SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	188,533,833	0.611	188,533,833		188,533,833	0.615
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies		0.000			0	0.000
	1.22 Issued by U.S. government sponsored agencies	103,161,180	0.334	103,161,180		103,161,180	0.337
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	152,759,406	0.495	152,759,406		152,759,406	0.499
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	179,863,963	0.583	179,863,963		179,863,963	0.587
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	48,547,488	0.157	48,547,488		48,547,488	0.158
	1.43 Revenue and assessment obligations	699,210,131	2.266	699,210,131		699,210,131	2.283
	1.44 Industrial development and similar obligations	55,670,629	0.180	55,670,629		55,670,629	0.182
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	948,906	0.003	948,906		948,906	0.003
	1.512 Issued or guaranteed by FNMA and FHLMC	18,047,103	0.058	18,047,103		18,047,103	0.059
	1.513 All other	1,845,142	0.006	1,845,142		1,845,142	0.006
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	562,978,418	1.825	562,978,418		562,978,418	1.838
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
	1.523 All other	1,469,130,693	4.762	1,469,130,693		1,469,130,693	4.796
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,311,267,242	49.631	15,311,267,242		15,311,267,242	49.985
	2.2 Unaffiliated non-U.S. securities (including Canada)	3,447,032,960	11.173	3,447,032,960		3,447,032,960	11.253
	2.3 Affiliated securities		0.000			0	0.000
3.	Equity interests:						
	3.1 Investments in mutual funds		0.000			0	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000			0	0.000
	3.22 Unaffiliated	356,039,089	1.154	356,039,089		356,039,089	1.162
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000			0	0.000
	3.32 Unaffiliated		0.000			0	0.000
	3.4 Other equity securities:						
	3.41 Affiliated	1,511,349,137	4.899	1,292,413,092		1,292,413,092	4.219
	3.42 Unaffiliated	64,683,008	0.210	64,683,008		64,683,008	0.211
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000			0	0.000
	3.52 Unaffiliated		0.000			0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000			0	0.000
	4.2 Agricultural		0.000			0	0.000
	4.3 Single family residential properties		0.000			0	0.000
	4.4 Multifamily residential properties		0.000			0	0.000
	4.5 Commercial loans	5,001,966,171	16.214	5,001,966,171		5,001,966,171	16.329
	4.6 Mezzanine real estate loans		0.000			0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	31,984,206	0.104	31,984,206		31,984,206	0.104
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	895,000	0.003	895,000		895,000	0.003
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)	5,544,469	0.018	5,544,469		5,544,469	0.018
6.	Contract loans	806,585,224	2.615	806,585,224		806,585,224	2.633
7.	Derivatives	494,411,163	1.603	494,411,163		494,411,163	1.614
8.	Receivables for securities	5,725,004	0.019	5,725,004		5,725,004	0.019
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	132,749,150	0.430	132,749,150	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	102,812,782	0.333	102,812,782	132,749,150	235,561,931	0.769
11.	Other invested assets	96,681,541	0.313	96,681,541		96,681,541	0.316
12.	Total invested assets	30,850,423,039	100.000	30,631,486,994	132,749,150	30,631,486,994	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		38,919,727
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	4,453,840	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,928,115	6,381,955
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		191,295
5.	Deduct amounts received on disposals, Part 3, Column 15		5,774,442
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	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,204,098	
	8.2 Totals, Part 3, Column 9	90,761	1,294,860
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		38,423,675
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		38,423,675

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,074,703,912
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,400,689,419	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	70,042,133	1,470,731,552
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		1,249,292
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		(7,683,806)
7.	Deduct amounts received on disposals, Part 3, Column 15		536,825,829
8.	Deduct amortization of premium and mortgage interest points and commitment fees		208,950
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	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,001,966,171
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		5,001,966,171
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,001,966,171

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		29,868,312
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	11,489,635	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,124,823	21,614,458
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		2,183
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(410,887)	
	5.2 Totals, Part 3, Column 9	0	(410,887)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		5,264,401
8.	Deduct amortization of premium and depreciation		2,160
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		45,807,504
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		45,807,504

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		23,423,214,961
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,397,172,060
3.	Accrual of discount		43,587,293
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	496,065	
	4.2. Part 2, Section 1, Column 15	226,724	
	4.3. Part 2, Section 2, Column 13	(110,783,488)	
	4.4. Part 4, Column 11	45,802	(110,014,897)
5.	Total gain (loss) on disposals, Part 4, Column 19		55,377,311
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,001,510,258
7.	Deduct amortization of premium		47,639,806
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	10,149,367	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	111,534	10,260,901
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		24,749,925,764
11.	Deduct total nonadmitted amounts		797,793,480
12.	Statement value at end of current period (Line 10 minus Line 11)		23,952,132,284

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	226,379,720	231,331,171	224,812,194	226,602,222
Governments	2.	Canada	4,069,286	4,408,340	4,141,980	3,600,000
(Including all obligations guaranteed by governments)	3.	Other Countries	192,633,164	203,883,621	173,886,348	202,200,000
	4.	Totals	423,082,170	439,623,133	402,840,522	432,402,222
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	207,231,439	235,714,335	208,893,388	200,300,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	38,094,602	41,060,754	38,500,891	36,935,000
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	1,401,287,868	1,595,281,925	1,402,544,125	1,391,152,731
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	16,756,216,005	18,438,221,209	16,724,609,966	17,085,949,756
	9.	Canada	888,121,992	1,017,622,605	891,160,890	903,172,062
	10.	Other Countries	2,524,963,018	2,664,471,705	2,524,013,033	2,538,175,733
	11.	Totals	20,169,301,015	22,120,315,519	20,139,783,889	20,527,297,550
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	22,238,997,095	24,431,995,666	22,192,562,816	22,588,087,503
PREFERRED STOCKS	14.	United States	317,493,909	341,255,413	317,758,109	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	38,545,180	40,576,989	38,545,180	
	17.	Totals	356,039,089	381,832,401	356,303,289	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	356,039,089	381,832,401	356,303,289	
COMMON STOCKS	20.	United States	64,639,108	64,639,108	64,622,639	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	43,900	43,900	439	
	23.	Totals	64,683,008	64,683,008	64,623,078	
Parent, Subsidiaries and Affiliates	24.	Totals	2,090,206,572	2,090,206,572	2,418,382,589	
	25.	Total Common Stocks	2,154,889,580	2,154,889,580	2,483,005,667	
	26.	Total Stocks	2,510,928,670	2,536,721,982	2,839,308,956	
	27.	Total Bonds and Stocks	24,749,925,765	26,968,717,648	25,031,871,772	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	12,486,526	145,668,112	54,510,981	6,779,396	6,934,705	XXX	226,379,720	1.0	341,837,202	1.6	226,379,720	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	12,486,526	145,668,112	54,510,981	6,779,396	6,934,705	XXX	226,379,720	1.0	341,837,202	1.6	226,379,720	0
2. All Other Governments												
2.1 NAIC 1	22,748,203	9,479,537	43,415,418	4,069,286	85,141,908	XXX	164,854,352	0.7	85,082,998	0.4	104,646,798	60,207,554
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3	0	19,985,453	0	0	11,862,645	XXX	31,848,098	0.1		0.0	24,893,377	6,954,721
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	22,748,203	29,464,990	43,415,418	4,069,286	97,004,553	XXX	196,702,450	0.9	85,082,998	0.4	129,540,175	67,162,275
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,115,000	26,632,396	34,838,958	94,482,777	37,666,863	XXX	195,735,994	0.9	196,211,992	0.9	195,735,994	0
3.2 NAIC 2	0	0	0	11,000,000	0	XXX	11,000,000	0.0	11,000,000	0.1	11,000,000	0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6	0	0	262,945	0	232,500	XXX	495,445	0.0	672,500	0.0	495,445	0
3.7 Totals	2,115,000	26,632,396	35,101,903	105,482,777	37,899,363	XXX	207,231,439	0.9	207,884,492	1.0	207,231,439	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	19,947,474	0	12,820,045	1,254,669	XXX	34,022,188	0.2	34,077,255	0.2	34,022,188	0
4.2 NAIC 2	0	0	0	4,072,414	0	XXX	4,072,414	0.0	4,088,026	0.0	4,072,414	0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	0	19,947,474	0	16,892,459	1,254,669	XXX	38,094,602	0.2	38,165,281	0.2	38,094,602	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	70,129,980	325,677,325	187,384,840	171,256,452	630,219,271	XXX	1,384,667,868	6.2	1,353,854,107	6.5	1,374,612,067	10,055,801
5.2 NAIC 2	0	0	0	0	16,500,000	XXX	16,500,000	0.1	12,500,000	0.1	16,500,000	0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6	0	0	0	0	120,001	XXX	120,001	0.0	115,006	0.0	120,001	0
5.7 Totals	70,129,980	325,677,325	187,384,840	171,256,452	646,839,272	XXX	1,401,287,869	6.3	1,366,469,113	6.5	1,391,232,068	10,055,801

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	444,448,643	2,140,591,252	2,709,181,190	1,741,796,881	3,583,192,882	XXX	10,619,210,848	47.8	9,830,578,953	47.1	6,206,796,531	4,412,414,317
6.2 NAIC 2	220,045,159	1,394,590,860	1,696,134,411	1,167,965,399	3,523,217,077	XXX	8,001,952,906	36.0	7,260,585,046	34.8	6,601,094,313	1,400,858,593
6.3 NAIC 3	36,169,135	194,761,694	107,019,715	202,107,244	191,915,464	XXX	731,973,252	3.3	754,295,953	3.6	588,377,467	143,595,785
6.4 NAIC 4	1,245,262	9,388,400	2,119,844	13,794,252	148,095,791	XXX	174,643,549	0.8	221,628,484	1.1	171,917,528	2,726,021
6.5 NAIC 5	230,709	1,073,483	4,051,998	16,231,469	27,931,692	XXX	49,519,351	0.2	55,988,031	0.3	41,659,946	7,859,405
6.6 NAIC 6	16,034	1,458,952	70,490	19,111	950,703	XXX	2,515,290	0.0	2,731,051	0.0	2,310,702	204,588
6.7 Totals	702,154,942	3,741,864,641	4,518,577,648	3,141,914,356	7,475,303,609	XXX	19,579,815,196	88.0	18,125,807,518	86.8	13,612,156,487	5,967,658,709
7. Hybrid Securities												
7.1 NAIC 1	0	13,114,451	11,820,416	0	34,369,916	XXX	59,304,783	0.3	56,040,015	0.3	45,413,012	13,891,771
7.2 NAIC 2	13,265,212	14,259,557	3,659,280	109,404,990	279,600,844	XXX	420,189,883	1.9	507,355,667	2.4	332,084,748	88,105,135
7.3 NAIC 3	11,267,377	48,403,823	22,632,453	4,992,825	11,533,483	XXX	98,829,961	0.4	139,894,900	0.7	76,421,952	22,408,009
7.4 NAIC 4	0	427,297	1,951,912	0	6,270,000	XXX	8,649,209	0.0	11,446,225	0.1	6,270,000	2,379,209
7.5 NAIC 5	0	0	154,224	0	2,357,760	XXX	2,511,984	0.0	3,121,404	0.0	0	2,511,984
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	24,532,589	76,205,128	40,218,285	114,397,815	334,132,003	XXX	589,485,820	2.7	717,858,211	3.4	460,189,712	129,296,108
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	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
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 551,928,352	2,681,110,547	3,041,151,803	2,031,204,837	4,378,780,214	0	12,684,175,753	57.0	XXX	XXX	8,187,606,310	4,496,569,443
10.2 NAIC 2	(d) 233,310,371	1,408,850,417	1,699,793,691	1,292,442,803	3,819,317,921	0	8,453,715,203	38.0	XXX	XXX	6,964,751,475	1,488,963,728
10.3 NAIC 3	(d) 47,436,512	263,150,970	129,652,168	207,100,069	215,311,592	0	862,651,311	3.9	XXX	XXX	689,692,796	172,958,515
10.4 NAIC 4	(d) 1,245,262	9,815,697	4,071,756	13,794,252	154,365,791	0	183,292,758	0.8	XXX	XXX	178,187,528	5,105,230
10.5 NAIC 5	(d) 230,709	1,073,483	4,206,222	16,231,469	30,289,452	0	(c) 52,031,335	0.2	XXX	XXX	41,659,946	10,371,389
10.6 NAIC 6	(d) 16,034	1,458,952	333,435	19,111	1,303,204	0	(c) 3,130,736	0.0	XXX	XXX	2,926,148	204,588
10.7 Totals	834,167,240	4,365,460,066	4,879,209,075	3,560,792,541	8,599,368,174	0	(b) 22,238,997,096	100.0	XXX	XXX	16,064,824,203	6,174,172,893
10.8 Line 10.7 as a % of Col. 7	3.8	19.6	21.9	16.0	38.7	0.0	100.0	XXX	XXX	XXX	72.2	27.8
11. Total Bonds Prior Year												
11.1 NAIC 1	723,577,665	2,473,454,051	2,780,081,249	1,632,768,928	4,287,800,629	0	XXX	XXX	11,897,682,522	57.0	7,995,110,599	3,902,571,923
11.2 NAIC 2	97,610,226	1,495,160,976	1,575,049,758	937,778,851	3,689,928,928	0	XXX	XXX	7,795,528,739	37.3	6,500,730,046	1,294,798,693
11.3 NAIC 3	6,586,064	209,389,285	167,592,508	208,111,338	302,511,658	0	XXX	XXX	894,190,853	4.3	678,508,790	215,682,063
11.4 NAIC 4	1,064,497	31,712,861	3,842,944	19,116,774	177,337,633	0	XXX	XXX	233,074,709	1.1	222,729,777	10,344,932
11.5 NAIC 5	5,063,554	6,930,001	374,438	8,935,286	37,806,156	0	XXX	XXX	(c) 59,109,435	0.3	48,491,410	10,618,025
11.6 NAIC 6	20,345	1,516,646	98,197	710,762	1,172,607	0	XXX	XXX	(c) 3,518,557	0.0	3,267,431	251,126
11.7 Totals	833,922,351	4,218,163,820	4,527,039,094	2,807,421,939	8,496,557,611	0	XXX	XXX	(b) 20,883,104,815	100.0	15,448,838,053	5,434,266,762
11.8 Line 11.7 as a % of Col. 9	4.0	20.2	21.7	13.4	40.7	0.0	XXX	XXX	100.0	XXX	74.0	26.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	276,631,265	1,399,103,802	1,763,862,049	1,384,315,416	3,363,693,778	0	8,187,606,310	36.8	7,995,110,599	38.3	8,187,606,310	XXX
12.2 NAIC 2	182,280,387	1,068,504,547	1,245,120,776	1,151,712,545	3,317,133,220	0	6,964,751,475	31.3	6,500,730,046	31.1	6,964,751,475	XXX
12.3 NAIC 3	47,434,660	226,110,242	107,856,646	142,645,403	165,645,845	0	689,692,796	3.1	678,508,790	3.2	689,692,796	XXX
12.4 NAIC 4	921,700	8,340,190	1,262,999	13,296,848	154,365,791	0	178,187,528	0.8	222,729,777	1.1	178,187,528	XXX
12.5 NAIC 5	209,036	845,283	3,527,548	9,146,386	27,931,692	0	41,659,945	0.2	48,491,410	0.2	41,659,945	XXX
12.6 NAIC 6	0	1,360,000	262,945	0	1,303,203	0	2,926,148	0.0	3,267,431	0.0	2,926,148	XXX
12.7 Totals	507,477,048	2,704,264,064	3,121,892,963	2,701,116,598	7,030,073,529	0	16,064,824,202	72.2	15,448,838,053	74.0	16,064,824,202	XXX
12.8 Line 12.7 as a % of Col. 7	3.2	16.8	19.4	16.8	43.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	2.3	12.2	14.0	12.1	31.6	0.0	72.2	XXX	XXX	XXX	72.2	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	275,297,087	1,282,006,745	1,277,289,754	646,889,421	1,015,086,436	0	4,496,569,443	20.2	3,902,571,923	18.7	XXX	4,496,569,443
13.2 NAIC 2	51,029,984	340,345,870	454,672,915	140,730,258	502,184,701	0	1,488,963,728	6.7	1,294,798,693	6.2	XXX	1,488,963,728
13.3 NAIC 3	1,852	37,040,728	21,795,522	64,454,666	49,665,747	0	172,958,515	0.8	215,682,063	1.0	XXX	172,958,515
13.4 NAIC 4	323,562	1,475,507	2,808,757	497,404	0	0	5,105,230	0.0	10,344,932	0.0	XXX	5,105,230
13.5 NAIC 5	21,673	228,200	678,674	7,085,083	2,357,760	0	10,371,390	0.0	10,618,025	0.1	XXX	10,371,390
13.6 NAIC 6	16,034	98,952	70,490	19,111	1	0	204,588	0.0	251,126	0.0	XXX	204,588
13.7 Totals	326,690,192	1,661,196,002	1,757,316,112	859,675,943	1,569,294,645	0	6,174,172,894	27.8	5,434,266,762	26.0	XXX	6,174,172,894
13.8 Line 13.7 as a % of Col. 7	5.3	26.9	28.5	13.9	25.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.5	7.5	7.9	3.9	7.1	0.0	27.8	XXX	XXX	XXX	XXX	27.8

(a) Includes $ 5,164,347,686 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 22,723,420 current year, $ 93,332,069 prior year of bonds with Z designations and $, current year $ 4,995,000 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ current year, $ 2,394,737 prior year of bonds with 5* designations and $ 950,703 , current year $ 1,691 prior year of bonds with 6* designations. "5*" 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	7,884,038	128,443,045	43,720,050	1,808,427	6,678,273	XXX	188,533,833	0.8	301,949,972	1.4	188,533,833	0
1.2 Residential Mortgage-Backed Securities	4,602,488	17,225,067	10,790,931	4,970,969	256,432	XXX	37,845,887	0.2	39,887,230	0.2	37,845,887	0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	12,486,526	145,668,112	54,510,981	6,779,396	6,934,705	XXX	226,379,720	1.0	341,837,202	1.6	226,379,720	0
2. All Other Governments												
2.1 Issuer Obligations	22,748,203	29,464,991	43,415,418	4,069,286	97,004,553	XXX	196,702,451	0.9	85,082,998	0.4	129,540,175	67,162,276
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.5 Totals	22,748,203	29,464,991	43,415,418	4,069,286	97,004,553	XXX	196,702,451	0.9	85,082,998	0.4	129,540,175	67,162,276
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	2,115,000	26,632,396	35,101,902	105,482,777	37,899,364	XXX	207,231,439	0.9	207,884,493	1.0	207,231,439	0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.5 Totals	2,115,000	26,632,396	35,101,902	105,482,777	37,899,364	XXX	207,231,439	0.9	207,884,493	1.0	207,231,439	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	19,947,474	0	16,892,459	1,254,669	XXX	38,094,602	0.2	38,165,281	0.2	38,094,602	0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.5 Totals	0	19,947,474	0	16,892,459	1,254,669	XXX	38,094,602	0.2	38,165,281	0.2	38,094,602	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	38,458,301	27,171,902	99,912,997	643,765,080	XXX	809,308,280	3.6	810,992,315	3.9	809,308,280	0
5.2 Residential Mortgage-Backed Securities	64,573,639	261,673,513	137,707,361	57,815,644	3,074,191	XXX	524,844,348	2.4	489,592,072	2.3	524,809,000	35,348
5.3 Commercial Mortgage-Backed Securities	5,556,341	25,545,511	22,505,577	13,527,812	0	XXX	67,135,241	0.3	65,884,727	0.3	57,114,787	10,020,454
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.5 Totals	70,129,980	325,677,325	187,384,840	171,256,453	646,839,271	XXX	1,401,287,869	6.3	1,366,469,114	6.5	1,391,232,067	10,055,802
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	386,173,223	2,583,524,699	3,059,455,090	2,654,886,872	6,947,412,388	XXX	15,631,452,272	70.3	14,551,175,688	69.7	12,419,488,434	3,211,963,838
6.2 Residential Mortgage-Backed Securities	121,024,372	341,141,255	390,895,790	373,611,913	63,795,153	XXX	1,290,468,483	5.8	997,315,860	4.8	267,319,633	1,023,148,850
6.3 Commercial Mortgage-Backed Securities	127,944,521	576,449,791	804,958,113	17,276,277	0	XXX	1,526,628,702	6.9	1,490,814,235	7.1	720,662,035	805,966,667
6.4 Other Loan-Backed and Structured Securities	67,012,826	240,748,895	263,268,655	96,139,293	464,096,068	XXX	1,131,265,737	5.1	1,086,501,735	5.2	204,686,385	926,579,352
6.5 Totals	702,154,942	3,741,864,640	4,518,577,648	3,141,914,355	7,475,303,609	XXX	19,579,815,194	88.0	18,125,807,518	86.8	13,612,156,487	5,967,658,707
7. Hybrid Securities												
7.1 Issuer Obligations	24,532,588	76,205,128	40,218,286	114,397,815	334,132,003	XXX	589,485,820	2.7	717,858,209	3.4	460,189,712	129,296,108
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.5 Totals	24,532,588	76,205,128	40,218,286	114,397,815	334,132,003	XXX	589,485,820	2.7	717,858,209	3.4	460,189,712	129,296,108
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	443,453,052	2,902,676,034	3,249,082,648	2,997,450,633	8,068,146,330	XXX	17,660,808,697	79.4	XXX	XXX	14,252,386,475	3,408,422,222
10.2 Residential Mortgage-Backed Securities	190,200,499	620,039,835	539,394,082	436,398,526	67,125,776	XXX	1,853,158,718	8.3	XXX	XXX	829,974,520	1,023,184,198
10.3 Commercial Mortgage-Backed Securities	133,500,862	601,995,302	827,463,690	30,804,089	0	XXX	1,593,763,943	7.2	XXX	XXX	777,776,822	815,987,121
10.4 Other Loan-Backed and Structured Securities	67,012,826	240,748,895	263,268,655	96,139,293	464,096,068	XXX	1,131,265,737	5.1	XXX	XXX	204,686,385	926,579,352
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	834,167,239	4,365,460,066	4,879,209,075	3,560,792,541	8,599,368,174	0	22,238,997,095	100.0	XXX	XXX	16,064,824,202	6,174,172,893
10.7 Line 10.6 as a % of Col. 7	3.8	19.6	21.9	16.0	38.7	0.0	100.0	XXX	XXX	XXX	72.2	27.8
11. Total Bonds Prior Year												
11.1 Issuer Obligations	309,625,581	2,835,412,216	3,134,798,321	2,509,854,364	7,923,418,474	XXX	XXX	XXX	16,713,108,956	80.0	13,669,928,592	3,043,180,364
11.2 Residential Mortgage-Backed Securities	290,294,853	802,609,367	180,255,549	195,379,693	58,255,700	XXX	XXX	XXX	1,526,795,162	7.3	831,234,261	695,560,901
11.3 Commercial Mortgage-Backed Securities	176,275,641	356,189,615	987,290,387	36,943,319	0	XXX	XXX	XXX	1,556,698,962	7.5	691,696,005	865,002,957
11.4 Other Loan-Backed and Structured Securities	57,726,276	223,952,622	224,694,837	65,244,563	514,883,437	XXX	XXX	XXX	1,086,501,735	5.2	255,979,195	830,522,540
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
11.6 Totals	833,922,351	4,218,163,820	4,527,039,094	2,807,421,939	8,496,557,611	0	XXX	XXX	20,883,104,815	100.0	15,448,838,053	5,434,266,762
11.7 Line 11.6 as a % of Col. 9	4.0	20.2	21.7	13.4	40.7	0.0	XXX	XXX	100.0	XXX	74.0	26.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	356,725,614	2,142,470,397	2,371,010,870	2,541,693,104	6,840,486,490	XXX	14,252,386,475	64.1	13,669,928,592	65.5	14,252,386,475	XXX
12.2 Residential Mortgage-Backed Securities	128,971,155	337,677,336	206,980,253	131,594,558	24,751,218	XXX	829,974,520	3.7	831,234,261	4.0	829,974,520	XXX
12.3 Commercial Mortgage-Backed Securities	11,635,404	217,922,847	534,690,759	13,527,812	0	XXX	777,776,822	3.5	691,696,005	3.3	777,776,822	XXX
12.4 Other Loan-Backed and Structured Securities	10,144,875	6,193,484	9,211,081	14,301,124	164,835,821	XXX	204,686,385	0.9	255,979,195	1.2	204,686,385	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	507,477,048	2,704,264,064	3,121,892,963	2,701,116,598	7,030,073,529	0	16,064,824,202	72.2	15,448,838,053	74.0	16,064,824,202	XXX
12.7 Line 12.6 as a % of Col. 7	3.2	16.8	19.4	16.8	43.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	2.3	12.2	14.0	12.1	31.6	0.0	72.2	XXX	XXX	XXX	72.2	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	86,727,438	760,205,637	878,071,778	455,757,529	1,227,659,840	XXX	3,408,422,222	15.3	3,043,180,364	14.6	XXX	3,408,422,222
13.2 Residential Mortgage-Backed Securities	61,229,344	282,362,499	332,413,829	304,803,968	42,374,558	XXX	1,023,184,198	4.6	695,560,901	3.3	XXX	1,023,184,198
13.3 Commercial Mortgage-Backed Securities	121,865,458	384,072,455	292,772,931	17,276,277	0	XXX	815,987,121	3.7	865,002,957	4.1	XXX	815,987,121
13.4 Other Loan-Backed and Structured Securities	56,867,951	234,555,411	254,057,574	81,838,169	299,260,247	XXX	926,579,352	4.2	830,522,540	4.0	XXX	926,579,352
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	326,690,191	1,661,196,002	1,757,316,112	859,675,943	1,569,294,645	0	6,174,172,893	27.8	5,434,266,762	26.0	XXX	6,174,172,893
13.7 Line 13.6 as a % of Col. 7	5.3	26.9	28.5	13.9	25.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.5	7.5	7.9	3.9	7.1	0.0	27.8	XXX	XXX	XXX	XXX	27.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	111,738,321	111,738,321	0	0	0
2. Cost of short-term investments acquired	1,665,557,125	1,665,557,125			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	73,860	73,860			
6. Deduct consideration received on disposals	1,777,331,447	1,777,331,447			
7. Deduct amortization of premium	37,859	37,859			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			235,490,798
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	116,643,670		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	5,915,500		122,559,170
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(27,772,256)		
	3.2 Section 2, Column 19	28,254,749		482,493
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(64,038,238)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			54,473,254
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	3,295,096		
	8.2 Section 2, Column 20	4,928,453		8,223,549
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			248,244,518
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			248,244,518

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,825,008
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(6,962,580)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(2,168,264)			
	3.14 Section 1, Column 18, prior year	4,786,760	(6,955,024)	(6,955,024)	
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	(2,168,264)			
	3.24 Section 1, Column 19, prior year	4,786,760	(6,955,024)	(6,955,024)	
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)			(77,620,581)	
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)	(77,620,581)	(77,620,581)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(2,137,572)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(2,137,572)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	248,244,518	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(2,137,572)	
3.	Total (Line 1 plus Line 2)		246,106,946
4.	Part D, Section 1, Column 5	494,411,163	
5.	Part D, Section 1, Column 6	(248,304,217)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	254,260,552	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		254,260,552
10.	Part D, Section 1, Column 8	497,137,300	
11.	Part D, Section 1, Column 9	(242,876,748)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	39,988,717	
14.	Part B, Section 1, Column 20	23,193,839	
15.	Part D, Section 1, Column 11	63,182,556	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	271,718,116	34,194,537	237,523,579	
3. Accrual of discount	8,649	8,649		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	157,356,351	34,200,000	123,156,351	
7. Deduct amortization of premium	3,186	3,186		
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	114,367,228	0	114,367,228	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	114,367,228	0	114,367,228	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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE BUILDING	!	Birmingham	AL			77,296,559		31,984,206	31,984,206	1,193,940			(1,193,940)		13,401,272	3,153,721
0299999. Property occupied by the reporting entity - Administrative						77,296,559	0	31,984,206	31,984,206	1,193,940	0	0	(1,193,940)	0	13,401,272	3,153,721
0399999. Total Property occupied by the reporting entity						77,296,559	0	31,984,206	31,984,206	1,193,940	0	0	(1,193,940)	0	13,401,272	3,153,721
LAND - BIRMINGHAM	!	Birmingham	AL	06/28/1982	11/01/2014	275,000		275,000	1,820,000				0		91,667	
WAL-MART	!	Cortez	CO	12/27/2006	09/01/2014	767,549		620,000	620,000				0			68,053
0499999. Properties held for the production of income						1,042,549	0	895,000	2,440,000	0	0	0	0	0	91,667	68,053
2009 Apalachee Parkway Oakland	!	Tallahassee	FL	07/19/2013	04/12/2017	305,274		305,274	700,000				0			
Kmart Shopping Center	!	St John's	MN	11/01/2015	07/21/2015	800,000		791,667	800,000	3,846			(3,846)			163,703
Marsh Supermarket (STAT)	!	Noblesville	IN	12/29/2017	07/28/2017	4,453,840		4,447,529	5,730,000	6,312			(6,312)			
0599999. Properties held for sale						5,559,114	0	5,544,469	7,230,000	10,158	0	0	(10,158)	0	0	163,703
0699999 - Totals						83,898,223	0	38,423,675	41,654,206	1,204,098	0	0	(1,204,098)	0	13,492,938	3,385,477

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
HOME OFFICE BUILDING	Birmingham	AL		various			1,730,476	1,730,476
Parkway Office Complex (RP187) A TI Cap	Tallahassee	FL	05/01/2017	various			55,548	55,548
Parkway Office Complex (RP187) A TI Cap	Tallahassee	FL	03/08/2017	various			142,091	142,091
0199999. Acquired by Purchase					0	0	1,928,115	1,928,115
Marsh Supermarket	Noblesville	IN	12/29/2017	various	4,453,840		4,453,840	
0299999. Acquired by Internal Transfer					4,453,840	0	4,453,840	0
0399999 - Totals					4,453,840	0	6,381,955	1,928,115

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				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
RP193 - MJKL Enterprises	Guadalupe	AZ	01/09/2017	ENC Priest, L.L.C.	1,014,079		1,009,181				0		1,009,181	935,576		(73,605)	(73,605)	6,958	64,972
RP187 - Parkway Office Complex - A TI Cap	Tallahassee	FL	04/12/2017	various	239,153		239,153	8,964			(8,964)		230,190	228,025		(2,165)	(2,165)		
RP187 - Parkway Office Complex - A TI Cap	Tallahassee	FL	05/08/2017	Tallahassee Hotel, LLC	231,136		231,136				0		231,136	498,200		267,064	267,064		
Parkway Oakland Office Building	Tallahassee	FL	09/20/2017	2002, OSA, LLC, a FL LLC	594,726		545,127	13,611			(13,611)		531,516	531,516		0	0		
Parkway Office Complex	Tallahassee	FL	09/20/2017	2002, OSA, LLC, a FL LLC	2,790,154		2,623,834	27,051			(27,051)		2,596,783	2,596,783		0	0	634,247	864,726
Social Security TI Capitalization	Tallahassee	FL	09/20/2017	2002, OSA, LLC, a FL LLC	145,354		91,269	36,507			(36,507)		54,761	54,761		0	0		
VA Capitalization	Tallahassee	FL	09/20/2017	2002, OSA, LLC, a FL LLC	55,548		55,548	4,629			(4,629)		50,919	50,919		0	0		
0199999. Property Disposed					5,070,149	0	4,795,247	90,761	0	0	(90,761)	0	4,704,485	4,895,780	0	191,295	191,295	641,205	929,698
HOME OFFICE BUILDING	Birmingham	AL	08/01/2017	internal transfer to ff/equip	878,661		878,661				0		878,661	878,661			0		
0299999. Property Transferred					878,661	0	878,661	0	0	0	0	0	878,661	878,661	0	0	0	0	0
0399999 - Totals					5,948,811	0	5,673,908	90,761	0	0	(90,761)	0	5,583,147	5,774,442	0	191,295	191,295	641,205	929,698

