74,204	09/20/2047.
38081E	AA	9		09/22/2018.	Paydown.....	.....	470,717	470,717	470,717	470,717	.....0	.....0	.....0	.....0	.....0	470,717	.....0	.....0	.....0	13,371	09/20/2047.
38141G	FM	1		04/01/2018.	Maturity.....	.....	250,000	250,000	249,540	249,985	.....0	.....15	.....0	.....15	.....0	250,000	.....0	.....0	.....0	7,688	04/01/2018.
38217V	AA	8		12/15/2018.	Paydown.....	.....	961,683	961,683	961,235	961,239	.....0	.....444	.....0	.....444	.....0	961,683	.....0	.....0	.....0	20,029	10/15/2052.
40414L	AF	6		11/08/2018.	Call 100.0000.....	.....	7,000,000	7,000,000	6,959,320	6,992,995	.....0	.....5,495	.....0	.....5,495	.....0	6,998,490	.....0	.....1,510	.....1,510	333,229	02/01/2019.
40417Q	AC	3		12/20/2018.	Paydown.....	.....	1,033,807	1,033,807	1,032,353	1,032,379	.....0	.....1,427	.....0	.....1,427	.....0	1,033,807	.....0	.....0	.....0	21,162	09/20/2047.
40417Q	AC	9		12/20/2018.	Paydown.....	.....	827,045	827,045	847,499	846,948	.....0	.....(19,902)	.....0	.....(19,902)	.....0	827,045	.....0	.....0	.....0	20,420	09/20/2047.
416515	AU	8		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.
41884#	AA	9		12/14/2018.	Redemption 100.0000.....	.....	507,729	507,729	507,729	507,729	.....0	.....0	.....0	.....0	.....0	507,729	.....0	.....0	.....0	20,035	12/14/2029.
E14.6 42208@	AA	8		12/31/2018.	Redemption 100.0000.....	.....	381,180	381,180	381,180	381,180	.....0	.....0	.....0	.....0	.....0	381,180	.....0	.....0	.....0	13,044	11/30/2030.
42770L	AA	1		10/10/2018.	Morgan Stanley DWD.....	.....	878,852	885,493	885,093	885,131	.....0	.....(16)	.....0	.....(16)	.....0	885,114	.....0	.....(6,262)	.....(6,262)	27,580	09/20/2040.
42770L	AA	1		12/20/2018.	Paydown.....	.....	2,637,239	2,637,239	2,636,047	2,636,158	.....0	.....1,081	.....0	.....1,081	.....0	2,637,239	.....0	.....0	.....0	57,200	09/20/2040.
42770U	AA	1		10/10/2018.	Morgan Stanley DWD.....	.....	912,145	916,153	916,050	916,055	.....0	.....(1)	.....0	.....(1)	.....0	916,054	.....0	.....(3,909)	.....(3,909)	29,485	09/20/2040.
42770U	AA	1		12/20/2018.	Paydown.....	.....	2,038,647	2,038,647	2,038,417	2,038,429	.....0	.....218	.....0	.....218	.....0	2,038,647	.....0	.....0	.....0	45,502	09/20/2040.
42770V	AA	9		10/10/2018.	Morgan Stanley DWD.....	.....	530,182	531,844	531,796	531,798	.....0	.....0	.....0	.....0	.....0	531,798	.....0	.....(1,616)	.....(1,616)	17,471	09/20/2041.
42770V	AA	9		12/20/2018.	Paydown.....	.....	1,132,608	1,132,608	1,132,506	1,132,510	.....0	.....98	.....0	.....98	.....0	1,132,608	.....0	.....0	.....0	25,290	09/20/2041.
42770W	AA	7		10/10/2018.	Morgan Stanley DWD.....	.....	1,649,745	1,670,627	1,670,081	1,670,111	.....0	.....(11)	.....0	.....(11)	.....0	1,670,100	.....0	.....(20,356)	.....(20,356)	50,815	09/20/2041.
42770W	AA	7		12/20/2018.	Paydown.....	.....	2,833,683	2,833,683	2,845,848	2,845,575	.....0	.....(11,892)	.....0	.....(11,892)	.....0	2,833,683	.....0	.....0	.....0	59,299	09/20/2041.
42770X	AA	5		12/20/2018.	Paydown.....	.....	983,611	983,611	972,546	972,624	.....0	.....10,987	.....0	.....10,987	.....0	983,611	.....0	.....0	.....0	17,495	09/20/2042.
42770X	AC	1		10/10/2018.	Morgan Stanley DWD.....	.....	1,237,167	1,247,302	1,278,462	1,277,263	.....0	.....141	.....0	.....141	.....0	1,277,404	.....0	.....(40,237)	.....(40,237)	39,557	09/20/2042.
42770X	AC	1		12/22/2018.	Paydown.....	.....	1,130,535	1,130,535	1,158,778	1,157,692	.....0	.....(27,157)	.....0	.....(27,157)	.....0	1,130,535	.....0	.....0	.....0	24,600	09/20/2042.
42771A	AB	2		12/20/2018.	Paydown.....	.....	1,623,695	1,623,695	1,663,969	1,663,921	.....0	.....(40,226)	.....0	.....(40,226)	.....0	1,623,695	.....0	.....0	.....0	36,791	09/20/2048.
42771L	AC	6		12/20/2018.	Paydown.....	.....	857,012	857,012	878,329	878,086	.....0	.....(21,074)	.....0	.....(21,074)	.....0	857,012	.....0	.....0	.....0	20,192	09/20/2048.
42771T	AA	3		12/20/2018.	Paydown.....	.....	3,031,072	3,031,072	3,031,295	3,031,279	.....0	.....(207)	.....0	.....(207)	.....0	3,031,072	.....0	.....0	.....0	74,286	09/20/2041.
42809H	AB	3		02/15/2018.	Call 105.5172.....	.....	5,275,860	5,000,000	4,983,850	4,997,534	.....0	.....255	.....0	.....255	.....0	4,997,788	.....0	.....2,212	.....2,212	478,985	02/15/2019.
43739E	AJ	6		12/25/2018.	Paydown.....	.....	1,039,950	1,039,950	934,655	939,898	.....0	.....100,052	.....0	.....100,052	.....0	1,039,950	.....0	.....0	.....0	14,606	12/25/2034.
44107T	AT	3		10/04/2018.	Wells Fargo Funds.....	.....	1,017,610	1,000,000	1,082,710	1,045,942	.....0	.....(6,636)	.....0	.....(6,636)	.....0	1,039,306	.....0	.....(21,696)	.....(21,696)	52,514	03/01/2023.
44416*	AB	2		11/30/2018.	Redemption 100.0000.....	.....	115,500	115,500	75,075	75,075	.....0	.....0	.....0	.....0	.....0	75,075	.....0	.....40,425	.....40,425	3,274	05/31/2033.
448579	AB	8		09/02/2018.	Call 103.6409.....	.....	7,254,863	7,000,000	7,149,680	7,031,824	.....0	.....(12,762)	.....0	.....(12,762)	.....0	7,019,062	.....0	.....(19,062)	.....(19,062)	758,839	08/15/2019.
459902	AR	3		10/21/2018.	Call 102.8382.....	.....	1,028,382	1,000,000	994,530	998,932	.....0	.....577	.....0	.....577	.....0	999,509	.....0	.....491	.....491	92,132	06/15/2019.
46186J	AA	5		05/17/2018.	Call 100.0000.....	.....	10,042,202	10,042,202	9,720,930	9,752,878	.....0	.....6,491	.....0	.....6,491	.....0	9,759,369	.....0	.....282,833	.....282,833	126,780	06/17/2032.
46186J	AA	5		04/17/2018.	Paydown.....	.....	48,227	48,227	46,684	46,838	.....0	.....1,389	.....0	.....1,389	.....0	48,227	.....0	.....0	.....0	160	06/17/2032.
46186Y	AA	2		07/17/2018.	Call 100.0000.....	.....	23,977,054	23,977,054	23,133,137	23,216,786	.....0	.....23,329	.....0	.....23,329	.....0	23,240,115	.....0	.....736,939	.....736,939	431,552	08/17/2032.
46186Y	AA	2		06/17/2018.	Paydown.....	375,661	375,661	362,439	363,750011,912011,9120	375,661000	3,358	08/17/2032.

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser.....		..	12/01/2018.	Paydown.....	.....	3,469,855	3,469,855	3,139,135	3,456,153	.....0	13,702	.....0	13,702	.....0	3,469,855	.....0	.....0	.....0	96,491	06/12/2043.
46630D AG 7	JP Morgan Chase Comm Mtg Trust REMIC Se.....		..	10/01/2018.	Paydown.....	.....	11,316,346	11,316,346	10,275,825	11,222,774	.....0	93,572	.....0	93,572	.....0	11,316,346	.....0	.....0	.....0	386,624	02/15/2051.
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser.....		..	12/01/2018.	Paydown.....	.....	.....0	5,294,457	111,184	111,184	.....0	.....0	.....0	.....0	.....0	111,184	.....0	...(111,184)	...(111,184)	.....0	06/15/2049.
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		..	12/01/2018.	Paydown.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38.....		..	03/27/2018.	Redemption 100.0000.....	.....	903,227	903,227	901,110	901,148	.....0	2,079	.....0	2,079	.....0	903,227	.....0	.....0	.....0	14,437	07/25/2043.
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47.....		..	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.
482539 AA 1	KLX INC 5.875% 12/01/22.....		..	12/01/2018.	Call 102.9380.....	.....	429,000	429,000	429,000	429,000	.....0	.....0	.....0	.....0	.....0	429,000	.....0	.....0	.....0	8,859	03/27/2024.
485134 BK 5	Kansas City Power & Light.....		..	03/01/2018.	Maturity.....	.....	3,602,830	3,500,000	3,485,000	3,489,862	.....0	1,668	.....0	1,668	.....0	3,491,530	.....0	8,470	8,470	321,758	12/01/2022.
488401 AB 6	KEMPER CORP 4.350% 02/15/25.....		..	10/04/2018.	Pierpont.....	.....	1,949,420	2,000,000	1,998,740	1,999,030	.....0	91	.....0	91	.....0	1,999,122	.....0	...(49,702)	...(49,702)	100,050	02/15/2025.
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.
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.
501044 BK 6	Kroger Co 7.000% 05/01/18.....		..	05/01/2018.	Maturity.....	.....	5,000,000	5,000,000	5,315,550	5,012,732	.....0	(12,732)	.....0	(12,732)	.....0	5,000,000	.....0	.....0	.....0	175,000	05/01/2018.
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20.....		..	12/11/2018.	Paydown.....	.....	7,628,388	7,628,388	5,106,400	5,539,798	.....0	2,088,590	.....0	2,088,590	.....0	7,628,388	.....0	.....0	.....0	284,610	04/15/2041.
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20.....		..	07/11/2018.	Paydown.....	.....	0	107,590	62,639	62,639	.....0	.....0	.....0	.....0	.....0	62,639	.....0	...(62,639)	...(62,639)	4,584	04/15/2041.
502413 AY 3	L-3 Communications Corp.....		..	07/06/2018.	Call 103.0480.....	.....	3,091,440	3,000,000	3,237,690	3,058,979	.....0	(16,420)	.....0	(16,420)	.....0	3,042,559	.....0	...(42,559)	...(42,559)	204,540	10/15/2019.
512807 AN 8	LAM Research Corp 3.800% 03/15/25.....		..	10/04/2018.	FTN Financial Capital Markets.....	.....	1,975,240	2,000,000	1,999,160	1,999,369	.....0	59	.....0	59	.....0	1,999,429	.....0	...(24,189)	...(24,189)	81,067	03/15/2025.
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		..	12/15/2018.	Redemption 100.0000.....	.....	214,483	214,483	216,699	215,579	.....0	(58)	.....0	(58)	.....0	215,521	.....0	...(1,038)	...(1,038)	8,828	11/15/2026.
53219L AN 9	LifePoint Hospitals Inc.....		..	11/16/2018.	Redemption 101.7060.....	.....	5,085,300	5,000,000	4,906,250	4,918,628	.....0	10,246	.....0	10,246	.....0	4,928,875	.....0	156,425	156,425	431,510	12/01/2023.
532716 AT 4	Limited Brands 6.625% 04/01/21.....		..	06/18/2018.	Tax Free Exchange.....	.....	1,487,197	1,250,000	1,275,000	1,259,893	.....0	(1,284)	.....0	(1,284)	.....0	1,258,609	.....0	228,588	228,588	59,119	04/01/2021.
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.
571903 AT 0	Marriott International.....		..	05/15/2018.	Maturity.....	.....	4,000,000	4,000,000	3,990,000	3,999,023	.....0	977	.....0	977	.....0	4,000,000	.....0	.....0	.....0	135,000	05/15/2018.
57629W AK 6	Massmutual Global Funding II 144A.....		..	07/31/2018.	Maturity.....	.....	11,675,000	11,675,000	11,747,969	11,679,809	.....0	(4,809)	.....0	(4,809)	.....0	11,675,000	.....0	.....0	.....0	612,938	07/31/2018.
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		..	12/01/2018.	Paydown.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
577778 CB 7	Macys Retail Holdings Inc.....		..	12/13/2018.	Call 107.1370.....	.....	840,641	840,641	880,571	875,657	.....0	(35,016)	.....0	(35,016)	.....0	840,641	.....0	.....0	.....0	22,878	03/25/2033.
581557 AX 3	McKesson Corp 7.500% 02/15/19.....		..	03/26/2018.	Call 104.2512.....	.....	1,071,370	1,000,000	1,047,680	1,037,821	.....0	(4,780)	.....0	(4,780)	.....0	1,033,040	.....0	...(33,040)	...(33,040)	175,209	07/15/2024.
59025K AG 7	Merrill Lynch Mtg Trust SERIES 2007C1 CL.....		..	12/01/2018.	Paydown.....	.....	10,425,119	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.
59025W AN 6	MERRILL LYNCH MORTGAGE TRUST SERIES 2008		..	04/01/2018.	Paydown.....	.....	12,489,572	12,489,572	12,223,006	12,465,956	.....0	23,616	.....0	23,616	.....0	12,489,572	.....0	.....0	.....0	367,110	06/12/2026.
595112 BG 7	Micron Technology Inc 5.625% 01/15/26.....		..	05/21/2018.	Call 107.4050.....	.....	7,969,000	7,969,000	7,715,922	7,951,933	.....0	17,067	.....0	17,067	.....0	7,969,000	.....0	.....0	.....0	83,251	02/12/2051.
59524E AC 6	MID-ATLANTIC MILITARY CO.....		..	08/01/2018.	Redemption 100.0000.....	.....	2,779,642	2,588,000	2,070,400	2,137,604	.....0	15,395	.....0	15,395	.....0	2,152,999	.....0	435,001	435,001	315,381	01/15/2026.
59564N A# 0	MIDCOAST ENERGY Series C No. RC-14.....		..	07/09/2018.	Redemption 106.3753.....	.....	213,517	213,517	215,873	215,821	.....0	(6)	.....0	(6)	.....0	215,815	.....0	...(2,298)	...(2,298)	8,256	08/01/2050.
59564N A@ 2	MIDCOAST ENERGY Series B No. RB-20.....		..	07/09/2018.	Redemption 102.7429.....	.....	3,191,258	3,000,000	3,000,000	3,000,000	.....0	.....0	.....0	.....0	.....0	3,000,000	.....0	.....0	.....0	294,023	09/30/2024.
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31.....		..	12/30/2018.	Redemption 100.0000.....	.....	12,329,152	12,000,000	12,000,000	12,000,000	.....0	.....0	.....0	.....0	.....0	12,000,000	.....0	.....0	.....0	704,872	09/30/2021.
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25.....		..	12/30/2018.	Redemption 100.0000.....	.....	185,012	185,012	185,012	185,012	.....0	.....0	.....0	.....0	.....0	185,012	.....0	.....0	.....0	7,396	06/30/2027.
600544 C@ 7	Herman Miller Inc Series B.....		..	01/03/2018.	Maturity.....	.....	92,143	92,143	92,143	92,143	.....0	.....0	.....0	.....0	.....0	92,143	.....0	.....0	.....0	4,146	06/30/2032.
61166W AF 8	Monsanto Co 5.125% 04/15/18.....		..	04/15/2018.	Maturity.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....0	.....0	.....0	.....0	.....0	2,000,000	.....0	.....0	.....0	64,200	01/03/2018.
61237W AC 0	MONTEFIORE MEDICAL CENT.....		..	10/20/2018.	Redemption 100.0000.....	.....	4,500,000	4,500,000	4,508,850	4,500,316	.....0	(316)	.....0	(316)	.....0	4,500,000	.....0	.....0	.....0	115,313	04/15/2018.
61980A AC 7	Motiva Enterprises LLC.....		..	03/15/2018.	Call 105.7003.....	.....	205,000	205,000	205,000	205,000	.....0	.....0	.....0	.....0	.....0	205,000	.....0	.....0	.....0	4,487	04/30/2032.
62425* AA 5	Mountain Prairie Wind Notes 30 and 31.....		..	12/15/2018.	Redemption 100.0000.....	.....	3,535,674	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.
62819# AA 5	MUSTANG HILLS LLC No. 11.....		..	11/30/2018.	Redemption 100.0000.....	325,432	325,432	325,432	325,43200000	325,432000	14,579	03/25/2030.
						529,988	529,988	529,988	529,98800000	529,988000	21,642	11/30/2035.

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description		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
62927# AF 3		NFL VENTURES Ser 2015-A Tranche C No.RC-...	..	10/15/2018.	Redemption 100.0000.....	.....	.....272,682	.....272,682	.....272,682	.....272,682	.....0	.....0	.....0	.....0	.....0	.....272,682	.....0	.....0	.....0	.....7,137	04/15/2031.
62927# AG 1		NFL VENTURES Ser 2015-A Tranche D No RD-...	..	10/15/2018.	Redemption 100.0000.....	.....	.....209,419	.....209,419	.....209,419	.....209,419	.....0	.....0	.....0	.....0	.....0	.....209,419	.....0	.....0	.....0	.....5,624	04/15/2032.
629568 AT 3		Nabors Industries Inc 9.250% 01/15/19.....	..	07/06/2018.	Call 103.4117.....	.....	.....3,102,352	.....3,000,000	.....3,003,390	.....3,000,522	.....0	.....(252)	.....0	.....(252)	.....0	.....3,000,270	.....0	.....(270)	.....(270)	.....372,915	01/15/2019.
636180 BJ 9		National Fuel Gas Co 8.750% 05/01/19.....	..	09/07/2018.	Call 103.7860.....	.....	.....7,783,950	.....7,500,000	.....7,482,150	.....7,496,872	.....0	.....1,560	.....0	.....1,560	.....0	.....7,498,432	.....0	.....1,568	.....1,568	.....841,763	05/01/2019.
64079* AB 8		Neptune Regional Transmission.....	..	12/31/2018.	Redemption 100.0000.....	.....	.....231,182	.....231,182	.....231,182	.....231,182	.....0	.....0	.....0	.....0	.....0	.....231,182	.....0	.....0	.....0	.....8,973	06/30/2027.
641423 BW 7		Nevada Pwr Co Nv 6.500% 08/01/18.....	..	08/01/2018.	Maturity.....	.....	.....10,000,000	.....10,000,000	.....9,990,550	.....9,999,267	.....0	.....733	.....0	.....733	.....0	.....10,000,000	.....0	.....0	.....0	.....650,000	08/01/2018.
64760@ AA 2		NEW ORLEANS ENY 4.270% 08/15/32.....	..	12/15/2018.	Redemption 100.0000.....	.....	.....112,821	.....112,821	.....112,821	.....112,821	.....0	.....0	.....0	.....0	.....0	.....112,821	.....0	.....0	.....0	.....3,526	08/15/2032.
649322 AD 6		NY & PRESBYTERIAN HOSPIT.....	..	05/09/2018.	Jefferies & Co.....	.....	.....1,428,105	.....1,500,000	.....1,533,450	.....1,533,163	.....0	.....(133)	.....0	.....(133)	.....0	.....1,533,030	.....0	.....(104,925)	.....(104,925)	.....47,402	08/01/2056.
655044 AK 1		Noble Energy Inc 5.625% 05/01/21.....	..	05/01/2018.	Call 101.4060.....	.....	.....5,070,300	.....5,000,000	.....5,100,000	.....5,038,242	.....0	.....(9,257)	.....0	.....(9,257)	.....0	.....5,028,985	.....0	.....(28,985)	.....(28,985)	.....210,925	05/01/2021.
67085K AA 0		OFFUTT AFB AMERICA FIRST.....	..	09/01/2018.	Redemption 100.0000.....	.....	.....15,570	.....15,570	.....16,486	.....16,478	.....0	.....(7)	.....0	.....(7)	.....0	.....16,471	.....0	.....(901)	.....(901)	.....610	09/01/2050.
67389M AC 5		Oaks 2015-1 Series 2015-1.....	..	12/01/2018.	Paydown.....	.....	.....793,906	.....793,906	.....796,015	.....795,908	.....0	.....(2,001)	.....0	.....(2,001)	.....0	.....793,906	.....0	.....0	.....0	.....10,068	04/25/2046.
677071 AT 9		OHANA MILITARY COMM LLC.....	..	10/01/2018.	Redemption 100.0000.....	.....	.....1,226,667	.....1,226,667	.....1,154,391	.....1,163,176	.....0	.....4,650	.....0	.....4,650	.....0	.....1,167,826	.....0	.....58,841	.....58,841	.....17,242	10/01/2026.
677071 AU 6		OHANA MILITARY COMM LLC.....	..	10/01/2018.	Redemption 100.0000.....	.....	.....67,120	.....67,120	.....81,176	.....80,726	.....0	.....(170)	.....0	.....(170)	.....0	.....80,556	.....0	.....(13,435)	.....(13,435)	.....3,035	10/01/2051.
68233J AS 3		Oncore Electric 5.300% 06/01/42.....	..	05/11/2018.	US Bancorp Piper Jaffrey.....	.....	.....2,048,200	.....1,750,000	.....2,147,583	.....2,145,244	.....0	.....(3,751)	.....0	.....(3,751)	.....0	.....2,141,493	.....0	.....(93,293)	.....(93,293)	.....42,253	06/01/2042.
68268N AL 7		Oneok Partners 5.000% 09/15/23.....	..	10/04/2018.	Goldman Sachs & Company.....	.....	.....2,595,800	.....2,500,000	.....2,716,075	.....2,637,863	.....0	.....(17,693)	.....0	.....(17,693)	.....0	.....2,620,171	.....0	.....(24,371)	.....(24,371)	.....133,333	09/15/2023.
69359* AA 0		PGA Tour Investments Finance.....	..	12/15/2018.	Redemption 100.0000.....	.....	.....438,153	.....438,153	.....438,153	.....438,153	.....0	.....0	.....0	.....0	.....0	.....438,153	.....0	.....0	.....0	.....32,973	06/15/2019.
695156 AN 9		Packaging Corp of America.....	..	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.
69884L AA 7		PAPERWORKS INDUSTRIES IN.....	..	02/28/2018.	Restructured.....	.....	.....4,071,875	.....6,500,000	.....4,436,250	.....4,436,250	.....0	.....0	.....0	.....0	.....0	.....4,436,250	.....0	.....(364,375)	.....(364,375)	.....9,550	08/15/2019.
713448 DD 7		Pepsico Inc 4.450% 04/14/46.....	..	05/09/2018.	JP Morgan.....	.....	.....2,068,640	.....2,000,000	.....2,085,880	.....2,082,864	.....0	.....(569)	.....0	.....(569)	.....0	.....2,082,295	.....0	.....(13,655)	.....(13,655)	.....51,175	04/14/2046.
71713U AT 9		Pharmacia Corporation 6.750% 12/15/27.....	..	06/18/2018.	Credit Suisse.....	.....	.....2,402,350	.....1,965,000	.....2,621,762	.....2,498,590	.....0	.....(21,123)	.....0	.....(21,123)	.....0	.....2,477,467	.....0	.....(75,117)	.....(75,117)	.....68,161	12/15/2027.
718172 AA 7		Philip Morris International.....	..	05/16/2018.	Maturity.....	.....	.....125,000	.....125,000	.....130,856	.....125,302	.....0	.....(302)	.....0	.....(302)	.....0	.....125,000	.....0	.....0	.....0	.....3,531	05/16/2018.
720198 AD 2		PIEDMONT OPERATING PARTN.....	..	10/04/2018.	Pierpont.....	.....	.....1,225,855	.....1,230,000	.....1,227,429	.....1,228,289	.....0	.....187	.....0	.....187	.....0	.....1,228,476	.....0	.....(2,621)	.....(2,621)	.....58,384	03/15/2024.
7425A0 BC 3		Principal Life Global 6.125% 10/15/33.....	..	05/11/2018.	Pierpont.....	.....	.....3,646,590	.....3,000,000	.....3,796,440	.....3,714,842	.....0	.....(11,990)	.....0	.....(11,990)	.....0	.....3,702,852	.....0	.....(56,262)	.....(56,262)	.....107,188	10/15/2033.
74348T AN 2		PROSPECT CAPITAL CORP 5.000% 07/15/19.....	..	09/26/2018.	Call 101.6450.....	.....	.....7,115,150	.....7,000,000	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....0	.....7,000,000	.....0	.....0	.....0	.....534,178	07/15/2019.
743862 AD 6		PROVIDENT COMPANIES INC.....	..	07/15/2018.	Maturity.....	.....	.....2,500,000	.....2,500,000	.....2,622,935	.....2,510,067	.....0	.....(10,067)	.....0	.....(10,067)	.....0	.....2,500,000	.....0	.....0	.....0	.....175,000	07/15/2018.
744499 AP 9		Public Svc Co New Mexico.....	..	05/15/2018.	Maturity.....	.....	.....2,000,000	.....2,000,000	.....2,000,000	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....2,000,000	.....0	.....0	.....0	.....79,500	05/15/2018.
745332 CG 9		Puget Sound Pwr & Lt Co.....	..	04/24/2018.	Jefferies & Co.....	.....	.....7,345,660	.....7,100,000	.....7,356,878	.....7,346,462	.....0	.....(1,619)	.....0	.....(1,619)	.....0	.....7,344,843	.....0	.....817	.....817	.....132,297	05/20/2045.
747525 AJ 2		QUALCOMM Inc 4.650% 05/20/35.....	..	07/27/2018.	Various.....	.....	.....5,023,575	.....5,000,000	.....4,997,400	.....4,997,620	.....0	.....52	.....0	.....52	.....0	.....4,997,673	.....0	.....25,902	.....25,902	.....161,781	05/20/2035.
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.
758750 B# 9		Regal Beloit Corporation Note CR-19.....	..	07/14/2018.	Maturity.....	.....	.....4,000,000	.....4,000,000	.....4,000,000	.....4,000,000	.....0	.....0	.....0	.....0	.....0	.....4,000,000	.....0	.....0	.....0	.....163,600	07/14/2018.
75973L AA 6		Renew 2017-1 SERIES 20171A CLASS A.....	..	12/20/2018.	Paydown.....	.....	.....465,436	.....465,436	.....465,313	.....465,314	.....0	.....122	.....0	.....122	.....0	.....465,436	.....0	.....0	.....0	.....9,681	09/20/2052.
75974@ AA 0		RENEWABLE ENGY 4.110% 03/31/35.....	..	09/30/2018.	Redemption 100.0000.....	.....	.....743,149	.....743,149	.....743,149	.....743,149	.....0	.....0	.....0	.....0	.....0	.....743,149	.....0	.....0	.....0	.....24,295	03/31/2035.
76169# AG 8		Reyes Holdings LLC Series 2012A No. R-44.....	..	07/31/2018.	Redemption 100.0000.....	.....	.....1,600,000	.....1,600,000	.....1,600,000	.....1,600,000	.....0	.....0	.....0	.....0	.....0	.....1,600,000	.....0	.....0	.....0	.....82,080	07/31/2022.
78512* AA 5		S&E REPLACEMENT POWER 4.120% 05/31/29.....	..	12/31/2018.	Redemption 100.0000.....	.....	.....408,840	.....408,840	.....408,840	.....408,840	.....0	.....0	.....0	.....0	.....0	.....408,840	.....0	.....0	.....0	.....9,181	05/31/2029.
811065 AC 5		SCRIPPS NETWORKS INTERAC.....	..	04/04/2018.	Tax Free Exchange.....	.....	.....9,057,993	.....9,100,000	.....9,040,545	.....9,056,559	.....0	.....1,434	.....0	.....1,434	.....0	.....9,057,993	.....0	.....0	.....0	.....146,900	11/15/2024.
816851 AJ 8		Sempra Energy 6.150% 06/15/18.....	..	06/15/2018.	Maturity.....	.....	.....3,000,000	.....3,000,000	.....2,998,860	.....2,999,934	.....0	.....66	.....0	.....66	.....0	.....3,000,000	.....0	.....0	.....0	.....92,250	06/15/2018.
81744F HK 6		SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	12/20/2018.	Paydown.....	.....	.....527,630	.....527,630	.....478,659	.....486,665	.....0	.....40,964	.....0	.....40,964	.....0	.....527,630	.....0	.....0	.....0	.....6,427	05/20/2035.
81744Y AB 2		SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	12/01/2018.	Paydown.....	.....	.....282,834	.....282,834	.....253,675	.....257,651	.....0	.....25,183	.....0	.....25,183	.....0	.....282,834	.....0	.....0	.....0	.....3,575	04/25/2043.
81745A AB 3		SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	12/01/2018.	Paydown.....710,935710,935667,868673,017037,918037,9180710,93500010,973	05/25/2043.

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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	Contractual Maturity Date
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		..	12/01/2018.	Paydown.....	.....	.....642,061	.....642,061	.....608,754	.....612,980	.....0	.....29,080	.....0	.....29,080	.....0	.....642,061	.....0	.....0	.....0	.....8,162	07/25/2042.
817565 BM 5	Service Corp Intl 7.625% 10/01/18.....		..	01/12/2018.	Call 103.8361.....	.....	.....5,191,803	.....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.
83421# AA 1	SOLGEN LLC 3.930% 09/30/36.....		..	12/31/2018.	Redemption 100.0000.....	.....	.....462,322	.....462,322	.....462,322	.....462,322	.....0	.....0	.....0	.....0	.....0	.....462,322	.....0	.....0	.....0	.....16,105	09/30/2036.
837004 CC 2	South Carolina Elec & Gas Co.....		..	09/28/2018.	Call 100.3720.....	.....	.....5,018,600	.....5,000,000	.....4,985,650	.....4,998,489	.....0	.....1,341	.....0	.....1,341	.....0	.....4,999,830	.....0	.....170	.....170	.....313,808	11/01/2018.
84474Y AA 4	SW AIRLINES 07-1 TRUST.....		..	08/01/2018.	Redemption 100.0000.....	.....	.....632,555	.....632,555	.....558,904	.....604,849	.....0	.....2,496	.....0	.....2,496	.....0	.....607,345	.....0	.....25,211	.....25,211	.....29,729	02/01/2024.
845467 AH 2	Southwestern Energy Co.....		..	09/13/2018.	Various.....	.....	.....6,219,500	.....6,250,000	.....6,552,938	.....6,401,925	.....0	.....(22,076)	.....0	.....(22,076)	.....0	.....6,379,849	.....0	.....(160,349)	.....(160,349)	.....238,028	03/15/2022.
84603M XU 5	Sovereign Bank 8.750% 05/30/18.....		..	05/30/2018.	Maturity.....	.....	.....2,000,000	.....2,000,000	.....1,760,000	.....1,983,644	.....0	.....16,356	.....0	.....16,356	.....0	.....2,000,000	.....0	.....0	.....0	.....87,500	05/30/2018.
84755T AA 5	Spectra Energy Capital.....		..	04/15/2018.	Maturity.....	.....	.....3,000,000	.....3,000,000	.....2,994,660	.....2,999,801	.....0	.....199	.....0	.....199	.....0	.....3,000,000	.....0	.....0	.....0	.....93,000	04/15/2018.
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....		..	12/31/2018.	Redemption 100.0000.....	.....	.....76,707	.....76,707	.....76,707	.....76,707	.....0	.....0	.....0	.....0	.....0	.....76,707	.....0	.....0	.....0	.....2,036	06/30/2036.
848609 AA 1	SPIRITS NEWCO No. R-43.....		..	12/31/2018.	Redemption 100.0000.....	.....	.....169,845	.....169,845	.....169,845	.....169,845	.....0	.....0	.....0	.....0	.....0	.....169,845	.....0	.....0	.....0	.....6,849	06/30/2036.
84861C AB 1	Spirit Master Funding LLC 2014-4A Class.....		..	12/01/2018.	Paydown.....	.....	.....1,029,149	.....1,029,149	.....1,026,641	.....1,026,631	.....0	.....2,518	.....0	.....2,518	.....0	.....1,029,149	.....0	.....0	.....0	.....25,078	01/20/2045.
85234# AB 1	STADIUM FUNDING TRUST No. 57.....		..	04/01/2018.	Redemption 100.0000.....	.....	.....215,768	.....215,768	.....215,768	.....215,768	.....0	.....0	.....0	.....0	.....0	.....215,768	.....0	.....0	.....0	.....5,394	04/01/2039.
871503 AH 1	Symantec Corporation 4.200% 09/15/20.....		..	05/09/2018.	Goldman Sachs & Company.....	.....	.....8,510,679	.....8,415,000	.....8,302,385	.....8,377,384	.....0	.....4,685	.....0	.....4,685	.....0	.....8,382,069	.....0	.....128,610	.....128,610	.....231,693	09/15/2020.
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21.....		..	10/04/2018.	MarketAxess.....	.....	.....2,033,660	.....2,000,000	.....2,066,140	.....2,033,965	.....0	.....(7,175)	.....0	.....(7,175)	.....0	.....2,026,790	.....0	.....6,870	.....6,870	.....75,950	06/15/2021.
87246Y AC 0	TIAA ASSET MGMT FIN LLC.....		..	05/09/2018.	Susquehanna Intl.....	.....	.....2,992,710	.....3,000,000	.....2,996,580	.....2,997,520	.....0	.....113	.....0	.....113	.....0	.....2,997,633	.....0	.....(4,923)	.....(4,923)	.....65,313	11/01/2024.
87264A AH 8	T-MOBILE USA INC 6.125% 01/15/22.....		..	01/15/2018.	Call 103.0630.....	.....	.....2,061,260	.....2,000,000	.....2,040,000	.....2,014,999	.....0	.....(261)	.....0	.....(261)	.....0	.....2,014,738	.....0	.....(14,738)	.....(14,738)	.....122,510	01/15/2022.
87264A AL 9	T-Mobile USA INC 6.625% 04/01/23.....		..	04/01/2018.	Call 103.3130.....	.....	.....3,099,390	.....3,000,000	.....3,195,000	.....3,091,368	.....0	.....(6,356)	.....0	.....(6,356)	.....0	.....3,085,013	.....0	.....(85,013)	.....(85,013)	.....198,765	04/01/2023.
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22.....		..	07/02/2018.	Redemption 100.0000.....	.....	.....257,649	.....257,649	.....257,649	.....257,649	.....0	.....0	.....0	.....0	.....0	.....257,649	.....0	.....0	.....0	.....7,014	01/02/2022.
87305Q CM 1	TTX Co 4.200% 07/01/46.....		..	05/11/2018.	JP Morgan.....	.....	.....1,951,500	.....2,000,000	.....2,011,440	.....2,011,168	.....0	.....(79)	.....0	.....(79)	.....0	.....2,011,089	.....0	.....(59,589)	.....(59,589)	.....73,267	07/01/2046.
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS.....		..	10/05/2018.	JP Morgan.....	.....	.....3,961,701	.....3,940,000	.....3,940,000	.....3,940,000	.....0	.....0	.....0	.....0	.....0	.....3,940,000	.....0	.....21,701	.....21,701	.....150,897	05/25/2046.
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS.....		..	05/25/2018.	Paydown.....	.....	.....46,250	.....46,250	.....46,371	.....46,366	.....0	.....(116)	.....0	.....(116)	.....0	.....46,250	.....0	.....0	.....0	.....1,012	05/25/2046.
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS.....		..	05/25/2018.	Paydown.....	.....	.....19,375	.....19,375	.....20,614	.....20,597	.....0	.....(1,222)	.....0	.....(1,222)	.....0	.....19,375	.....0	.....0	.....0	.....481	05/25/2046.
88031V AA 7	Tenaska Gateway Partners 144A.....		..	12/30/2018.	Redemption 100.0000.....	.....	.....431,543	.....431,543	.....431,543	.....431,543	.....0	.....0	.....0	.....0	.....0	.....431,543	.....0	.....0	.....0	.....16,323	12/30/2023.
88159D AA 3	TES LLC SERIES 20171A CLASS A.....		..	10/20/2018.	Redemption 100.0000.....	.....	.....260,792	.....260,792	.....260,756	.....260,744	.....0	.....8	.....0	.....8	.....0	.....260,753	.....0	.....39	.....39	.....7,009	10/20/2047.
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.....		..	08/20/2018.	Paydown.....	.....	.....233,555	.....233,555	.....233,540	.....233,536	.....0	.....19	.....0	.....19	.....0	.....233,555	.....0	.....0	.....0	.....1,737	02/20/2048.
881609 BA 8	Tesoro Corp 5.125% 04/01/24.....		..	10/02/2018.	Tax Free Exchange.....	.....	.....1,473,994	.....1,500,000	.....1,458,750	.....1,471,015	.....0	.....2,978	.....0	.....2,978	.....0	.....1,473,994	.....0	.....0	.....0	.....78,375	04/01/2024.
88643@ AP 1	Tidewater Inc Series 2013-B No. BR-8.....		..	.....	INCOME.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....72,351	11/15/2023.
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34.....		..	12/31/2018.	Redemption 100.0000.....	.....	.....571,749	.....571,749	.....571,749	.....571,749	.....0	.....0	.....0	.....0	.....0	.....571,749	.....0	.....0	.....0	.....17,069	06/30/2034.
893045 AE 4	TRANS-ALLEGHENY INTERSTA.....		..	05/10/2018.	Janney Montgomery.....	.....	.....496,060	.....500,000	.....504,560	.....503,404	.....0	.....(147)	.....0	.....(147)	.....0	.....503,257	.....0	.....(7,197)	.....(7,197)	.....8,716	06/01/2025.
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		..	12/31/2018.	Redemption 100.0000.....	.....	.....348,000	.....348,000	.....348,000	.....348,000	.....0	.....0	.....0	.....0	.....0	.....348,000	.....0	.....0	.....0	.....6,398	06/30/2047.
896818 AH 4	TRIUMPH GROUP INC 4.875% 04/01/21.....		..	05/09/2018.	JP Morgan.....	.....	.....242,190	.....250,000	.....250,000	.....250,000	.....0	.....0	.....0	.....0	.....0	.....250,000	.....0	.....(7,810)	.....(7,810)	.....7,448	04/01/2021.
902494 AT 0	Tyson Foods Inc 4.500% 06/15/22.....		..	05/11/2018.	US Bancorp Piper Jaffrey.....	.....	.....1,031,210	.....1,000,000	.....1,011,770	.....1,005,682	.....0	.....(463)	.....0	.....(463)	.....0	.....1,005,219	.....0	.....25,991	.....25,991	.....18,750	06/15/2022.
907818 DA 3	Union Pacific Corp 5.700% 08/15/18.....		..	08/15/2018.	Maturity.....	.....	.....5,000,000	.....5,000,000	.....4,394,150	.....4,947,681	.....0	.....52,319	.....0	.....52,319	.....0	.....5,000,000	.....0	.....0	.....0	.....285,000	08/15/2018.
90783W AA 1	UNP RR CO 2006 PASS TRST.....		..	07/02/2018.	Redemption 100.0000.....	.....	.....831,039	.....831,039	.....819,737	.....825,549	.....0	.....(5)	.....0	.....(5)	.....0	.....825,544	.....0	.....5,496	.....5,496	.....24,820	07/02/2030.
90931M AA 4	UNITED AIR 2016-1 A PTT.....		..	06/18/2018.	Barclays Capital.....	.....	.....2,801,103	.....2,920,858	.....2,920,858	.....2,920,858	.....0	.....0	.....0	.....0	.....0	.....2,920,858	.....0	.....(119,755)	.....(119,755)	.....96,011	01/07/2030.
90931M AA 4	UNITED AIR 2016-1 A PTT.....		..	07/07/2018.	Redemption 100.0000.....	.....	.....554,014	.....554,014	.....554,014	.....554,014	.....0	.....0	.....0	.....0	.....0	.....554,014	.....0	.....0	.....0	.....13,653	01/07/2030.
90932D AA 3	UNITED AIR 2016-2 A PTT.....		..	10/07/2018.	Redemption 100.0000.....	.....	.....264,310	.....264,310	.....264,310	.....264,310	.....0	.....0	.....0	.....0	.....0	.....264,310	.....0	.....0	.....0	.....6,145	04/07/2030.
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.
91324P BJ 0	UnitedHealth Group Inc.....		..	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.
91845# AA 2	Verizon Communications Inc Series A1 No.....		..	12/15/2018.	Redemption 100.0000.....	.....	.....160,176	.....160,176	.....160,176	.....160,176	.....0	.....0	.....0	.....0	.....0	.....160,176	.....0	.....0	.....0	.....3,361	05/15/2035.
91913Y AN 0	Valero Energy Corp 9.375% 03/15/19.....		..	06/18/2018.	Call 104.9300.....2,570,7852,450,0002,449,7902,449,95301701702,449,97003030294,965	03/15/2019.

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

E14.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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	Contractual Maturity Date
920253	AD	3		07/09/2018.	Call 106.3037.....		6,378,223	6,000,000	6,395,480	6,120,669	0	(25,972)	0	(25,972)	0	6,094,697	0	(94,697)	(94,697)	664,202	04/20/2020.
92783#	AA	4		12/31/2018.	Redemption 100.0000.....		111,148	111,148	111,148		0	0	0	0	0	111,148	0	0	0	2,745	06/30/2030.
92922F	4M	7		12/25/2018.	Paydown.....		379,928	379,928	360,813	370,980	0	8,948	0	8,948	0	379,928	0	0	0	3,803	10/25/2045.
939640	AD	0		06/29/2018.	Call 102.6409.....		10,524,795	10,254,000	10,518,105	10,292,324	0	(17,128)	0	(17,128)	0	10,275,196	0	(21,196)	(21,196)	948,129	02/01/2019.
948741	AK	9		10/04/2018.	Pierpont.....		1,229,809	1,220,000	1,292,079	1,278,405	0	(7,122)	0	(7,122)	0	1,271,284	0	(41,475)	(41,475)	66,958	01/15/2024.
95058X	AE	8		12/15/2018.	Paydown.....																
							150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,123	03/15/2048.
958102	AL	9		03/01/2018.	Call 116.1200.....		5,806,000	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.
95829T	AA	3		09/15/2018.	Redemption 100.0000.....		26,788	26,788	37,004	36,877	0	(42)	0	(42)	0	36,835	0	(10,047)	(10,047)	1,365	03/15/2057.
96038#	AA	8		12/15/2018.	Redemption 100.0000.....		56,926	56,926	56,926	56,926	0	0	0	0	0	56,926	0	0	0	1,451	07/15/2047.
962166	AS	3		10/04/2018.	Deutsche Bank.....		3,380,220	3,000,000	3,915,420	3,537,863	0	(68,922)	0	(68,922)	0	3,468,942	0	(88,722)	(88,722)	263,625	07/15/2023.
96928*	FP	7		12/15/2018.	Redemption 100.0000.....		479,566	479,566	479,566	479,566	0	0	0	0	0	479,566	0	0	0	11,691	01/15/2035.
97314@	AA	3		12/31/2018.	Redemption 100.0000.....		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	10,194	12/18/2034.
97652P	AA	9		12/01/2018.	Paydown.....		227,373	227,373	235,402	234,098	0	(6,725)	0	(6,725)	0	227,373	0	0	0	4,634	06/20/2044.
97653B	AC	5		12/01/2018.	Paydown.....		934,965	934,965	937,302	936,999	0	(2,034)	0	(2,034)	0	934,965	0	0	0	15,770	08/20/2034.
98385X	AP	1		06/15/2018.	Maturity.....		2,250,000	2,250,000	2,094,143	2,240,515	0	9,485	0	9,485	0	2,250,000	0	0	0	61,875	06/15/2018.
988498	AC	5		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.
008916	AH	1	A	04/10/2018.	Tax Free Exchange.....		7,999,763	8,000,000	7,998,560	7,999,681	0	82	0	82	0	7,999,763	0	0	0	405,500	01/15/2019.
008916	AK	4	A	04/10/2018.	Tax Free Exchange.....		4,904,348	5,000,000	4,812,950	4,899,035	0	5,313	0	5,313	0	4,904,348	0	0	0	87,688	10/01/2022.
008916	AN	8	A	04/10/2018.	Tax Free Exchange.....		2,139,777	2,000,000	2,142,880	2,140,508	0	(731)	0	(731)	0	2,139,777	0	0	0	79,292	01/15/2045.
008916	AP	3	A	04/10/2018.	Tax Free Exchange.....		3,993,849	4,000,000	3,991,480	3,993,636	0	213	0	213	0	3,993,849	0	0	0	71,500	03/15/2025.
136385	AN	1	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.
15135U	AD	1	A	10/29/2018.	Call 102.5118.....		4,100,472	4,000,000	4,064,594	4,014,188	0	(6,383)	0	(6,383)	0	4,007,805	0	(7,805)	(7,805)	298,696	10/15/2019.
73755L	AD	9	A	04/10/2018.	Tax Free Exchange.....		2,591,739	3,000,000	2,520,210	2,588,896	0	2,842	0	2,842	0	2,591,739	0	0	0	66,156	12/01/2036.
73755L	AM	9	A	04/10/2018.	Tax Free Exchange.....		5,005,555	5,000,000	5,007,650	5,005,752	0	(197)	0	(197)	0	5,005,555	0	0	0	83,750	04/01/2025.
87425E	AM	5	A	01/17/2018.	Call 104.2710.....		14,884,685	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.
89346D	AC	1	A	03/15/2018.	Call 100.8220.....		10,082,200	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.
960410	AC	2	A	10/04/2018.	Morgan Stanley DWD.....		2,948,100	3,000,000	2,995,920	2,997,105	0	616	0	616	0	2,997,721	0	(49,621)	(49,621)	85,458	06/16/2021.
C9716#	AE	9	A	04/01/2018.	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	101,000	04/01/2018.
001746	AG	1	D	06/14/2018.	Call 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	72,198	05/26/2028.
033287	AV	5	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.
03328Q	AS	0	D	05/25/2018.	Robert W. Baird & Co.....		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	142,125	07/15/2030.
034863	AD	2	D	05/03/2018.	Call 103.6390.....		4,145,560	4,000,000	4,017,445	4,005,783	0	(673)	0	(673)	0	4,005,110	0	(5,110)	(5,110)	252,360	09/27/2020.
034863	AN	0	D	05/03/2018.	Call 101.5059.....		4,060,237	4,000,000	2,880,000	3,305,271	0	86,884	0	86,884	0	3,392,155	0	607,845	607,845	128,306	05/14/2020.
053635	AG	3	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.
055451	AU	2	D	10/04/2018.	Bank of America.....		2,032,420	2,000,000	1,954,420	1,964,322	0	4,287	0	4,287	0	1,968,609	0	63,811	63,811	78,925	09/30/2023.
11102A	AA	9	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.
12518X	AA	5	D	10/29/2018.	Paydown.....		2,085,914	2,085,914	2,040,426	2,048,922	0	36,992	0	36,992	0	2,085,914	0	0	0	47,988	10/29/2025.
14312H	AC	0	D	07/20/2018.	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	126,423	04/20/2027.
15137E	AN	3	D	07/27/2018.	CENT CLO LP SERIES 201421A CLASS A1.....		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	345,712	07/27/2026.
15137E	AS	2	D	07/27/2018.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	133,816	07/27/2026.

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
CUSIP Identification			Description				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	Bond Dividends Received During Year	Contractual Maturity Date					
15137K	AB	5	Cent CLO LP SERIES 201524A CLASS A2	D	08/09/2018.	Call	100.0000				16,200,000	16,200,000	16,260,345	16,252,155	0	(2,214)	0	(2,214)	0	16,249,941	0	(49,941)	(49,941)	539,380	10/15/2026.												
191241	AE	8	COCA-COLA FEMSA SAB CV	D	05/10/2018.	Bank of America					5,006,600	5,000,000	4,925,800	4,952,674	0	2,628	0	2,628	0	4,955,302	0	51,298	51,298	90,417	11/26/2023.												
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.												
22541H	CC	4	CREDIT SUISSE NEW YORK	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.												
25243Y	AV	1	Diageo Capital PLC 3.875% 04/29/43	D	05/09/2018.	Bank of America					1,634,890	1,700,000	1,605,004	1,609,043	0	725	0	725	0	1,609,768	0	25,122	25,122	35,133	04/29/2043.												
294829	AA	4	ERICSSON LM 4.125% 05/15/22	D	05/11/2018.	Robert W. Baird & Co					990,000	1,000,000	996,930	998,516	0	115	0	115	0	998,631	0	(8,631)	(8,631)	20,625	05/15/2022.												
38137D	AA	5	GOLDENTREE LOAN OPPORTUNITIES 2013-7A	D	06/08/2018.	Call	100.0000				4,971,150	4,971,150	4,836,929	4,863,699	0	4,800	0	4,800	0	4,868,499	0	102,650	102,650	89,286	04/25/2025.												
38137D	AA	5	GOLDENTREE LOAN OPPORTUNITIES 2013-7A	D	04/25/2018.	Paydown					6,738,056	6,738,056	6,556,128	6,592,414	0	145,642	0	145,642	0	6,738,056	0	0	0	59,436	04/25/2025.												
38174K	AA	3	Golub Capital Partners CLO Lt SERIES 201	D	04/17/2018.	Call	100.0000				25,000,000	25,000,000	24,960,000	24,964,307	0	1,054	0	1,054	0	24,965,361	0	34,639	34,639	361,661	11/05/2027.												
46619T	AG	7	JFIN CLO Ltd SERIES 20161A CLASS A2B	D	11/27/2018.	Call	100.0000				1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	69,292	07/27/2028.												
50189C	AE	1	LCM LTD PARTNERSHIP 2016-21A	D	04/20/2018.	Call	100.0000				5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	99,780	04/20/2028.												
585055	AN	6	Medtronic PLC 5.600% 03/15/19	D	04/27/2018.	Call	102.5720				10,257,200	10,000,000	9,993,100	9,998,967	0	267	0	267	0	9,999,234	0	766	766	602,533	03/15/2019.												
67107K	AV	8	OCP CLO Ltd SERIES 20147A CLASS B2R	D	09/06/2018.	Call	100.0000				4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	142,200	10/20/2026.												
71429M	AB	1	PERRIGO FINANCE UNLIMITE	D	05/09/2018.	Wells Fargo Funds					490,665	500,000	507,920	507,299	0	(278)	0	(278)	0	507,021	0	(16,356)	(16,356)	14,340	03/15/2026.												
716599	AD	7	Petroleum Geo Services	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.												
767201	AQ	9	Rio Tinto Finance 3.750% 09/20/21	D	04/19/2018.	Call	102.7891				7,549,857	7,345,000	7,411,829	7,372,679	0	(2,093)	0	(2,093)	0	7,370,586	0	(25,586)	(25,586)	364,764	09/20/2021.												
83238P	AB	0	Smiths Group PLC 144A 7.200% 05/15/19	D	09/04/2018.	Call	102.9710				2,574,274	2,500,000	2,497,000	2,499,455	0	262	0	262	0	2,499,717	0	283	283	218,775	05/15/2019.												
87927V	AU	2	Telecom Italia Capital	D	06/04/2018.	Maturity					2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	87,488	06/04/2018.												
90261X	FA	5	UBS AG STAMFORD CT 5.750% 04/25/18	D	04/25/2018.	Maturity					5,000,000	5,000,000	5,084,800	5,004,099	0	(4,099)	0	(4,099)	0	5,000,000	0	0	0	143,750	04/25/2018.												
915328	AC	2	UPLAND CLO LTD 2016-1A	D	05/04/2018.	Redemption	100.0000				5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	109,033	04/20/2028.												
92857W	AS	9	Vodafone Group PLC 5.450% 06/10/19	D	06/16/2018.	Call	102.7240				14,381,360	14,000,000	13,963,740	13,993,501	0	2,003	0	2,003	0	13,995,504	0	4,496	4,496	775,577	06/10/2019.												
980236	AE	3	WOODSIDE FINANCE LTD 8.750% 03/01/19	D	05/14/2018.	Call	104.7000				10,993,500	10,500,000	10,457,195	10,493,008	0	2,119	0	2,119	0	10,495,127	0	4,873	4,873	1,139,177	03/01/2019.												
98372P	AG	3	XL Capital Ltd 6.375% 11/15/24	D	12/27/2018.	Call	118.3553				2,367,107	2,000,000	2,109,240	2,065,648	0	(7,918)	0	(7,918)	0	2,057,729	0	(57,729)	(57,729)	509,482	11/15/2024.												
986255	AL	1	YORK CLO LTD SERIES 20141A CLASS AR	D	09/20/2018.	Redemption	100.0000				25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	706,905	01/22/2027.												
F8493@	AD	1	SODEXO Series A Note RA-19	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.												
G1846@	AV	9	CAPITA PLC Series E No RE-8	D	11/15/2018.	Redemption	101.7035				2,087,462	2,057,033	2,057,033	2,057,033	0	0	0	0	0	2,057,033	0	0	0	88,839	01/22/2025.												
G1910#	AQ	9	COBHAM PLC Series D No. RD-42	D	04/17/2018.	Redemption	105.8406				4,254,792	4,020,000	4,020,000	4,020,000	0	0	0	0	0	4,020,000	0	0	0	237,704	10/28/2024.												
3899999. Total - Bonds - Industrial and Miscellaneous											1,116,358,933	1,109,469,399	1,100,126,296	1,100,319,867	0	2,289,030	0	2,289,030	0	1,102,608,905	0	1,408,532	1,408,532	51,948,255	XXX												
Bonds - Hybrid Securities																																					
171232	AP	6	Chubb Corp 4.699% 04/15/37	..	04/06/2018.	Call	100.0000				5,000,000	5,000,000	3,419,625	3,674,255	0	(6,953)	0	(6,953)	0	3,667,302	0	1,332,698	1,332,698	90,245	04/15/2037.												
4899999. Total - Bonds - Hybrid Securities											5,000,000	5,000,000	3,419,625	3,674,255	0	(6,953)	0	(6,953)	0	3,667,302	0	1,332,698	1,332,698	90,245	XXX												
Bonds - Bank Loans																																					
05377J	AN	2	AVIS BUDGET CAR RENTAL LLC SYNDICATED	..	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.												
12543K	AN	4	CHS/COMMUNITY HEALTH SYS IN	..	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	4,884	01/27/2021.												
24702N	AU	4	DELL INTERNATIONAL LLC SYNDICATED	..	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.												
39808C	A@	4	GRIDIRON FUNDING LLC SYNDICATED BANK	..	11/30/2018.	Redemption	100.0000				3,384,640	3,384,640	3,351,940	3,348,678	0	3,125	0	3,125	0	3,355,064	0	29,576	29,576	81,432	06/30/2024.												
51783Q	AN	8	LAS VEGAS SANDS LLC SYNDICATED BANK	..	03/27/2018.	Tax Free Exchange					14,871,799	14,850,000	14,874,750	14,872,531	0	(732)	0	(732)	0	14,871,799	0	0	0	130,486	03/29/2024.												
59511F	AB	0	MICRON TECHNOLOGY SYNDICATED BANK	..	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.												
87951Y	AS	0	TELESAT CANADA INC SYNDICATED BANK	..	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.												
87951Y	AS	0	TELESAT CANADA INC SYNDICATED BANK	..	04/27/2018.	Tax Free Exchange					731,361	725,154	734,219	731,658	0	(297)	0	(297)	0	731,361	0	0	0	13,328	11/17/2023.												
000000	00	0	VALEANT PHARMACEUTICALS	..		INCOME					0	0	0	0	0	0	0	0	0	0	0	0	0	1,512	04/01/2022.												
8299999. Total - Bonds - Bank Loans											53,876,475	53,897,416	53,837,826	53,843,074	0	1,786	0	1,786	0	53,844,860	0	31,616	31,616	393,546	XXX												

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification	Description											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.						
8399997.	Total - Bonds - Part 4.....							.1,453,986,886	.1,447,166,928	.1,439,826,870	....1,439,969,965	.....0	.....93,529	.....0	.....93,529	.....0	....1,440,063,498	.....0	..1,581,894	....1,581,894	58,666,547	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							...26,267,068	...27,447,927	...26,395,995	.....0	.....0	.....68,555	.....0	.....68,555	.....0	...26,464,546	.....0	....(168,678)	....(168,678)	...529,208	XXX
8399999.	Total - Bonds.....							.1,480,253,954	.1,474,614,855	.1,466,222,865	....1,439,969,965	.....0	.....162,084	.....0	.....162,084	.....0	....1,466,528,044	.....0	..1,413,216	....1,413,216	59,195,755	XXX
Common Stocks - Industrial and Miscellaneous																						
31338\$	11	2	FHLB - Dallas Class B.....	..	07/10/2018.	Various.....	.....60,465,000	.....6,046,500	XXX	.....6,046,500	.....6,046,500	.....0	.....0	.....0	.....0	.....0	.....6,046,500	.....0	.....0	.....0	.....32,643	XXX
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
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							.....6,291,337	XXX	.....6,266,447	.....6,260,680	.....5,766	.....0	.....0	.....5,766	.....0	.....6,266,447	.....0	.....24,891	.....24,891	.....32,643	XXX
Common Stocks - Mutual Funds																						
89154Q	31	5	Touchstone Funds Balanced Fund Class Y.....	..	11/27/2018.	Direct-Private Placement.....	.....90,556,510	.....1,934,287	XXX	.....1,665,900	.....1,934,287	.....(268,387)	.....0	.....0	.....(268,387)	.....0	.....1,665,900	.....0	.....268,387	.....268,387	.....21,928	XXX
89154W	50	2	Touchstone Funds Active Bond Fund Class.....	..	11/27/2018.	Direct-Private Placement.....	.....60,461,460	.....595,546	XXX	.....638,529	.....630,008	.....8,520	.....0	.....0	.....8,520	.....0	.....638,529	.....0	.....(42,983)	.....(42,983)	.....13,726	XXX
89154W	79	1	Touchstone Funds Active Bond Fund Class.....	..	11/27/2018.	Direct-Private Placement.....	.....60,827,290	.....599,149	XXX	.....641,916	.....633,212	.....8,704	.....0	.....0	.....8,704	.....0	.....641,916	.....0	.....(42,767)	.....(42,767)	.....15,121	XXX
89155T	66	4	Touchstone Funds Ultra Short Dur Fixed I.....	..	11/27/2018.	Direct-Private Placement.....	.....499,194,410	.....4,612,556	XXX	.....4,811,437	.....4,632,524	.....178,913	.....0	.....0	.....178,913	.....0	.....4,811,437	.....0	....(198,881)	....(198,881)	.....100,406	XXX
9299999.	Total - Common Stocks - Mutual Funds.....							.....7,741,538	XXX	.....7,757,782	.....7,830,031	.....(72,250)	.....0	.....0	.....(72,250)	.....0	.....7,757,782	.....0	.....(16,244)	.....(16,244)	.....151,181	XXX
9799997.	Total - Common Stocks - Part 4.....							.....14,032,875	XXX	.....14,024,229	.....14,090,711	.....(66,484)	.....0	.....0	.....(66,484)	.....0	.....14,024,229	.....0	.....8,647	.....8,647	.....183,824	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							.....3,741,946	XXX	.....3,742,955	.....0	.....0	.....0	.....0	.....0	.....0	.....3,742,955	.....0	.....(1,011)	.....(1,011)	.....3,684	XXX
9799999.	Total - Common Stocks.....							.....17,774,821	XXX	.....17,767,184	.....14,090,711	.....(66,484)	.....0	.....0	.....(66,484)	.....0	.....17,767,184	.....0	.....7,636	.....7,636	.....187,508	XXX
9899999.	Total - Preferred and Common Stocks.....							.....17,774,821	XXX	.....17,767,184	.....14,090,711	.....(66,484)	.....0	.....0	.....(66,484)	.....0	.....17,767,184	.....0	.....7,636	.....7,636	.....187,508	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							.1,498,028,775	XXX	.1,483,990,049	...1,454,060,676	.....(66,484)	.....162,084	.....0	.....95,600	.....0	....1,484,295,228	.....0	..1,420,852	....1,420,852	59,383,263	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - All Other Government																						
000000	00	0		06/21/2018	MEXICO CITY ARPT TRUST.....	12/24/2018	Call	95.0000.....	.....576,000	.....510,726	.....547,200	.....513,580	.....0	.....2,854	.....0	.....2,854	.....0	.....0	.....62,420	.....62,420	.....10,018	.....2,018
900123	CA	6		06/21/2018	REPUBLIC OF TURKEY 3.250% 03/23/23	08/15/2018	Blackrock EM Sovereign Fund.....		.....3,290,000	.....2,902,559	.....2,657,563	.....2,915,851	.....0	.....13,292	.....0	.....13,292	.....0	.....0	...(258,288)	...(258,288)	.....42,770	.....22,477
900123	CL	2		06/21/2018	REPUBLIC OF TURKEY 6.000% 03/25/27	08/01/2018	Blackrock EM Sovereign Fund.....		.....3,110,000	.....2,884,494	.....2,858,401	.....2,887,465	.....0	.....2,971	.....0	.....2,971	.....0	.....0	....(29,064)	....(29,064)	.....66,347	.....37,840
900123	CM	0		06/21/2018	REPUBLIC OF TURKEY 5.750% 05/11/47	08/15/2018	Blackrock EM Sovereign Fund.....		.....1,260,000	.....992,866	.....957,600	.....993,415	.....0	.....549	.....0	.....549	.....0	.....0	....(35,815)	....(35,815)	.....18,649	.....4,338
1099999	Total - Bonds - All Other Government.....								.....8,236,000	.....7,290,645	.....7,020,764	.....7,310,311	.....0	.....19,666	.....0	.....19,666	.....0	.....0	...(260,747)	...(260,747)	.....137,784	.....66,673
Bonds - U.S. Special Revenue and Special Assessment																						
3137FE	SC	5	..	02/08/2018	Freddie Mac SERIES 4767 CLASS MZ.....	12/01/2018	Paydown.....		.....9,070,484	.....9,042,139	.....9,070,484	.....9,070,484	.....0	.....28,345	.....0	.....28,345	.....0	.....0	.....0	.....0	.....148,817	.....27,211
3138L8	VF	8	..	09/07/2018	FNMA 3.670% 01/01/45.....	12/01/2018	Paydown.....		.....25,195	.....24,377	.....25,195	.....25,195	.....0	.....819	.....0	.....819	.....0	.....0	.....0	.....0	.....137	.....28
3138LK	UP	0	..	04/05/2018	Fannie mae AN6889 3.390% 12/01/45.....	12/01/2018	Paydown.....		.....100,730	.....96,866	.....100,730	.....100,730	.....0	.....3,864	.....0	.....3,864	.....0	.....0	.....0	.....0	.....1,307	.....85
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments .....								.....9,196,409	.....9,163,382	.....9,196,409	.....9,196,409	.....0	.....33,028	.....0	.....33,028	.....0	.....0	.....0	.....0	.....150,261	.....27,324
Bonds - Industrial and Miscellaneous																						
01185*	AA	3	..	06/30/2018	ALASKA VENTURES 4.670% 06/30/33.....	12/31/2018	Redemption	100.0000.....	.....2,393	.....2,393	.....2,393	.....2,393	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....70	.....0
04248N	AA	1	..	07/09/2018	ARMY HAWAII FAMILY HSG.....	12/15/2018	Redemption	100.0000.....	.....8,023	.....9,074	.....8,023	.....9,059	.....0	.....(15)	.....0	.....(15)	.....0	.....0	.....(1,036)	.....(1,036)	.....222	.....32
11042T	AA	1	..	10/30/2018	BRITISH AIR 18-1 AA PTT.....	12/20/2018	Redemption	100.0000.....	.....2,273	.....2,253	.....2,273	.....2,253	.....0	.....0	.....0	.....0	.....0	.....0	.....20	.....20	.....22	.....10
115637	AT	7	..	03/22/2018	BROWN-FORMAN CORP 4.000% 04/15/38	06/27/2018	Barclays Capital.....		.....5,000,000	.....4,942,750	.....4,990,000	.....4,943,222	.....0	.....472	.....0	.....472	.....0	.....0	.....46,778	.....46,778	.....51,667	.....0
25755T	AK	6	..	04/18/2018	Dominos Pizza Master Issuer L SERIES 201	10/25/2018	Paydown.....		.....35,000	.....35,000	.....35,000	.....35,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....572	.....0
50180L	AE	0	..	09/11/2018	Lehman UBS Comm Mtg Trust REMIC Ser 20	12/11/2018	Paydown.....		.....155	.....155	.....0	.....155	.....0	.....0	.....0	.....0	.....0	.....0	.....(155)	.....(155)	.....1	.....0
53219L	AQ	2	..	01/31/2018	LifePoint Hospitals Inc.....	11/16/2018	Redemption	102.0660.....	.....1,000,000	.....972,500	.....1,020,660	.....975,535	.....0	.....3,035	.....0	.....3,035	.....0	.....0	.....45,125	.....45,125	.....85,990	.....13,587
64761*	AA	3	..	03/14/2018	NEW ORLEANS 4.467% 03/15/33.....	12/15/2018	Redemption	100.0000.....	.....37,178	.....37,178	.....37,178	.....37,178	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,153	.....0
69373V	AA	3	..	03/19/2018	Pacefunding SERIES 20181A CLASS AA	09/20/2018	Paydown.....		.....672,469	.....672,469	.....672,469	.....672,469	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,756	.....0
69373V	AB	1	..	07/20/2018	Pacefunding SERIES 20181A CLASS AB	09/20/2018	Paydown.....		.....672,469	.....672,469	.....672,469	.....672,469	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,756	.....0
72703P	AB	9	..	07/19/2018	Planet Fitness Master Issuer SERIES 2018	12/05/2018	Paydown.....		.....42,500	.....42,500	.....42,500	.....42,500	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....683	.....0
83546D	AF	5	..	01/23/2018	Sonic Capital LLC SERIES 20181A CLASS A2	12/20/2018	Paydown.....		.....11,250	.....11,296	.....11,250	.....11,250	.....0	.....(46)	.....0	.....(46)	.....0	.....0	.....0	.....0	.....401	.....0
84858@	AA	3	..	05/10/2018	SPIRIT 2015-1 4.930% 04/01/23.....	10/01/2018	Redemption	100.0000.....	.....297,778	.....297,778	.....297,778	.....297,778	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,750	.....0
92211M	AC	7	..	02/09/2018	VANTAGE DATA CENTERS ISSUER SERIES 20181	12/16/2018	Paydown.....		.....25,000	.....25,000	.....25,000	.....25,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....464	.....0
92854V	AA	3	..	06/04/2018	VIVINT SOLAR FINANCING LLC SERIES 20181A	10/30/2018	Paydown.....		.....8,479	.....8,476	.....8,479	.....8,479	.....0	.....3	.....0	.....3	.....0	.....0	.....0	.....0	.....157	.....0
62947Q	AZ	1	D	12/03/2018	NXP BV / NXP Funding LLC.....	12/03/2018	Stifel, Nicolaus and Co.....		.....1,000,000	.....999,710	.....1,001,260	.....999,710	.....0	.....0	.....0	.....0	.....0	.....0	.....1,550	.....1,550	.....0	.....0
3899999	Total - Bonds - Industrial and Miscellaneous.....								.....8,814,966	.....8,731,001	.....8,826,732	.....8,734,450	.....0	.....3,449	.....0	.....3,449	.....0	.....0	.....92,282	.....92,282	.....176,664	.....13,629
Bonds - Bank Loans																						
05377J	AP	7	..	02/13/2018	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA	12/31/2018	Redemption	100.0000.....	.....247,655	.....248,033	.....247,655	.....248,033	.....0	.....0	.....0	.....0	.....0	.....0	.....(378)	.....(378)	.....3,477	.....2,083
24702N	AZ	3	..	01/01/2018	DELL INTERNATIONAL LLC SYNDICATED BANK L	10/31/2018	Redemption	100.0000.....	.....136,333	.....135,831	.....136,333	.....135,867	.....0	.....36	.....0	.....36	.....0	.....0	.....466	.....466	.....46,546	.....16

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21			
														12	13	14	15	16								
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends			
40471*	AA	4	FIRMA First Lien Term Loan.....	..	12/21/2018	Direct-Private Placement.....	12/31/2018	Capital Distribution.....		.....0	.....7,500	.....7,500	.....7,500	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
513076	AZ	2	LAMAR MEDIA CORP SYNDICATED BANK LOAN	..	03/26/2018	JP Morgan.....	09/27/2018	Redemption 100.0000.....		.....5,000	.....4,994	.....5,000	.....4,994	.....0	.....1	.....0	.....1	.....0	.....0	.....0	.....6	.....6	.....69	.....0
51783Q	AP	3	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN	..	03/27/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		.....111,375	.....111,539	.....111,375	.....111,528	.....0	.....(10)	.....0	.....(10)	.....0	.....0	.....0	.....(153)	.....(153)	.....2,067	.....0
59511F	AB	0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	04/27/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		.....5,250	.....5,365	.....5,250	.....5,354	.....0	.....(11)	.....0	.....(11)	.....0	.....0	.....0	.....(104)	.....(104)	.....85	.....1
59511F	AB	0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	01/01/2018	Tax Free Exchange.....	03/29/2018	Redemption 100.0000.....		.....1,750	.....1,757	.....1,750	.....1,757	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(7)	.....(7)	.....25	.....0
59511F	AB	0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	01/01/2018	Tax Free Exchange.....	04/27/2018	Tax Free Exchange.....		.....687,750	.....690,463	.....702,861	.....702,861	.....0	.....12,399	.....0	.....12,399	.....0	.....0	.....0	.....0	.....0	.....12,138	.....160
87951Y	AS	0	TELESAT LLC SYNDICATED BANK LOAN	A	04/27/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		.....5,439	.....5,485	.....5,439	.....5,482	.....0	.....(3)	.....0	.....(3)	.....0	.....0	.....0	.....(43)	.....(43)	.....92	.....0
8299999. Total - Bonds - Bank Loans.....										.....1,200,551	.....1,210,967	.....1,223,163	.....1,223,376	.....0	.....12,412	.....0	.....12,412	.....0	.....0	.....0	.....(213)	.....(213)	.....64,499	.....2,260
8399998. Total - Bonds.....										.....27,447,927	.....26,395,995	.....26,267,068	.....26,464,546	.....0	.....68,555	.....0	.....68,555	.....0	.....0	....(168,678)	...(168,678)	....529,208	...109,886	
Common Stocks - Industrial and Miscellaneous																										
31338\$	11	2	FHLB - Dallas Class B.....	..	03/28/2018	Direct-Private Placement.....	05/24/2018	Direct-Private Placement.....		.....4,917,000	.....491,700	.....491,700	.....491,700	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,299	.....0
000000	00	0	CGG SA WARRANTS.....	B	02/21/2018	Restructured.....	02/21/2018	9936200 NLV Financial.....		....404,666.000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
000000	00	0	CGG SA.....	B	02/21/2018	Taxable Exchange.....	02/21/2018	9936200 NLV Financial.....		..1,601,266.000	.....3,107,852	.....3,107,852	.....3,107,852	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
9099999. Total - Common Stocks - Industrial and Miscellaneous.....									3,599,5523,599,5523,599,5523,599,55200000000002,2990	
Common Stocks - Mutual Funds																										
89154Q	31	5	Touchstone Funds Balanced Fund Class Y	..	09/26/2018	Direct-Private Placement.....	11/27/2018	Direct-Private Placement.....		.....1,018.510	.....22,009	.....21,755	.....22,009	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(254)	.....(254)	.....82	.....0
89154W	50	2	Touchstone Funds Active Bond Fund Class	..	10/30/2018	Various.....	11/27/2018	Direct-Private Placement.....		.....1,376.600	.....13,865	.....13,560	.....13,865	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(306)	.....(306)	.....141	.....0
89154W	79	1	Touchstone Funds Active Bond Fund Class	..	10/30/2018	Various.....	11/27/2018	Direct-Private Placement.....		.....1,519.020	.....15,288	.....14,962	.....15,288	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(326)	.....(326)	.....165	.....0
89155T	66	4	Touchstone Funds Ultra Short Dur Fixed I	..	10/31/2018	Various.....	11/27/2018	Direct-Private Placement.....		.....9,969.360	.....92,241	.....92,117	.....92,241	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(125)	.....(125)	.....997	.....0
9299999. Total - Common Stocks - Mutual Funds.....									143,403142,394143,403143,40300000000(1,011)(1,011)1,3850	
9799998. Total - Common Stocks.....									3,742,9553,741,9463,742,9553,742,955000000000(1,011)(1,011)3,6840
9899999. Total - Preferred and Common Stocks.....									3,742,9553,741,9463,742,9553,742,955000000000(1,011)(1,011)3,6840
9999999. Total - Bonds, Preferred and Common Stocks.....										.....30,138,950	.....30,009,014	.....30,207,501	.....30,207,501	.....0	.....68,555	.....0	.....68,555	.....0	.....0	....(169,689)	...(169,689)	....532,892	...109,886	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.0.
2. Total amount of intangible assets nonadmitted \$.0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
NUTRIEN LTD.....		A	04/10/2018.	Tax Free Exchange.....	01/15/2019.	.....8,000,044	.....0	.....281	.....0	.....0	.....8,000,000	.....7,999,763	.....249,000	.....0	.....6.75	.....6.74	JJ.....	.....270,000	.....127,500
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							.....8,000,044	.....0	.....281	.....0	.....0	.....8,000,000	.....7,999,763	.....249,000	.....0	XXX	XXX	XXX	.....270,000	.....127,500
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							.....8,000,044	.....0	.....281	.....0	.....0	.....8,000,000	.....7,999,763	.....249,000	.....0	XXX	XXX	XXX	.....270,000	.....127,500
Total Bonds																				
7799999. Subtotals - Issuer Obligations.....							.....8,000,044	.....0	.....281	.....0	.....0	.....8,000,000	.....7,999,763	.....249,000	.....0	XXX	XXX	XXX	.....270,000	.....127,500
8399999. Subtotals - Bonds.....							.....8,000,044	.....0	.....281	.....0	.....0	.....8,000,000	.....7,999,763	.....249,000	.....0	XXX	XXX	XXX	.....270,000	.....127,500
9199999. Total - Short-Term Investments.....							.....8,000,044	.....0	.....281	.....0	.....0	.....XXX.....	.....7,999,763	.....249,000	.....0	XXX	XXX	XXX	.....270,000	.....127,500

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																						
Barclays Low vol index 9LBCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/05/2018....	09/06/2019....	.....1,800	.....355,158	197.31.....	.....0	.....6,536	.....0	.....1,033	.....1,033	.....(5,503)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/05/2018....	10/07/2019....	.....4,867	.....947,021	194.58.....	.....0	.....21,825	.....0	.....5,476	.....5,476	.....(16,349)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	10/07/2019....	.....2,470	.....485,380	196.51.....	.....0	.....8,533	.....0	.....1,996	.....1,996	.....(6,537)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	11/07/2019....	.....6,312	.....1,218,658	193.07.....	.....0	.....22,848	.....0	.....10,187	.....10,187	.....(12,661)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	12/06/2019....	....14,544	.....2,771,068	190.53.....	.....0	.....63,540	.....0	.....36,452	.....36,452	.....(27,088)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	11/07/2019....	.....8,460	.....1,617,298	191.17.....	.....0	.....37,101	.....0	.....17,931	.....17,931	.....(19,171)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	11/07/2019....	.....2,961	.....564,663	190.7.....	.....0	.....14,284	.....0	.....6,701	.....6,701	.....(7,583)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	12/06/2019....	.....22,688	.....4,339,080	191.25.....	.....0	.....85,814	.....0	.....47,159	.....47,159	.....(38,655)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	12/06/2019....	.....7,312	.....1,389,719	190.06.....	.....0	.....33,465	.....0	.....19,470	.....19,470	.....(13,995)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	12/06/2019....	.....6,554	.....1,261,121	192.42.....	.....0	.....23,672	.....0	.....12,775	.....12,775	.....(10,897)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/05/2018....	09/06/2019....	.....1,284	.....253,962	197.79.....	.....0	.....4,672	.....0	.....669	.....669	.....(4,003)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	11/07/2019....	....15,270	.....2,941,002	192.6.....	.....0	.....57,760	.....0	.....26,423	.....26,423	.....(31,337)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/07/2018....	09/06/2019....	.....309	.....60,520	195.85.....	.....0	.....1,476	.....0	.....235	.....235	.....(1,241)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/05/2018....	10/07/2019....	.....2,123	.....412,074	194.1.....	.....0	.....9,907	.....0	.....2,587	.....2,587	.....(7,320)	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/07/2018....	10/07/2019....	.....9,019	.....1,767,995	196.03.....	.....0	.....34,545	.....0	.....7,933	.....7,933	.....(26,612)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	09/07/2018....	09/06/2019....	.....1,254	.....244,831	195.24.....	.....0	.....5,579	.....0	.....593	.....593	.....(4,985)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	12/07/2018....	12/06/2019....	....25,016	.....4,669,987	186.68.....	.....0	.....123,958	.....0	.....67,945	.....67,945	.....(56,013)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	10/05/2018....	10/07/2019....	....12,189	.....2,335,169	191.58.....	.....0	.....61,324	.....0	.....14,000	.....14,000	.....(47,324)	.....0	.....0	.....0	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	11/07/2018....	11/07/2019....	....15,647	.....2,943,983	188.15.....	.....0	.....76,873	.....0	.....31,858	.....31,858	.....(45,015)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/12/2018....	10/14/2019....	.....6,905	....10,679,825	1546.68.....	.....0	.....690,500	.....0	.....182,472	.....182,472	.....(508,028)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	10/05/2018....	10/07/2019....	.....3,057	.....4,989,360	1632.11.....	.....0	.....305,700	.....0	.....33,047	.....33,047	.....(272,653)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	12/14/2018....	12/13/2019....8,18711,550,301	1410.81.....0818,7000676,992676,992(141,708)00000	0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9RDBS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	04/20/2018....	04/18/2019....	.....1,956	.....3,059,419	1564.12.....	.....0	.....166,260	.....0	.....13,003	.....	.....13,003	.....(153,257)	.....0	.....0	.....0	.....0	.....	0001.....
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	.....3,419,879	1574.53.....	.....0	.....184,620	.....0	.....5,812	.....	.....5,812	.....(178,808)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/20/2018....	07/19/2019....	.....2,746	.....4,659,440	1696.81.....	.....0	.....274,600	.....0	.....8,196	.....	.....8,196	.....(266,404)	.....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	.....9,759,705	1522.1.....	.....0	.....577,080	.....0	.....20,781	.....	.....20,781	.....(556,299)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	05/21/2018....	05/21/2019....	.....2,058	.....3,369,852	1637.44.....	.....0	.....205,800	.....0	.....7,233	.....	.....7,233	.....(198,567)	.....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	.....2,970,663	1579.3.....	.....0	.....188,100	.....0	.....6,255	.....	.....6,255	.....(181,845)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/12/2018....	01/14/2019....	.....5,427	.....8,639,621	1591.97.....	.....0	.....434,160	.....0	.....17	.....	.....17	.....(434,143)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2018....	09/13/2019....	.....6,389	.....11,000,069	1721.72.....	.....0	.....638,900	.....0	.....22,381	.....	.....22,381	.....(616,519)	.....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	.....2,043,858	1580.71.....	.....0	.....109,905	.....0	.....4,628	.....	.....4,628	.....(105,277)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/26/2018....	01/28/2019....	.....1,399	.....2,249,676	1608.06.....	.....0	.....118,915	.....0	.....172	.....	.....172	.....(118,743)	.....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	.....3,489,742	1560.01.....	.....0	.....178,960	.....0	.....0	.....	.....0	.....(178,960)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/28/2018....	09/27/2019....	.....3,843	.....6,519,919	1696.57.....	.....0	.....384,300	.....0	.....19,580	.....	.....19,580	.....(364,720)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	05/07/2018....	05/07/2019....	.....2,844	.....4,490,534	1578.95.....	.....0	.....284,400	.....0	.....19,093	.....	.....19,093	.....(265,307)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/14/2018....	11/14/2019....	.....7,035	.....10,570,158	1502.51.....	.....0	.....703,500	.....0	.....297,840	.....	.....297,840	.....(405,660)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/21/2018....	08/21/2019....	.....2,200	.....3,779,710	1718.05.....	.....0	.....220,000	.....0	.....6,873	.....	.....6,873	.....(213,127)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/28/2018....	12/27/2019....	.....3,177	.....4,250,572	1337.92.....	.....0	.....317,700	.....0	.....389,180	.....	.....389,180	.....71,480	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/14/2018....	03/14/2019....	.....5,605	.....8,880,058	1584.31.....	.....0	.....448,400	.....0	.....15,013	.....	.....15,013	.....(433,387)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/27/2018....	07/26/2019....	.....3,301	.....5,490,685	1663.34.....	.....0	.....330,100	.....0	.....15,348	.....	.....15,348	.....(314,752)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/06/2018....	07/05/2019....	.....2,178	.....3,689,641	1694.05.....	.....0	.....217,800	.....0	.....5,765	.....	.....5,765	.....(212,035)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/28/2018....	08/28/2019....	.....3,333	.....5,760,824	1728.42.....	.....0	.....283,305	.....0	.....9,701	.....	.....9,701	.....(273,604)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2018....	08/14/2019....	.....6,605	.....11,179,491	1692.58.....	.....0	.....660,500	.....0	.....26,157	.....	.....26,157	.....(634,343)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/07/2018....	12/06/2019....2,6723,869,296	1448.09.....0267,2000174,312174,312(92,888)0000	0001.....

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9RMLS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/14/2018....	06/14/2019....7,04611,870,608	1684.73.....0634,140017,85517,855(616,285)0000	0001.....
Russell 2000 OTC Call Option 9RBCS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/28/2018....	06/28/2019....3,6415,989,518	1645.02.....0364,100015,79515,795(348,305)0000	0001.....
Russell 2000 OTC Call Option 9RDBS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	10/26/2018....	10/28/2019....2,2043,270,339	1483.82.....0220,4000101,735101,735(118,665)0000	0001.....
Russell 2000 OTC Call Option 9RBCS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....2,5363,910,613	1542.04.....0380,400071,87571,875(308,525)0000	0001.....
Russell 2000 OTC Call Option 9RDBS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	01/19/2018....	01/21/2019....9331,490,589	1597.63.....079,30503535(79,270)0000	0001.....
Russell 2000 OTC Call Option 9RDBS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	03/28/2018....	03/28/2019....4,2236,389,526	1513.03.....0358,955042,02842,028(316,927)0000	0001.....
Russell 2000 OTC Call Option 9RBCS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2018....	06/21/2019....2,4634,159,884	1688.95.....0221,67006,2336,233(215,437)0000	0001.....
Russell 2000 OTC Call Option 9RMLS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/28/2018....	11/27/2019....3,9145,989,907	1530.38.....0508,8200139,570139,570(369,250)0000	0001.....
Russell 2000 OTC Call Option 9RDBS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	12/21/2018....	12/20/2019....2,5393,280,617	1292.09.....0253,9000378,714378,714124,8140000	0001.....
Russell 2000 OTC Call Option 9RCSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/13/2018....	07/12/2019....6,95311,730,267	1687.08.....0695,300021,56021,560(673,740)0000	0001.....
Russell 2000 OTC Call Option 9RRBS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/27/2018....	04/26/2019....3,2775,099,798	1556.24.....0294,930026,59126,591(268,339)0000	0001.....
Russell 2000 OTC Call Option 9RRBS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/13/2018....	04/12/2019....8,14512,620,759	1549.51.....0692,325060,41960,419(631,906)0000	0001.....
Russell 2000 OTC Call Option 9RRBS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/07/2018....	06/07/2019....2,2313,720,817	1667.78.....0223,10006,5026,502(216,598)0000	0001.....
Russell 2000 OTC Call Option 9RMLS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/14/2018....	05/14/2019....7,67312,279,409	1600.34.....0690,570040,79640,796(649,774)0000	0001.....
Russell 2000 OTC Call Option 9RRBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	02/07/2018....	02/07/2019....1,1941,800,516	1507.97.....0101,49003,6083,608(97,882)0000	0001.....
Russell 2000 OTC Call Option 9RDBS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/07/2018....	08/07/2019....3,2875,549,442	1688.3.....0295,830012,89012,890(282,940)0000	0001.....
Russell 2000 OTC Call Option 9RMLS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/25/2018....	05/28/2019....3,8916,330,385	1626.93.....0369,645016,46616,466(353,179)0000	0001.....
Russell 2000 OTC Call Option 9RBCS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....2,5294,330,457	1712.32.....0252,900010,32110,321(242,579)0000	0001.....
Russell 2000 OTC Call Option 9RBCS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/21/2018....	11/21/2019....2,0493,049,486	1488.28.....0266,370098,09798,097(168,273)0000	0001.....
Russell 2000 OTC Call Option 9RRBS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/07/2018....	09/06/2019....2,4874,260,679	1713.18.....0211,39509,2089,208(202,187)0000	0001.....
Russell 2000 OTC Call Option 9RRBS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/06/2018....	04/05/2019....3,1594,780,515	1513.3.....0268,515034,85534,855(233,660)0000	0001.....
Russell 2000 OTC Call Option 9RDBS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	11/07/2018....	11/07/2019....3,0974,899,950	1582.16.....0278,730065,58065,580(213,150)0000	0001.....

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Russell 2000 OTC Call Option 9RCSOAM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/28/2018....	02/28/2019....1,7592,660,400	1512.45.....0149,515010,58110,581(138,934)0000	0001.....
S&P 500 OTC Call Option 9SCSA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/20/2018....	07/19/2019....	.....15,647	....43,840,234	2801.83.....	.....0	.....1,341,574	.....0	.....27,350	.....	.....27,350	....(1,314,224)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/28/2018....	08/28/2019....	.....2,865	.....8,301,395	2897.52.....	.....0	.....249,885	.....0	.....2,121	.....	.....2,121	....(247,764)	.....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	2711.93.....	.....0	.....318,819	.....0	.....38,802	.....	.....38,802	....(280,017)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	11/28/2018....	11/27/2019....	.....3,448	.....9,460,553	2743.78.....	.....0	.....395,428	.....0	.....61,908	.....	.....61,908	....(333,520)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/13/2018....	07/12/2019....	....28,754	....80,548,868	2801.31.....	.....0	.....3,450,480	.....0	.....952,857	.....	.....952,857	....(2,497,623)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	.....553	.....1,549,412	2801.83.....	.....0	.....31,930	.....0	.....0	.....	.....0	....(31,930)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	....26,516	....64,079,096	2416.62.....	.....0	.....5,350,600	.....0	.....6,417,444	.....	.....6,417,444	.....1,066,843	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	....55,235	....133,482,006	2416.62.....	.....0	.....11,145,318	.....0	.....13,368,061	.....	.....13,368,061	.....2,222,742	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	.....5,706	.....15,120,501	2649.93.....	.....0	.....1,170,301	.....0	.....639,868	.....	.....639,868	....(530,433)	.....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	....157,579,142	2810.3.....	.....0	.....8,840,312	.....0	.....14,468	.....	.....14,468	....(8,825,843)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/27/2018....	07/26/2019....	....18,039	....50,848,694	2818.82.....	.....0	.....2,254,875	.....0	.....590,457	.....	.....590,457	....(1,664,418)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	....16,347	....44,950,327	2749.76.....	.....0	.....1,474,336	.....0	.....72,528	.....	.....72,528	....(1,401,808)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	....57,179	....158,258,893	2767.78.....	.....0	.....11,426,080	.....0	.....3,579,449	.....	.....3,579,449	....(7,846,631)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/07/2018....	06/07/2019....	.....3,736	....10,350,102	2770.37.....	.....0	.....448,320	.....0	.....117,545	.....	.....117,545	....(330,775)	.....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	.....3,640,160	2743.15.....	.....0	.....95,730	.....0	.....0	.....	.....0	....(95,730)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	....30,757	....83,410,831	2711.93.....	.....0	.....5,717,726	.....0	.....695,877	.....	.....695,877	....(5,021,850)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/14/2018....	05/14/2019....	....28,515	....77,849,657	2730.13.....	.....0	.....3,421,800	.....0	.....991,451	.....	.....991,451	....(2,430,349)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/28/2018....	09/27/2019....	.....563	.....1,640,571	2913.98.....	.....0	.....41,328	.....0	.....0	.....	.....0	....(41,328)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0II	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	....30,239	....83,149,993	2749.76.....	.....0	.....5,254,933	.....0	.....1,192,253	.....	.....1,192,253	....(4,062,681)	.....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	.....2,230,181	2743.15.....	.....0	.....50,621	.....0	.....0	.....	.....0	....(50,621)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....26,24971,738,779	2733.01.....04,332,9220943,782943,782(3,389,140)0000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SMLA0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2018....	09/13/2019....	.....1,559	.....4,528,864	2904.98.....	.....0	.....138,127	.....0	.....1,459	.....	.....1,459	.....(136,668)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/21/2018....	08/21/2019....	.....16,469	...47,150,088	2862.96.....	.....0	.....1,414,522	.....0	.....22,039	.....	.....22,039	...(1,392,484)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/26/2018....	01/28/2019....	.....2,614	.....7,509,682	2872.87.....	.....0	.....215,446	.....0	.....0	.....	.....0	.....(215,446)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/25/2018....	05/28/2019....	.....2,378	.....6,471,323	2721.33.....	.....0	.....200,870	.....0	.....17,000	.....	.....17,000	.....(183,870)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/07/2018....	02/07/2019....	.....1,656	.....4,440,829	2681.66.....	.....0	.....170,088	.....0	.....56,056	.....	.....56,056	.....(114,032)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2018....	08/21/2019....	.....45,924	...131,478,575	2862.96.....	.....0	.....7,823,153	.....0	.....1,362,600	.....	.....1,362,600	.....(6,460,554)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/19/2018....	01/21/2019....	.....5,747	...16,150,794	2810.3.....	.....0	.....906,072	.....0	.....1,483	.....	.....1,483	.....(904,589)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	05/14/2018....	05/14/2019....	.....755	.....2,061,248	2730.13.....	.....0	.....62,868	.....0	.....3,388	.....	.....3,388	.....(59,480)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/21/2018....	09/20/2019....	.....1,591	.....4,661,105	2929.67.....	.....0	.....282,005	.....0	.....37,888	.....	.....37,888	.....(244,117)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/12/2018....	01/14/2019....	.....474	.....1,320,678	2786.24.....	.....0	.....28,644	.....0	.....0	.....	.....0	.....(28,644)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/28/2018....	06/28/2019....	.....3,129	.....8,499,334	2716.31.....	.....0	.....299,164	.....0	.....33,440	.....	.....33,440	.....(265,724)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/06/2018....	04/05/2019....	.....1,590	.....4,141,107	2604.47.....	.....0	.....177,730	.....0	.....132,786	.....	.....132,786	.....(44,944)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	.....4,034	...10,939,926	2711.93.....	.....0	.....749,921	.....0	.....91,269	.....	.....91,269	.....(658,651)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	.....22,991	...55,560,510	2416.62.....	.....0	.....4,639,124	.....0	.....5,564,318	.....	.....5,564,318	.....925,194	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....	.....5,738	...16,810,446	2929.67.....	.....0	.....1,017,061	.....0	.....136,644	.....	.....136,644	.....(880,417)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/06/2018....	07/05/2019....	.....1,917	.....5,290,575	2759.82.....	.....0	.....170,364	.....0	.....8,394	.....	.....8,394	.....(161,970)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	.....19,927	...54,040,629	2711.93.....	.....0	.....3,704,429	.....0	.....450,848	.....	.....450,848	...(3,253,581)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2018....	09/13/2019....	.....20,658	...60,011,077	2904.98.....	.....0	.....2,788,830	.....0	.....547,252	.....	.....547,252	...(2,241,578)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	.....49,194	...140,840,454	2862.96.....	.....0	.....8,380,198	.....0	.....1,459,623	.....	.....1,459,623	.....(6,920,575)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0CVW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/07/2018....	06/07/2019....	....10,233	...28,349,196	2770.37.....	.....0	.....1,227,960	.....0	.....321,958	.....	.....321,958	.....(906,002)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBMOAK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	12/28/2018....	12/27/2019....	.....817	.....2,030,850	2485.74.....	.....0	.....25,375	.....0	.....32,823	.....	.....32,823	.....7,448	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/21/2018....	12/20/2019....6,571	...15,879,610	2416.62.....01,325,89601,590,3241,590,324264,4270000	0001.....