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
51		WICHITA FALLS	TX		01/31/2003	6.250	4,636,995						18,100,000	03/18/2005
61		EDINBURG	TX		08/23/2007	5.000	13,758,146		6,648				57,940,000	07/05/2007
63		BROKEN ARROW	OK		12/07/2007	6.000	38,005,750						51,300,000	09/07/2007
76		DALLAS	TX		01/31/2011	4.122	10,143,850						12,000,000	01/04/2011
79		WILSON	NC		10/28/2008	5.000	5,080,835						10,285,000	09/22/2008
85		BROKEN ARROW	OK		08/01/2013	5.000	2,745,405						3,300,000	07/01/2013
96		MOORESVILLE	NC		11/20/2015	5.000	16,646,881						22,950,000	07/07/2015
98		JACKSONVILLE	FL		03/25/2016	4.022	60,720,035		9,441				96,000,000	03/03/2016
99		JACKSONVILLE	FL		03/25/2016	4.022	14,466,520		2,521				20,660,000	01/29/2016
100		TAMPA	FL		04/14/2016	4.250	6,856,753						8,600,000	03/28/2016
101		MONROE	NC		08/12/2016	4.250	5,131,455						9,190,000	08/15/2015
102		MADISON	AL		08/25/2016	4.250	5,493,234						15,080,000	07/14/2015
103		ASHWAUBENON	WI		11/21/2016	4.250	19,261,571						26,600,000	09/30/2016
104		BROKEN ARROW	OK		12/22/2016	4.500	10,355,099						13,600,000	09/05/2016
105		JACKSONVILLE	FL		05/11/2017	4.125	43,650,000						100,800,000	04/18/2017
106		WIXOM	MI		09/20/2017	4.850	(56,179)		121				15,800,000	08/11/2017
200023185		JOHNSON CITY	TN		06/01/1984	5.875	179,867		63				2,075,000	02/24/1983
200023608		NEW ELLENTON	SC		03/26/1990	6.550	1,674,341						4,100,000	07/15/2008
200023678		JACKSON	MS		09/12/1990	6.250	1,645,029						5,195,000	06/04/1990
200023815		PELHAM	AL		07/12/1991	7.500	140,730						1,390,000	02/02/2004
200024166	CF	BECKLEY	WV		08/15/1995	4.750	323,641						3,050,000	06/29/1994
200024398		PILOT MOUNTAIN	NC		09/19/1997	5.750	1,174,160						3,130,000	03/01/1997
200024518		KNOXVILLE	TN		08/04/1998	7.180	92,664		13				1,800,000	07/22/1998
200024526		SEALY	TX		08/28/1998	7.420	52,262						1,250,000	06/01/1998
200024639		TOMPKINSVILLE	KY		03/24/1999	7.000	64,558		14				784,000	02/08/1999
200024649		CAMDEN	SC		04/08/1999	7.250	163,290		26				1,760,000	03/30/1999
200024666		ALGONAC	MI		05/04/1999	7.350	208,671		29				2,075,000	02/09/1999
200024669		FAIRMONT	WV		05/06/1999	7.000	180,794		29				1,900,000	06/19/1998
200024675		ORLANDO	FL		05/19/1999	7.000	190,472		15				2,600,000	03/26/1999
200024682		SIERRA VISTA	AZ		06/03/1999	7.000	274,235		27				3,250,000	05/05/1999
200024712		BLUEFIELD	VA		08/06/1999	7.750	445,222		687				3,700,000	06/24/1998
200024739		GALLIPOLIS	OH		09/13/1999	7.500	244,236		23				1,975,000	04/30/1999
200024740		AUSTINTOWN	OH		09/14/1999	7.250	211,003		26				1,754,000	04/28/1999
200024746		WESTON	WV		10/06/1999	8.250	206,452		25				1,600,000	08/23/1999
200024749	CF	WASCO	CA		10/14/1999	7.000	316,041		25				2,560,000	07/20/1998
200024775		DICKSON	TN		01/01/2000	6.125	1,102,390						2,500,000	04/25/1989
200024778		MOUNT AIRY	NC		03/01/2000	7.125	369,830		28				2,750,000	11/01/1999
200024787		SEVIERVILLE	TN		04/13/2000	7.750	540,110		872				3,350,000	02/06/2000
200024818		BIRMINGHAM	AL		10/18/2000	8.500	646,030		51				3,300,000	10/09/2000
200024857		PRATTVILLE	AL		09/27/2001	7.750	250,094						1,025,000	03/22/2001
200024869	CF	EDMOND	OK		11/21/2001	4.800	486,633		12				2,100,000	10/01/2001
200024881		NEWBERRY	FL		01/17/2002	7.750	320,647		31				2,015,000	10/15/2001
200024890		FLORENCE	AL		02/01/2002	7.375	409,390						787,500	12/17/2001
200024898	CF	TOLEDO	OH		02/25/2002	7.375	623,224		30				4,050,000	11/26/2001
200024904	CF	CARROLLTON	GA		03/27/2002	7.625	529,494		40				1,970,000	02/25/2002
200024911		LAREDO	TX		05/21/2002	7.000	1,449,769		17				11,110,000	12/07/2005
200024956		PUNTA GORDA	FL		01/01/2003	6.250	2,718,890						6,155,000	11/10/1999
200024965	CF	SALT LAKE CITY	UT		08/18/2003	6.250	1,690,785		69				6,600,000	03/24/2003
200024977		ANDERSON	SC		09/02/2003	6.000	55,226		198				1,500,000	01/09/2003
200024978		PADUCAH	KY		09/08/2003	5.875	362,787						1,500,000	09/18/2003
200024985		TRENTON	NJ		09/25/2003	6.000	422,071		61				1,355,000	09/15/2003
200024997		EAST ELLIJAY	GA		09/30/2003	5.875	705,061		65				3,325,000	09/02/2003
200025003	CF	CUMMING	GA		10/03/2003	6.000	1,025,274		69				3,500,000	08/12/2003
200025004		COLUMBUS	OH		10/06/2003	6.250	324,147		163				1,250,000	08/23/2003
200025005	CF	BIRMINGHAM	AL		10/09/2003	6.000	1,059,458		69				3,450,000	08/26/2003
200025007	CF	DAYTON	TN		10/14/2003	6.250	919,661		70				3,045,000	08/24/2003
200025012		KNOXVILLE	TN		10/20/2003	5.750	79,890		19				1,200,000	09/19/2003
200025013		CANYON	TX		10/24/2003	6.250	369,262		269				1,400,000	07/01/2003
200025016		PHILADELPHIA	PA		10/29/2003	6.000	1,040,563		61				2,255,000	09/26/2003
200025018	CF	MARYVILLE	TN		10/31/2003	6.250	757,402		47				2,800,000	08/28/2003
200025024		TROY	NY		11/10/2003	5.500	413,581		43				1,300,000	11/01/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200025025		WATERLOO	IL		11/12/2003	5.750	128,487		30				2,000,000	09/12/2003
200025029		ROCHESTER	NY		11/13/2003	5.750	217,373		20				3,950,000	06/10/2003
200025033		ROYAL PALM	FL		11/26/2003	6.250	550,379		100				2,000,000	07/01/2003
200025038		IRVING	TX		12/11/2003	6.500	125,412		34				1,700,000	11/10/2003
200025044		CORTEZ	CO		12/15/2003	5.750	1,032,189						1,845,000	05/12/2003
200025046	CF	LIVERPOOL	NY		12/18/2003	6.750	720,560		46				2,300,000	11/17/2003
200025048	CF	HOUSTON	TX		12/19/2003	6.375	276,111		34				3,700,000	10/26/2003
200025053	CF	BELLEVUE	OH		12/30/2003	6.625	1,373,349		100				3,740,000	10/29/2003
200025075	CF	SIMPSONVILLE	SC		06/01/2004	5.750	1,076,698		58				2,450,000	12/17/2003
200025077		BOZEMAN	MT		06/04/2004	5.750	4,831,773		7,745				13,700,000	03/05/2004
200025078		RUSSELLVILLE	AR		06/07/2004	6.125	342,978		77				2,425,000	05/27/2004
200025083	CF	DOTHAN	AL		06/30/2004	6.250	715,965		70				2,155,000	05/27/2004
200025099		POOLESVILLE	MD		08/12/2004	4.375	700,527		527				1,495,000	07/31/2003
200025104		NORTH ADAMS	MA		10/01/2004	3.372	7,074,262						15,100,000	02/20/2008
200025121		ORANGEBURG	SC		12/15/2004	7.500	171,817		996				700,000	11/23/2004
200025123		CHARLESTON	SC		12/28/2004	5.750	257,633		50				1,950,000	11/02/2004
200025125		BIRMINGHAM	AL		12/30/2004	6.150	4,310,000		71				12,200,000	09/24/2008
200025143		PLEASANT GROVE	UT		02/28/2005	6.000	466,417		41				1,400,000	01/14/2005
200025150		HOUSTON	TX		04/13/2005	6.000	160,512		64				990,000	02/23/2005
200025152		ST JOSEPH	MO		04/26/2005	5.750	190,624		56				1,360,000	04/09/2005
200025153		BIRMINGHAM	AL		04/28/2005	6.000	260,981		25				975,000	03/19/2005
200025156	CF	FLORESVILLE	TX		04/29/2005	6.750	496,794		66				2,925,000	03/21/2005
200025161	CF	JACKSONVILLE	FL		05/12/2005	6.250	614,589		85				2,350,000	04/04/2005
200025162		PELHAM	AL		05/17/2005	5.750	201,878		22				1,600,000	04/06/2005
200025170		EL PASO	TX		06/10/2005	6.000	399,544		85				1,270,000	03/31/2005
200025172	CF	BORGER	TX		06/15/2005	5.750	351,994		66				2,700,000	05/23/2005
200025178		TRUCKEE	CA		07/01/2005	6.000	725,238		68				5,750,000	04/05/2005
200025181		SPRING LAKE	NC		07/25/2005	6.375	2,376,257		103				6,950,000	04/27/2005
200025184		LAFOLLETTE	TN		07/28/2005	6.000	112,123		30				2,075,000	04/06/2005
200025186		GREENEVILLE	TN		08/01/2005	5.625	390,713		68				3,000,000	06/15/2005
200025204		EL PASO	TX		09/13/2005	6.000	147,926		63				730,000	01/21/2005
200025205		EL PASO	TX		09/13/2005	6.000	334,536						1,650,000	03/10/2005
200025206		ASHWAUBENON	WI		09/15/2005	5.750	349,691		73				1,900,000	07/11/2005
200025209		PIKESVILLE	MD		09/21/2005	5.875	799,608		80				3,250,000	08/25/2005
200025210	CF	GREENVILLE	SC		09/22/2005	6.250	453,028		64				3,400,000	04/21/2005
200025216	CF	ALBANY	NY		10/04/2005	5.875	1,128,951		80				4,000,000	08/25/2005
200025217		EL PASO	TX		10/06/2005	6.000	312,057						1,500,000	09/13/2005
200025221		LEBANON	TN		10/06/2005	5.875	913,361		64				6,600,000	09/12/2005
200025222	CF	LAYTON	UT		10/11/2005	5.625	706,971		79				1,950,000	08/23/2005
200025225	CF	WELLSVILLE	NY		10/13/2005	5.690	1,863,259		63				9,800,000	09/14/2005
200025228		SILER CITY	NC		10/21/2005	5.750	531,767		80				1,460,000	08/01/2005
200025236		CALHOUN	GA		11/07/2005	5.750	852,628		106				3,900,000	09/27/2005
200025247		ROME	GA		11/22/2005	5.500	257,021		32				1,450,000	08/31/2005
200025248	CF	TROY	AL		11/22/2005	5.500	487,026		32				3,000,000	09/19/2005
200025249		SHEFFIELD	AL		11/22/2005	5.500	297,609		32				1,700,000	09/15/2005
200025250	CF	DOTHAN	AL		11/22/2005	5.500	541,144		32				3,150,000	09/19/2005
200025251		ACWORTH	GA		11/22/2005	5.500	378,788		32				2,200,000	09/14/2005
200025252		CARROLLTON	GA		11/22/2005	5.500	208,314		32				1,200,000	08/24/2005
200025253		OPELIKA	AL		11/22/2005	5.500	189,373		32				1,100,000	08/23/2005
200025254		CHILDERSBURG	AL		11/22/2005	5.500	270,551		32				1,650,000	09/07/2005
200025255	CF	ANNISTON	AL		11/22/2005	5.500	405,848		32				2,350,000	09/06/2005
200025256	CF	FORT PAYNE	AL		11/22/2005	5.500	459,966		32				2,700,000	09/14/2005
200025257		CARTERSVILLE	GA		11/22/2005	5.500	175,843		32				1,000,000	08/31/2005
200025258	CF	DECATUR	AL		11/22/2005	5.500	405,848		32				2,350,000	09/15/2005
200025259	CF	MONTGOMERY	AL		11/22/2005	5.500	405,848		32				2,450,000	09/19/2005
200025260	CF	HUNTSVILLE	AL		11/22/2005	5.500	622,323		32				3,700,000	09/14/2005
200025261		ROME	GA		11/22/2005	5.500	197,490		32				1,150,000	08/31/2005
200025262	CF	BIRMINGHAM	AL		11/22/2005	5.500	459,966		32				2,700,000	09/06/2005
200025263	CF	SCOTTSBORO	AL		11/22/2005	5.500	405,848		32				2,300,000	08/14/2005
200025264		MONTGOMERY	AL		11/22/2005	5.500	270,551		32				1,650,000	09/20/2005
200025265		FLORENCE	AL		11/22/2005	5.500	324,669		32				1,800,000	09/15/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200025266	CF	GULFPORT	MS		11/22/2005	5.500	432,906		32				2,550,000	10/21/2005
200025267		SAN ANTONIO	TX		11/22/2005	6.000	626,568		98				2,515,000	11/18/2005
200025268		DRAPER	UT		11/23/2005	5.875	305,916		65				1,660,000	11/01/2005
200025270		CENTRAL CITY	KY		12/01/2005	5.625	598,942		65				3,050,000	08/09/2005
200025271		SPRINGFIELD	MO		12/01/2005	6.125	725,508		89				3,530,000	09/22/2005
200025273	CF	RIDGELAND	MS		12/09/2005	4.500	1,486,000		94				2,500,000	10/17/2005
200025277		WICHITA FALLS	TX		12/13/2005	5.625	152,385		65				850,000	10/26/2005
200025281		OREM	UT		12/15/2005	5.625	4,689,301		72				10,300,000	11/04/2005
200025282		EL PASO	TX		12/15/2005	5.750	235,897		66				1,375,000	10/06/2005
200025283		ST AUGUSTINE	FL		12/16/2005	5.625	792,879		66				4,000,000	11/22/2005
200025285		LOCUST GROVE	VA		12/19/2005	5.750	310,899		52				880,000	10/12/2005
200025287		WEST VALLEY CITY	UT		12/19/2005	6.125	684,797		72				1,300,000	12/06/2005
200025289	CF	MILFORD	OH		12/20/2005	6.000	675,356		67				3,170,000	10/21/2005
200025292	CF	ORANGE BEACH	AL		12/21/2005	5.750	1,141,300		79				3,000,000	10/31/2005
200025294		BLUEFIELD	VA		12/21/2005	5.875	381,509		67				1,920,000	10/03/2005
200025295	CF	CONCORD	NC		12/22/2005	5.500	1,236,341		75				3,170,000	11/30/2005
200025297		PORTERVILLE	CA		12/27/2005	6.250	133,228		38				3,800,000	11/21/2005
200025307		SANTA TERESA	NM		01/06/2006	6.000	952,468		82				2,370,000	03/28/2007
200025310	CF	DENVER	CO		01/17/2006	6.000	823,997		81				2,650,000	12/01/2005
200025312	CF	LAYTON	UT		01/19/2006	5.875	2,107,256		81				5,100,000	11/21/2005
200025314		WILLIMANTIC	CT		01/30/2006	5.625	2,123,560		67				9,700,000	12/08/2005
200025320		KINGSPORT	TN		02/07/2006	7.125	482,112		57				1,114,000	09/28/2005
200025334	CF	NAMPA	ID		02/14/2006	5.875	2,823,070		81				9,000,000	01/27/2006
200025344		SMYRNA	TN		03/03/2006	5.500	1,435,771		57				2,350,000	12/22/2005
200025359		CRANSTON	RI		04/04/2006	6.125	3,704,513		84				9,420,000	03/15/2006
200025363		CENTREVILLE	UT		04/06/2006	5.875	540,685		83				1,550,000	02/15/2006
200025364		HEBER	UT		04/11/2006	5.875	512,904		83				1,350,000	03/10/2006
200025371		TRUCKEE	CA		04/20/2006	5.875	1,272,017		80				6,220,000	12/28/2005
200025381	CF	SMYRNA	TN		05/16/2006	5.700	845,937		83				2,100,000	04/20/2006
200025382	CF	OVIEDA	FL		05/17/2006	6.125	915,757		630				3,850,000	04/13/2006
200025385		RICON	GA		06/01/2006	6.000	382,618		83				1,750,000	04/19/2006
200025392	CF	STERLING	VA		06/20/2006	6.375	1,009,298		77				2,380,000	05/15/2006
200025393		GADSDEN	AL		06/27/2006	6.125	372,281		61				1,652,000	03/07/2006
200025394		COVINGTON	GA		06/27/2006	6.125	491,063		61				1,930,000	03/02/2006
200025395		BIRMINGHAM	AL		06/27/2006	6.125	420,874		61				1,700,000	02/21/2006
200025396		BELLBROOKE	OH		06/27/2006	6.125	415,476		61				1,850,000	02/13/2006
200025400		GLENCOE	MN		06/30/2006	5.810	1,226,651		222				5,180,000	06/01/2006
200025403		DECATUR	AL		06/30/2006	6.250	1,186,311		57				5,100,000	04/20/2006
200025406		TUSCALOOSA	AL		06/30/2006	6.000	211,187		28				575,000	12/01/2005
200025417	CF	MEMPHIS	TN		08/02/2006	5.625	2,976,551		84				7,400,000	07/10/2006
200025418		MCCOMB	MS		08/03/2006	6.750	304,255		86				815,000	07/06/2006
200025419	CF	WARRIOR	AL		08/07/2006	6.410	829,563						3,500,000	06/03/2006
200025421		ORLANDO	FL		08/10/2006	5.750	1,271,673		84				3,400,000	06/22/2006
200025423	CF	SENECA	SC		08/22/2006	6.375	1,007,558		85				6,180,000	08/15/2006
200025425	CF	EL PASO	TX		08/25/2006	6.750	856,924		87				2,150,000	06/26/2006
200025426		EL PASO	TX		08/25/2006	6.625	589,336		87				1,380,000	06/26/2006
200025432		KNOXVILLE	TN		09/13/2006	6.750	999,221		87				2,400,000	06/22/2006
200025436		AKRON	OH		09/28/2006	6.345	1,210,620		94				3,400,000	02/14/2009
200025442	CF	KNOXVILLE	TN		10/10/2006	6.625	1,062,046		87				2,400,000	09/21/2006
200025453	CF	BOWDON	GA		11/01/2006	6.375	711,712		29				2,100,000	09/01/2006
200025454		FRANKLIN	GA		11/01/2006	6.375	604,941		29				1,700,000	09/01/2006
200025455		HOGANSVILLE	GA		11/01/2006	6.375	533,761		29				1,525,000	09/01/2006
200025468		YPSILANTI	MI		11/22/2006	6.625	647,595		92				1,280,000	09/12/2006
200025470		OXFORD	NC		12/07/2006	6.625	1,107,300		88				2,730,000	10/13/2006
200025474	CF	FT WORTH	TX		12/14/2006	6.250	1,087,730		71				3,070,000	11/02/2006
200025480	CF	REXBURG	ID		12/20/2006	6.250	751,889		87				4,990,000	11/17/2006
200025482		NORMAN	OK		12/21/2006	6.625	467,222		93				1,170,000	11/14/2006
200025485		JACKSONVILLE	FL		12/21/2006	6.500	2,651,968						3,800,000	10/31/2006
200025486		JACKSONVILLE	FL		12/21/2006	6.500	3,343,327						5,900,000	10/31/2006
200025487		ORANGE PARK	FL		12/21/2006	6.500	819,699						1,300,000	10/31/2006
200025488		ORANGE PARK	FL		12/21/2006	6.500	660,494						1,750,000	10/31/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200025490		CHITTENANGO	NY		12/28/2006	6.125	165,520		28				650,000	11/15/2006
200025491		SANDY CREEK	NY		12/28/2006	6.125	183,917		28				675,000	12/01/2006
200025492		BOLIVAR	NY		12/28/2006	6.125	176,558		28				665,000	10/10/2006
200025493		NEWFANE	NY		12/28/2006	6.125	246,467		28				890,000	10/30/2006
200025499		LONGWOOD	FL		01/17/2007	6.250	392,408		87				1,700,000	12/14/2006
200025501	CF	SUMMERVILLE	SC		01/26/2007	6.250	701,994		93				1,545,000	12/07/2006
200025504		TRUSSVILLE	AL		01/31/2007	6.500	1,282,921						3,500,000	01/25/2007
200025507	CF	CHAMBLEE	GA		02/01/2007	6.000	1,863,773		37				4,160,000	01/15/2007
200025508		CHAMBLEE	GA		02/01/2007	6.000	1,526,175		37				3,090,000	01/15/2007
200025515		MOUNTAIN BROOK	AL		03/01/2007	6.125	169,951						2,677,000	12/15/2006
200025528		VONORE	TN		12/31/2007	6.000	1,900,000						2,300,000	12/10/2007
200025529	CF	JACKSONVILLE	FL		03/09/2007	6.500	2,185,158		88				4,900,000	10/31/2006
200025533		WEST VALLEY CITY	UT		04/03/2008	6.000	1,086,235		75				2,100,000	01/16/2008
200025534	CF	FAYETTEVILLE	NC		04/09/2008	6.125	1,764,297		75				3,260,000	02/29/2008
200025537		COLUMBIA	SC		09/15/2006	6.125	2,110,367						3,300,000	11/17/2005
200025540		DES MOINES	IA		01/23/2009	6.625	623,984		446				1,120,000	10/02/2008
200025543	CF	CANTON	MS		03/13/2009	6.375	1,072,784		322				2,775,000	11/20/2008
200025544		BRISTOL	TN		04/01/2009	6.125	1,975,142		50				3,375,000	01/23/2009
200025546		LAREDO	TX		06/11/2009	6.625	3,991,773		3,031				8,270,000	05/12/2009
200025547		LAREDO	TX		06/11/2009	6.625	1,573,993		1,161				12,500,000	05/12/2009
200025548		WESTMINISTER	CO		07/07/2004	5.500	857,918						8,500,000	06/15/2004
200025551	CF	OCEAN SPRINGS	MS		10/07/2009	6.625	3,360,516		882				7,850,000	08/24/2009
200025552		GREENWOOD	SC		10/09/2009	6.500	1,595,678		1,175				3,100,000	08/21/2009
200025553	CF	FLOWOOD	MS		10/29/2009	6.750	11,818,827		61				22,700,000	09/03/2009
200025555	CF	BAY ST LOUIS	MS		11/30/2009	6.750	2,144,956		64				4,600,000	11/11/2009
200025558		CHATTANOOGA	TN		12/16/2009	6.625	3,114,141		1,899				5,100,000	11/07/2009
200025562	CF	LEWISBURG	OH		03/12/2010	6.875	2,829,379						10,000,000	02/18/2010
200025567	CF	LAS VEGAS	NV		04/29/2010	6.625	2,290,394						6,215,000	03/23/2010
200025573		COLUMNBIA	SC		06/10/2010	6.650	1,204,147						2,950,000	05/11/2010
200025574	CF	EL PASO	TX		06/10/2010	6.625	891,706						3,300,000	05/04/2010
200025576		MORGANTON	NC		06/15/2010	7.000	114,938						1,905,000	12/01/1995
200025578		SOUTH BEND	IN		06/17/2010	6.750	616,697						1,300,000	04/09/2010
200025579		OLATHE	KS		07/01/2010	6.125	287,431						1,980,000	05/05/2010
200025580		ROTHSCHILD	WI		07/14/2010	6.250	594,291						3,240,000	04/15/2010
200025581		AUGUSTA	GA		07/21/2010	7.000	374,426						850,000	06/23/2010
200025582		ATLANTA	GA		07/21/2010	7.000	292,520						725,000	06/24/2010
200025583		TUCKER	GA		07/21/2010	7.000	269,118						610,000	06/09/2010
200025586	CF	OMAHA	NE		08/18/2010	6.500	4,686,486						10,000,000	04/29/2010
200025587		DALLAS	TX		08/19/2010	6.500	571,595						1,360,000	06/20/2010
200025589	CF	CHATTANOOGA	TN		10/01/2010	6.625	1,013,569						1,810,000	08/24/2010
200025590		CHATTANOOGA	TN		10/01/2010	6.625	1,013,569						1,780,000	08/18/2010
200025591		DALLAS	TX		10/14/2010	6.500	593,917						1,350,000	07/16/2010
200025592	CF	SOUTH BEND	IN		10/14/2010	6.250	2,466,601						6,650,000	07/13/2010
200025593	CF	CHICAGO	IL		10/27/2010	6.500	710,101						1,470,000	07/14/2010
200025596		SAN DIEGO	CA		10/29/2010	6.000	2,881,928						8,050,000	08/30/2010
200025597	CF	EL PASO	TX		11/05/2010	6.000	2,472,218						6,240,000	09/28/2010
200025598	CF	HENDERSON	NC		11/08/2010	6.125	5,672,416						10,600,000	10/01/2010
200025601		LEONARDTOWN	MD		10/15/1993	6.450	509,197		(2,702)				4,400,000	07/07/1993
200025613		SURFSIDE BEACH	SC		06/01/1999	7.250	324,607		(5,773)				3,400,000	06/22/1998
200025620		ROCK HILL	SC		02/01/2000	7.975	234,846		(5,578)				1,950,000	11/12/1999
200025624		FRANKLIN	TN		09/01/2000	6.125	185,028		(567)				1,220,000	02/25/2000
200025628		HONEA PATH	SC		01/01/2001	8.500	203,974		(8,779)				1,150,000	09/21/2000
200025629		NASHVILLE	TN		04/01/2001	6.000	482,785		(665)				2,200,000	02/25/2011
200025640		SENECA	SC		07/01/2003	7.250	423,369		(4,900)				1,385,000	04/30/2003
200025643		SOPHIA	WV		04/01/2004	6.500	152,932		(1,841)				3,600,000	02/13/2004
200025647		NASHVILLE	TN		09/01/2004	6.250	154,750		(813)				1,610,000	04/15/2004
200025655		FLORENCE	KY		07/01/2005	6.300	363,292		(1,394)				1,370,000	05/02/2005
200025659		MEMPHIS	TN		11/01/2005	6.200	59,012		(351)				1,015,000	08/15/2005
200025686		SURFSIDE BEACH	SC		04/01/2007	6.350	1,049,528		(5,907)				3,500,000	10/18/2006
200025694		OKLAHOMA CITY	OK		06/15/2007	6.350	803,421		(3,479)				3,200,000	03/27/2007
200025700		MOUNDS VIEW	MN		09/01/2007	6.350	653,187		(2,745)				2,500,000	07/18/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200025709		WEST COLUMBIA	SC		11/01/2007	6.700	1,144,551		(8,357)				2,950,000	03/06/2007
200025710		MONTGOMERY	AL		06/01/2008	6.450	2,739,715		(14,394)				10,600,000	08/02/2007
200025717		ALTON	TX		02/01/2008	6.400	2,573,605		435,762				6,535,000	08/24/2007
200025718		MAGEE	MS		02/01/2008	6.350	837,812		(6,310)				2,200,000	09/25/2007
200025721		RAVENSWOOD	WV		02/01/2008	6.400	1,810,149		(14,542)				4,300,000	11/08/2007
200025723		MARTINSVILLE	VA		04/01/2008	6.400	1,468,638		(11,794)				2,775,000	01/30/2008
200025725		CHARLESTON	SC		05/01/2008	6.250	420,504		(2,657)				1,085,000	02/29/2008
200025731		JACKSONVILLE	FL		05/01/2008	6.250	614,031		(3,879)				1,460,000	02/19/2008
200025737		CHATTANOOGA	TN		07/01/2008	6.125	632,346		(1,674)				2,700,000	04/29/2008
200025738		CINCINNATI	OH		07/01/2008	6.800	1,763,048		(19,448)				6,700,000	03/31/2008
200025739		HICKORY	NC		09/01/2008	6.250	2,074,916		(5,773)				5,695,000	03/17/2008
200025740		BUFFALO	NY		08/01/2008	6.250	868,559		(5,578)				1,920,000	03/11/2008
200025742		GREER	SC		09/01/2008	6.000	78,187		(243)				2,230,000	05/22/2008
200025827		MIDWEST CITY	OK		07/15/2004	6.000	1,200,400		1,448				4,400,000	05/10/2004
200025828		MIDWEST CITY	OK		07/15/2004	6.000	1,597,608		1,927				5,000,000	05/10/2004
200025833		RENTON	WA		10/01/2004	6.800	264,900		(3,064)				2,530,000	04/20/2004
200025834		STAFFORD	TX		10/01/2004	6.625	349,602		(3,328)				2,675,000	07/14/2004
200025843		TALLAHASSEE	FL		03/01/2005	6.100	1,221,676		(1,044)				3,300,000	12/02/2004
200025854		TULSA	OK		11/01/2005	5.250	1,489,038						6,400,000	08/16/2005
200025867		TALLAHASSEE	FL		11/10/2010	5.750	459,212						1,200,000	10/25/2010
200025871	CF	EL PASO	TX		11/18/2010	6.625	9,079,058						19,400,000	07/02/2010
200025872	CF	EL PASO	TX		11/18/2010	6.625	14,149,181						31,000,000	07/02/2010
200025873		TITUSVILLE	FL		11/19/2010	6.250	189,743						2,214,000	10/26/2010
200025874		WINSTON SALEM	NC		11/30/2010	6.125	1,515,235						3,200,000	10/01/2010
200025876	CF	MORRISTOWN	TN		12/09/2010	6.765	3,067,836						5,175,000	11/08/2010
200025877		SLEEPY HOLLOW	IL		12/10/2010	6.250	1,173,831						2,230,000	08/08/2010
200025878		ROCKINGHAM	NC		12/10/2010	6.500	1,639,768						3,690,000	07/20/2010
200025880	CF	NORTH MIAMI BEACH	FL		12/16/2010	5.750	1,057,707						2,600,000	11/05/2010
200025881	CF	NORTHLAKE	IL		12/17/2010	6.000	778,026						1,475,000	12/10/2010
200025882	CF	BONNER SPRINGS	KS		12/20/2010	5.750	2,710,316						6,250,000	11/18/2010
200025883	CF	SAN ANGELO	TX		12/21/2010	6.125	3,572,184						10,550,000	09/30/2010
200025884		CAPE CARTERET	NC		12/21/2010	6.000	145,650						1,624,000	12/10/2010
200025885		TROY	MO		12/21/2010	5.750	1,092,843						3,550,000	11/11/2010
200025886	CF	COLTEWAH	TN		12/21/2010	5.750	7,543,730						13,000,000	10/12/2010
200025887		ROCHESTER	NY		12/01/2010	7.000	1,424,575						2,300,000	07/02/2008
200025888	CF	GLENDALE	CA		01/06/2011	5.900	3,897,364						7,800,000	11/15/2010
200025889	CF	AKRON	OH		01/07/2011	6.765	3,120,915						5,840,000	08/01/2010
200025891	CF	HENDERSON	NV		01/25/2011	5.875	1,168,528						2,500,000	10/25/2010
200025893	CF	COOPERSTOWN	NY		01/27/2011	5.875	2,804,467						4,950,000	11/09/2010
200025894		DALLAS	TX		01/31/2011	4.122	11,000,000						13,650,000	12/31/2010
200025897		DRAPER	UT		02/09/2011	5.875	2,425,072						4,750,000	12/27/2010
200025898		LENOIR	NC		02/14/2011	5.750	2,384,867						6,550,000	01/21/2011
200025900		MATTESON	IL		02/15/2011	5.250	307,133						2,640,000	12/24/2010
200025905	CF	TUSCALOOSA	AL		03/23/2011	5.500	3,994,508						6,550,000	11/15/2010
200025906	CF	CASPER	WY		03/24/2011	5.625	2,022,149						6,450,000	03/02/2011
200025907		CORNELIA	GA		04/08/2011	5.400	354,401						2,725,000	02/09/2011
200025909	CF	MT PLEASANT	SC		04/21/2011	5.560	20,353,158						43,050,000	03/23/2011
200025910	CF	HERMITAGE	TN		04/21/2011	5.750	2,012,593						3,800,000	03/07/2011
200025911		KINGSPORT	TN		04/22/2011	5.750	1,198,992						1,980,000	02/25/2011
200025912		MURRELLS INLET	SC		05/03/2011	5.625	611,923						2,240,000	10/22/2010
200025913		COLUMBIA	SC		05/10/2011	5.750	1,145,521						2,680,000	04/07/2011
200025915	CF	CHARLESTON	SC		05/19/2011	5.750	2,832,965						5,800,000	04/27/2011
200025916		ORLANDO	FL		05/24/2011	5.875	1,029,566						1,800,000	01/19/2011
200025917		LITTLE RIVER	SC		05/26/2011	5.750	501,570						1,335,000	04/06/2011
200025918	CF	PRATTVILLE	AL		05/26/2011	5.625	11,134,351						17,730,000	01/13/2011
200025919	CF	LAKE ZURICH	IL		06/02/2011	5.625	878,057						4,110,000	05/02/2011
200025923		CHELSEA	AL		06/09/2011	5.750	6,182,220						10,000,000	04/26/2011
200025924	CF	FORT GRATIOT	MI		06/15/2011	5.875	4,141,590						8,700,000	05/02/2011
200025926		CHAMPAIGN	IL		06/16/2011	5.750	1,585,999						4,400,000	05/04/2011
200025928	CF	LEBANON	TN		06/22/2011	5.750	2,496,221						5,000,000	06/07/2011
200025931	CF	BLOOMINGTON	IN		06/27/2011	5.750	773,175						2,200,000	05/06/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200025932		DAYTON	OH		06/28/2011	6.000	542,408						1,200,000	05/20/2011
200025935	CF	DALTON	GA		07/01/2011	5.650	14,374,151						26,100,000	11/11/2015
200025937	CF	NEWARK	DE		07/07/2011	5.875	1,351,794						3,000,000	03/31/2011
200025938	CF	TAMPA	FL		07/07/2011	5.750	6,727,935						14,270,000	05/16/2011
200025939	CF	MERIDIAN	ID		07/11/2011	5.500	22,027,591						34,000,000	05/21/2011
200025940		MARTINSVILLE	VA		08/02/2011	5.250	306,174						2,700,000	07/06/2011
200025942		DECATUR	GA		08/11/2011	6.000	581,386						2,200,000	07/18/2011
200025943	CF	BLUEFIELD	WV		08/12/2011	5.375	1,843,338						7,640,000	06/09/2011
200025944		CHULA VISTA	CA		08/15/2011	5.750	2,735,656						8,340,000	06/21/2011
200025945	CF	DUNEDIN	FL		08/16/2011	5.750	5,559,158						9,700,000	06/16/2011
200025946	CF	ST LOUIS	MO		08/17/2011	6.000	1,376,061						3,010,000	08/04/2011
200025949	CF	BIRMINGHAM	AL		09/21/2011	5.875	1,609,355						2,850,000	08/03/2011
200025953	CF	MONTGOMERY	IL		10/20/2011	5.875	1,050,160						1,850,000	07/05/2011
200025954		ST JOSEPH	MI		11/01/2011	5.750	2,036,372						5,600,000	08/01/2001
200025955		BLUE ISLAND	IL		11/01/2011	5.875	727,033						1,290,000	08/22/2011
200025956		KING CITY	CA		11/09/2011	6.000	5,618,523						15,500,000	08/01/2011
200025957		CANOGA PARK	CA		11/14/2011	5.875	6,237,098						30,100,000	08/13/2011
200025958		CANOGA PARK	CA		11/14/2011	5.875	9,533,851						29,500,000	08/13/2011
200025959	CF	BOZEMAN	MT		11/15/2011	5.875	832,371						23,915,000	09/04/2008
200025960	CF	CALUMET PARK	IL		11/17/2011	5.875	2,109,299						4,050,000	08/10/2011
200025961	CF	CRYSTAL LAKE	IL		11/17/2011	5.875	1,702,968						3,000,000	09/28/2011
200025963	CF	KILLEEN	TX		11/22/2011	5.375	633,364						2,450,000	11/02/2011
200025964		MOODY	AL		11/22/2011	5.500	666,935						4,770,000	10/30/2011
200025967		ROUND LAKE BEACH	IL		12/13/2011	5.500	559,810						1,150,000	11/10/2011
200025969		MANISTEE	MI		12/28/2007	5.500	1,938,123		87				3,850,000	10/17/2007
200025970	CF	NORTHLAKE	IL		12/15/2011	5.500	2,169,264						4,630,000	11/08/2011
200025971	CF	FORT GRATIOT	MI		12/19/2011	5.625	1,122,842						4,100,000	11/17/2011
200025972	CF	WAYNESBORO	PA		12/21/2011	5.875	2,611,400						6,400,000	11/16/2011
200025973		GULF SHORES	AL		01/26/2012	5.250	5,858,058						9,600,000	10/13/2011
200025974		CENTRAL	SC		01/27/2012	5.500	851,600						1,990,000	12/12/2011
200025975	CF	LEBANON	TN		01/30/2012	5.500	12,571,248						21,050,000	12/01/2011
200025978		LAREDO	TX		02/03/2012	5.625	1,298,675						2,520,000	11/21/2011
200025979		ST LOUIS	MO		02/22/2012	6.070	1,787,012						3,819,820	08/24/2011
200025980		PAWLEY'S ISLAND	SC		02/29/2012	5.750	818,221						1,600,000	12/27/2011
200025982	CF	PROVIDENCE	UT		04/03/2012	5.375	8,184,603						13,300,000	03/02/2012
200025983		LEEDS	AL		04/04/2012	6.125	510,336						1,165,000	01/18/2012
200025984		JASPER	GA		04/26/2012	5.375	1,043,652						1,775,000	02/03/2012
200025985		BYRON	GA		04/30/2012	6.000	621,189						1,025,000	12/15/2011
200025986		CALUMET CITY	IL		05/01/2012	5.375	1,076,158						2,250,000	02/21/2012
200025987		CHICAGO	IL		05/01/2012	5.375	1,076,158						2,230,000	02/21/2012
200025988		PLAINFIELD	IL		05/01/2012	5.500	1,169,137						2,080,000	02/21/2012
200025990	CF	COLUMBUS	OH		05/10/2012	5.625	14,113,802						21,500,000	03/22/2012
200025992		ALTAVISTA	VA		06/01/2012	5.375	3,443,215						7,985,000	06/11/2012
200025993		OTTAWA	IL		06/22/2012	5.500	743,977						1,260,000	04/27/2012
200025998		OAKLAND	MD		08/03/2012	5.250	1,028,860						2,460,000	07/05/2012
200025999		MARIETTA	GA		08/10/2012	5.375	1,097,104						1,700,000	04/29/2012
200026000		NEW SMYRNA BEACH	FL		08/17/2012	5.000	6,122,077						7,400,000	08/01/2012
200026001		DULUTH	GA		08/22/2012	5.125	1,563,167						3,850,000	06/19/2012
200026002		FAYETTEVILLE	GA		08/22/2012	5.125	1,957,680						4,850,000	06/19/2012
200026003		WICHITA	KS		08/22/2012	5.125	2,378,660						5,820,000	06/25/2012
200026004		LEXINGTON	KY		08/22/2012	5.125	1,621,062						4,050,000	06/21/2012
200026005		BLUFFTON	SC		08/22/2012	5.125	1,184,368						3,150,000	06/22/2012
200026006		AMARILLO	TX		08/22/2012	5.125	1,721,965						4,370,000	06/25/2012
200026007		CEDAR PARK	TX		08/22/2012	5.125	3,209,041						8,150,000	06/25/2012
200026008		TYLER	TX		08/22/2012	5.125	2,067,681						5,000,000	06/24/2012
200026009		NEWPORT NEWS	VA		08/22/2012	5.125	1,507,753						4,080,000	06/26/2012
200026010		NORTH CHESTERFIELD	VA		08/22/2012	5.125	1,753,393						4,860,000	06/26/2012
200026011		VIRGINIA BEACH	VA		08/22/2012	5.125	1,712,040						4,790,000	06/26/2012
200026012		MIDLOTHIAN	TX		08/24/2012	5.000	821,842						4,215,000	07/26/2012
200026013		BAY MINETTE	AL		09/06/2012	5.375	1,130,892						2,420,000	07/18/2012
200026016		OMAK	WA		11/01/2012	5.000	3,109,636						10,900,000	06/10/1999