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SCSSOES	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/21/2018....	12/20/2019....	.....1,978	.....4,780,074	2416.62.....	.....0	.....399,121	.....0	.....478,719	....	.....478,719	.....79,598	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/21/2018....	09/20/2019....	...20,040	...58,710,587	2929.67.....	.....0	...3,552,090	.....0	.....477,229	....	.....477,229	...(3,074,861)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...28,208	...75,319,309	2670.14.....	.....0	...5,061,361	.....0	.....1,245,985	....	.....1,245,985	...(3,815,377)	.....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	...18,078,971	2872.87.....	.....0	...629,300	.....0	.....1,926	....	.....1,926	...(627,374)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/05/2018....	01/07/2019....	...8,264	...22,669,392	2743.15.....	.....0	...826,400	.....0	.....43	....	.....43	...(826,357)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/20/2018....	07/19/2019....	...16,561	...46,401,107	2801.83.....	.....0	...2,825,803	.....0	.....572,133	....	.....572,133	...(2,253,670)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/14/2018....	08/14/2019....	.....521	.....1,479,619	2839.96.....	.....0	.....34,928	.....0	.....18	....	.....18	...(34,910)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/13/2018....	04/12/2019....	...28,479	...75,648,768	2656.3.....	.....0	...3,132,701	.....0	.....1,310,506	....	.....1,310,506	...(1,822,194)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	...19,675	...56,328,738	2862.96.....	.....0	...3,351,636	.....0	.....583,772	....	.....583,772	...(2,767,864)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...14,299	...39,079,310	2733.01.....	.....0	...1,193,538	.....0	.....64,969	....	.....64,969	...(1,128,569)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	...3,211	...8,829,479	2749.76.....	.....0	.....558,008	.....0	.....126,602	....	.....126,602	...(431,405)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	02/21/2018....	02/21/2019....	...26,505	...71,598,752	2701.33.....	.....0	...3,975,750	.....0	.....396,118	....	.....396,118	...(3,579,632)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2018....	12/20/2019....	...64,102	..154,910,175	2416.62.....	.....0	...12,934,703	.....0	.....15,514,066	....	...15,514,066	...2,579,362	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/19/2018....	10/21/2019....	...12,960	...35,870,429	2767.78.....	.....0	...2,589,797	.....0	.....811,306	....	.....811,306	...(1,778,491)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/06/2018....	07/05/2019....	.....551	...1,520,661	2759.82.....	.....0	.....31,021	.....0	.....49	....	.....49	...(30,973)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	...38,967	..109,178,910	2801.83.....	.....0	...6,648,939	.....0	.....1,346,194	....	...1,346,194	...(5,302,745)	.....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	..133,880,616	2701.33.....	.....0	...5,451,710	.....0	.....740,690	....	.....740,690	...(4,711,020)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/14/2018....	08/14/2019....	...1,683	...4,779,653	2839.96.....	.....0	...147,702	.....0	.....2,910	....	.....2,910	...(144,792)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/07/2018....	11/07/2019....	...2,129	...5,990,772	2813.89.....	.....0	...128,785	.....0	.....2,322	....	.....2,322	...(126,463)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/21/2018....	11/21/2019....	...1,762	...4,669,177	2649.93.....	.....0	...361,386	.....0	.....197,590	....	.....197,590	...(163,797)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2018....	12/06/2019....	...2,784	...7,330,495	2633.08.....	.....0	...134,139	.....0	.....55,049	....	.....55,049	...(79,090)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/21/2018....	12/20/2019....	...2,115	...5,111,151	2416.62.....0	...426,7860511,876511,87685,0900000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SCSM0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/19/2018....	10/21/2019....	.....397	.....1,098,809	2767.78.....	.....0	.....20,481	.....0	.....66	.....	.....66	.....(20,416)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/20/2018....	04/18/2019....	.....16,396	...43,779,615	2670.14.....	.....0	.....1,562,047	.....0	.....429,719	.....	.....429,719	...(1,132,328)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/21/2018....	09/20/2019....	.....18,596	...54,480,143	2929.67.....	.....0	.....3,296,141	.....0	.....442,842	.....	.....442,842	...(2,853,299)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	.....1,677	....4,801,184	2862.96.....	.....0	.....285,677	.....0	.....49,758	.....	.....49,758	...(235,919)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...39,212	..108,530,189	2767.78.....	.....0	.....7,835,734	.....0	.....2,454,701	.....	.....2,454,701	...(5,381,033)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	09/07/2018....	09/06/2019....	.....1,421	....4,080,657	2871.68.....	.....0	.....135,456	.....0	.....2,108	.....	.....2,108	...(133,348)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/07/2018....	09/06/2019....	....15,050	...43,218,784	2871.68.....	.....0	.....2,031,750	.....0	.....464,302	.....	.....464,302	...(1,567,448)	.....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	...15,330,048	2701.33.....	.....0	.....624,250	.....0	.....84,813	.....	.....84,813	...(539,437)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	.....5,867	...15,910,893	2711.93.....	.....0	.....1,090,675	.....0	.....132,741	.....	.....132,741	...(957,935)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....	...27,631	...80,949,712	2929.67.....	.....0	.....4,897,595	.....0	.....658,000	.....	.....658,000	...(4,239,595)	.....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	2810.3.....	.....0	.....3,748,051	.....0	.....6,134	.....	.....6,134	...(3,741,917)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/05/2018....	10/07/2019....	.....1,722	....4,968,952	2885.57.....	.....0	.....172,424	.....0	.....3,136	.....	.....3,136	...(169,288)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...63,618	..169,868,967	2670.14.....	.....0	...11,414,978	.....0	.....2,810,091	.....	.....2,810,091	...(8,604,887)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	.....1,796	....4,759,274	2649.93.....	.....0	.....368,360	.....0	.....201,402	.....	.....201,402	...(166,957)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	02/14/2018....	02/14/2019....	.....1,312	....3,540,603	2698.63.....	.....0	.....134,520	.....0	.....21,189	.....	.....21,189	...(113,331)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...20,110	...54,960,831	2733.01.....	.....0	.....3,319,558	.....0	.....723,055	.....	.....723,055	...(2,596,503)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/07/2018....	09/06/2019....	.....756	...2,170,990	2871.68.....	.....0	.....47,957	.....0	.....35	.....	.....35	...(47,922)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	10/05/2018....	10/07/2019....	.....1,213	....3,500,196	2885.57.....	.....0	.....88,900	.....0	.....87	.....	.....87	...(88,813)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...49,703	..135,838,796	2733.01.....	.....0	.....8,204,474	.....0	.....1,787,071	.....	.....1,787,071	...(6,417,404)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/28/2018....	11/27/2019....	...13,638	...37,419,672	2743.78.....	.....0	.....3,136,740	.....0	.....1,056,630	.....	.....1,056,630	...(2,080,110)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	05/25/2018....	05/28/2019....	...16,036	...43,639,248	2721.33.....	.....0	.....2,405,400	.....0	.....659,582	.....	.....659,582	...(1,745,818)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...26,509	...72,449,362	2733.01.....04,375,8410953,131953,131	...(3,422,710)0000	0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SMLA0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2018....	08/07/2019....	.....1,704	.....4,870,799	2858.45.....	.....0	.....138,825	.....0	.....1,745	.....	.....1,745	.....(137,080)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	.....24,608	.....68,109,530	2767.78.....	.....0	.....4,917,417	.....0	.....1,540,479	.....	.....1,540,479	.....(3,376,937)	.....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	2810.3.....	.....0	.....386,582	.....0	.....633	.....	.....633	.....(385,950)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/06/2018....	04/05/2019....	.....610	.....1,588,727	2604.47.....	.....0	.....27,984	.....0	.....37	.....	.....37	.....(27,947)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/28/2018....	06/28/2019....	.....17,524	.....47,600,616	2716.31.....	.....0	.....2,278,120	.....0	.....893,130	.....	.....893,130	.....(1,384,990)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/14/2018....	06/14/2019....	.....485	.....1,349,508	2782.49.....	.....0	.....37,395	.....0	.....223	.....	.....223	.....(37,173)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	.....17,140	.....45,419,800	2649.93.....	.....0	.....3,515,414	.....0	.....1,922,070	.....	.....1,922,070	.....(1,593,344)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/19/2018....	10/21/2019....	.....1,684	.....4,660,942	2767.78.....	.....0	.....336,514	.....0	.....105,420	.....	.....105,420	.....(231,094)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/07/2018....	11/07/2019....	.....5,562	.....15,650,856	2813.89.....	.....0	.....723,060	.....0	.....300,552	.....	.....300,552	.....(422,508)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/14/2018....	06/14/2019....	.....28,356	.....78,900,286	2782.49.....	.....0	.....3,402,720	.....0	.....871,623	.....	.....871,623	.....(2,531,097)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/26/2018....	10/28/2019....	.....15,820	.....42,060,476	2658.69.....	.....0	.....2,847,600	.....0	.....1,632,160	.....	.....1,632,160	.....(1,215,440)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/20/2018....	07/19/2019....	.....6,913	.....19,369,051	2801.83.....	.....0	.....1,179,565	.....0	.....238,824	.....	.....238,824	.....(940,742)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/21/2018....	02/21/2019....	.....1,651	.....4,459,896	2701.33.....	.....0	.....298,813	.....0	.....24,674	.....	.....24,674	.....(274,139)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/06/2018....	07/05/2019....	.....9,095	.....25,100,563	2759.82.....	.....0	.....1,182,350	.....0	.....365,406	.....	.....365,406	.....(816,944)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	08/07/2018....	08/07/2019....	.....616	.....1,760,805	2858.45.....	.....0	.....38,896	.....0	.....14	.....	.....14	.....(38,882)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/14/2018....	03/14/2019....	.....1,124	.....3,090,416	2749.48.....	.....0	.....114,682	.....0	.....139	.....	.....139	.....(114,543)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/27/2018....	07/26/2019....	.....3,455	.....9,739,023	2818.82.....	.....0	.....296,096	.....0	.....4,981	.....	.....4,981	.....(291,115)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSA0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/28/2018....	12/27/2019....	.....3,930	.....9,768,958	2485.74.....	.....0	.....496,280	.....0	.....496,631	.....	.....496,631	.....351	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/26/2018....	10/28/2019....	.....493	.....1,310,734	2658.69.....	.....0	.....21,222	.....0	.....1,251	.....	.....1,251	.....(19,971)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	.....18,449	.....50,730,322	2749.76.....	.....0	.....3,206,067	.....0	.....727,401	.....	.....727,401	.....(2,478,666)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	.....21,194	.....58,660,329	2767.78.....	.....0	.....4,235,197	.....0	.....1,326,760	.....	.....1,326,760	.....(2,908,437)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....77210,442	2733.01.....012,71002,7692,769(9,942)0000	0001.....

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

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SBCS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	....2,085	....5,770,821	2767.78.....	.....0	.....416,646	.....0	.....130,523	.....	.....130,523	.....(286,123)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/21/2018....	02/21/2019....	....16,225	...43,829,079	2701.33.....	.....0	.....1,696,811	.....0	.....188,201	.....	.....188,201	...(1,508,610)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/14/2018....	12/13/2019....	....1,496	....3,889,525	2599.95.....	.....0	.....185,534	.....0	.....95,275	.....	.....95,275	.....(90,259)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/07/2018....	08/07/2019....	....17,964	...51,349,196	2858.45.....	.....0	.....2,425,140	.....0	.....503,077	.....	.....503,077	.....(1,922,063)	.....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	....2,298,648	2786.24.....	.....0	.....61,372	.....0	.....0	.....	.....0	.....(61,372)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/21/2018....	09/20/2019....	....47,241	..138,400,540	2929.67.....	.....0	.....8,373,467	.....0	.....1,124,989	.....	.....1,124,989	.....(7,248,479)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/20/2018....	04/18/2019....	....57,053	..152,339,497	2670.14.....	.....0	...10,237,020	.....0	.....2,520,106	.....	.....2,520,106	.....(7,716,914)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/28/2018....	12/27/2019....	....16,015	....39,809,126	2485.74.....	.....0	.....3,203,000	.....0	.....3,222,876	.....	.....3,222,876	.....19,876	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/19/2018....	01/21/2019....	....15,948	...44,818,664	2810.3.....	.....0	.....1,254,470	.....0	.....0	.....	.....0	.....(1,254,470)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBMOAH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/21/2018....	08/21/2019....	.....664	....1,901,005	2862.96.....	.....0	.....36,670	.....0	.....0	.....	.....0	.....(36,670)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/20/2018....	07/19/2019....	....53,943	..151,139,116	2801.83.....	.....0	.....9,204,294	.....0	.....1,863,571	.....	.....1,863,571	...(7,340,724)	.....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	...15,689,325	2701.33.....	.....0	.....638,880	.....0	.....86,801	.....	.....86,801	.....(552,079)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	....6,214	...17,790,433	2862.96.....	.....0	.....1,058,555	.....0	.....184,374	.....	.....184,374	.....(874,181)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	....57,549	..152,500,822	2649.93.....	.....0	...11,803,300	.....0	.....6,453,512	.....	.....6,453,512	...(5,349,788)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	....5,658	...15,660,099	2767.78.....	.....0	.....1,130,638	.....0	.....354,195	.....	.....354,195	.....(776,443)	.....0	.....0	.....0	.....0	.....	0001.....
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	..178,749,707	2701.33.....	.....0	.....7,278,810	.....0	.....988,927	.....	.....988,927	...(6,289,883)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/14/2018....	06/14/2019....	....1,739	....4,838,750	2782.49.....	.....0	.....149,519	.....0	.....2,720	.....	.....2,720	.....(146,799)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	....18,067	...43,661,074	2416.62.....	.....0	.....2,318,357	.....0	.....3,012,010	.....	.....3,012,010	.....693,653	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	....51,466	..141,519,148	2749.76.....	.....0	.....8,943,761	.....0	.....2,029,184	.....	.....2,029,184	.....(6,914,578)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	01/19/2018....	01/21/2019....	....12,782	...35,921,255	2810.3.....	.....0	.....2,015,210	.....0	.....3,298	.....	.....3,298	...(2,011,912)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2018....	08/21/2019....	....19,850	...56,829,756	2862.96.....	.....0	.....3,381,448	.....0	.....588,964	.....	.....588,964	.....(2,792,483)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....65,362	..179,729,813	2749.76.....0	...11,358,60802,577,0702,577,070	...(8,781,538)0000	0001.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SMLS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...81,094	..219,921,251	2711.93.....	.....0	....15,075,375	.....0	.....1,834,750	....	....1,834,750	..(13,240,624)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	10/12/2018....	10/14/2019....	...26,985	...74,671,003	2767.13.....	.....0	....3,642,975	.....0	.....1,655,361	....	....1,655,361	...(1,987,614)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/14/2018....	12/13/2019....	...29,351	...76,311,132	2599.95.....	.....0	....4,402,650	.....0	.....4,083,315	....	....4,083,315	....(319,335)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...29,103	...80,550,701	2767.78.....	.....0	....5,815,652	.....0	.....1,821,870	....	....1,821,870	....(3,993,783)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2018....	05/07/2019....	...1,265	....3,380,877	2672.63.....	.....0	....113,255	.....0	.....31,675	....	....31,675	....(81,581)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2018....	08/21/2019....	...2,889	...8,271,091	2862.96.....	.....0	....492,141	.....0	.....85,719	....	....85,719	....(406,422)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOCY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/20/2018....	07/19/2019....	...2,216	....6,208,855	2801.83.....	.....0	....378,116	.....0	.....76,556	....	....76,556	....(301,560)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/28/2018....	09/27/2019....	...16,685	...48,619,756	2913.98.....	.....0	....2,169,050	.....0	.....451,932	....	....451,932	....(1,717,118)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/06/2018....	07/05/2019....	...2,743	....7,570,186	2759.82.....	.....0	....356,590	.....0	.....110,204	....	....110,204	....(246,386)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/05/2018....	10/07/2019....	...8,629	...24,899,584	2885.57.....	.....0	....1,164,915	.....0	.....288,250	....	....288,250	....(876,665)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/06/2018....	04/05/2019....	...2,956	....7,698,813	2604.47.....	.....0	....325,160	.....0	.....183,760	....	....183,760	....(141,400)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSODY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/19/2018....	10/21/2019....	.....22	.....60,891	2767.78.....	.....0	.....4,396	.....0	.....1,377	....	.....1,377	....(3,019)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	...17,774	...49,799,726	2801.83.....	.....0	....3,032,778	.....0	.....614,039	....	....614,039	...(2,418,739)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOAB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	02/07/2018....	02/07/2019....	.....809	....2,169,463	2681.66.....	.....0	.....44,485	.....0	.....0	....	.....0	....(44,485)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/21/2018....	09/20/2019....	...30,017	...87,939,904	2929.67.....	.....0	....5,320,513	.....0	.....714,819	....	....714,819	....(4,605,694)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/14/2018....	11/14/2019....	...27,473	...74,220,507	2701.58.....	.....0	....3,571,490	.....0	.....2,471,466	....	....2,471,466	...(1,100,024)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/27/2018....	04/26/2019....	...3,019	....8,060,458	2669.91.....	.....0	....279,710	.....0	.....79,991	....	....79,991	....(199,719)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/28/2018....	09/27/2019....	.....940	....2,739,141	2913.98.....	.....0	....122,200	.....0	.....25,461	....	....25,461	....(96,739)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	04/13/2018....	04/12/2019....	.....614	....1,630,968	2656.3.....	.....0	....32,111	.....0	.....471	....	....471	....(31,640)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	11/14/2018....	11/14/2019....	...1,236	....3,339,153	2701.58.....	.....0	....144,288	.....0	.....29,540	....	....29,540	....(114,748)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/21/2018....	11/21/2019....	...37,409	...99,131,231	2649.93.....	.....0	....7,672,586	.....0	.....4,195,024	....	....4,195,024	....(3,477,562)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	...51,863	..145,311,309	2801.83.....08,849,38401,791,7131,791,713	...(7,057,671)00000	0001.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SBCS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2018....	09/20/2019....	...22,030	...64,540,630	2929.67.....	.....0	.....3,904,818	.....0	.....524,618	.....	.....524,618	...(3,380,199)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/14/2018....	03/14/2019....	...24,561	...67,529,978	2749.48.....	.....0	.....2,456,100	.....0	.....331,321	.....	.....331,321	...(2,124,779)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	06/07/2018....	06/07/2019....	.....1,476	.....4,089,066	2770.37.....	.....0	.....123,895	.....0	.....2,639	.....	.....2,639	...(121,257)	.....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	2810.3.....	.....0	.....5,626,412	.....0	.....9,208	.....	.....9,208	...(5,617,204)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	08/28/2018....	08/28/2019....	.....456	.....1,321,269	2897.52.....	.....0	.....28,644	.....0	.....0	.....	.....0	...(28,644)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...15,528	...42,110,849	2711.93.....	.....0	.....1,553,111	.....0	.....50,894	.....	.....50,894	...(1,502,216)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2018....	12/06/2019....	.....1,443	.....3,799,534	2633.08.....	.....0	.....180,635	.....0	.....69,822	.....	.....69,822	...(110,813)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/21/2018....	09/20/2019....	.....614	.....1,798,817	2929.67.....	.....0	.....43,740	.....0	.....0	.....	.....0	...(43,740)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...13,941	...38,100,892	2733.01.....	.....0	.....2,301,241	.....0	.....501,248	.....	.....501,248	...(1,799,992)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2018....	05/07/2019....	...9,653	...25,798,897	2672.63.....	.....0	.....1,158,360	.....0	.....480,346	.....	.....480,346	...(678,014)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/28/2018....	08/28/2019....	...15,979	...46,299,472	2897.52.....	.....0	.....2,077,270	.....0	.....403,698	.....	.....403,698	...(1,673,572)	.....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	...7,251,354	2713.83.....	.....0	.....266,800	.....0	.....8,698	.....	.....8,698	...(258,102)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/28/2018....	02/28/2019....	...7,307	...19,829,956	2713.83.....	.....0	.....803,770	.....0	.....111,429	.....	.....111,429	...(692,341)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/07/2018....	11/07/2019....	...9,346	...26,298,616	2813.89.....	.....0	.....1,214,980	.....0	.....505,026	.....	.....505,026	...(709,954)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/27/2018....	07/26/2019....	.....536	...1,510,888	2818.82.....	.....0	.....35,183	.....0	.....0	.....	.....0	...(35,183)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	...17,016	...45,091,209	2649.93.....	.....0	.....2,029,158	.....0	.....662,343	.....	.....662,343	...(1,366,815)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/07/2018....	02/07/2019....	...9,200	...24,671,272	2681.66.....	.....0	.....920,000	.....0	.....115,003	.....	.....115,003	...(804,997)	.....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	...43,120,565	2605.....	.....0	.....2,482,950	.....0	.....966,311	.....	.....966,311	...(1,516,639)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...30,951	...84,589,393	2733.01.....	.....0	.....5,109,082	.....0	.....1,112,843	.....	.....1,112,843	...(3,996,239)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...19,444	...53,140,646	2733.01.....	.....0	.....3,209,621	.....0	.....699,109	.....	.....699,109	...(2,510,512)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...54,153	...146,859,145	2711.93.....	.....0	...10,067,043	.....0	.....1,225,211	.....	.....1,225,211	...(8,841,832)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/20/2018....	04/18/2019....	...29,171	...77,890,654	2670.14.....05,234,15301,288,5211,288,521	...(3,945,631)0000	0001.....

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

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SBCS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...30,092	...80,349,853	2670.14.....	.....0	.....5,399,408	.....0	.....1,329,203	....	...1,329,203	...(4,070,204)	.....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	...21,290,854	2726.8.....	.....0	.....780,800	.....0	.....119,078	....	...119,078	...(661,722)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2018....	12/20/2019....	...53,827	...130,079,405	2416.62.....	.....0	...10,861,414	.....0	.....13,027,294	....	...13,027,294	...2,165,880	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...5,127	...13,689,808	2670.14.....	.....0	.....919,938	.....0	.....226,466	....	...226,466	...(693,471)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2018....	09/13/2019....	.....468	.....1,359,531	2904.98.....	.....0	.....28,288	.....0	.....0	....	.....0	...(28,288)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...14,383	...39,808,980	2767.78.....	.....0	.....2,874,155	.....0	.....900,387	....	...900,387	...(1,973,768)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/27/2018....	04/26/2019....	...16,753	...44,729,002	2669.91.....	.....0	.....2,512,950	.....0	.....784,113	....	...784,113	...(1,728,837)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/13/2018....	07/12/2019....	.....1,731	...4,849,068	2801.31.....	.....0	.....148,381	.....0	.....2,948	....	.....2,948	...(145,434)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/12/2018....	10/14/2019....	.....1,380	.....3,818,639	2767.13.....	.....0	.....161,529	.....0	.....12,704	....	.....12,704	...(148,826)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	01/19/2018....	01/21/2019....	...47,354	...133,078,946	2810.3.....	.....0	.....7,465,832	.....0	.....12,219	....	...12,219	...(7,453,613)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/21/2018....	09/20/2019....	...15,138	...44,349,344	2929.67.....	.....0	.....1,357,122	.....0	.....14,686	....	...14,686	...(1,342,436)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/07/2018....	11/07/2019....	.....2,036	...5,729,080	2813.89.....	.....0	.....216,569	.....0	.....13,703	....	...13,703	...(202,866)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCA0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/26/2018....	10/28/2019....	...3,912	...10,400,795	2658.69.....	.....0	.....480,511	.....0	.....129,463	....	...129,463	...(351,048)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/20/2018....	07/19/2019....	...3,298	...9,240,435	2801.83.....	.....0	.....562,738	.....0	.....113,936	....	...113,936	...(448,802)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	...27,314	...78,198,889	2862.96.....	.....0	.....4,652,940	.....0	.....810,427	....	...810,427	...(3,842,513)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2018....	09/13/2019....	...3,022	...8,778,850	2904.98.....	.....0	.....407,970	.....0	.....80,056	....	...80,056	...(327,914)	.....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	...60,879,874	2701.33.....	.....0	.....2,479,070	.....0	.....336,816	....	...336,816	...(2,142,254)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	10/05/2018....	10/07/2019....	...3,975	...11,470,141	2885.57.....	.....0	.....536,625	.....0	.....132,784	....	...132,784	...(403,841)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/28/2018....	09/27/2019....	...3,034	...8,841,015	2913.98.....	.....0	.....278,218	.....0	.....2,987	....	...2,987	...(275,231)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLA0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/19/2018....	10/21/2019....	...17,379	...48,101,249	2767.78.....	.....0	.....1,967,303	.....0	.....166,906	....	...166,906	...(1,800,397)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2018....	08/14/2019....	...27,169	...77,158,873	2839.96.....	.....0	.....3,396,125	.....0	.....882,676	....	...882,676	...(2,513,449)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	03/07/2018....	03/07/2019....	...1,177	...3,209,444	2726.8.....0120,6960916916	...(119,780)0000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SCSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/20/2018....	04/18/2019....	.....1,719	.....4,589,971	2670.14.....	.....0	.....308,440	.....0	.....75,930	....	.....75,930	.....(232,510)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFCZYCNSX8D621K86....	02/14/2018....	02/14/2019....	.....24,642	...66,499,640	2698.63.....	.....0	.....2,710,620	.....0	.....311,930	....	.....311,930	...(2,398,690)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/06/2018....	04/05/2019....	.....9,810	...25,549,851	2604.47.....	.....0	.....1,079,100	.....0	.....609,838	....	.....609,838	.....(469,262)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/13/2018....	04/12/2019....	.....1,107	...2,940,524	2656.3.....	.....0	.....114,685	.....0	.....40,837	....	.....40,837	.....(73,848)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....	.....3,311	.....9,700,137	2929.67.....	.....0	.....586,875	.....0	.....78,848	....	.....78,848	.....(508,027)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/21/2018....	11/21/2019....	.....55,530	...147,150,613	2649.93.....	.....0	.....11,389,203	.....0	.....6,227,102	....	.....6,227,102	...(5,162,101)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	.....26,566	...73,050,124	2749.76.....	.....0	.....4,616,639	.....0	.....1,047,435	....	.....1,047,435	...(3,569,204)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/21/2018....	06/21/2019....	.....538	.....1,479,371	2749.76.....	.....0	.....35,964	.....0	.....0	....	.....0	.....(35,964)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/12/2018....	01/14/2019....	.....20,250	...56,421,360	2786.24.....	.....0	.....2,025,000	.....0	.....1,294	....	.....1,294	...(2,023,706)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2018....	06/21/2019....	.....1,618	.....4,449,112	2749.76.....	.....0	.....281,176	.....0	.....63,794	....	.....63,794	.....(217,382)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/21/2018....	12/20/2019....	.....426	.....1,029,480	2416.62.....	.....0	.....17,922	.....0	.....24,987	....	.....24,987	.....7,065	.....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	.....8,711,120	2605.....	.....0	.....386,767	.....0	.....283,401	....	.....283,401	.....(103,366)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/07/2018....	12/06/2019....	.....15,093	...39,741,076	2633.08.....	.....0	.....2,263,950	.....0	.....1,850,547	....	.....1,850,547	.....(413,403)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2018....	05/21/2019....	.....1,782	.....4,870,224	2733.01.....	.....0	.....294,148	.....0	.....64,072	....	.....64,072	.....(230,076)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/21/2018....	11/21/2019....	.....22,993	...60,929,840	2649.93.....	.....0	.....4,715,864	.....0	.....2,578,422	....	.....2,578,422	...(2,137,442)	.....0	.....0	.....0	.....0	.....	0001.....
0019999999. Total-Purchased Options-Hedging Effective-Call Options and Warrants.....										.....0	..542,805,940	.....0	.....180,781,447	XXX	180,781,447	(362,024,505)	.....0	.....0	.....0	.....0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective.....										.....0	..542,805,940	.....0	.....180,781,447	XXX	180,781,447	(362,024,505)	.....0	.....0	.....0	.....0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....										.....0	..542,805,940	.....0	.....180,781,447	XXX	180,781,447	(362,024,505)	.....0	.....0	.....0	.....0	XXX	XXX
0429999999. Total-Purchased Options.....										.....0	..542,805,940	.....0	.....180,781,447	XXX	180,781,447	(362,024,505)	.....0	.....0	.....0	.....0	XXX	XXX

Written Options - Hedging Effective - Call Options and Warrants

Russell 2000 OTC Call Option 9RMLS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/12/2018....	01/14/2019....	.....5,427	.....8,905,707	1641.....	.....0	.....(286,243)	.....0	.....(2)	....	.....(2)	.....286,241	.....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	...3,598,282	1608.53.....	.....0	.....(117,890)	.....0	.....0	....	.....0	.....117,890	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/27/2018....	07/26/2019....	.....3,301	.....5,658,145	1714.07.....	.....0	.....(229,618)	.....0	.....(8,650)	....	.....(8,650)	.....220,968	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/25/2018....	05/28/2019....3,8916,538,008	1680.29.....0(252,643)0(8,994)(8,994)243,6480000	0001.....

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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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9RMLSOCF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/14/2018....	06/14/2019....	.....7,046	....12,230,306	1735.78.....	.....0	.....(428,045)	.....0	.....(9,842)	.....	.....(9,842)	.....418,202	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	10/26/2018....	10/28/2019....	.....2,204	....3,372,054	1529.97.....	.....0	.....(160,886)	.....0	.....(71,099)	.....	.....(71,099)	.....89,787	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	05/07/2018....	05/07/2019....	.....2,844	....4,655,344	1636.9.....	.....0	.....(193,242)	.....0	.....(8,555)	.....	.....(8,555)	.....184,687	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLSOCB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/14/2018....	05/14/2019....	.....7,673	....12,655,156	1649.31.....	.....0	.....(474,933)	.....0	.....(21,796)	.....	.....(21,796)	.....453,137	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	05/21/2018....	05/21/2019....	.....2,058	....3,501,605	1701.46.....	.....0	.....(132,337)	.....0	.....(3,459)	.....	.....(3,459)	.....128,879	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCSOAV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/21/2018....	02/21/2019....	.....1,293	....1,980,669	1531.84.....	.....0	.....(72,861)	.....0	.....(1,970)	.....	.....(1,970)	.....70,891	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBSOAZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/21/2018....	03/21/2019....	.....1,881	....3,074,344	1634.42.....	.....0	.....(128,096)	.....0	.....(2,593)	.....	.....(2,593)	.....125,503	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBSOBB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/06/2018....	04/05/2019....	.....3,159	....4,937,801	1563.09.....	.....0	.....(179,589)	.....0	.....(17,188)	.....	.....(17,188)	.....162,401	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/26/2018....	01/28/2019....	.....1,399	....2,318,745	1657.43.....	.....0	.....(79,270)	.....0	.....(53)	.....	.....(53)	.....79,217	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	04/20/2018....	04/18/2019....	.....1,956	....3,165,277	1618.24.....	.....0	.....(106,915)	.....0	.....(5,633)	.....	.....(5,633)	.....101,282	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCSOBF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....	.....2,529	....4,477,266	1770.37.....	.....0	.....(171,921)	.....0	.....(5,370)	.....	.....(5,370)	.....166,551	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	01/19/2018....	01/21/2019....	.....933	....1,534,561	1644.76.....	.....0	.....(53,870)	.....0	.....(8)	.....	.....(8)	.....53,863	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCSOBB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2018....	08/14/2019....	.....6,605	....11,519,318	1744.03.....	.....0	.....(474,900)	.....0	.....(14,352)	.....	.....(14,352)	.....460,547	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCSOBL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/21/2018....	11/21/2019....	.....2,049	....3,143,105	1533.97.....	.....0	.....(210,883)	.....0	.....(69,630)	.....	.....(69,630)	.....141,253	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/28/2018....	11/27/2019....	.....3,914	....6,171,987	1576.9.....	.....0	.....(402,085)	.....0	.....(94,635)	.....	.....(94,635)	.....307,450	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCSOBN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/07/2018....	12/06/2019....	.....2,672	....3,991,941	1493.99.....	.....0	.....(194,468)	.....0	.....(127,968)	.....	.....(127,968)	.....66,501	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	03/28/2018....	03/28/2019....	.....4,223	....6,586,951	1559.78.....	.....0	.....(247,769)	.....0	.....(21,334)	.....	.....(21,334)	.....226,435	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/28/2018....	12/27/2019....	.....3,177	....4,370,027	1375.52.....	.....0	.....(248,410)	.....0	.....(324,161)	.....	.....(324,161)	.....(75,751)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBSOBF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/27/2018....	04/26/2019....	.....3,277	....5,247,198	1601.22.....	.....0	.....(209,761)	.....0	.....(13,811)	.....	.....(13,811)	.....195,950	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCSOAX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2018....	06/21/2019....	.....2,463	....4,303,403	1747.22.....	.....0	.....(138,889)	.....0	.....(3,140)	.....	.....(3,140)	.....135,749	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBSOAT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	02/07/2018....	02/07/2019....	.....1,194	....1,860,658	1558.34.....	.....0	.....(66,374)	.....0	.....(1,336)	.....	.....(1,336)	.....65,038	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBSOBX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	12/21/2018....	12/20/2019....	.....2,539	....3,378,368	1330.59.....	.....0	.....(194,849)	.....0	.....(319,436)	.....	.....(319,436)	.....(124,587)	.....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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9RDBS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/07/2018....	08/07/2019....	.....3,287	.....5,732,035	1743.85.....	.....0	.....(188,715)	.....0	.....(6,755)	.....	.....(6,755)	.....181,960	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/14/2018....	11/14/2019....	.....7,035	...10,886,240	1547.44.....	.....0	.....(518,550)	.....0	.....(208,855)	.....	.....(208,855)	.....309,694	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/07/2018....	06/07/2019....	.....2,231	.....3,850,684	1725.99.....	.....0	.....(147,938)	.....0	.....(3,317)	.....	.....(3,317)	.....144,621	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/13/2018....	07/12/2019....	.....6,953	...12,093,909	1739.38.....	.....0	.....(482,955)	.....0	.....(11,684)	.....	.....(11,684)	.....471,272	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/20/2018....	07/19/2019....	.....2,746	.....4,804,814	1749.75.....	.....0	.....(187,469)	.....0	.....(4,391)	.....	.....(4,391)	.....183,078	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	11/07/2018....	11/07/2019....	.....3,097	.....5,062,635	1634.69.....	.....0	.....(184,160)	.....0	.....(39,211)	.....	.....(39,211)	.....144,949	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/06/2018....	07/05/2019....	.....2,178	.....3,817,293	1752.66.....	.....0	.....(143,269)	.....0	.....(2,873)	.....	.....(2,873)	.....140,396	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/14/2018....	12/13/2019....	.....8,187	...11,911,839	1454.97.....	.....0	.....(610,668)	.....0	.....(518,707)	.....	.....(518,707)	.....91,962	.....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	...10,062,287	1569.29.....	.....0	.....(402,353)	.....0	.....(8,733)	.....	.....(8,733)	.....393,620	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/28/2018....	08/28/2019....	.....3,333	.....5,947,472	1784.42.....	.....0	.....(176,716)	.....0	.....(5,371)	.....	.....(5,371)	.....171,345	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/05/2018....	10/07/2019....	.....3,057	.....5,164,985	1689.56.....	.....0	.....(206,409)	.....0	.....(18,058)	.....	.....(18,058)	.....188,351	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/28/2018....	09/27/2019....	.....3,843	.....6,718,140	1748.15.....	.....0	.....(266,935)	.....0	.....(10,568)	.....	.....(10,568)	.....256,367	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/13/2018....	04/12/2019....	.....8,145	...12,995,592	1595.53.....	.....0	.....(479,007)	.....0	.....(30,159)	.....	.....(30,159)	.....448,848	.....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	.....2,755,104	1566.29.....	.....0	.....(96,577)	.....0	.....(4,435)	.....	.....(4,435)	.....92,142	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/12/2018....	10/14/2019....	.....6,905	...10,998,077	1592.77.....	.....0	.....(498,265)	.....0	.....(117,195)	.....	.....(117,195)	.....381,070	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	.....2,536	.....4,038,098	1592.31.....	.....0	.....(306,501)	.....0	.....(44,844)	.....	.....(44,844)	.....261,657	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/07/2018....	09/06/2019....	.....2,487	.....4,400,000	1769.2.....	.....0	.....(131,090)	.....0	.....(4,909)	.....	.....(4,909)	.....126,181	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/14/2018....	03/14/2019....	.....5,605	.....9,154,478	1633.27.....	.....0	.....(290,514)	.....0	.....(6,805)	.....	.....(6,805)	.....283,709	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/28/2018....	06/28/2019....	.....3,641	.....6,179,396	1697.17.....	.....0	.....(253,268)	.....0	.....(8,727)	.....	.....(8,727)	.....244,541	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RDBS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	08/21/2018....	08/21/2019....	.....2,200	.....3,899,896	1772.68.....	.....0	.....(150,448)	.....0	.....(3,758)	.....	.....(3,758)	.....146,690	.....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	.....3,536,146	1628.06.....	.....0	.....(117,766)	.....0	.....(2,370)	.....	.....(2,370)	.....115,396	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2018....	09/13/2019....	.....6,389	...11,348,781	1776.3.....	.....0	.....(437,602)	.....0	.....(12,333)	.....	.....(12,333)	.....425,269	.....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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SMLS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	...51,863	..149,729,000	2887.01.....	.....0	.....(6,219,411)	.....0	.....(1,067,236)	.....	...(1,067,236)	...5,152,175	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	...18,449	...52,703,812	2856.73.....	.....0	.....(2,051,529)	.....0	.....(372,118)	.....	...(372,118)	...1,679,411	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...28,208	...80,599,283	2857.32.....	.....0	.....(2,259,461)	.....0	.....(281,011)	.....	...(281,011)	...1,978,450	.....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	...65,226,585	2894.2.....	.....0	.....(202,157)	.....0	.....(38,430)	.....	...(38,430)	...163,727	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	01/05/2018....	01/07/2019....	...8,264	...23,458,273	2838.61.....	.....0	.....(372,293)	.....0	.....0	.....	...0	...372,293	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/21/2018....	11/21/2019....	...37,409	..110,779,272	2961.3.....	.....0	.....(2,240,051)	.....0	.....(1,049,116)	.....	...(1,049,116)	...1,190,935	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/14/2018....	05/14/2019....	...28,515	...80,208,418	2812.85.....	.....0	.....(2,060,204)	.....0	.....(550,679)	.....	...(550,679)	...1,509,525	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	...17,774	...53,091,471	2987.03.....	.....0	.....(1,269,952)	.....0	.....(182,424)	.....	...(182,424)	...1,087,529	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	...51,466	..145,807,295	2833.08.....	.....0	.....(6,375,093)	.....0	.....(1,212,082)	.....	...(1,212,082)	...5,163,011	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/20/2018....	07/19/2019....	...16,561	...48,182,905	2909.42.....	.....0	.....(1,784,117)	.....0	.....(294,130)	.....	...(294,130)	...1,489,987	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	01/19/2018....	01/21/2019....	...5,747	...17,483,236	3042.15.....	.....0	.....(263,093)	.....0	.....(16)	.....	.....(16)	...263,077	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...2,085	...6,100,919	2926.1.....	.....0	.....(230,830)	.....0	.....(60,135)	.....	.....(60,135)	...170,695	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	...65,362	..187,745,809	2872.4.....	.....0	.....(6,741,437)	.....0	.....(1,186,268)	.....	...(1,186,268)	...5,555,168	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	...55,235	..139,355,143	2522.95.....	.....0	.....(7,998,085)	.....0	.....(9,890,634)	.....	...(9,890,634)	...(1,892,549)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...54,153	..151,279,655	2793.56.....	.....0	.....(7,441,164)	.....0	.....(558,448)	.....	...(558,448)	...6,882,716	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	11/07/2018....	11/07/2019....	...9,346	...27,090,222	2898.59.....	.....0	.....(749,269)	.....0	.....(338,097)	.....	...(338,097)	...411,172	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...5,658	...16,833,059	2975.09.....	.....0	.....(499,545)	.....0	.....(123,777)	.....	...(123,777)	...375,768	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/20/2018....	07/19/2019....	...53,943	..157,834,521	2925.95.....	.....0	.....(5,365,171)	.....0	.....(856,786)	.....	...(856,786)	...4,508,385	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...29,103	...83,949,932	2884.58.....	.....0	.....(3,838,104)	.....0	.....(1,045,828)	.....	...(1,045,828)	...2,792,276	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/06/2018....	07/05/2019....	...9,095	...25,858,631	2843.17.....	.....0	.....(728,055)	.....0	.....(222,394)	.....	...(222,394)	...505,660	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/05/2018....	10/07/2019....	...8,629	...25,651,515	2972.71.....	.....0	.....(709,218)	.....0	.....(175,276)	.....	...(175,276)	...533,942	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...21,194	...61,270,794	2890.95.....0(2,724,701)0(736,953)(736,953)	...1,987,7480000	0001.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SBCS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/21/2018....	09/20/2019....	....3,311	....10,237,513	3091.97.....	.....0	.....(284,216)	.....0	.....(30,877)	.....	.....(30,877)	....253,340	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/21/2018....	08/21/2019....	....19,850	....58,943,781	2969.46.....	.....0	.....(2,130,104)	.....0	.....(304,172)	.....	.....(304,172)	...1,825,932	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	....13,941	....40,207,935	2884.15.....	.....0	.....(1,146,787)	.....0	.....(173,663)	.....	.....(173,663)	....973,123	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	05/25/2018....	05/28/2019....	....16,036	....44,930,948	2801.88.....	.....0	.....(1,632,946)	.....0	.....(381,373)	.....	.....(381,373)	...1,251,573	.....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	....21,997,713	2817.33.....	.....0	.....(364,556)	.....0	.....(47,512)	.....	.....(47,512)	....317,044	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	02/28/2018....	02/28/2019....	....7,307	....20,520,029	2808.27.....	.....0	.....(399,238)	.....0	.....(39,435)	.....	.....(39,435)	....359,803	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/06/2018....	07/05/2019....	....2,743	....7,922,195	2888.15.....	.....0	.....(154,458)	.....0	.....(49,983)	.....	.....(49,983)	....104,476	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/21/2018....	09/20/2019....	....27,631	....84,624,911	3062.68.....	.....0	.....(2,760,613)	.....0	.....(301,485)	.....	.....(301,485)	...2,459,129	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/21/2018....	12/20/2019....	....53,827	....145,298,451	2699.36.....	.....0	.....(3,967,252)	.....0	.....(5,284,404)	.....	.....(5,284,404)	...(1,317,152)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	....27,314	....87,340,339	3197.64.....	.....0	.....(680,392)	.....0	.....(113,972)	.....	.....(113,972)	....566,420	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	....19,444	....55,165,350	2837.14.....	.....0	.....(2,043,176)	.....0	.....(340,582)	.....	.....(340,582)	...1,702,594	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	12/28/2018....	12/27/2019....	....16,015	....40,967,651	2558.08.....	.....0	.....(2,562,080)	.....0	.....(2,599,275)	.....	.....(2,599,275)	.....(37,195)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	....20,110	....57,565,881	2862.55.....	.....0	.....(1,858,767)	.....0	.....(293,736)	.....	.....(293,736)	...1,565,031	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	07/20/2018....	07/19/2019....	....3,298	....9,763,432	2960.41.....	.....0	.....(273,041)	.....0	.....(41,139)	.....	.....(41,139)	....231,903	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/21/2018....	12/20/2019....	....64,102	....159,588,339	2489.6.....	.....0	...(10,301,393)	.....0	.....(12,668,958)	.....	.....(12,668,958)	...(2,367,565)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	....3,211	....9,376,024	2919.97.....	.....0	.....(258,614)	.....0	.....(41,683)	.....	.....(41,683)	....216,931	.....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	....137,923,803	2782.91.....	.....0	.....(3,042,054)	.....0	.....(269,744)	.....	.....(269,744)	...2,772,310	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/07/2018....	08/07/2019....	....17,964	....53,018,051	2951.35.....	.....0	.....(1,434,066)	.....0	.....(279,932)	.....	.....(279,932)	...1,154,134	.....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	3161.59.....	.....0	.....(652,001)	.....0	.....(13)	.....	.....(13)	....651,989	.....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	....138,721,649	2929.46.....	.....0	.....(4,307,843)	.....0	.....(1,172)	.....	.....(1,172)	...4,306,672	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	11/14/2018....	11/14/2019....	....27,473	....76,469,447	2783.44.....	.....0	.....(2,254,160)	.....0	.....(1,734,203)	.....	.....(1,734,203)	....519,956	.....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....16,55344,401,271	2682.37.....0(1,734,754)0(534,811)(534,811)	...1,199,9430000	0001.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SMLS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	...22,991	...57,727,412	2510.87.....	.....0	.....(3,469,112)	.....0	.....(4,265,545)	.....	...(4,265,545)	.....(796,433)	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...29,171	...80,881,557	2772.67.....	.....0	.....(3,520,648)	.....0	.....(561,187)	.....	...(561,187)	...2,959,461	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/21/2018....	09/20/2019....	...47,241	...142,580,424	3018.15.....	.....0	.....(5,826,705)	.....0	.....(651,584)	.....	...(651,584)	...5,175,120	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	.....77	...234,432	3044.57.....	.....0	.....(2,174)	.....0	.....(278)	.....	...(278)	...1,895	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...81,094	...229,355,727	2828.27.....	.....0	.....(9,647,753)	.....0	.....(616,252)	.....	...(616,252)	...9,031,501	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/21/2018....	11/21/2019....	...55,530	...153,537,118	2764.94.....	.....0	.....(7,784,195)	.....0	.....(3,863,685)	.....	...(3,863,685)	...3,920,510	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	...49,194	...147,037,422	2988.93.....	.....0	.....(4,788,544)	.....0	.....(660,445)	.....	...(660,445)	...4,128,098	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	01/19/2018....	01/21/2019....	...12,782	...37,825,134	2959.25.....	.....0	.....(988,257)	.....0	.....(175)	.....	...(175)	...988,082	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	10/05/2018....	10/07/2019....	...3,975	...11,980,571	3013.98.....	.....0	.....(237,258)	.....0	.....(62,833)	.....	...(62,833)	...174,425	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2018....	08/21/2019....	...2,889	...8,738,416	3024.72.....	.....0	.....(231,611)	.....0	.....(31,050)	.....	...(31,050)	...200,561	.....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	...186,489,729	2818.3.....	.....0	.....(2,881,747)	.....0	.....(250,613)	.....	...(250,613)	...2,631,134	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....	...22,030	...67,244,813	3052.42.....	.....0	.....(2,317,115)	.....0	.....(253,828)	.....	...(253,828)	...2,063,287	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOET	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/21/2018....	12/20/2019....	...1,978	...5,050,625	2553.4.....	.....0	.....(257,635)	.....0	.....(322,956)	.....	...(322,956)	...65,322	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWFZYICNSX8D621K86....	02/14/2018....	02/14/2019....	...24,642	...68,514,617	2780.4.....	.....0	.....(1,548,200)	.....0	.....(102,594)	.....	...(102,594)	...1,445,606	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SRBS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/07/2018....	11/07/2019....	...5,562	...16,320,688	2934.32.....	.....0	.....(341,173)	.....0	.....(167,509)	.....	...(167,509)	...173,664	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/20/2018....	07/19/2019....	...6,913	...20,819,813	3011.69.....	.....0	.....(424,182)	.....0	.....(59,271)	.....	...(59,271)	...364,910	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/21/2018....	11/21/2019....	...22,993	...64,957,294	2825.09.....	.....0	.....(2,552,913)	.....0	.....(1,240,307)	.....	...(1,240,307)	...1,312,606	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018....	12/20/2019....	...26,516	...68,314,762	2576.36.....	.....0	.....(3,199,357)	.....0	.....(4,026,693)	.....	...(4,026,693)	...827,336	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/28/2018....	11/27/2019....	...13,638	...38,527,350	2825.....	.....0	.....(2,500,664)	.....0	.....(750,797)	.....	...(750,797)	...1,749,867	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/14/2018....	09/13/2019....	...20,658	...61,805,431	2991.84.....	.....0	.....(1,705,628)	.....0	.....(319,604)	.....	...(319,604)	...1,386,023	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	01/12/2018....	01/14/2019....	...20,250	...58,119,728	2870.11.....	.....0	.....(1,048,934)	.....0	.....(124)	.....	...(124)	...1,048,810	.....0	......0	......0	......0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...30,092	...89,983,807	2990.29.....0(1,084,516)0(92,442)(92,442)	...992,0740000	0001.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SDBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	02/21/2018....	02/21/2019....	...26,505	...80,548,695	3039.....	.....0	.....(111,498)	.....0	.....(9,874)	.....	.....(9,874)	.....101,624	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/19/2018....	10/21/2019....	...12,960	...37,552,766	2897.59.....	.....0	.....(1,617,667)	.....0	.....(435,306)	.....	.....(435,306)	...1,182,361	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...4,034	...11,570,077	2868.14.....	.....0	.....(400,052)	.....0	.....(21,307)	.....	.....(21,307)	...378,744	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/28/2018....	08/28/2019....	...15,979	...47,702,268	2985.31.....	.....0	.....(1,243,805)	.....0	.....(231,501)	.....	.....(231,501)	...1,012,305	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2018....	08/21/2019....	...45,924	...135,449,164	2949.42.....	.....0	.....(5,430,054)	.....0	.....(803,226)	.....	.....(803,226)	...4,626,828	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/14/2018....	12/13/2019....	...29,351	...78,669,192	2680.29.....	.....0	.....(3,105,336)	.....0	.....(3,059,310)	.....	.....(3,059,310)	...46,025	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/14/2018....	03/14/2019....	...24,561	...69,576,155	2832.79.....	.....0	.....(1,244,612)	.....0	.....(154,326)	.....	.....(154,326)	...1,090,286	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2018....	08/14/2019....	...27,169	...79,573,926	2928.85.....	.....0	.....(1,949,376)	.....0	.....(516,841)	.....	.....(516,841)	...1,432,535	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...14,383	...41,329,694	2873.51.....	.....0	.....(1,978,382)	.....0	.....(546,912)	.....	.....(546,912)	...1,431,470	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...19,927	...57,704,607	2895.8.....	.....0	.....(1,730,261)	.....0	.....(81,133)	.....	.....(81,133)	...1,649,129	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/20/2018....	04/18/2019....	...57,053	...156,955,656	2751.05.....	.....0	.....(7,508,610)	.....0	.....(1,301,401)	.....	.....(1,301,401)	...6,207,209	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2018....	09/20/2019....	...5,738	...18,067,872	3148.81.....	.....0	.....(353,862)	.....0	.....(39,207)	.....	.....(39,207)	...314,656	.....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	...16,553,787	2850.17.....	.....0	.....(163,495)	.....0	.....(15,781)	.....	.....(15,781)	...147,715	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...26,249	...76,760,476	2924.32.....	.....0	.....(1,705,923)	.....0	.....(240,322)	.....	.....(240,322)	...1,465,601	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	...19,675	...60,052,035	3052.2.....	.....0	.....(1,346,360)	.....0	.....(182,531)	.....	.....(182,531)	...1,163,830	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/07/2018....	06/07/2019....	...10,233	...29,219,513	2855.42.....	.....0	.....(712,012)	.....0	.....(185,545)	.....	.....(185,545)	...526,467	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	10/12/2018....	10/14/2019....	...26,985	...76,993,332	2853.19.....	.....0	.....(2,246,646)	.....0	.....(1,101,916)	.....	.....(1,101,916)	...1,144,730	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	...5,706	...16,254,511	2848.67.....	.....0	.....(576,078)	.....0	.....(277,058)	.....	.....(277,058)	...299,020	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/28/2018....	09/27/2019....	...940	...2,892,803	3077.45.....	.....0	.....(35,100)	.....0	.....(9,914)	.....	.....(9,914)	...25,186	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/27/2018....	04/26/2019....	...16,753	...46,030,543	2747.6.....	.....0	.....(1,753,882)	.....0	.....(426,882)	.....	.....(426,882)	...1,327,000	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...49,703	...139,913,945	2815.....	.....0	.....(5,804,316)	.....0	.....(1,014,956)	.....	.....(1,014,956)	...4,789,360	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/14/2018....	06/14/2019....	...28,356	...81,314,516	2867.63.....0(1,970,742)0(502,202)(502,202)	...1,468,5400000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SCSSODR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/07/2018....	09/06/2019....	...15,050	...44,593,150	2963.....	.....0	.....(1,206,258)	.....0	.....(268,409)	.....	.....(268,409)	.....937,848	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/21/2018....	11/21/2019....	...1,762	...4,932,525	2799.39.....	.....0	.....(216,180)	.....0	.....(106,219)	.....	.....(106,219)	.....109,960	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/07/2018....	12/06/2019....	...15,093	...41,096,277	2722.87.....	.....0	.....(1,500,848)	.....0	.....(1,307,270)	.....	.....(1,307,270)	.....193,578	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/20/2018....	07/19/2019....	...38,967	...121,941,771	3129.36.....	.....0	.....(1,070,034)	.....0	.....(173,369)	.....	.....(173,369)	.....896,665	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/27/2018....	07/26/2019....	...18,039	...52,424,942	2906.2.....	.....0	.....(1,309,090)	.....0	.....(345,788)	.....	.....(345,788)	.....963,302	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/28/2018....	06/28/2019....	...17,524	...49,061,943	2799.7.....	.....0	.....(1,399,817)	.....0	.....(533,609)	.....	.....(533,609)	.....866,209	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	...17,140	...47,145,798	2750.63.....	.....0	.....(2,529,864)	.....0	.....(1,268,026)	.....	.....(1,268,026)	.....1,261,838	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOEL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018....	11/21/2019....	...57,549	...157,090,930	2729.69.....	.....0	.....(9,134,753)	.....0	.....(4,670,902)	.....	.....(4,670,902)	...4,463,851	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/13/2018....	04/12/2019....	...28,479	...77,925,664	2736.25.....	.....0	.....(1,816,391)	.....0	.....(682,793)	.....	.....(682,793)	...1,133,598	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	...57,179	...163,053,924	2851.64.....	.....0	.....(8,553,407)	.....0	.....(2,424,966)	.....	.....(2,424,966)	...6,128,441	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...63,618	...177,428,057	2788.96.....	.....0	.....(7,134,123)	.....0	.....(1,084,134)	.....	.....(1,084,134)	...6,049,988	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2018....	05/07/2019....	...9,653	...26,678,672	2763.77.....	.....0	.....(652,164)	.....0	.....(242,703)	.....	.....(242,703)	.....409,461	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/20/2018....	04/18/2019....	...5,127	...14,433,172	2815.13.....	.....0	.....(511,982)	.....0	.....(71,523)	.....	.....(71,523)	.....440,459	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/26/2018....	10/28/2019....	...15,820	...43,339,048	2739.51.....	.....0	.....(2,104,376)	.....0	.....(1,152,116)	.....	.....(1,152,116)	.....952,260	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	...26,566	...78,134,325	2941.14.....	.....0	.....(1,888,311)	.....0	.....(294,916)	.....	.....(294,916)	...1,593,395	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2018....	08/21/2019....	...6,214	...19,122,964	3077.4.....	.....0	.....(362,960)	.....0	.....(50,314)	.....	.....(50,314)	.....312,646	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/06/2018....	04/05/2019....	...9,810	...26,336,809	2684.69.....	.....0	.....(628,526)	.....0	.....(338,822)	.....	.....(338,822)	.....289,704	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2018....	06/21/2019....	...30,239	...93,127,955	3079.73.....	.....0	.....(823,106)	.....0	.....(130,351)	.....	.....(130,351)	.....692,755	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	...26,509	...81,143,254	3060.97.....	.....0	.....(657,688)	.....0	.....(86,252)	.....	.....(86,252)	.....571,436	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	...5,867	...17,143,961	2922.1.....	.....0	.....(444,191)	.....0	.....(18,542)	.....	.....(18,542)	.....425,649	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80....	04/06/2018....	04/05/2019....	...2,956	...8,040,645	2720.11.....	.....0	.....(135,124)	.....0	.....(75,174)	.....	.....(75,174)	.....59,950	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2018....	09/13/2019....	...3,022	...9,178,298	3037.16.....0(176,727)0(36,019)(36,019)140,7070000	0001.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 9SCSS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3868....	06/07/2018....	06/07/2019....	.....3,736	....10,825,172	2897.53.....	.....0	.....(180,262)	.....0	.....(50,309)	.....	.....(50,309)	.....129,953	.....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	....18,661,136	2965.38.....	.....0	.....(293,002)	.....0	.....(470)	.....	.....(470)	.....292,532	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2018....	05/21/2019....	....30,951	....88,184,351	2849.16.....	.....0	.....(3,061,982)	.....0	.....(497,872)	.....	.....(497,872)	....2,564,111	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3868....	10/19/2018....	10/21/2019....	.....22	.....67,742	3079.16.....	.....0	.....(1,108)	.....0	.....(276)	.....	.....(276)	.....832	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	....24,608	....72,611,564	2950.73.....	.....0	.....(2,438,161)	.....0	.....(619,123)	.....	.....(619,123)	....1,819,038	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	03/21/2018....	03/21/2019....	....30,757	....93,403,473	3036.82.....	.....0	.....(1,195,217)	.....0	.....(32,119)	.....	.....(32,119)	....1,163,098	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/28/2018....	09/27/2019....	....16,685	....50,078,359	3001.4.....	.....0	.....(1,281,742)	.....0	.....(264,788)	.....	.....(264,788)	....1,016,954	.....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	3010.96.....	.....0	.....(1,342,918)	.....0	.....(118)	.....	.....(118)	....1,342,799	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/13/2018....	07/12/2019....	....28,754	....83,053,916	2888.43.....	.....0	.....(1,960,448)	.....0	.....(554,611)	.....	.....(554,611)	....1,405,836	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/21/2018....	09/20/2019....	....20,040	....62,591,333	3123.32.....	.....0	.....(1,438,471)	.....0	.....(157,583)	.....	.....(157,583)	....1,280,888	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSODV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3868....	09/21/2018....	09/20/2019....	....18,596	....56,506,735	3038.65.....	.....0	.....(2,086,657)	.....0	.....(230,411)	.....	.....(230,411)	....1,856,246	.....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	....16,538,028	2914.19.....	.....0	.....(6,470)	.....0	.....(7,815)	.....	.....(7,815)	.....(1,346)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	02/07/2018....	02/07/2019....	....9,200	....25,455,848	2766.94.....	.....0	.....(463,358)	.....0	.....(30,779)	.....	.....(30,779)	....432,579	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SDBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWZYICNSX8D621K86....	01/19/2018....	01/21/2019....	....56,072	....162,464,134	2897.42.....	.....0	.....(6,005,447)	.....0	.....(2,616)	.....	.....(2,616)	....6,002,832	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0JL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/21/2018....	09/20/2019....	....30,017	....98,220,127	3272.15.....	.....0	.....(816,162)	.....0	.....(103,051)	.....	.....(103,051)	....713,112	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018....	10/21/2019....	....39,212	....121,282,324	3092.99.....	.....0	.....(1,822,966)	.....0	.....(458,544)	.....	.....(458,544)	....1,364,422	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSSOER	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3868....	12/21/2018....	12/20/2019....	....6,571	....17,068,961	2597.62.....	.....0	.....(730,432)	.....0	.....(930,930)	.....	.....(930,930)	....(200,497)	.....0	.....0	.....0	.....0	.....	0001.....
0439999999. Total-Written Options-Hedging Effective-Call Options and Warrants.....											.....0	(286,826,486)	.....0	(96,763,890)	XXX	(96,763,890)	190,062,595	.....0	.....0	.....0	.....0	XXX	XXX
0499999999. Total-Written Options-Hedging Effective.....											.....0	(286,826,486)	.....0	(96,763,890)	XXX	(96,763,890)	190,062,595	.....0	.....0	.....0	.....0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants.....											.....0	(286,826,486)	.....0	(96,763,890)	XXX	(96,763,890)	190,062,595	.....0	.....0	.....0	.....0	XXX	XXX
0849999999. Total-Written Options.....											.....0	(286,826,486)	.....0	(96,763,890)	XXX	(96,763,890)	190,062,595	.....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	2.31375.....	.....0	.....0	.....199,615	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....113,920	.....	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)	-2.13.....0174,103(200,220)162,608250,45200000	102.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
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	2.77106.....	.....0	.....0	.....48,778	.....0		.....0	.....0	.....0	.....0	.....0	.....25,647	.....	102.....
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)	-2.457.....	.....0	.....953	.....(55,283)	.....890		.....1,371	.....0	.....0	.....0	.....0	.....0	.....	102.....
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	2.3405.....	.....0	.....0	.....194,328	.....0		.....0	.....0	.....0	.....0	.....0	.....108,789	.....	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)	-2.129.....	.....0	.....166,890	.....(191,610)	.....155,871		.....240,075	.....0	.....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	2.33919.....	.....0	.....0	.....58,516	.....0		.....0	.....0	.....0	.....0	.....0	.....33,183	.....	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)	-2.025.....	.....0	.....54,091	.....(54,675)	.....50,519		.....77,811	.....0	.....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	2.33919.....	.....0	.....0	.....97,526	.....0		.....0	.....0	.....0	.....0	.....0	.....55,305	.....	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)	-2.142.....	.....0	.....67,968	.....(96,390)	.....63,481		.....97,774	.....0	.....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	2.33144.....	.....0	.....0	.....106,487	.....0		.....0	.....0	.....0	.....0	.....0	.....57,015	.....	100.....
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	.....105,659	.....(93,144)	.....98,683		.....151,993	.....0	.....0	.....0	.....0	.....0	.....	100.....
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	2.3405.....	.....0	.....0	.....200,304	.....0		.....0	.....0	.....0	.....0	.....0	.....111,970	.....	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	.....30,446	.....(235,924)	.....28,436		.....43,797	.....0	.....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	2.3405.....	.....0	.....0	.....204,912	.....0		.....0	.....0	.....0	.....0	.....0	.....113,786	.....	102.....
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	.....242,584	.....(184,624)	.....226,568		.....348,964	.....0	.....0	.....0	.....0	.....0	.....	102.....
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	2.76713.....	.....0	.....0	.....126,071	.....0		.....0	.....0	.....0	.....0	.....0	.....66,665	.....	100.....
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.....0119,967(110,137)112,046	172,57500000	100.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 SLYBL912	US Bancorp 91159HHK9.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	09/11/2024....	.....0	.....4,700,000	2.77106.....	.....0	.....0	.....101,893	.....0		.....0	.....0	.....0	.....0	.....0	.....56,092	.....	104.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL912	US Bancorp 91159HHK9.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	09/11/2024....	.....0	.....(4,700,000)	-2.385.....	.....0	.....19,273	.....(112,095)	.....18,000		.....27,724	.....0	.....0	.....0	.....0	.....0	.....	104.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	06/15/2025....	.....0	.....9,250,000	2.33413.....	.....0	.....0	.....203,093	.....0		.....0	.....0	.....0	.....0	.....0	.....117,536	.....	103.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	06/15/2025....	.....0	.....(9,250,000)	-2.4475.....	.....0	.....67,958	.....(228,280)	.....63,471		.....97,759	.....0	.....0	.....0	.....0	.....0	.....	103.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN1N9	Comcast Corp 20030NBN0.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015...	08/15/2025....	.....0	.....4,500,000	2.31375.....	.....0	.....0	.....95,560	.....0		.....0	.....0	.....0	.....0	.....0	.....57,913	.....	101.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN1N9	Comcast Corp 20030NBN0.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015...	08/15/2025....	.....0	.....(4,500,000)	-2.3075.....	.....0	.....43,871	.....(103,838)	.....40,975		.....63,110	.....0	.....0	.....0	.....0	.....0	.....	101.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL918	Branch Banking & Trust 07330MAA5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	10/30/2026....	.....0	.....4,600,000	2.33888.....	.....0	.....0	.....99,176	.....0		.....0	.....0	.....0	.....0	.....0	.....64,373	.....	103.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL918	Branch Banking & Trust 07330MAA5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	10/30/2026....	.....0	.....(4,600,000)	-2.53875.....	.....0	.....28,256	.....(116,783)	.....26,390		.....40,647	.....0	.....0	.....0	.....0	.....0	.....	103.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SL3B2LER	UnitedHealth Group Inc 91324PCP5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	07/21/2015...	07/15/2025....	.....0	.....6,500,000	2.33919.....	.....0	.....0	.....140,871	.....0		.....0	.....0	.....0	.....0	.....0	.....83,124	.....	104.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SL3B2LER	UnitedHealth Group Inc 91324PCP5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	07/21/2015...	07/15/2025....	.....0	.....(6,500,000)	-2.47625.....	.....0	.....12,328	.....(160,956)	.....11,514		.....17,734	.....0	.....0	.....0	.....0	.....0	.....	104.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL8ZQ	Stryker Corporation 863667AF8....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	05/15/2024....	.....0	.....4,700,000	2.31375.....	.....0	.....0	.....100,426	.....0		.....0	.....0	.....0	.....0	.....0	.....54,483	.....	103.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL8ZQ	Stryker Corporation 863667AF8....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/18/2015...	05/15/2024....	.....0	.....(4,700,000)	-2.355.....	.....0	.....40,247	.....(110,685)	.....37,589		.....57,896	.....0	.....0	.....0	.....0	.....0	.....	103.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTF5	QUALCOMM Inc 747525AF0.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015...	05/20/2025....	.....0	.....4,250,000	2.32225.....	.....0	.....0	.....90,283	.....0		.....0	.....0	.....0	.....0	.....0	.....53,712	.....	100.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTF5	QUALCOMM Inc 747525AF0.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015...	05/20/2025....	.....0	.....(4,250,000)	-2.046.....	.....0	.....101,737	.....(86,955)	.....95,019		.....146,351	.....0	.....0	.....0	.....0	.....0	.....	100.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOOK3	Gilead Sciences Inc 375558BF9...	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015...	03/01/2026....	.....0	.....9,250,000	2.32075.....	.....0	.....0	.....200,074	.....0		.....0	.....0	.....0	.....0	.....0	.....123,838	.....	105.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOOK3	Gilead Sciences Inc 375558BF9...	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015...	03/01/2026....0(9,250,000)	-2.258.....0128,687(211,186)120,191	185,12000000	105.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015....	05/20/2025....	.....0	.....4,250,000	2.32225.....	.....0	.....0	.....90,283	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....53,712	.....	101.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015....	05/20/2025....	.....0	....(4,250,000)	-2.008.....	.....0	.....108,489	.....(85,340)	.....101,326	.....	.....156,065	.....0	.....0	.....0	.....0	.....0	.....	101.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB93	BHP Billiton Finance 055451AU2..	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015....	09/30/2023....	.....0	.....9,250,000	2.38613.....	.....0	.....0	.....205,098	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....100,800	.....	102.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB93	BHP Billiton Finance 055451AU2..	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015....	09/30/2023....	.....0	....(9,250,000)	-1.967.....	.....0	.....144,849	.....(181,948)	.....135,285	.....	.....208,369	.....0	.....0	.....0	.....0	.....0	.....	102.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015....	10/13/2025....	.....0	.....8,750,000	2.337.....	.....0	.....0	.....193,624	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....113,969	.....	102.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015....	10/13/2025....	.....0	....(8,750,000)	-2.081.....	.....0	.....213,883	.....(183,605)	.....199,762	.....	.....307,677	.....0	.....0	.....0	.....0	.....0	.....	102.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBGTX6	Caterpillar Financial Service 14912L6G1	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015....	12/01/2024....	.....0	.....4,800,000	2.32075.....	.....0	.....0	.....104,298	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....58,392	.....	104.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBGTX6	Caterpillar Financial Service 14912L6G1	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015....	12/01/2024....	.....0	....(4,800,000)	-2.0155.....	.....0	.....110,828	.....(97,550)	.....103,510	.....	.....159,429	.....0	.....0	.....0	.....0	.....0	.....	104.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015....	11/15/2023....	.....0	.....8,750,000	2.31375.....	.....0	.....0	.....186,964	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....96,597	.....	101.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015....	11/15/2023....	.....0	....(8,750,000)	-1.972.....	.....0	.....175,740	.....(172,550)	.....164,137	.....	.....252,807	.....0	.....0	.....0	.....0	.....0	.....	101.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015....	12/01/2022....	.....0	.....8,500,000	2.32075.....	.....0	.....0	.....183,852	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....84,140	.....	99.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015....	12/01/2022....	.....0	....(8,500,000)	-1.88.....	.....0	.....157,949	.....(161,132)	.....147,520	.....	.....227,214	.....0	.....0	.....0	.....0	.....0	.....	99.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	01/01/2027....	.....0	....10,000,000	2.396.....	.....0	.....0	.....219,811	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....141,446	.....	106.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	01/01/2027....	.....0	....(10,000,000)	-2.229.....	.....0	.....222,667	.....(222,900)	.....207,965	.....	.....320,312	.....0	.....0	.....0	.....0	.....0	.....	106.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS9F	Marsh & McLennan 571748AZ5....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015....	03/14/2026....	.....0	.....4,500,000	2.7775.....	.....0	.....0	.....98,021	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....60,397	.....	101.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS9F	Marsh & McLennan 571748AZ5....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015....	03/14/2026....	.....0	....(4,500,000)	-2.094.....	.....0	.....98,027	.....(94,230)	.....91,555	.....	.....141,015	.....0	.....0	.....0	.....0	.....0	.....	101.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9N1	IBM Corp 459200AR2.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	08/01/2027....	.....0	....10,500,000	2.34313.....	.....0	.....0	.....227,498	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....153,836	.....	109.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9N1	IBM Corp 459200AR2.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	08/01/2027....	.....0	....(10,500,000)	-2.263.....	.....0	.....202,723	.....(237,615)	.....189,338	.....	.....291,622	.....0	.....0	.....0	.....0	.....0	.....	109.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYLOROP	ROLLS-ROYCE PLC 77578JAB4.	D.....	Interes t Rate	London Clearing House 549300035Z3DHK2T4A54....	06/30/2016....	10/14/2025....	.....0	.....2,750,000	2.33919.....	.....0	.....0	.....60,135	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....35,826	.....	101.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYLOROP	ROLLS-ROYCE PLC 77578JAB4.	D.....	Interes t Rate	London Clearing House 549300035Z3DHK2T4A54....	06/30/2016....	10/14/2025....	.....0	....(2,750,000)	-1.338.....	.....0	.....157,321	.....(36,795)	.....146,933	.....	.....226,310	.....0	.....0	.....0	.....0	.....0	.....	101.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/18/2015....	06/01/2025....	.....0	.....3,000,000	2.32075.....	.....0	.....0	.....64,889	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....38,005	.....	103.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/18/2015....	06/01/2025....0(3,000,000)	-2.263.....045,073(68,456)42,09764,83900000	103.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 SLYBO0UJ	Marsh & McLennan 571748AZ5.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015....	03/14/2026....	.....0	.....6,500,000	2.3315.....	.....0	.....0	.....140,963	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....87,240	.....	107.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0UJ	Marsh & McLennan 571748AZ5.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015....	03/14/2026....	.....0	.....(6,500,000)	-2.26.....	.....0	.....89,879	.....(146,900)	.....83,944	.....	.....129,293	.....0	.....0	.....0	.....0	.....0	.....	107.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015....	05/01/2025....	.....0	...10,500,000	2.34313.....	.....0	.....0	.....227,498	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....132,151	.....	97.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015....	05/01/2025....	.....0	...(10,500,000)	-2.029.....	.....0	.....257,660	.....(213,045)	.....240,647	.....	.....370,650	.....0	.....0	.....0	.....0	.....0	.....	97.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	01/08/2028....	.....0	...10,000,000	2.33863.....	.....0	.....0	.....218,090	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....150,185	.....	109.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	01/08/2028....	.....0	...(10,000,000)	-2.289.....	.....0	.....196,536	.....(228,900)	.....183,559	.....	.....282,722	.....0	.....0	.....0	.....0	.....0	.....	109.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015....	04/15/2026....	.....0	.....5,300,000	2.33919.....	.....0	.....0	.....114,864	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....71,558	.....	101.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015....	04/15/2026....	.....0	.....(5,300,000)	-2.231.....	.....0	.....103,737	.....(117,258)	.....96,887	.....	.....149,228	.....0	.....0	.....0	.....0	.....0	.....	101.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLH09LYA	Citigroup Inc 172967JP7.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015....	04/27/2025....	.....0	.....9,250,000	2.33488.....	.....0	.....0	.....202,621	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....116,317	.....	105.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLH09LYA	Citigroup Inc 172967JP7.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015....	04/27/2025....	.....0	.....(9,250,000)	-2.037.....	.....0	.....223,834	.....(189,993)	.....209,055	.....	.....321,991	.....0	.....0	.....0	.....0	.....0	.....	105.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016....	12/15/2023....	.....0	.....4,500,000	2.78819.....	.....0	.....0	.....99,253	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....50,101	.....	100.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016....	12/15/2023....	.....0	.....(4,500,000)	-1.926.....	.....0	.....96,236	.....(87,392)	.....89,882	.....	.....138,438	.....0	.....0	.....0	.....0	.....0	.....	100.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015....	04/15/2025....	.....0	.....2,700,000	2.33919.....	.....0	.....0	.....58,516	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....33,862	.....	102.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015....	04/15/2025....	.....0	.....(2,700,000)	-2.164.....	.....0	.....50,677	.....(57,941)	.....47,331	.....	.....72,900	.....0	.....0	.....0	.....0	.....0	.....	102.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	21ST CENTURY FOX AMERICA 90131HBB0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	06/30/2028....	.....0	.....8,000,000	2.38613.....	.....0	.....0	.....177,382	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....123,288	.....	105.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	21ST CENTURY FOX AMERICA 90131HBB0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015....	06/30/2028....	.....0	.....(8,000,000)	-2.309.....	.....0	.....193,256	.....(185,233)	.....180,496	.....	.....278,004	.....0	.....0	.....0	.....0	.....0	.....	105.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015....	01/15/2026....	.....0	.....9,000,000	2.33919.....	.....0	.....0	.....195,052	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....119,413	.....	103.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015....	01/15/2026....	.....0	.....(9,000,000)	-2.118.....	.....0	.....182,397	.....(190,620)	.....170,354	.....	.....262,383	.....0	.....0	.....0	.....0	.....0	.....	103.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/18/2015....	06/01/2024....	.....0	.....1,750,000	2.32075.....	.....0	.....0	.....37,852	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....20,370	.....	100.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/18/2015....	06/01/2024....	.....0	.....(1,750,000)	-2.188.....	.....0	.....25,755	.....(38,609)	.....24,054	.....	.....37,049	.....0	.....0	.....0	.....0	.....0	.....	100.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015....	02/14/2026....	.....0	.....3,600,000	2.31925.....	.....0	.....0	.....76,669	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....48,037	.....	104.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015....	02/14/2026....0(3,600,000)	-2.244.....052,199(80,784)48,75275,08900000	104.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	11/15/2022...	.....0	.....4,500,000	2.31375.....	.....0	.....0	.....96,153	.....0		.....0	.....0	.....0	.....0	.....0	.....44,291	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	11/15/2022...	.....0	.....(4,500,000)	-1.88.....	.....0	.....83,400	.....(84,600)	.....77,893		.....119,973	.....0	.....0	.....0	.....0	.....0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAA	PNC BANK NA 69349LAG3.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	11/01/2022...	.....0	.....9,000,000	2.34313.....	.....0	.....0	.....194,998	.....0		.....0	.....0	.....0	.....0	.....0	.....88,137	.....	100.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAA	PNC BANK NA 69349LAG3.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	11/01/2022...	.....0	.....(9,000,000)	-1.865.....	.....0	.....170,153	.....(167,850)	.....158,918		.....244,769	.....0	.....0	.....0	.....0	.....0	.....	100.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015...	08/01/2025...	.....0	.....7,500,000	2.34313.....	.....0	.....0	.....162,498	.....0		.....0	.....0	.....0	.....0	.....0	.....96,238	.....	100.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015...	08/01/2025...	.....0	.....(7,500,000)	-2.07.....	.....0	.....152,684	.....(155,250)	.....142,603		.....219,640	.....0	.....0	.....0	.....0	.....0	.....	100.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1NF	Morgan Stanley 6174468C6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015...	07/23/2025...	.....0	.....4,600,000	2.34706.....	.....0	.....0	.....99,935	.....0		.....0	.....0	.....0	.....0	.....0	.....58,926	.....	102.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1NF	Morgan Stanley 6174468C6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015...	07/23/2025...	.....0	.....(4,600,000)	-2.285.....	.....0	.....48,577	.....(104,234)	.....45,369		.....69,879	.....0	.....0	.....0	.....0	.....0	.....	102.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024...	.....0	.....2,300,000	2.33919.....	.....0	.....0	.....49,847	.....0		.....0	.....0	.....0	.....0	.....0	.....27,072	.....	99.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024...	.....0	.....(2,300,000)	-2.26.....	.....0	.....19,747	.....(51,980)	.....18,443		.....28,407	.....0	.....0	.....0	.....0	.....0	.....	99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2023...	.....0	.....850,000	2.32075.....	.....0	.....0	.....18,385	.....0		.....0	.....0	.....0	.....0	.....0	.....9,184	.....	98.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2023...	.....0	.....(850,000)	-2.176.....	.....0	.....7,678	.....(18,702)	.....7,171		.....11,045	.....0	.....0	.....0	.....0	.....0	.....	98.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015...	09/28/2025...	.....0	.....8,750,000	2.81344.....	.....0	.....0	.....194,294	.....0		.....0	.....0	.....0	.....0	.....0	.....113,619	.....	101.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015...	09/28/2025...	.....0	.....(8,750,000)	-2.08.....	.....0	.....176,971	.....(182,000)	.....165,286		.....254,577	.....0	.....0	.....0	.....0	.....0	.....	101.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692.....	B.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027...010,000,000	2.803.....00221,8440	00000145,774	115.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Fixed Rate Interest Rate Swap-P SLYBGTYR	210692.....	B.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027....	.....0	...(10,000,000)	-2.1805.....	.....0	.....269,207	.....(218,656)	.....251,433	.....	.....387,262	.....0	.....0	.....0	.....0	.....0	.....	115.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015....	12/15/2024....	.....0	....4,375,000	2.33413.....	.....0	.....0	.....96,058	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....53,396	.....	102.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015....	12/15/2024....	.....0	....(4,375,000)	-1.9475.....	.....0	.....112,552	.....(85,913)	.....105,121	.....	.....161,909	.....0	.....0	.....0	.....0	.....0	.....	102.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/17/2016....	01/15/2026....	.....0	....8,250,000	2.33919.....	.....0	.....0	.....178,798	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....109,462	.....	100.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/17/2016....	01/15/2026....	.....0	....(8,250,000)	-1.6735.....	.....0	.....338,422	.....(138,064)	.....316,077	.....	.....486,829	.....0	.....0	.....0	.....0	.....0	.....	100.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWK	DIGNITY HEALTH 254010AD3.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015....	11/01/2024....	.....0	....9,250,000	2.34313.....	.....0	.....0	.....200,415	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....111,731	.....	102.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWK	DIGNITY HEALTH 254010AD3.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015....	11/01/2024....	.....0	....(9,250,000)	-2.0425.....	.....0	.....202,076	.....(188,931)	.....188,734	.....	.....290,692	.....0	.....0	.....0	.....0	.....0	.....	102.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015....	09/01/2025....	.....0	.....550,000	2.32075.....	.....0	.....0	.....11,896	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....7,102	.....	99.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015....	09/01/2025....	.....0	.....(550,000)	-2.337.....	.....0	.....4,767	.....(12,996)	.....4,453	.....	.....6,858	.....0	.....0	.....0	.....0	.....0	.....	99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCBJ	Raytheon Co 755111AP6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015....	11/01/2028....	.....0	....8,000,000	2.34313.....	.....0	.....0	.....173,331	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....125,450	.....	106.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCBJ	Raytheon Co 755111AP6.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015....	11/01/2028....	.....0	....(8,000,000)	-2.315.....	.....0	.....203,957	.....(185,200)	.....190,490	.....	.....293,397	.....0	.....0	.....0	.....0	.....0	.....	106.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAM	United Technologies Corp 913017AT6	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015....	08/01/2028....	.....0	....10,000,000	2.34313.....	.....0	.....0	.....216,664	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....154,807	.....	107.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAM	United Technologies Corp 913017AT6	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015....	08/01/2028....	.....0	...(10,000,000)	-2.305.....	.....0	.....210,367	.....(230,500)	.....196,478	.....	.....302,619	.....0	.....0	.....0	.....0	.....0	.....	107.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLBSB	Eaton Vance Corp 278265AD5.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/19/2015....	06/15/2023....	.....0	....9,250,000	2.78819.....	.....0	.....0	.....204,021	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....97,656	.....	102.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLBSB	Eaton Vance Corp 278265AD5.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/19/2015....	06/15/2023....0(9,250,000)	-2.201.....0104,186(205,289)97,307149,87400000	102.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	....14,000,000	2.3405.....	.....0	.....0	.....298,668	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....132,764	.....	103.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	...(14,000,000)	-1.8175.....	.....0	.....223,202	.....(254,450)	.....208,465	.....	.....321,082	.....0	.....0	.....0	.....0	.....0	.....	103.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	....4,750,000	2.33413.....	.....0	.....0	.....104,291	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....48,721	.....	99.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	....(4,750,000)	-1.91.....	.....0	.....73,234	.....(91,481)	.....68,399	.....	.....105,349	.....0	.....0	.....0	.....0	.....0	.....	99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	07/28/2015...	08/01/2024...	.....0	....3,600,000	2.34313.....	.....0	.....0	.....77,999	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....42,543	.....	104.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	07/28/2015...	08/01/2024...	.....0	....(3,600,000)	-2.268.....	.....0	.....30,197	.....(81,648)	.....28,203	.....	.....43,439	.....0	.....0	.....0	.....0	.....0	.....	104.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	....8,250,000	2.33919.....	.....0	.....0	.....178,798	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....105,504	.....	101.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	....(8,250,000)	-2.48.....	.....0	.....14,251	.....(204,600)	.....13,310	.....	.....20,500	.....0	.....0	.....0	.....0	.....0	.....	101.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1R7	Harley Davidson Inc 412822AD0...	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015...	07/28/2025...	.....0	....4,600,000	2.33888.....	.....0	.....0	.....99,517	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....58,989	.....	102.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1R7	Harley Davidson Inc 412822AD0...	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015...	07/28/2025...	.....0	....(4,600,000)	-2.305.....	.....0	.....44,859	.....(106,914)	.....41,897	.....	.....64,531	.....0	.....0	.....0	.....0	.....0	.....	102.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4.	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/06/2015...	10/14/2025...	.....0	....6,250,000	2.33919.....	.....0	.....0	.....136,671	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....81,423	.....	103.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4.	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/06/2015...	10/14/2025...	.....0	....(6,250,000)	-2.06.....	.....0	.....158,669	.....(128,750)	.....148,192	.....	.....228,249	.....0	.....0	.....0	.....0	.....0	.....	103.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Celgene Corp 151020AS3.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	....6,000,000	2.31375.....	.....0	.....0	.....127,414	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....77,217	.....	100.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Celgene Corp 151020AS3.....	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	....(6,000,000)	-2.255.....	.....0	.....72,685	.....(135,300)	.....67,886	.....	.....104,559	.....0	.....0	.....0	.....0	.....0	.....	100.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOGC	UnitedHealth Group Inc 91324PCP5	D.....	Interes t Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	07/28/2015...	07/15/2025...03,750,000	2.33919.....0081,27200000047,956	104.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Fixed Rate Interest Rate Swap-P SLU8UOGC	UnitedHealth Group Inc 91324PCP5	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	07/28/2015....	07/15/2025....	.....0	.....(3,750,000)	-2.343.....	.....0	.....29,657	.....(87,863)	.....27,699	.....	.....42,662	.....0	.....0	.....0	.....0	.....0	.....	104.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interes t Rate	London Clearing House	549300035Z3DHK2T4A54.....	08/10/2015....	09/01/2024....	.....0	.....850,000	2.32075.....	.....0	.....0	.....18,385	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....10,120	.....	89.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interes t Rate	London Clearing House	549300035Z3DHK2T4A54.....	08/10/2015....	09/01/2024....	.....0	.....(850,000)	-2.265.....	.....0	.....7,492	.....(19,466)	.....6,997	.....	.....10,777	.....0	.....0	.....0	.....0	.....0	.....	89.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	08/04/2015....	06/01/2023....	.....0	.....2,500,000	2.32075.....	.....0	.....0	.....54,074	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....26,278	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	08/04/2015....	06/01/2023....	.....0	.....(2,500,000)	-2.103.....	.....0	.....35,447	.....(53,013)	.....33,106	.....	.....50,991	.....0	.....0	.....0	.....0	.....0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1L0	Comerica Bank 200339DX4.....	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	08/04/2015....	07/27/2025....	.....0	.....4,500,000	2.33688.....	.....0	.....0	.....98,113	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....57,694	.....	100.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1L0	Comerica Bank 200339DX4.....	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	08/04/2015....	07/27/2025....	.....0	.....(4,500,000)	-2.286.....	.....0	.....47,143	.....(102,870)	.....44,031	.....	.....67,817	.....0	.....0	.....0	.....0	.....0	.....	100.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	01/22/2015....	10/30/2024....	.....0	.....4,500,000	2.33888.....	.....0	.....0	.....97,020	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....54,343	.....	105.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	01/22/2015....	10/30/2024....	.....0	.....(4,500,000)	-2.01.....	.....0	.....103,718	.....(90,450)	.....96,870	.....	.....149,201	.....0	.....0	.....0	.....0	.....0	.....	105.....
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	01/08/2015....	11/01/2024....	.....0	.....4,500,000	2.34313.....	.....0	.....0	.....97,499	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....54,356	.....	102.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	01/08/2015....	11/01/2024....	.....0	.....(4,500,000)	-2.128.....	.....0	.....83,353	.....(95,760)	.....77,850	.....	.....119,906	.....0	.....0	.....0	.....0	.....0	.....	102.....
L-3 Communications Corp Variable Rate Interest Rate Swap-R SLU8P2X8	L-3 Communications Corp 502413BD8	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	12/11/2014....	05/28/2024....	.....0	.....4,500,000	2.31138.....	.....0	.....0	.....95,750	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....52,339	.....	113.....
L-3 Communications Corp Fixed Rate Interest Rate Swap-P SLU8P2X8	L-3 Communications Corp 502413BD8	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	12/11/2014....	05/28/2024....	.....0	.....(4,500,000)	-2.273.....	.....0	.....51,980	.....(102,285)	.....48,548	.....	.....74,775	.....0	.....0	.....0	.....0	.....0	.....	113.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	02/05/2015....	11/15/2024....	.....0	.....3,750,000	2.31375.....	.....0	.....0	.....79,634	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....45,447	.....	97.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	02/05/2015....	11/15/2024....	.....0	.....(3,750,000)	-1.9425.....	.....0	.....96,759	.....(72,844)	.....90,371	.....	.....139,191	.....0	.....0	.....0	.....0	.....0	.....	97.....
Medtronic PLC Variable Rate Interest Rate Swap-R SLU8P2V8	Medtronic PLC 585055BS4.....	D.....	Interes t Rate	CME Group Inc....	5493003SMMGZR9SHXL96...	12/11/2014....	03/15/2025....	.....0	.....4,700,000	2.78819.....	.....0	.....0	.....103,665	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....58,554	.....	111.....