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026019	CF	OXFORD	OH		11/28/2012	4.750	2,470,242						3,800,000	11/09/2012
200026020		HARVEY	IL		11/29/2012	5.875	1,251,198						2,450,000	11/02/2012
200026021	CF	ATLANTA	GA		11/30/2012	4.550	1,209,059						2,285,000	11/13/2012
200026022	CF	NASHVILLE	TN		11/30/2012	5.000	2,925,986						4,400,000	08/22/2012
200026023	CF	HARRISON TOWNSHIP	MI		12/17/2012	4.750	2,538,748						9,600,000	11/13/2012
200026024	CF	KANSAS CITY	MO		01/16/2013	4.650	1,062,257						2,280,000	12/28/2012
200026025	CF	CHARLOTTE	NC		02/01/2013	4.500	2,500,243						5,600,000	11/08/2012
200026026	CF	CASA GRANDE	AZ		02/05/2013	4.625	1,245,071						2,950,000	01/07/2013
200026027	CF	SURPRISE	AZ		02/07/2013	4.625	1,408,566						3,350,000	01/07/2013
200026030	CF	IDAHO FALLS	ID		03/28/2013	4.750	1,239,755						3,941,000	03/05/2013
200026032	CF	LIVONIA	MI		04/05/2013	4.750	5,380,887						12,900,000	01/31/2013
200026033	CF	ESTERO	FL		04/15/2013	4.500	2,086,020						3,600,000	02/10/2013
200026037		ST LOUIS	MO		05/09/2013	4.250	2,459,710						26,200,000	03/28/2013
200026038	CF	CHARLESTON	SC		05/22/2013	4.625	2,536,999						7,425,000	03/12/2013
200026039	CF	CHICAGO	IL		05/24/2013	4.750	1,784,122						3,100,000	04/09/2013
200026040	CF	FORT WAYNE	IN		05/30/2013	4.000	2,318,050						5,595,000	04/10/2013
200026042	CF	LOUISVILLE	KY		05/30/2013	4.750	708,879						1,450,000	03/02/2013
200026043	CF	LOUISVILLE	KY		05/30/2013	4.750	574,038						1,175,000	03/02/2013
200026044	CF	LOUISVILLE	KY		05/30/2013	4.750	635,679						1,270,000	03/02/2013
200026045	CF	LOUISVILLE	KY		05/30/2013	4.750	550,922						1,105,000	03/02/2013
200026046	CF	BOWLING GREEN	KY		05/30/2013	4.750	674,205						1,205,000	03/08/2013
200026047	CF	BOWLING GREEN	KY		05/30/2013	4.750	570,185						1,125,000	03/08/2013
200026048	CF	ELIZABETHTOWN	KY		05/30/2013	4.750	581,743						1,155,000	03/02/2013
200026049	CF	OWENSBORO	KY		05/30/2013	4.750	516,249						1,085,000	03/01/2013
200026050	CF	JACKSON	TN		05/30/2013	4.750	577,890						1,115,000	03/11/2013
200026051	CF	FRANKLIN	VA		06/01/2013	4.000	4,793,980						15,050,000	08/31/1999
200026052	CF	SARASOTA	FL		06/04/2013	4.000	4,171,019						8,150,000	03/27/2013
200026053		BIRMINGHAM	AL		06/04/2013	4.500	10,666,217						16,800,000	04/30/2013
200026054	CF	GREENSBORO	NC		06/06/2013	4.650	2,979,565						5,685,000	05/19/2013
200026055	CF	DOTHAN	AL		06/10/2013	5.000	5,495,807						8,830,000	01/28/2013
200026057	CF	MARLTON	NJ		06/25/2013	4.375	2,645,226						7,000,000	05/22/2013
200026059	CF	WEST MEMPHIS	AR		06/27/2013	4.500	3,557,478						10,700,000	04/17/2013
200026060	CF	BOSSIER CITY	LA		06/27/2013	4.625	1,022,580						1,960,000	05/21/2013
200026061	CF	CARENCRO	LA		06/27/2013	4.625	818,064						1,500,000	05/21/2013
200026062	CF	MEMPHIS	TN		06/27/2013	4.625	1,021,154						1,720,000	05/20/2013
200026063		MURFREESBORO	TN		04/01/2013	5.500	1,637,887						2,850,000	08/08/2005
200026064	CF	CORAOPOLIS	PA		07/17/2013	4.500	2,701,312						4,980,000	04/22/2013
200026065	CF	FLORENCE	AL		07/18/2013	4.000	10,652,983						17,000,000	05/15/2013
200026066	CF	MEMPHIS	TN		07/18/2013	4.125	1,426,314						2,960,500	06/20/2013
200026068	CF	BURLINGTON	NC		07/23/2013	4.375	10,320,368						17,300,000	05/16/2013
200026069	CF	NORTHBROOK	IL		07/23/2013	4.250	2,628,650						5,500,000	06/12/2013
200026070	CF	CHATSWORTH	CA		07/23/2013	4.500	2,096,661						6,450,000	06/19/2013
200026071	CF	HOLLADAY	UT		07/31/2013	4.500	3,409,487						6,790,000	07/05/2013
200026073		MARYVILLE	TN		08/12/2013	4.375	1,871,003						3,200,000	06/21/2013
200026075		DALLAS	TX		08/15/2013	4.800	2,075,390						4,500,000	05/15/2013
200026076		MCDONOUGH	GA		08/16/2013	4.750	1,202,329						2,650,000	07/09/2013
200026079		OXFORD	AL		08/20/2013	4.625	3,000,042						5,950,000	07/12/2013
200026080	CF	RICHLAND	WA		08/21/2013	4.500	2,767,796						6,900,000	06/27/2013
200026082		CHURCH HILL	TN		08/29/2013	4.500	2,566,471						3,985,000	03/18/2013
200026083	CF	NOVI	MI		08/29/2013	4.500	3,822,571						6,200,000	07/23/2013
200026084		TROY	MI		08/30/2013	4.625	2,571,465						6,500,000	06/03/2013
200026085		WILSON	NC		09/05/2013	5.000	4,602,349						6,650,000	08/10/2013
200026086	CF	LAS VEGAS	NV		09/09/2013	4.250	3,590,382						6,900,000	09/09/2013
200026087	CF	LAS VEGAS	NV		09/09/2013	4.250	4,487,977						8,300,000	07/01/2013
200026088	CF	CATHEDRAL CITY	CA		09/09/2013	4.250	3,231,344						7,750,000	06/27/2013
200026089		EL CENTRO	CA		09/09/2013	4.250	2,782,546						6,430,000	06/27/2013
200026091	CF	FORT MILL	SC		09/18/2013	4.875	25,044,090						39,100,000	08/02/2013
200026092		ANKENY	IA		09/24/2013	4.250	794,391						2,000,000	08/01/2013
200026093		COLUMBUS	OH		09/24/2013	4.250	673,080						1,725,000	07/25/2013
200026094		GREENFIELD	WI		09/24/2013	4.250	696,559						1,770,000	08/01/2013
200026095		LANSING	MI		09/24/2013	4.250	712,213						1,810,000	07/06/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026096		RACINE	WI		09/24/2013	4.250	763,085						1,920,000	08/01/2013
200026097		ASHWAUBENON	WI		09/24/2013	4.250	708,299						1,780,000	08/01/2013
200026098		WAUSAU	WI		09/24/2013	4.250	739,605						1,850,000	08/01/2013
200026102	CF	FLOWOOD	MS		10/01/2013	4.875	11,850,861						18,600,000	10/20/2005
200026103		THE COLONY	TX		10/15/2013	4.625	2,862,594						6,330,000	09/01/2013
200026104	CF	BLOOMINGTON	MN		10/17/2013	5.250	3,801,259						8,060,000	07/02/2013
200026105		OXFORD	NC		10/18/2013	6.125	495,407						1,770,000	11/22/1994
200026106		MOBILE	AL		10/01/2013	4.500	1,527,200						4,650,000	05/01/2014
200026107		MARYVILLE	TN		10/24/2013	5.250	2,233,962						3,900,000	09/24/2013
200026108		ANNISTON	AL		10/29/2013	5.375	1,764,052						3,025,000	10/08/2013
200026109	CF	DURHAM	NC		10/30/2013	4.750	5,513,713						12,125,000	09/15/2013
200026110		ST CHARLES	IL		10/31/2013	5.250	1,393,847						2,200,000	08/29/2013
200026111		LAS VEGAS	NV		11/01/2013	4.500	2,376,386						7,820,000	08/07/2003
200026112	CF	MILTON	GA		11/04/2013	5.125	4,916,063						10,550,000	09/26/2013
200026113		MIAMI	FL		11/08/2013	5.125	1,767,092						7,200,000	08/29/2013
200026114		BECKLEY	WV		11/14/2013	5.125	3,043,630						5,685,000	10/01/2013
200026116		RANTOUL	IL		11/14/2013	4.625	1,244,775						2,140,000	09/03/2013
200026117		ORANGE PARK	FL		11/20/2013	4.625	2,655,520						4,500,000	05/21/2013
200026118		HENDERSON	NC		11/22/2013	5.750	1,946,268						5,000,000	10/31/2013
200026120		GRANGEVILLE	ID		11/22/2013	5.375	218,893						1,150,000	05/04/2009
200026122		HOUSTON	TX		11/27/2013	5.250	3,098,479						4,800,000	10/17/2013
200026123	CF	RICHLAND	WA		11/27/2013	4.750	3,276,409						7,900,000	08/15/2013
200026125	CF	WOODSTOCK	GA		12/17/2013	5.250	3,266,715						6,375,000	09/11/2013
200026127		BIRMINGHAM	AL		12/18/2013	4.875	2,748,262						4,520,000	11/15/2013
200026128		ST PAUL	MN		12/18/2013	4.875	2,780,380						6,140,000	11/15/2013
200026129	CF	LOGAN	UT		12/18/2013	4.875	9,389,481						14,100,000	12/05/2013
200026132		LITTLETON	CO		01/14/2014	5.125	2,635,194						5,700,000	11/20/2013
200026133	CF	FRANKLIN PARK	IL		01/22/2014	5.000	4,760,605						8,600,000	11/26/2013
200026134	CF	DESOTO	TX		01/30/2014	5.125	8,706,018						16,600,000	12/04/2013
200026135		PALM BAY	FL		01/01/2014	5.625	1,299,006						2,740,000	08/16/2006
200026136		UVALDE	TX		02/01/2014	5.125	2,894,094						5,850,000	06/07/2005
200026137		IONIA	MI		02/12/2014	5.250	1,942,019						3,650,000	12/04/2013
200026138		LONGVIEW	TX		02/14/2014	5.000	2,085,263						3,960,000	12/28/2013
200026139		ROCKWOOD	TN		02/18/2014	5.500	1,475,769						2,300,000	01/22/2014
200026140	CF	GREENVILLE	SC		02/27/2014	5.000	3,439,032						6,000,000	01/17/2014
200026141		GREENVILLE	SC		02/27/2014	5.000	687,806						1,300,000	01/17/2014
200026143		HOOVER	AL		02/28/2014	5.250	6,675,055						19,635,000	02/28/2014
200026144		EL PASO	TX		02/28/2014	5.125	1,429,289						2,930,000	01/20/2014
200026145		FREMONT	OH		04/01/2014	5.000	342,356						1,600,000	01/07/2008
200026146	CF	EL PASO	TX		04/29/2014	4.550	3,745,825						6,700,000	11/01/2004
200026147	CF	EXCELSIOR	MN		03/14/2014	5.500	3,949,827						8,550,000	01/29/2014
200026149	CF	AMERICAN FORK	UT		03/20/2014	4.875	31,203,831						49,500,000	01/24/2014
200026150		BASTROP	TX		03/26/2014	5.375	3,322,771						8,300,000	02/14/2014
200026151		TINLEY PARK	IL		04/04/2014	4.625	1,366,257						2,200,000	11/21/2013
200026152		CRISFIELD	MD		04/08/2014	5.125	2,692,732						4,225,000	02/09/2014
200026153		SPANISH FORK	UT		04/08/2014	5.250	12,500,351						16,200,000	11/25/2013
200026155	CF	NICEVILLE	FL		04/15/2014	4.750	8,705,914						13,275,000	12/30/2013
200026156		OMAHA	NE		04/17/2014	5.250	3,140,441						5,330,000	02/24/2014
200026157	CF	VILLA RICA	GA		04/22/2014	5.000	13,860,985						23,015,000	03/28/2014
200026158	CF	BATON ROUGE	LA		04/22/2014	5.000	4,837,931						8,748,000	03/14/2014
200026159	CF	CAROL STREAM	IL		05/07/2014	4.625	7,353,837						12,500,000	03/21/2014
200026160	CF	WEST BLOOMFIELD	MI		05/15/2014	5.000	2,665,756						7,400,000	03/18/2014
200026161	CF	ELLIJAY	GA		05/23/2014	4.750	5,045,976						9,000,000	04/25/2014
200026162		IDAHO FALLS	ID		05/27/2014	4.500	8,261,179						12,300,000	04/14/2014
200026163	CF	CHILLICOTHE	OH		05/28/2014	4.750	2,682,220						5,380,000	04/04/2014
200026164		WASHINGTON	MO		05/29/2014	4.125	13,452,566		20,287				20,320,000	05/06/2014
200026167	CF	DULUTH	GA		06/02/2014	4.500	14,444,268						26,255,000	05/05/2014
200026168		THOMASTON	GA		06/01/2014	4.250	7,331,601						11,550,000	09/07/2006
200026169	CF	LEOMINSTER	MA		06/11/2014	4.750	2,464,256						5,000,000	04/02/2014
200026170	CF	MYRTLE BEACH	SC		06/13/2014	4.625	9,240,858						14,350,000	05/02/2014
200026171	CF	PENSACOLA	FL		06/13/2014	5.125	4,463,997						7,250,000	04/14/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026174		TOPEKA	KS		07/09/2014	5.000	15,598,015						19,800,000	06/01/2014
200026175		MONROE	LA		07/10/2014	4.500	3,688,470						9,800,000	05/14/2014
200026176		FREMONT	OH		07/18/2014	4.500	2,603,996						5,070,000	06/26/2014
200026177		TIFTON	GA		07/01/2014	4.500	916,041						2,650,000	06/13/2014
200026178		CHICOPEE	MA		07/01/2014	4.500	1,888,695						4,550,000	12/27/2005
200026179		APOPKA	FL		07/01/2014	4.500	2,597,612						4,965,000	11/17/2003
200026181		POCATELLO	ID		07/30/2014	5.000	594,434						1,650,000	07/14/2014
200026183	CF	ANDERSON	SC		08/06/2014	4.420	6,777,261						11,900,000	06/30/2014
200026185	CF	DUNN	NC		08/11/2014	5.000	2,843,282						5,500,000	05/02/2014
200026186	CF	FAYETTE	AL		08/12/2014	4.750	457,391						750,000	05/08/2014
200026187	CF	NOLENSVILLE	TN		08/12/2014	4.750	990,314						1,850,000	05/05/2014
200026188	CF	MANHATTAN	MT		08/12/2014	4.750	4,291,998						8,040,000	05/14/2014
200026189	CF	HENDERSONVILLE	TN		08/12/2014	4.750	1,166,556						2,250,000	05/05/2014
200026190	CF	MONUMENT	CO		08/12/2014	4.750	1,426,723						2,300,000	05/12/2014
200026191	CF	JACINTO CITY	TX		08/12/2014	4.750	2,645,072						5,580,000	05/05/2014
200026192	CF	ST PETERS	MO		08/12/2014	4.750	2,047,798						4,110,000	05/14/2014
200026193	CF	KIEFER	OK		08/12/2014	4.750	633,633						1,150,000	05/02/2014
200026194	CF	DADE CITY	FL		08/12/2014	4.750	809,875						1,750,000	05/14/2014
200026195	CF	BRISTOL	VA		08/12/2014	4.750	1,007,099						2,050,000	05/09/2014
200026196	CF	HENDERSON	NC		08/12/2014	4.750	1,342,798						2,730,000	05/08/2014
200026197	CF	LEXINGTON	VA		08/12/2014	4.750	1,342,798						2,750,000	05/09/2014
200026198	CF	MEBANE	NC		08/12/2014	4.750	1,342,798						2,750,000	08/12/2014
200026199	CF	FRANKLIN	NC		08/12/2014	4.750	814,072						1,400,000	05/14/2014
200026200	CF	ARDEN	NC		08/12/2014	4.750	3,464,190						7,280,000	05/14/2014
200026201	CF	JOPLIN	MO		08/12/2014	4.750	3,626,308						7,350,000	05/06/2014
200026202	CF	MAIDEN	NC		08/12/2014	4.750	2,986,371						6,200,000	05/06/2014
200026203	CF	MARSHFIELD	MO		08/12/2014	4.750	3,285,008						6,300,000	05/07/2014
200026204	CF	IDAHO FALLS	ID		08/14/2014	4.800	8,951,500						14,660,000	05/12/2014
200026205		RIVERTON	UT		08/14/2014	4.550	4,497,714						7,600,000	05/23/2014
200026206	CF	FAYETTEVILLE	NC		08/18/2014	4.625	2,681,285						4,300,000	08/15/2014
200026207	CF	MARION	OH		08/19/2014	4.750	3,206,239						4,620,000	07/09/2014
200026208	CF	BEAVERCREEK	OH		08/19/2014	4.750	2,881,908						4,160,000	07/02/2014
200026209	CF	CUMMING	GA		08/19/2014	4.500	11,715,272		18,062				22,970,000	05/30/2014
200026210	CF	SOUTH SALT LAKE CITY	UT		08/28/2014	4.750	5,054,670						8,100,000	07/22/2014
200026212		THOMASVILLE	GA		09/01/2014	5.000	278,501						1,850,000	08/19/2014
200026213		BAINBRIDGE	GA		09/01/2014	5.000	336,786						2,250,000	08/19/2014
200026214		MIDWAY	NC		09/04/2014	4.250	2,953,842						5,980,000	01/26/1998
200026215	CF	WOODBURY	MN		09/09/2014	4.500	2,964,143						4,850,000	06/09/2014
200026217	CF	VISALIA	CA		09/18/2014	4.325	8,658,095		11,721				14,060,000	05/08/2014
200026219		PAWLEYS ISLAND	SC		09/26/2014	5.000	10,520,474						15,750,000	06/01/2014
200026220		ANTIOCH	TN		09/30/2014	4.872	13,327,521		19,479				24,800,000	03/12/2014
200026221	CF	ORLAND PARK	IL		09/29/2014	4.500	3,020,574						4,900,000	08/22/2014
200026222		COLUMBIA CITY	IN		09/29/2014	5.234	1,128,192						3,100,000	08/28/2014
200026223	CF	EL PASO	TX		09/30/2014	4.500	2,237,463						4,520,000	09/02/2014
200026224	CF	MISSOULA	MT		10/10/2014	4.500	3,053,010						5,900,000	08/08/2014
200026225	CF	CLERMONT	FL		10/08/2014	4.625	3,596,788						6,030,000	09/02/2014
200026226	CF	ANCHORAGE	AK		10/10/2014	4.375	8,325,656						36,000,000	08/06/2014
200026227	CF	BOISE	ID		10/21/2014	4.750	6,303,075						10,250,000	08/13/2014
200026228	CF	EL PASO	TX		10/22/2014	5.375	1,974,845						3,960,000	09/12/2014
200026229	CF	FOLEY	AL		10/30/2014	4.500	6,220,090						9,800,000	10/20/2014
200026230	CF	PRESCOTT	AZ		10/30/2014	4.625	3,021,016						5,000,000	09/10/2014
200026231		BOURNE	MA		10/31/2014	4.750	930,701						2,120,000	09/05/2014
200026232	CF	GULF SHORES	AL		11/04/2014	4.500	4,797,252						8,260,000	07/23/2014
200026233		ATLANTA	GA		11/14/2014	4.500	17,226,063						36,000,000	10/10/2014
200026234		PELL CITY	AL		12/01/2014	4.250	3,842,894						7,100,000	11/03/2014
200026235		NEWNAN	GA		12/01/2014	4.250	5,611,621						8,350,000	10/06/2008
200026236		CARROLLTON	GA		12/01/2014	4.250	6,125,381						8,325,000	12/01/2008
200026237		BURR RIDGE	IL		12/09/2014	4.500	2,238,005						3,550,000	11/06/2014
200026238		SARASOTA	FL		12/09/2014	4.625	1,538,535						2,275,000	11/15/2014
200026239	CF	HUNTSVILLE	AL		12/09/2014	4.125	26,914,896						45,000,000	11/03/2014
200026241		HAMPTON	VA		12/16/2014	4.425	2,795,487						5,100,000	10/10/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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200026242		MUNCIE	IN		12/17/2014	4.375	3,287,762						5,800,000	11/24/2014
200026243		TOOELE	UT		12/18/2014	5.570	7,573,185						14,240,000	12/03/2014
200026244	CF	EL CAJON	CA		12/18/2014	4.125	6,782,333						11,350,000	12/10/2014
200026245	CF	LAQUINTA	CA		12/18/2014	4.500	6,714,016						9,700,000	07/09/2014
200026246		ROUND ROCK	TX		12/19/2014	4.705	22,836,090		1,840				43,000,000	10/17/2014
200026247	CF	KNOXVILLE	TN		12/19/2014	4.705	29,502,482		1,930				45,100,000	10/17/2014
200026248	CF	LINCOLN	NE		12/29/2014	4.675	14,233,734		933				26,500,000	07/14/2014
200026249	CF	OMAHA	NE		12/29/2014	4.675	13,648,590		895				25,100,000	07/14/2014
200026250	CF	TAMPA	FL		12/31/2014	4.500	5,902,448						10,200,000	11/20/2014
200026252	CF	ASHEVILLE	NC		01/02/2015	4.375	14,001,926						20,800,000	11/19/2014
200026253		LODI	OH		01/02/2015	4.500	2,233,036						4,120,000	10/29/2014
200026254		WHITE PLAIN	MD		01/07/2015	4.200	2,139,837						5,000,000	11/25/2014
200026256		COLUMBUS	OH		01/15/2015	4.625	2,863,757						10,170,000	12/11/2014
200026257		SANTA CLARITA	CA		01/15/2015	4.000	3,361,954						6,840,000	12/18/2014
200026258	CF	WEATHERFORD	TX		01/16/2015	4.250	8,018,246						11,500,000	11/18/2014
200026259	CF	ROCHESTER	NY		01/20/2015	4.250	21,403,117		5,694				34,400,000	12/04/2014
200026260		BELLBROOK	OH		01/20/2015	4.500	2,067,403						3,080,000	11/07/2014
200026261	CF	HUNTSVILLE	AL		01/23/2015	3.750	13,564,193						32,520,000	01/09/2015
200026263		MARIETTA	GA		01/30/2015	4.625	3,404,682						5,100,000	12/22/2014
200026264		ENON	OH		02/02/2015	4.500	1,751,116						3,230,000	11/07/2015
200026265	CF	MANSFIELD	OH		02/02/2015	4.500	15,146,021						23,700,000	11/06/2014
200026266		STRONGSVILLE	OH		02/02/2015	4.125	2,599,642						4,700,000	09/09/2014
200026268		LEXINGTON	KY		02/19/2015	4.625	1,477,594						2,880,000	01/20/2015
200026269		GREENVILLE	SC		02/19/2015	4.750	2,769,984						5,820,000	01/16/2015
200026270		VENICE	FL		02/19/2015	4.250	2,582,696						6,100,000	12/19/2014
200026271		WESTMINSTER	MD		02/19/2015	4.250	1,522,979						4,450,000	11/08/2014
200026272		VESTAVIA HILLS	AL		02/20/2015	4.250	2,207,302						4,150,000	01/06/2015
200026273		EPHRAIM	UT		02/23/2015	4.625	1,851,696						3,900,000	12/04/2014
200026274		ORANGE CITY	FL		02/01/2015	4.250	11,573,257						17,800,000	09/18/2006
200026276		EVANSTON	IL		03/10/2015	4.500	1,093,262						2,270,000	12/03/2014
200026277		COLUMBUS	GA		03/23/2015	4.500	1,401,390						2,300,000	02/02/2015
200026278		MULTIPLE	AL		03/26/2015	4.000	45,840,294						69,550,000	03/17/2015
200026279	CF	BAYTOWN	TX		03/27/2015	3.550	20,218,186		2,099				30,830,000	02/20/2015
200026280	CF	KINGSPORT	TN		03/27/2015	4.500	9,667,997						14,000,000	01/30/2015
200026281	CF	LAS VEGAS	NV		03/30/2015	4.250	7,679,812						11,500,000	11/21/2014
200026282		MULTIPLE	MD		03/30/2015	4.250	38,209,047		9,751				55,500,000	10/01/2014
200026283		MOBILE	AL		03/30/2015	4.500	1,003,407						3,100,000	03/03/2015
200026284		FREMONT	NE		04/02/2015	4.250	7,039,915						15,000,000	01/06/2015
200026285		SPRINGDALE	OH		04/15/2015	4.250	2,476,511						5,100,000	01/29/2015
200026286		WEST VALLEY CITY	UT		04/17/2015	4.250	24,217,308						34,400,000	03/23/2015
200026288		AUBURN	AL		04/23/2015	5.750	4,568,797						14,540,000	03/24/2017
200026290	CF	MANHATTAN	KS		04/29/2015	3.600	9,256,707						13,600,000	03/26/2015
200026291	CF	HOOVER	AL		04/30/2015	3.800	11,686,263						17,200,000	04/15/2015
200026292	CF	ALPHARETTA	GA		05/01/2015	4.500	2,228,848		5,124				6,300,000	04/03/2015
200026293		AMERICAN FORK	UT		05/06/2015	4.000	3,285,586						7,000,000	04/16/2015
200026294		RENO	NV		05/01/2015	5.000	113,855						5,540,000	09/09/1993
200026295	CF	TALLAHASSEE	FL		05/14/2015	4.125	3,515,030						5,400,000	04/08/2015
200026296	CF	GREENWOOD	SC		05/18/2015	4.500	12,726,376						18,000,000	04/22/2015
200026297	CF	DAVENPORT	FL		05/27/2015	4.200	4,121,255						7,600,000	05/18/2015
200026298		PICKERINGTON	OH		05/28/2015	4.500	3,260,252						5,000,000	10/24/2014
200026299		PLATTSBURGH	NY		05/28/2015	4.375	5,962,510						9,400,000	03/20/2015
200026300	CF	COLUMBUS	GA		05/28/2015	4.250	2,015,767						4,350,000	03/10/2015
200026301	CF	STANSBURY PARK	UT		06/01/2015	4.000	6,680,255						9,700,000	04/20/2015
200026302		LEHI	UT		05/29/2015	4.250	5,174,075						7,500,000	05/01/2015
200026303	CF	NICEVILLE	FL		06/04/2015	4.000	4,387,808						7,620,000	02/11/2015
200026304		EL PASO	TX		06/04/2015	4.500	6,969,054						10,100,000	05/17/2015
200026306	CF	OMAHA	NE		06/05/2015	3.950	4,782,035						7,700,000	03/20/2015
200026307		CANTON	GA		06/10/2015	4.125	2,325,160						4,300,000	04/02/2015
200026308	CF	MANAHAWKIN	NJ		06/15/2015	4.000	24,556,994						45,000,000	04/30/2015
200026309	CF	LOTHIAN	MD		06/16/2015	4.125	4,709,280						7,350,000	04/20/2015
200026312		HICKORY	NC		06/26/2015	4.125	1,271,506						2,100,000	06/12/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026313		CHARLOTTE	NC		06/26/2015	4.125	3,061,032						5,500,000	06/12/2015
200026314	CF	REXBURG	ID		06/29/2015	3.950	12,425,933						18,800,000	06/12/2015
200026316	CF	BIRMINGHAM	AL		06/30/2015	4.125	18,124,607						28,200,000	12/18/2014
200026317	CF	BIRMINGHAM	AL		06/30/2015	4.125	10,122,786						15,750,000	12/18/2014
200026318	CF	BIRMINGHAM	AL		06/30/2015	4.125	20,084,893						31,250,000	12/18/2014
200026319		CLINTON	MS		07/01/2015	4.250	3,398,776						4,650,000	06/01/1986
200026320		LILBURN	GA		07/01/2015	4.250	581,742						1,350,000	08/26/1986
200026321		MCCOMB	MS		07/01/2015	4.250	1,712,536						3,775,000	10/06/1993
200026322		PRESTONSBURG	KY		07/01/2015	4.250	1,741,610						4,100,000	11/30/1988
200026323		MONROEVILLE	AL		07/01/2015	4.250	958,253						1,749,240	06/01/1992
200026324		JOHNSON CITY	TN		07/01/2015	4.250	664,656						2,275,000	09/19/1999
200026325		RICHLANDS	VA		07/01/2015	4.250	2,563,290						4,165,000	12/04/1991
200026326		MILLEDGEVILLE	GA		07/01/2015	4.250	4,037,869						7,301,242	09/01/1992
200026327		DUBLIN	GA		07/01/2015	4.250	7,153,040						12,500,000	01/10/1991
200026328		DILLON	SC		07/01/2015	4.250	967,012						1,797,000	09/13/1996
200026330		GARDEN CITY	GA		07/01/2015	4.250	3,046,281						5,440,336	09/01/1992
200026331		STANFORD	KY		07/01/2015	4.250	1,297,251						2,570,000	11/19/1994
200026332		SPARTA	TN		07/01/2015	4.250	1,726,436						3,400,000	11/11/1994
200026333		ATHENS	AL		07/01/2015	4.250	1,123,842						2,111,000	03/10/1995
200026334		NEWPORT	TN		07/01/2015	4.250	813,290						2,540,000	08/05/1999
200026335		MULTIPLE	TN		07/01/2015	4.250	3,425,719						4,825,000	05/30/2006
200026337		ATLANTA	GA		07/01/2015	4.125	5,732,959						9,750,000	05/18/2015
200026338		TUCSON	AZ		07/01/2015	3.850	10,000,000						16,975,000	05/28/2015
200026339		LOS GATOS	CA		07/07/2015	4.150	2,360,365						6,700,000	03/27/2015
200026340		MOBILE	AL		07/09/2015	3.901	26,249,830						37,000,000	06/02/2015
200026341		FRESNO	CA		07/15/2015	3.950	7,426,724						15,885,000	06/08/2015
200026342		FRESNO	CA		07/15/2015	3.950	8,277,463						12,600,000	06/01/2015
200026343		VALDOSTA	GA		07/15/2015	4.050	7,364,198						16,500,000	05/01/2015
200026344		ALBUQUERQUE	NM		07/16/2015	3.950	3,236,682						5,900,000	06/23/2015
200026345	CF	STERLING HEIGHTS	MI		07/16/2015	4.125	7,952,874		5,901				20,110,000	03/27/2015
200026346		ONTARIO	CA		07/21/2015	4.125	2,620,603						4,100,000	05/11/2015
200026347		NASHVILLE	TN		07/22/2015	3.875	4,097,968						10,290,000	05/08/2015
200026348		NASHVILLE	TN		07/22/2015	3.875	2,496,463						6,270,000	05/08/2015
200026349	CF	COLUMBIANA	OH		07/28/2015	4.250	9,527,564		947				13,170,000	06/26/2015
200026350		NILES	IL		07/29/2015	4.250	1,152,651						1,680,000	06/11/2015
200026351		DESTIN	FL		07/30/2015	4.125	6,710,631						13,000,000	07/03/2015
200026352		BROOKFIELD	IL		07/30/2015	4.250	1,370,091						1,980,000	05/19/2015
200026354		WHITEFISH	MT		07/30/2015	4.250	2,855,568						5,600,000	07/17/2015
200026355		SPANISH FORK	UT		07/30/2015	4.125	6,135,732						9,400,000	06/02/2015
200026356	CF	MISSOULA	MT		07/30/2015	4.000	10,137,422						16,820,000	06/04/2015
200026357		RANCHO SANTA MARGARITA	CA		08/05/2015	4.000	2,173,831						5,500,000	06/18/2015
200026358		SANDY SPRINGS	GA		08/06/2015	5.000	3,722,509						5,350,000	07/09/2015
200026359	CF	EL PASO	TX		08/10/2015	4.875	8,023,458						11,620,000	06/24/2015
200026360	CF	INDIANAPOLIS	IN		08/11/2015	4.250	15,151,112		1,499				22,500,000	06/22/2015
200026361	CF	LOS ANGELES	CA		08/13/2015	4.125	11,088,905						35,900,000	05/15/2015
200026362	CF	KITTY HAWK	NC		08/21/2015	4.125	14,190,815						22,500,000	05/19/2015
200026363		HAMPTON	VA		08/19/2015	6.000	6,933,996						25,000,000	10/22/2007
200026364		AUSTIN	TX		08/27/2015	4.125	6,466,188						12,040,000	07/09/2015
200026365		SPANISH FORT	AL		08/28/2015	4.500	2,312,451						3,550,000	03/17/2015
200026366		SANDY	UT		08/31/2015	4.625	5,938,374						8,600,000	08/24/2015
200026367		BEND	OR		08/31/2015	4.375	1,516,547						3,570,000	07/29/2015
200026368		RAINBOW CITY	AL		08/31/2015	4.375	3,696,583						7,600,000	08/13/2015
200026369	CF	ROCHESTER HILLS	MI		08/31/2015	4.250	9,144,907		6,463				31,600,000	07/06/2015
200026370	CF	BISMARCK	ND		08/31/2015	4.375	25,912,344		4,246				50,630,000	07/01/2015
200026371		RALEIGH	NC		08/31/2015	4.500	2,827,151						4,400,000	07/21/2015
200026372	CF	BIRMINGHAM	AL		09/01/2015	4.000	23,681,617						43,200,000	05/01/2006
200026373		KING	NC		09/03/2015	4.500	3,414,598						5,700,000	06/24/2015
200026374		ENCINO	CA		09/10/2015	4.450	3,186,498						7,070,000	02/13/2015
200026375		KENT	OH		09/22/2015	3.950	5,336,599						9,200,000	08/21/2015
200026376		PALMDALE	CA		09/22/2015	3.950	4,882,988						7,800,000	09/07/2015
200026378		JACKSONVILLE	FL		10/01/2015	4.500	682,021						1,835,000	06/01/1986

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026379		BUSKIRK	KY		10/01/2015	4.500	983,438						2,450,000	04/23/1993
200026380		MIDDLESBORO	KY		10/01/2015	4.500	270,647						674,500	03/01/1993
200026381		RICHLANDS	VA		10/01/2015	4.500	2,137,891						6,278,000	02/22/1990
200026382		SOMERSET	KY		10/01/2015	4.500	1,341,071						3,980,000	05/03/1993
200026383		MONTICELLO	KY		10/01/2015	4.500	1,815,126						4,300,000	03/13/1990
200026384		CHATTANOOGA	TN		10/01/2015	4.500	433,365						964,000	09/21/1998
200026386		KINGSPORT	TN		10/01/2015	4.500	3,193,496						7,700,000	08/31/1998
200026389		RIPLEY	TN		10/01/2015	4.500	1,031,856						2,280,000	06/19/1998
200026390		ROGERSVILLE	TN		10/01/2015	4.500	452,961						1,300,000	09/27/1998
200026391		CHATTANOOGA	TN		10/01/2015	4.500	1,026,036						4,225,000	09/15/1998
200026393		LONDON	KY		10/01/2015	4.500	1,572,061						3,680,000	08/11/1998
200026394		CANTON	MS		10/01/2015	4.500	1,010,125						2,300,000	06/23/1998
200026395		HONAKER	VA		10/01/2015	4.500	189,453						590,000	09/28/1998
200026396		PIKEVILLE	KY		10/01/2015	4.500	215,941						915,000	08/12/1998
200026397		FULTON	MS		10/01/2015	4.500	4,164,594						8,860,000	12/22/2000
200026398		CLINTON	MS		10/01/2015	4.500	3,087,988						5,800,000	04/11/2006
200026399		MARIETTA	GA		10/01/2015	4.500	1,300,774						2,690,000	04/24/2006
200026400		FLATWOODS	KY		10/01/2015	4.500	1,453,441						3,800,000	08/01/1996
200026402		PARKERSBURG	WV		10/01/2015	4.500	900,802						3,325,000	09/22/1998
200026403		ALBANY	KY		10/01/2015	4.500	713,517						2,000,000	03/20/1990
200026404		MULTIPLE	TN		10/01/2015	4.500	3,361,364						7,000,000	11/15/1956
200026406	CF	SAVANNAH	GA		10/01/2015	4.375	15,230,138						26,750,000	09/09/2015
200026407		JACKSON	AL		10/01/2015	4.125	897,642						2,300,000	07/22/2005
200026408		NORCROSS	GA		10/01/2015	5.125	1,578,414						3,700,000	10/06/2006
200026409	CF	MCCALLA	AL		10/16/2015	4.000	10,348,225						17,450,000	08/24/2015
200026410		ST CLAIR	MI		10/16/2015	4.375	4,956,923						7,900,000	09/17/2015
200026411		ANDALUSIA	AL		10/22/2015	4.250	1,420,358						2,450,000	07/04/2015
200026412		GREENVILLE	AL		10/22/2015	4.250	1,312,823						2,150,000	07/13/2015
200026413		MONTGOMERY	AL		10/22/2015	4.250	1,734,002						3,100,000	07/13/2015
200026414		TUSKEGEE	AL		10/22/2015	4.250	1,716,079						2,800,000	07/13/2015
200026415		PANAMA CITY	FL		10/22/2015	4.250	2,061,088						3,500,000	07/14/2015
200026416		RALEIGH	NC		10/23/2015	4.375	2,770,255		2,335				4,750,000	08/26/2015
200026417		MERRITT ISLAND	FL		10/23/2015	4.250	6,253,213						9,020,000	08/16/2015
200026418		EL PASO	TX		10/29/2015	4.500	2,121,674						3,705,000	08/19/2015
200026419	CF	VIRGINIA BEACH	VA		10/30/2015	4.250	26,971,163		2,657				38,000,000	08/31/2015
200026420		NOVI	MI		11/02/2015	4.375	1,892,852						3,075,000	09/17/2015
200026421		JACKSON	TN		11/05/2015	4.250	1,436,260						2,270,000	04/22/2015
200026422		ROCHESTER HILLS	MI		11/10/2015	4.375	8,207,927						14,710,000	08/18/2015
200026423		GREENSBORO	NC		11/10/2015	4.425	4,771,039						9,955,000	09/15/2015
200026424		CHICAGO	IL		11/12/2015	4.500	2,386,690						3,425,000	09/02/2015
200026425		BURBANK	IL		11/12/2015	4.375	864,484						1,250,000	09/09/2015
200026426		HEMET	CA		11/19/2015	4.375	1,998,956						4,750,000	09/30/2015
200026431		SAN ANTONIO	TX		11/19/2015	4.250	2,001,512						2,536,000	07/14/2015
200026434		GLENPOOL	OK		11/19/2015	4.250	1,844,250						2,337,000	08/05/2015
200026436		SPRINGDALE	AR		11/19/2015	4.250	1,691,754						2,144,000	08/18/2015
200026437		WICHITA	KS		11/19/2015	4.250	1,925,264						2,440,000	08/14/2015
200026439		WICHITA	KS		11/19/2015	4.250	1,925,264						2,440,000	08/14/2015
200026440		WICHITA	KS		11/19/2015	4.250	2,311,269						2,929,000	08/14/2015
200026442		SURFSIDE BEACH	SC		11/20/2015	4.250	3,240,543						5,410,000	09/03/2015
200026444	CF	COVINGTON	LA		12/02/2015	4.080	11,634,539		1,653				19,000,000	08/15/2015
200026445	CF	SEATTLE	WA		12/03/2015	5.500	23,466,303		14,962				41,700,000	09/01/2015
200026446	CF	SALT LAKE CITY	UT		12/10/2015	4.250	13,849,464						20,100,000	11/20/2015
200026447		CLEARFIELD	UT		12/15/2015	4.375	5,639,787						11,500,000	02/18/2010
200026448		ALSIP	IL		12/16/2015	4.375	1,687,354						2,700,000	12/01/2015
200026449	CF	LAKELAND	FL		12/17/2015	4.625	29,110,088						46,000,000	08/31/2015
200026450		LOUSVILLE	KY		12/17/2015	4.375	2,083,777						5,425,000	06/15/2005
200026451		EL PASO	TX		12/21/2015	4.375	2,117,521						21,085,000	12/07/2015
200026452		EL PASO	TX		12/21/2015	4.375	3,312,021						30,475,000	12/07/2015
200026453		CHATTANOOGA	TN		01/07/2016	4.250	1,563,749						3,180,000	12/18/2015
200026454		CHATTANOOGA	TN		01/07/2016	4.250	919,852						2,800,000	12/15/2015
200026455		CULLMAN	AL		01/01/2016	4.500	14,449,976						23,970,000	06/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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200026456	CF	HOUSTON	TX		01/01/2016	6.500	7,505,990						19,000,000	10/17/2007
200026457		MULTIPLE PROPERTIES	WI		01/26/2016	4.500	10,950,115		1,055				16,870,000	08/14/2015
200026458		CUMMING	GA		01/01/2016	5.000	229,714						1,500,000	01/12/2016
200026459		EAST ELLIJAY	GA		01/01/2016	5.000	229,714						1,550,000	01/12/2016
200026460		MILLEDGEVILLE	GA		01/01/2016	5.000	229,714						1,500,000	01/12/2016
200026461		CULLMAN	AL		09/12/2014	4.500	6,866,246						10,500,000	07/21/2014
200026462		BIRMINGHAM	AL		02/04/2016	4.500	480,715						16,800,000	01/13/2016
200026463		MULTIPL	FL		02/16/2016	4.375	33,676,286		3,377				46,620,000	12/29/2015
200026464		OVERLAND PARK	KS		02/22/2016	4.000	2,959,659		(6,462)				4,850,000	12/11/2015
200026466		CLINTON	MS		02/25/2016	4.375	1,181,956						2,600,000	11/23/2015
200026467		MONROE	LA		02/26/2016	4.250	4,321,364						8,680,000	07/16/2015
200026470	CF	SANTA CLARA	UT		02/29/2016	4.350	7,684,808						12,000,000	02/15/2016
200026471		SALEM	OR		03/01/2016	3.625	3,046,800						14,120,000	11/01/2005
200026472		LAPEER	MI		03/01/2016	4.625	1,077,686						1,750,000	07/29/2005
200026473		GOLDSBORO	NC		03/07/2016	4.400	1,546,551						3,310,000	01/15/2016
200026474	CF	EL PASO	TX		03/11/2016	4.625	16,293,495						24,300,000	02/12/2016
200026475		DALLAS	TX		03/15/2016	5.000	21,676,481		3,461				36,000,000	02/22/2016
200026476		DALTON	GA		03/21/2016	5.650	1,915,394						26,100,000	11/11/2015
200026477	CF	MACON	GA		03/23/2016	4.250	8,813,987		3,430				15,200,000	01/27/2016
200026479		NORTHVILLE TOWNSHIP	MI		03/25/2016	4.375	12,840,325		8,908				30,240,000	08/13/2015
200026480	CF	RIVERSIDE	CA		03/30/2016	4.430	4,137,244						8,200,000	12/16/2015
200026481		MEMPHIS	TN		04/01/2016	4.250	1,612,636						3,525,000	03/31/2006
200026482		LYONS	NY		04/01/2016	4.375	955,048		55				1,955,000	02/14/2006
200026483		CLINTON	NY		04/01/2016	4.375	1,261,464						2,400,000	02/02/2006
200026484		SCHOLFIELD	WI		04/11/2016	4.000	4,430,071						8,600,000	02/08/2016
200026487		KNOXVILLE	TN		04/13/2016	4.250	2,793,287						3,502,000	02/04/2016
200026488		KNOXVILLE	TN		04/13/2016	4.250	2,793,287						3,502,000	02/04/2016
200026491		MANHATTAN	KS		04/29/2016	4.250	6,669,377						8,800,000	09/17/2016
200026492		LAKELAND	FL		05/04/2016	4.000	5,430,999						9,750,000	03/08/2016
200026493		AUGUSTA	GA		05/04/2016	4.000	3,855,918						7,425,000	03/08/2016
200026494		TWINSBURG	OH		05/05/2016	4.250	2,329,519						3,340,000	04/07/2016
200026495		BRENTWOOD	TN		05/10/2016	4.375	9,078,523						16,000,000	04/22/2016
200026496		BRENTWOOD	TN		05/10/2016	4.375	8,619,768						12,600,000	04/05/2016
200026497		REXBURG	ID		05/12/2016	4.250	12,162,625						19,200,000	03/22/2016
200026498		DICKSON	TN		05/12/2016	5.000	21,419,386		1,300				27,700,000	01/04/2016
200026499		CENTERVILLE	OH		05/13/2016	4.495	2,006,528						2,980,000	04/11/2016
200026500		CENTERVILLE	OH		05/13/2016	4.495	2,185,045						3,650,000	04/11/2016
200026501		CANTON	OH		05/18/2016	4.125	11,245,846						16,750,000	03/31/2016
200026502		HARRISON	AR		05/19/2016	4.500	2,272,815						3,600,000	03/19/2016
200026503		HUNTSVILLE	AR		05/19/2016	4.500	1,333,635						2,125,000	03/19/2016
200026504		MOUNTAIN HOME	AR		05/19/2016	4.500	3,606,450						5,800,000	03/25/2016
200026505		WALDRON	AR		05/19/2016	4.500	2,084,979						3,300,000	03/19/2016
200026506		FRESNO	CA		05/25/2016	4.000	7,362,261						14,800,000	04/21/2016
200026507		TUSCALOOSA	AL		05/26/2016	4.150	19,294,327						34,200,000	02/03/2016
200026508		CHARLOTTE	NC		05/26/2016	4.250	4,754,120						7,350,000	02/11/2016
200026509		EL PASO	TX		06/07/2016	4.125	8,291,265						17,200,000	04/20/2016
200026510		COLORADO SPRINGS	CO		06/09/2016	3.900	17,391,043						29,000,000	02/19/2016
200026511		SALT LAKE CITY	UT		06/15/2016	4.000	20,866,416						30,500,000	05/05/2016
200026512		OAK LAWN	IL		06/17/2016	4.250	2,213,821						3,300,000	04/07/2016
200026513		BLOOMFIELD HILLS	MI		06/20/2016	4.250	2,098,005						3,800,000	04/25/2016
200026514		TUSCALOOSA	AL		06/27/2016	4.000	2,627,956						3,925,000	05/17/2016
200026515		COLUMBIA FALLS	MT		06/29/2016	4.250	3,256,292						4,700,000	06/02/2016
200026516		WAYNESBORO	PA		06/29/2016	4.125	2,533,460						4,100,000	05/10/2016
200026517		EL PASO	TX		06/30/2016	4.000	11,109,434						17,770,000	04/15/2016
200026518		KISSIMMEE	FL		07/01/2016	4.250	1,912,888						3,850,000	06/24/2016
200026519		TIFTON	GA		07/06/2016	4.500	3,394,930		67				5,775,000	05/31/2016
200026520		FISHERS	IN		07/11/2016	4.000	1,780,510						2,800,000	05/27/2016
200026521		KISSIMMEE	FL		07/12/2016	4.250	10,675,811						20,000,000	06/14/2016
200026522		COVINGTON	GA		07/13/2016	4.000	2,053,331						5,700,000	06/03/2016
200026523		EAST RIDGE	TN		07/15/2016	4.875	16,787,442						27,420,000	05/25/2016
200026524		MOBILE	AL		07/15/2016	4.000	33,874,524		991				55,050,000	03/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026525		CUMMING	GA		07/15/2016	3.850	29,022,665						45,750,000	06/10/2016
200026526		SPRINGFIELD	MO		07/21/2016	4.000	4,596,004						7,200,000	04/26/2016
200026527		CULLMAN	AL		09/12/2014	4.500	9,878,464						13,800,000	07/22/2014
200026528		LOGAN	UT		07/28/2016	4.000	9,659,394		2,475				19,760,000	05/31/2016
200026529		FLORENCE	KY		07/29/2016	4.000	4,550,019						6,510,000	07/19/2016
200026530		GREENVILLE	SC		07/29/2016	4.000	5,096,990						8,100,000	04/01/2016
200026531		GREENVILLE	SC		07/29/2016	4.000	5,663,322						8,950,000	04/01/2016
200026532		CAYCE	SC		08/09/2016	3.625	3,865,609						7,370,000	07/13/2016
200026533		LOUISVILLE	KY		08/12/2016	4.000	5,906,904						9,000,000	06/03/2016
200026534		EL PASO	TX		08/12/2016	4.500	28,023,594						39,830,000	06/15/2016
200026535		OXFORD	OH		08/16/2016	4.125	2,232,491						3,760,000	05/20/2016
200026536		FARGO	ND		08/18/2016	4.050	17,800,803						26,840,000	07/14/2016
200026537		EL PASO	TX		08/24/2016	3.500	14,520,126						23,700,000	06/24/2016
200026538		EAGLE RIVER	AK		08/25/2016	4.250	5,341,358						10,900,000	07/15/2016
200026539		OMAHA	NE		08/29/2016	4.000	13,533,318						23,500,000	07/21/2016
200026540		ORLANDO	FL		08/30/2016	4.250	4,172,689						6,850,000	03/17/2016
200026541		COCOA	FL		08/31/2016	4.125	3,979,658						7,730,000	06/08/2016
200026542		CHANDLER	AZ		09/07/2016	4.000	2,277,549						4,300,000	08/18/2016
200026543		ATLANTA	GA		09/09/2016	4.250	3,405,944						5,500,000	07/29/2016
200026544		DULUTH	GA		09/12/2016	4.000	7,146,350						10,275,000	08/01/2016
200026545		BRIGHTON	MI		09/22/2016	4.000	8,589,774						13,400,000	07/22/2016
200026546		COLORADO SPRINGS	CO		09/22/2016	4.250	3,944,298						6,450,000	07/13/2016
200026547		ST LOUIS	MO		09/27/2016	4.250	5,597,764						12,260,000	08/04/2016
200026548		KINGWOOD	TX		09/27/2016	4.125	12,632,604		899				18,150,000	06/16/2016
200026549		DAYTON	OH		09/29/2016	4.250	26,390,603		3,397				32,350,000	06/21/2016
200026551		ELYRIA	OH		09/30/2016	4.250	3,027,337						4,580,000	07/01/2016
200026552		AVON	IN		10/03/2016	4.000	11,220,798						23,000,000	09/16/2016
200026553		CARTERSVILLE	GA		10/05/2016	3.750	6,448,052						10,350,000	08/16/2016
200026554		PORT ANGELES	WA		10/06/2016	4.500	3,289,218						6,300,000	07/15/2015
200026555		CUMMING	GA		10/07/2016	4.770	17,601,777		28,245				27,940,000	05/30/2014
200026556		SHREVEPORT	LA		10/07/2016	3.875	2,377,156						3,550,000	09/23/2016
200026557		CHATTANOOGA	TN		10/13/2016	4.000	6,894,861						8,400,000	09/14/2016
200026558		WHITEWATER	WI		10/18/2016	4.000	6,819,418						12,500,000	08/19/2016
200026559		NORTH RICHLAND HILLS	TX		10/19/2016	4.000	16,338,149						26,900,000	10/06/2016
200026560		LITHONIA	GA		10/21/2016	3.750	3,780,254						9,260,000	08/16/2016
200026561		WILMINGTON	NC		10/28/2016	4.500	4,683,846						6,750,000	07/28/2016
200026562		AMERICAN FALLS	ID		10/31/2016	4.125	3,352,560		564				4,910,000	10/03/2016
200026563		BOISE	ID		10/31/2016	4.125	3,118,320		525				6,240,000	10/03/2016
200026564		EAGLE	ID		10/31/2016	4.125	2,928,000		493				4,930,000	10/03/2016
200026565		FRUITLAND	ID		10/31/2016	4.125	4,889,761		823				8,450,000	10/03/2016
200026566		MERIDIAN	ID		10/31/2016	4.125	5,973,121		1,005				8,740,000	10/03/2016
200026567		BOISE	ID		10/31/2016	4.125	5,856,001		985				8,560,000	10/03/2016
200026568		MERIDIAN	ID		10/31/2016	4.125	6,578,241		1,107				9,630,000	10/03/2016
200026569		JACKSON	MI		10/31/2016	4.125	1,514,591						2,250,000	10/05/2016
200026570		ALABASTER	AL		11/01/2016	4.125	4,278,649						8,150,000	10/21/2016
200026571		PENSACOLA	FL		11/01/2016	4.000	4,200,000						7,960,000	08/24/2016
200026572		NORTHPORT	AL		11/10/2016	4.000	8,841,507						14,920,000	08/10/2016
200026573		WILKESBORO	NC		11/10/2016	4.250	3,434,855						5,115,000	09/02/2016
200026574		NASHVILLE	TN		11/14/2016	4.000	14,500,137						20,100,000	09/26/2016
200026575		OREM	UT		11/15/2016	4.000	2,440,567						12,000,000	09/23/2016
200026576		MADISON HEIGHTS	MI		11/15/2016	3.875	5,652,414						7,940,000	09/26/2016
200026577		TAMPA	FL		11/17/2016	3.600	48,471,954		13,001				75,700,000	08/24/2016
200026578		COVINGTON	GA		11/21/2016	4.250	2,360,858						3,600,000	06/03/2016
200026579		HOMEWOOD	IL		11/22/2016	4.000	2,175,021						3,500,000	11/08/2016
200026580		FAIRVIEW	NJ		12/06/2016	4.125	11,519,082		663				16,200,000	08/22/2016
200026581		TRUSSVILLE	AL		12/07/2016	3.875	4,400,371						6,235,000	09/06/2016
200026582		KYLE	TX		12/08/2016	3.875	4,982,197						7,870,000	11/17/2016
200026583		ST CLOUD	FL		12/09/2016	3.800	4,223,809						8,150,000	11/01/2016
200026585		DORAVILLE	GA		12/15/2016	4.000	13,749,075						21,200,000	10/22/2016
200026586		PUNXSUTAWNEY	PA		12/14/2016	3.750	1,632,240						5,600,000	10/19/2006
200026587		MERRILLVILLE	IN		12/20/2016	4.000	1,454,256						2,200,000	12/03/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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200026588		MULTIPLE	TX		12/20/2016	3.875	18,994,153						32,750,000	09/30/2016
200026589		WESTERVILLE	OH		12/20/2016	4.000	27,255,311						44,900,000	09/15/2016
200026590		MOORHEAD	MN		12/21/2016	4.125	9,891,530						14,730,000	11/21/2016
200026591		PORT CHARLOTTE	FL		12/22/2016	4.250	7,665,533						10,000,000	12/15/2016
200026592		LAS VEGAS	NV		01/03/2017	4.000	3,330,205						6,200,000	11/28/2016
200026593		MESA	AZ		01/05/2017	3.625	3,133,414						6,200,000	11/14/2016
200026594		KETTERING	OH		01/12/2017	4.000	34,257,450		3,515				60,600,000	10/28/2016
200026595		SPEARFISH	SD		01/18/2017	4.500	5,788,351		859				9,010,000	10/06/2016
200026596		BISMARCK	ND		01/18/2017	4.500	9,198,081		1,365				13,980,000	10/06/2016
200026597		FARGO	ND		01/18/2017	4.500	23,153,111		3,435				35,190,000	10/06/2016
200026598		LEBANON	IL		01/20/2017	4.400	9,053,606						14,530,000	10/05/2016
200026599		WAUSEON	OH		01/20/2017	4.000	1,638,181						4,530,000	10/18/2016
200026600		ANAHEIM	CA		02/01/2017	4.000	19,645,189						29,550,000	11/03/2016
200026601		CHEYENNE	WY		02/01/2017	4.500	9,331,478		1,262				14,160,000	10/06/2016
200026602		LARAMIE	WY		02/01/2017	4.500	8,263,894		1,118				12,540,000	10/06/2016
200026603		ILION	NY		02/06/2017	4.875	1,484,139		(955)				2,700,000	11/22/2006
200026604		ATHENS	GA		02/09/2017	4.150	10,213,460						18,000,000	11/29/2016
200026605		LEBANON	OH		02/01/2017	4.250	3,091,148						6,600,000	12/23/2005
200026606		ELKHART	IN		02/01/2017	4.250	2,928,878						13,000,000	12/01/2007
200026608		GADSDEN	AL		02/01/2017	4.250	7,532,574						13,300,000	11/14/2008
200026609		URBANA	OH		02/01/2017	4.250	1,131,753						2,900,000	12/23/2005
200026610		EL PASO	TX		02/14/2017	4.000	4,875,660						6,790,000	01/18/2017
200026611		MEMPHIS	TN		02/15/2017	4.375	2,759,838						4,180,000	11/29/2016
200026612		MEMPHIS	TN		02/15/2017	4.375	2,039,880						3,620,000	11/29/2016
200026613		CHICAGO	IL		02/22/2017	4.125	1,170,563						1,850,000	01/19/2017
200026614		AMERICAN FORK	UT		02/28/2017	3.875	5,891,665						9,400,000	12/14/2016
200026615		PHOENIX	AZ		02/28/2017	3.875	4,678,999						6,700,000	11/21/2016
200026616		ANN ARBOR	MI		03/01/2017	3.950	16,172,193						22,800,000	10/31/2016
200026617		ACWORTH	GA		03/03/2017	4.125	22,471,050		4,800				35,200,000	01/10/2017
200026618		TORRANCE	CA		03/02/2017	3.750	8,853,228						17,150,000	11/01/2016
200026619		GREENSBORO	NC		03/03/2017	4.250	3,939,228						6,650,000	12/20/2016
200026620		CHATTANOOGA	TN		03/06/2017	4.000	3,518,719						4,529,000	01/26/2017
200026622		BROKEN ARROW	OK		03/10/2017	4.625	3,917,615						7,820,000	02/15/2017
200026623		GREENSBORO	NC		03/20/2017	4.000	8,513,823						10,200,000	02/22/2017
200026624		BOULDER	CO		03/23/2017	4.750	4,042,037						8,100,000	03/03/2017
200026625		SALEM	OR		03/24/2017	4.375	7,819,886		1,293				15,010,000	02/09/2017
200026626		ELYRIA	OH		03/27/2017	4.375	3,174,192		1,302				4,750,000	12/15/2016
200026627		TROY	AL		03/28/2017	4.250	9,560,973						13,275,000	03/09/2015
200026628		CORNELIUS	OR		03/30/2017	4.750	2,809,708						6,170,000	01/19/2017
200026629		NORTH RIDGEVILLE	OH		03/31/2017	4.040	22,147,784						31,500,000	11/30/2016
200026630		DOTHAN	AL		04/13/2017	4.000	11,622,427						22,750,000	10/26/2016
200026631		ROCK HILL	SC		04/13/2017	4.550	2,922,745						4,900,000	02/24/2017
200026632		LOUISVILLE	KY		04/14/2017	3.375	20,076,984						28,240,000	03/14/2017
200026633		GRAND JUNCTION	CO		04/14/2017	4.000	8,194,398						12,030,000	06/03/2014
200026634		AUBURN	AL		04/20/2017	4.250	5,573,045						14,540,000	03/24/2017
200026635		SKOKIE	IL		04/28/2017	5.000	1,719,822						2,520,000	03/22/2017
200026636		BEAUMONT	TX		05/01/2017	4.000	12,785,751		3,733				19,900,000	04/05/2017
200026637		MENASHA	WI		05/01/2017	4.750	8,636,934						14,500,000	02/02/2017
200026638		DUNN	NC		05/03/2017	4.000	5,200,000						12,000,000	02/27/2017
200026639		INDEPENDENCE	KY		05/08/2017	4.500	4,945,239						11,700,000	03/13/2017
200026640		LOUISVILLE	KY		05/10/2017	4.625	3,863,247						6,100,000	04/12/2017
200026641		LOUISVILLE	KY		05/10/2017	4.625	12,877,489						20,400,000	04/12/2017
200026642		ATLANTA	GA		05/11/2017	4.125	3,039,454						9,570,000	04/13/2017
200026643		LAS VEGAS	NV		05/15/2017	4.500	4,149,056						6,985,000	04/12/2017
200026644		SPARKS	NV		05/19/2017	4.000	41,535,000						46,200,000	01/31/2017
200026645		MONTGOMERYVILLE	PA		05/25/2017	4.500	5,350,809						9,000,000	01/16/2015
200026646		TACOMA	WA		06/01/2017	4.375	5,880,924						8,900,000	02/10/2017
200026647		REDDING	CA		06/01/2017	4.580	27,034,174		1,924				38,540,000	02/23/2017
200026648		LAS CRUCES	NM		06/07/2017	4.875	1,530,715						2,240,000	05/17/2017
200026649		EL PASO	TX		06/09/2017	3.875	1,282,528		25,995				3,800,000	05/04/2010
200026650		HOUMA	LA		06/23/2017	3.475	8,604,227		13,686				13,600,000	04/13/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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200026651		PRAIRIEVILLE	LA		06/23/2017	3.475	9,790,507		15,573				15,450,000	04/10/2017
200026652		THIBODAUX	LA		06/23/2017	3.475	8,761,742		13,937				13,840,000	04/06/2017
200026653		MERAUX	LA		06/23/2017	3.475	7,299,810		11,611				11,520,000	04/13/2017
200026654		NEW IBERIA	LA		06/23/2017	3.475	8,367,955		13,310				13,160,000	04/10/2017
200026655		OPELOUSAS	LA		06/23/2017	3.475	7,088,151		11,275				11,130,000	04/13/2017
200026657		AIKEN	SC		06/27/2017	4.200	15,041,036						21,600,000	05/03/2017
200026658		PEWAUKEE	WI		06/29/2017	3.875	2,945,075						5,600,000	05/30/2017
200026659		EL PASO	TX		06/30/2017	4.750	7,849,679						12,155,000	04/25/2017
200026660		EL PASO	TX		06/30/2017	4.750	2,777,009						3,750,000	05/05/2017
200026661		MACON	GA		07/03/2017	4.250	4,723,684						7,600,000	05/02/2017
200026662		AUBURN HILLS	MI		07/06/2017	4.625	7,126,424						13,000,000	05/22/2017
200026663		TUSCALOOSA	AL		07/11/2017	5.000	33,524,546						43,800,000	05/05/2017
200026665		PACE	FL		07/13/2017	4.000	3,869,505						4,710,000	05/30/2017
200026666		PENSACOLA	FL		07/13/2017	4.000	3,075,761						3,744,000	05/30/2017
200026667		PENSACOLA	FL		07/13/2017	4.000	3,472,633						4,227,000	05/30/2017
200026668		PENSACOLA	FL		07/13/2017	4.000	3,809,975						4,638,000	05/30/2017
200026669		BRIGHAM CITY	UT		07/14/2017	4.375	10,158,633		1,014				18,530,000	06/27/2017
200026671		KENNESAW	GA		07/21/2017	4.625	7,843,519						14,150,000	03/21/2008
200026672		KENNESAW	GA		07/21/2017	4.625	7,532,228						14,700,000	10/25/2005
200026673		BRISTOL	VA		07/21/2017	4.500	1,783,260						3,425,000	02/11/1999
200026674		FOREST PARK	GA		07/28/2017	4.250	3,375,978						6,625,000	03/31/2017
200026675		SYLMAR	CA		07/28/2017	4.500	3,434,832						6,420,000	06/17/2017
200026676		SAN DIEGO	CA		07/31/2017	4.580	29,926,756		1,756				43,760,000	04/22/2017
200026677		DUPONT	WA		08/01/2017	4.250	28,286,650		3,393				50,830,000	06/01/2017
200026679		SAN ANTONIO	TX		08/10/2017	4.250	1,418,053		(535)				4,410,000	06/30/2017
200026680		SAN ANTONIO	TX		08/10/2017	4.250	1,577,311						6,160,000	06/30/2017
200026681		FARGO	ND		08/18/2017	4.230	7,755,825						11,600,000	07/12/2017
200026683		NEW ORLEANS	LA		08/24/2017	4.500	1,426,149						2,185,000	06/14/2017
200026684		MOORHEAD	MN		08/29/2017	4.375	7,071,204						10,300,000	07/12/2017
200026685		TAMPA	FL		09/06/2017	4.750	1,591,972						3,200,000	06/11/2017
200026686		CANTON	GA		09/08/2017	4.125	8,741,420						13,750,000	08/15/2017
200026687		FITZGERALD	GA		09/15/2017	4.375	2,384,423						4,815,000	07/06/2005
200026688		SWAINSBORO	GA		09/15/2017	4.375	2,378,812						4,620,000	08/29/2005
200026689		UNION CITY	GA		09/15/2017	4.375	6,177,973						12,100,000	10/24/2005
200026690		TOCCOA	GA		09/15/2017	4.375	3,961,056						7,600,000	02/16/2006
200026691		LOOKOUT VALLEY	TN		09/15/2017	4.375	4,521,496						8,675,000	06/20/2006
200026692		CHATTANOOGA	TN		09/15/2017	4.375	5,414,120						10,250,000	12/03/2008
200026693		COLUMBIA	SC		09/15/2017	4.375	5,404,374						10,300,000	08/15/2007
200026694		BATESBURG-LEESVILLE	SC		09/15/2017	4.375	3,326,370						5,780,000	08/10/2007
200026695		CHERAW	SC		09/15/2017	4.375	3,361,492						5,778,000	10/19/2007
200026696		COLUMBIA	SC		09/15/2017	4.375	4,217,835						8,345,000	05/06/2008
200026699		MINNEAPOLIS	MN		09/22/2017	4.250	5,974,247						10,700,000	06/27/2017
200026700		DUNCANSVILLE	PA		09/28/2017	4.250	12,562,611						16,400,000	09/01/2017
200026701		VERO BEACH	FL		10/04/2017	4.250	21,050,592						33,000,000	08/28/2017
200026702		PALM BEACH GARDENS	FL		10/05/2017	4.375	4,990,791						8,700,000	05/16/2017
200026703		ROANOKE RAPIDS	NC		10/05/2017	4.375	3,071,951						4,410,000	08/22/2017
200026704		PERRYVILLE	MD		10/12/2017	3.500	5,239,030						7,500,000	10/01/2017
200026705		HERMANTOWN	MN		10/19/2017	4.250	22,906,311		647				32,180,000	09/15/2017
200026706		HERMANTOWN	MN		10/19/2017	4.500	13,219,477		366				19,580,000	09/15/2017
200026707		CASPER	WY		10/19/2017	4.250	4,978,269		148				7,380,000	09/15/2017
200026708		MONROE	LA		10/20/2017	4.375	598,432						1,750,000	09/29/2017
200026709		EAGLE	ID		10/27/2017	4.250	13,448,022		371				29,720,000	10/26/2017
200026710		BROOKLYN PARK	MN		10/30/2017	4.000	8,782,884						13,800,000	09/25/2017
200026711		PRATTVILLE	AL		10/31/2017	4.375	1,620,753						3,950,000	10/10/2017
200026712		GARDENDALE	AL		10/31/2017	4.960	13,911,190		112				22,950,000	09/01/2017
200026713		FRESNO	CA		11/07/2017	4.500	24,000,000						37,500,000	09/25/2017
200026714		RUTHERFORDTON	NC		11/08/2017	4.250	3,600,000						5,350,000	10/06/2017
200026715		CARTERSVILLE	GA		11/10/2017	4.375	16,400,000						23,600,000	08/18/2017
200026716		BIRMINGHAM	AL		11/17/2017	4.500	13,750,000						18,400,000	10/20/2017
200026717		SANDY	UT		11/17/2017	4.250	14,300,000						24,500,000	08/31/2017
200026718		KENNESAW	GA		11/17/2017	4.720	12,900,757		1,507				23,600,000	11/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
200026719		MESA	AZ		11/21/2017	3.625	1,500,000						4,250,000	10/23/2017
200026720		PENSACOLA	FL		11/27/2017	4.250	6,100,000						9,100,000	08/30/2017
200026721		COLUMBUS	OH		11/30/2017	4.250	7,000,000						9,530,000	10/05/2017
200026722		PLAINFIELD	IL		11/30/2017	4.125	9,200,000						14,300,000	09/22/2017
200026723		TRAVERSE CITY	MI		12/01/2017	4.250	3,100,000						5,300,000	10/27/2017
200026724		ANTIOCH	TN		12/07/2017	4.250	24,316,388						39,000,000	09/02/2017
200026725		CANTON	MI		12/11/2017	4.125	42,892,500						64,820,000	11/08/2017
200026726		CHARLOTTE	NC		12/11/2017	4.125	42,892,500						62,390,000	11/07/2017
200026727		RALEIGH	NC		12/12/2017	4.500	6,500,000						10,500,000	10/02/2017
200026728		TAYLOR	MI		12/13/2017	4.125	8,673,000						12,000,000	11/20/2017
200026729		OCEANSIDE	CA		12/14/2017	4.300	5,000,000						9,250,000	10/15/2017
200026730		ATLANTA	GA		12/19/2017	4.170	4,000,000						8,100,000	11/09/2017
200026731		CARENCRO	LA		12/19/2017	4.200	20,000,000						31,000,000	11/10/2017
200026732		MOORESVILLE	NC		12/20/2017	4.125	4,650,000						7,465,000	11/06/2017
200026733		MIRAMAR BEACH	FL		12/20/2017	4.250	46,382,838						104,000,000	08/03/2017
200026734		MIRAMAR BEACH	FL		12/20/2017	4.250	9,355,512						23,000,000	08/03/2017
200026735		ROCHESTER HILLS	MI		12/21/2017	4.125	17,955,000						32,140,000	10/25/2017
200026736		EASTLAKE	OH		12/21/2017	4.250	5,350,000						10,200,000	12/01/2017
200026737		SAINT PAUL	MN		12/21/2017	3.875	14,920,750						24,310,000	12/14/2017
200026738		MINNEAPOLIS	MN		12/21/2017	3.875	21,148,200						34,140,000	12/14/2017
200026739		WOODS CROSS	UT		12/21/2017	4.125	18,540,000						28,000,000	12/01/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							5,001,966,171	0	686,830	0	0	0	9,251,887,138	XXX
0899999. Total Mortgages in good standing							5,001,966,171	0	686,830	0	0	0	9,251,887,138	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							5,001,966,171	0	686,830	0	0	0	9,251,887,138	XXX

General Interrogatory:

1. Mortgages in good standing $ 166,392 unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
95	MANHATTAN	KS		09/25/2015	4.250		93,942	14,400,000
98	JACKSONVILLE	FL		03/25/2016	4.022		32,719,789	96,000,000
99	JACKSONVILLE	FL		03/25/2016	4.022		2,318,809	20,660,000
100	TAMPA	FL		04/14/2016	4.250		1,577,360	8,600,000
101	MONROE	NC		08/12/2016	4.250		1,702,974	9,190,000
102	MADISON	AL		08/25/2016	4.250		455,412	15,080,000
103	ASHWAUBENON	WI		11/21/2016	4.250		3,875,288	26,600,000
104	BROKEN ARROW	OK		12/22/2016	4.500		9,355,099	13,600,000
105	JACKSONVILLE	FL		05/11/2017	4.125	43,650,000		100,800,000
106	WIXOM	MI		09/20/2017	4.850	(56,300)		15,800,000
200025564	MIRAMAR BEACH	FL		04/23/2010	5.940		153,003	104,000,000
200026164	WASHINGTON	MO		05/29/2014	4.125		3,094,406	20,320,000
200026233	ATLANTA	GA		11/14/2014	4.500		1,853,793	36,000,000
200026311	MIRAMAR BEACH	FL		06/24/2015	5.850		35,870	23,000,000
200026466	CLINTON	MS		02/25/2016	4.375		100,000	2,600,000
200026491	MANHATTAN	KS		04/29/2016	4.250		1,102,182	8,800,000
200026492	LAKELAND	FL		05/04/2016	4.000		518,887	9,750,000
200026521	KISSIMMEE	FL		07/12/2016	4.250		352,462	20,000,000
200026534	EL PASO	TX		08/12/2016	4.500		925,000	39,830,000
200026554	PORT ANGELES	WA		10/06/2016	4.500		412,821	6,300,000
200026555	CUMMING	GA		10/07/2016	4.770		28,012	27,940,000
200026557	CHATTANOOGA	TN		10/13/2016	4.000		979,525	8,400,000
200026585	DORAVILLE	GA		12/15/2016	4.000		126,266	21,200,000
200026589	WESTERVILLE	OH		12/20/2016	4.000		5,076,591	44,900,000
200026592	LAS VEGAS	NV		01/03/2017	4.000	3,425,000		6,200,000
200026593	MESA	AZ		01/05/2017	3.625	3,200,000		6,200,000
200026594	KETTERING	OH		01/12/2017	4.000	34,945,000		60,600,000
200026595	SPEARFISH	SD		01/18/2017	4.500	5,879,664		9,010,000
200026596	BISMARCK	ND		01/18/2017	4.500	9,343,184		13,980,000
200026597	FARGO	ND		01/18/2017	4.500	23,518,357		35,190,000
200026598	LEBANON	IL		01/20/2017	4.400	9,300,000		14,530,000
200026599	WAUSEON	OH		01/20/2017	4.000	1,800,000		4,530,000
200026600	ANAHEIM	CA		02/01/2017	4.000	20,000,000		29,550,000
200026601	CHEYENNE	WY		02/01/2017	4.500	9,463,482		14,160,000
200026602	LARAMIE	WY		02/01/2017	4.500	8,380,796		12,540,000
200026603	ILION	NY		02/06/2017	4.875	1,538,726		2,700,000
200026604	ATHENS	GA		02/09/2017	4.150	10,393,980		18,000,000
200026605	LEBANON	OH		02/01/2017	4.250	3,167,799		6,600,000
200026606	ELKHART	IN		02/01/2017	4.250	3,001,505		13,000,000
200026607	MUSKEGON	MI		02/01/2017	4.250	1,942,236		6,800,000
200026608	GADSDEN	AL		02/01/2017	4.250	7,719,358		13,300,000
200026609	URBANA	OH		02/01/2017	4.250	1,159,817		2,900,000
200026610	EL PASO	TX		02/14/2017	4.000	5,000,000		6,790,000
200026611	MEMPHIS	TN		02/15/2017	4.375	2,875,000		4,180,000
200026612	MEMPHIS	TN		02/15/2017	4.375	2,125,000		3,620,000
200026613	CHICAGO	IL		02/22/2017	4.125	1,200,000		1,850,000
200026614	AMERICAN FORK	UT		02/28/2017	3.875	6,000,000		9,400,000
200026615	PHOENIX	AZ		02/28/2017	3.875	4,800,000		6,700,000
200026616	ANN ARBOR	MI		03/01/2017	3.950	16,600,000		22,800,000
200026617	ACWORTH	GA		03/03/2017	4.125	22,466,250		35,200,000
200026618	TORRANCE	CA		03/02/2017	3.750	9,000,000		17,150,000
200026619	GREENSBORO	NC		03/03/2017	4.250	4,000,000		6,650,000
200026620	CHATTANOOGA	TN		03/06/2017	4.000	3,575,000		4,529,000
200026621	COLTEWAH	TN		03/06/2017	4.000	4,000,000		4,831,000
200026622	BROKEN ARROW	OK		03/10/2017	4.625	4,000,000		7,820,000
200026623	GREENSBORO	NC		03/20/2017	4.000	8,650,000		10,200,000
200026624	BOULDER	CO		03/23/2017	4.750	4,100,000		8,100,000
200026625	SALEM	OR		03/24/2017	4.375	7,988,000		15,010,000
200026626	ELYRIA	OH		03/27/2017	4.375	3,260,900		4,750,000
200026627	TROY	AL		03/28/2017	4.250	9,335,815	225,158	13,275,000
200026628	CORNELIUS	OR		03/30/2017	4.750	2,850,000		6,170,000
200026629	NORTH RIDGEVILLE	OH		03/31/2017	4.040	22,500,000		31,500,000
200026630	DOTHAN	AL		04/13/2017	4.000	12,000,000		22,750,000
200026631	ROCK HILL	SC		04/13/2017	4.550	2,950,000		4,900,000
200026632	LOUISVILLE	KY		04/14/2017	3.375	20,500,000		28,240,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
200026633	GRAND JUNCTION	CO		04/14/2017	4.000	7,494,398	700,000	12,030,000
200026634	AUBURN	AL		04/20/2017	4.250	3,313,560	2,259,485	14,540,000
200026635	SKOKIE	IL		04/28/2017	5.000	1,750,000		2,520,000
200026636	BEAUMONT	TX		05/01/2017	4.000	12,935,000		19,900,000
200026637	MENASHA	WI		05/01/2017	4.750	8,770,000		14,500,000
200026638	DUNN	NC		05/03/2017	4.000	5,200,000		12,000,000
200026639	INDEPENDENCE	KY		05/08/2017	4.500	5,000,000		11,700,000
200026640	LOUISVILLE	KY		05/10/2017	4.625	3,900,000		6,100,000
200026641	LOUISVILLE	KY		05/10/2017	4.625	13,000,000		20,400,000
200026642	ATLANTA	GA		05/11/2017	4.125	3,075,000		9,570,000
200026643	LAS VEGAS	NV		05/15/2017	4.500	4,195,000		6,985,000
200026644	SPARKS	NV		05/19/2017	4.000	41,535,000		46,200,000
200026645	MONTGOMERYVILLE	PA		05/25/2017	4.500	5,468,916		9,000,000
200026646	TACOMA	WA		06/01/2017	4.375	6,000,000		8,900,000
200026647	REDDING	CA		06/01/2017	4.580	27,032,250		38,540,000
200026648	LAS CRUCES	NM		06/07/2017	4.875	1,550,000		2,240,000
200026649	EL PASO	TX		06/09/2017	3.875	1,327,283		3,800,000
200026650	HOUMA	LA		06/23/2017	3.475	8,590,541		13,600,000
200026651	PRAIRIEVILLE	LA		06/23/2017	3.475	9,774,934		15,450,000
200026652	THIBODAUX	LA		06/23/2017	3.475	8,747,805		13,840,000
200026653	MERAUX	LA		06/23/2017	3.475	7,288,199		11,520,000
200026654	NEW IBERIA	LA		06/23/2017	3.475	8,354,645		13,160,000
200026655	OPELOUSAS	LA		06/23/2017	3.475	7,076,876		11,130,000
200026656	BRENTWOOD	TN		06/27/2017	3.732	3,233,955		7,020,000
200026657	AIKEN	SC		06/27/2017	4.200	15,350,000		21,600,000
200026658	PEWAUKEE	WI		06/29/2017	3.875	3,050,000		5,600,000
200026659	EL PASO	TX		06/30/2017	4.750	7,950,000		12,155,000
200026660	EL PASO	TX		06/30/2017	4.750	2,812,500		3,750,000
200026661	MACON	GA		07/03/2017	4.250	4,750,000		7,600,000
200026662	AUBURN HILLS	MI		07/06/2017	4.625	7,200,000		13,000,000
200026663	TUSCALOOSA	AL		07/11/2017	5.000	33,695,000		43,800,000
200026664	MILTON	FL		07/13/2017	4.000	3,500,000		4,223,000
200026665	PACE	FL		07/13/2017	4.000	3,900,000		4,710,000
200026666	PENSACOLA	FL		07/13/2017	4.000	3,100,000		3,744,000
200026667	PENSACOLA	FL		07/13/2017	4.000	3,500,000		4,227,000
200026668	PENSACOLA	FL		07/13/2017	4.000	3,840,000		4,638,000
200026669	BRIGHAM CITY	UT		07/14/2017	4.375	10,224,375		18,530,000
200026670	JACKSONVILLE	FL		07/19/2017	4.000	2,750,000		3,321,000
200026671	KENNESAW	GA		07/21/2017	4.625	7,914,316		14,150,000
200026672	KENNESAW	GA		07/21/2017	4.625	7,600,215		14,700,000
200026673	BRISTOL	VA		07/21/2017	4.500	1,818,997		3,425,000
200026674	FOREST PARK	GA		07/28/2017	4.250	3,450,000		6,625,000
200026675	SYLMAR	CA		07/28/2017	4.500	3,480,000		6,420,000
200026676	SAN DIEGO	CA		07/31/2017	4.580	29,925,000		43,760,000
200026677	DUPONT	WA		08/01/2017	4.250	28,425,000		50,830,000
200026678	ORANGE PARK	FL		08/08/2017	4.000	3,040,000		3,671,000
200026679	SAN ANTONIO	TX		08/10/2017	4.250	1,430,000		4,410,000
200026680	SAN ANTONIO	TX		08/10/2017	4.250	1,590,000		6,160,000
200026681	FARGO	ND		08/18/2017	4.230	7,800,000		11,600,000
200026682	OAK RIDGE	TN		08/18/2017	4.000	4,160,000		5,000,000
200026683	NEW ORLEANS	LA		08/24/2017	4.500	1,437,300		2,185,000
200026684	MOORHEAD	MN		08/29/2017	4.375	7,100,000		10,300,000
200026685	TAMPA	FL		09/06/2017	4.750	1,600,000		3,200,000
200026686	CANTON	GA		09/08/2017	4.125	8,775,000		13,750,000
200026687	FITZGERALD	GA		09/15/2017	4.375	2,413,052		4,815,000
200026688	SWAINSBORO	GA		09/15/2017	4.375	2,407,374		4,620,000
200026689	UNION CITY	GA		09/15/2017	4.375	6,252,150		12,100,000
200026690	TOCCOA	GA		09/15/2017	4.375	4,008,615		7,600,000
200026691	LOOKOUT VALLEY	TN		09/15/2017	4.375	4,575,784		8,675,000
200026692	CHATTANOOGA	TN		09/15/2017	4.375	5,479,126		10,250,000
200026693	COLUMBIA	SC		09/15/2017	4.375	5,469,263		10,300,000
200026694	BATESBURG-LEESVILLE	SC		09/15/2017	4.375	3,366,309		5,780,000
200026695	CHERAW	SC		09/15/2017	4.375	3,401,852		5,778,000
200026696	COLUMBIA	SC		09/15/2017	4.375	4,268,477		8,345,000
200026697	KATY	TX		09/19/2017	4.250	7,280,000		10,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
200026698	JACKSONVILLE	FL		09/20/2017	4.000	3,370,000		4,070,000
200026699	MINNEAPOLIS	MN		09/22/2017	4.250	6,000,000		10,700,000
200026700	DUNCANSVILLE	PA		09/28/2017	4.250	12,610,000		16,400,000
200026701	VERO BEACH	FL		10/04/2017	4.250	21,130,000		33,000,000
200026702	PALM BEACH GARDENS	FL		10/05/2017	4.375	5,000,000		8,700,000
200026703	ROANOKE RAPIDS	NC		10/05/2017	4.375	3,080,000		4,410,000
200026704	PERRYVILLE	MD		10/12/2017	3.500	5,250,000		7,500,000
200026705	HERMANTOWN	MN		10/19/2017	4.250	22,942,500		32,180,000
200026706	HERMANTOWN	MN		10/19/2017	4.500	13,239,518		19,580,000
200026707	CASPER	WY		10/19/2017	4.250	4,987,500		7,380,000
200026708	MONROE	LA		10/20/2017	4.375	600,000		1,750,000
200026709	EAGLE	ID		10/27/2017	4.250	13,466,250		29,720,000
200026710	BROOKLYN PARK	MN		10/30/2017	4.000	8,800,000		13,800,000
200026711	PRATTVILLE	AL		10/31/2017	4.375	1,625,000		3,950,000
200026712	GARDENDALE	AL		10/31/2017	4.960	13,911,078		22,950,000
200026713	FRESNO	CA		11/07/2017	4.500	24,000,000		37,500,000
200026714	RUTHERFORDTON	NC		11/08/2017	4.250	3,600,000		5,350,000
200026715	CARTERSVILLE	GA		11/10/2017	4.375	16,400,000		23,600,000
200026716	BIRMINGHAM	AL		11/17/2017	4.500	13,750,000		18,400,000
200026717	SANDY	UT		11/17/2017	4.250	14,300,000		24,500,000
200026718	KENNESAW	GA		11/17/2017	4.720	12,899,250		23,600,000
200026719	MESA	AZ		11/21/2017	3.625	1,500,000		4,250,000
200026720	PENSACOLA	FL		11/27/2017	4.250	6,100,000		9,100,000
200026721	COLUMBUS	OH		11/30/2017	4.250	7,000,000		9,530,000
200026722	PLAINFIELD	IL		11/30/2017	4.125	9,200,000		14,300,000
200026723	TRAVERSE CITY	MI		12/01/2017	4.250	3,100,000		5,300,000
200026724	ANTIOCH	TN		12/07/2017	4.250	24,316,388		39,000,000
200026725	CANTON	MI		12/11/2017	4.125	42,892,500		64,820,000
200026726	CHARLOTTE	NC		12/11/2017	4.125	42,892,500		62,390,000
200026727	RALEIGH	NC		12/12/2017	4.500	6,500,000		10,500,000
200026728	TAYLOR	MI		12/13/2017	4.125	8,673,000		12,000,000
200026729	OCEANSIDE	CA		12/14/2017	4.300	5,000,000		9,250,000
200026730	ATLANTA	GA		12/19/2017	4.170	4,000,000		8,100,000
200026731	CARENCRO	LA		12/19/2017	4.200	20,000,000		31,000,000
200026732	MOORESVILLE	NC		12/20/2017	4.125	4,650,000		7,465,000
200026733	MIRAMAR BEACH	FL		12/20/2017	4.250	46,382,838		104,000,000
200026734	MIRAMAR BEACH	FL		12/20/2017	4.250	9,355,512		23,000,000
200026735	ROCHESTER HILLS	MI		12/21/2017	4.125	17,955,000		32,140,000
200026736	EASTLAKE	OH		12/21/2017	4.250	5,350,000		10,200,000
200026737	SAINT PAUL	MN		12/21/2017	3.875	14,920,750		24,310,000
200026738	MINNEAPOLIS	MN		12/21/2017	3.875	21,148,200		34,140,000
200026739	WOODS CROSS	UT		12/21/2017	4.125	18,540,000		28,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,400,689,419	70,042,133	2,895,802,000
0899999. Total Mortgages in good standing						1,400,689,419	70,042,133	2,895,802,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						1,400,689,419	70,042,133	2,895,802,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
95	MANHATTAN	KS		09/25/2015	08/08/2017	9,467,877					0		3,000,021	3,000,021		(6,561,798)	(6,561,798)
200024235	BELLEVIEW	FL		01/29/1996	02/23/2017	33,819					0		33,819	33,819			0
200024372	CORYDON	IN		06/30/1997	07/25/2017	26,636					0		26,636	26,636			0
200024418	CHARLOTTE	NC		10/30/1997	11/06/2017	63,987					0		63,987	63,987			0
200024476	TURNER	OR		04/10/1998	12/01/2017	49,354		3			3		49,357	49,357			0
200024663	ALCOA	TN		04/30/1999	09/22/2017	583,814		493			493		584,307	584,307			0
200024864	BENBROOK	TX		10/31/2001	02/27/2017	160,494		115			115		160,609	160,609			0
200024872	CARO	MI		12/12/2001	12/21/2017	313,788		6			6		313,794	313,794			0
200024888	EL PASO	TX		01/31/2002	02/14/2017	27,297		0			0		27,297	27,297			0
200024915	GOOSE CREEK	SC		05/20/2002	03/13/2017	26,437					0		26,437	26,437			0
200024917	KOHLER	WI		05/31/2002	06/08/2017	28,953		2			2		28,954	28,954			0
200024994	FOREST PARK	GA		09/30/2003	07/31/2017	1,695,010		1,278			1,278		1,696,287	1,696,287			0
200025050	HOLLYWOOD	FL		12/19/2003	12/28/2017	413,017		276			276		413,293	413,293			0
200025082	JACKSON	MS		06/30/2004	08/17/2017	2,159,077		89			89		2,159,166	2,159,166			0
200025096	NICEVILLE	FL		08/06/2004	03/30/2017	148,343		90			90		148,434	148,434			0
200025126	SPRINGFIELD	IL		12/30/2004	07/25/2017	226,323		3			3		226,326	226,326			0
200025148	BOCA RATON	FL		04/07/2005	02/03/2017	498,722		267			267		498,990	498,990			0
200025149	TALLAHASSEE	FL		04/07/2005	02/03/2017	580,941		267			267		581,209	581,209			0
200025154	GADSDEN	AL		04/28/2005	04/11/2017	70,411		3			3		70,415	70,415			0
200025237	JONESBORO	GA		11/07/2005	03/30/2017	1,057,252		374			374		1,057,626	1,057,626			0
200025241	FITZGERALD	GA		11/10/2005	09/18/2017	2,491,466					0		2,491,466	2,491,466			0
200025242	SWAINSBORO	GA		11/10/2005	09/19/2017	2,485,604					0		2,485,604	2,485,604			0
200025275	UNION CITY	GA		12/13/2005	09/18/2017	6,455,320					0		6,455,320	6,455,320			0
200025276	KENNESAW	GA		12/13/2005	07/25/2017	7,791,643					0		7,791,643	7,791,643			0
200025291	LOUISVILLE	KY		12/21/2005	06/09/2017	4,591,528					0		4,591,528	4,591,528			0
200025302	LEBANON	OH		12/29/2005	02/20/2017	3,189,433					0		3,189,433	3,189,433			0
200025305	URBANA	OH		12/29/2005	02/20/2017	1,671,642					0		1,671,642	1,671,642			0
200025338	MOBERLY	MO		03/01/2006	11/30/2017	752,843		221			221		753,064	753,064			0
200025361	BUFFALO	NY		04/05/2006	06/13/2017	1,421,431		320			320		1,421,751	1,421,751			0
200025373	TOCCOA	GA		04/28/2006	09/19/2017	4,133,775					0		4,133,775	4,133,775			0
200025402	LOOKOUT VALLEY	TN		06/30/2006	09/18/2017	4,717,528					0		4,717,528	4,717,528			0
200025410	CLAWSON	MI		07/26/2006	05/31/2017	795,164		336			336		795,501	795,501			0
200025411	COMMERCE	MI		07/26/2006	10/31/2017	1,243,418		327			327		1,243,745	1,243,745			0
200025412	FERNDALE	MI		07/26/2006	05/31/2017	926,136		327			327		926,464	926,464			0
200025420	MARY ESTHER	FL		08/10/2006	01/17/2017	1,697,851		353			353		1,698,204	1,698,204			0
200025475	CHATTANOOGA	TN		12/18/2006	09/19/2017	5,629,354		5,179			5,179		5,634,533	5,634,533			0
200025481	LOXLEY	AL		12/21/2006	03/20/2017	6,551,170		779			779		6,551,949	6,551,949			0
200025484	JACKSONVILLE BEACH	FL		12/21/2006	12/26/2017	2,314,445					0		2,314,445	2,314,445			0
200025495	EDEN PRAIRIE	MN		12/29/2006	01/03/2017	716,685		586			586		717,271	717,271			0
200025498	ILION	NY		01/11/2007	02/10/2017	1,547,951		1,052			1,052		1,549,004	1,549,004			0
200025502	MT PLEASANT	SC		01/26/2007	02/27/2017	860,976		706			706		861,683	861,683			0
200025505	CANTON	OH		01/31/2007	05/18/2017	1,871,635		796			796		1,872,431	1,872,431			0
200025516	GREENVILLE	TX		03/01/2007	09/25/2017	90,365					0		90,365	90,365			0
200025532	KENNESAW	GA		03/27/2008	07/25/2017	8,048,931					0		8,048,931	8,048,931			0
200025564	MIRAMAR BEACH	FL		04/23/2010	12/28/2017	19,280,717					0		19,433,720	19,433,720			0
200025575	EL PASO	TX		06/10/2010	06/16/2017	1,651,989					0		1,651,989	1,651,989			0
200025680	BELTON	SC		04/08/2007	02/20/2017	366,149		(553)			(553)		365,596	365,596			0
200025690	MULTIPLE	OH		04/01/2007	03/30/2017	2,815,214		123,919			123,919		2,939,132	2,939,132			0
200025691	ST. PAUL	MN		05/01/2007	12/18/2017	752,936		(1,161)			(1,161)		751,775	751,775			0
200025696	EDENTON	NC		11/01/2007	10/06/2017	303,071		(599)			(599)		302,472	302,472			0
200025699	SALT LAKE CITY	UT		10/01/2007	10/19/2017	822,893		(3,774)			(3,774)		819,119	819,119			0
200025708	FAYETTEVILLE	NC		11/01/2007	10/06/2017	110,180		(258)			(258)		109,922	109,922			0
200025712	CHANHASSEN	MN		11/01/2007	07/03/2017	596,339		(4,292)			(4,292)		592,047	592,047			0
200025715	MAHTOMEDI	MN		01/01/2008	12/05/2017	1,320,902		(9,123)			(9,123)		1,311,779	1,311,779			0
200025719	GAINESVILLE	GA		02/01/2008	07/10/2017	533,523		(4,478)			(4,478)		529,045	529,045			0
200025720	GREENVILLE	SC		01/01/2008	11/03/2017	2,601,591		(16,855)			(16,855)		2,584,736	2,584,736			0
200025816	MATTHEWS	NC		04/01/2002	03/15/2017	29,347		(28)			(28)		29,319	29,319			0
200025820	SACRAMENTO	CA		09/01/2002	07/28/2017	193,664		(1,591)			(1,591)		192,073	192,073			0
200025824	RIVER GROVE	IL		04/15/2004	09/29/2017	318,631		(2,377)			(2,377)		316,254	316,254			0
200025842	TALLAHASSEE	FL		03/01/2005	09/06/2017	1,298,359		(4,967)			(4,967)		1,293,392	1,293,392			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200025861	BELOIT	WI		03/01/2006	11/29/2017	1,933,752					0		811,744	811,744		(1,122,008)	(1,122,008)
200025862	HUNTSVILLE	AL		05/01/2006	05/01/2017	1,337,386					0		1,337,386	1,337,386			0
200025914	WOODSTOCK	IL		05/17/2011	12/13/2017	1,034,793					0		1,034,793	1,034,793			0
200025920	WINSTON SALEM	NC		06/08/2011	06/30/2017	1,385,153					0		1,385,153	1,385,153			0
200025921	LEXINGTON	VA		06/08/2011	04/05/2017	1,345,577					0		1,345,577	1,345,577			0
200025922	SOUTH BOSTON	VA		06/08/2011	01/26/2017	1,108,122					0		1,108,122	1,108,122			0
200025948	MARTINEZ	GA		09/01/2011	08/14/2017	1,925,144					0		1,925,144	1,925,144			0
200025962	NILES	IL		11/17/2011	08/31/2017	3,097,059					0		3,097,059	3,097,059			0
200025965	MADISON	TN		11/30/2011	07/26/2017	3,372,725					0		3,372,725	3,372,725			0
200026018	MIDLAND	MI		11/28/2012	11/21/2017	5,311,202					0		5,311,202	5,311,202			0
200026074	MIRAMAR BEACH	FL		08/13/2013	12/28/2017	6,532,618					0		6,532,618	6,532,618			0
200026090	NEW PORT RICHEY	FL		09/12/2013	02/08/2017	5,227,234					0		5,227,234	5,227,234			0
200026100	SUWANEE	GA		09/30/2013	11/16/2017	8,109,656					0		8,109,656	8,109,656			0
200026101	ANGOLA	IN		09/01/2013	12/26/2017	2,634,663					0		2,634,663	2,634,663			0
200026126	INDIAN TRAIL	NC		12/17/2013	08/16/2017	7,563,524					0		7,563,524	7,563,524			0
200026148	DETROIT	MI		03/20/2014	06/19/2017	12,223,241					0		12,223,241	12,223,241			0
200026166	GARDENDALE	AL		05/30/2014	10/31/2017	14,213,370		105,960			105,960		14,319,330	14,319,330			0
200026251	SELMA	AL		12/31/2014	10/31/2017	2,456,171					0		2,456,171	2,456,171			0
200026262	MONTGOMERYVILLE	PA		01/29/2015	05/31/2017	5,552,068					0		5,552,068	5,552,068			0
200026287	AUBURN	AL		04/23/2015	04/21/2017	2,885,743					0		2,885,743	2,885,743			0
200026311	MIRAMAR BEACH	FL		06/24/2015	12/28/2017	9,580,478					0		9,616,348	9,616,348			0
200026329	ROME	GA		07/01/2015	01/17/2017	660,825					0		660,825	660,825			0
200026385	CHATTANOOGA	TN		10/01/2015	10/23/2017	349,707					0		349,707	349,707			0
200026388	NASHVILLE	TN		10/01/2015	03/13/2017	2,392,539					0		2,392,539	2,392,539			0
200026392	COOKEVILLE	TN		10/01/2015	07/12/2017	1,398,200					0		1,398,200	1,398,200			0
200026427	ARDEN	NC		11/19/2015	09/21/2017	3,155,864					0		3,155,864	3,155,864			0
200026428	ASHEVILLE	NC		11/19/2015	09/22/2017	3,077,700					0		3,077,700	3,077,700			0
200026429	WEAVERVILLE	NC		11/19/2015	09/21/2017	2,364,456					0		2,364,456	2,364,456			0
200026430	HELOTES	TX		11/19/2015	09/22/2017	2,931,143					0		2,931,143	2,931,143			0
200026432	BOYNTON BEACH	FL		11/19/2015	12/29/2017	2,638,029					0		2,638,029	2,638,029			0
200026433	MIAMI GARDENS	FL		11/19/2015	12/29/2017	1,973,636					0		1,973,636	1,973,636			0
200026435	TULSA	OK		11/19/2015	12/29/2017	2,208,128					0		2,208,128	2,208,128			0
200026438	WICHITA	KS		11/19/2015	09/21/2017	2,369,341					0		2,369,341	2,369,341			0
200026441	WICHITA	KS		11/19/2015	12/29/2017	1,973,636					0		1,973,636	1,973,636			0
200026443	GREENVILLE	SC		11/20/2015	08/11/2017	5,300,500					0		5,300,500	5,300,500			0
200026465	OPELIKA	AL		02/24/2016	01/31/2017	9,919,793					0		9,919,793	9,919,793			0
200026468	HAMPSTEAD	NC		02/26/2016	06/02/2017	4,439,657					0		4,439,657	4,439,657			0
200026469	WILMINGTON	NC		02/26/2016	06/02/2017	3,746,729					0		3,746,729	3,746,729			0
200026478	HUNSTVILLE	AL		03/24/2016	10/19/2017	20,332,335		127,665			127,665		20,460,000	20,460,000			0
200026485	ALCOA	TN		04/13/2016	12/29/2017	2,960,189					0		2,960,189	2,960,189			0
200026486	ATHENS	TN		04/13/2016	09/21/2017	3,700,236					0		3,700,236	3,700,236			0
200026489	KNOXVILLE	TN		04/13/2016	09/22/2017	4,144,265					0		4,144,265	4,144,265			0
200026490	MARYVILLE	TN		04/13/2016	09/22/2017	4,292,274					0		4,292,274	4,292,274			0
200026550	SPANISH FORT	AL		09/29/2016	12/14/2017	17,400,000					0		17,400,000	17,400,000			0
200026584	LODI	CA		12/13/2016	08/01/2017	4,842,372					0		4,842,372	4,842,372			0
200026607	MUSKEGON	MI		02/01/2017	08/17/2017						0		1,942,236	1,942,236			0
200026621	OOLTEWAH	TN		03/06/2017	09/22/2017						0		4,000,000	4,000,000			0
200026656	BRENTWOOD	TN		06/27/2017	11/02/2017			16,045			16,045		3,250,000	3,250,000			0
200026664	MILTON	FL		07/13/2017	12/29/2017						0		3,500,000	3,500,000			0
200026670	JACKSONVILLE	FL		07/19/2017	12/29/2017						0		2,750,000	2,750,000			0
200026678	ORANGE PARK	FL		08/08/2017	12/29/2017						0		3,040,000	3,040,000			0
200026682	OAK RIDGE	TN		08/18/2017	09/21/2017						0		4,160,000	4,160,000			0
200026697	KATY	TX		09/19/2017	10/02/2017						0		7,280,000	7,280,000			0
200026698	JACKSONVILLE	FL		09/20/2017	12/29/2017						0		3,370,000	3,370,000			0
200024758	MCCOMB	MS		11/01/1999	02/28/2017	7,642,242		15,730			15,730		7,657,972	7,657,972			0
200025103	BIRMINGHAM	AL		10/01/2004	01/26/2017	3,539,050					0		3,539,050	3,539,050			0
200025441	MUSKEGON	MI		10/10/2006	02/17/2017	1,962,458					0		1,962,458	1,962,458			0
200026130	BURLINGTON	IA		12/20/2013	04/03/2017	1,244,695					0		1,244,695	1,244,695			0
200026405	GRAND JUNCTION	CO		10/01/2015	04/24/2017	7,557,184					0		7,557,184	7,557,184			0
0199999. Mortgages closed by repayment						351,970,213	0	353,512	0	0	353,512	0	378,198,925	378,198,925	0	(7,683,806)	(7,683,806)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
51	WICHITA FALLS	TX		01/31/2003		12,306,630					0			7,669,635			0
61	EDINBURG	TX		08/23/2007		15,751,498					0			2,000,000			0
63	BROKEN ARROW	OK		12/07/2007		38,005,750					0						0
76	DALLAS	TX		01/31/2011		10,143,850					0						0
79	WILSON	NC		10/28/2008		5,213,552					0			132,717			0
85	BROKEN ARROW	OK		08/01/2013		2,745,405					0						0
96	MOORESVILLE	NC		11/20/2015		16,646,881					0						0
98	JACKSONVILLE	FL		03/25/2016		27,990,805					0						0
99	JACKSONVILLE	FL		03/25/2016		12,145,191					0						0
100	TAMPA	FL		04/14/2016		5,279,393					0						0
101	MONROE	NC		08/12/2016		4,441,500					0			1,013,019			0
102	MADISON	AL		08/25/2016		5,037,822					0						0
103	ASHWAUBENON	WI		11/21/2016		15,386,283					0						0
104	BROKEN ARROW	OK		12/22/2016		1,000,000					0						0
200023185	JOHNSON CITY	TN		06/01/1984		249,858					0			70,055			0
200023608	NEW ELLENTON	SC		03/26/1990		1,781,772					0			107,431			0
200023678	JACKSON	MS		09/12/1990		1,704,584					0			59,556			0
200023815	PELHAM	AL		07/12/1991		237,443					0			96,713			0
200024166	BECKLEY	WV		08/15/1995		539,355					0			215,714			0
200024398	PILOT MOUNTAIN	NC		09/19/1997		1,299,326					0			125,166			0
200024518	KNOXVILLE	TN		08/04/1998		208,788					0			116,136			0
200024526	SEALY	TX		08/28/1998		117,758					0			65,496			0
200024639	TOMPKINSVILLE	KY		03/24/1999		109,482					0			44,938			0
200024649	CAMDEN	SC		04/08/1999		269,106					0			105,842			0
200024666	ALGONAC	MI		05/04/1999		335,854					0			127,212			0
200024669	FAIRMONT	WV		05/06/1999		291,335					0			110,570			0
200024675	ORLANDO	FL		05/19/1999		307,101					0			116,644			0
200024682	SIERRA VISTA	AZ		06/03/1999		432,693					0			158,485			0
200024712	BLUEFIELD	VA		08/06/1999		673,644					0			229,110			0
200024739	GALLIPOLIS	OH		09/13/1999		364,046					0			119,833			0
200024740	AUSTINTOWN	OH		09/14/1999		314,853					0			103,877			0
200024746	WESTON	WV		10/06/1999		302,146					0			95,719			0
200024749	WASCO	CA		10/14/1999		464,956					0			148,940			0
200024775	DICKSON	TN		01/01/2000		1,123,204					0			20,814			0
200024778	MOUNT AIRY	NC		03/01/2000		516,225					0			146,423			0
200024787	SEVIERVILLE	TN		04/13/2000		735,267					0			196,030			0
200024818	BIRMINGHAM	AL		10/18/2000		833,304					0			187,325			0
200024857	PRATTVILLE	AL		09/27/2001		304,159					0			54,065			0
200024869	EDMOND	OK		11/21/2001		585,613					0			98,992			0
200024881	NEWBERRY	FL		01/17/2002		451,485					0			130,869			0
200024890	FLORENCE	AL		02/01/2002		438,893					0			29,504			0
200024898	TOLEDO	OH		02/25/2002		868,830					0			245,636			0
200024904	CARROLLTON	GA		03/27/2002		628,871					0			99,417			0
200024911	LAREDO	TX		05/21/2002		1,962,443					0			512,691			0
200024956	PUNTA GORDA	FL		01/01/2003		2,898,755					0			179,865			0
200024965	SALT LAKE CITY	UT		08/18/2003		1,927,772					0			237,056			0
200024977	ANDERSON	SC		09/02/2003		119,652					0			64,624			0
200024978	PADUCAH	KY		09/08/2003		414,585					0			51,798			0
200024985	TRENTON	NJ		09/25/2003		480,721					0			58,711			0
200024997	EAST ELLIJAY	GA		09/30/2003		827,585					0			122,589			0
200025003	CUMMING	GA		10/03/2003		1,165,409					0			140,204			0
200025004	COLUMBUS	OH		10/06/2003		367,973					0			43,989			0
200025005	BIRMINGHAM	AL		10/09/2003		1,204,267					0			144,878			0
200025007	DAYTON	TN		10/14/2003		1,044,225					0			124,634			0
200025012	KNOXVILLE	TN		10/20/2003		162,369					0			82,498			0
200025013	CANYON	TX		10/24/2003		419,140					0			50,147			0
200025016	PHILADELPHIA	PA		10/29/2003		1,106,094					0			65,591			0
200025018	MARYVILLE	TN		10/31/2003		859,996					0			102,640			0
200025024	TROY	NY		11/10/2003		470,193					0			56,655			0
200025025	WATERLOO	IL		11/12/2003		249,789					0			121,333			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200025029	ROCHESTER	NY		11/13/2003		422,615					0			205,262			0
200025033	ROYAL PALM	FL		11/26/2003		611,116					0			60,837			0
200025038	IRVING	TX		12/11/2003		233,591					0			108,212			0
200025044	CORTEZ	CO		12/15/2003		1,097,618					0			65,429			0
200025046	LIVERPOOL	NY		12/18/2003		798,455					0			77,940			0
200025048	HOUSTON	TX		12/19/2003		514,617					0			238,541			0
200025053	BELLEVUE	OH		12/30/2003		1,426,023					0			52,774			0
200025075	SIMPSONVILLE	SC		06/01/2004		1,141,063					0			64,423			0
200025077	BOZEMAN	MT		06/04/2004		5,423,486					0			599,457			0
200025078	RUSSELLVILLE	AR		06/07/2004		477,367					0			134,466			0
200025083	DOTHAN	AL		06/30/2004		756,794					0			40,899			0
200025099	POOLESVILLE	MD		08/12/2004		767,620					0			67,620			0
200025104	NORTH ADAMS	MA		10/01/2004		7,101,783					0			27,520			0
200025121	ORANGEBURG	SC		12/15/2004		188,975					0			18,153			0
200025123	CHARLESTON	SC		12/28/2004		361,564					0			103,980			0
200025125	BIRMINGHAM	AL		12/30/2004		4,781,178					0			471,250			0
200025143	PLEASANT GROVE	UT		02/28/2005		516,268					0			49,893			0
200025150	HOUSTON	TX		04/13/2005		222,693					0			62,245			0
200025152	ST JOSEPH	MO		04/26/2005		262,059					0			71,491			0
200025153	BIRMINGHAM	AL		04/28/2005		301,288					0			40,331			0
200025156	FLORESVILLE	TX		04/29/2005		679,827					0			183,099			0
200025161	JACKSONVILLE	FL		05/12/2005		676,854					0			62,351			0
200025162	PELHAM	AL		05/17/2005		277,553					0			75,697			0
200025170	EL PASO	TX		06/10/2005		439,906					0			40,447			0
200025172	BORGER	TX		06/15/2005		474,805					0			122,878			0
200025178	TRUCKEE	CA		07/01/2005		977,175					0			252,004			0
200025181	SPRING LAKE	NC		07/25/2005		2,666,325					0			290,171			0
200025184	LAFOLLETTE	TN		07/28/2005		272,116					0			160,023			0
200025186	GREENEVILLE	TN		08/01/2005		522,760					0			132,114			0
200025204	EL PASO	TX		09/13/2005		192,945					0			45,082			0
200025205	EL PASO	TX		09/13/2005		436,435					0			101,899			0
200025206	ASHWAUBENON	WI		09/15/2005		415,596					0			65,978			0
200025209	PIKESVILLE	MD		09/21/2005		877,684					0			78,156			0
200025210	GREENVILLE	SC		09/22/2005		594,714					0			141,750			0
200025216	ALBANY	NY		10/04/2005		1,237,756					0			108,885			0
200025217	EL PASO	TX		10/06/2005		404,231					0			92,174			0
200025221	LEBANON	TN		10/06/2005		1,192,221					0			278,924			0
200025222	LAYTON	UT		10/11/2005		775,901					0			69,009			0
200025225	WELLSVILLE	NY		10/13/2005		2,434,267					0			571,071			0
200025228	SILER CITY	NC		10/21/2005		583,298					0			51,610			0
200025236	CALHOUN	GA		11/07/2005		1,117,741					0			265,219			0
200025247	ROME	GA		11/22/2005		333,694					0			76,705			0
200025248	TROY	AL		11/22/2005		632,329					0			145,335			0
200025249	SHEFFIELD	AL		11/22/2005		386,393					0			88,816			0
200025250	DOTHAN	AL		11/22/2005		702,596					0			161,483			0
200025251	ACWORTH	GA		11/22/2005		491,794					0			113,038			0
200025252	CARROLLTON	GA		11/22/2005		270,453					0			62,171			0
200025253	OPELIKA	AL		11/22/2005		245,860					0			56,519			0
200025254	CHILDERSBURG	AL		11/22/2005		351,261					0			80,742			0
200025255	ANNISTON	AL		11/22/2005		526,928					0			121,113			0
200025256	FORT PAYNE	AL		11/22/2005		597,195					0			137,261			0
200025257	CARTERSVILLE	GA		11/22/2005		228,293					0			52,482			0
200025258	DECATUR	AL		11/22/2005		526,928					0			121,113			0
200025259	MONTGOMERY	AL		11/22/2005		526,928					0			121,113			0
200025260	HUNTSVILLE	AL		11/22/2005		807,997					0			185,706			0
200025261	ROME	GA		11/22/2005		256,399					0			58,941			0
200025262	BIRMINGHAM	AL		11/22/2005		597,195					0			137,261			0
200025263	SCOTTSBORO	AL		11/22/2005		526,928					0			121,113			0
200025264	MONTGOMERY	AL		11/22/2005		351,261					0			80,742			0
200025265	FLORENCE	AL		11/22/2005		421,528					0			96,890			0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200025266	GULFPORT	MS		11/22/2005		562,061					0			129,187			0
200025267	SAN ANTONIO	TX		11/22/2005		710,329					0			83,859			0
200025268	DRAPER	UT		11/23/2005		396,468					0			90,617			0
200025270	CENTRAL CITY	KY		12/01/2005		777,168					0			178,291			0
200025271	SPRINGFIELD	MO		12/01/2005		939,210					0			213,791			0
200025273	RIDGELAND	MS		12/09/2005		1,538,017					0			52,111			0
200025277	WICHITA FALLS	TX		12/13/2005		197,703					0			45,383			0
200025281	OREM	UT		12/15/2005		4,925,370					0			236,141			0
200025282	EL PASO	TX		12/15/2005		303,830					0			67,999			0
200025283	ST AUGUSTINE	FL		12/16/2005		1,021,897					0			229,083			0
200025285	LOCUST GROVE	VA		12/19/2005		340,249					0			29,403			0
200025287	WEST VALLEY CITY	UT		12/19/2005		717,912					0			33,187			0
200025289	MILFORD	OH		12/20/2005		868,910					0			193,622			0
200025292	ORANGE BEACH	AL		12/21/2005		1,249,110					0			107,890			0
200025294	BLUEFIELD	VA		12/21/2005		491,115					0			109,673			0
200025295	CONCORD	NC		12/22/2005		1,344,940					0			108,675			0
200025297	PORTERVILLE	CA		12/27/2005		379,471					0			246,281			0
200025307	SANTA TERESA	NM		01/06/2006		1,040,207					0			87,821			0
200025310	DENVER	CO		01/17/2006		907,095					0			83,179			0
200025312	LAYTON	UT		01/19/2006		2,302,616					0			195,442			0
200025314	WILLIMANTIC	CT		01/30/2006		2,719,420					0			595,927			0
200025320	KINGSPORT	TN		02/07/2006		523,565					0			41,509			0
200025334	NAMPA	ID		02/14/2006		3,186,280					0			363,291			0
200025344	SMYRNA	TN		03/03/2006		1,459,386					0			23,673			0
200025359	CRANSTON	RI		04/04/2006		4,031,022					0			326,593			0
200025363	CENTREVILLE	UT		04/06/2006		588,903					0			48,301			0
200025364	HEBER	UT		04/11/2006		558,642					0			45,821			0
200025371	TRUCKEE	CA		04/20/2006		1,598,573					0			326,636			0
200025381	SMYRNA	TN		05/16/2006		921,131					0			75,276			0
200025382	OVIEDA	FL		05/17/2006		995,110					0			79,984			0
200025385	RICON	GA		06/01/2006		477,956					0			95,420			0
200025392	STERLING	VA		06/20/2006		1,054,577					0			45,356			0
200025393	GADSDEN	AL		06/27/2006		409,686					0			37,466			0
200025394	COVINGTON	GA		06/27/2006		540,413					0			49,412			0
200025395	BIRMINGHAM	AL		06/27/2006		463,165					0			42,353			0
200025396	BELLBROOKE	OH		06/27/2006		457,224					0			41,810			0
200025400	GLENCOE	MN		06/30/2006		1,525,769					0			299,339			0
200025403	DECATUR	AL		06/30/2006		1,449,524					0			263,270			0
200025406	TUSCALOOSA	AL		06/30/2006		228,570					0			17,410			0
200025417	MEMPHIS	TN		08/02/2006		3,232,712					0			256,245			0
200025418	MCCOMB	MS		08/03/2006		329,211					0			25,042			0
200025419	WARRIOR	AL		08/07/2006		1,019,196					0			189,633			0
200025421	ORLANDO	FL		08/10/2006		1,380,376					0			108,787			0
200025423	SENECA	SC		08/22/2006		1,090,903					0			83,431			0
200025425	EL PASO	TX		08/25/2006		926,417					0			69,579			0
200025426	EL PASO	TX		08/25/2006		637,429					0			48,179			0
200025432	KNOXVILLE	TN		09/13/2006		1,079,249					0			80,114			0
200025436	AKRON	OH		09/28/2006		1,395,490					0			184,963			0
200025442	KNOXVILLE	TN		10/10/2006		1,146,619					0			84,660			0
200025453	BOWDON	GA		11/01/2006		807,690					0			96,007			0
200025454	FRANKLIN	GA		11/01/2006		686,518					0			81,606			0
200025455	HOGANSVILLE	GA		11/01/2006		605,737					0			72,005			0
200025468	YPSILANTI	MI		11/22/2006		688,896					0			41,394			0
200025470	OXFORD	NC		12/07/2006		1,193,337					0			86,125			0
200025474	FT WORTH	TX		12/14/2006		1,125,788					0			38,129			0
200025480	REXBURG	ID		12/20/2006		811,502					0			59,699			0
200025482	NORMAN	OK		12/21/2006		503,493					0			36,364			0
200025485	JACKSONVILLE	FL		12/21/2006		2,651,968					0						0
200025486	JACKSONVILLE	FL		12/21/2006		3,343,327					0						0
200025487	ORANGE PARK	FL		12/21/2006		819,699					0						0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200025488	ORANGE PARK	FL		12/21/2006		660,494					0						0
200025490	CHITTENANGO	NY		12/28/2006		200,124					0			34,633			0
200025491	SANDY CREEK	NY		12/28/2006		222,370					0			38,481			0
200025492	BOLIVAR	NY		12/28/2006		213,471					0			36,941			0
200025493	NEWFANE	NY		12/28/2006		298,003					0			51,564			0
200025499	LONGWOOD	FL		01/17/2007		449,711					0			57,390			0
200025501	SUMMERVILLE	SC		01/26/2007		756,981					0			55,079			0
200025504	TRUSSVILLE	AL		01/31/2007		1,446,775					0			163,854			0
200025507	CHAMBLEE	GA		02/01/2007		1,945,587					0			81,851			0
200025508	CHAMBLEE	GA		02/01/2007		1,593,165					0			67,028			0
200025515	MOUNTAIN BROOK	AL		03/01/2007		281,361					0			111,410			0
200025528	VONORE	TN		12/31/2007		1,900,000					0						0
200025529	JACKSONVILLE	FL		03/09/2007		2,332,122					0			147,052			0
200025533	WEST VALLEY CITY	UT		04/03/2008		1,127,815					0			41,655			0
200025534	FAYETTEVILLE	NC		04/09/2008		1,831,075					0			66,853			0
200025537	COLUMBIA	SC		09/15/2006		2,110,367					0						0
200025540	DES MOINES	IA		01/23/2009		644,605					0			21,067			0
200025543	CANTON	MS		03/13/2009		1,101,176					0			28,714			0
200025544	BRISTOL	TN		04/01/2009		2,043,467					0			68,375			0
200025546	LAREDO	TX		06/11/2009		4,165,595					0			176,853			0
200025547	LAREDO	TX		06/11/2009		1,642,553					0			69,721			0
200025548	WESTMINISTER	CO		07/07/2004		1,608,023					0			750,106			0
200025551	OCEAN SPRINGS	MS		10/07/2009		3,442,393					0			82,758			0
200025552	GREENWOOD	SC		10/09/2009		1,645,201					0			50,698			0
200025553	FLOWOOD	MS		10/29/2009		12,079,395					0			260,629			0
200025555	BAY ST LOUIS	MS		11/30/2009		2,196,331					0			51,440			0
200025558	CHATTANOOGA	TN		12/16/2009		3,208,188					0			95,945			0
200025562	LEWISBURG	OH		03/12/2010		3,116,364					0			286,985			0
200025567	LAS VEGAS	NV		04/29/2010		2,567,745					0			277,351			0
200025573	COLUMNBIA	SC		06/10/2010		1,322,378					0			118,230			0
200025574	EL PASO	TX		06/10/2010		979,359					0			87,653			0
200025576	MORGANTON	NC		06/15/2010		154,155					0			39,217			0
200025578	SOUTH BEND	IN		06/17/2010		655,341					0			38,644			0
200025579	OLATHE	KS		07/01/2010		387,070					0			99,639			0
200025580	ROTHSCHILD	WI		07/14/2010		792,886					0			198,595			0
200025581	AUGUSTA	GA		07/21/2010		392,193					0			17,767			0
200025582	ATLANTA	GA		07/21/2010		306,400					0			13,880			0
200025583	TUCKER	GA		07/21/2010		281,888					0			12,770			0
200025586	OMAHA	NE		08/18/2010		4,822,659					0			136,173			0
200025587	DALLAS	TX		08/19/2010		626,566					0			54,971			0
200025589	CHATTANOOGA	TN		10/01/2010		1,062,120					0			48,552			0
200025590	CHATTANOOGA	TN		10/01/2010		1,062,120					0			48,552			0
200025591	DALLAS	TX		10/14/2010		649,506					0			55,589			0
200025592	SOUTH BEND	IN		10/14/2010		2,743,135					0			276,535			0
200025593	CHICAGO	IL		10/27/2010		759,521					0			49,421			0
200025596	SAN DIEGO	CA		10/29/2010		2,969,031					0			87,103			0
200025597	EL PASO	TX		11/05/2010		2,706,077					0			233,859			0
200025598	HENDERSON	NC		11/08/2010		5,949,625					0			277,209			0
200025601	LEONARDTOWN	MD		10/15/1993		742,019					0			230,120			0
200025613	SURFSIDE BEACH	SC		06/01/1999		538,299					0			207,920			0
200025620	ROCK HILL	SC		02/01/2000		338,050					0			97,627			0
200025624	FRANKLIN	TN		09/01/2000		245,336					0			59,742			0
200025628	HONEA PATH	SC		01/01/2001		277,269					0			64,516			0
200025629	NASHVILLE	TN		04/01/2001		617,614					0			134,164			0
200025640	SENECA	SC		07/01/2003		488,984					0			60,715			0
200025643	SOPHIA	WV		04/01/2004		371,828					0			217,055			0
200025647	NASHVILLE	TN		09/01/2004		240,765					0			85,202			0
200025655	FLORENCE	KY		07/01/2005		431,832					0			67,146			0
200025659	MEMPHIS	TN		11/01/2005		126,397					0			67,034			0
200025686	SURFSIDE BEACH	SC		04/01/2007		1,187,021					0			131,586			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200025694	OKLAHOMA CITY	OK		06/15/2007		958,214					0			151,314			0
200025700	MOUNDS VIEW	MN		09/01/2007		771,360					0			115,427			0
200025709	WEST COLUMBIA	SC		11/01/2007		1,232,459					0			79,551			0
200025710	MONTGOMERY	AL		06/01/2008		3,267,556					0			513,447			0
200025717	ALTON	TX		02/01/2008		2,831,937					0			694,095			0
200025718	MAGEE	MS		02/01/2008		901,651					0			57,529			0
200025721	RAVENSWOOD	WV		02/01/2008		1,948,608					0			123,917			0
200025723	MARTINSVILLE	VA		04/01/2008		1,556,950					0			76,519			0
200025725	CHARLESTON	SC		05/01/2008		451,221					0			28,061			0
200025731	JACKSONVILLE	FL		05/01/2008		658,893					0			40,983			0
200025737	CHATTANOOGA	TN		07/01/2008		790,601					0			156,581			0
200025738	CINCINNATI	OH		07/01/2008		2,037,132					0			254,636			0
200025739	HICKORY	NC		09/01/2008		2,374,200					0			293,511			0
200025740	BUFFALO	NY		08/01/2008		906,022					0			31,886			0
200025742	GREER	SC		09/01/2008		189,986					0			111,557			0
200025827	MIDWEST CITY	OK		07/15/2004		1,308,816					0			109,865			0
200025828	MIDWEST CITY	OK		07/15/2004		1,741,920					0			146,239			0
200025833	RENTON	WA		10/01/2004		404,798					0			136,834			0
200025834	STAFFORD	TX		10/01/2004		534,079					0			181,149			0
200025843	TALLAHASSEE	FL		03/01/2005		1,354,231					0			131,511			0
200025854	TULSA	OK		11/01/2005		1,600,584					0			111,547			0
200025867	TALLAHASSEE	FL		11/10/2010		503,173					0			43,962			0
200025871	EL PASO	TX		11/18/2010		9,505,695					0			426,637			0
200025872	EL PASO	TX		11/18/2010		14,814,070					0			664,889			0
200025873	TITUSVILLE	FL		11/19/2010		351,351					0			161,608			0
200025874	WINSTON SALEM	NC		11/30/2010		1,583,284					0			68,049			0
200025876	MORRISTOWN	TN		12/09/2010		3,209,053					0			141,217			0
200025877	SLEEPY HOLLOW	IL		12/10/2010		1,230,111					0			56,279			0
200025878	ROCKINGHAM	NC		12/10/2010		1,789,202					0			149,434			0
200025880	NORTH MIAMI BEACH	FL		12/16/2010		1,132,995					0			75,288			0
200025881	NORTHLAKE	IL		12/17/2010		816,068					0			38,042			0
200025882	BONNER SPRINGS	KS		12/20/2010		2,966,447					0			256,131			0
200025883	SAN ANGELO	TX		12/21/2010		3,903,699					0			331,515			0
200025884	CAPE CARTERET	NC		12/21/2010		159,250					0			13,599			0
200025885	TROY	MO		12/21/2010		1,272,795					0			179,952			0
200025886	OOLTEWAH	TN		12/21/2010		7,774,597					0			230,868			0
200025887	ROCHESTER	NY		12/01/2010		1,489,565					0			64,990			0
200025888	GLENDALE	CA		01/06/2011		4,087,687					0			190,323			0
200025889	AKRON	OH		01/07/2011		3,205,535					0			84,620			0
200025891	HENDERSON	NV		01/25/2011		1,225,704					0			57,176			0
200025893	COOPERSTOWN	NY		01/27/2011		2,941,690					0			137,223			0
200025894	DALLAS	TX		01/31/2011		11,000,000					0						0
200025897	DRAPER	UT		02/09/2011		2,542,660					0			117,588			0
200025898	LENOIR	NC		02/14/2011		2,604,554					0			219,687			0
200025900	MATTESON	IL		02/15/2011		391,588					0			84,455			0
200025905	TUSCALOOSA	AL		03/23/2011		4,117,462					0			122,954			0
200025906	CASPER	WY		03/24/2011		2,122,160					0			100,010			0
200025907	CORNELIA	GA		04/08/2011		457,263					0			102,862			0
200025909	MT PLEASANT	SC		04/21/2011		21,165,606					0			812,448			0
200025910	HERMITAGE	TN		04/21/2011		2,072,398					0			59,805			0
200025911	KINGSPORT	TN		04/22/2011		1,234,620					0			35,628			0
200025912	MURRELLS INLET	SC		05/03/2011		667,237					0			55,314			0
200025913	COLUMBIA	SC		05/10/2011		1,237,756					0			92,235			0
200025915	CHARLESTON	SC		05/19/2011		3,024,092					0			191,126			0
200025916	ORLANDO	FL		05/24/2011		1,078,160					0			48,594			0
200025917	LITTLE RIVER	SC		05/26/2011		546,069					0			44,499			0
200025918	PRATTVILLE	AL		05/26/2011		11,467,464					0			333,113			0
200025919	LAKE ZURICH	IL		06/02/2011		955,495					0			77,438			0
200025923	CHELSEA	AL		06/09/2011		6,420,789					0			238,570			0
200025924	FORT GRATIOT	MI		06/15/2011		4,261,161					0			119,571			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200025926	CHAMPAIGN	IL		06/16/2011		1,660,950					0			74,950			0
200025928	LEBANON	TN		06/22/2011		2,569,321					0			73,100			0
200025931	BLOOMINGTON	IN		06/27/2011		809,713					0			36,538			0
200025932	DAYTON	OH		06/28/2011		589,334					0			46,927			0
200025935	DALTON	GA		07/01/2011		14,762,242					0			388,091			0
200025937	NEWARK	DE		07/07/2011		1,415,031					0			63,236			0
200025938	TAMPA	FL		07/07/2011		7,043,090					0			315,155			0
200025939	MERIDIAN	ID		07/11/2011		22,686,442					0			658,851			0
200025940	MARTINSVILLE	VA		08/02/2011		378,162					0			71,987			0