SCHEDULE DB - PART A - SECTION 1

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

E18.30

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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)
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)	-2.334.....	.....0	.....34,387	.....(110,612)	.....32,116	.....	.....49,466	.....0	.....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	2.31375.....	.....0	.....0	.....93,437	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....53,324	.....	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)	-2.31.....	.....0	.....50,741	.....(101,640)	.....47,391	.....	.....72,992	.....0	.....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	2.78819.....	.....0	.....0	.....121,310	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....62,760	.....	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)	-1.97.....	.....0	.....98,444	.....(109,253)	.....91,945	.....	.....141,615	.....0	.....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	2.396.....	.....0	.....0	.....102,351	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....53,287	.....	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)	-2.463.....	.....0	.....455	.....(113,575)	.....425	.....	.....655	.....0	.....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	2.34313.....	.....0	.....0	.....92,082	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....52,424	.....	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	.....98,020	.....(83,151)	.....91,548	.....	.....141,004	.....0	.....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	2.34706.....	.....0	.....0	.....190,094	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....107,734	.....	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)	-2.026.....	.....0	.....175,179	.....(175,798)	.....163,613	.....	.....252,000	.....0	.....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	2.33263.....	.....0	.....0	.....87,034	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....47,117	.....	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)	-1.927.....	.....0	.....86,333	.....(77,080)	.....80,633	.....	.....124,193	.....0	.....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	2.35805.....	.....0	.....0	.....97,613	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....55,508	.....	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)	-2.143.....	.....0	.....68,419	.....(96,435)	.....63,901	.....	.....98,422	.....0	.....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	2.73813.....	.....0	.....0	.....97,772	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....61,991	.....	103.....
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)	-2.643.....	.....0	.....1,876	.....(119,254)	.....1,752	.....	.....2,694	.....0	.....0	.....0	.....0	.....0	.....	103.....
0859999999. Total-Swaps-Hedging Effective-Interest Rate.....										.....0	.....9,293,596	.....116,733	.....8,679,979	XXX	.....13,369,079	.....0	.....0	.....0	.....0	.....6,589,354	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										.....0	.....9,293,596	.....116,733	.....8,679,979	XXX	.....13,369,079	.....0	.....0	.....0	.....0	.....6,589,354	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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)
1159999999. Total-Swaps-Interest Rate.....										.....0	.....9,293,596	.....116,733	.....8,679,979	XXX	..13,369,079	.....0	.....0	.....0	.....0	.....6,589,354	XXX	XXX
1209999999. Total-Swaps.....										.....0	.....9,293,596	.....116,733	.....8,679,979	XXX	..13,369,079	.....0	.....0	.....0	.....0	.....6,589,354	XXX	XXX
1399999999. Total-Hedging Effective.....										.....0	..265,273,050	.....116,733	.....92,697,536	XXX	..97,386,636	(171,961,910)	.....0	.....0	.....0	.....6,589,354	XXX	XXX
1449999999. TOTAL.....										.....0	..265,273,050	.....116,733	.....92,697,536	XXX	..97,386,636	(171,961,910)	.....0	.....0	.....0	.....6,589,354	XXX	XXX

(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 12/31/2018 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

Purchased Options - Hedging Effective - Call Options and Warrants

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Russell 2000 OTC Call Option 9RBCS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017.	06/14/2018.	06/14/2018. Closing Sale	7,809	..11,070,000	1417.57.....663,76502,086,21302,086,213(507,640)00	...1,422,44800	0001.....
Russell 2000 OTC Call Option 9RMLS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	01/13/2017.	01/12/2018.	01/12/2018. Closing Sale		.....5,721	...7,850,000	1372.05.....	.....486,285	.....0	.....1,258,174	.....0	.....1,258,174	.....	.....(451,549)	.....0	.....0	...771,889	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTWFZYICNSX8D621K86	03/14/2017.	03/14/2018.	03/14/2018. Closing Sale		.....6,357	..8,660,000	1362.38.....	.....540,345	.....0	.....1,410,815	.....0	.....1,410,815	.....	.....(617,912)	.....0	.....0	...870,470	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/14/2017.	12/14/2018.	12/14/2018. Closing Sale		.....7,412	..11,170,000	1506.95.....	.....630,020	.....0	.....0	.....0	.....0	.....	.....(289,980)	.....0	.....0	... (630,020)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	08/21/2017.	08/21/2018.	08/21/2018. Closing Sale		.....2,830	...3,840,000	1356.91.....	.....240,550	.....0	.....1,022,012	.....0	.....1,022,012	.....	.....(362,160)	.....0	.....0	...781,462	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018. Closing Sale		.....2,967	..4,590,000	1547.11.....	.....237,360	.....0	.....0	.....0	.....0	.....	.....(67,113)	.....0	.....0	... (237,360)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2017.	02/21/2018.	02/21/2018. Closing Sale		.....1,766	...2,490,000	1410.34.....	.....150,110	.....0	.....214,562	.....0	.....214,562	.....	.....(85,920)	.....0	.....0	...64,452	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	01/20/2017.	01/19/2018.	01/19/2018. Closing Sale		.....1,250	...1,690,000	1351.85.....	.....106,250	.....0	.....307,223	.....0	.....307,223	.....	.....(123,315)	.....0	.....0	...200,973	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/14/2017.	09/14/2018.	09/14/2018. Closing Sale		.....6,624	...9,440,000	1425.02.....	.....529,920	.....0	.....1,965,334	.....0	.....1,965,334	.....	.....(552,621)	.....0	.....0	...1,435,414	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTWFZYICNSX8D621K86	04/13/2017.	04/13/2018.	04/13/2018. Closing Sale		.....8,935	..12,020,000	1345.24.....	.....759,475	.....0	.....1,825,144	.....0	.....1,825,144	.....	.....(1,049,571)	.....0	.....0	...1,065,669	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	10/13/2017.	10/12/2018.	10/12/2018. Closing Sale		.....6,628	...9,960,000	1502.66.....	.....530,240	.....0	.....291,760	.....0	.....291,760	.....	.....(231,807)	.....0	.....0	... (238,480)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/07/2017.	04/06/2018.	04/06/2018. Closing Sale		.....4,126	...5,630,000	1364.56.....	.....404,802	.....0	.....613,689	.....0	.....613,689	.....	.....(354,809)	.....0	.....0	...208,887	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTWFZYICNSX8D621K86	10/20/2017.	10/19/2018.	10/19/2018. Closing Sale		.....2,392	...3,610,000	1509.25.....	.....191,360	.....0	.....78,438	.....0	.....78,438	.....	.....(74,408)	.....0	.....0	... (112,922)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/28/2017.	11/28/2018.	11/28/2018. Closing Sale		.....3,352	...5,150,000	1536.43.....	.....268,160	.....0	.....0	.....0	.....0	.....	.....(76,139)	.....0	.....0	... (268,160)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTWFZYICNSX8D621K86	03/07/2017.	03/07/2018.	03/07/2018. Closing Sale		.....3,317	..4,560,000	1374.88.....	.....281,945	.....0	.....662,249	.....0	.....662,249	.....	.....(279,242)	.....0	.....0	...380,304	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTWFZYICNSX8D621K86	09/21/2017.	09/21/2018.	09/21/2018. Closing Sale		.....2,666	...3,850,000	1444.18.....	.....226,610	.....0	.....714,851	.....0	.....714,851	.....	.....(171,200)	.....0	.....0	...488,241	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTWFZYICNSX8D621K86	05/05/2017.	05/07/2018.	05/07/2018. Closing Sale		.....3,994	...5,580,000	1397.....	.....339,490	.....0	.....726,700	.....0	.....726,700	.....	.....(302,809)	.....0	.....0	...387,210	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/07/2017.	02/07/2018.	02/07/2018. Closing Sale		.....1,705	...2,320,000	1361.06.....	.....144,925	.....0	.....250,480	.....0	.....250,480	.....	.....(158,711)	.....0	.....0	...105,555	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	03/28/2017.	03/28/2018.	03/28/2018. Closing Sale		.....3,606	..4,930,000	1367.26.....	.....306,510	.....0	.....525,647	.....0	.....525,647	.....	.....(339,810)	.....0	.....0	...219,137	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018. Closing Sale		.....3,252	..4,670,000	1435.84.....	.....260,160	.....0	.....848,668	.....0	.....848,668	.....	.....(205,552)	.....0	.....0	...588,508	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/28/2017.	09/28/2018.	09/28/2018. Closing Sale		.....3,264	..4,860,000	1488.79.....	.....261,120	.....0	.....678,197	.....0	.....678,197	.....	.....(134,552)	.....0	.....0	...417,077	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/07/2017.	07/06/2018.	07/06/2018. Closing Sale		.....3,023	...4,280,000	1415.84.....	.....256,955	.....0	.....841,041	.....0	.....841,041	.....	.....(214,656)	.....0	.....0	...584,086	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.1

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RMLS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/28/2017.	04/27/2018.	04/27/2018.	Closing Sale	.....3,378	...4,730,000	1400.43.....	.....287,130	.....0	.....526,319	.....0	.....526,319	...	.....(236,921)	.....0	.....0	.....239,189	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GESEF7VJP5I7OUK5573	11/21/2017.	11/21/2018.	11/21/2018.	Closing Sale	.....1,903	..2,890,000	1518.89.....	.....152,240	.....0	.....0	.....0	.....0	...	.....(62,609)	.....0	.....0	.....(152,240)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/28/2017.	07/27/2018.	07/27/2018.	Closing Sale	.....3,652	..5,220,000	1429.26.....	.....310,420	.....0	.....854,860	.....0	.....854,860	...	.....(235,842)	.....0	.....0	.....544,440	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	.....7,888	..11,270,000	1428.82.....	.....670,480	.....0	.....2,037,171	.....0	.....2,037,171	...	.....(488,789)	.....0	.....0	.....1,366,691	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/26/2017.	05/25/2018.	05/25/2018.	Closing Sale	.....4,406	..6,090,000	1382.24.....	.....374,510	.....0	.....1,078,095	.....0	.....1,078,095	...	.....(402,759)	.....0	.....0	.....703,585	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/06/2017.	10/05/2018.	10/05/2018.	Closing Sale	.....3,503	..5,290,000	1510.22.....	.....280,240	.....0	.....426,953	.....0	.....426,953	...	.....(96,820)	.....0	.....0	.....146,713	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	08/07/2017.	08/07/2018.	08/07/2018.	Closing Sale	.....4,335	..6,130,000	1414.17.....	.....368,475	.....0	.....1,188,354	.....0	.....1,188,354	...	.....(338,950)	.....0	.....0	.....819,879	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	11/07/2017.	11/07/2018.	11/07/2018.	Closing Sale	.....3,347	..4,950,000	1479.09.....	.....267,760	.....0	.....344,972	.....0	.....344,972	...	.....(183,235)	.....0	.....0	.....77,212	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GESEF7VJP5I7OUK5573	03/21/2017.	03/21/2018.	03/21/2018.	Closing Sale	.....3,171	..4,270,000	1346.55.....	.....269,535	.....0	.....738,060	.....0	.....738,060	...	.....(357,269)	.....0	.....0	.....468,525	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/28/2017.	06/28/2018.	06/28/2018.	Closing Sale	.....3,712	..5,290,000	1425.27.....	.....315,520	.....0	.....815,701	.....0	.....815,701	...	.....(233,247)	.....0	.....0	.....500,181	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/14/2017.	11/14/2018.	11/14/2018.	Closing Sale	.....6,471	..9,520,000	1471.26.....	.....517,680	.....0	.....202,578	.....0	.....202,578	...	.....(404,053)	.....0	.....0	.....(315,102)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/07/2017.	06/07/2018.	06/07/2018.	Closing Sale	.....2,699	..3,770,000	1396.67.....	.....229,415	.....0	.....731,700	.....0	.....731,700	...	.....(221,928)	.....0	.....0	.....502,285	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	12/07/2017.	12/07/2018.	12/07/2018.	Closing Sale	.....2,946	..4,480,000	1520.47.....	.....250,410	.....0	.....0	.....0	.....0	...	.....(84,308)	.....0	.....0	.....(250,410)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	.....8,996	..12,440,000	1382.77.....	.....764,660	.....0	.....1,957,287	.....0	.....1,957,287	...	.....(793,744)	.....0	.....0	.....1,192,627	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	01/06/2017.	01/05/2018.	01/05/2018.	Closing Sale	.....2,955	..4,040,000	1367.28.....	.....251,175	.....0	.....569,517	.....0	.....569,517	...	.....(246,770)	.....0	.....0	.....318,342	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/28/2017.	08/28/2018.	08/28/2018.	Closing Sale	.....3,610	..4,990,000	1382.23.....	.....306,850	.....0	.....1,249,753	.....0	.....1,249,753	...	.....(388,643)	.....0	.....0	.....942,903	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GESEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	Closing Sale	.....2,962	..4,050,000	1367.33.....	.....251,770	.....0	.....800,072	.....0	.....800,072	...	.....(304,397)	.....0	.....0	.....548,302	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GESEF7VJP5I7OUK5573	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....2,522	..3,480,000	1379.85.....	.....214,370	.....0	.....464,739	.....0	.....464,739	...	.....(219,853)	.....0	.....0	.....250,369	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/27/2017.	01/26/2018.	01/26/2018.	Closing Sale	.....2,546	..3,490,000	1370.7.....	.....216,410	.....0	.....604,313	.....0	.....604,313	...	.....(207,741)	.....0	.....0	.....387,903	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....3,659	..5,120,000	1399.26.....	.....311,015	.....0	.....1,059,976	.....0	.....1,059,976	...	.....(298,281)	.....0	.....0	.....748,961	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/07/2017.	09/07/2018.	09/07/2018.	Closing Sale	.....3,017	..4,220,000	1398.67.....	.....256,445	.....0	.....948,877	.....0	.....948,877	...	.....(290,651)	.....0	.....0	.....692,432	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	02/28/2017.	02/28/2018.	02/28/2018.	Closing Sale	.....3,656	..5,070,000	1386.68.....	.....310,760	.....0	.....459,815	.....0	.....459,815	...	.....(260,427)	.....0	.....0	.....149,055	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RDBS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTFWFZYICNSX8D621K86	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	.....6,594	...9,210,000	1396.65.....	.....560,490	.....0	.....827,191	.....0	.....827,191	...	.....(396,885)	.....0	.....0	.....266,701	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	.....7,021	...9,790,000	1394.31.....	.....596,785	.....0	.....2,094,140	.....0	.....2,094,140	...	.....(677,916)	.....0	.....0	.....1,497,355	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/27/2017.	10/26/2018.	10/26/2018.	Closing Sale	.....3,799	...5,730,000	1508.32.....	.....303,920	.....0	.....0	.....0	.....0	...	.....(126,452)	.....0	.....0	.....(303,920)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/28/2017.	12/28/2018.	12/28/2018.	Closing Sale	.....2,402	...3,720,000	1548.93.....	.....192,160	.....0	.....0	.....0	.....0	...	.....(54,930)	.....0	.....0	.....(192,160)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0A	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/28/2017.	02/28/2018.	02/28/2018.	Closing Sale	.....3,038	...7,180,000	2363.64.....	.....334,180	.....0	.....1,063,877	.....0	.....1,063,877	...	.....(623,628)	.....0	.....0	.....729,697	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	Closing Sale	.....1,780	...4,240,000	2381.73.....	.....233,589	.....0	.....625,278	.....0	.....625,278	...	.....(321,647)	.....0	.....0	.....391,689	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	10/20/2017.	10/19/2018.	10/19/2018.	Closing Sale	.....27,310	..70,330,000	2575.21.....	.....3,607,924	.....0	.....5,259,087	.....0	.....5,259,087	...	.....(1,662,077)	.....0	.....0	.....1,651,163	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....18,984	..46,100,000	2428.37.....	.....2,496,396	.....0	.....8,250,257	.....0	.....8,250,257	...	.....(3,102,406)	.....0	.....0	.....5,753,861	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTFWFZYICNSX8D621K86	09/07/2017.	09/07/2018.	09/07/2018.	Closing Sale	.....1,521	...3,750,000	2465.1.....	.....106,865	.....0	.....352,890	.....0	.....352,890	...	.....(166,098)	.....0	.....0	.....246,024	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	02/21/2017.	02/21/2018.	02/21/2018.	Closing Sale	.....1,412	...3,340,000	2365.38.....	.....175,681	.....0	.....474,361	.....0	.....474,361	...	.....(265,254)	.....0	.....0	.....298,680	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	10/06/2017.	10/05/2018.	10/05/2018.	Closing Sale	.....4,146	..10,570,000	2549.33.....	.....414,600	.....0	.....1,394,051	.....0	.....1,394,051	...	.....(449,184)	.....0	.....0	.....979,451	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....1,870	...5,020,000	2684.57.....	.....272,590	.....0	.....0	.....0	.....0	...	.....13,117	.....0	.....0	.....(272,590)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	02/21/2017.	02/21/2018.	02/21/2018.	Closing Sale	.....26,017	..61,540,000	2365.38.....	.....3,237,035	.....0	.....8,740,411	.....0	.....8,740,411	...	.....(4,922,222)	.....0	.....0	.....5,503,376	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....24,224	..65,030,000	2684.57.....	.....3,531,132	.....0	.....0	.....0	.....0	...	.....169,924	.....0	.....0	.....(3,531,132)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	.....1,238	...2,960,000	2390.9.....	.....77,845	.....0	.....238,336	.....0	.....238,336	...	.....(142,868)	.....0	.....0	.....160,491	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/20/2017.	10/19/2018.	10/19/2018.	Closing Sale	.....50,008	128,780,000	2575.21.....	.....6,606,557	.....0	.....9,630,041	.....0	.....9,630,041	...	.....(3,011,889)	.....0	.....0	.....3,023,484	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....26,036	..61,150,493	2348.69.....	.....3,283,660	.....0	.....8,369,272	.....0	.....8,369,272	...	.....(5,504,398)	.....0	.....0	.....5,085,612	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0E	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....1,581	...3,840,000	2428.37.....	.....207,902	.....0	.....687,087	.....0	.....687,087	...	.....(258,370)	.....0	.....0	.....479,185	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	.....5,382	..13,270,000	2465.84.....	.....592,020	.....0	.....2,013,514	.....0	.....2,013,514	...	.....(801,069)	.....0	.....0	.....1,421,494	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2017.	03/21/2018.	03/21/2018.	Closing Sale	.....23,345	..54,720,000	2344.02.....	.....3,036,951	.....0	.....8,588,859	.....0	.....8,588,859	...	.....(4,837,443)	.....0	.....0	.....5,551,908	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....6,453	..15,670,000	2428.37.....	.....848,570	.....0	.....2,804,409	.....0	.....2,804,409	...	.....(1,046,460)	.....0	.....0	.....1,955,840	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/20/2017.	01/19/2018.	01/19/2018.	Closing Sale	.....59,754	135,720,000	2271.31.....	.....7,518,846	.....0	.....32,206,808	.....0	.....32,206,808	...	.....(16,565,168)	.....0	.....0	.....24,687,963	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.3

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/28/2017.	07/27/2018.	07/27/2018.	Closing Sale	.....3,730	...9,220,000	2472.1.....	.....222,495	.....0	.....670,504	.....0	.....670,504	...	.....(324,565)	.....0	.....0	....448,010	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....19,716	.48,020,000	2435.61.....	.....1,263,007	.....0	...3,606,225	.....0	.....3,606,225	...	...(1,901,946)	.....0	.....0	...2,343,218	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....50,288	118,110,000	2348.69.....	.....6,342,323	.....0	...16,165,078	.....0	...16,165,078	...	...(10,631,631)	.....0	.....0	...9,822,755	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....18,137	.48,690,000	2684.57.....	.....1,322,006	.....0	...1,198,057	.....0	...1,198,057	...	.....63,320	.....0	.....0	....(123,949)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/20/2017.	01/19/2018.	01/19/2018.	Closing Sale	.....18,307	.41,580,000	2271.31.....	.....1,151,876	.....0	...3,718,011	.....0	...3,718,011	...	...(2,493,715)	.....0	.....0	...2,566,134	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/20/2017.	01/19/2018.	01/19/2018.	Closing Sale	.....7,621	.17,310,000	2271.31.....	.....958,950	.....0	....4,107,643	.....0	....4,107,643	...	...(2,098,112)	.....0	.....0	...3,148,692	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	.....998	...2,270,000	2274.64.....	.....64,700	.....0	.....190,963	.....0	.....190,963	...	.....(123,654)	.....0	.....0	...126,263	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0B	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....39,854	.98,540,000	2472.54.....	.....4,986,134	.....0	...13,123,524	.....0	...13,123,524	...	...(4,875,937)	.....0	.....0	...8,137,390	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....31,746	.77,090,000	2428.37.....	.....4,174,599	.....0	...13,796,494	.....0	...13,796,494	...	...(5,187,999)	.....0	.....0	...9,621,895	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/07/2017.	07/06/2018.	07/06/2018.	Closing Sale	.....2,342	...5,680,000	2425.18.....	.....152,722	.....0	.....482,402	.....0	.....482,402	...	.....(273,463)	.....0	.....0	...329,680	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....66,636	162,300,000	2435.61.....	.....8,715,322	.....0	...20,933,699	.....0	...20,933,699	...	...(9,379,425)	.....0	.....0	...12,218,377	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....40,226	.99,460,000	2472.54.....	.....5,032,675	.....0	...13,246,020	.....0	...13,246,020	...	...(4,921,450)	.....0	.....0	...8,213,345	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	08/07/2017.	08/07/2018.	08/07/2018.	Closing Sale	.....2,205	...5,470,000	2480.91.....	.....131,837	.....0	.....397,093	.....0	.....397,093	...	.....(187,918)	.....0	.....0	...265,256	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	09/21/2017.	09/21/2018.	09/21/2018.	Closing Sale	.....1,668	...4,170,000	2500.6.....	.....220,643	.....0	.....715,689	.....0	.....715,689	...	.....(182,456)	.....0	.....0	...495,046	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/28/2017.	09/28/2018.	09/28/2018.	Closing Sale	.....3,092	...7,760,000	2510.06.....	.....206,453	.....0	.....653,468	.....0	.....653,468	...	.....(256,154)	.....0	.....0	...447,015	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0D	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/26/2017.	05/25/2018.	05/25/2018.	Closing Sale	.....14,165	.34,220,000	2415.82.....	.....1,558,150	.....0	....4,327,549	.....0	....4,327,549	...	...(2,467,843)	.....0	.....0	...2,769,399	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	.....4,430	.10,800,000	2437.92.....	.....487,300	.....0	...1,526,445	.....0	...1,526,445	...	.....(695,917)	.....0	.....0	...1,039,145	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	02/28/2017.	02/28/2018.	02/28/2018.	Closing Sale	.....2,390	...5,650,000	2363.64.....	.....164,958	.....0	.....372,670	.....0	.....372,670	...	.....(180,140)	.....0	.....0	...207,712	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	08/28/2017.	08/28/2018.	08/28/2018.	Closing Sale	.....2,987	...7,300,000	2444.24.....	.....202,967	.....0	.....719,636	.....0	.....719,636	...	.....(376,207)	.....0	.....0	...516,669	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	Closing Sale	.....7,335	.17,470,000	2381.73.....	.....962,572	.....0	...2,576,639	.....0	...2,576,639	...	...(1,325,440)	.....0	.....0	...1,614,067	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/21/2017.	03/21/2018.	03/21/2018.	Closing Sale	.....16,868	.39,540,000	2344.02.....	.....1,107,047	.....0	...3,322,805	.....0	...3,322,805	...	...(1,960,377)	.....0	.....0	...2,215,758	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	Closing Sale	.....19,179	.45,680,000	2381.73.....	.....2,516,860	.....0	....6,737,199	.....0	....6,737,199	...	.....(3,465,661)	.....0	.....0	...4,220,339	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.4

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SRBS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....5,543	.14,880,000	2684.57.....	.....808,003	.....0	.....0	.....0	.....0	...	.....38,882	.....0	.....0	.....(808,003)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2017.	09/21/2018.	09/21/2018.	Closing Sale	.....38,591	.96,500,000	2500.6.....	.....5,104,817	.....0	...16,558,240	.....0	.....16,558,240	...	...(4,230,543)	.....0	.....0	...11,453,423	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/21/2017.	09/21/2018.	09/21/2018.	Closing Sale	.....5,883	.14,710,000	2500.6.....	.....778,203	.....0	...2,524,219	.....0	.....2,524,219	...	.....(649,597)	.....0	.....0	...1,746,016	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	01/27/2017.	01/26/2018.	01/26/2018.	Closing Sale	.....12,756	.29,270,000	2294.69.....	.....1,403,160	.....0	...7,375,264	.....0	.....7,375,264	...	...(3,444,195)	.....0	.....0	...5,972,104	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2017.	11/21/2018.	11/21/2018.	Closing Sale	.....24,167	.62,810,000	2599.03.....	.....3,398,122	.....0	...1,230,100	.....0	.....1,230,100	...	...(1,073,534)	.....0	.....0	...(2,168,022)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....7,664	.18,950,000	2472.54.....	.....958,843	.....0	...2,523,679	.....0	.....2,523,679	...	.....(943,879)	.....0	.....0	...1,564,836	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....44,643	108,410,000	2428.37.....	.....5,870,555	.....0	...19,401,401	.....0	.....19,401,401	...	...(7,295,654)	.....0	.....0	...13,530,847	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	.....1,574	..3,870,000	2459.27.....	.....95,258	.....0	.....281,516	.....0	.....281,516	...	.....(145,085)	.....0	.....0	...186,258	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	03/07/2017.	03/07/2018.	03/07/2018.	Closing Sale	.....3,640	..8,620,000	2368.39.....	.....400,400	.....0	...1,304,612	.....0	.....1,304,612	...	.....(738,963)	.....0	.....0	...904,212	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....38,527	.95,260,000	2472.54.....	.....4,820,113	.....0	...12,686,556	.....0	.....12,686,556	...	...(4,713,585)	.....0	.....0	...7,866,443	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	.....26,939	.62,740,000	2328.95.....	.....2,963,290	.....0	...8,818,482	.....0	.....8,818,482	...	.....(6,588,293)	.....0	.....0	...5,855,192	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2017.	11/21/2018.	11/21/2018.	Closing Sale	.....48,291	125,510,000	2599.03.....	.....6,790,198	.....0	...2,458,012	.....0	.....2,458,012	...	...(2,111,478)	.....0	.....0	...(4,332,186)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2017.	09/21/2018.	09/21/2018.	Closing Sale	.....30,649	.76,640,000	2500.6.....	.....4,054,250	.....0	...13,150,566	.....0	.....13,150,566	...	...(3,359,900)	.....0	.....0	...9,096,317	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....18,358	.45,390,000	2472.54.....	.....1,082,204	.....0	...3,163,424	.....0	.....3,163,424	...	...(1,555,762)	.....0	.....0	...2,081,220	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	12/07/2017.	12/07/2018.	12/07/2018.	Closing Sale	.....12,840	.33,860,000	2636.98.....	.....1,412,400	.....0	.....0	.....0	.....0	...	.....(709,673)	.....0	.....0	...(1,412,400)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....22,249	.54,030,000	2428.37.....	.....2,925,744	.....0	...9,669,193	.....0	.....9,669,193	...	...(3,608,040)	.....0	.....0	...6,743,449	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	05/05/2017.	05/07/2018.	05/07/2018.	Closing Sale	.....1,909	..4,580,000	2399.29.....	.....114,502	.....0	.....339,610	.....0	.....339,610	...	.....(199,890)	.....0	.....0	...225,109	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/21/2017.	02/21/2018.	02/21/2018.	Closing Sale	.....60,832	143,890,000	2365.38.....	.....7,568,717	.....0	...20,436,510	.....0	.....20,436,510	...	...(11,518,471)	.....0	.....0	...12,867,793	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	04/28/2017.	04/27/2018.	04/27/2018.	Closing Sale	.....16,022	.38,200,000	2384.2.....	.....1,762,420	.....0	...4,577,646	.....0	.....4,577,646	...	...(3,137,685)	.....0	.....0	...2,815,226	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/28/2017.	09/28/2018.	09/28/2018.	Closing Sale	.....15,669	.39,330,000	2510.06.....	.....1,566,900	.....0	...6,329,022	.....0	.....6,329,022	...	...(2,169,745)	.....0	.....0	...4,762,122	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....35,654	.83,740,000	2348.69.....	.....4,496,682	.....0	...11,460,978	.....0	.....11,460,978	...	...(7,537,786)	.....0	.....0	...6,964,296	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/06/2017.	10/05/2018.	10/05/2018.	Closing Sale	.....10,497	.26,760,000	2549.33.....	.....1,049,700	.....0	...3,529,511	.....0	.....3,529,511	...	...(1,134,059)	.....0	.....0	...2,479,811	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/19/2017.	05/21/2018.	05/21/2018. Closing Sale		43,120	102,700,000	2381.73.....	5,658,638	.....0	15,147,194	.....0	15,147,194	...	..(7,835,981)	.....0	.....0	9,488,556	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	05/05/2017.	05/07/2018.	05/07/2018. Closing Sale		9,140	21,930,000	2399.29.....	1,005,400	.....0	2,498,328	.....0	2,498,328	...	..(1,682,854)	.....0	.....0	1,492,928	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/14/2017.	07/13/2018.	07/13/2018. Closing Sale		6,055	14,890,000	2459.27.....	666,050	.....0	2,071,052	.....0	2,071,052	...	....(903,714)	.....0	.....0	1,405,002	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/21/2017.	04/20/2018.	04/20/2018. Closing Sale		44,199	103,810,000	2348.69.....	5,574,378	.....0	14,207,769	.....0	14,207,769	...	..(9,408,120)	.....0	.....0	8,633,391	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/21/2017.	03/21/2018.	03/21/2018. Closing Sale		43,191	101,240,000	2344.02.....	5,618,717	.....0	15,890,401	.....0	15,890,401	...	..(8,997,672)	.....0	.....0	10,271,684	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	05/05/2017.	05/07/2018.	05/07/2018. Closing Sale		4,222	10,130,000	2399.29.....	464,420	.....0	1,154,041	.....0	1,154,041	...	....(777,353)	.....0	.....0	689,621	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0B	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	02/21/2017.	02/21/2018.	02/21/2018. Closing Sale		6,701	15,850,000	2365.38.....	833,738	.....0	2,251,201	.....0	2,251,201	...	..(1,258,831)	.....0	.....0	1,417,463	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/21/2017.	09/21/2018.	09/21/2018. Closing Sale		16,804	42,020,000	2500.6.....	1,084,194	.....0	3,573,247	.....0	3,573,247	...	..(1,507,212)	.....0	.....0	2,489,052	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	09/21/2017.	09/21/2018.	09/21/2018. Closing Sale		21,843	54,620,000	2500.6.....	2,889,392	.....0	9,372,176	.....0	9,372,176	...	..(2,389,318)	.....0	.....0	6,482,784	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/06/2017.	01/05/2018.	01/05/2018. Closing Sale		11,827	26,930,000	2276.98.....	1,300,970	.....0	5,513,393	.....0	5,513,393	...	..(3,403,293)	.....0	.....0	4,212,423	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	07/21/2017.	07/20/2018.	07/20/2018. Closing Sale		2,249	5,560,000	2472.54.....	281,372	.....0	740,573	.....0	740,573	...	....(274,604)	.....0	.....0	459,201	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJPJ57OUK5573	10/20/2017.	10/19/2018.	10/19/2018. Closing Sale		41,239	106,200,000	2575.21.....	5,448,084	.....0	7,941,394	.....0	7,941,394	...	..(2,483,749)	.....0	.....0	2,493,310	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	02/07/2017.	02/07/2018.	02/07/2018. Closing Sale		1,731	3,970,000	2293.08.....	106,768	.....0	357,960	.....0	357,960	...	....(233,260)	.....0	.....0	251,191	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/21/2017.	11/21/2018.	11/21/2018. Closing Sale		5,340	13,880,000	2599.03.....	750,857	.....0	271,806	.....0	271,806	...	....(236,718)	.....0	.....0	(479,051)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	08/21/2017.	08/21/2018.	08/21/2018. Closing Sale		55,992	135,970,000	2428.37.....	7,362,948	.....0	24,333,563	.....0	24,333,563	...	..(9,080,019)	.....0	.....0	16,970,615	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	11/14/2017.	11/14/2018.	11/14/2018. Closing Sale		1,567	4,040,000	2578.87.....	116,381	.....0	266,548	.....0	266,548	...	....(64,483)	.....0	.....0	150,167	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/28/2017.	06/28/2018.	06/28/2018. Closing Sale		3,319	8,100,000	2440.69.....	206,575	.....0	609,169	.....0	609,169	...	....(326,951)	.....0	.....0	402,595	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJPJ57OUK5573	09/14/2017.	09/14/2018.	09/14/2018. Closing Sale		20,668	51,580,000	2495.62.....	2,273,480	.....0	8,460,652	.....0	8,460,652	...	..(2,754,561)	.....0	.....0	6,187,172	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/21/2017.	03/21/2018.	03/21/2018. Closing Sale		24,905	59,040,000	2344.02.....	3,239,891	.....0	9,162,799	.....0	9,162,799	...	..(5,188,281)	.....0	.....0	5,922,907	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/07/2017.	08/07/2018.	08/07/2018. Closing Sale		6,211	15,410,000	2480.91.....	683,210	.....0	2,344,901	.....0	2,344,901	...	....(853,170)	.....0	.....0	1,661,691	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/28/2017.	06/28/2018.	06/28/2018. Closing Sale		17,462	42,620,000	2440.69.....	1,920,820	.....0	4,812,876	.....0	4,812,876	...	..(2,779,808)	.....0	.....0	2,892,056	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/21/2017.	04/20/2018.	04/20/2018. Closing Sale		8,196	19,250,000	2348.69.....	1,033,680	.....0	2,634,604	.....0	2,634,604	...	..(1,745,971)	.....0	.....0	1,600,925	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	.....22,258	..52,650,000	2365.45.....	.....2,448,380	.....0	.....8,547,740	.....0	.....8,547,740	...	..(4,599,955)	.....0	.....0	...6,099,360	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....37,067	..99,510,000	2684.57.....	.....5,403,257	.....0	.....0	.....0	.....0	...	..260,014	.....0	.....0	...(5,403,257)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/07/2017.	03/07/2018.	03/07/2018.	Closing Sale	.....1,452	..3,440,000	2368.39.....	.....98,010	.....0	.....228,962	.....0	.....228,962	...	..(113,766)	.....0	.....0	...130,952	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....24,760	..60,305,704	2435.61.....	.....3,238,360	.....0	.....7,778,354	.....0	.....7,778,354	...	..(3,485,121)	.....0	.....0	...4,539,994	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/26/2017.	05/25/2018.	05/25/2018.	Closing Sale	.....3,129	..7,560,000	2415.82.....	.....191,995	.....0	.....563,743	.....0	.....563,743	...	..(323,908)	.....0	.....0	...371,748	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	03/21/2017.	03/21/2018.	03/21/2018.	Closing Sale	.....28,805	..67,520,000	2344.02.....	.....3,747,242	.....0	...10,597,648	.....0	...10,597,648	...	..(5,959,234)	.....0	.....0	...6,850,405	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	12/28/2017.	12/28/2018.	12/28/2018.	Closing Sale	.....3,405	..9,150,000	2687.54.....	.....246,135	.....0	.....196,292	.....0	.....196,292	...	..6,417	.....0	.....0	...(49,843)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....37,184	..91,940,000	2472.54.....	.....4,652,090	.....0	...12,244,319	.....0	...12,244,319	...	..(4,549,276)	.....0	.....0	...7,592,229	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	Closing Sale	.....65,960	157,100,000	2381.73.....	.....8,655,931	.....0	...23,170,429	.....0	...23,170,429	...	..(11,919,026)	.....0	.....0	...14,514,498	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	03/21/2017.	03/21/2018.	03/21/2018.	Closing Sale	.....7,636	..17,900,000	2344.02.....	.....993,367	.....0	...2,809,361	.....0	...2,809,361	...	..(1,579,750)	.....0	.....0	...1,815,994	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/28/2017.	11/28/2018.	11/28/2018.	Closing Sale	.....11,766	..30,910,000	2627.04.....	.....1,176,600	.....0	...1,373,681	.....0	...1,373,681	...	..(800,074)	.....0	.....0	...197,081	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....46,831	125,720,000	2684.57.....	.....6,826,555	.....0	.....0	.....0	.....0	...	..328,505	.....0	.....0	...(6,826,555)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	.....1,370	..3,190,000	2328.95.....	.....93,804	.....0	.....315,795	.....0	.....315,795	...	..(203,798)	.....0	.....0	...221,991	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/21/2017.	02/21/2018.	02/21/2018.	Closing Sale	.....17,219	..40,730,000	2365.38.....	.....1,077,737	.....0	...2,527,777	.....0	...2,527,777	...	..(1,287,517)	.....0	.....0	...1,450,040	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....23,068	..54,180,000	2348.69.....	.....2,909,336	.....0	...7,415,209	.....0	...7,415,209	...	..(4,910,213)	.....0	.....0	...4,505,872	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....42,412	103,300,000	2435.61.....	.....5,547,065	.....0	...13,323,730	.....0	...13,323,730	...	..(5,964,010)	.....0	.....0	...7,776,664	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....37,485	..88,040,000	2348.69.....	.....4,727,608	.....0	...12,049,553	.....0	...12,049,553	...	..(7,978,990)	.....0	.....0	...7,321,945	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	03/28/2017.	03/28/2018.	03/28/2018.	Closing Sale	.....3,074	..7,250,000	2358.57.....	.....196,481	.....0	.....577,522	.....0	.....577,522	...	..(336,208)	.....0	.....0	...381,042	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/28/2017.	04/27/2018.	04/27/2018.	Closing Sale	.....3,330	..7,940,000	2384.2.....	.....200,866	.....0	.....624,471	.....0	.....624,471	...	..(379,150)	.....0	.....0	...423,605	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/20/2017.	10/19/2018.	10/19/2018.	Closing Sale	.....1,716	..4,420,000	2575.21.....	.....226,701	.....0	.....330,450	.....0	.....330,450	...	..(104,600)	.....0	.....0	...103,749	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	12/07/2017.	12/07/2018.	12/07/2018.	Closing Sale	.....1,612	..4,250,000	2636.98.....	.....119,449	.....0	.....189,893	.....0	.....189,893	...	..(23,003)	.....0	.....0	...70,444	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....20,042	..48,670,000	2428.37.....	.....1,382,698	.....0	...4,974,458	.....0	...4,974,458	...	..(2,724,812)	.....0	.....0	...3,591,760	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.7

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	.....4,363	.10,320,000	2365.45.....	.....479,930	.....0	...1,675,523	.....0	.....1,675,523	...	.....(901,681)	.....0	.....0	...1,195,593	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/21/2017.	09/21/2018.	09/21/2018.	Closing Sale	.....23,014	.57,550,000	2500.6.....	.....3,044,292	.....0	...9,874,617	.....0	.....9,874,617	...	.....(2,541,191)	.....0	.....0	...6,830,325	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386X	08/21/2017.	08/21/2018.	08/21/2018.	Closing Sale	.....589	...1,430,000	2428.37.....	.....21,736	.....0	.....75,243	.....0	.....75,243	...	.....(32,015)	.....0	.....0	.....53,507	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	Closing Sale	.....29,826	.80,070,000	2684.57.....	.....4,347,736	.....0	.....0	.....0	.....0	...	.....209,220	.....0	.....0	...(4,347,736)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/21/2017.	02/21/2018.	02/21/2018.	Closing Sale	.....35,538	.84,060,000	2365.38.....	.....4,421,638	.....0	...11,938,991	.....0	.....11,938,991	...	.....(6,723,525)	.....0	.....0	...7,517,353	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/07/2017.	06/07/2018.	06/07/2018.	Closing Sale	.....10,308	.25,080,000	2433.14.....	.....1,133,880	.....0	...3,476,167	.....0	.....3,476,167	...	.....(1,649,450)	.....0	.....0	...2,342,287	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/28/2017.	03/28/2018.	03/28/2018.	Closing Sale	.....14,102	.33,260,000	2358.57.....	.....1,551,220	.....0	...3,475,156	.....0	.....3,475,156	...	.....(3,025,116)	.....0	.....0	...1,923,936	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/19/2017.	05/21/2018.	05/21/2018.	Closing Sale	.....37,422	.89,130,000	2381.73.....	.....4,910,889	.....0	...13,145,600	.....0	.....13,145,600	...	.....(6,800,512)	.....0	.....0	...8,234,711	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/13/2017.	10/12/2018.	10/12/2018.	Closing Sale	.....26,837	.68,520,000	2553.17.....	.....2,683,700	.....0	...5,742,045	.....0	.....5,742,045	...	.....(2,899,468)	.....0	.....0	...3,058,345	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/28/2017.	08/28/2018.	08/28/2018.	Closing Sale	.....17,007	.41,570,000	2444.24.....	.....1,870,770	.....0	...7,708,933	.....0	.....7,708,933	...	.....(2,909,139)	.....0	.....0	...5,838,163	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/07/2017.	04/06/2018.	04/06/2018.	Closing Sale	.....9,951	.23,440,000	2355.54.....	.....1,094,610	.....0	...2,477,102	.....0	.....2,477,102	...	.....(2,173,833)	.....0	.....0	...1,382,492	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/27/2017.	01/26/2018.	01/26/2018.	Closing Sale	.....3,011	...6,910,000	2294.69.....	.....184,815	.....0	.....574,544	.....0	.....574,544	...	.....(369,225)	.....0	.....0	...389,728	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/07/2017.	06/07/2018.	06/07/2018.	Closing Sale	.....6,227	.15,150,000	2433.14.....	.....684,970	.....0	...2,099,931	.....0	.....2,099,931	...	.....(996,423)	.....0	.....0	...1,414,961	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/07/2017.	03/07/2018.	03/07/2018.	Closing Sale	.....7,241	.17,150,000	2368.39.....	.....796,510	.....0	...2,595,247	.....0	.....2,595,247	...	.....(1,470,009)	.....0	.....0	...1,798,737	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/20/2017.	10/19/2018.	10/19/2018.	Closing Sale	.....27,112	.69,820,000	2575.21.....	.....3,581,766	.....0	...5,220,958	.....0	.....5,220,958	...	.....(1,632,906)	.....0	.....0	...1,639,192	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/21/2017.	07/20/2018.	07/20/2018.	Closing Sale	.....27,199	.67,250,000	2472.54.....	.....3,402,867	.....0	...8,956,359	.....0	.....8,956,359	...	.....(3,349,760)	.....0	.....0	...5,553,492	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/20/2017.	01/19/2018.	01/19/2018.	Closing Sale	.....43,209	.98,140,000	2271.31.....	.....5,436,988	.....0	...23,289,219	.....0	.....23,289,219	...	.....(11,969,841)	.....0	.....0	...17,852,230	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/21/2017.	11/21/2018.	11/21/2018.	Closing Sale	.....18,857	.49,010,000	2599.03.....	.....1,317,916	.....0	...2,867,749	.....0	.....2,867,749	...	.....(670,380)	.....0	.....0	...1,549,833	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/07/2017.	04/06/2018.	04/06/2018.	Closing Sale	.....6,122	.14,420,000	2355.54.....	.....673,420	.....0	...1,523,949	.....0	.....1,523,949	...	.....(1,337,374)	.....0	.....0	...850,529	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/07/2017.	07/06/2018.	07/06/2018.	Closing Sale	.....11,463	.27,800,000	2425.18.....	.....1,260,930	.....0	...3,835,978	.....0	.....3,835,978	...	.....(2,016,456)	.....0	.....0	...2,575,048	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTWFFZYICNSX8D621K86	12/28/2017.	12/28/2018.	12/28/2018.	Closing Sale	.....625	...1,680,000	2687.54.....	.....31,080	.....0	.....0	.....0	.....0	...	.....(80)	.....0	.....0	...(31,080)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....39,033	.95,070,000	2435.61.....	.....5,105,126	.....0	...12,262,217	.....0	.....12,262,217	...	.....(5,494,133)	.....0	.....0	...7,157,091	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.8

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/28/2017.	07/27/2018.	07/27/2018.	Closing Sale	.....15,473	..38,250,000	2472.1.....	.....1,702,030	.....0	.....5,364,799	.....0	.....5,364,799	...	..(2,173,439)	.....0	.....0	...3,662,769	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	.....23,661	..58,190,000	2459.27.....	.....2,602,710	.....0	.....8,093,008	.....0	.....8,093,008	...	..(3,511,351)	.....0	.....0	...5,490,298	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	.....24,928	..59,600,000	2390.9.....	.....2,742,080	.....0	.....8,456,325	.....0	.....8,456,325	...	..(4,836,552)	.....0	.....0	...5,714,245	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/21/2017.	02/21/2018.	02/21/2018.	Closing Sale	.....33,623	..79,530,000	2365.38.....	.....4,183,374	.....0	.....11,295,647	.....0	.....11,295,647	...	..(6,361,221)	.....0	.....0	...7,112,273	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	10/20/2017.	10/19/2018.	10/19/2018.	Closing Sale	.....17,999	..46,350,000	2575.21.....	.....1,128,717	.....0	.....2,949,839	.....0	.....2,949,839	...	..(799,794)	.....0	.....0	...1,821,122	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	.....23,546	..55,040,000	2337.58.....	.....2,590,060	.....0	.....8,501,283	.....0	.....8,501,283	...	..(5,409,286)	.....0	.....0	...5,911,223	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	01/20/2017.	01/19/2018.	01/19/2018.	Closing Sale	.....27,781	..63,100,000	2271.31.....	.....3,495,683	.....0	.....14,973,681	.....0	.....14,973,681	...	..(7,648,293)	.....0	.....0	...11,477,998	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	08/07/2017.	08/07/2018.	08/07/2018.	Closing Sale	.....14,136	..35,070,000	2480.91.....	.....1,554,960	.....0	.....5,336,905	.....0	.....5,336,905	...	..(1,934,925)	.....0	.....0	...3,781,945	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	.....23,498	..53,450,000	2274.64.....	.....2,819,760	.....0	.....12,021,577	.....0	.....12,021,577	...	..(6,569,824)	.....0	.....0	...9,201,817	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/28/2017.	02/28/2018.	02/28/2018.	Closing Sale	.....9,849	..23,280,000	2363.64.....	.....1,083,390	.....0	.....3,449,021	.....0	.....3,449,021	...	..(2,021,762)	.....0	.....0	...2,365,631	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....21,847	..53,210,000	2435.61.....	.....2,857,369	.....0	.....6,863,235	.....0	.....6,863,235	...	..(3,072,143)	.....0	.....0	...4,005,866	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/28/2017.	11/28/2018.	11/28/2018.	Closing Sale	.....3,156	..8,290,000	2627.04.....	.....219,721	.....0	.....395,368	.....0	.....395,368	...	..(67,052)	.....0	.....0	...175,647	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	12/14/2017.	12/14/2018.	12/14/2018.	Closing Sale	.....1,580	..4,190,000	2652.01.....	.....116,489	.....0	.....161,315	.....0	.....161,315	...	..(14,652)	.....0	.....0	...44,826	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/28/2017.	07/27/2018.	07/27/2018.	Closing Sale	.....3,762	..9,300,000	2472.1.....	.....413,820	.....0	.....1,304,361	.....0	.....1,304,361	...	..(528,435)	.....0	.....0	...890,541	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0A	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	.....1,446	..3,380,000	2337.58.....	.....88,553	.....0	.....244,050	.....0	.....244,050	...	..(141,159)	.....0	.....0	...155,497	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	Closing Sale	.....1,646	..4,010,000	2435.61.....	.....215,280	.....0	.....517,091	.....0	.....517,091	...	..(231,685)	.....0	.....0	...301,811	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/13/2017.	10/12/2018.	10/12/2018.	Closing Sale	.....1,500	..3,830,000	2553.17.....	.....96,133	.....0	.....272,392	.....0	.....272,392	...	..(84,524)	.....0	.....0	...176,259	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/21/2017.	04/20/2018.	04/20/2018.	Closing Sale	.....18,947	..44,500,000	2348.69.....	.....1,229,092	.....0	.....4,123,411	.....0	.....4,123,411	...	..(2,638,058)	.....0	.....0	...2,894,320	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	01/06/2017.	01/05/2018.	01/05/2018.	Closing Sale	.....690	..1,578,000	2276.98.....	.....25,295	.....0	.....162,394	.....0	.....162,394	...	..(132,981)	.....0	.....0	...137,099	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/21/2017.	11/21/2018.	11/21/2018.	Closing Sale	.....40,742	105,890,000	2599.03.....	.....5,728,733	.....0	.....2,073,768	.....0	.....2,073,768	...	..(1,806,063)	.....0	.....0	...(3,654,965)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0A	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	11/07/2017.	11/07/2018.	11/07/2018.	Closing Sale	.....9,909	..25,670,000	2590.64.....	.....990,900	.....0	.....2,212,184	.....0	.....2,212,184	...	..(884,404)	.....0	.....0	...1,221,284	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	12/14/2017.	12/14/2018.	12/14/2018.	Closing Sale	.....29,159	..77,330,000	2652.01.....	.....3,207,490	.....0	.....0	.....0	.....0	...	..(1,343,691)	.....0	.....0	...(3,207,490)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	12/28/2017.	12/28/2018.	12/28/2018. Closing Sale	.....11,535	..31,000,000	2687.54.....	....1,153,500	.....0	.....0	.....0	.....0	...	.....(449,879)	.....0	.....0	..(1,153,500)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	10/27/2017.	10/26/2018.	10/26/2018. Closing Sale	.....3,495	...9,020,000	2581.07.....	.....224,344	.....0	.....561,839	.....0	.....561,839	...	.....(146,932)	.....0	.....0	.....337,494	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	09/14/2017.	09/14/2018.	09/14/2018. Closing Sale	.....1,547	...3,860,000	2495.62.....	.....105,784	.....0	.....324,127	.....0	.....324,127	...	.....(133,215)	.....0	.....0	.....218,343	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	03/14/2017.	03/14/2018.	03/14/2018. Closing Sale	.....1,218	...2,880,000	2365.45.....	.....84,127	.....0	.....205,233	.....0	.....205,233	...	.....(103,432)	.....0	.....0	.....121,106	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/20/2017.	01/19/2018.	01/19/2018. Closing Sale	.....2,241	...5,090,000	2271.31.....	.....281,985	.....0	.....1,207,877	.....0	.....1,207,877	...	.....(616,962)	.....0	.....0	.....925,892	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	03/21/2017.	03/21/2018.	03/21/2018. Closing Sale	.....43,477	101,910,000	2344.02.....	....5,655,923	.....0	...15,995,623	.....0	.....15,995,623	...	.....(8,994,605)	.....0	.....0	..10,339,700	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/07/2017.	11/07/2018.	11/07/2018. Closing Sale	.....5,288	..13,700,000	2590.64.....	.....528,800	.....0	.....1,180,546	.....0	.....1,180,546	...	.....(473,435)	.....0	.....0	.....651,746	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/06/2017.	01/05/2018.	01/05/2018. Closing Sale	.....1,612	...3,670,000	2276.98.....	.....104,248	.....0	.....288,989	.....0	.....288,989	...	.....(183,654)	.....0	.....0	.....184,741	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/07/2017.	04/06/2018.	04/06/2018. Closing Sale	.....2,127	...5,010,000	2355.54.....	.....137,277	.....0	.....422,772	.....0	.....422,772	...	.....(255,620)	.....0	.....0	.....285,495	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/20/2017.	01/19/2018.	01/19/2018. Closing Sale	.....31,968	..72,610,000	2271.31.....	....4,022,533	.....0	...17,230,432	.....0	.....17,230,432	...	.....(8,801,002)	.....0	.....0	..13,207,899	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/07/2017.	06/07/2018.	06/07/2018. Closing Sale	.....1,566	...3,810,000	2433.14.....	.....100,443	.....0	.....269,335	.....0	.....269,335	...	.....(141,681)	.....0	.....0	.....168,892	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/07/2017.	11/07/2018.	11/07/2018. Closing Sale	.....2,189	...5,670,000	2590.64.....	.....146,597	.....0	.....339,526	.....0	.....339,526	...	.....(82,271)	.....0	.....0	.....192,928	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	10/20/2017.	10/19/2018.	10/19/2018. Closing Sale	.....50,792	130,800,000	2575.21.....	....6,710,131	.....0	...9,781,015	.....0	.....9,781,015	...	.....(3,091,183)	.....0	.....0	...3,070,884	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/07/2017.	07/06/2018.	07/06/2018. Closing Sale	.....3,126	...7,580,000	2425.18.....	.....343,860	.....0	.....1,046,085	.....0	.....1,046,085	...	.....(549,895)	.....0	.....0	.....702,225	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	06/14/2017.	06/14/2018.	06/14/2018. Closing Sale	.....1,887	...4,600,000	2437.92.....	.....123,749	.....0	.....328,499	.....0	.....328,499	...	.....(166,395)	.....0	.....0	.....204,749	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2017.	11/21/2018.	11/21/2018. Closing Sale	.....1,693	...4,400,000	2599.03.....	.....238,053	.....0	.....86,174	.....0	.....86,174	...	.....(75,206)	.....0	.....0	.....(151,879)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018. Closing Sale	.....23,936	..57,009,089	2381.73.....	....3,141,121	.....0	.....8,408,238	.....0	.....8,408,238	...	.....(4,325,255)	.....0	.....0	.....5,267,117	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTWFZYICNSXD621K86	10/06/2017.	10/05/2018.	10/05/2018. Closing Sale	.....1,848	...4,710,000	2549.33.....	.....119,196	.....0	.....333,154	.....0	.....333,154	...	.....(102,824)	.....0	.....0	.....213,958	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/12/2017.	05/14/2018.	05/14/2018. Closing Sale	.....5,224	..12,490,000	2390.9.....	.....574,640	.....0	.....1,772,138	.....0	.....1,772,138	...	.....(1,013,565)	.....0	.....0	...1,197,498	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/21/2017.	09/21/2018.	09/21/2018. Closing Sale	.....40,278	100,720,000	2500.6.....	....5,327,974	.....0	...17,282,081	.....0	.....17,282,081	...	.....(4,447,471)	.....0	.....0	..11,954,108	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0B	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/27/2017.	10/26/2018.	10/26/2018. Closing Sale	.....13,886	..35,840,000	2581.07.....	....1,388,600	.....0	.....1,077,831	.....0	.....1,077,831	...	.....(1,272,717)	.....0	.....0	.....(310,769)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0F	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	10/20/2017.	10/19/2018.	10/19/2018. Closing Sale	.....5,231	..13,470,000	2575.21.....	.....691,067	.....0	.....1,007,334	.....0	.....1,007,334	...	.....(318,357)	.....0	.....0	.....316,266	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SDBS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTWFFZYICNSX8D621K86	04/13/2017.	04/13/2018.	04/13/2018. Closing Sale		.....5,397	.12,570,000	2328.95.....	.....593,670	.....0	.....1,766,708	.....0	.....1,766,708	...	..(1,319,909)	.....0	.....0	...1,173,038	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018. Closing Sale		.....48,153	129,270,000	2684.57.....	.....7,019,263	.....0	.....0	.....0	.....0	...	.....337,778	.....0	.....0	..(7,019,263)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTWFFZYICNSX8D621K86	08/14/2017.	08/14/2018.	08/14/2018. Closing Sale		.....1,748	...4,310,000	2465.84.....	.....116,382	.....0	.....354,399	.....0	.....354,399	...	.....(169,552)	.....0	.....0	.....238,017	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/21/2017.	11/21/2018.	11/21/2018. Closing Sale		.....45,767	118,950,000	2599.03.....	.....6,435,298	.....0	.....2,329,540	.....0	.....2,329,540	...	..(2,028,818)	.....0	.....0	..(4,105,758)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017.	09/21/2018.	09/21/2018. Closing Sale		.....23,386	.58,480,000	2500.6.....	.....3,093,500	.....0	.....10,034,231	.....0	.....10,034,231	...	..(2,563,693)	.....0	.....0	..6,940,731	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/19/2017.	05/21/2018.	05/21/2018. Closing Sale		.....19,335	.46,050,000	2381.73.....	.....1,265,089	.....0	.....4,029,485	.....0	.....4,029,485	...	..(2,481,308)	.....0	.....0	...2,764,396	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/07/2017.	09/07/2018.	09/07/2018. Closing Sale		.....4,410	.10,870,000	2465.1.....	.....485,100	.....0	.....1,793,018	.....0	.....1,793,018	...	.....(690,082)	.....0	.....0	...1,307,918	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0A	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2017.	01/19/2018.	01/19/2018. Closing Sale		.....32,999	.74,950,000	2271.31.....	.....4,152,264	.....0	.....17,786,131	.....0	.....17,786,131	...	..(9,148,074)	.....0	.....0	13,633,867	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/21/2017.	11/21/2018.	11/21/2018. Closing Sale		.....23,455	.60,960,000	2599.03.....	.....3,298,008	.....0	.....1,193,860	.....0	.....1,193,860	...	..(1,039,743)	.....0	.....0	..(2,104,148)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018. Closing Sale		.....7,177	.17,480,000	2435.61.....	.....938,680	.....0	.....2,254,655	.....0	.....2,254,655	...	..(1,010,207)	.....0	.....0	...1,315,975	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYJLNC3864	04/21/2017.	04/20/2018.	04/20/2018. Closing Sale		.....1,801	...4,230,000	2348.69.....	.....227,142	.....0	.....578,931	.....0	.....578,931	...	.....(380,758)	.....0	.....0	.....351,789	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/07/2017.	02/07/2018.	02/07/2018. Closing Sale		.....12,363	.28,350,000	2293.08.....	.....1,359,930	.....0	.....4,804,015	.....0	.....4,804,015	...	..(3,375,130)	.....0	.....0	...3,444,085	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017.	06/14/2018.	06/14/2018. Closing Sale		.....24,357	.59,380,000	2437.92.....	.....2,679,270	.....0	.....8,392,691	.....0	.....8,392,691	...	..(3,826,284)	.....0	.....0	...5,713,421	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	03/21/2017.	03/21/2018.	03/21/2018. Closing Sale		.....38,323	.89,830,000	2344.02.....	.....4,985,439	.....0	.....14,099,415	.....0	.....14,099,415	...	..(7,983,557)	.....0	.....0	...9,113,976	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018. Closing Sale		.....27,213	.70,180,000	2578.87.....	.....2,721,300	.....0	.....3,339,307	.....0	.....3,339,307	...	..(2,671,159)	.....0	.....0	...618,007	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0C	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	03/21/2017.	03/21/2018.	03/21/2018. Closing Sale		.....1,668	...3,910,000	2344.02.....	.....216,990	.....0	.....613,674	.....0	.....613,674	...	.....(347,483)	.....0	.....0	.....396,684	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/07/2017.	09/07/2018.	09/07/2018. Closing Sale		.....11,123	.27,420,000	2465.1.....	.....1,223,530	.....0	.....4,522,389	.....0	.....4,522,389	...	..(1,740,541)	.....0	.....0	...3,298,859	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2017.	08/14/2018.	08/14/2018. Closing Sale		.....21,737	.53,600,000	2465.84.....	.....2,391,070	.....0	.....8,132,246	.....0	.....8,132,246	...	..(3,235,386)	.....0	.....0	...5,741,176	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/14/2017.	09/14/2018.	09/14/2018. Closing Sale		.....4,464	.11,140,000	2495.62.....	.....491,040	.....0	.....1,827,383	.....0	.....1,827,383	...	.....(598,512)	.....0	.....0	...1,336,343	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/21/2017.	02/21/2018.	02/21/2018. Closing Sale		.....19,054	.45,070,000	2365.38.....	.....2,370,699	.....0	.....6,401,191	.....0	.....6,401,191	...	..(3,604,875)	.....0	.....0	...4,030,493	.....0	.....0	0001.....
0019999999. Total-Purchased Options-Hedging Effective-Call Options and Warrants.....												421,675,076	.....0	1,025,850,865	.....0	1,025,850,865	XX)	493,256,499)	.....0	.....0	604,175,786	.....0	.....0	XXX
0079999999. Total-Purchased Options-Hedging Effective.....												421,675,076	.....0	1,025,850,865	.....0	1,025,850,865	XX)	493,256,499)	.....0	.....0	604,175,786	.....0	.....0	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....												421,675,076	.....0	1,025,850,865	.....0	1,025,850,865	XX)	493,256,499)	.....0	.....0	604,175,786	.....0	.....0	XXX

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
0429999999. Total-Purchased Options.....												421,675,076	.....0	1,025,850,865	.....0	1,025,850,865	XX	493,256,499)	.....0	.....0	604,175,786	.....0	.....0	XXX
Written Options - Hedging Effective - Call Options and Warrants																								
Russell 2000 OTC Call Option 9RBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GEF7VPJ5I7OUK5573	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....3,171	...4,270,000	1396.51.....	.....(185,845)	.....0	.....(579,668)	.....0	.....(579,668)	...	.....295,198	.....0	.....0	.....(393,823)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	02/07/2017.	02/07/2018.	02/07/2018.	osing Purcha	.....1,705	...2,320,000	1409.24.....	.....(101,072)	.....0	.....(168,333)	.....0	.....(168,333)	...	.....122,959	.....0	.....0	.....(67,261)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	01/27/2017.	01/26/2018.	01/26/2018.	osing Purcha	.....2,546	...3,490,000	1414.7.....	.....(155,688)	.....0	.....(492,291)	.....0	.....(492,291)	...	.....157,751	.....0	.....0	.....(336,603)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	01/06/2017.	01/05/2018.	01/05/2018.	osing Purcha	.....2,955	...4,040,000	1414.04.....	.....(178,045)	.....0	.....(431,338)	.....0	.....(431,338)	...	.....180,469	.....0	.....0	.....(253,293)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2017.	08/28/2018.	08/28/2018.	osing Purcha	.....3,610	...4,990,000	1435.45.....	.....(205,048)	.....0	....(1,057,629)	.....0	....(1,057,629)	...	.....340,778	.....0	.....0	.....(852,581)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	.....7,021	...9,790,000	1440.46.....	.....(422,524)	.....0	....(1,770,120)	.....0	....(1,770,120)	...	.....596,801	.....0	.....0	....(1,347,597)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	02/28/2017.	02/28/2018.	02/28/2018.	osing Purcha	.....3,656	...5,070,000	1432.72.....	.....(220,530)	.....0	.....(291,493)	.....0	.....(291,493)	...	.....197,874	.....0	.....0	.....(70,963)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/27/2017.	10/26/2018.	10/26/2018.	osing Purcha	.....3,799	...5,730,000	1555.08.....	.....(205,374)	.....0	.....0	.....0	.....0	...	.....118,864	.....0	.....0	.....205,374	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	09/07/2017.	09/07/2018.	09/07/2018.	osing Purcha	.....3,017	...4,220,000	1449.44.....	.....(171,788)	.....0	.....(795,673)	.....0	.....(795,673)	...	.....258,954	.....0	.....0	.....(623,885)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	03/07/2017.	03/07/2018.	03/07/2018.	osing Purcha	.....3,317	...4,560,000	1426.16.....	.....(192,560)	.....0	.....(492,143)	.....0	.....(492,143)	...	.....213,891	.....0	.....0	.....(299,583)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....2,830	...3,840,000	1405.08.....	.....(166,489)	.....0	.....(885,691)	.....0	.....(885,691)	...	.....323,378	.....0	.....0	.....(719,202)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....1,250	...1,690,000	1393.76.....	.....(77,188)	.....0	.....(254,835)	.....0	.....(254,835)	...	.....100,758	.....0	.....0	.....(177,648)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	11/07/2017.	11/07/2018.	11/07/2018.	osing Purcha	.....3,347	...4,950,000	1538.25.....	.....(160,334)	.....0	.....(146,950)	.....0	.....(146,950)	...	.....164,375	.....0	.....0	.....13,384	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	11/14/2017.	11/14/2018.	11/14/2018.	osing Purcha	.....6,471	...9,520,000	1518.19.....	.....(350,146)	.....0	.....0	.....0	.....0	...	.....372,711	.....0	.....0	.....350,146	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	02/14/2017.	02/14/2018.	02/14/2018.	osing Purcha	.....6,594	...9,210,000	1443.72.....	.....(396,561)	.....0	.....(516,831)	.....0	.....(516,831)	...	.....268,299	.....0	.....0	.....(120,271)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	06/28/2017.	06/28/2018.	06/28/2018.	osing Purcha	.....3,712	...5,290,000	1481.....	.....(207,167)	.....0	.....(608,831)	.....0	.....(608,831)	...	.....182,575	.....0	.....0	.....(401,664)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	05/26/2017.	05/25/2018.	05/25/2018.	osing Purcha	.....4,406	...6,090,000	1437.81.....	.....(247,221)	.....0	.....(833,254)	.....0	.....(833,254)	...	.....328,721	.....0	.....0	.....(586,033)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	08/07/2017.	08/07/2018.	08/07/2018.	osing Purcha	.....4,335	...6,130,000	1466.49.....	.....(249,238)	.....0	.....(961,529)	.....0	.....(961,529)	...	.....289,433	.....0	.....0	.....(712,291)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	.....6,357	...8,660,000	1409.65.....	.....(380,556)	.....0	....(1,110,288)	.....0	....(1,110,288)	...	.....500,017	.....0	.....0	.....(729,732)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8C	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	.....6,624	...9,440,000	1472.76.....	.....(354,318)	.....0	....(1,649,104)	.....0	....(1,649,104)	...	.....497,270	.....0	.....0	....(1,294,787)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha2,967	...4,590,000	1600.18.....(146,926)000073,33700146,92600	0001.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RMLS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/28/2017.	11/28/2018.	11/28/2018.	osing Purcha	.....3,352	...5,150,000	1594.35.....	.....(161,969)	.....0	.....0	.....0	.....0	...	.....83,296	.....0	.....0	.....161,969	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/28/2017.	07/27/2018.	07/27/2018.	osing Purcha	.....3,652	...5,220,000	1479.28.....	.....(211,779)	.....0	.....(672,187)	.....0	.....(672,187)	...	.....199,302	.....0	.....0	.....(460,408)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	10/13/2017.	10/12/2018.	10/12/2018.	osing Purcha	.....6,628	...9,960,000	1549.54.....	.....(359,503)	.....0	.....0	.....0	.....0	...	.....212,255	.....0	.....0	.....359,503	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....2,962	...4,050,000	1427.9.....	.....(159,415)	.....0	.....(620,663)	.....0	.....(620,663)	...	.....248,333	.....0	.....0	.....(461,249)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	.....7,809	...11,070,000	1465.06.....	.....(464,479)	.....0	.....(1,715,364)	.....0	.....(1,715,364)	...	.....419,956	.....0	.....0	.....(1,250,885)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/07/2017.	07/06/2018.	07/06/2018.	osing Purcha	.....3,023	...4,280,000	1471.48.....	.....(167,081)	.....0	.....(672,841)	.....0	.....(672,841)	...	.....178,241	.....0	.....0	.....(505,760)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/28/2017.	09/28/2018.	09/28/2018.	osing Purcha	.....3,264	...4,860,000	1541.2.....	.....(168,292)	.....0	.....(507,164)	.....0	.....(507,164)	...	.....115,782	.....0	.....0	.....(338,872)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/07/2017.	04/06/2018.	04/06/2018.	osing Purcha	.....4,126	...5,630,000	1416.41.....	.....(291,089)	.....0	.....(399,756)	.....0	.....(399,756)	...	.....271,824	.....0	.....0	.....(108,666)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....3,659	...5,120,000	1452.15.....	.....(209,112)	.....0	.....(866,451)	.....0	.....(866,451)	...	.....247,217	.....0	.....0	.....(657,339)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	.....8,996	...12,440,000	1428.82.....	.....(546,348)	.....0	.....(1,543,057)	.....0	.....(1,543,057)	...	.....659,541	.....0	.....0	.....(996,709)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....1,766	...2,490,000	1459.85.....	.....(103,036)	.....0	.....(127,127)	.....0	.....(127,127)	...	.....53,670	.....0	.....0	.....(24,091)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....3,252	...4,670,000	1487.67.....	.....(171,445)	.....0	.....(680,117)	.....0	.....(680,117)	...	.....173,668	.....0	.....0	.....(508,671)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	04/28/2017.	04/27/2018.	04/27/2018.	osing Purcha	.....3,378	...4,730,000	1449.16.....	.....(199,336)	.....0	.....(361,709)	.....0	.....(361,709)	...	.....186,795	.....0	.....0	.....(162,374)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/28/2017.	12/28/2018.	12/28/2018.	osing Purcha	.....2,402	...3,720,000	1595.55.....	.....(127,786)	.....0	.....0	.....0	.....0	...	.....61,671	.....0	.....0	.....127,786	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....2,392	...3,610,000	1566.15.....	.....(119,160)	.....0	.....0	.....0	.....0	...	.....69,935	.....0	.....0	.....119,160	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....2,522	...3,480,000	1431.32.....	.....(145,118)	.....0	.....(334,932)	.....0	.....(334,932)	...	.....175,031	.....0	.....0	.....(189,814)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/06/2017.	10/05/2018.	10/05/2018.	osing Purcha	.....3,503	...5,290,000	1573.2.....	.....(163,320)	.....0	.....(206,344)	.....0	.....(206,344)	...	.....87,979	.....0	.....0	.....(43,024)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....1,903	...2,890,000	1574.03.....	.....(93,856)	.....0	.....0	.....0	.....0	...	.....60,776	.....0	.....0	.....93,856	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYJLN8C386	12/07/2017.	12/07/2018.	12/07/2018.	osing Purcha	.....2,946	...4,480,000	1572.47.....	.....(164,416)	.....0	.....0	.....0	.....0	...	.....86,713	.....0	.....0	.....164,416	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/14/2017.	12/14/2018.	12/14/2018.	osing Purcha	.....7,412	...11,170,000	1557.13.....	.....(422,929)	.....0	.....0	.....0	.....0	...	.....279,341	.....0	.....0	.....422,929	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	.....7,888	...11,270,000	1477.69.....	.....(466,812)	.....0	.....(1,651,739)	.....0	.....(1,651,739)	...	.....404,029	.....0	.....0	.....(1,184,927)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/07/2017.	06/07/2018.	06/07/2018.	osing Purcha2,699	...3,770,000	1451.7.....(150,469)0(583,185)0(583,185)178,68800(432,716)00	0001.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RMLS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/13/2017.	01/12/2018.	01/12/2018.	osing Purcha	.....5,721	...7,850,000	1416.09.....	.....(348,924)	.....0	....(1,006,221)	.....0	.....(1,006,221)	...	.....334,540	.....0	.....0	.....(657,297)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....2,666	...3,850,000	1500.5.....	.....(145,756)	.....0	.....(564,693)	.....0	.....(564,693)	...	.....150,592	.....0	.....0	.....(418,938)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	05/05/2017.	05/07/2018.	05/07/2018.	osing Purcha	.....3,994	..5,580,000	1452.46.....	.....(227,340)	.....0	.....(505,189)	.....0	.....(505,189)	...	.....229,550	.....0	.....0	.....(277,849)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/28/2017.	03/28/2018.	03/28/2018.	osing Purcha	.....3,606	..4,930,000	1419.76.....	.....(207,597)	.....0	.....(336,335)	.....0	.....(336,335)	...	.....268,336	.....0	.....0	.....(128,738)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	.....8,935	..12,020,000	1390.31.....	.....(547,927)	.....0	....(1,422,481)	.....0	.....(1,422,481)	...	.....890,024	.....0	.....0	.....(874,554)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha	.....48,153	129,270,000	2766.45.....	....(4,679,509)	.....0	.....0	.....0	.....0	.....(195,141)	.....0	.....0	....4,679,509	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....5,883	..14,710,000	2706.9.....	.....(214,788)	.....0	....(1,310,556)	.....0	.....(1,310,556)	...	.....352,070	.....0	.....0	....(1,095,768)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/06/2017.	10/05/2018.	10/05/2018.	osing Purcha	.....10,497	..26,760,000	2629.89.....	.....(569,352)	.....0	....(2,683,883)	.....0	.....(2,683,883)	...	.....1,004,827	.....0	.....0	....(2,114,531)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....26,036	..61,150,493	2514.04.....	....(1,222,911)	.....0	....(4,064,220)	.....0	.....(4,064,220)	...	.....3,587,092	.....0	.....0	....(2,841,309)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....35,538	..84,060,000	2464.49.....	.....(2,583,257)	.....0	....(8,416,820)	.....0	.....(8,416,820)	...	.....5,109,188	.....0	.....0	....(5,833,563)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/26/2017.	05/25/2018.	05/25/2018.	osing Purcha	.....14,165	..34,220,000	2504.72.....	.....(886,446)	.....0	....(3,068,281)	.....0	.....(3,068,281)	...	.....2,033,992	.....0	.....0	....(2,181,835)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....43,120	102,700,000	2456.28.....	....(3,918,746)	.....0	....(11,932,598)	.....0	.....(11,932,598)	...	.....6,723,713	.....0	.....0	....(8,013,852)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/28/2017.	09/28/2018.	09/28/2018.	osing Purcha	.....15,669	..39,330,000	2602.18.....	.....(768,564)	.....0	....(4,885,594)	.....0	.....(4,885,594)	...	.....1,844,897	.....0	.....0	....(4,117,030)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/28/2017.	02/28/2018.	02/28/2018.	osing Purcha	.....9,849	..23,280,000	2438.09.....	.....(681,819)	.....0	....(2,715,763)	.....0	.....(2,715,763)	...	.....1,713,329	.....0	.....0	....(2,033,945)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....38,527	..95,260,000	2546.72.....	....(3,229,333)	.....0	....(9,828,623)	.....0	.....(9,828,623)	...	.....3,942,636	.....0	.....0	....(6,599,290)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....18,984	..46,100,000	2731.92.....	.....(272,041)	.....0	....(2,487,663)	.....0	.....(2,487,663)	...	.....1,107,792	.....0	.....0	....(2,215,623)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	05/05/2017.	05/07/2018.	05/07/2018.	osing Purcha	.....4,222	..10,130,000	2529.09.....	.....(191,932)	.....0	.....(606,026)	.....0	.....(606,026)	...	.....563,224	.....0	.....0	....(414,094)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....59,754	135,720,000	2391.92.....	....(3,827,244)	.....0	....(24,999,879)	.....0	.....(24,999,879)	...	.....12,966,971	.....0	.....0	....(21,172,635)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/07/2017.	04/06/2018.	04/06/2018.	osing Purcha	.....6,122	..14,420,000	2479.91.....	.....(288,407)	.....0	.....(762,556)	.....0	.....(762,556)	...	.....1,016,132	.....0	.....0	....(474,149)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/06/2017.	01/05/2018.	01/05/2018.	osing Purcha	.....11,827	..26,930,000	2364.87.....	.....(748,886)	.....0	....(4,473,918)	.....0	.....(4,473,918)	...	.....2,897,069	.....0	.....0	....(3,725,032)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....42,412	103,300,000	2510.14.....	....(3,790,785)	.....0	....(10,162,763)	.....0	.....(10,162,763)	...	.....5,085,018	.....0	.....0	....(6,371,979)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	06/07/2017.	06/07/2018.	06/07/2018.	osing Purcha	.....6,227	..15,150,000	2567.69.....	.....(263,464)	.....0	....(1,262,088)	.....0	.....(1,262,088)	...	.....702,308	.....0	.....0	....(998,624)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....37,485	..88,040,000	2419.62.....	....(3,255,572)	.....0	....(9,390,742)	.....0	.....(9,390,742)	...	..6,906,509	.....0	.....0	..(6,135,170)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	.....4,464	..11,140,000	2634.88.....	....(170,212)	.....0	....(1,205,726)	.....0	.....(1,205,726)	...	..457,011	.....0	.....0	..(1,035,514)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386C	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....7,636	..17,900,000	2537.4.....	....(313,229)	.....0	....(1,332,711)	.....0	.....(1,332,711)	...	..895,926	.....0	.....0	..(1,019,482)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....24,760	..60,305,704	2608.78.....	....(1,175,852)	.....0	....(3,490,665)	.....0	.....(3,490,665)	...	..2,058,186	.....0	.....0	..(2,314,812)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....8,196	..19,250,000	2544.34.....	....(302,187)	.....0	....(1,031,057)	.....0	.....(1,031,057)	...	..1,001,229	.....0	.....0	..(728,870)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/28/2017.	04/27/2018.	04/27/2018.	osing Purcha	.....16,022	..38,200,000	2466.45.....	....(1,055,690)	.....0	....(3,259,836)	.....0	.....(3,259,836)	...	..2,623,009	.....0	.....0	..(2,204,147)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/28/2017.	12/28/2018.	12/28/2018.	osing Purcha	.....11,535	..31,000,000	2774.62.....	....(561,408)	.....0	.....0	.....0	.....0	...	..503,411	.....0	.....0	..561,408	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWZYICNSX8D621K86	11/07/2017.	11/07/2018.	11/07/2018.	osing Purcha	.....9,909	..25,670,000	2669.4.....	....(541,664)	.....0	....(1,431,801)	.....0	.....(1,431,801)	...	..805,692	.....0	.....0	..(890,137)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWZYICNSX8D621K86	12/07/2017.	12/07/2018.	12/07/2018.	osing Purcha	.....12,840	..33,860,000	2729.01.....	....(730,145)	.....0	.....0	.....0	.....0	...	..644,228	.....0	.....0	..730,145	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386C	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....6,453	..15,670,000	2628.71.....	....(245,279)	.....0	....(1,511,615)	.....0	.....(1,511,615)	...	..631,454	.....0	.....0	..(1,266,337)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	.....21,737	..53,600,000	2539.82.....	....(1,479,855)	.....0	....(6,524,143)	.....0	.....(6,524,143)	...	..2,907,770	.....0	.....0	..(5,044,288)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....44,199	103,810,000	2444.99.....	....(3,303,875)	.....0	....(9,951,405)	.....0	.....(9,951,405)	...	..7,645,243	.....0	.....0	..(6,647,530)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha	.....46,831	125,720,000	2824.44.....	....(3,230,871)	.....0	.....0	.....0	.....0	...	....(108,454)	.....0	.....0	..3,230,871	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....31,746	..77,090,000	2501.22.....	....(2,872,378)	.....0	..(11,483,798)	.....0	.....(11,483,798)	...	..4,516,331	.....0	.....0	..(8,611,420)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	04/07/2017.	04/06/2018.	04/06/2018.	osing Purcha	.....9,951	..23,440,000	2426.44.....	....(707,815)	.....0	....(1,771,577)	.....0	.....(1,771,577)	...	..1,899,320	.....0	.....0	..(1,063,762)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/07/2017.	07/06/2018.	07/06/2018.	osing Purcha	.....3,126	...7,580,000	2568.02.....	....(118,913)	.....0	....(599,567)	.....0	.....(599,567)	...	..395,171	.....0	.....0	..(480,654)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	.....5,224	..12,490,000	2513.31.....	....(252,371)	.....0	....(1,132,668)	.....0	.....(1,132,668)	...	..752,906	.....0	.....0	..(880,296)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386C	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....7,621	..17,310,000	2459.37.....	....(301,182)	.....0	....(2,674,438)	.....0	.....(2,674,438)	...	..1,333,238	.....0	.....0	..(2,373,256)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/27/2017.	01/26/2018.	01/26/2018.	osing Purcha	.....12,756	..29,270,000	2375.....	....(851,973)	.....0	....(6,350,830)	.....0	.....(6,350,830)	...	..2,960,892	.....0	.....0	..(5,498,856)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/07/2017.	09/07/2018.	09/07/2018.	osing Purcha	.....11,123	..27,420,000	2540.53.....	....(754,918)	.....0	....(3,683,381)	.....0	.....(3,683,381)	...	..1,522,215	.....0	.....0	..(2,928,463)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....32,999	..74,950,000	2341.04.....	....(2,893,022)	.....0	..(15,485,111)	.....0	.....(15,485,111)	...	..8,052,253	.....0	.....0	..(12,592,088)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386C	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....22,249	..54,030,000	2601.27.....	....(1,051,043)	.....0	....(5,822,341)	.....0	.....(5,822,341)	...	..2,400,957	.....0	.....0	..(4,771,298)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.15

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SRBS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....39,033	.95,070,000	2539.85.....	....(2,927,865)	.....0	....(8,193,417)	.....0	....(8,193,417)	...	...4,310,690	.....0	.....0	..(5,265,552)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/13/2017.	10/12/2018.	10/12/2018.	osing Purcha	.....26,837	.68,520,000	2636.91.....	....(1,409,211)	.....0	....(3,494,714)	.....0	....(3,494,714)	...	...2,573,094	.....0	.....0	..(2,085,503)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....27,310	.70,330,000	2897.11.....	....(358,853)	.....0	.....0	.....0	.....0	...	...282,942	.....0	.....0	....358,853	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....66,636	162,300,000	2568.59.....	....(4,170,747)	.....0	..(12,072,444)	.....0	....(12,072,444)	...	...6,434,479	.....0	.....0	..(7,901,697)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/07/2017.	02/07/2018.	02/07/2018.	osing Purcha	.....12,363	.28,350,000	2373.8.....	....(828,321)	.....0	....(3,806,073)	.....0	....(3,806,073)	...	...2,907,381	.....0	.....0	..(2,977,752)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha	.....37,067	.99,510,000	2794.37.....	....(3,074,708)	.....0	.....0	.....0	.....0	...	....(120,015)	.....0	.....0	....3,074,708	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYJYJLN8C386C	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....21,843	.54,620,000	2812.92.....	....(300,341)	.....0	....(2,550,170)	.....0	....(2,550,170)	...	...671,117	.....0	.....0	..(2,249,829)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....45,767	118,950,000	2678.56.....	....(4,316,743)	.....0	.....0	.....0	.....0	...	...1,716,083	.....0	.....0	....4,316,743	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha	.....24,224	.65,030,000	2874.91.....	....(1,183,585)	.....0	.....0	.....0	.....0	...	....(56,556)	.....0	.....0	....1,183,585	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha	.....29,826	.80,070,000	3020.14.....	....(432,179)	.....0	.....0	.....0	.....0	...	....(20,112)	.....0	.....0	....432,179	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....60,832	143,890,000	2490.27.....	....(3,755,768)	.....0	..(12,839,202)	.....0	....(12,839,202)	...	...7,918,212	.....0	.....0	..(9,083,434)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....40,278	100,720,000	2577.12.....	....(3,585,548)	.....0	..(14,200,009)	.....0	....(14,200,009)	...	...3,780,340	.....0	.....0	..(10,614,461)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....30,649	.76,640,000	2627.63.....	....(2,007,816)	.....0	....(9,257,224)	.....0	....(9,257,224)	...	...2,486,202	.....0	.....0	..(7,249,408)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	.....22,258	.52,650,000	2437.12.....	....(1,569,189)	.....0	....(6,952,509)	.....0	....(6,952,509)	...	...3,921,505	.....0	.....0	..(5,383,320)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/07/2017.	03/07/2018.	03/07/2018.	osing Purcha	.....7,241	.17,150,000	2439.92.....	....(513,532)	.....0	....(2,077,298)	.....0	....(2,077,298)	...	...1,245,664	.....0	.....0	..(1,563,766)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....26,017	.61,540,000	2529.06.....	....(1,233,206)	.....0	....(4,481,949)	.....0	....(4,481,949)	...	...2,846,063	.....0	.....0	..(3,248,743)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....7,335	.17,470,000	2577.51.....	....(309,170)	.....0	....(1,140,593)	.....0	....(1,140,593)	...	...739,814	.....0	.....0	....(831,422)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	.....4,363	.10,320,000	2488.45.....	....(204,363)	.....0	....(1,138,874)	.....0	....(1,138,874)	...	...661,475	.....0	.....0	....(934,511)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	.....5,397	.12,570,000	2444.23.....	....(269,381)	.....0	....(1,144,526)	.....0	....(1,144,526)	...	...1,061,323	.....0	.....0	....(875,145)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....41,239	106,200,000	2682.6.....	....(3,026,530)	.....0	....(3,512,738)	.....0	....(3,512,738)	...	...1,920,315	.....0	.....0	....(486,208)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VJP5I7OUK5573	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....48,291	125,510,000	2736.26.....	....(3,200,727)	.....0	.....0	.....0	.....0	...	...1,590,246	.....0	.....0	....3,200,727	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWFZYICNSX8D621K86	08/07/2017.	08/07/2018.	08/07/2018.	osing Purcha	.....14,136	.35,070,000	2555.59.....	....(964,379)	.....0	....(4,281,300)	.....0	....(4,281,300)	...	...1,664,811	.....0	.....0	..(3,316,921)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....23,455	.60,960,000	2783.3.....	...(1,105,200)	.....0	.....0	.....0	.....0	...	.....639,423	.....0	.....0	...1,105,200	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....33,623	.79,530,000	2437.05.....	...(2,875,775)	.....0	...(8,885,886)	.....0	.....(8,885,886)	...	.....5,284,711	.....0	.....0	...(6,010,111)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....40,742	105,890,000	2705.33.....	...(3,294,398)	.....0	.....0	.....0	.....0	...	.....1,428,347	.....0	.....0	...3,294,398	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	.....4,430	.10,800,000	2567.13.....	.....(194,610)	.....0	.....(954,045)	.....0	.....(954,045)	...	.....504,331	.....0	.....0	.....(759,435)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....23,014	.57,550,000	2678.89.....	...(1,041,614)	.....0	.....(5,771,451)	.....0	.....(5,771,451)	...	.....1,552,865	.....0	.....0	...(4,729,837)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/28/2017.	11/28/2018.	11/28/2018.	osing Purcha	.....11,766	.30,910,000	2718.2.....	.....(561,474)	.....0	.....(301,112)	.....0	.....(301,112)	...	.....762,848	.....0	.....0	.....260,361	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/28/2017.	06/28/2018.	06/28/2018.	osing Purcha	.....17,462	.42,620,000	2529.04.....	...(1,080,374)	.....0	.....(3,270,109)	.....0	.....(3,270,109)	...	.....2,321,614	.....0	.....0	...(2,189,735)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....19,179	.45,680,000	2679.45.....	.....(347,140)	.....0	.....(1,027,227)	.....0	.....(1,027,227)	...	.....970,418	.....0	.....0	.....(680,087)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....23,936	.57,009,089	2550.36.....	...(1,231,268)	.....0	.....(4,371,910)	.....0	.....(4,371,910)	...	.....2,714,604	.....0	.....0	...(3,140,643)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....21,847	.53,210,000	2740.06.....	.....(340,595)	.....0	.....(211,916)	.....0	.....(211,916)	...	.....764,706	.....0	.....0	.....128,679	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....55,992	135,970,000	2557.56.....	.....(3,596,366)	.....0	.....(17,099,957)	.....0	.....(17,099,957)	...	.....6,987,810	.....0	.....0	.....(13,503,591)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....50,008	128,780,000	2711.95.....	.....(3,025,984)	.....0	.....(2,791,947)	.....0	.....(2,791,947)	...	.....2,126,060	.....0	.....0	.....234,037	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/07/2017.	07/06/2018.	07/06/2018.	osing Purcha	.....11,463	.27,800,000	2502.3.....	.....(768,823)	.....0	.....(2,951,952)	.....0	.....(2,951,952)	...	.....1,741,991	.....0	.....0	...(2,183,128)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....24,905	.59,040,000	2637.02.....	.....(426,125)	.....0	.....(1,865,634)	.....0	.....(1,865,634)	...	.....1,458,459	.....0	.....0	...(1,439,509)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....40,226	.99,460,000	2635.23.....	.....(1,860,050)	.....0	.....(6,701,652)	.....0	.....(6,701,652)	...	.....3,038,117	.....0	.....0	...(4,841,601)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....65,960	157,100,000	2511.3.....	.....(4,351,381)	.....0	.....(14,623,992)	.....0	.....(14,623,992)	...	.....8,799,167	.....0	.....0	.....(10,272,610)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	.....23,661	.58,190,000	2533.54.....	.....(1,633,792)	.....0	.....(6,335,706)	.....0	.....(6,335,706)	...	.....3,012,194	.....0	.....0	...(4,701,914)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	05/05/2017.	05/07/2018.	05/07/2018.	osing Purcha	.....9,140	.21,930,000	2471.27.....	.....(647,935)	.....0	.....(1,840,430)	.....0	.....(1,840,430)	...	.....1,440,702	.....0	.....0	...(1,192,496)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/28/2017.	07/27/2018.	07/27/2018.	osing Purcha	.....3,762	...9,300,000	2610.04.....	.....(153,866)	.....0	.....(785,430)	.....0	.....(785,430)	...	.....380,648	.....0	.....0	.....(631,565)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/14/2017.	12/14/2018.	12/14/2018.	osing Purcha	.....29,159	.77,330,000	2736.87.....	...(1,764,411)	.....0	.....0	.....0	.....0	...	.....1,327,027	.....0	.....0	...1,764,411	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	08/21/2017.	08/21/2018.	08/21/2018.	osing Purcha	.....44,643	108,410,000	2528.9.....	.....(3,431,261)	.....0	.....(14,913,441)	.....0	.....(14,913,441)	...	.....5,983,894	.....0	.....0	.....(11,482,180)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....27,781	.63,100,000	2428.94.....	.....(1,375,437)	.....0	.....(10,594,562)	.....0	.....(10,594,562)	...	.....5,416,236	.....0	.....0	...(9,219,125)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