200025942	DECATUR	GA		08/11/2011		630,460					0			49,074			0
200025943	BLUEFIELD	WV		08/12/2011		2,275,431					0			432,093			0
200025944	CHULA VISTA	CA		08/15/2011		2,969,602					0			233,946			0
200025945	DUNEDIN	FL		08/16/2011		5,770,252					0			211,094			0
200025946	ST LOUIS	MO		08/17/2011		1,492,214					0			116,153			0
200025949	BIRMINGHAM	AL		09/21/2011		1,682,669					0			73,314			0
200025953	MONTGOMERY	IL		10/20/2011		1,097,581					0			47,422			0
200025954	ST JOSEPH	MI		11/01/2011		2,206,378					0			170,006			0
200025955	BLUE ISLAND	IL		11/01/2011		759,864					0			32,830			0
200025956	KING CITY	CA		11/09/2011		6,081,396					0			462,873			0
200025957	CANOGA PARK	CA		11/14/2011		6,383,577					0			146,479			0
200025958	CANOGA PARK	CA		11/14/2011		9,757,754					0			223,904			0
200025959	BOZEMAN	MT		11/15/2011		867,451					0			35,080			0
200025960	CALUMET PARK	IL		11/17/2011		2,241,915					0			132,616			0
200025961	CRYSTAL LAKE	IL		11/17/2011		1,779,199					0			76,231			0
200025963	KILLEEN	TX		11/22/2011		740,902					0			107,538			0
200025964	MOODY	AL		11/22/2011		692,262					0			25,327			0
200025967	ROUND LAKE BEACH	IL		12/13/2011		606,071					0			46,261			0
200025969	MANISTEE	MI		12/28/2007		2,019,623					0			81,587			0
200025970	NORTHLAKE	IL		12/15/2011		2,348,524					0			179,260			0
200025971	FORT GRATIOT	MI		12/19/2011		1,215,006					0			92,164			0
200025972	WAYNESBORO	PA		12/21/2011		2,822,871					0			211,471			0
200025973	GULF SHORES	AL		01/26/2012		6,030,945					0			172,887			0
200025974	CENTRAL	SC		01/27/2012		887,132					0			35,532			0
200025975	LEBANON	TN		01/30/2012		13,142,149					0			570,901			0
200025978	LAREDO	TX		02/03/2012		1,402,822					0			104,146			0
200025979	ST LOUIS	MO		02/22/2012		1,834,569					0			47,557			0
200025980	PAWLEY'S ISLAND	SC		02/29/2012		854,290					0			36,069			0
200025982	PROVIDENCE	UT		04/03/2012		8,550,943					0			366,340			0
200025983	LEEDS	AL		04/04/2012		549,228					0			38,892			0
200025984	JASPER	GA		04/26/2012		1,095,382					0			51,730			0
200025985	BYRON	GA		04/30/2012		647,532					0			26,343			0
200025986	CALUMET CITY	IL		05/01/2012		1,161,688					0			85,530			0
200025987	CHICAGO	IL		05/01/2012		1,161,688					0			85,530			0
200025988	PLAINFIELD	IL		05/01/2012		1,220,908					0			51,771			0
200025990	COLUMBUS	OH		05/10/2012		14,501,413					0			387,611			0
200025992	ALTAVISTA	VA		06/01/2012		3,713,815					0			270,600			0
200025993	OTTAWA	IL		06/22/2012		776,376					0			32,400			0
200025998	OAKLAND	MD		08/03/2012		1,107,638					0			78,778			0
200025999	MARIETTA	GA		08/10/2012		1,127,511					0			30,407			0
200026000	NEW SMYRNA BEACH	FL		08/17/2012		6,122,077					0						0
200026001	DULUTH	GA		08/22/2012		1,632,367					0			69,200			0
200026002	FAYETTEVILLE	GA		08/22/2012		2,044,345					0			86,665			0
200026003	WICHITA	KS		08/22/2012		2,483,962					0			105,301			0
200026004	LEXINGTON	KY		08/22/2012		1,692,825					0			71,763			0
200026005	BLUFFTON	SC		08/22/2012		1,236,799					0			52,431			0
200026006	AMARILLO	TX		08/22/2012		1,798,195					0			76,230			0
200026007	CEDAR PARK	TX		08/22/2012		3,351,103					0			142,062			0
200026008	TYLER	TX		08/22/2012		2,159,216					0			91,535			0
200026009	NEWPORT NEWS	VA		08/22/2012		1,574,500					0			66,747			0
200026010	NORTH CHESTERFIELD	VA		08/22/2012		1,831,015					0			77,621			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026011	VIRGINIA BEACH	VA		08/22/2012		1,787,830					0			75,791			0
200026012	MIDLOTHIAN	TX		08/24/2012		971,404					0			149,563			0
200026013	BAY MINETTE	AL		09/06/2012		1,215,926					0			85,034			0
200026016	OMAK	WA		11/01/2012		3,476,858					0			367,222			0
200026019	OXFORD	OH		11/28/2012		2,542,590					0			72,348			0
200026020	HARVEY	IL		11/29/2012		1,340,570					0			89,372			0
200026021	ATLANTA	GA		11/30/2012		1,245,328					0			36,269			0
200026022	NASHVILLE	TN		11/30/2012		3,009,140					0			83,154			0
200026023	HARRISON TOWNSHIP	MI		12/17/2012		2,730,543					0			191,795			0
200026024	KANSAS CITY	MO		01/16/2013		1,093,344					0			31,087			0
200026025	CHARLOTTE	NC		02/01/2013		2,612,725					0			112,482			0
200026026	CASA GRANDE	AZ		02/05/2013		1,300,044					0			54,973			0
200026027	SURPRISE	AZ		02/07/2013		1,470,757					0			62,191			0
200026030	IDAHO FALLS	ID		03/28/2013		1,293,469					0			53,713			0
200026032	LIVONIA	MI		04/05/2013		5,972,188					0			591,301			0
200026033	ESTERO	FL		04/15/2013		2,160,141					0			74,121			0
200026037	ST LOUIS	MO		05/09/2013		2,684,442					0			224,733			0
200026038	CHARLESTON	SC		05/22/2013		2,720,507					0			183,507			0
200026039	CHICAGO	IL		05/24/2013		1,860,252					0			76,130			0
200026040	FORT WAYNE	IN		05/30/2013		2,492,256					0			174,206			0
200026042	LOUISVILLE	KY		05/30/2013		759,761					0			50,882			0
200026043	LOUISVILLE	KY		05/30/2013		615,241					0			41,204			0
200026044	LOUISVILLE	KY		05/30/2013		681,308					0			45,628			0
200026045	LOUISVILLE	KY		05/30/2013		590,466					0			39,544			0
200026046	BOWLING GREEN	KY		05/30/2013		722,599					0			48,393			0
200026047	BOWLING GREEN	KY		05/30/2013		611,112					0			40,927			0
200026048	ELIZABETHTOWN	KY		05/30/2013		623,500					0			41,757			0
200026049	OWENSBORO	KY		05/30/2013		553,304					0			37,056			0
200026050	JACKSON	TN		05/30/2013		619,370					0			41,480			0
200026051	FRANKLIN	VA		06/01/2013		5,331,425					0			537,446			0
200026052	SARASOTA	FL		06/04/2013		4,299,087					0			128,067			0
200026053	BIRMINGHAM	AL		06/04/2013		10,907,860					0			241,643			0
200026054	GREENSBORO	NC		06/06/2013		3,106,911					0			127,345			0
200026055	DOTHAN	AL		06/10/2013		5,723,240					0			227,433			0
200026057	MARLTON	NJ		06/25/2013		2,816,905					0			171,679			0
200026059	WEST MEMPHIS	AR		06/27/2013		3,763,131					0			205,653			0
200026060	BOSSIER CITY	LA		06/27/2013		1,078,205					0			55,625			0
200026061	CARENCRO	LA		06/27/2013		862,564					0			44,500			0
200026062	MEMPHIS	TN		06/27/2013		1,064,898					0			43,744			0
200026063	MURFREESBORO	TN		04/01/2013		1,664,882					0			26,995			0
200026064	CORAOPOLIS	PA		07/17/2013		2,912,120					0			210,808			0
200026065	FLORENCE	AL		07/18/2013		11,132,650					0			479,667			0
200026066	MEMPHIS	TN		07/18/2013		1,469,189					0			42,875			0
200026068	BURLINGTON	NC		07/23/2013		10,860,571					0			540,204			0
200026069	NORTHBROOK	IL		07/23/2013		2,819,441					0			190,791			0
200026070	CHATSWORTH	CA		07/23/2013		2,246,492					0			149,831			0
200026071	HOLLADAY	UT		07/31/2013		3,556,133					0			146,646			0
200026073	MARYVILLE	TN		08/12/2013		2,004,445					0			133,443			0
200026075	DALLAS	TX		08/15/2013		2,132,425					0			57,035			0
200026076	MCDONOUGH	GA		08/16/2013		1,252,485					0			50,155			0
200026079	OXFORD	AL		08/20/2013		3,126,651					0			126,609			0
200026080	RICHLAND	WA		08/21/2013		3,180,331					0			412,535			0
200026082	CHURCH HILL	TN		08/29/2013		2,676,044					0			109,573			0
200026083	NOVI	MI		08/29/2013		4,019,065					0			196,493			0
200026084	TROY	MI		08/30/2013		2,679,986					0			108,522			0
200026085	WILSON	NC		09/05/2013		4,724,902					0			122,553			0
200026086	LAS VEGAS	NV		09/09/2013		3,695,392					0			105,010			0
200026087	LAS VEGAS	NV		09/09/2013		4,619,239					0			131,263			0
200026088	CATHEDRAL CITY	CA		09/09/2013		3,325,853					0			94,509			0
200026089	EL CENTRO	CA		09/09/2013		2,863,929					0			81,383			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200026091	FORT MILL	SC		09/18/2013		25,627,921					0			583,830			0
200026092	ANKENY	IA		09/24/2013		850,946					0			56,556			0
200026093	COLUMBUS	OH		09/24/2013		720,999					0			47,919			0
200026094	GREENFIELD	WI		09/24/2013		746,150					0			49,591			0
200026095	LANSING	MI		09/24/2013		762,918					0			50,705			0
200026096	RACINE	WI		09/24/2013		817,412					0			54,327			0
200026097	ASHWAUBENON	WI		09/24/2013		758,726					0			50,426			0
200026098	WAUSAU	WI		09/24/2013		792,260					0			52,655			0
200026102	FLOWOOD	MS		10/01/2013		12,167,400					0			316,539			0
200026103	THE COLONY	TX		10/15/2013		2,942,005					0			79,411			0
200026104	BLOOMINGTON	MN		10/17/2013		4,052,696					0			251,437			0
200026105	OXFORD	NC		10/18/2013		604,012					0			108,605			0
200026106	MOBILE	AL		10/01/2013		1,751,451					0			224,251			0
200026107	MARYVILLE	TN		10/24/2013		2,291,217					0			57,255			0
200026108	ANNISTON	AL		10/29/2013		1,879,800					0			115,748			0
200026109	DURHAM	NC		10/30/2013		5,740,300					0			226,588			0
200026110	ST CHARLES	IL		10/31/2013		1,448,482					0			54,635			0
200026111	LAS VEGAS	NV		11/01/2013		2,477,636					0			101,250			0
200026112	MILTON	GA		11/04/2013		5,044,081					0			128,019			0
200026113	MIAMI	FL		11/08/2013		1,883,757					0			116,665			0
200026114	BECKLEY	WV		11/14/2013		3,164,356					0			120,726			0
200026116	RANTOUL	IL		11/14/2013		1,313,065					0			68,290			0
200026117	ORANGE PARK	FL		11/20/2013		2,801,205					0			145,685			0
200026118	HENDERSON	NC		11/22/2013		2,069,640					0			123,371			0
200026120	GRANGEVILLE	ID		11/22/2013		227,306					0			8,413			0
200026122	HOUSTON	TX		11/27/2013		3,191,450					0			92,971			0
200026123	RICHLAND	WA		11/27/2013		3,410,055					0			133,646			0
200026125	WOODSTOCK	GA		12/17/2013		3,392,806					0			126,091			0
200026127	BIRMINGHAM	AL		12/18/2013		2,858,220					0			109,958			0
200026128	ST PAUL	MN		12/18/2013		2,854,176					0			73,796			0
200026129	LOGAN	UT		12/18/2013		9,638,694					0			249,213			0
200026132	LITTLETON	CO		01/14/2014		2,737,359					0			102,165			0
200026133	FRANKLIN PARK	IL		01/22/2014		5,035,566					0			274,961			0
200026134	DESOTO	TX		01/30/2014		8,928,375					0			222,357			0
200026135	PALM BAY	FL		01/01/2014		1,401,739					0			102,733			0
200026136	UVALDE	TX		02/01/2014		3,028,625					0			134,532			0
200026137	IONIA	MI		02/12/2014		2,015,842					0			73,823			0
200026138	LONGVIEW	TX		02/14/2014		2,166,475					0			81,212			0
200026139	ROCKWOOD	TN		02/18/2014		1,511,435					0			35,666			0
200026140	GREENVILLE	SC		02/27/2014		3,527,725					0			88,694			0
200026141	GREENVILLE	SC		02/27/2014		705,545					0			17,739			0
200026143	HOOVER	AL		02/28/2014		7,154,350					0			479,295			0
200026144	EL PASO	TX		02/28/2014		1,520,912					0			91,623			0
200026145	FREMONT	OH		04/01/2014		411,391					0			69,035			0
200026146	EL PASO	TX		04/29/2014		4,057,470					0			311,644			0
200026147	EXCELSIOR	MN		03/14/2014		4,044,654					0			94,827			0
200026149	AMERICAN FORK	UT		03/20/2014		32,016,533					0			812,701			0
200026150	BASTROP	TX		03/26/2014		3,403,862					0			81,091			0
200026151	TINLEY PARK	IL		04/04/2014		1,420,627					0			54,370			0
200026152	CRISFIELD	MD		04/08/2014		2,817,799					0			125,066			0
200026153	SPANISH FORK	UT		04/08/2014		12,808,442					0			308,091			0
200026155	NICEVILLE	FL		04/15/2014		8,936,345					0			230,431			0
200026156	OMAHA	NE		04/17/2014		3,217,842					0			77,401			0
200026157	VILLA RICA	GA		04/22/2014		14,348,236					0			487,250			0
200026158	BATON ROUGE	LA		04/22/2014		5,183,394					0			345,463			0
200026159	CAROL STREAM	IL		05/07/2014		7,549,226					0			195,389			0
200026160	WEST BLOOMFIELD	MI		05/15/2014		2,767,282					0			101,526			0
200026161	ELLIJAY	GA		05/23/2014		5,334,890					0			288,915			0
200026162	IDAHO FALLS	ID		05/27/2014		8,484,251					0			223,071			0
200026163	CHILLICOTHE	OH		05/28/2014		3,017,757					0			335,537			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026164	WASHINGTON	MO		05/29/2014		10,613,790					0			275,918			0
200026167	DULUTH	GA		06/02/2014		14,831,950					0			387,682			0
200026168	THOMASTON	GA		06/01/2014		7,629,902					0			298,300			0
200026169	LEOMINSTER	MA		06/11/2014		2,544,990					0			80,734			0
200026170	MYRTLE BEACH	SC		06/13/2014		9,484,889					0			244,032			0
200026171	PENSACOLA	FL		06/13/2014		4,630,682					0			166,685			0
200026174	TOPEKA	KS		07/09/2014		15,987,765					0			389,750			0
200026175	MONROE	LA		07/10/2014		3,786,873					0			98,403			0
200026176	FREMONT	OH		07/18/2014		2,676,039					0			72,043			0
200026177	TIFTON	GA		07/01/2014		1,031,292					0			115,251			0
200026178	CHICOPEE	MA		07/01/2014		2,009,129					0			120,435			0
200026179	APOPKA	FL		07/01/2014		2,666,913					0			69,301			0
200026181	POCATELLO	ID		07/30/2014		647,913					0			53,479			0
200026183	ANDERSON	SC		08/06/2014		6,930,003					0			152,741			0
200026185	DUNN	NC		08/11/2014		2,972,217					0			128,935			0
200026186	FAYETTE	AL		08/12/2014		485,799					0			28,408			0
200026187	NOLENSVILLE	TN		08/12/2014		1,051,821					0			61,507			0
200026188	MANHATTAN	MT		08/12/2014		4,630,199					0			338,201			0
200026189	HENDERSONVILLE	TN		08/12/2014		1,239,010					0			72,453			0
200026190	MONUMENT	CO		08/12/2014		1,515,335					0			88,612			0
200026191	JACINTO CITY	TX		08/12/2014		2,792,585					0			147,514			0
200026192	ST PETERS	MO		08/12/2014		2,162,002					0			114,204			0
200026193	KIEFER	OK		08/12/2014		672,987					0			39,354			0
200026194	DADE CITY	FL		08/12/2014		860,176					0			50,300			0
200026195	BRISTOL	VA		08/12/2014		1,069,649					0			62,550			0
200026196	HENDERSON	NC		08/12/2014		1,426,198					0			83,399			0
200026197	LEXINGTON	VA		08/12/2014		1,426,198					0			83,399			0
200026198	MEBANE	NC		08/12/2014		1,426,198					0			83,399			0
200026199	FRANKLIN	NC		08/12/2014		864,632					0			50,561			0
200026200	ARDEN	NC		08/12/2014		3,657,386					0			193,196			0
200026201	JOPLIN	MO		08/12/2014		3,828,544					0			202,237			0
200026202	MAIDEN	NC		08/12/2014		3,152,919					0			166,548			0
200026203	MARSHFIELD	MO		08/12/2014		3,468,211					0			183,203			0
200026204	IDAHO FALLS	ID		08/14/2014		9,291,668					0			340,168			0
200026205	RIVERTON	UT		08/14/2014		4,612,028					0			114,314			0
200026206	FAYETTEVILLE	NC		08/18/2014		2,849,254					0			167,969			0
200026207	MARION	OH		08/19/2014		3,288,523					0			82,284			0
200026208	BEAVERCREEK	OH		08/19/2014		2,955,869					0			73,960			0
200026209	CUMMING	GA		08/19/2014		12,009,699					0			312,489			0
200026210	SOUTH SALT LAKE CITY	UT		08/28/2014		5,231,971					0			177,301			0
200026212	THOMASVILLE	GA		09/01/2014		367,766					0			89,265			0
200026213	BAINBRIDGE	GA		09/01/2014		444,732					0			107,946			0
200026214	MIDWAY	NC		09/04/2014		3,071,541					0			117,699			0
200026215	WOODBURY	MN		09/09/2014		3,042,279					0			78,136			0
200026217	VISALIA	CA		09/18/2014		8,880,782					0			234,408			0
200026219	PAWLEYS ISLAND	SC		09/26/2014		10,780,070					0			259,596			0
200026220	ANTIOCH	TN		09/30/2014		13,651,035					0			342,994			0
200026221	ORLAND PARK	IL		09/29/2014		3,137,990					0			117,416			0
200026222	COLUMBIA CITY	IN		09/29/2014		1,236,122					0			107,930			0
200026223	EL PASO	TX		09/30/2014		2,324,437					0			86,974			0
200026224	MISSOULA	MT		10/10/2014		3,170,854					0			117,843			0
200026225	CLERMONT	FL		10/08/2014		3,733,898					0			137,109			0
200026226	ANCHORAGE	AK		10/10/2014		9,334,521					0			1,008,866			0
200026227	BOISE	ID		10/21/2014		6,540,358					0			237,282			0
200026228	EL PASO	TX		10/22/2014		2,141,063					0			166,218			0
200026229	FOLEY	AL		10/30/2014		6,383,075					0			162,985			0
200026230	PRESCOTT	AZ		10/30/2014		3,098,880					0			77,865			0
200026231	BOURNE	MA		10/31/2014		954,295					0			23,594			0
200026232	GULF SHORES	AL		11/04/2014		4,981,126					0			183,874			0
200026233	ATLANTA	GA		11/14/2014		15,372,270					0						0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026234	PELL CITY	AL		12/01/2014		4,006,027					0			163,133			0
200026235	NEWNAN	GA		12/01/2014		5,925,744					0			314,123			0
200026236	CARROLLTON	GA		12/01/2014		6,364,457					0			239,077			0
200026237	BURR RIDGE	IL		12/09/2014		2,295,953					0			57,947			0
200026238	SARASOTA	FL		12/09/2014		1,596,360					0			57,825			0
200026239	HUNTSVILLE	AL		12/09/2014		27,985,890					0			1,070,994			0
200026241	HAMPTON	VA		12/16/2014		2,862,623					0			67,136			0
200026242	MUNCIE	IN		12/17/2014		3,374,313					0			86,551			0
200026243	TOOELE	UT		12/18/2014		7,868,041					0			294,855			0
200026244	EL CAJON	CA		12/18/2014		6,966,865					0			184,532			0
200026245	LAQUINTA	CA		12/18/2014		6,887,858					0			173,842			0
200026246	ROUND ROCK	TX		12/19/2014		23,242,733					0			408,484			0
200026247	KNOXVILLE	TN		12/19/2014		30,028,176					0			527,625			0
200026248	LINCOLN	NE		12/29/2014		14,488,641					0			255,840			0
200026249	OMAHA	NE		12/29/2014		13,893,018					0			245,323			0
200026250	TAMPA	FL		12/31/2014		6,026,772					0			124,323			0
200026252	ASHEVILLE	NC		01/02/2015		14,368,370					0			366,444			0
200026253	LODI	OH		01/02/2015		2,367,917					0			134,881			0
200026254	WHITE PLAIN	MD		01/07/2015		2,271,866					0			132,029			0
200026256	COLUMBUS	OH		01/15/2015		3,079,475					0			215,718			0
200026257	SANTA CLARITA	CA		01/15/2015		3,453,890					0			91,936			0
200026258	WEATHERFORD	TX		01/16/2015		8,231,601					0			213,355			0
200026259	ROCHESTER	NY		01/20/2015		21,968,023					0			570,600			0
200026260	BELLBROOK	OH		01/20/2015		2,145,545					0			78,142			0
200026261	HUNTSVILLE	AL		01/23/2015		15,183,772					0			1,619,580			0
200026263	MARIETTA	GA		01/30/2015		3,531,748					0			127,065			0
200026264	ENON	OH		02/02/2015		1,816,845					0			65,729			0
200026265	MANSFIELD	OH		02/02/2015		15,714,531					0			568,510			0
200026266	STRONGSVILLE	OH		02/02/2015		2,825,859					0			226,217			0
200026268	LEXINGTON	KY		02/19/2015		1,542,833					0			65,239			0
200026269	GREENVILLE	SC		02/19/2015		2,932,876					0			162,892			0
200026270	VENICE	FL		02/19/2015		2,740,104					0			157,408			0
200026271	WESTMINSTER	MD		02/19/2015		1,552,031					0			29,053			0
200026272	VESTAVIA HILLS	AL		02/20/2015		2,317,708					0			110,407			0
200026273	EPHRAIM	UT		02/23/2015		1,907,815					0			56,119			0
200026274	ORANGE CITY	FL		02/01/2015		11,729,812					0			156,555			0
200026276	EVANSTON	IL		03/10/2015		1,158,140					0			64,878			0
200026277	COLUMBUS	GA		03/23/2015		1,437,036					0			35,646			0
200026278	MULTIPLE	AL		03/26/2015		47,093,846					0			1,253,553			0
200026279	BAYTOWN	TX		03/27/2015		20,647,070					0			430,982			0
200026280	KINGSPORT	TN		03/27/2015		9,913,911					0			245,914			0
200026281	LAS VEGAS	NV		03/30/2015		7,881,810					0			201,998			0
200026282	MULTIPLE	MD		03/30/2015		39,193,753					0			994,457			0
200026283	MOBILE	AL		03/30/2015		1,028,929					0			25,523			0
200026284	FREMONT	NE		04/02/2015		7,224,017					0			184,102			0
200026285	SPRINGDALE	OH		04/15/2015		2,685,984					0			209,473			0
200026286	WEST VALLEY CITY	UT		04/17/2015		24,850,620					0			633,312			0
200026288	AUBURN	AL		04/23/2015		4,666,092					0			97,295			0
200026290	MANHATTAN	KS		04/29/2015		9,632,279					0			375,571			0
200026291	HOOVER	AL		04/30/2015		12,010,752					0			324,489			0
200026292	ALPHARETTA	GA		05/01/2015		2,367,945					0			144,222			0
200026293	AMERICAN FORK	UT		05/06/2015		3,373,928					0			88,342			0
200026294	RENO	NV		05/01/2015		315,352					0			201,497			0
200026295	TALLAHASSEE	FL		05/14/2015		3,673,789					0			158,759			0
200026296	GREENWOOD	SC		05/18/2015		13,046,286					0			319,910			0
200026297	DAVENPORT	FL		05/27/2015		4,277,532					0			156,278			0
200026298	PICKERINGTON	OH		05/28/2015		3,450,368					0			190,116			0
200026299	PLATTSBURGH	NY		05/28/2015		6,184,572					0			222,062			0
200026300	COLUMBUS	GA		05/28/2015		2,091,813					0			76,046			0
200026301	STANSBURY PARK	UT		06/01/2015		6,858,868					0			178,613			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026302	LEHI	UT		05/29/2015		5,308,607					0			134,532			0
200026303	NICEVILLE	FL		06/04/2015		4,557,638					0			169,830			0
200026304	EL PASO	TX		06/04/2015		7,223,521					0			254,467			0
200026306	OMAHA	NE		06/05/2015		4,954,181					0			172,146			0
200026307	CANTON	GA		06/10/2015		2,420,918					0			95,758			0
200026308	MANAHAWKIN	NJ		06/15/2015		25,213,586					0			656,592			0
200026309	LOTHIAN	MD		06/16/2015		4,833,096					0			123,816			0
200026312	HICKORY	NC		06/26/2015		1,304,936					0			33,430			0
200026313	CHARLOTTE	NC		06/26/2015		3,141,513					0			80,480			0
200026314	REXBURG	ID		06/29/2015		12,670,130					0			244,197			0
200026316	BIRMINGHAM	AL		06/30/2015		18,812,595					0			687,988			0
200026317	BIRMINGHAM	AL		06/30/2015		10,507,034					0			384,248			0
200026318	BIRMINGHAM	AL		06/30/2015		20,847,291					0			762,398			0
200026319	CLINTON	MS		07/01/2015		3,563,605					0			164,829			0
200026320	LILBURN	GA		07/01/2015		609,954					0			28,212			0
200026321	MCCOMB	MS		07/01/2015		1,795,588					0			83,052			0
200026322	PRESTONSBURG	KY		07/01/2015		1,826,072					0			84,462			0
200026323	MONROEVILLE	AL		07/01/2015		1,004,725					0			46,472			0
200026324	JOHNSON CITY	TN		07/01/2015		1,238,087					0			573,431			0
200026325	RICHLANDS	VA		07/01/2015		2,687,601					0			124,310			0
200026326	MILLEDGEVILLE	GA		07/01/2015		4,233,691					0			195,822			0
200026327	DUBLIN	GA		07/01/2015		7,499,938					0			346,897			0
200026328	DILLON	SC		07/01/2015		1,013,909					0			46,897			0
200026330	GARDEN CITY	GA		07/01/2015		3,194,015					0			147,734			0
200026331	STANFORD	KY		07/01/2015		1,360,164					0			62,912			0
200026332	SPARTA	TN		07/01/2015		1,810,163					0			83,726			0
200026333	ATHENS	AL		07/01/2015		1,178,344					0			54,502			0
200026334	NEWPORT	TN		07/01/2015		852,731					0			39,442			0
200026335	MULTIPLE	TN		07/01/2015		3,591,855					0			166,135			0
200026337	ATLANTA	GA		07/01/2015		6,070,734					0			337,775			0
200026338	TUCSON	AZ		07/01/2015		10,000,000					0						0
200026339	LOS GATOS	CA		07/07/2015		2,416,837					0			56,472			0
200026340	MOBILE	AL		07/09/2015		26,816,094					0			566,264			0
200026341	FRESNO	CA		07/15/2015		7,711,875					0			285,152			0
200026342	FRESNO	CA		07/15/2015		8,595,279					0			317,816			0
200026343	VALDOSTA	GA		07/15/2015		7,644,045					0			279,846			0
200026344	ALBUQUERQUE	NM		07/16/2015		3,396,491					0			159,810			0
200026345	STERLING HEIGHTS	MI		07/16/2015		8,156,739					0			209,766			0
200026346	ONTARIO	CA		07/21/2015		2,719,419					0			98,816			0
200026347	NASHVILLE	TN		07/22/2015		4,208,773					0			110,805			0
200026348	NASHVILLE	TN		07/22/2015		2,563,965					0			67,502			0
200026349	COLUMBIANA	OH		07/28/2015		9,703,900					0			177,283			0
200026350	NILES	IL		07/29/2015		1,195,555					0			42,903			0
200026351	DESTIN	FL		07/30/2015		6,838,058					0			127,427			0
200026352	BROOKFIELD	IL		07/30/2015		1,405,308					0			35,218			0
200026354	WHITEFISH	MT		07/30/2015		3,023,699					0			168,131			0
200026355	SPANISH FORK	UT		07/30/2015		6,296,142					0			160,410			0
200026356	MISSOULA	MT		07/30/2015		10,406,959					0			269,537			0
200026357	RANCHO SANTA MARGARITA	CA		08/05/2015		2,231,308					0			57,477			0
200026358	SANDY SPRINGS	GA		08/06/2015		3,849,691					0			127,183			0
200026359	EL PASO	TX		08/10/2015		8,301,244					0			277,786			0
200026360	INDIANAPOLIS	IN		08/11/2015		15,430,098					0			280,485			0
200026361	LOS ANGELES	CA		08/13/2015		11,504,274					0			415,369			0
200026362	KITTY HAWK	NC		08/21/2015		14,559,723					0			368,908			0
200026363	HAMPTON	VA		08/19/2015		7,206,418					0			272,421			0
200026364	AUSTIN	TX		08/27/2015		6,600,137					0			133,949			0
200026365	SPANISH FORT	AL		08/28/2015		2,443,844					0			131,393			0
200026366	SANDY	UT		08/31/2015		6,149,470					0			211,097			0
200026367	BEND	OR		08/31/2015		1,554,651					0			38,104			0
200026368	RAINBOW CITY	AL		08/31/2015		3,789,462					0			92,879			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200026369	ROCHESTER HILLS	MI		08/31/2015		9,358,816					0			220,371			0
200026370	BISMARCK	ND		08/31/2015		26,378,374					0			470,276			0
200026371	RALEIGH	NC		08/31/2015		2,928,980					0			101,829			0
200026372	BIRMINGHAM	AL		09/01/2015		24,304,289					0			622,672			0
200026373	KING	NC		09/03/2015		3,536,752					0			122,154			0
200026374	ENCINO	CA		09/10/2015		3,334,944					0			148,446			0
200026375	KENT	OH		09/22/2015		5,649,834					0			313,235			0
200026376	PALMDALE	CA		09/22/2015		5,169,598					0			286,610			0
200026378	JACKSONVILLE	FL		10/01/2015		720,443					0			38,422			0
200026379	BUSKIRK	KY		10/01/2015		1,038,840					0			55,402			0
200026380	MIDDLESBORO	KY		10/01/2015		285,894					0			15,247			0
200026381	RICHLANDS	VA		10/01/2015		2,258,330					0			120,439			0
200026382	SOMERSET	KY		10/01/2015		1,416,620					0			75,550			0
200026383	MONTICELLO	KY		10/01/2015		1,917,382					0			102,256			0
200026384	CHATTANOOGA	TN		10/01/2015		457,779					0			24,414			0
200026386	KINGSPORT	TN		10/01/2015		3,373,402					0			179,906			0
200026389	RIPLEY	TN		10/01/2015		1,089,986					0			58,130			0
200026390	ROGERSVILLE	TN		10/01/2015		478,479					0			25,518			0
200026391	CHATTANOOGA	TN		10/01/2015		1,083,838					0			57,802			0
200026393	LONDON	KY		10/01/2015		1,660,623					0			88,562			0
200026394	CANTON	MS		10/01/2015		1,067,031					0			56,906			0
200026395	HONAKER	VA		10/01/2015		200,126					0			10,673			0
200026396	PIKEVILLE	KY		10/01/2015		228,106					0			12,165			0
200026397	FULTON	MS		10/01/2015		4,399,207					0			234,613			0
200026398	CLINTON	MS		10/01/2015		3,261,950					0			173,962			0
200026399	MARIETTA	GA		10/01/2015		1,374,054					0			73,279			0
200026400	FLATWOODS	KY		10/01/2015		1,535,321					0			81,880			0
200026402	PARKERSBURG	WV		10/01/2015		951,549					0			50,747			0
200026403	ALBANY	KY		10/01/2015		753,713					0			40,196			0
200026404	MULTIPLE	TN		10/01/2015		4,254,878					0			893,514			0
200026406	SAVANNAH	GA		10/01/2015		15,608,417					0			378,279			0
200026407	JACKSON	AL		10/01/2015		949,216					0			51,574			0
200026408	NORCROSS	GA		10/01/2015		1,613,727					0			35,314			0
200026409	MCCALLA	AL		10/16/2015		10,618,808					0			270,583			0
200026410	ST CLAIR	MI		10/16/2015		5,135,400					0			178,477			0
200026411	ANDALUSIA	AL		10/22/2015		1,501,203					0			80,845			0
200026412	GREENVILLE	AL		10/22/2015		1,387,547					0			74,724			0
200026413	MONTGOMERY	AL		10/22/2015		1,832,699					0			98,697			0
200026414	TUSKEGEE	AL		10/22/2015		1,813,756					0			97,677			0
200026415	PANAMA CITY	FL		10/22/2015		2,178,402					0			117,314			0
200026416	RALEIGH	NC		10/23/2015		2,868,562					0			100,643			0
200026417	MERRITT ISLAND	FL		10/23/2015		6,411,222					0			158,009			0
200026418	EL PASO	TX		10/29/2015		2,197,062					0			75,388			0
200026419	VIRGINIA BEACH	VA		10/30/2015		27,462,750					0			494,244			0
200026420	NOVI	MI		11/02/2015		1,998,687					0			105,835			0
200026421	JACKSON	TN		11/05/2015		1,470,000					0			33,740			0
200026422	ROCHESTER HILLS	MI		11/10/2015		8,459,335					0			251,408			0
200026423	GREENSBORO	NC		11/10/2015		4,888,047					0			117,008			0
200026424	CHICAGO	IL		11/12/2015		2,444,617					0			57,927			0
200026425	BURBANK	IL		11/12/2015		895,403					0			30,919			0
200026426	HEMET	CA		11/19/2015		2,048,605					0			49,649			0
200026431	SAN ANTONIO	TX		11/19/2015		2,051,800					0			50,289			0
200026434	GLENPOOL	OK		11/19/2015		1,890,587					0			46,337			0
200026436	SPRINGDALE	AR		11/19/2015		1,734,260					0			42,506			0
200026437	WICHITA	KS		11/19/2015		1,973,636					0			48,373			0
200026439	WICHITA	KS		11/19/2015		1,973,636					0			48,373			0
200026440	WICHITA	KS		11/19/2015		2,369,341					0			58,071			0
200026442	SURFSIDE BEACH	SC		11/20/2015		3,321,962					0			81,420			0
200026444	COVINGTON	LA		12/02/2015		12,293,350					0			660,464			0
200026445	SEATTLE	WA		12/03/2015		23,948,735					0			497,394			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
200026446	SALT LAKE CITY	UT		12/10/2015		14,195,469					0			346,005			0
200026447	CLEARFIELD	UT		12/15/2015		5,778,266					0			138,479			0
200026448	ALSIP	IL		12/16/2015		1,747,301					0			59,947			0
200026449	LAKELAND	FL		12/17/2015		30,116,974					0			1,006,886			0
200026450	LOUSVILLE	KY		12/17/2015		2,294,109					0			210,332			0
200026451	EL PASO	TX		12/21/2015		2,235,919					0			118,397			0
200026452	EL PASO	TX		12/21/2015		3,497,206					0			185,185			0
200026453	CHATTANOOGA	TN		01/07/2016		1,636,218					0			72,469			0
200026454	CHATTANOOGA	TN		01/07/2016		962,481					0			42,629			0
200026455	CULLMAN	AL		01/01/2016		14,796,645					0			346,669			0
200026456	HOUSTON	TX		01/01/2016		7,832,808					0			326,818			0
200026457	MULTIPLE PROPERTIES	WI		01/26/2016		11,138,307					0			189,247			0
200026458	CUMMING	GA		01/01/2016		278,096					0			48,382			0
200026459	EAST ELLIJAY	GA		01/01/2016		278,096					0			48,382			0
200026460	MILLEDGEVILLE	GA		01/01/2016		278,096					0			48,382			0
200026461	CULLMAN	AL		09/12/2014		7,135,043					0			268,797			0
200026462	BIRMINGHAM	AL		02/04/2016		491,920					0			11,206			0
200026463	MULTIPL	FL		02/16/2016		34,424,929					0			752,020			0
200026464	OVERLAND PARK	KS		02/22/2016		3,131,165					0			165,044			0
200026466	CLINTON	MS		02/25/2016		1,122,554					0			40,597			0
200026467	MONROE	LA		02/26/2016		4,427,513					0			106,149			0
200026470	SANTA CLARA	UT		02/29/2016		7,954,952					0			270,144			0
200026471	SALEM	OR		03/01/2016		4,065,843					0			1,019,043			0
200026472	LAPEER	MI		03/01/2016		1,154,101					0			76,415			0
200026473	GOLDSBORO	NC		03/07/2016		1,579,089					0			32,538			0
200026474	EL PASO	TX		03/11/2016		16,845,745					0			552,249			0
200026475	DALLAS	TX		03/15/2016		21,917,520					0			244,500			0
200026476	DALTON	GA		03/21/2016		1,967,108					0			51,714			0
200026477	MACON	GA		03/23/2016		9,027,775					0			217,218			0
200026479	NORTHVILLE TOWNSHIP	MI		03/25/2016		12,866,503					0			35,086			0
200026480	RIVERSIDE	CA		03/30/2016		4,236,333					0			99,090			0
200026481	MEMPHIS	TN		04/01/2016		1,675,295					0			62,659			0
200026482	LYONS	NY		04/01/2016		1,019,342					0			64,350			0
200026483	CLINTON	NY		04/01/2016		1,330,253					0			68,789			0
200026484	SCHOLFIELD	WI		04/11/2016		4,730,315					0			300,244			0
200026487	KNOXVILLE	TN		04/13/2016		2,861,516					0			68,229			0
200026488	KNOXVILLE	TN		04/13/2016		2,861,516					0			68,229			0
200026491	MANHATTAN	KS		04/29/2016		5,599,603					0			32,408			0
200026492	LAKELAND	FL		05/04/2016		4,981,113					0			69,001			0
200026493	AUGUSTA	GA		05/04/2016		3,952,928					0			97,010			0
200026494	TWINSBURG	OH		05/05/2016		2,410,688					0			81,170			0
200026495	BRENTWOOD	TN		05/10/2016		9,295,172					0			216,649			0
200026496	BRENTWOOD	TN		05/10/2016		8,825,469					0			205,701			0
200026497	REXBURG	ID		05/12/2016		12,389,919					0			227,293			0
200026498	DICKSON	TN		05/12/2016		21,638,656					0			220,570			0
200026499	CENTERVILLE	OH		05/13/2016		2,074,595					0			68,067			0
200026500	CENTERVILLE	OH		05/13/2016		2,259,167					0			74,122			0
200026501	CANTON	OH		05/18/2016		11,753,773					0			507,927			0
200026502	HARRISON	AR		05/19/2016		2,372,036					0			99,221			0
200026503	HUNTSVILLE	AR		05/19/2016		1,391,856					0			58,220			0
200026504	MOUNTAIN HOME	AR		05/19/2016		3,763,892					0			157,441			0
200026505	WALDRON	AR		05/19/2016		2,176,000					0			91,021			0
200026506	FRESNO	CA		05/25/2016		7,589,660					0			227,400			0
200026507	TUSCALOOSA	AL		05/26/2016		19,769,631					0			475,304			0
200026508	CHARLOTTE	NC		05/26/2016		4,919,772					0			165,652			0
200026509	EL PASO	TX		06/07/2016		8,582,249					0			290,984			0
200026510	COLORADO SPRINGS	CO		06/09/2016		18,343,826					0			952,784			0
200026511	SALT LAKE CITY	UT		06/15/2016		21,388,531					0			522,115			0
200026512	OAK LAWN	IL		06/17/2016		2,275,189					0			61,368			0
200026513	BLOOMFIELD HILLS	MI		06/20/2016		2,164,700					0			66,694			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026514	TUSCALOOSA	AL		06/27/2016		2,680,419					0			52,462			0
200026515	COLUMBIA FALLS	MT		06/29/2016		3,429,835					0			173,543			0
200026516	WAYNESBORO	PA		06/29/2016		2,669,820					0			136,360			0
200026517	EL PASO	TX		06/30/2016		11,387,412					0			277,978			0
200026518	KISSIMMEE	FL		07/01/2016		1,978,682					0			65,794			0
200026519	TIFTON	GA		07/06/2016		3,473,569					0			78,705			0
200026520	FISHERS	IN		07/11/2016		1,832,973					0			52,463			0
200026521	KISSIMMEE	FL		07/12/2016		10,526,300					0			202,951			0
200026522	COVINGTON	GA		07/13/2016		2,164,062					0			110,731			0
200026523	EAST RIDGE	TN		07/15/2016		17,326,170					0			538,728			0
200026524	MOBILE	AL		07/15/2016		34,716,742					0			843,209			0
200026525	CUMMING	GA		07/15/2016		29,760,342					0			737,677			0
200026526	SPRINGFIELD	MO		07/21/2016		4,710,379					0			114,375			0
200026527	CULLMAN	AL		09/12/2014		10,138,863					0			260,399			0
200026528	LOGAN	UT		07/28/2016		9,897,835					0			240,917			0
200026529	FLORENCE	KY		07/29/2016		4,663,250					0			113,231			0
200026530	GREENVILLE	SC		07/29/2016		5,223,832					0			126,843			0
200026531	GREENVILLE	SC		07/29/2016		5,804,258					0			140,936			0
200026532	CAYCE	SC		08/09/2016		3,975,293					0			109,684			0
200026533	LOUISVILLE	KY		08/12/2016		6,222,943					0			316,039			0
200026534	EL PASO	TX		08/12/2016		27,886,992					0			788,398			0
200026535	OXFORD	OH		08/16/2016		2,286,775					0			54,284			0
200026536	FARGO	ND		08/18/2016		18,121,766					0			320,963			0
200026537	EL PASO	TX		08/24/2016		14,905,695					0			385,569			0
200026538	EAGLE RIVER	AK		08/25/2016		5,458,515					0			117,157			0
200026539	OMAHA	NE		08/29/2016		14,263,133					0			729,815			0
200026540	ORLANDO	FL		08/30/2016		4,315,286					0			142,597			0
200026541	COCOA	FL		08/31/2016		4,076,425					0			96,767			0
200026542	CHANDLER	AZ		09/07/2016		2,357,055					0			79,506			0
200026543	ATLANTA	GA		09/09/2016		3,486,847					0			80,903			0
200026544	DULUTH	GA		09/12/2016		7,450,482					0			304,132			0
200026545	BRIGHTON	MI		09/22/2016		9,045,757					0			455,984			0
200026546	COLORADO SPRINGS	CO		09/22/2016		4,078,226					0			133,928			0
200026547	ST LOUIS	MO		09/27/2016		5,618,880					0			21,116			0
200026548	KINGWOOD	TX		09/27/2016		12,937,475					0			305,771			0
200026549	DAYTON	OH		09/29/2016		26,486,993					0			99,786			0
200026551	ELYRIA	OH		09/30/2016		3,158,651					0			131,314			0
200026552	AVON	IN		10/03/2016		11,811,806					0			591,009			0
200026553	CARTERSVILLE	GA		10/05/2016		6,611,642					0			163,590			0
200026554	PORT ANGELES	WA		10/06/2016		3,032,307					0			155,910			0
200026555	CUMMING	GA		10/07/2016		17,767,096					0			221,576			0
200026556	SHREVEPORT	LA		10/07/2016		2,461,291					0			84,135			0
200026557	CHATTANOOGA	TN		10/13/2016		5,928,773					0			13,437			0
200026558	WHITEWATER	WI		10/18/2016		6,986,385					0			166,967			0
200026559	NORTH RICHLAND HILLS	TX		10/19/2016		16,950,099					0			611,950			0
200026560	LITHONIA	GA		10/21/2016		3,966,770					0			186,516			0
200026561	WILMINGTON	NC		10/28/2016		4,837,504					0			153,658			0
200026562	AMERICAN FALLS	ID		10/31/2016		3,420,892					0			68,895			0
200026563	BOISE	ID		10/31/2016		3,181,878					0			64,082			0
200026564	EAGLE	ID		10/31/2016		2,987,678					0			60,171			0
200026565	FRUITLAND	ID		10/31/2016		4,989,423					0			100,485			0
200026566	MERIDIAN	ID		10/31/2016		6,094,864					0			122,748			0
200026567	BOISE	ID		10/31/2016		5,975,357					0			120,341			0
200026568	MERIDIAN	ID		10/31/2016		6,712,318					0			135,183			0
200026569	JACKSON	MI		10/31/2016		1,593,565					0			78,973			0
200026570	ALABASTER	AL		11/01/2016		4,500,000					0			221,351			0
200026571	PENSACOLA	FL		11/01/2016		4,200,000					0						0
200026572	NORTHPORT	AL		11/10/2016		9,000,000					0			158,493			0
200026573	WILKESBORO	NC		11/10/2016		3,550,000					0			115,145			0
200026574	NASHVILLE	TN		11/14/2016		15,000,000					0			499,863			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026575	OREM	UT		11/15/2016		2,500,000					0			59,433			0
200026576	MADISON HEIGHTS	MI		11/15/2016		5,850,000					0			197,586			0
200026577	TAMPA	FL		11/17/2016		48,458,952					0						0
200026578	COVINGTON	GA		11/21/2016		2,440,000					0			79,142			0
200026579	HOMEWOOD	IL		11/22/2016		2,250,000					0			74,979			0
200026580	FAIRVIEW	NJ		12/06/2016		11,740,000					0			221,580			0
200026581	TRUSSVILLE	AL		12/07/2016		4,500,000					0			99,629			0
200026582	KYLE	TX		12/08/2016		5,095,000					0			112,803			0
200026583	ST CLOUD	FL		12/09/2016		4,500,000					0			276,191			0
200026585	DORAVILLE	GA		12/15/2016		13,622,809					0						0
200026586	PUNXSUTAWNEY	PA		12/14/2016		1,768,189					0			135,949			0
200026587	MERRILLVILLE	IN		12/20/2016		1,500,000					0			45,744			0
200026588	MULTIPLE	TX		12/20/2016		19,600,000					0			605,847			0
200026589	WESTERVILLE	OH		12/20/2016		22,448,000					0			269,280			0
200026590	MOORHEAD	MN		12/21/2016		10,050,000					0			158,470			0
200026591	PORT CHARLOTTE	FL		12/22/2016		7,900,000					0			234,467			0
200026592	LAS VEGAS	NV		01/03/2017							0			94,795			0
200026593	MESA	AZ		01/05/2017							0			66,586			0
200026594	KETTERING	OH		01/12/2017							0			691,065			0
200026595	SPEARFISH	SD		01/18/2017							0			92,171			0
200026596	BISMARCK	ND		01/18/2017							0			146,467			0
200026597	FARGO	ND		01/18/2017							0			368,681			0
200026598	LEBANON	IL		01/20/2017							0			246,394			0
200026599	WAUSEON	OH		01/20/2017							0			161,820			0
200026600	ANAHEIM	CA		02/01/2017							0			354,811			0
200026601	CHEYENNE	WY		02/01/2017							0			133,266			0
200026602	LARAMIE	WY		02/01/2017							0			118,020			0
200026603	ILION	NY		02/06/2017							0			53,632			0
200026604	ATHENS	GA		02/09/2017							0			180,520			0
200026605	LEBANON	OH		02/01/2017							0			76,651			0
200026606	ELKHART	IN		02/01/2017							0			72,627			0
200026608	GADSDEN	AL		02/01/2017							0			186,784			0
200026609	URBANA	OH		02/01/2017							0			28,064			0
200026610	EL PASO	TX		02/14/2017							0			124,340			0
200026611	MEMPHIS	TN		02/15/2017							0			115,162			0
200026612	MEMPHIS	TN		02/15/2017							0			85,120			0
200026613	CHICAGO	IL		02/22/2017							0			29,437			0
200026614	AMERICAN FORK	UT		02/28/2017							0			108,335			0
200026615	PHOENIX	AZ		02/28/2017							0			121,001			0
200026616	ANN ARBOR	MI		03/01/2017							0			427,807			0
200026618	TORRANCE	CA		03/02/2017							0			146,772			0
200026619	GREENSBORO	NC		03/03/2017							0			60,772			0
200026620	CHATTANOOGA	TN		03/06/2017							0			56,281			0
200026622	BROKEN ARROW	OK		03/10/2017							0			82,385			0
200026623	GREENSBORO	NC		03/20/2017							0			136,177			0
200026624	BOULDER	CO		03/23/2017							0			57,963			0
200026625	SALEM	OR		03/24/2017							0			169,407			0
200026626	ELYRIA	OH		03/27/2017							0			88,010			0
200026628	CORNELIUS	OR		03/30/2017							0			40,292			0
200026629	NORTH RIDGEVILLE	OH		03/31/2017							0			352,216			0
200026630	DOTHAN	AL		04/13/2017							0			377,573			0
200026631	ROCK HILL	SC		04/13/2017							0			27,255			0
200026632	LOUISVILLE	KY		04/14/2017							0			423,016			0
200026635	SKOKIE	IL		04/28/2017							0			30,178			0
200026636	BEAUMONT	TX		05/01/2017							0			152,983			0
200026637	MENASHA	WI		05/01/2017							0			133,066			0
200026639	INDEPENDENCE	KY		05/08/2017							0			54,761			0
200026640	LOUISVILLE	KY		05/10/2017							0			36,753			0
200026641	LOUISVILLE	KY		05/10/2017							0			122,511			0
200026642	ATLANTA	GA		05/11/2017							0			35,546			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
200026643	LAS VEGAS	NV		05/15/2017							0			45,944			0
200026645	MONTGOMERYVILLE	PA		05/25/2017							0			118,108			0
200026646	TACOMA	WA		06/01/2017							0			119,076			0
200026648	LAS CRUCES	NM		06/07/2017							0			19,285			0
200026649	EL PASO	TX		06/09/2017							0			70,750			0
200026657	AIKEN	SC		06/27/2017							0			308,964			0
200026658	PEWAUKEE	WI		06/29/2017							0			104,925			0
200026659	EL PASO	TX		06/30/2017							0			100,321			0
200026660	EL PASO	TX		06/30/2017							0			35,491			0
200026661	MACON	GA		07/03/2017							0			26,316			0
200026662	AUBURN HILLS	MI		07/06/2017							0			73,576			0
200026663	TUSCALOOSA	AL		07/11/2017							0			170,454			0
200026665	PACE	FL		07/13/2017							0			30,495			0
200026666	PENSACOLA	FL		07/13/2017							0			24,239			0
200026667	PENSACOLA	FL		07/13/2017							0			27,367			0
200026668	PENSACOLA	FL		07/13/2017							0			30,025			0
200026669	BRIGHAM CITY	UT		07/14/2017							0			66,756			0
200026671	KENNESAW	GA		07/21/2017							0			70,797			0
200026672	KENNESAW	GA		07/21/2017							0			67,987			0
200026673	BRISTOL	VA		07/21/2017							0			35,737			0
200026674	FOREST PARK	GA		07/28/2017							0			74,022			0
200026675	SYLMAR	CA		07/28/2017							0			45,168			0
200026677	DUPONT	WA		08/01/2017							0			141,743			0
200026679	SAN ANTONIO	TX		08/10/2017							0			11,412			0
200026680	SAN ANTONIO	TX		08/10/2017							0			12,689			0
200026681	FARGO	ND		08/18/2017							0			44,175			0
200026683	NEW ORLEANS	LA		08/24/2017							0			11,151			0
200026684	MOORHEAD	MN		08/29/2017							0			28,796			0
200026685	TAMPA	FL		09/06/2017							0			8,028			0
200026686	CANTON	GA		09/08/2017							0			33,580			0
200026687	FITZGERALD	GA		09/15/2017							0			28,629			0
200026688	SWAINSBORO	GA		09/15/2017							0			28,562			0
200026689	UNION CITY	GA		09/15/2017							0			74,177			0
200026690	TOCCOA	GA		09/15/2017							0			47,559			0
200026691	LOOKOUT VALLEY	TN		09/15/2017							0			54,288			0
200026692	CHATTANOOGA	TN		09/15/2017							0			65,006			0
200026693	COLUMBIA	SC		09/15/2017							0			64,889			0
200026694	BATESBURG-LEESVILLE	SC		09/15/2017							0			39,939			0
200026695	CHERAW	SC		09/15/2017							0			40,360			0
200026696	COLUMBIA	SC		09/15/2017							0			50,642			0
200026699	MINNEAPOLIS	MN		09/22/2017							0			25,753			0
200026700	DUNCANSVILLE	PA		09/28/2017							0			47,389			0
200026701	VERO BEACH	FL		10/04/2017							0			79,408			0
200026702	PALM BEACH GARDENS	FL		10/05/2017							0			9,209			0
200026703	ROANOKE RAPIDS	NC		10/05/2017							0			8,049			0
200026704	PERRYVILLE	MD		10/12/2017							0			10,970			0
200026705	HERMANTOWN	MN		10/19/2017							0			36,837			0
200026706	HERMANTOWN	MN		10/19/2017							0			20,407			0
200026707	CASPER	WY		10/19/2017							0			9,379			0
200026708	MONROE	LA		10/20/2017							0			1,568			0
200026709	EAGLE	ID		10/27/2017							0			18,599			0
200026710	BROOKLYN PARK	MN		10/30/2017							0			17,116			0
200026711	PRATTVILLE	AL		10/31/2017							0			4,247			0
0299999. Mortgages with partial repayments						3,722,733,699	0	0	0	0	0	0	0	158,626,904	0	0	0
0599999 - Totals						4,074,703,912	0	353,512	0	0	353,512	0	378,198,925	536,825,829	0	(7,683,806)	(7,683,806)