E19.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	.....24,357	..59,380,000	2512.52.....	....(1,677,467)	.....0	....(6,575,659)	.....0	.....(6,575,659)	...	...3,330,026	.....0	.....0	..(4,898,193)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....19,054	..45,070,000	2649.23.....	.....(325,442)	.....0	.....(992,713)	.....0	.....(992,713)	...	.....681,545	.....0	.....0	....(667,271)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/07/2017.	11/07/2018.	11/07/2018.	osing Purcha	.....5,288	..13,700,000	2725.61.....	.....(149,174)	.....0	.....(466,825)	.....0	.....(466,825)	...	.....395,986	.....0	.....0	....(317,650)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....27,199	..67,250,000	2781.61.....	.....(342,163)	.....0	.....(549,964)	.....0	.....(549,964)	...	.....762,069	.....0	.....0	....(207,800)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	osing Purcha	.....27,213	..70,180,000	2661.14.....	....(1,432,764)	.....0	....(1,100,494)	.....0	....(1,100,494)	...	...2,432,513	.....0	.....0	.....332,271	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....23,386	..58,480,000	2644.13.....	....(1,368,315)	.....0	....(6,677,638)	.....0	.....(6,677,638)	...	...1,860,029	.....0	.....0	..(5,309,324)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....43,209	..98,140,000	2366.25.....	....(3,258,391)	.....0	....(19,186,956)	.....0	....(19,186,956)	...	...9,988,748	.....0	.....0	..(15,928,566)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	10/06/2017.	10/05/2018.	10/05/2018.	osing Purcha	.....4,146	..10,570,000	2685.97.....	.....(119,612)	.....0	.....(827,542)	.....0	.....(827,542)	...	.....353,712	.....0	.....0	....(707,930)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....50,792	130,800,000	2653.75.....	....(4,434,142)	.....0	....(5,791,812)	.....0	.....(5,791,812)	...	...2,569,055	.....0	.....0	..(1,357,670)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....27,112	..69,820,000	2756.5.....	....(1,186,963)	.....0	.....(305,823)	.....0	.....(305,823)	...	.....918,794	.....0	.....0	.....881,140	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/19/2017.	05/21/2018.	05/21/2018.	osing Purcha	.....37,422	..89,130,000	2486.05.....	....(2,872,513)	.....0	....(9,241,737)	.....0	....(9,241,737)	...	...5,404,262	.....0	.....0	..(6,369,224)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	03/07/2017.	03/07/2018.	03/07/2018.	osing Purcha	.....3,640	..8,620,000	2492.97.....	.....(172,136)	.....0	.....(851,141)	.....0	.....(851,141)	...	.....530,611	.....0	.....0	....(679,006)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....37,184	..91,940,000	2600.37.....	....(2,206,499)	.....0	....(7,491,089)	.....0	.....(7,491,089)	...	...3,198,535	.....0	.....0	..(5,284,590)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYJLJLN8C386	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....28,805	..67,520,000	2478.8.....	....(1,789,079)	.....0	....(6,715,310)	.....0	.....(6,715,310)	...	...4,273,918	.....0	.....0	..(4,926,231)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/27/2017.	10/26/2018.	10/26/2018.	osing Purcha	.....13,886	..35,840,000	2671.67.....	.....(678,887)	.....0	.....0	.....0	.....0	...	...1,144,243	.....0	.....0	.....678,887	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2017.	02/28/2018.	02/28/2018.	osing Purcha	.....3,038	...7,180,000	2495.29.....	.....(132,401)	.....0	.....(663,925)	.....0	.....(663,925)	...	.....442,950	.....0	.....0	....(531,523)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....23,068	..54,180,000	2642.28.....	.....(353,171)	.....0	.....(642,674)	.....0	.....(642,674)	...	...1,593,198	.....0	.....0	....(289,503)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....24,167	..62,810,000	2923.91.....	.....(314,171)	.....0	.....0	.....0	.....0	...	...256,361	.....0	.....0	.....314,171	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/07/2017.	09/07/2018.	09/07/2018.	osing Purcha	.....4,410	..10,870,000	2597.23.....	.....(184,426)	.....0	....(1,210,325)	.....0	....(1,210,325)	...	.....533,909	.....0	.....0	..(1,025,898)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017.	12/21/2018.	12/21/2018.	osing Purcha	.....5,543	..14,880,000	2906.32.....	.....(214,292)	.....0	.....0	.....0	.....0	...	.....(11,329)	.....0	.....0	.....214,292	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	.....24,928	..59,600,000	2463.58.....	....(1,758,670)	.....0	....(6,644,558)	.....0	.....(6,644,558)	...	...4,132,886	.....0	.....0	..(4,885,888)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	06/07/2017.	06/07/2018.	06/07/2018.	osing Purcha	.....10,308	..25,080,000	2506.86.....	.....(715,994)	.....0	....(2,716,261)	.....0	.....(2,716,261)	...	...1,423,329	.....0	.....0	..(2,000,267)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	.....6,055	.14,890,000	2588.63.....	.....(271,446)	.....0	....(1,287,777)	.....0	.....(1,287,777)	...	.....661,191	.....0	.....0	..(1,016,332)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	01/20/2017.	01/19/2018.	01/19/2018.	osing Purcha	.....31,968	.72,610,000	2543.87.....	.....(617,302)	.....0	....(8,517,234)	.....0	.....(8,517,234)	...	....3,576,714	.....0	.....0	..(7,899,932)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	02/14/2017.	02/14/2018.	02/14/2018.	osing Purcha	.....23,546	.55,040,000	2416.36.....	....(1,605,837)	.....0	....(6,646,329)	.....0	.....(6,646,329)	...	....4,554,993	.....0	.....0	..(5,040,492)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....43,191	101,240,000	2442.47.....	....(3,371,058)	.....0	..(11,638,247)	.....0	.....(11,638,247)	...	....7,137,897	.....0	.....0	..(8,267,189)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTWTFZYICNSX8D621K8E	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	.....26,939	.62,740,000	2399.28.....	....(1,915,539)	.....0	....(6,923,754)	.....0	.....(6,923,754)	...	....5,862,672	.....0	.....0	..(5,008,215)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/28/2017.	07/27/2018.	07/27/2018.	osing Purcha	.....15,473	.38,250,000	2549.23.....	....(1,040,250)	.....0	....(4,171,366)	.....0	.....(4,171,366)	...	....1,848,015	.....0	.....0	..(3,131,116)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....35,654	.83,740,000	2483.04.....	....(2,085,046)	.....0	....(6,670,863)	.....0	.....(6,670,863)	...	....5,567,629	.....0	.....0	..(4,585,817)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2017.	06/21/2018.	06/21/2018.	osing Purcha	.....7,177	.17,480,000	2636.55.....	.....(277,893)	.....0	.....(812,508)	.....0	.....(812,508)	...	....517,772	.....0	.....0	....(534,615)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/28/2017.	03/28/2018.	03/28/2018.	osing Purcha	.....14,102	.33,260,000	2446.78.....	.....(883,067)	.....0	....(2,231,218)	.....0	.....(2,231,218)	...	....2,513,341	.....0	.....0	..(1,348,151)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/28/2017.	08/28/2018.	08/28/2018.	osing Purcha	.....17,007	.41,570,000	2529.54.....	....(1,064,327)	.....0	....(6,258,236)	.....0	.....(6,258,236)	...	....2,550,067	.....0	.....0	..(5,193,909)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....39,854	.98,540,000	2575.4.....	....(2,798,548)	.....0	....(9,024,141)	.....0	.....(9,024,141)	...	....3,748,162	.....0	.....0	..(6,225,593)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....23,345	.54,720,000	2511.15.....	....(1,160,015)	.....0	....(4,687,209)	.....0	.....(4,687,209)	...	....3,081,699	.....0	.....0	..(3,527,194)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/07/2017.	08/07/2018.	08/07/2018.	osing Purcha	.....6,211	.15,410,000	2613.14.....	.....(262,539)	.....0	....(1,523,620)	.....0	.....(1,523,620)	...	....631,406	.....0	.....0	..(1,261,081)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	.....20,668	.51,580,000	2570.74.....	....(1,396,537)	.....0	....(6,908,072)	.....0	.....(6,908,072)	...	....2,416,421	.....0	.....0	..(5,511,536)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	02/21/2017.	02/21/2018.	02/21/2018.	osing Purcha	.....6,701	.15,850,000	2559.81.....	.....(248,875)	.....0	.....(948,326)	.....0	.....(948,326)	...	....617,966	.....0	.....0	....(699,450)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386A	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....43,477	101,910,000	2464.5.....	....(2,955,132)	.....0	..(10,757,514)	.....0	.....(10,757,514)	...	....6,712,467	.....0	.....0	..(7,802,382)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	03/21/2017.	03/21/2018.	03/21/2018.	osing Purcha	.....38,323	.89,830,000	2414.81.....	....(3,494,291)	.....0	..(11,386,530)	.....0	.....(11,386,530)	...	....6,824,904	.....0	.....0	..(7,892,239)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	01/13/2017.	01/12/2018.	01/12/2018.	osing Purcha	.....23,498	.53,450,000	2348.11.....	....(1,884,305)	.....0	..(10,295,179)	.....0	.....(10,295,179)	...	....5,742,706	.....0	.....0	..(8,410,874)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	10/20/2017.	10/19/2018.	10/19/2018.	osing Purcha	.....5,231	.13,470,000	2787.66.....	.....(178,116)	.....0	.....0	.....0	.....0	.....0	.....152,597	.....0	.....0	....178,116	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	11/21/2017.	11/21/2018.	11/21/2018.	osing Purcha	.....5,340	.13,880,000	2813.71.....	....(199,289)	.....0	.....0	.....0	.....0	.....0	....126,938	.....0	.....0	....199,289	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB8C	07/21/2017.	07/20/2018.	07/20/2018.	osing Purcha	.....7,664	.18,950,000	2675.29.....	.....(257,894)	.....0	.....(969,803)	.....0	.....(969,803)	...	....455,517	.....0	.....0	....(711,909)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2017.	09/21/2018.	09/21/2018.	osing Purcha	.....38,591	.96,500,000	2604.88.....	....(2,914,392)	.....0	..(12,533,971)	.....0	.....(12,533,971)	...	....3,377,941	.....0	.....0	..(9,619,579)	.....0	.....0	0001.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	.....5,382	.13,270,000	2596.04.....	.....(228,412)	.....0	....(1,312,777)	.....0	.....(1,312,777)	...	.....610,732	.....0	.....0	...(1,084,365)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYJLN8C386	04/21/2017.	04/20/2018.	04/20/2018.	osing Purcha	.....50,288	118,110,000	2467.53.....	....(3,259,668)	.....0	..(10,188,852)	.....0	....(10,188,852)	...	....8,149,195	.....0	.....0	...(6,929,184)	.....0	.....0	0001.....
0439999999. Total-Written Options-Hedging Effective-Call Options and Warrants.....												(200,432,341)	.....0	(620,405,570)	.....0	..(620,405,570)	KX)	344,016,649	.....0	.....0	(419,973,235)	.....0	.....0	XXX
0499999999. Total-Written Options-Hedging Effective.....												(200,432,341)	.....0	(620,405,570)	.....0	..(620,405,570)	KX)	344,016,649	.....0	.....0	(419,973,235)	.....0	.....0	XXX
0789999999. Total-Written Options-Call Options and Warrants.....												(200,432,341)	.....0	(620,405,570)	.....0	..(620,405,570)	KX)	344,016,649	.....0	.....0	(419,973,235)	.....0	.....0	XXX
0849999999. Total-Written Options.....												(200,432,341)	.....0	(620,405,570)	.....0	..(620,405,570)	KX)	344,016,649	.....0	.....0	(419,973,235)	.....0	.....0	XXX
1399999999. Total-Hedging Effective.....												221,242,735	.....0	.405,445,295	.....0	..405,445,295	KX)	(149,239,850)	.....0	.....0	184,202,551	.....0	.....0	XXX
1449999999. TOTAL.....												221,242,735	.....0	.405,445,295	.....0	..405,445,295	KX)	(149,239,850)	.....0	.....0	184,202,551	.....0	.....0	XXX

E19.19

(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 12/31/2018 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	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

MESH.....	.....72	3,480,480	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	NYF.....	549300UF4R84F48NCH34	12/06/2018.	.....983.8000	.....966.8000	.....701,452	.....701,452	.....(61,200)	.....0	.....0	.....0	.....(61,200)	.....187,200	.....0001	.....50
RTYH.....	.....47	3,170,150	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	NYF.....	549300UF4R84F48NCH34	12/06/2018.	.....1,486.4000	.....1,349.0000	.....457,893	.....457,893	.....(322,890)	.....0	.....0	.....0	.....(322,890)	.....166,850	.....0001	.....50
ESH9.....	.....358	#####	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018.	.....2,706.0000	.....2,505.2000	...3,487,777	...3,487,777	..(3,594,320)	.....0	.....0	.....0	..(3,594,320)	...2,148,000	.....0001	.....50
ESH9.....	.....16	2,004,160	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018.	.....2,706.0000	.....2,505.2000	.....155,878	.....155,878	.....(160,640)	.....0	.....0	.....0	.....(160,640)	.....96,000	.....0001	.....50
ESH9.....	.....20	2,505,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/11/2018.	.....2,675.0000	.....2,505.2000	.....194,848	.....194,848	.....(169,800)	.....0	.....0	.....0	.....(169,800)	.....120,000	.....0001	.....50
ESH9.....	.....16	2,004,160	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/19/2018.	.....2,567.2500	.....2,505.2000	.....155,878	.....155,878	.....(49,640)	.....0	.....0	.....0	.....(49,640)	.....96,000	.....0001	.....50
ESH9.....	.....21	2,630,460	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/26/2018.	.....2,426.0000	.....2,505.2000	.....204,590	.....204,590	.....83,160	.....0	.....0	.....0	.....83,160	.....126,000	.....0001	.....50
ESH9.....	.....12	1,503,120	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/26/2018.	.....2,426.2500	.....2,505.2000	.....116,909	.....116,909	.....47,370	.....0	.....0	.....0	.....47,370	.....72,000	.....0001	.....50
ESH9.....	.....50	6,263,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/27/2018.	.....2,471.0000	.....2,505.2000	.....487,120	.....487,120	.....85,500	.....0	.....0	.....0	.....85,500	.....300,000	.....0001	.....50
ESH9.....	.....100	#####	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/28/2018.	.....2,483.4800	.....2,505.2000	.....974,239	.....974,239	.....108,600	.....0	.....0	.....0	.....108,600	.....600,000	.....0001	.....50
1279999999. Total-Long Futures-Hedging Effective.....													.....6,936,585	.....6,936,585	.....(4,033,860)	.....0	.....0	.....0	.....(4,033,860)	.....3,912,050	XXX	XXX
1329999999. Total-Long Futures.....													.....6,936,585	.....6,936,585	.....(4,033,860)	.....0	.....0	.....0	.....(4,033,860)	.....3,912,050	XXX	XXX
1399999999. Total-Hedging Effective.....													.....6,936,585	.....6,936,585	.....(4,033,860)	.....0	.....0	.....0	.....(4,033,860)	.....3,912,050	XXX	XXX
1449999999. TOTAL.....													.....6,936,585	.....6,936,585	.....(4,033,860)	.....0	.....0	.....0	.....(4,033,860)	.....3,912,050	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	....1,375,880	....5,273,755	..10,970,445
Total Net Cash Deposits.....	....1,375,880	....5,273,755	..10,970,445

(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 12/31/2018 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20									
																16	17	18										
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point									
Long Futures																												
Hedging Effective																												
MESH.....	8	480,480	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,126.8000	01/04/2018	.....	1,201.2000	Closing Sale.....	.....	29,760	.....	29,760	.....	0	.....	0	.....	0001	.....	50
MESH.....	7	424,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,126.8000	01/05/2018	.....	1,212.0000	Closing Sale.....	.....	29,820	.....	29,820	.....	0	.....	0	.....	0001	.....	50
MESH.....	2	122,800	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,128.3000	01/16/2018	.....	1,228.0000	Closing Sale.....	.....	9,970	.....	9,970	.....	0	.....	0	.....	0001	.....	50
MESH.....	3	184,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,126.8000	01/16/2018	.....	1,228.0000	Closing Sale.....	.....	15,180	.....	15,180	.....	0	.....	0	.....	0001	.....	50
MESH.....	3	181,410	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,128.3000	02/06/2018	.....	1,209.4000	Closing Sale.....	.....	12,165	.....	12,165	.....	0	.....	0	.....	0001	.....	50
MESH.....	2	120,940	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,132.1000	02/06/2018	.....	1,209.4000	Closing Sale.....	.....	7,730	.....	7,730	.....	0	.....	0	.....	0001	.....	50
MESH.....	15	855,750	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/09/2018	.....	1,113.4000	02/09/2018	.....	1,141.0000	Closing Sale.....	.....	20,700	.....	20,700	.....	0	.....	0	.....	0001	.....	50
MESH.....	12	701,160	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,132.1000	02/12/2018	.....	1,168.6000	Closing Sale.....	.....	21,900	.....	21,900	.....	0	.....	0	.....	0001	.....	50
MESH.....	17	1,036,150	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,132.1000	02/15/2018	.....	1,219.0000	Closing Sale.....	.....	73,865	.....	73,865	.....	0	.....	0	.....	0001	.....	50
MESH.....	8	487,600	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,132.3000	02/15/2018	.....	1,219.0000	Closing Sale.....	.....	34,680	.....	34,680	.....	0	.....	0	.....	0001	.....	50
MESH.....	3	177,750	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,132.3000	03/05/2018	.....	1,185.0000	Closing Sale.....	.....	7,905	.....	7,905	.....	0	.....	0	.....	0001	.....	50
MESH.....	3	177,750	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,132.4000	03/05/2018	.....	1,185.0000	Closing Sale.....	.....	7,890	.....	7,890	.....	0	.....	0	.....	0001	.....	50
MESH.....	1	59,250	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	01/23/2018	.....	1,250.2000	03/05/2018	.....	1,185.0000	Closing Sale.....	.....	(3,260)	.....	(3,260)	.....	0	.....	0	.....	0001	.....	50
MESH.....	5	303,275	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	01/23/2018	.....	1,250.2000	03/09/2018	.....	1,213.1000	Closing Sale.....	.....	(9,275)	.....	(9,275)	.....	0	.....	0	.....	0001	.....	50
MESH.....	2	121,310	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/05/2018	.....	1,174.2000	03/09/2018	.....	1,213.1000	Closing Sale.....	.....	3,890	.....	3,890	.....	0	.....	0	.....	0001	.....	50
MESH.....	2	121,310	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/05/2018	.....	1,174.1000	03/09/2018	.....	1,213.1000	Closing Sale.....	.....	3,900	.....	3,900	.....	0	.....	0	.....	0001	.....	50
MESH.....	8	486,400	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/05/2018	.....	1,174.3000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	16,680	.....	16,680	.....	0	.....	0	.....	0001	.....	50
MESH.....	4	243,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/05/2018	.....	1,174.2000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	8,360	.....	8,360	.....	0	.....	0	.....	0001	.....	50
MESH.....	25	1,520,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/09/2018	.....	1,113.4000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	128,250	.....	128,250	.....	0	.....	0	.....	0001	.....	50
MESH.....	20	1,216,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/27/2018	.....	1,198.7000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	17,300	.....	17,300	.....	0	.....	0	.....	0001	.....	50
MESH.....	8	486,400	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/28/2018	.....	1,190.0000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	10,400	.....	10,400	.....	0	.....	0	.....	0001	.....	50
MESH.....	4	243,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/05/2018	.....	1,174.4000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	8,320	.....	8,320	.....	0	.....	0	.....	0001	.....	50
MESH.....	7	425,600	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	03/01/2018	.....	1,173.0000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	15,050	.....	15,050	.....	0	.....	0	.....	0001	.....	50
MESH.....	9	547,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,215.9000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	45	.....	45	.....	0	.....	0	.....	0001	.....	50
MESH.....	59	3,587,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,216.0000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	0	.....	0	.....	0	.....	0	.....	0001	.....	50
MESH.....	76	4,620,800	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.6000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	(6,080)	.....	(6,080)	.....	0	.....	0	.....	0001	.....	50
MESH.....	2	121,600	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,215.8000	03/14/2018	.....	1,216.0000	Closing Sale.....	.....	20	.....	20	.....	0	.....	0	.....	0001	.....	50
MESM.....	20	1,185,600	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.0000	03/27/2018	.....	1,185.6000	Closing Sale.....	.....	(31,400)	.....	(31,400)	.....	0	.....	0	.....	0001	.....	50
MESM.....	3	177,915	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.0000	03/29/2018	.....	1,186.1000	Closing Sale.....	.....	(4,635)	.....	(4,635)	.....	0	.....	0	.....	0001	.....	50
MESM.....	5	296,550	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.0000	03/29/2018	.....	1,186.2000	Closing Sale.....	.....	(7,700)	.....	(7,700)	.....	0	.....	0	.....	0001	.....	50
MESM.....	10	592,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.0000	04/05/2018	.....	1,184.0000	Closing Sale.....	.....	(16,500)	.....	(16,500)	.....	0	.....	0	.....	0001	.....	50
MESM.....	5	294,825	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.0000	04/11/2018	.....	1,179.3000	Closing Sale.....	.....	(9,425)	.....	(9,425)	.....	0	.....	0	.....	0001	.....	50
MESM.....	7	403,935	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....	1,217.0000	05/10/2018	.....	1,154.1000	Closing Sale.....	.....	(22,015)	.....	(22,015)	.....	0	.....	0	.....	0001	.....	50
MESM.....	26	1,477,840	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equ																						

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20									
															16	17	18											
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point									
MESM.....	8	454,720	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	05/07/2018	.....	1,130.0000	06/11/2018	.....	1,136.8000	Closing Sale.....	.....	2,720	.....	2,720	.....	0	.....	0	.....	0001	.....	50
MESM.....	3	170,535	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	05/07/2018	.....	1,130.0000	06/11/2018	.....	1,136.9000	Closing Sale.....	.....	1,035	.....	1,035	.....	0	.....	0	.....	0001	.....	50
MESM.....	16	909,520	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	05/22/2018	.....	1,141.5000	06/11/2018	.....	1,136.9000	Closing Sale.....	.....	(3,680)	.....	(3,680)	.....	0	.....	0	.....	0001	.....	50
MESM.....	11	625,295	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	05/23/2018	.....	1,129.0000	06/11/2018	.....	1,136.9000	Closing Sale.....	.....	4,345	.....	4,345	.....	0	.....	0	.....	0001	.....	50
MESU.....	20	1,038,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.8000	06/27/2018	.....	1,038.0000	Closing Sale.....	.....	(92,800)	.....	(92,800)	.....	0	.....	0	.....	0001	.....	50
MESU.....	20	1,045,100	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.8000	06/28/2018	.....	1,045.1000	Closing Sale.....	.....	(85,700)	.....	(85,700)	.....	0	.....	0	.....	0001	.....	50
MESU.....	20	1,051,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.8000	07/06/2018	.....	1,051.0000	Closing Sale.....	.....	(79,800)	.....	(79,800)	.....	0	.....	0	.....	0001	.....	50
MESU.....	40	2,030,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.8000	08/15/2018	.....	1,015.0000	Closing Sale.....	.....	(231,600)	.....	(231,600)	.....	0	.....	0	.....	0001	.....	50
MESU.....	20	1,021,500	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.8000	08/16/2018	.....	1,021.5000	Closing Sale.....	.....	(109,300)	.....	(109,300)	.....	0	.....	0	.....	0001	.....	50
MESU.....	8	400,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/14/2018	.....	1,121.0000	09/11/2018	.....	1,000.0000	Closing Sale.....	.....	(48,400)	.....	(48,400)	.....	0	.....	0	.....	0001	.....	50
MESU.....	11	550,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/21/2018	.....	1,066.0000	09/11/2018	.....	1,000.0000	Closing Sale.....	.....	(36,300)	.....	(36,300)	.....	0	.....	0	.....	0001	.....	50
MESU.....	20	999,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.9000	09/11/2018	.....	999.0000	Closing Sale.....	.....	(131,900)	.....	(131,900)	.....	0	.....	0	.....	0001	.....	50
MESU.....	10	500,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.9000	09/11/2018	.....	1,000.0000	Closing Sale.....	.....	(65,450)	.....	(65,450)	.....	0	.....	0	.....	0001	.....	50
MESU.....	12	600,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....	1,130.8000	09/11/2018	.....	1,000.0000	Closing Sale.....	.....	(78,480)	.....	(78,480)	.....	0	.....	0	.....	0001	.....	50
MESU.....	25	1,250,000	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	08/29/2018	.....	1,075.0000	09/11/2018	.....	1,000.0000	Closing Sale.....	.....	(93,750)	.....	(93,750)	.....	0	.....	0	.....	0001	.....	50
MESZ.....	2	101,340	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....	1,003.0000	10/04/2018	.....	1,013.4000	Closing Sale.....	.....	1,040	.....	1,040	.....	0	.....	0	.....	0001	.....	50
MESZ.....	12	607,980	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....	1,003.0000	10/04/2018	.....	1,013.3000	Closing Sale.....	.....	6,180	.....	6,180	.....	0	.....	0	.....	0001	.....	50
MESZ.....	52	2,551,380	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....	1,003.0000	12/06/2018	.....	981.3000	Closing Sale.....	.....	(56,420)	.....	(56,420)	.....	0	.....	0	.....	0001	.....	50
MESZ.....	20	981,300	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/28/2018	.....	1,049.5000	12/06/2018	.....	981.3000	Closing Sale.....	.....	(68,200)	.....	(68,200)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	10	791,750	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,528.0000	01/11/2018	.....	1,583.5000	Closing Sale.....	.....	27,750	.....	27,750	.....	0	.....	0	.....	0001	.....	50
RTAH.....	5	400,500	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,528.0000	01/16/2018	.....	1,602.0000	Closing Sale.....	.....	18,500	.....	18,500	.....	0	.....	0	.....	0001	.....	50
RTAH.....	7	561,400	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,528.0000	01/23/2018	.....	1,604.0000	Closing Sale.....	.....	26,600	.....	26,600	.....	0	.....	0	.....	0001	.....	50
RTAH.....	25	1,838,750	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/09/2018	.....	1,438.0000	02/09/2018	.....	1,471.0000	Closing Sale.....	.....	41,250	.....	41,250	.....	0	.....	0	.....	0001	.....	50
RTAH.....	10	748,700	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,528.0000	02/12/2018	.....	1,497.4000	Closing Sale.....	.....	(15,300)	.....	(15,300)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	2	153,600	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,528.0000	02/15/2018	.....	1,536.0000	Closing Sale.....	.....	800	.....	800	.....	0	.....	0	.....	0001	.....	50
RTAH.....	16	1,228,800	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/13/2017	.....	1,528.4500	02/15/2018	.....	1,536.0000	Closing Sale.....	.....	6,040	.....	6,040	.....	0	.....	0	.....	0001	.....	50
RTAH.....	3	230,400	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/28/2017	.....	1,549.2000	02/15/2018	.....	1,536.0000	Closing Sale.....	.....	(1,980)	.....	(1,980)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	4	306,400	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	12/28/2017	.....	1,549.2000	03/05/2018	.....	1,532.0000	Closing Sale.....	.....	(3,440)	.....	(3,440)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	7	536,200	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	01/17/2018	.....	1,580.6000	03/05/2018	.....	1,532.0000	Closing Sale.....	.....	(17,010)	.....	(17,010)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	5	383,000	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	01/29/2018	.....	1,600.0000	03/05/2018	.....	1,532.0000	Closing Sale.....	.....	(17,000)	.....	(17,000)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	1	76,600	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/01/2018	.....	1,570.4000	03/05/2018	.....	1,532.0000	Closing Sale.....	.....	(1,920)	.....	(1,920)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	5	386,750	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF4R84F48NCH34	02/01/2018	.....	1,570.4000	03/05/2018	.....	1,547.0000	Closing Sale.....	.....	(5,850)	.....	(5,850)	.....	0	.....	0	.....	0001	.....	50
RTAH.....	3	235,350	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	NYF.....	549300UF																			

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAM.....	3	230,745	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	03/27/2018	.....1,538.3000	Closing Sale.....	.....(7,755)	.....(7,755)	.....0	.....0001	.....50
RTAM.....	3	230,760	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	03/27/2018	.....1,538.4000	Closing Sale.....	.....(7,740)	.....(7,740)	.....0	.....0001	.....50
RTAM.....	7	538,440	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	03/29/2018	.....1,538.4000	Closing Sale.....	.....(18,060)	.....(18,060)	.....0	.....0001	.....50
RTAM.....	16	1,230,400	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	04/05/2018	.....1,538.0000	Closing Sale.....	.....(41,600)	.....(41,600)	.....0	.....0001	.....50
RTAM.....	6	464,100	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	04/11/2018	.....1,547.0000	Closing Sale.....	.....(12,900)	.....(12,900)	.....0	.....0001	.....50
RTAM.....	12	951,000	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	04/18/2018	.....1,585.0000	Closing Sale.....	.....(3,000)	.....(3,000)	.....0	.....0001	.....50
RTAM.....	2	155,900	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/14/2018	.....1,590.0000	04/26/2018	.....1,559.0000	Closing Sale.....	.....(3,100)	.....(3,100)	.....0	.....0001	.....50
RTAM.....	8	623,600	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/22/2018	.....1,565.0000	04/26/2018	.....1,559.0000	Closing Sale.....	.....(2,400)	.....(2,400)	.....0	.....0001	.....50
RTAM.....	7	550,725	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/22/2018	.....1,565.0000	05/07/2018	.....1,573.5000	Closing Sale.....	.....2,975	.....2,975	.....0	.....0001	.....50
RTAM.....	4	314,700	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/23/2018	.....1,513.7000	05/07/2018	.....1,573.5000	Closing Sale.....	.....11,960	.....11,960	.....0	.....0001	.....50
RTAM.....	9	719,550	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/23/2018	.....1,513.7000	05/10/2018	.....1,599.0000	Closing Sale.....	.....38,385	.....38,385	.....0	.....0001	.....50
RTAM.....	1	79,950	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/28/2018	.....1,515.0000	05/10/2018	.....1,599.0000	Closing Sale.....	.....4,200	.....4,200	.....0	.....0001	.....50
RTAM.....	9	736,830	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	03/28/2018	.....1,515.0000	05/22/2018	.....1,637.4000	Closing Sale.....	.....55,080	.....55,080	.....0	.....0001	.....50
RTAM.....	4	327,480	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/02/2018	.....1,502.0000	05/22/2018	.....1,637.4000	Closing Sale.....	.....27,080	.....27,080	.....0	.....0001	.....50
RTAM.....	12	991,800	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/02/2018	.....1,502.0000	06/04/2018	.....1,653.0000	Closing Sale.....	.....90,600	.....90,600	.....0	.....0001	.....50
RTAM.....	4	335,400	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/02/2018	.....1,502.0000	06/11/2018	.....1,677.0000	Closing Sale.....	.....35,000	.....35,000	.....0	.....0001	.....50
RTAM.....	6	503,100	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/06/2018	.....1,526.2000	06/11/2018	.....1,677.0000	Closing Sale.....	.....45,240	.....45,240	.....0	.....0001	.....50
RTAM.....	9	754,650	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/20/2018	.....1,572.0000	06/11/2018	.....1,677.0000	Closing Sale.....	.....47,250	.....47,250	.....0	.....0001	.....50
RTAM.....	14	1,173,900	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/25/2018	.....1,546.0000	06/11/2018	.....1,677.0000	Closing Sale.....	.....91,700	.....91,700	.....0	.....0001	.....50
RTAM.....	10	838,500	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/27/2018	.....1,558.0000	06/11/2018	.....1,677.0000	Closing Sale.....	.....59,500	.....59,500	.....0	.....0001	.....50
RTAM.....	4	335,400	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	04/30/2018	.....1,542.2000	06/11/2018	.....1,677.0000	Closing Sale.....	.....26,960	.....26,960	.....0	.....0001	.....50
RTAM.....	6	503,100	RUSSELL 2000 MINI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	NYF.....	549300UF4R84F48NCH34	05/23/2018	.....1,624.0000	06/11/2018	.....1,677.0000	Closing Sale.....	.....15,900	.....15,900	.....0	.....0001	.....50
RTYU.....	10	850,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	06/21/2018	.....1,701.0000	Closing Sale.....	.....9,350	.....9,350	.....0	.....0001	.....50
RTYU.....	7	589,820	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	07/06/2018	.....1,685.2000	Closing Sale.....	.....1,015	.....1,015	.....0	.....0001	.....50
RTYU.....	5	426,450	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	07/09/2018	.....1,705.8000	Closing Sale.....	.....5,875	.....5,875	.....0	.....0001	.....50
RTYU.....	7	593,600	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	08/14/2018	.....1,696.0000	Closing Sale.....	.....4,795	.....4,795	.....0	.....0001	.....50
RTYU.....	3	259,830	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	08/27/2018	.....1,732.2000	Closing Sale.....	.....7,485	.....7,485	.....0	.....0001	.....50
RTYU.....	11	952,655	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	08/27/2018	.....1,732.1000	Closing Sale.....	.....27,390	.....27,390	.....0	.....0001	.....50
RTYU.....	6	519,600	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	08/27/2018	.....1,732.0000	Closing Sale.....	.....14,910	.....14,910	.....0	.....0001	.....50
RTYU.....	4	343,940	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/11/2018	.....1,682.3000	09/11/2018	.....1,719.7000	Closing Sale.....	.....7,480	.....7,480	.....0	.....0001	.....50
RTYU.....	13	1,117,805	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/25/2018	.....1,666.5000	09/11/2018	.....1,719.7000	Closing Sale.....	.....34,580	.....34,580	.....0	.....0001	.....50
RTYU.....	6	515,910	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	06/27/2018	.....1,643.6000	09/11/2018	.....1,719.7000	Closing Sale.....	.....22,830	.....22,830	.....0	.....0001	.....50
RTYU.....	9	773,865	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	07/25/2018	.....1,683.5000	09/11/2018	.....1,719.7000	Closing Sale.....	.....16,290	.....16,290	.....0	.....0001	.....50
RTYU.....	7	601,895	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	07/27/2018	.....1,664.2000	09/11/2018	.....1,719.7000	Closing Sale.....	.....19,425	.....19,425	.....0	.....0001	.....50
RTYU.....	8	687,880	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	NYF.....	549300UF4R84F48NCH34	08/16/2018	.....1,683.5000	09/11/2018	.....1,719.7000	Closing Sale.....	.....14,480	.....14,480	.....0	.....0001	.....50
RTYZ.....	6	502,380	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....1,724.7500	10/03/2018	.....1,674.6000	Closing Sale.....	.....(15,045)	.....(15,045)	.....0	.....0001	.....50
RTYZ.....	25	1,951,625	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/12/2018	.....1,542.4000	10/12/2018	.....1,561.3000	Closing Sale.....	.....23,625	.....23,625	.....0	.....0001	.....50
RTYZ.....	13	1,007,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....1,724.7500	10/15/2018	.....1,550.0000	Closing Sale.....	.....(113,588)	.....(113,588)	.....0	.....0001	.....50
RTYZ.....	25	1,977,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....1,724.7500	10/16/2018	.....1,582.0000	Closing Sale.....	.....(178,438)	.....(178,438)	.....0	.....0001	.....50
RTYZ.....	3	238,695	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/11/2018	.....1,724.7500	10/16/2018	.....1,591.3000	Closing Sale.....	.....(20,018)	.....(20,018)	.....0	.....0001	.....50
RTYZ.....	3	238,695	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/13/2018	.....1,717.6000	10/16/2018	.....1,591.3000	Closing Sale.....	.....(18,945)	.....(18,945)	.....0	.....0001	.....50
RTYZ.....	8	639,400	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/13/2018	.....1,717.6000	10/16/2018	.....1,598.5000	Closing Sale.....	.....(47,640)	.....(47,640)	.....0	.....0001	.....50
RTYZ.....	3	235,710	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH										