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	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Whitecap Alabama Growth Fund II		Birmingham	AL	Whitecap Alabama Growth Fund II, LLC		04/16/2008		370,734	370,734	370,734								
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									370,734	370,734	370,734	0	0	0	0	0	0	0	XXX
000000-00-0	Birmingham Technology Fund, LLC		Atlanta	GA	Birmingham Technology Fund LLC		05/02/2006		715,525	715,525	715,525								4.570
000000-00-0	J.C. Flowers II Ventures LLP		Birmingham	AL	J.C. Flowers		09/30/2006		2,353,027	2,353,027	2,353,027								0.160
000000-00-0	J.P. Morgan Global Maritime Investment Fund, L.P.		London	GBR	JPMorgan Asset Management (UK) Limited		09/29/2011		9,252,473	9,252,473	9,252,473								1.330
000000-00-0	Global Maritime Investment Fund II Master LP		London	GBR	JPMorgan Asset Management (UK) Limited		09/22/2016		6,767,076	6,767,076	6,767,076							6,496,032	3.530
000000-00-0	Harbert Power Fund V, LLC		Birmingham	AL	Harbert Power MM V, LLC		02/10/2014		3,120,278	3,120,278	3,120,278							719,602	1.880
1599999. Joint Venture Interests - Common Stock - Unaffiliated									22,208,378	22,208,378	22,208,378	0	0	0	0	0	0	7,215,634	XXX
000000-00-0	Merchants Retail Partners, LLC		Birmingham	AL	MRP, LLC		10/14/2009		45,000										45.000
000000-00-0	MRP Tiger Town, LLC		Birmingham	AL	MRP Tiger Town, LLC		12/29/2009		(50,423)	471,946	471,946	84,854							50.000
000000-00-0	MRP Grand Boulevard LLC		Birmingham	AL	MRP Grand Boulevard LLC		04/22/2010		285,817	637,036	637,036	(69,863)							19.300
000000-00-0	Merchants Retail Partners II, LLC		Birmingham	AL	MRP II, LLC		04/01/2013		45	59,368	59,368	34,848							45.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									280,439	1,168,349	1,168,349	49,839	0	0	0	0	0	0	XXX
000000-00-0	MRP Cullman LLC		Birmingham	AL	MRP Cullman LLC		03/20/2013		983,903	559,055	559,055	(460,726)							50.000
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									983,903	559,055	559,055	(460,726)	0	0	0	0	0	0	XXX
368770-AA-1	General American Life 144 A 7.625%		St. Louis	MO	Direct	1FE	01/14/1994		9,997,200	12,230,930	10,001,172		(159)				762,500		
878091-BD-8	TEACHERS INSUR & ANNUITY 144A 4.900% 09/15/44		New York	NY	JPMorgan Chase Bank	1FE	01/01/2017		11,489,305	13,154,574	11,489,817	0	182	0	0	0	563,500	0	
2399999. Surplus Debentures, etc - Unaffiliated									21,486,505	25,385,504	21,490,989	0	23	0	0	0	1,326,000	0	XXX
000000-00-0	Red Mountain, LLC		Burlington	VT	Red Mountain, LLC		10/10/2012		10,000	10,000	10,000								100.000
4399999. Any Other Class of Assets - Affiliated									10,000	10,000	10,000	0	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									45,329,959	49,692,020	45,797,504	(410,887)	23	0	0	0	1,326,000	7,215,634	XXX
4599999. Total - Affiliated									10,000	10,000	10,000	0	0	0	0	0	0	0	XXX
4699999 - Totals									45,339,959	49,702,020	45,807,504	(410,887)	23	0	0	0	1,326,000	7,215,634	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	J.P. Morgan Global Maritime Investment Fund L.P.	London	GBR	JPMorgan Asset Management (UK) Limited	09/29/2011			698,424		1.330
000000-00-0	Global Maritime Investment Fund II Master LP	London	GBR	JPMorgan Asset Management (UK) Limited	09/22/2016			9,426,399		3.530
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	10,124,823	0	XXX
878091-BD-8	TEACHERS INSUR & ANNUITY 144A 4.900% 09/15/44	New York	NY	JPMorgan Chase Bank	01/01/2017		11,489,635			
2399999. Surplus Debentures, etc - Unaffiliated							11,489,635	0	0	XXX
4499999. Total - Unaffiliated							11,489,635	10,124,823	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							11,489,635	10,124,823	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Whitecap Alabam Growth Fund II	Birmingham	AL	Loan Repayment	04/16/2008	11/15/2017	569,008					0		569,008	569,008			0	51,486
000000-00-0	Global Maritime Investment Fund II Master LP	London	GBR	JPMorgan Asset Management (UK) Limited	09/22/2016	12/28/2017	3,965,566					0		3,965,566	3,965,566			0	
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							4,534,574	0	0	0	0	0	0	4,534,574	4,534,574	0	0	0	51,486
000000-00-0	Birmingham Technology Fund, LLC	Atlanta	GA	Partnership Distribution	05/02/2006	12/28/2017	59,361					0		59,361	59,361			0	
000000-00-0	Harbert Power Fund V, LLC	Birmingham	AL	Partnership Distribution	02/10/2014	12/28/2017	276,687					0		278,687	276,687			0	
000000-00-0	J.C. Flowers II, LP	Birmingham	AL	Partnership Distribution	09/30/2006	12/28/2017	54,991					0		54,991	54,991			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							391,039	0	0	0	0	0	0	393,039	391,039	0	0	0	0
000000-00-0	MRP Tiger Town, LLC	Birmingham	AL	Partnership Distribution	12/29/2009	09/22/2017	98,240					0		98,240	98,240			0	
000000-00-0	MRP Grand Boulevard LLC	Birmingham	AL	Partnership Distribution	04/22/2010	09/22/2017	115,548					0		115,548	115,548			0	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							213,788	0	0	0	0	0	0	213,788	213,788	0	0	0	0
000000-00-0	MRP Cullman LLC	Birmingham	AL	Partnership Distribution	03/20/2013	09/22/2017	125,000					0		125,000	125,000			0	
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							125,000	0	0	0	0	0	0	125,000	125,000	0	0	0	0
4499999. Total - Unaffiliated							5,264,401	0	0	0	0	0	0	5,266,401	5,264,401	0	0	0	51,486
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							5,264,401	0	0	0	0	0	0	5,266,401	5,264,401	0	0	0	51,486