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYZ.....1	.....78,565	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/19/2018	.....1,542.5000	10/19/2018	.....1,571.3000	Closing Sale.....	.....1,440	.....1,440	.....0	.....0	.....0001	.....50
RTYZ.....9	.....707,085	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/19/2018	.....1,542.6000	10/19/2018	.....1,571.3000	Closing Sale.....	.....12,915	.....12,915	.....0	.....0	.....0001	.....50
RTYZ.....2	.....151,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/13/2018	.....1,717.6000	10/29/2018	.....1,515.0000	Closing Sale.....	.....(20,260)	.....(20,260)	.....0	.....0	.....0001	.....50
RTYZ.....15	.....1,136,250	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	09/28/2018	.....1,699.5000	10/29/2018	.....1,515.0000	Closing Sale.....	.....(138,375)	.....(138,375)	.....0	.....0	.....0001	.....50
RTYZ.....3	.....227,250	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/02/2018	.....1,656.8000	10/29/2018	.....1,515.0000	Closing Sale.....	.....(21,270)	.....(21,270)	.....0	.....0	.....0001	.....50
RTYZ.....7	.....532,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/02/2018	.....1,675.9000	10/31/2018	.....1,520.0000	Closing Sale.....	.....(54,565)	.....(54,565)	.....0	.....0	.....0001	.....50
RTYZ.....1	.....76,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/02/2018	.....1,676.0000	10/31/2018	.....1,520.0000	Closing Sale.....	.....(7,800)	.....(7,800)	.....0	.....0	.....0001	.....50
RTYZ.....7	.....532,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/02/2018	.....1,656.8000	10/31/2018	.....1,520.0000	Closing Sale.....	.....(47,880)	.....(47,880)	.....0	.....0	.....0001	.....50
RTYZ.....5	.....380,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/04/2018	.....1,651.0000	10/31/2018	.....1,520.0000	Closing Sale.....	.....(32,750)	.....(32,750)	.....0	.....0	.....0001	.....50
RTYZ.....2	.....157,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/04/2018	.....1,663.9000	11/07/2018	.....1,575.0000	Closing Sale.....	.....(8,890)	.....(8,890)	.....0	.....0	.....0001	.....50
RTYZ.....4	.....315,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/04/2018	.....1,651.0000	11/07/2018	.....1,575.0000	Closing Sale.....	.....(15,200)	.....(15,200)	.....0	.....0	.....0001	.....50
RTYZ.....11	.....866,250	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/05/2018	.....1,639.0000	11/07/2018	.....1,575.0000	Closing Sale.....	.....(35,200)	.....(35,200)	.....0	.....0	.....0001	.....50
RTYZ.....3	.....236,250	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/10/2018	.....1,579.0000	11/07/2018	.....1,575.0000	Closing Sale.....	.....(600)	.....(600)	.....0	.....0	.....0001	.....50
RTYZ.....15	.....1,148,400	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/10/2018	.....1,579.0000	11/14/2018	.....1,531.2000	Closing Sale.....	.....(35,850)	.....(35,850)	.....0	.....0	.....0001	.....50
RTYZ.....10	.....765,600	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	11/14/2018	.....1,503.2000	11/14/2018	.....1,531.2000	Closing Sale.....	.....14,000	.....14,000	.....0	.....0	.....0001	.....50
RTYZ.....7	.....533,400	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/10/2018	.....1,606.0000	11/15/2018	.....1,524.0000	Closing Sale.....	.....(28,700)	.....(28,700)	.....0	.....0	.....0001	.....50
RTYZ.....7	.....533,400	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/10/2018	.....1,579.0000	11/15/2018	.....1,524.0000	Closing Sale.....	.....(19,250)	.....(19,250)	.....0	.....0	.....0001	.....50
RTYZ.....15	.....1,131,375	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/10/2018	.....1,606.0000	11/26/2018	.....1,508.5000	Closing Sale.....	.....(73,125)	.....(73,125)	.....0	.....0	.....0001	.....50
RTYZ.....2	.....150,850	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/11/2018	.....1,555.0000	11/26/2018	.....1,508.5000	Closing Sale.....	.....(4,650)	.....(4,650)	.....0	.....0	.....0001	.....50
RTYZ.....23	.....1,704,185	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/11/2018	.....1,555.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(84,065)	.....(84,065)	.....0	.....0	.....0001	.....50
RTYZ.....25	.....1,852,375	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/18/2018	.....1,583.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(126,375)	.....(126,375)	.....0	.....0	.....0001	.....50
RTYZ.....11	.....815,045	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/18/2018	.....1,572.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(49,555)	.....(49,555)	.....0	.....0	.....0001	.....50
RTYZ.....18	.....1,333,710	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/18/2018	.....1,556.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(66,690)	.....(66,690)	.....0	.....0	.....0001	.....50
RTYZ.....2	.....148,190	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/19/2018	.....1,542.8000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(6,090)	.....(6,090)	.....0	.....0	.....0001	.....50
RTYZ.....15	.....1,111,425	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	10/19/2018	.....1,542.7000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(45,600)	.....(45,600)	.....0	.....0	.....0001	.....50
RTYZ.....10	.....740,950	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	11/06/2018	.....1,552.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(35,050)	.....(35,050)	.....0	.....0	.....0001	.....50
RTYZ.....9	.....666,855	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	11/09/2018	.....1,565.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(37,395)	.....(37,395)	.....0	.....0	.....0001	.....50
RTYZ.....25	.....1,852,375	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	11/12/2018	.....1,531.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(61,375)	.....(61,375)	.....0	.....0	.....0001	.....50
RTYZ.....20	.....1,481,900	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	11/09/2018	.....1,552.0000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(70,100)	.....(70,100)	.....0	.....0	.....0001	.....50
RTYZ.....19	.....1,407,805	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	NYF.....	549300UF4R84F48NCH34	11/09/2018	.....1,566.5000	12/06/2018	.....1,481.9000	Closing Sale.....	.....(80,370)	.....(80,370)	.....0	.....0	.....0001	.....50
RTYH.....30	.....2,181,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	NYF.....	549300UF4R84F48NCH34	12/06/2018	.....1,486.4000	12/07/2018	.....1,454.0000	Closing Sale.....	.....(48,600)	.....(48,600)	.....0	.....0	.....0001	.....50
RTYH.....50	.....3,500,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	NYF.....	549300UF4R84F48NCH34	12/06/2018	.....1,486.4000	12/17/2018	.....1,400.0000	Closing Sale.....	.....(216,000)	.....(216,000)	.....0	.....0	.....0001	.....50
RTYH.....50	.....3,267,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	NYF.....	549300UF4R84F48NCH34	12/06/2018	.....1,486.4000	12/21/2018	.....1,307.0000	Closing Sale.....	.....(448,500)	.....(448,500)	.....0	.....0	.....0001	.....50
ESH8.....30	.....4,088,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/04/2018	.....2,725.5000	Closing Sale.....	.....91,800	.....91,800	.....0	.....0	.....0001	.....50
ESH8.....6	.....822,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/05/2018	.....2,741.0000	Closing Sale.....	.....23,010	.....23,010	.....0	.....0	.....0001	.....50
ESH8.....15	.....2,073,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/11/2018	.....2,764.5000	Closing Sale.....	.....75,150	.....75,150	.....0	.....0	.....0001	.....50
ESH8.....25	.....3,503,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/16/2018	.....2,803.0000	Closing Sale.....	.....173,375	.....173,375	.....0	.....0	.....0001	.....50
ESH8.....5	.....702,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/16/2018	.....2,808.0000	Closing Sale.....	.....35,925	.....35,925	.....0	.....0	.....0001	.....50
ESH8.....5	.....702,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/16/2018	.....2,808.0000	Closing Sale.....	.....35,925	.....35,925	.....0	.....0	.....0001	.....50
ESH8.....40	.....5,676,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/23/2018	.....2,838.0000	Closing Sale.....	.....347,400	.....347,400	.....0	.....0	.....0001	.....50
ESH8.....6	.....851,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	01/23/2018	.....2,838.0000	Closing Sale.....	.....52,110	.....52,110	.....0	.....0	.....0001	.....50
ESH8.....11	.....1,440,450	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	02/09/2018	.....2,619.0000	Closing Sale.....	.....(24,915)	.....(24,915)	.....0	.....0	.....0001	.....50
ESH8.....9	.....1,178,663	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	.....2,664.3000	02/09/2018	.....2,619.2500	Closing Sale.....	.....(20,273)	.....(20,273)	.....0	.....0	.....0001	.....50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH8.....	50	6,487,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/09/2018	02/09/2018	2,595.0000	Closing Sale.....	117,500	117,500	0	0	0001	50
ESH8.....	10	1,303,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	02/09/2018	2,607.0000	Closing Sale.....	(28,650)	(28,650)	0	0	0001	50
ESH8.....	50	6,662,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	02/12/2018	2,665.0000	Closing Sale.....	1,750	1,750	0	0	0001	50
ESH8.....	10	1,321,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	02/13/2018	2,643.0000	Closing Sale.....	(10,650)	(10,650)	0	0	0001	50
ESH8.....	9	1,227,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	02/15/2018	2,727.5000	Closing Sale.....	28,440	28,440	0	0	0001	50
ESH8.....	16	2,182,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/28/2017	02/15/2018	2,727.5000	Closing Sale.....	33,600	33,600	0	0	0001	50
ESH8.....	14	1,897,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/28/2017	02/15/2018	2,711.0000	Closing Sale.....	17,850	17,850	0	0	0001	50
ESH8.....	11	1,491,050	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	01/17/2018	02/15/2018	2,711.0000	Closing Sale.....	(41,800)	(41,800)	0	0	0001	50
ESH8.....	15	2,045,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	02/15/2018	2,727.5000	Closing Sale.....	47,400	47,400	0	0	0001	50
ESH8.....	14	1,940,925	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	01/17/2018	02/26/2018	2,772.7500	Closing Sale.....	(9,975)	(9,975)	0	0	0001	50
ESH8.....	15	2,079,563	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	01/29/2018	02/16/2018	2,772.7500	Closing Sale.....	(60,938)	(60,938)	0	0	0001	50
ESH8.....	16	2,218,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/01/2018	02/26/2018	2,772.7500	Closing Sale.....	(36,400)	(36,400)	0	0	0001	50
ESH8.....	9	1,210,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/01/2018	03/05/2018	2,691.0000	Closing Sale.....	(57,263)	(57,263)	0	0	0001	50
ESH8.....	11	1,492,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/05/2018	2,714.0000	Closing Sale.....	(4,125)	(4,125)	0	0	0001	50
ESH8.....	8	1,088,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/05/2018	2,722.0000	Closing Sale.....	200	200	0	0	0001	50
ESH8.....	36	4,843,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/05/2018	2,691.0000	Closing Sale.....	49,950	49,950	0	0	0001	50
ESH8.....	14	1,899,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/05/2018	2,714.0000	Closing Sale.....	35,525	35,525	0	0	0001	50
ESH8.....	6	816,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	03/05/2018	2,722.0000	Closing Sale.....	17,310	17,310	0	0	0001	50
ESH8.....	20	2,755,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/09/2018	2,755.5000	Closing Sale.....	34,000	34,000	0	0	0001	50
ESH8.....	1	138,050	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/09/2018	2,761.0000	Closing Sale.....	1,975	1,975	0	0	0001	50
ESH8.....	11	1,518,550	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/08/2018	03/09/2018	2,761.0000	Closing Sale.....	91,850	91,850	0	0	0001	50
ESH8.....	10	1,385,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/08/2018	03/09/2018	2,770.0000	Closing Sale.....	88,000	88,000	0	0	0001	50
ESH8.....	50	6,874,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/08/2018	03/15/2018	2,749.7000	Closing Sale.....	299,250	299,250	0	0	0001	50
ESH8.....	29	3,987,065	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/08/2018	03/15/2018	2,749.7000	Closing Sale.....	225,765	225,765	0	0	0001	50
ESH8.....	20	2,749,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/27/2018	03/15/2018	2,749.7000	Closing Sale.....	2,700	2,700	0	0	0001	50
ESH8.....	30	4,124,550	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/28/2018	03/15/2018	2,749.7000	Closing Sale.....	27,300	27,300	0	0	0001	50
ESH8.....	50	6,874,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/01/2018	03/15/2018	2,749.7000	Closing Sale.....	164,250	164,250	0	0	0001	50
ESH8.....	50	6,874,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/01/2018	03/15/2018	2,749.7000	Closing Sale.....	194,250	194,250	0	0	0001	50
ESH8.....	50	6,874,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/14/2018	03/15/2018	2,749.7000	Closing Sale.....	(2,000)	(2,000)	0	0	0001	50
ESH8.....	56	7,699,160	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/12/2017	03/15/2018	2,749.7000	Closing Sale.....	239,120	239,120	0	0	0001	50
ESH8.....	12	1,649,820	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/19/2017	03/15/2018	2,749.7000	Closing Sale.....	35,220	35,220	0	0	0001	50
ESH8.....	10	1,374,850	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	01/17/2018	03/15/2018	2,749.7000	Closing Sale.....	(18,650)	(18,650)	0	0	0001	50
ESH8.....	8	1,099,880	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/15/2018	2,749.7000	Closing Sale.....	11,280	11,280	0	0	0001	50
ESH8.....	10	1,374,850	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/05/2018	03/15/2018	2,749.7000	Closing Sale.....	43,225	43,225	0	0	0001	50
ESH8.....	20	2,749,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/27/2018	03/15/2018	2,749.7000	Closing Sale.....	2,700	2,700	0	0	0001	50
ESH8.....	17	2,337,245	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	02/28/2018	03/15/2018	2,749.7000	Closing Sale.....	15,470	15,470	0	0	0001	50
ESH8.....	13	1,787,305	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/01/2018	03/15/2018	2,749.7000	Closing Sale.....	52,942	52,943	0	0	0001	50
ESH8.....	25	3,437,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/16/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/14/2018	03/15/2018	2,749.7000	Closing Sale.....	(1,000)	(1,000)	0	0	0001	50
ESM8.....	20	2,758,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	03/16/2018	2,758.0000	Closing Sale.....	4,300	4,300	0	0	0001	50
ESM8.....	20	2,758,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	03/16/2018	2,758.0000	Closing Sale.....	4,300	4,300	0	0	0001	50
ESM8.....	40	5,250,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	03/26/2018	2,625.0000	Closing Sale.....	(257,400)	(257,400)	0	0	0001	50
ESM8.....	75	9,963,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	03/27/2018	2,657.0000	Closing Sale.....	(362,625)	(362,625)	0	0	0001	50
ESM8.....	38	5,053,050	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	03/27/2018	2,659.5000	Closing Sale.....	(178,980)	(178,980)	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM8.....	40	5,238,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	03/29/2018	Closing Sale.....	(269,400)	(269,400)	0	0	0001	50
ESM8.....	10	1,322,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	03/29/2018	Closing Sale.....	(54,850)	(54,850)	0	0	0001	50
ESM8.....	40	5,288,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/29/2018	2,639.0000	03/29/2018	Closing Sale.....	10,000	10,000	0	0	0001	50
ESM8.....	5	661,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	03/29/2018	Closing Sale.....	(27,425)	(27,425)	0	0	0001	50
ESM8.....	50	6,655,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	04/05/2018	Closing Sale.....	(229,250)	(229,250)	0	0	0001	50
ESM8.....	35	4,634,438	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/09/2018	2,612.5000	2,648.2500	Closing Sale.....	62,563	62,563	0	0	0001	50
ESM8.....	38	5,031,675	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	04/10/2018	Closing Sale.....	(200,355)	(200,355)	0	0	0001	50
ESM8.....	6	796,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	04/11/2018	Closing Sale.....	(29,610)	(29,610)	0	0	0001	50
ESM8.....	12	1,593,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/22/2018	2,668.0000	04/11/2018	Closing Sale.....	(7,800)	(7,800)	0	0	0001	50
ESM8.....	50	6,772,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/22/2018	2,668.0000	04/18/2018	Closing Sale.....	102,500	102,500	0	0	0001	50
ESM8.....	46	6,078,900	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/25/2018	2,615.0000	2,643.0000	Closing Sale.....	64,400	64,400	0	0	0001	50
ESM8.....	38	5,065,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/22/2018	2,668.0000	04/26/2018	Closing Sale.....	(3,800)	(3,800)	0	0	0001	50
ESM8.....	12	1,599,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/23/2018	2,590.0000	04/26/2018	Closing Sale.....	45,600	45,600	0	0	0001	50
ESM8.....	20	2,667,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	04/26/2018	Closing Sale.....	(86,450)	(86,450)	0	0	0001	50
ESM8.....	50	6,575,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/03/2018	2,596.5000	2,630.0000	Closing Sale.....	83,750	83,750	0	0	0001	50
ESM8.....	50	6,637,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/23/2018	2,590.0000	2,655.0000	Closing Sale.....	162,500	162,500	0	0	0001	50
ESM8.....	25	3,342,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/23/2018	2,590.0000	05/07/2018	Closing Sale.....	105,000	105,000	0	0	0001	50
ESM8.....	2	267,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	05/07/2018	Closing Sale.....	(7,970)	(7,970)	0	0	0001	50
ESM8.....	10	1,338,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	05/07/2018	Closing Sale.....	(38,225)	(38,225)	0	0	0001	50
ESM8.....	13	1,753,050	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/23/2018	2,590.0000	05/09/2018	Closing Sale.....	69,550	69,550	0	0	0001	50
ESM8.....	2	269,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/28/2018	2,605.0000	05/09/2018	Closing Sale.....	9,200	9,200	0	0	0001	50
ESM8.....	25	3,371,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/28/2018	2,604.2500	05/09/2018	Closing Sale.....	115,938	115,938	0	0	0001	50
ESM8.....	40	5,435,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/28/2018	2,605.0000	05/10/2018	Closing Sale.....	225,500	225,500	0	0	0001	50
ESM8.....	20	2,724,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/28/2018	2,605.0000	05/16/2018	Closing Sale.....	119,500	119,500	0	0	0001	50
ESM8.....	13	1,777,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/28/2018	2,605.0000	05/22/2018	Closing Sale.....	83,850	83,850	0	0	0001	50
ESM8.....	14	1,913,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/02/2018	2,598.0000	05/22/2018	Closing Sale.....	95,200	95,200	0	0	0001	50
ESM8.....	12	1,640,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	05/22/2018	Closing Sale.....	(11,820)	(11,820)	0	0	0001	50
ESM8.....	37	5,052,350	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/23/2018	2,712.0000	2,731.0000	Closing Sale.....	35,150	35,150	0	0	0001	50
ESM8.....	17	2,320,713	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/23/2018	2,712.0000	2,730.2500	Closing Sale.....	15,513	15,513	0	0	0001	50
ESM8.....	36	4,907,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/02/2018	2,598.0000	05/30/2018	Closing Sale.....	231,300	231,300	0	0	0001	50
ESM8.....	31	4,226,075	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/06/2018	2,618.0000	05/30/2018	Closing Sale.....	168,175	168,175	0	0	0001	50
ESM8.....	19	2,607,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/06/2018	2,618.0000	06/04/2018	Closing Sale.....	120,650	120,650	0	0	0001	50
ESM8.....	31	4,254,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/20/2018	2,668.0000	06/04/2018	Closing Sale.....	119,350	119,350	0	0	0001	50
ESM8.....	25	3,431,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	06/04/2018	Closing Sale.....	(10,875)	(10,875)	0	0	0001	50
ESM8.....	11	1,528,450	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/20/2018	2,692.0000	06/07/2018	Closing Sale.....	47,850	47,850	0	0	0001	50
ESM8.....	9	1,250,550	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/20/2018	2,668.0000	06/07/2018	Closing Sale.....	49,950	49,950	0	0	0001	50
ESM8.....	20	2,779,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/07/2018	2,773.7500	2,779.0000	Closing Sale.....	5,250	5,250	0	0	0001	50
ESM8.....	10	1,389,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	06/07/2018	Closing Sale.....	12,650	12,650	0	0	0001	50
ESM8.....	30	4,175,850	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/20/2018	2,692.0000	06/13/2018	Closing Sale.....	137,850	137,850	0	0	0001	50
ESM8.....	4	556,780	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/25/2018	2,615.0000	06/13/2018	Closing Sale.....	33,780	33,780	0	0	0001	50
ESM8.....	50	6,959,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/25/2018	2,617.5000	2,783.9000	Closing Sale.....	416,000	416,000	0	0	0001	50
ESM8.....	25	3,479,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/27/2018	2,671.0000	2,783.9000	Closing Sale.....	141,125	141,125	0	0	0001	50
ESM8.....	40	5,567,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/30/2018	2,646.7500	2,783.9000	Closing Sale.....	274,300	274,300	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESM8.....	50	6,959,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/03/2018	2,597.0000	06/13/2018	2,783.9000	Closing Sale.....	467,250	467,250	0	0	0001	50
ESM8.....	40	5,567,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/15/2018	2,706.0000	06/13/2018	2,783.9000	Closing Sale.....	155,800	155,800	0	0	0001	50
ESM8.....	3	417,585	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/23/2018	2,712.0000	06/13/2018	2,783.9000	Closing Sale.....	10,785	10,785	0	0	0001	50
ESM8.....	50	6,959,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/25/2018	2,719.5000	06/13/2018	2,783.9000	Closing Sale.....	161,000	161,000	0	0	0001	50
ESM8.....	50	6,959,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/29/2018	2,689.0000	06/13/2018	2,783.9000	Closing Sale.....	237,250	237,250	0	0	0001	50
ESM8.....	29	4,036,655	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/15/2018	2,753.7000	06/13/2018	2,783.9000	Closing Sale.....	43,790	43,790	0	0	0001	50
ESM8.....	35	4,871,825	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/22/2018	2,668.0000	06/13/2018	2,783.9000	Closing Sale.....	202,825	202,825	0	0	0001	50
ESM8.....	22	3,062,290	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/23/2018	2,590.0000	06/13/2018	2,783.9000	Closing Sale.....	213,290	213,290	0	0	0001	50
ESM8.....	10	1,391,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	03/28/2018	2,605.0000	06/13/2018	2,783.9000	Closing Sale.....	89,450	89,450	0	0	0001	50
ESM8.....	7	974,365	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/02/2018	2,598.0000	06/13/2018	2,783.9000	Closing Sale.....	65,065	65,065	0	0	0001	50
ESM8.....	25	3,479,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/20/2018	2,692.0000	06/13/2018	2,783.9000	Closing Sale.....	114,875	114,875	0	0	0001	50
ESM8.....	12	1,670,340	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/20/2018	2,668.0000	06/13/2018	2,783.9000	Closing Sale.....	69,540	69,540	0	0	0001	50
ESM8.....	15	2,087,925	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/25/2018	2,615.0000	06/13/2018	2,783.9000	Closing Sale.....	126,675	126,675	0	0	0001	50
ESM8.....	15	2,087,925	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/30/2018	2,646.7500	06/13/2018	2,783.9000	Closing Sale.....	102,863	102,863	0	0	0001	50
ESM8.....	60	8,351,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	04/19/2018	2,702.0000	06/13/2018	2,783.9000	Closing Sale.....	245,700	245,700	0	0	0001	50
ESM8.....	25	3,479,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/16/2018	2,717.2500	06/13/2018	2,783.9000	Closing Sale.....	83,313	83,313	0	0	0001	50
ESM8.....	13	1,809,535	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/23/2018	2,712.0000	06/13/2018	2,783.9000	Closing Sale.....	46,735	46,735	0	0	0001	50
ESM8.....	15	2,087,925	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/15/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	05/25/2018	2,719.0000	06/13/2018	2,783.9000	Closing Sale.....	48,675	48,675	0	0	0001	50
ESU8.....	16	2,185,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	06/27/2018	2,732.0000	Closing Sale.....	(45,360)	(45,360)	0	0	0001	50
ESU8.....	20	2,732,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/27/2018	2,711.0000	06/27/2018	2,732.0000	Closing Sale.....	21,000	21,000	0	0	0001	50
ESU8.....	20	2,733,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/27/2018	2,711.0000	06/27/2018	2,733.5000	Closing Sale.....	22,500	22,500	0	0	0001	50
ESU8.....	14	1,912,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/27/2018	2,705.0000	06/27/2018	2,732.0000	Closing Sale.....	18,900	18,900	0	0	0001	50
ESU8.....	6	819,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	06/27/2018	2,732.0000	Closing Sale.....	(17,010)	(17,010)	0	0	0001	50
ESU8.....	10	1,366,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/27/2018	2,711.0000	06/27/2018	2,732.0000	Closing Sale.....	10,500	10,500	0	0	0001	50
ESU8.....	4	546,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/27/2018	2,705.0000	06/27/2018	2,732.0000	Closing Sale.....	5,400	5,400	0	0	0001	50
ESU8.....	40	5,434,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/28/2018	2,694.0000	06/28/2018	2,717.2500	Closing Sale.....	46,500	46,500	0	0	0001	50
ESU8.....	10	1,358,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/28/2018	2,716.5000	06/28/2018	2,717.2500	Closing Sale.....	375	375	0	0	0001	50
ESU8.....	82	11,234,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	06/29/2018	2,740.0000	Closing Sale.....	(199,670)	(199,670)	0	0	0001	50
ESU8.....	77	10,550,925	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/29/2018	2,740.2500	06/29/2018	2,740.5000	Closing Sale.....	963	963	0	0	0001	50
ESU8.....	32	4,384,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	06/29/2018	2,740.0000	Closing Sale.....	(77,920)	(77,920)	0	0	0001	50
ESU8.....	30	4,108,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/29/2018	2,740.2500	06/29/2018	2,739.2500	Closing Sale.....	(1,500)	(1,500)	0	0	0001	50
ESU8.....	50	6,953,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	07/09/2018	2,781.2500	Closing Sale.....	(18,625)	(18,625)	0	0	0001	50
ESU8.....	8	1,112,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	07/09/2018	2,781.2500	Closing Sale.....	(2,980)	(2,980)	0	0	0001	50
ESU8.....	15	2,109,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	07/18/2018	2,812.0000	Closing Sale.....	17,475	17,475	0	0	0001	50
ESU8.....	38	5,386,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	07/25/2018	2,835.0000	Closing Sale.....	87,970	87,970	0	0	0001	50
ESU8.....	8	1,134,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	07/25/2018	2,835.0000	Closing Sale.....	18,520	18,520	0	0	0001	50
ESU8.....	50	7,087,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/03/2018	2,835.0000	Closing Sale.....	115,750	115,750	0	0	0001	50
ESU8.....	19	2,693,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/03/2018	2,835.0000	Closing Sale.....	43,985	43,985	0	0	0001	50
ESU8.....	50	7,102,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/14/2018	2,841.0000	Closing Sale.....	130,750	130,750	0	0	0001	50
ESU8.....	25	3,551,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/14/2018	2,841.0000	Closing Sale.....	65,375	65,375	0	0	0001	50
ESU8.....	10	1,420,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/16/2018	2,841.5000	Closing Sale.....	26,400	26,400	0	0	0001	50
ESU8.....	50	7,182,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/21/2018	2,860.0000	08/21/2018	2,873.0000	Closing Sale.....	32,500	32,500	0	0	0001	50
ESU8.....	46	6,613,075	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/24/2018	2,875.2500	Closing Sale.....	199,065	199,065	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU8.....	14	2,012,675	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/21/2018	2,752.0000	08/24/2018	2,875.2500	Closing Sale.....	86,275	0	0	0001	50
ESU8.....	20	2,875,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/24/2018	2,875.0000	Closing Sale.....	86,300	0	0	0001	50
ESU8.....	12	1,734,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/21/2018	2,756.0000	08/27/2018	2,890.0000	Closing Sale.....	80,400	0	0	0001	50
ESU8.....	6	867,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/21/2018	2,752.0000	08/27/2018	2,890.0000	Closing Sale.....	41,400	0	0	0001	50
ESU8.....	12	1,734,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/27/2018	2,890.0000	Closing Sale.....	60,780	0	0	0001	50
ESU8.....	13	1,885,650	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/21/2018	2,756.0000	08/29/2018	2,901.0000	Closing Sale.....	94,250	0	0	0001	50
ESU8.....	12	1,740,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/25/2018	2,726.0000	08/29/2018	2,901.0000	Closing Sale.....	105,000	0	0	0001	50
ESU8.....	30	4,372,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/25/2018	2,714.5000	08/29/2018	2,915.2500	Closing Sale.....	301,125	0	0	0001	50
ESU8.....	12	1,749,150	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	08/29/2018	2,915.2500	Closing Sale.....	75,930	0	0	0001	50
ESU8.....	25	3,600,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/25/2018	2,726.0000	09/11/2018	2,880.3000	Closing Sale.....	192,875	0	0	0001	50
ESU8.....	40	5,760,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/28/2018	2,716.5000	09/11/2018	2,880.3000	Closing Sale.....	327,600	0	0	0001	50
ESU8.....	80	11,521,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	07/27/2018	2,819.0000	09/11/2018	2,880.3000	Closing Sale.....	245,200	0	0	0001	50
ESU8.....	45	6,480,675	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/08/2018	2,854.0000	09/11/2018	2,880.3000	Closing Sale.....	59,175	0	0	0001	50
ESU8.....	25	3,600,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/09/2018	2,857.5000	09/11/2018	2,880.3000	Closing Sale.....	28,500	0	0	0001	50
ESU8.....	40	5,760,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/28/2018	2,899.0000	09/11/2018	2,880.3000	Closing Sale.....	(37,400)	0	0	0001	50
ESU8.....	55	7,920,825	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/31/2018	2,894.2500	09/11/2018	2,880.3000	Closing Sale.....	(38,362)	0	0	0001	50
ESU8.....	20	2,881,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	09/11/2018	2,881.0000	Closing Sale.....	92,300	0	0	0001	50
ESU8.....	106	15,265,590	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/13/2018	2,788.7000	09/11/2018	2,880.3000	Closing Sale.....	485,480	0	0	0001	50
ESU8.....	31	4,464,465	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/21/2018	2,756.0000	09/11/2018	2,880.3000	Closing Sale.....	192,665	0	0	0001	50
ESU8.....	27	3,888,405	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/25/2018	2,726.0000	09/11/2018	2,880.3000	Closing Sale.....	208,305	0	0	0001	50
ESU8.....	4	576,060	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	06/28/2018	2,694.0000	09/11/2018	2,880.3000	Closing Sale.....	37,260	0	0	0001	50
ESU8.....	20	2,880,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	07/27/2018	2,818.7500	09/11/2018	2,880.3000	Closing Sale.....	61,550	0	0	0001	50
ESU8.....	33	4,752,495	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/08/2018	2,854.0000	09/11/2018	2,880.3000	Closing Sale.....	43,395	0	0	0001	50
ESU8.....	37	5,328,555	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	08/31/2018	2,894.2500	09/11/2018	2,880.3000	Closing Sale.....	(25,808)	0	0	0001	50
ESZ8.....	20	2,896,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/11/2018	2,896.0000	Closing Sale.....	10,950	0	0	0001	50
ESZ8.....	8	1,158,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/11/2018	2,896.0000	Closing Sale.....	4,380	0	0	0001	50
ESZ8.....	12	1,744,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/13/2018	2,908.2500	Closing Sale.....	13,920	0	0	0001	50
ESZ8.....	4	581,650	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/13/2018	2,908.2500	Closing Sale.....	4,640	0	0	0001	50
ESZ8.....	33	4,803,150	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/18/2018	2,911.0000	Closing Sale.....	42,817	0	0	0001	50
ESZ8.....	9	1,309,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/18/2018	2,911.0000	Closing Sale.....	11,677	0	0	0001	50
ESZ8.....	50	7,331,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/20/2018	2,932.5000	Closing Sale.....	118,625	0	0	0001	50
ESZ8.....	22	3,225,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	09/20/2018	2,932.5000	Closing Sale.....	52,195	0	0	0001	50
ESZ8.....	40	5,869,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/02/2018	2,934.7500	Closing Sale.....	99,400	0	0	0001	50
ESZ8.....	10	1,467,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/02/2018	2,934.7500	Closing Sale.....	24,850	0	0	0001	50
ESZ8.....	30	4,360,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	2,891.0000	10/04/2018	2,907.0000	Closing Sale.....	24,000	0	0	0001	50
ESZ8.....	15	2,180,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	2,891.0000	10/04/2018	2,907.0000	Closing Sale.....	12,000	0	0	0001	50
ESZ8.....	50	6,961,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/11/2018	2,730.0000	10/11/2018	2,784.7500	Closing Sale.....	136,875	0	0	0001	50
ESZ8.....	50	6,887,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/12/2018	2,755.0000	Closing Sale.....	(325,125)	0	0	0001	50
ESZ8.....	25	3,460,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/12/2018	2,768.5000	Closing Sale.....	(145,688)	0	0	0001	50
ESZ8.....	50	6,887,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/12/2018	2,755.0000	Closing Sale.....	(325,125)	0	0	0001	50
ESZ8.....	50	6,945,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/12/2018	2,741.0000	10/12/2018	2,778.0000	Closing Sale.....	92,500	0	0	0001	50
ESZ8.....	35	4,844,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/12/2018	2,768.5000	Closing Sale.....	(203,963)	0	0	0001	50
ESZ8.....	28	3,873,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	10/15/2018	2,767.0000	Closing Sale.....	(165,270)	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ8.....	15	2,075,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/15/2018	.....	2,767.0000	Closing Sale.....	.....10,500	.....10,500	.....0	.....0	.....0001	.....50
ESZ8.....	5	691,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	.....	2,885.0500	Closing Sale.....	.....(29,513)	.....(29,513)	.....0	.....0	.....0001	.....50
ESZ8.....	5	691,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/15/2018	.....	2,767.0000	Closing Sale.....	.....3,625	.....3,625	.....0	.....0	.....0001	.....50
ESZ8.....	2	280,050	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	.....	2,885.0500	Closing Sale.....	.....(8,455)	.....(8,455)	.....0	.....0	.....0001	.....50
ESZ8.....	38	5,320,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/17/2018	.....	2,896.0000	Closing Sale.....	.....(181,450)	.....(181,450)	.....0	.....0	.....0001	.....50
ESZ8.....	12	1,686,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/17/2018	.....	2,896.0000	Closing Sale.....	.....(51,600)	.....(51,600)	.....0	.....0	.....0001	.....50
ESZ8.....	18	2,529,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/25/2018	.....	2,921.0000	Closing Sale.....	.....(99,900)	.....(99,900)	.....0	.....0	.....0001	.....50
ESZ8.....	12	1,674,450	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/25/2018	.....	2,921.0000	Closing Sale.....	.....(78,150)	.....(78,150)	.....0	.....0	.....0001	.....50
ESZ8.....	8	1,116,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/28/2018	.....	2,918.0000	Closing Sale.....	.....(50,900)	.....(50,900)	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,975,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/19/2018	.....	2,767.0000	Closing Sale.....	.....57,500	.....57,500	.....0	.....0	.....0001	.....50
ESZ8.....	10	1,395,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	.....	2,885.0500	Closing Sale.....	.....(47,400)	.....(47,400)	.....0	.....0	.....0001	.....50
ESZ8.....	80	10,900,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/23/2018	.....	2,698.2500	Closing Sale.....	.....107,000	.....107,000	.....0	.....0	.....0001	.....50
ESZ8.....	20	2,730,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/23/2018	.....	2,698.2500	Closing Sale.....	.....32,500	.....32,500	.....0	.....0	.....0001	.....50
ESZ8.....	42	5,659,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/28/2018	.....	2,918.0000	Closing Sale.....	.....(468,300)	.....(468,300)	.....0	.....0	.....0001	.....50
ESZ8.....	27	3,638,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	.....	2,917.0000	Closing Sale.....	.....(299,700)	.....(299,700)	.....0	.....0	.....0001	.....50
ESZ8.....	31	4,177,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	.....	2,906.5000	Closing Sale.....	.....(327,825)	.....(327,825)	.....0	.....0	.....0001	.....50
ESZ8.....	30	3,991,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/26/2018	.....	2,640.0000	Closing Sale.....	.....31,500	.....31,500	.....0	.....0	.....0001	.....50
ESZ8.....	70	9,313,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/26/2018	.....	2,643.0000	Closing Sale.....	.....63,000	.....63,000	.....0	.....0	.....0001	.....50
ESZ8.....	56	7,450,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/26/2018	.....	2,637.7500	Closing Sale.....	.....65,100	.....65,100	.....0	.....0	.....0001	.....50
ESZ8.....	44	5,854,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/26/2018	.....	2,661.0000	Closing Sale.....	.....51,700	.....51,700	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,650,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	.....	2,885.0500	Closing Sale.....	.....(562,625)	.....(562,625)	.....0	.....0	.....0001	.....50
ESZ8.....	5	663,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	.....	2,917.0000	Closing Sale.....	.....(65,750)	.....(65,750)	.....0	.....0	.....0001	.....50
ESZ8.....	35	4,644,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/05/2018	.....	2,892.2500	Closing Sale.....	.....(416,938)	.....(416,938)	.....0	.....0	.....0001	.....50
ESZ8.....	10	1,327,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,784.0000	Closing Sale.....	.....(65,000)	.....(65,000)	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,635,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,782.5000	Closing Sale.....	.....(321,250)	.....(321,250)	.....0	.....0	.....0001	.....50
ESZ8.....	10	1,355,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,805.0000	Closing Sale.....	.....(47,000)	.....(47,000)	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,777,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,800.0000	Closing Sale.....	.....(222,500)	.....(222,500)	.....0	.....0	.....0001	.....50
ESZ8.....	40	5,422,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,784.0000	Closing Sale.....	.....(146,000)	.....(146,000)	.....0	.....0	.....0001	.....50
ESZ8.....	10	1,372,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,844.0000	Closing Sale.....	.....(49,500)	.....(49,500)	.....0	.....0	.....0001	.....50
ESZ8.....	40	5,490,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,805.0000	Closing Sale.....	.....(120,000)	.....(120,000)	.....0	.....0	.....0001	.....50
ESZ8.....	70	9,768,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	.....	2,844.0000	Closing Sale.....	.....(185,500)	.....(185,500)	.....0	.....0	.....0001	.....50
ESZ8.....	30	4,186,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/11/2018	.....	2,734.0000	Closing Sale.....	.....85,500	.....85,500	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,977,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/09/2018	.....	2,774.0000	Closing Sale.....	.....42,500	.....42,500	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,872,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/12/2018	.....	2,735.0000	Closing Sale.....	.....35,000	.....35,000	.....0	.....0	.....0001	.....50
ESZ8.....	50	6,780,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/14/2018	.....	2,712.0000	Closing Sale.....	.....0	.....0	.....0	.....0	.....0001	.....50
ESZ8.....	100	13,735,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/14/2018	.....	2,698.0000	Closing Sale.....	.....245,000	.....245,000	.....0	.....0	.....0001	.....50
ESZ8.....	20	2,732,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/11/2018	.....	2,734.0000	Closing Sale.....	.....(2,000)	.....(2,000)	.....0	.....0	.....0001	.....50
ESZ8.....	19	2,595,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	.....	2,780.0000	Closing Sale.....	.....(45,600)	.....(45,600)	.....0	.....0	.....0001	.....50
ESZ8.....	11	1,502,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	.....	2,758.2500	Closing Sale.....	.....(14,438)	.....(14,438)	.....0	.....0	.....0001	.....50
ESZ8.....	37	5,054,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	.....	2,759.7500	Closing Sale.....	.....(51,338)	.....(51,338)	.....0	.....0	.....0001	.....50
ESZ8.....	13	1,775,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	.....	2,760.0000	Closing Sale.....	.....(18,200)	.....(18,200)	.....0	.....0	.....0001	.....50
ESZ8.....	81	10,785,150	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	.....	2,780.0000	Closing Sale.....	.....(473,850)	.....(473,850)	.....0	.....0	.....0001	.....50
ESZ8.....	19	2,529,850	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/24/2018	.....	2,668.2500	Closing Sale.....	.....(4,988)	.....(4,988)	.....0	.....0	.....0001	.....50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESZ8.....	100	13,350,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/21/2018	2,650.0000	11/21/2018	2,670.0000	Closing Sale.....	100,000	100,000	0	0	0001	50
ESZ8.....	19	2,503,013	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/24/2018	2,677.2500	11/23/2018	2,634.7500	Closing Sale.....	(40,375)	(40,375)	0	0	0001	50
ESZ8.....	31	4,083,863	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/24/2018	2,668.2500	11/23/2018	2,634.7500	Closing Sale.....	(51,925)	(51,925)	0	0	0001	50
ESZ8.....	50	6,588,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	11/23/2018	2,635.2500	Closing Sale.....	(624,500)	(624,500)	0	0	0001	50
ESZ8.....	35	4,670,313	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	11/26/2018	2,668.7500	Closing Sale.....	(378,525)	(378,525)	0	0	0001	50
ESZ8.....	81	11,048,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/24/2018	2,677.2500	11/28/2018	2,728.0000	Closing Sale.....	205,538	205,538	0	0	0001	50
ESZ8.....	19	2,591,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/26/2018	2,643.0000	11/28/2018	2,728.0000	Closing Sale.....	80,750	80,750	0	0	0001	50
ESZ8.....	100	13,608,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/24/2018	2,702.7500	11/28/2018	2,721.7500	Closing Sale.....	95,000	95,000	0	0	0001	50
ESZ8.....	50	6,860,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/28/2018	2,740.7500	11/28/2018	2,744.0000	Closing Sale.....	8,125	8,125	0	0	0001	50
ESZ8.....	11	1,540,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/26/2018	2,643.0000	12/03/2018	2,800.0000	Closing Sale.....	86,350	86,350	0	0	0001	50
ESZ8.....	61	8,540,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/29/2018	2,631.7500	12/03/2018	2,800.0000	Closing Sale.....	513,163	513,163	0	0	0001	50
ESZ8.....	28	3,920,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/29/2018	2,632.0000	12/03/2018	2,800.0000	Closing Sale.....	235,200	235,200	0	0	0001	50
ESZ8.....	50	6,754,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/14/2018	2,727.0000	12/06/2018	2,701.7000	Closing Sale.....	(63,250)	(63,250)	0	0	0001	50
ESZ8.....	48	6,484,080	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/19/2018	2,692.5000	12/06/2018	2,701.7000	Closing Sale.....	22,080	22,080	0	0	0001	50
ESZ8.....	52	7,024,420	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/19/2018	2,692.2500	12/06/2018	2,701.7000	Closing Sale.....	24,570	24,570	0	0	0001	50
ESZ8.....	119	16,075,115	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/20/2018	2,656.7500	12/06/2018	2,701.7000	Closing Sale.....	267,452	267,453	0	0	0001	50
ESZ8.....	81	10,941,885	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/20/2018	2,656.7500	12/06/2018	2,701.7000	Closing Sale.....	182,047	182,048	0	0	0001	50
ESZ8.....	50	6,754,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/20/2018	2,644.0000	12/06/2018	2,701.7000	Closing Sale.....	144,250	144,250	0	0	0001	50
ESZ8.....	60	8,105,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/09/2018	2,791.0000	12/06/2018	2,701.7000	Closing Sale.....	(267,900)	(267,900)	0	0	0001	50
ESZ8.....	60	8,105,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/12/2018	2,767.2500	12/06/2018	2,701.7000	Closing Sale.....	(196,650)	(196,650)	0	0	0001	50
ESZ8.....	50	6,754,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/12/2018	2,735.0000	12/06/2018	2,701.7000	Closing Sale.....	(83,250)	(83,250)	0	0	0001	50
ESZ8.....	50	6,754,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/12/2018	2,749.0000	12/06/2018	2,701.7000	Closing Sale.....	(118,250)	(118,250)	0	0	0001	50
ESZ8.....	11	1,485,935	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/29/2018	2,632.0000	12/06/2018	2,701.7000	Closing Sale.....	38,335	38,335	0	0	0001	50
ESZ8.....	200	27,017,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/04/2018	2,720.0000	12/06/2018	2,701.7000	Closing Sale.....	(183,000)	(183,000)	0	0	0001	50
ESZ8.....	100	13,508,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/04/2018	2,710.0000	12/06/2018	2,701.7000	Closing Sale.....	(41,500)	(41,500)	0	0	0001	50
ESZ8.....	20	2,701,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/11/2018	2,885.0500	12/06/2018	2,701.7000	Closing Sale.....	(183,350)	(183,350)	0	0	0001	50
ESZ8.....	20	2,701,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/17/2018	2,896.0000	12/06/2018	2,701.7000	Closing Sale.....	(194,300)	(194,300)	0	0	0001	50
ESZ8.....	15	2,026,275	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/25/2018	2,921.0000	12/06/2018	2,701.7000	Closing Sale.....	(164,475)	(164,475)	0	0	0001	50
ESZ8.....	2	270,170	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	09/28/2018	2,918.0000	12/06/2018	2,701.7000	Closing Sale.....	(21,630)	(21,630)	0	0	0001	50
ESZ8.....	17	2,296,445	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	2,916.0000	12/06/2018	2,701.7000	Closing Sale.....	(182,155)	(182,155)	0	0	0001	50
ESZ8.....	6	810,510	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	2,906.5000	12/06/2018	2,701.7000	Closing Sale.....	(61,440)	(61,440)	0	0	0001	50
ESZ8.....	7	945,595	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/04/2018	2,906.5000	12/06/2018	2,701.7000	Closing Sale.....	(71,680)	(71,680)	0	0	0001	50
ESZ8.....	21	2,836,785	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/05/2018	2,892.2500	12/06/2018	2,701.7000	Closing Sale.....	(200,078)	(200,078)	0	0	0001	50
ESZ8.....	20	2,701,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	2,844.0000	12/06/2018	2,701.7000	Closing Sale.....	(142,300)	(142,300)	0	0	0001	50
ESZ8.....	20	2,701,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/10/2018	2,804.0000	12/06/2018	2,701.7000	Closing Sale.....	(102,300)	(102,300)	0	0	0001	50
ESZ8.....	20	2,701,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	2,779.5000	12/06/2018	2,701.7000	Closing Sale.....	(77,800)	(77,800)	0	0	0001	50
ESZ8.....	8	1,080,680	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	10/18/2018	2,759.5000	12/06/2018	2,701.7000	Closing Sale.....	(23,120)	(23,120)	0	0	0001	50
ESZ8.....	20	2,701,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	11/09/2018	2,787.0000	12/06/2018	2,701.7000	Closing Sale.....	(85,300)	(85,300)	0	0	0001	50
ESZ8.....	50	6,754,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/21/2018.	CME.....	SNZ20JLFK8MNNCLQOF3	12/03/2018	2,789.2500	12/06/2018	2,701.7000	Closing Sale.....	(218,875)	(218,875)	0	0	0001	50
ESH9.....	83	11,229,900	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/07/2018	2,673.0000	12/07/2018	2,706.0000	Closing Sale.....	136,950	136,950	0	0	0001	50
ESH9.....	12	1,623,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/07/2018	2,673.0000	12/07/2018	2,706.2500	Closing Sale.....	19,950	19,950	0	0	0001	50
ESH9.....	5	676,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/07/2018	2,673.0000	12/07/2018	2,706.5000	Closing Sale.....	8,375	8,375	0	0	0001	50
ESH9.....	30	4,064,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/07/2018	2,709.5000	Closing Sale.....	5,250	5,250	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESH9.....	40	5,276,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/07/2018	2,638.3125	Closing Sale.....	(135,375)	(135,375)	0	0	0001	50
ESH9.....	100	13,185,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/10/2018	2,637.0000	Closing Sale.....	(344,500)	(344,500)	0	0	0001	50
ESH9.....	50	6,477,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/10/2018	2,638.0000	12/10/2018	2,591.0000	Closing Sale.....	(117,500)	(117,500)	0	0	0001	50
ESH9.....	40	5,375,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/12/2018	2,687.7500	Closing Sale.....	(36,300)	(36,300)	0	0	0001	50
ESH9.....	30	3,948,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/14/2018	2,632.2500	Closing Sale.....	(110,475)	(110,475)	0	0	0001	50
ESH9.....	40	5,212,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/14/2018	2,606.0000	Closing Sale.....	(199,800)	(199,800)	0	0	0001	50
ESH9.....	30	3,949,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/14/2018	2,632.7500	Closing Sale.....	(109,875)	(109,875)	0	0	0001	50
ESH9.....	50	6,500,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/17/2018	2,600.0000	Closing Sale.....	(264,750)	(264,750)	0	0	0001	50
ESH9.....	28	3,582,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/17/2018	2,559.0000	Closing Sale.....	(205,660)	(205,660)	0	0	0001	50
ESH9.....	22	2,815,175	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/17/2018	2,559.2500	Closing Sale.....	(161,315)	(161,315)	0	0	0001	50
ESH9.....	50	6,437,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/17/2018	2,575.0000	Closing Sale.....	(327,500)	(327,500)	0	0	0001	50
ESH9.....	53	6,740,938	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/18/2018	2,543.7500	Closing Sale.....	(429,698)	(429,698)	0	0	0001	50
ESH9.....	68	8,502,550	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,705.9000	12/20/2018	2,500.7500	Closing Sale.....	(697,510)	(697,510)	0	0	0001	50
ESH9.....	12	1,500,450	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/20/2018	2,500.7500	Closing Sale.....	(123,150)	(123,150)	0	0	0001	50
ESH9.....	60	7,410,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/21/2018	2,470.0000	Closing Sale.....	(708,000)	(708,000)	0	0	0001	50
ESH9.....	70	8,440,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/21/2018	2,411.5000	Closing Sale.....	(1,030,750)	(1,030,750)	0	0	0001	50
ESH9.....	50	6,130,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/21/2018	2,452.0000	Closing Sale.....	(635,000)	(635,000)	0	0	0001	50
ESH9.....	17	2,007,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/26/2018	2,426.0000	12/26/2018	2,362.0000	Closing Sale.....	(54,400)	(54,400)	0	0	0001	50
ESH9.....	5	590,563	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/26/2018	2,362.2500	Closing Sale.....	(85,938)	(85,938)	0	0	0001	50
ESH9.....	25	2,952,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFK8MNNCLQOF3	12/06/2018	2,706.0000	12/26/2018	2,362.0000	Closing Sale.....	(430,000)	(430,000)	0	0	0001	50
1279999999. Total-Long Futures-Hedging Effective.....														(4,672,048)	(4,672,050)	0	0	XXX	XXX	
1329999999. Total-Long Futures.....														(4,672,048)	(4,672,050)	0	0	XXX	XXX	
1399999999. Total-Hedging Effective.....														(4,672,048)	(4,672,050)	0	0	XXX	XXX	
1449999999. TOTAL.....														(4,672,048)	(4,672,050)	0	0	XXX	XXX	

(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 12/31/2018 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....6,936,585	.....0	.....6,936,585	.....6,936,585	.....0	.....0	.....3,912,050	.....3,912,050
Over-the-Counter NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	.....4,610,900	.....64,398,029	.....(35,224,263)	.....24,562,866	.....64,398,029	.....(35,224,263)	.....24,562,866	.....0	.....0
BOA/Merrill Lynch..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	.....30,539,309	.....11,299,903	.....(4,384,413)	.....0	.....11,299,902	.....(4,384,413)	.....0	.....0	.....0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	.....31,763,000	.....68,374,384	.....(35,744,573)	.....866,811	.....68,374,382	.....(35,744,573)	.....866,809	.....0	.....0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	.....10,321,000	.....29,874,344	.....(18,190,785)	.....1,362,559	.....29,874,342	.....(18,190,785)	.....1,362,557	.....0	.....0
Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	Y.....	Y.....	.....1,880,000	.....3,337,434	.....(1,760,428)	.....0	.....3,337,432	.....(1,760,428)	.....0	.....0	.....0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11.....	Y.....	Y.....	.....2,060,000	.....3,497,360	.....(1,459,428)	.....0	.....3,497,360	.....(1,459,428)	.....0	.....0	.....0
0299999999. Total NAIC 1 Designation.....			.....81,174,209	.....180,781,454	.....(96,763,890)	.....26,792,236	.....180,781,447	.....(96,763,890)	.....26,792,232	.....0	.....0
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded).....	XXX	XXX	.....0	.....8,679,964	.....0	.....8,679,964	.....13,369,075	.....0	.....13,369,075	.....6,589,351	.....6,589,351
0999999999. Gross Totals.....			.....81,174,209	.....196,398,003	.....(96,763,890)	.....42,408,785	.....201,087,107	.....(96,763,890)	.....40,161,307	.....10,501,401	.....10,501,401
1. Offset per SSAP No. 64				.....0	.....0						
2. Net after right of offset per SSAP No. 64				.....196,398,003	.....(96,763,890)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807...	CASH.....	CASH.....	9,293,591	9,293,591	9,293,591		V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807...	CASH.....	CASH.....	10,970,445	10,970,445	10,970,445		V.....
0199999999. Totals.....				20,264,036	20,264,036	20,264,036	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912810 RE 0 United States Treasury 3 5/8% Due 2/15/2044 FA15.....	4,610,900	4,112,000	XXX	02/15/2044.	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	CASH.....	31,763,000	31,763,000	XXX		V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868...	CASH.....	CASH.....	10,321,000	10,321,000	XXX		V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	CASH.....	CASH.....	2,060,000	2,060,000	XXX		V.....
Deutsche Bank.....	7LTWFZYICNSX8D621K86...	CASH.....	CASH.....	1,880,000	1,880,000	XXX		V.....
BOA.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912810 RZ 3 United States Treasury 2 3/4% Due 11/15/2047 MN15.....	3,471,174	3,655,000	XXX	11/15/2047.	IV.....
BOA.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 H8 6 United States Treasury 1 1/2% Due 1/31/2022 JJ31.....	996,257	1,019,000	XXX	01/31/2022.	IV.....
BOA.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 L5 7 United States Treasury 1 3/4% Due 9/30/2022 MS31.....	16,449,270	16,819,000	XXX	09/30/2022.	IV.....
BOA.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 L9 9 United States Treasury 1 3/8% Due 10/31/2020 AO30.....	3,330,961	3,392,000	XXX	10/31/2020.	IV.....
BOA.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 M9 8 United States Treasury 1 5/8% Due 11/30/2020 MN30.....	2,640,517	2,681,000	XXX	11/30/2020.	IV.....
BOA.....	EYKN6V0ZCB8VD9IULB80...	TREASURY.....	912828 P3 8 United States Treasury 1 3/4% Due 1/31/2023 JJ31.....	3,651,131	3,732,000	XXX	01/31/2023.	IV.....
0299999999. Totals.....				81,174,209	81,434,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Life Insurance Company of the Southwest
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JP Morgan Chase Bank New York, NY.....		.....0.00	.....0	.....0	.....30,890,724	XXX
JP Morgan Chase Bank Dallas, TX.....		.....0.00	.....0	.....0	.....1,767,940	XXX
JP Morgan Chase Bank San Antonio, TX.....		.....0.00	.....0	.....0	.....(22,724,825)	XXX
BNY Mellon..... Pittsburgh, PA.....		.....0.00	.....0	.....0	.....7,926,049	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	.....0	.....0	.....(1,700)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	.....17,858,188	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....17,858,188	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....17,858,188	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....(4,766,447)	4. April.....	.....46,572,991	7. July.....	.....19,369,586	10. October.....	.....14,832,240
2. February.....	.....98,203,877	5. May.....	.....1,854,309	8. August.....	.....53,204,068	11. November.....	.....20,532,455
3. March.....	.....22,982,821	6. June.....	.....40,117,120	9. September.....	.....14,673,761	12. December.....	.....17,858,188

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030.....		12/31/2018.....	0.000		124,550,000	0	357,811
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						124,550,000	0	357,811
8899999. Total - Cash Equivalents.....						124,550,000	0	357,811

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	Benefit of All Policyholders		5	6
				3	4			Book/Adjusting Carrying Value	Fair Value
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL			0	0	0	0
2.	Alaska.....AK			0	0	0	0
3.	Arizona.....AZ			0	0	0	0
4.	Arkansas.....AR	B...	State requirement	0	0	122,552	122,945
5.	California.....CA			0	0	0	0
6.	Colorado.....CO			0	0	0	0
7.	Connecticut.....CT			0	0	0	0
8.	Delaware.....DE			0	0	0	0
9.	District of Columbia.....DC			0	0	0	0
10.	Florida.....FL			0	0	0	0
11.	Georgia.....GA	B...	State requirement	0	0	53,788	54,485
12.	Hawaii.....HI			0	0	0	0
13.	Idaho.....ID			0	0	0	0
14.	Illinois.....IL			0	0	0	0
15.	Indiana.....IN			0	0	0	0
16.	Iowa.....IA			0	0	0	0
17.	Kansas.....KS			0	0	0	0
18.	Kentucky.....KY			0	0	0	0
19.	Louisiana.....LA			0	0	0	0
20.	Maine.....ME			0	0	0	0
21.	Maryland.....MD			0	0	0	0
22.	Massachusetts.....MA	B...	State requirement	0	0	511,083	507,812
23.	Michigan.....MI			0	0	0	0
24.	Minnesota.....MN			0	0	0	0
25.	Mississippi.....MS			0	0	0	0
26.	Missouri.....MO			0	0	0	0
27.	Montana.....MT			0	0	0	0
28.	Nebraska.....NE			0	0	0	0
29.	Nevada.....NV			0	0	0	0
30.	New Hampshire.....NH			0	0	0	0
31.	New Jersey.....NJ			0	0	0	0
32.	New Mexico.....NM	B...	State requirement	0	0	213,437	210,321
33.	New York.....NY			0	0	0	0
34.	North Carolina.....NC	B...	State requirement	0	0	408,598	445,963
35.	North Dakota.....ND			0	0	0	0
36.	Ohio.....OH			0	0	0	0
37.	Oklahoma.....OK			0	0	0	0
38.	Oregon.....OR			0	0	0	0
39.	Pennsylvania.....PA			0	0	0	0
40.	Rhode Island.....RI			0	0	0	0
41.	South Carolina.....SC			0	0	0	0
42.	South Dakota.....SD			0	0	0	0
43.	Tennessee.....TN			0	0	0	0
44.	Texas.....TX	B...	State requirement	2,075,464	2,051,375	0	0
45.	Utah.....UT			0	0	0	0
46.	Vermont.....VT			0	0	0	0
47.	Virginia.....VA	B...	State requirement	0	0	112,747	113,109
48.	Washington.....WA			0	0	0	0
49.	West Virginia.....WV			0	0	0	0
50.	Wisconsin.....WI			0	0	0	0
51.	Wyoming.....WY			0	0	0	0
52.	American Samoa.....AS			0	0	0	0
53.	Guam.....GU			0	0	0	0
54.	Puerto Rico.....PR			0	0	0	0
55.	US Virgin Islands.....VI			0	0	0	0
56.	Northern Mariana Islands.....MP			0	0	0	0
57.	Canada.....CAN			0	0	0	0
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,075,464	2,051,375	1,422,205	1,454,635

DETAILS OF WRITE-INS						
5801. ....			.....0	.....0	.....0	.....0
5802. ....			.....0	.....0	.....0	.....0
5803. ....			.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	.....0	.....0	.....0	.....0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	.....0	.....0	.....0	.....0