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EW-4	U S Treasury				1	1,802,488	126.7890	2,231,488	1,760,000	1,781,363	0	(2,008)	0	0	6.000	5.810	FA	39,887	105,600	05/22/2002	02/15/2026
912810-FF-0	U S Treasury				1	1,752,556	126.8560	2,397,569	1,890,000	1,808,427	0	5,259	0	0	5.250	5.790	MN	12,883	99,225	08/27/2002	11/15/2028
912810-QU-5	U S Treasury				1	2,671,681	107.4960	2,956,143	2,750,000	2,678,100	0	1,929	0	0	3.125	3.283	FA	32,460	85,937	08/06/2014	02/15/2042
912810-QY-7	US TREASURY NB BONDS				1	2,976,000	100.6330	3,220,250	3,200,000	3,000,649	0	5,246	0	0	2.750	3.112	MN	11,425	88,000	01/08/2013	11/15/2042
912810-RP-5	U S Treasury BONDS				1	999,496	105.0200	1,050,195	1,000,000	999,524	0	28	0	0	3.000	3.003	MN	3,895	30,000	03/29/2017	11/15/2045
912828-B6-6	U S Treasury Notes NOTES				1	20,521,100	102.6250	20,525,000	20,000,000	20,450,808	0	(67,560)	0	0	2.750	2.352	FA	207,745	550,000	12/14/2016	02/15/2024
912828-J2-7	U S Treasury Notes NOTES				1	3,098,438	97.7540	3,030,371	3,100,000	3,098,860	0	147	0	0	2.000	2.006	FA	23,418	62,000	02/27/2015	02/15/2025
912828-L5-7	U S Treasury Notes NOTES	SD			1	1,405,603	97.9960	1,352,346	1,380,000	1,398,602	0	(3,759)	0	0	1.750	1.455	MS	6,170	24,150	01/23/2017	09/30/2022
912828-L5-7	U S Treasury Notes NOTES				1	5,093	97.9960	4,900	5,000	5,067	0	(14)	0	0	1.750	1.455	MS	22	88	01/23/2017	09/30/2022
912828-NT-3	U S Treasury Notes NOTES				1	58,470,546	101.7460	61,047,660	60,000,000	59,689,747	0	107,839	0	0	2.625	2.826	FA	594,905	1,575,000	05/24/2016	08/15/2020
912828-PC-8	U S Treasury Notes NOTES				1	23,855,569	101.8050	25,451,175	25,000,000	24,616,718	0	125,515	0	0	2.625	3.188	MN	85,204	656,250	05/19/2011	11/15/2020
912828-R3-6	U S Treasury Notes NOTES				1	10,067,228	94.1880	9,418,750	10,000,000	10,058,517	0	(6,497)	0	0	1.625	1.550	MN	21,098	162,500	08/22/2016	05/15/2026
912828-RC-6	U S Treasury Notes NOTES				1	22,118,602	100.1450	22,031,790	22,000,000	22,093,216	0	(24,426)	0	0	2.125	2.003	FA	176,582	467,500	12/14/2016	08/15/2021
912828-RH-5	U S Treasury Notes NOTES	SD			1	7,758,695	99.7340	7,879,017	7,900,000	7,884,038	0	21,073	0	0	1.375	1.648	MS	27,753	108,625	10/17/2011	09/30/2018
912828-SF-8	U S Treasury Notes NOTES				1	13,556,225	99.5230	13,435,659	13,500,000	13,540,656	0	(9,620)	0	0	2.000	1.922	FA	101,984	270,000	12/14/2016	02/15/2022
912828-SN-1	U S Treasury Notes NOTES	SD			1	5,143,522	99.5820	5,088,640	5,110,000	5,116,514	0	(5,018)	0	0	1.500	1.399	MS	19,692	76,650	03/23/2015	03/31/2019
912828-SN-1	U S Treasury Notes NOTES				1	1,992,989	99.5820	1,971,724	1,980,000	1,982,524	0	(1,945)	0	0	1.500	1.399	MS	7,630	29,700	03/23/2015	03/31/2019
912828-VB-3	U S Treasury Notes NOTES				1	5,805,233	97.5350	5,852,112	6,000,000	5,835,021	0	28,601	0	0	1.750	2.297	MN	13,633	105,000	12/14/2016	05/15/2023
912828-WJ-5	U S Treasury Notes NOTES				1	2,493,272	101.1290	2,528,222	2,500,000	2,495,482	0	646	0	0	2.500	2.531	MN	8,115	62,500	07/16/2014	05/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						186,494,336	XXX	191,473,011	189,075,000	188,533,833	0	175,436	0	0	XXX	XXX	XXX	1,394,501	4,558,725	XXX	XXX
36200A-E8-8	Govt Natl Mtg Assoc 595159			4	1	927,406	116.1700	964,954	830,636	902,441	0	(4,135)	0	0	6.000	4.664	MON	4,153	49,838	04/29/2011	11/15/2032
36204J-C5-3	Govt Natl Mtg Assoc 370992			4	1	22,409	110.9410	25,010	22,543	22,445	0	4	0	0	6.500	6.683	MON	122	1,465	12/30/1993	12/15/2023
36205X-L6-9	Government National Mortgage 403649			4	1	12,429	107.8260	13,552	12,569	12,467	0	2	0	0	8.000	8.387	MON	84	1,005	08/19/1994	08/15/2024
36208C-F4-4	Government National Mortgage 446687			4	1	6,277	110.9410	6,926	6,243	6,265	0	(1)	0	0	6.500	6.365	MON	34	406	12/21/2001	08/15/2028
36219X-BL-1	Government National Mortgage 262043			4	1	5,158	100.9430	5,378	5,328	5,289	0	17	0	0	9.500	10.520	MON	42	506	02/21/1989	12/15/2018
38373A-JK-3	GNMA 2009-65 PB			4	1	3,992,376	108.7270	4,212,236	3,874,143	3,934,224	0	(3,097)	0	0	5.000	4.711	MON	5,919	193,707	04/29/2011	08/20/2039
38373Y-XP-4	GNMA SERIES 20036 CLASS PG			4	1	435,045	111.1920	445,550	400,704	421,103	0	(407)	0	0	5.500	4.055	MON	1,837	22,039	04/29/2011	01/20/2033
38374J-GJ-9	GNMA SERIES 200480 CLASS PH			4	1	201,384	102.2260	191,986	187,806	189,298	0	(852)	0	0	5.000	3.433	MON	783	9,390	04/29/2011	07/20/2034
38374T-6M-1	Government National Mortgage A 2009-47 LT			4	1	2,036,818	110.4680	2,209,350	2,000,000	2,016,884	0	(2,270)	0	0	5.000	4.830	MON	4,167	100,000	04/29/2011	06/20/2039
38374V-JG-5	Government National Mortgage SERIES 200945 CLASS PE	CF		4	1	9,916,000	105.3330	10,533,337	10,000,000	9,948,939	0	986	0	0	4.500	4.616	MON	37,500	450,000	04/29/2011	06/16/2039
38375D-4T-2	GNMA 2010-39 NP			4	1	4,896,366	107.4470	5,070,371	4,718,934	4,801,622	0	(19,318)	0	0	5.000	4.604	MON	19,662	235,947	04/29/2011	07/16/2039
38375D-5C-8	GNMA SERIES 200952 CLASS MP	CF		4	1	7,282,912	108.2360	7,553,403	6,978,643	7,100,334	0	14,222	0	0	5.000	4.413	MON	29,077	348,932	04/29/2011	07/20/2039
38376J-Z5-6	Govt Natl Mtg Assn SERIES 2009123 CLASS PB			4	1	2,613,353	101.3970	2,592,047	2,556,346	2,555,686	0	(7,019)	0	0	4.500	4.139	MON	9,586	115,036	04/29/2011	11/20/2037
38376U-HN-2	Government National Mortgage A SERIES 201763 CLASS AB			4	1	1,682,860	95.7450	1,675,942	1,750,416	1,683,668	0	808	0	0	3.000	3.312	MON	4,376	13,128	09/19/2017	04/20/2047
38377V-F7-6	Govt Natl Mtg Assn SERIES 201169 CLASS HW			4	1	1,058,281	104.2920	1,042,919	1,000,000	1,029,280	0	(7,915)	0	0	4.000	3.176	MON	3,333	40,000	10/31/2013	04/20/2040
38378V-W7-6	Govt Natl Mtg Assn SERIES 2013117 CLASS BE			4	1	2,688,107	104.9100	2,833,365	2,700,767	2,690,066	0	476	0	0	4.000	4.060	MON	9,003	108,031	10/09/2013	11/20/2042
3837H2-XD-6	Govt Natl Mtg Assn SERIES 199927 CLASS PT			4	1	540,677	99.9360	481,834	482,144	525,876	0	(3,361)	0	0	7.500	5.352	MON	3,013	36,161	04/29/2011	08/16/2029
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						38,317,858	XXX	39,858,160	37,527,222	37,845,887	0	(31,860)	0	0	XXX	XXX	XXX	132,691	1,725,591	XXX	XXX
0599999. Total - U.S. Government Bonds						224,812,194	XXX	231,331,171	226,602,222	226,379,720	0	143,576	0	0	XXX	XXX	XXX	1,527,192	6,284,316	XXX	XXX
65334H-AE-2	NEXEN INC BASIC		A		1FE	4,141,980	122.4540	4,408,340	3,600,000	4,069,286	0	(17,329)	0	0	5.875	4.756	MS	65,212	211,500	05/31/2013	03/10/2035
268317-AE-4	Electricite De France		D		1FE	3,964,960	118.2560	4,730,240	4,000,000	3,969,466	0	683	0	0	5.600	5.661	JJ	95,822	224,000	01/21/2010	01/27/2040
268317-AK-0	Electricite De France 144A		D		1FE	4,836,300	110.7740	5,538,685	5,000,000	4,846,501	0	2,782	0	0	4.875	5.089	JJ	107,656	243,750	01/13/2014	01/22/2044
268317-AR-5	Electricite De France BASIC		D	2	1FE	9,809,800	116.1610	11,616,140	10,000,000	9,813,041	0	1,508	0	0	5.250	5.366	AO	113,750	525,000	10/07/2015	10/13/2055
268317-AS-3	Electricite De France BASIC		D	2	1FE	9,915,500	102.4530	10,245,260	10,000,000	9,931,645	0	7,444	0	0	3.625	3.727	AO	78,542	362,500	10/07/2015	10/13/2025
71645W-AR-2	PETROBRAS INTL FIN CO		D		3FE	19,960,200	104.0000	20,800,000	20,000,000	19,985,453	0	4,245	0	0	5.375	5.401	JJ	459,861	1,075,000	01/20/2011	01/27/2021
71645W-AS-0	PETROBRAS INTL FIN CO		D		3FE	6,950,160	99.9860	6,999,013	7,000,000	6,954,721	0	796	0	0	6.750	6.806	JJ	202,125	472,500	01/20/2011	01/27/2041
71647N-AA-7	PETROBRAS GLOBAL FINANCE BASIC		D		3FE	4,901,350	89.3640	4,468,200	5,000,000	4,907,924	0	1,574	0	0	5.625	5.764	MN	32,031	281,250	05/13/2013	05/20/2043
80413T-AB-5	SAUDI INTERNATIONAL BOND		D		1FE	9,867,900	98.0440	9,804,400	10,000,000	9,881,285	0	11,363	0	0	3.250	3.407	AO	58,681	325,000	10/19/2016	10/26/2026
80413T-AC-3	SAUDI INTERNATIONAL BOND		D		1FE	21,761,050	99.8000	21,956,000	22,000,000	21,765,616	0	3,876	0	0	4.500	4.567	AO	178,750	990,000	10/26/2016	10/26/2046
80413T-AF-6	SAUDI INTERNATIONAL BOND		D		1FE	29,817,000	102.1300	30,639,120	30,000,000	29,817,691	0	691	0	0	4.625	4.663	AO	335,313	0	09/27/2017	10/04/2047
85771P-AQ-5	STATOIL ASA BASIC		D		1FE	14,924,400	117.1270	17,569,035	15,000,000	14,929,594	0	1,348	0	0	4.800	4.832	MN	106,000	720,000	11/05/2013	11/08/2043
U45818-RH-3	INTER-AMERICAN DEVEL BK EMTN		D		1FE	13,198,760	88.0060	17,601,220	20,000,000	16,368,277	0	597,394	0	0	0.500	4.381	AO	20,556	100,000	02/14/2012	04/17/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U45818-SN-9	INTER-AMERICAN DEVEL BK EMTN		D		1FE	3,945,628	.99.7130	2,934,083	3,000,000	2,748,203	0	1,013,920	0	0	1.000	5.658	MS	59,417	230,000	08/04/2006	03/28/2018
U45942-MT-0	INTL FINANCE CORP EMTN		D		1FE	4,343,780	.89.1220	8,199,242	9,200,000	7,234,210	0	332,116	0	0	0.500	5.414	JJ	21,850	46,000	09/13/2006	01/10/2023
U9871E-4H-3	INTL BK RECON & DEVELOP EMTN		D		1FE	5,689,560	.89.8580	10,782,984	12,000,000	9,479,537	0	435,460	0	0	0.500	5.414	JD	4,333	60,000	09/13/2006	12/05/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						178,028,328	XXX	208,291,962	205,800,000	196,702,450	0	2,397,871	0	0	XXX	XXX	XXX	1,939,899	5,866,500	XXX	XXX
1099999. Total - All Other Government Bonds						178,028,328	XXX	208,291,962	205,800,000	196,702,450	0	2,397,871	0	0	XXX	XXX	XXX	1,939,899	5,866,500	XXX	XXX
13063A-5E-0	California ST Build America Bonds-TXB-VAR PU				1FE	14,836,550	148.0820	20,731,480	14,000,000	14,699,530	0	(24,148)	0	0	7.500	6.971	AO	262,500	1,050,000	05/27/2011	04/01/2034
13063A-5G-5	CALIFORNIA ST MUNICIPALS				1FE	420,211	157.3610	432,743	275,000	408,932	0	(3,894)	0	0	7.550	4.096	AO	5,191	20,763	12/08/2014	04/01/2039
13063B-FR-8	CALIFORNIA ST MUNICIPALS				1FE	4,921,895	156.4450	5,280,019	3,375,000	4,762,581	0	(35,279)	0	0	7.625	4.637	MS	85,781	257,344	01/17/2013	03/01/2040
13063B-JC-7	CALIFORNIA ST MUNICIPALS				1FE	14,391,879	159.6930	14,931,296	9,350,000	14,031,381	0	(120,823)	0	0	7.600	4.176	MN	118,433	710,600	12/08/2014	11/01/2040
246380-4G-1	DELAWARE ST MUNICIPALS			2	1FE	12,835,602	105.0890	12,978,492	12,350,000	12,466,220	0	(62,565)	0	0	5.000	4.435	AO	154,375	617,500	04/29/2011	10/01/2024
341426-G2-4	FLORIDA ST BRD OF ED SCHOOL DISTRICT			2	1FE	10,204,185	104.5600	10,978,800	10,500,000	10,242,010	0	5,811	0	0	5.800	6.005	JD	50,750	609,000	01/05/2010	06/01/2039
373384-J8-0	GEORGIA ST GENERAL OBLIGATION			2	1FE	2,500,000	107.6770	2,691,925	2,500,000	2,500,000	0	0	0	0	4.480	4.480	FA	46,667	112,000	06/27/2013	02/01/2032
373384-PA-8	GEORGIA ST MUNICIPALS				1FE	10,527,000	115.6240	11,562,400	10,000,000	10,343,572	0	(31,077)	0	0	4.964	4.489	MN	82,733	496,400	04/29/2011	11/01/2026
373384-SX-5	GEORGIA ST SCHOOL DISTRICT			4	1FE	7,494,600	114.2920	8,571,900	7,500,000	7,495,491	0	256	0	0	4.550	4.556	AO	85,313	341,250	10/06/2010	10/01/2029
452152-BM-2	Illinois ST GENERAL OBLIGATION				2FE	11,000,000	110.9720	12,206,920	11,000,000	11,000,000	0	0	0	0	6.630	6.630	FA	303,875	729,300	01/28/2010	02/01/2035
57582P-UD-0	MASSACHUSETTS ST MUNICIPALS				1FE	6,388,340	121.6350	7,298,100	6,000,000	6,292,065	0	(18,365)	0	0	5.306	4.759	JJ	159,180	318,360	09/27/2012	01/01/2030
57582P-UE-8	MASSACHUSETTS ST MUNICIPALS				1FE	8,252,000	127.4130	10,193,040	8,000,000	8,221,960	0	(5,300)	0	0	5.456	5.242	JJ	218,240	436,480	04/29/2011	12/01/2039
605580-6F-1	Mississippi St GENERAL OBLIGATION				1FE	2,115,000	101.2400	2,141,226	2,115,000	2,115,000	0	0	0	0	3.381	3.381	MN	11,918	71,508	10/21/2010	11/01/2018
641461-LE-6	NEVADA ST MUNICIPALS			2	1FE	5,138,180	104.6070	5,204,198	4,975,000	5,006,685	0	(22,492)	0	0	5.355	4.855	MN	44,402	266,411	04/29/2011	05/01/2022
64966H-TV-2	NEW YORK N Y GENERAL OBLIGATION			2	1FE	8,000,000	107.5980	8,607,840	8,000,000	8,000,000	0	0	0	0	6.385	6.385	JD	42,567	510,800	12/11/2009	12/01/2029
64966H-TX-8	NEW YORK N Y GENERAL OBLIGATION				1FE	6,238,750	129.1150	8,069,688	6,250,000	6,240,360	0	269	0	0	5.985	5.999	JD	31,172	374,063	12/16/2009	12/01/2036
677521-CR-5	OHIO STATE MUNICIPALS				1FE	2,615,000	112.6740	2,816,850	2,500,000	2,565,959	0	(8,327)	0	0	4.922	4.460	MS	41,017	123,050	04/29/2011	09/01/2024
68608K-A2-4	OREGON ST MUNICIPALS				1FE	12,309,600	116.4640	13,975,680	12,000,000	12,234,959	0	(13,029)	0	0	5.332	5.119	FA	266,600	639,840	04/29/2011	08/01/2030
68608K-D4-7	OREGON ST GENERAL OBLIGATION				1FE	5,047,000	120.7840	6,039,200	5,000,000	5,039,701	0	(1,340)	0	0	5.382	5.312	FA	112,125	269,100	04/29/2011	08/01/2035
68609B-XZ-5	OREGON ST GENERAL OBLIGATION			2	1FE	150,000	103.1700	154,755	150,000	150,000	0	0	0	0	3.886	3.886	MN	972	4,048	02/09/2017	05/01/2037
70914P-ME-9	PENNSYLVANIA ST MUNICIPALS				1FE	9,885,000	108.7960	10,879,600	10,000,000	9,927,587	0	7,153	0	0	4.650	4.759	FA	175,667	465,000	04/29/2011	02/15/2026
70914P-MZ-2	PENNSYLVANIA ST GENERAL OBLIGATION			2	1FE	10,775,290	105.0530	11,555,830	11,000,000	10,868,763	0	14,479	0	0	4.800	4.996	MN	88,000	528,000	05/27/2010	05/01/2025
70914P-NE-8	PENNSYLVANIA ST GENERAL OBLIGATION			2	1FE	4,861,500	106.2980	5,314,900	5,000,000	4,898,859	0	6,584	0	0	5.350	5.600	MN	44,583	267,500	04/29/2011	05/01/2030
745145-GB-2	Puerto Rico Commonwealth	SD		2	6FE	264,857	97.3870	262,945	270,000	262,945	(5,238)	284	0	0	4.500	4.640	JJ	6,075	12,150	11/02/2001	07/01/2023
74514L-E8-6	PUERTO RICO CMWLTH GENERAL OBLIGATION	SD		2	6FE	232,500	23.7500	237,500	1,000,000	232,500	217,700	1,774	569,216	0	8.000	9.250	JJ	0	0	06/16/2014	07/01/2035
880541-NR-4	TENNESSEE ST GENERAL OBLIGATION			2	1FE	5,052,500	104.5560	5,227,800	5,000,000	5,010,370	0	(7,314)	0	0	5.589	5.425	MN	46,575	279,450	04/29/2011	05/01/2029
882722-KB-6	Texas St MUNICIPALS			2	1FE	3,438,855	106.2300	3,346,245	3,150,000	3,219,121	0	(37,205)	0	0	5.763	4.445	AO	45,384	181,535	04/29/2011	10/01/2024
882722-VH-1	Texas St GENERAL OBLIGATION				1FE	930,000	103.9640	966,865	930,000	930,000	0	0	0	0	3.523	3.523	AO	8,190	32,764	09/23/2010	04/01/2021
882722-VP-3	Texas St MUNICIPALS			4	1FE	1,799,216	113.5800	1,817,280	1,600,000	1,759,351	0	(7,614)	0	0	4.631	3.766	AO	18,524	74,095	04/11/2012	04/01/2033
93974C-PL-8	Washington St MUNICIPALS				1FE	3,650,048	119.3430	4,188,938	3,510,000	3,613,028	0	(6,414)	0	0	5.381	5.043	FA	78,697	188,873	04/29/2011	08/01/2029
93974C-RF-9	Washington St MUNICIPALS				1FE	19,622,000	119.1190	23,823,800	20,000,000	19,695,426	0	12,399	0	0	5.090	5.234	FA	424,166	1,018,000	04/29/2011	08/01/2033
97705L-A9-8	WISCONSIN ST GENERAL OBLIGATION			2	1FE	2,995,830	107.5360	3,226,080	3,000,000	2,997,083	0	136	0	0	5.000	5.010	MN	25,000	150,000	08/18/2010	05/01/2032
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						208,893,388	XXX	235,714,335	200,300,000	207,231,439	212,462	(356,041)	569,216	0	XXX	XXX	XXX	3,084,672	11,155,184	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						208,893,388	XXX	235,714,335	200,300,000	207,231,439	212,462	(356,041)	569,216	0	XXX	XXX	XXX	3,084,672	11,155,184	XXX	XXX
05914F-MM-9	BALTIMORE CNTY MD GENERAL OBLIGATION				1FE	1,600,000	104.7270	1,675,632	1,600,000	1,600,000	0	0	0	0	3.569	3.569	FA	23,793	57,104	11/28/2012	08/01/2032
088365-EE-7	BEXAR CNTY TEX HOSP DIST GENERAL OBLIGATION				1FE	1,000,000	101.3280	1,013,280	1,000,000	1,000,000	0	0	0	0	3.302	3.302	FA	12,474	33,020	08/27/2010	02/15/2019
167486-MM-8	CHICAGO ILL GENERAL OBLIGATION				2FE	4,157,844	119.8300	4,289,914	3,580,000	4,072,414	0	(15,613)	0	0	7.781	6.438	JJ	139,280	278,560	07/06/2011	01/01/2035
360046-P9-1	FULTON CNTY GA GENERAL OBLIGATION				1FE	265,000	102.1600	270,724	265,000	265,000	0	0	0	0	3.475	3.475	JJ	4,604	9,209	09/15/2010	07/01/2019
602245-ZA-3	MILWAUKEE CNTY WI GENERAL OBLIGATION			2	1FE	1,725,000	104.6300	1,804,867	1,725,000	1,725,000	0	0	0	0	3.862	3.862	JD	5,552	66,620	01/25/2013	12/01/2030
60374Y-8A-8	Minneapolis MN GENERAL OBLIGATION			2	1FE	475,000	108.6930	516,292	475,000	475,000	0	0	0	0	4.379	4.379	MS	6,933	20,800	02/13/2014	03/01/2034
64327T-AR-9	NEW CASTLE CNTY DE GENERAL OBLIGATION				1FE	1,273,095	117.6360	1,323,405	1,125,000	1,254,669	0	(3,399)	0	0	5.002	4.206	JJ	25,948	56,272	12/22/2011	07/15/2040
797646-NG-7	SAN FRANCISCO CALIF CITY & GENERAL OBLIGATION				1FE	6,072,064	126.1910	7,659,794	6,070,000	6,071,015	0	(60)	0	0	6.030	6.028	JD	16,268	366,021	03/10/2010	06/15/2029
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST MUNICIPALS				1FE	3,157,197	124.4700	3,030,845	2,435,000	2,949,030	0	(38,057)	0	0	6.220	3.808	AO	37,864	151,456	12/28/2011	10/01/2028
916507-KU-9	UPPER ST CLAIR TWP PA SCH DIST MUNICIPALS			2	1FE	18,775,691	104.3730	19,476,001	18,660,000	18,682,474	0	(13,550)	0	0	6.086	6.003	JJ	523,660	1,135,648	08/28/2009	07/15/2039
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						38,500,891	XXX	41,060,754	36,935,000	38,094,602	0	(70,679)	0	0	XXX	XXX	XXX	796,376	2,174,710	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						38,500,891	XXX	41,060,754	36,935,000	38,094,602	0	(70,679)	0	0	XXX	XXX	XXX	796,376	2,174,710	XXX	XXX
02765U-CR-3	AMERICAN MUN PWR-OHIO INC POWER				1FE	24,098,320	134.7580	32,341,920	24,000,000	24,090,557	0	(1,530)	0	0	6.053	6.024	FA	548,805	1,452,720	06/08/2011	02/15/2043
02765U-CY-8	AMERICAN MUN PWR-OHIO INC POWER				1FE	23,500,000	137.3810	32,284,535	23,500,000	23,500,000	0	0	0	0	6.449	6.449	FA	572,528	1,515,515	11/19/2009	02/15/2044
02765U-DV-3	AMERICAN MUN PWR-OHIO INC UTILITIES				1FE	20,000,000	151.9330	30,386,600	20,000,000	20,000,000	0	0	0	0	7.499	7.499	FA	566,591	1,499,800	12/02/2010	02/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02765U-EJ-9	AMERICAN MUN PWR-OHIO INC MUNICIPALS				1FE	6,000,000	156.1040	9,366,240	6,000,000	6,000,000	0	0	0	0	7.834	7.834	FA	177,571	470,040	12/15/2010	02/15/2041
04780N-MJ-3	ATLANTA GA DEV AUTH			2	1FE	325,000	100.1420	325,462	325,000	325,000	0	0	0	0	3.565	3.565	JD	2,768	0	09/21/2017	12/01/2036
04785R-BK-8	ATLANTA GA URBAN RSDL FIN AUTH			2	1FE	505,000	101.9910	515,055	505,000	505,000	0	0	0	0	3.839	3.839	JD	1,616	11,201	04/21/2017	12/01/2036
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL MUNICIPALS				1FE	4,887,155	147.7320	5,170,620	3,500,000	4,827,419	0	(20,669)	0	0	6.263	4.099	AO	54,801	219,205	12/08/2014	04/01/2049
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL TRANSPORTATION				1FE	20,845,660	157.9820	31,082,959	19,675,000	20,775,259	0	(14,707)	0	0	7.043	6.597	AO	346,428	1,385,710	09/24/2012	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL MUNICIPALS			4	1FE	7,000,000	157.9440	11,056,080	7,000,000	7,000,000	0	0	0	0	6.907	6.908	AO	120,873	483,490	10/27/2010	10/01/2050
072868-AA-0	BAYLOR UNIV TX HIGHER EDUCATION				1FE	8,000,000	106.0220	8,481,760	8,000,000	8,000,000	0	0	0	0	4.313	4.313	MS	115,013	345,040	10/18/2012	03/01/2042
155048-BY-6	CENTRAL PUGET SOUND WASH REGL GENERAL				1FE	5,263,100	114.6020	5,730,100	5,000,000	5,177,038	0	(13,452)	0	0	5.145	4.700	FA	107,188	257,250	08/05/2010	02/01/2028
167593-AM-4	CHICAGO ILL O HARE INTL ARPT AIRPORT			2	1FE	15,000,000	108.2890	16,243,350	15,000,000	15,000,000	0	0	0	0	6.845	6.845	JJ	513,375	1,026,750	04/14/2010	01/01/2038
167593-AN-2	CHICAGO ILL O HARE INTL ARPT MUNICIPALS				1FE	5,052,630	139.5780	7,334,824	5,255,000	5,073,396	0	3,551	0	0	6.395	6.697	JJ	168,029	336,057	03/11/2011	01/01/2040
167593-PS-5	CHICAGO ILL O HARE INTL ARPT AIRPORT			2	1FE	9,864,000	112.1690	11,216,900	10,000,000	9,878,303	0	3,182	0	0	5.000	5.095	JJ	250,000	500,000	11/01/2013	01/01/2039
18085P-LL-6	CLARK CNTY NEV ARPT REV AIRPORT			2	1FE	10,000,000	107.3350	10,733,500	10,000,000	10,000,000	0	0	0	0	6.881	6.881	JJ	344,050	688,100	09/18/2009	07/01/2042
18085P-MT-8	CLARK CNTY NEV ARPT REV AIRPORT				1FE	26,520,160	155.9900	35,877,700	23,000,000	26,337,071	0	(63,209)	0	0	6.820	5.708	JJ	784,300	1,568,600	12/08/2014	07/01/2045
190760-HT-8	COBB-MARIETTA COLISEUM & EXHIB MUNICIPALS			2	1FE	2,009,600	106.8930	2,137,860	2,000,000	2,007,899	0	(806)	0	0	4.500	4.441	JJ	45,000	90,000	11/03/2015	01/01/2047
19633S-AB-9	COLORADO BRDG ENTERPRISE REV MUNICIPALS				1FE	10,000,000	129.8680	12,986,800	10,000,000	10,000,000	0	0	0	0	6.078	6.078	JD	50,650	607,800	12/01/2010	12/01/2040
20281P-CT-7	COMMONWEALTH FING AUTH PA REV GENERAL				1FE	10,700,000	128.0550	13,701,885	10,700,000	10,700,000	0	0	0	0	6.218	6.218	JD	55,444	665,326	11/04/2009	06/01/2039
235241-LT-1	Dallas Tex Area Rapid Tran Sal				1FE	5,000,000	105.8750	5,293,750	5,000,000	5,000,000	0	0	0	0	6.249	6.249	JD	26,038	312,450	06/17/2009	12/01/2034
270618-CN-9	EAST BATON ROUGE LA SWR COMMN WATER			2	1FE	3,300,000	107.2320	3,538,656	3,300,000	3,300,000	0	0	0	0	6.087	6.087	FA	83,696	200,871	05/27/2010	02/01/2045
271014-TU-6	East Bay California Mun Util Sales & Use Tax				1FE	8,718,146	133.9550	11,767,947	8,785,000	8,725,980	0	1,238	0	0	5.874	5.929	JD	43,003	516,031	04/07/2011	06/01/2040
3130A7-VQ-5	Federal Home Loan Bank AGENCY DEBENTURES				1	27,600,000	100.0000	27,600,028	27,600,000	27,600,000	0	0	0	0	3.300	3.300	MN	129,030	910,800	04/21/2016	05/10/2041
3130A9-ZW-4	Federal Home Loan Bank AGENCY DEBENTURES				1	14,500,000	97.8010	14,181,073	14,500,000	14,500,000	0	0	0	0	3.000	3.000	MN	42,292	430,167	11/09/2016	11/26/2036
343136-L7-0	FLORIDA ST TPK AUTH TPK REV BU BUILD AMERICA BONDS			2	1FE	15,938,720	106.8020	17,088,320	16,000,000	15,945,632	0	1,091	0	0	6.800	6.830	JJ	544,000	1,088,000	06/26/2009	07/01/2039
38611T-AD-9	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION			2	1FE	14,621,400	112.3850	16,857,750	15,000,000	14,635,876	0	3,608	0	0	5.000	5.150	AO	187,500	750,000	10/18/2013	04/01/2053
42219U-BQ-4	HLTH CARE AUTH FOR BAPTIST HLT MEDICAL				2FE	12,500,000	114.9740	14,371,750	12,500,000	12,500,000	0	0	0	0	5.500	5.500	MN	87,847	687,500	05/03/2013	11/15/2043
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU REV BONDS			2	1FE	560,000	100.1560	560,874	560,000	560,000	0	0	0	0	3.790	3.790	MS	590	0	12/08/2017	09/01/2037
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPP POWER				1FE	6,000,000	125.4470	7,526,820	6,000,000	6,000,000	0	0	0	0	6.832	6.832	FA	170,800	409,920	07/15/2009	02/01/2035
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL TRANSPORTATION			4	1FE	3,000,000	129.7950	3,893,850	3,000,000	3,000,000	0	0	0	0	6.184	6.184	JJ	92,760	185,520	05/12/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL TRANSPORTATION				1FE	2,932,950	127.8270	3,834,810	3,000,000	2,945,024	0	1,832	0	0	5.851	6.025	JD	14,628	175,530	12/11/2009	12/01/2034
45462T-EC-2	INDIANA BOND BANK REVENUE BOND BANK				1FE	2,050,000	99.9390	2,048,750	2,050,000	2,050,000	0	0	0	0	1.950	1.950	JJ	18,433	39,975	08/21/2015	01/15/2019
455057-SV-2	INDIANA ST FIN AUTH REV BUILD BUILD AMERICA BONDS			4	1FE	13,479,157	141.8130	18,378,965	12,960,000	13,414,588	0	(12,210)	0	0	6.596	6.278	FA	356,184	854,842	01/23/2012	02/01/2039
45528S-4Z-6	INDIANAPOLIS IN LOCAL PUBLIC I MUNICIPALS				1FE	2,507,900	131.2970	2,625,940	2,000,000	2,473,875	0	(12,660)	0	0	6.004	4.325	JJ	55,370	120,080	03/09/2015	01/15/2040
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN FACILITIES				1FE	10,000,000	119.2620	11,926,200	10,000,000	10,000,000	0	0	0	0	6.155	6.155	MN	102,583	615,500	10/28/2009	11/01/2029
49151E-4L-4	KENTUCKY ST PPTY & BLDGS COMMN FACILITIES				1FE	10,000,000	108.8710	10,887,100	10,000,000	10,000,000	0	0	0	0	5.561	5.561	MN	92,683	556,100	10/28/2009	11/01/2022
542690-W9-9	LONG ISLAND PWR AUTH N Y ELEC MUNICIPALS				1FE	18,082,121	121.3240	21,783,724	17,955,000	18,071,147	0	(2,309)	0	0	5.850	5.799	MN	175,061	1,050,368	07/14/2011	05/01/2041
544495-WA-8	LOS ANGELES CALIF DEPT WTR & P MUNICIPALS				1FE	10,000,000	155.3390	15,533,900	10,000,000	10,000,000	0	0	0	0	6.603	6.603	JJ	330,150	660,300	11/30/2010	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P UTILITIES				1FE	10,200,000	130.2070	13,281,114	10,200,000	10,200,000	0	0	0	0	6.008	6.008	JJ	306,408	612,816	12/03/2009	07/01/2039
54627R-AK-6	LA Local Govt Envir Facs Cmnty GENERAL				1FE	2,299,439	101.1160	2,325,668	2,300,000	2,299,999	0	0	0	0	3.240	3.240	FA	31,050	74,520	07/29/2014	08/01/2028
546398-6Q-6	Louisiana Public Facs HIGHER EDUCATION			2	1FE	18,470,260	106.6040	20,254,760	19,000,000	18,477,825	0	6,955	0	0	4.346	4.506	JD	68,812	846,384	11/10/2016	06/01/2051
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY WATER				1FE	9,898,100	126.8940	12,689,400	10,000,000	9,910,300	0	1,847	0	0	5.980	6.054	MN	76,411	598,000	12/04/2009	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MUNICIPALS				1FE	9,980,000	133.5390	13,353,900	10,000,000	9,981,384	0	294	0	0	6.250	6.265	MN	79,861	625,000	11/17/2010	05/15/2043
575579-VL-8	MASSACHUSETTS BAY TRANSN AUTH GENERAL				1FE	5,303,200	109.6510	5,482,550	5,000,000	5,132,885	0	(26,276)	0	0	4.893	4.238	JJ	122,325	244,650	08/05/2010	07/01/2022
575832-TX-8	MASSACHUSETTS ST CLG BLDG AUTH MUNICIPALS				1FE	269,898	123.5060	271,713	220,000	264,108	0	(1,128)	0	0	5.932	4.500	MN	2,175	13,050	04/23/2012	05/01/2040
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH MUNICIPALS				1FE	3,182,315	127.3380	3,183,450	2,500,000	3,096,949	0	(17,015)	0	0	5.715	4.047	FA	53,975	142,875	09/12/2012	08/15/2039
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV TRANSPORTATION				1FE	3,000,000	130.4180	3,912,540	3,000,000	3,000,000	0	0	0	0	5.731	5.731	JD	14,328	171,930	12/15/2010	06/01/2040
590545-SP-5	MESA ARIZ UTIL SYS REV MUNICIPALS			2	1FE	15,111,300	109.0930	16,363,950	15,000,000	15,034,429	0	(12,409)	0	0	6.100	6.000	JJ	457,500	915,000	05/20/2010	07/01/2034
59259N-ZH-9	Metropolitan Transn Auth NY TRANSPORTATION				1FE	8,935,280	154.7390	12,688,598	8,200,000	8,848,513	0	(13,566)	0	0	7.336	6.638	MN	76,865	601,552	02/02/2010	11/15/2039
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y TRANSPORTATION				1FE	13,487,364	141.5430	18,966,762	13,400,000	13,476,930	0	(1,559)	0	0	6.668	6.618	MN	114,171	893,512	01/15/2010	11/15/2039
594610-5T-0	Michigan State Build America Bonds			2	1FE	4,966,050	104.0010	5,200,050	5,000,000	4,977,948	0	1,485	0	0	7.625	7.690	MS	112,257	381,250	06/17/2009	09/15/2027
60636W-NR-2	MISSOURI ST HWYS & TRANS COMMN MUNICIPALS				1FE	2,635,000	111.7400	2,793,500	2,500,000	2,575,355	0	(10,095)	0	0	5.002	4.451	MN	20,842	125,050	04/29/2011	05/01/2024
60636W-NU-5	MISSOURI ST HWYS & TRANS COMMN BUILD AMERICA BONDS				1FE	1,532,795	121.2480	1,758,096	1,450,000	1,520,968	0	(3,024)	0	0	5.445	4.985	MN	13,159	78,953	09/30/2013	05/01/2033
626207-YF-5	MUNICIPAL ELEC AUTH GA POWER				1FE	4,964,000	128.1840	6,409,200	5,000,000	4,965,771	0	178	0	0	6.637	6.687	AO	82,963	331,850	03/31/2010	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA POWER				1FE	31,224,938	125.9600	39,331,010	31,225,000	31,225,592	0	(3)	0	0	6.655	6.655	AO	519,506	2,078,024	03/24/2010	04/01/2057
626207-YS-7	MUNICIPAL ELEC AUTH GA POWER				1FE	13,000,000	123.2380	16,020,940	13,000,000	13,000,000	0	0	0	0	7.055	7.055	AO	229,288	917,150	03/08/2010	04/01/2057
63967H-AB-7	Nebraska Invest Fin Auth Ser B Ser B				6*	1	0.0100	10	100,000	1	0	0	0	0	9.500	970.283	MN	0	0	03/01/2013	11/01/2032
644693-KV-4	NEW HAMPSHIRE ST TPK SYS REV TRANSPORTATION			2	1FE	3,500,000	107.1620	3,750,670	3,500,000	3,500,000	0	0	0	0	6.259	6.259	MN	36,511	219,065	11/18/2009	11/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
644693-KW-2	NEW HAMPSHIRE ST TPK SYS REV TRANSPORTATION				1FE	5,000,000	122.5530	6,127,650	5,000,000	5,000,000	0	0	0	0	6.009	6.009	MN	50,075	300,450	11/18/2009	11/01/2039
646136-XR-7	New Jersey St Transn Tr Fd				2FE	4,000,000	132.5110	5,300,440	4,000,000	4,000,000	0	0	0	0	6.561	6.561	JD	11,664	262,440	01/07/2010	12/15/2040
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV TRANSPORTATION				1FE	24,397,507	154.3520	33,571,560	21,750,000	24,203,576	0	(65,661)	0	0	7.414	6.382	JJ	806,273	1,612,545	12/08/2014	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV MUNICIPALS				1FE	5,766,840	149.3930	5,975,720	4,000,000	5,646,777	0	(41,459)	0	0	7.102	4.273	JJ	142,040	284,080	12/08/2014	01/01/2041
64971M-4N-9	NEW YORK N Y CITY TRANSITIONAL GENERAL			2	1FE	7,500,000	108.8630	8,164,725	7,500,000	7,500,000	0	0	0	0	5.808	5.808	FA	181,500	435,600	08/04/2010	08/01/2030
64972F-H3-3	NEW YORK N Y CITY MUN WTR FIN WATER			2	1FE	8,250,000	106.0380	8,748,135	8,250,000	8,250,000	0	0	0	0	6.250	6.250	JD	22,917	515,625	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN WATER				1FE	7,108,170	139.7210	9,780,470	7,000,000	7,096,319	0	(1,745)	0	0	5.952	5.846	JD	18,517	416,640	02/05/2010	06/15/2042
64972F-K9-6	NEW YORK N Y CITY MUN WTR FIN WATER			2	1FE	2,513,510	109.6260	2,740,650	2,500,000	2,503,981	0	(1,454)	0	0	6.452	6.381	JD	7,169	161,300	02/05/2010	06/15/2041
64972F-T4-8	NEW YORK N Y CITY MUN WTR FIN WATER			2	1FE	6,000,000	108.8340	6,530,040	6,000,000	6,000,000	0	0	0	0	6.124	6.124	JD	16,331	367,440	06/22/2010	06/15/2042
649902-T2-9	NEW YORK ST DORM AUTH ST PERS MUNICIPALS				1FE	1,140,360	117.8160	1,178,160	1,000,000	1,112,964	0	(6,912)	0	0	5.500	4.301	MS	16,194	55,000	09/30/2013	03/15/2030
649902-Z0-9	NEW YORK ST DORM AUTH ST PERS MUNICIPALS			4	1FE	1,214,560	124.8950	1,248,950	1,000,000	1,206,004	0	(8,556)	0	0	5.628	3.735	MS	16,571	28,140	03/17/2017	03/15/2039
65830T-AG-0	NORTH CAROLINA TPK AUTH TRANSPORTATION			2	1FE	9,976,300	104.4610	10,446,100	10,000,000	9,978,625	0	455	0	0	6.700	6.719	JJ	335,000	670,000	07/15/2009	01/01/2039
663903-DM-1	NORTHEAST OHIO REGL SWR DIST W MUNICIPALS			2	1FE	8,553,250	110.1530	9,495,189	8,620,000	8,559,803	0	1,116	0	0	6.038	6.094	MN	66,505	520,475	01/21/2011	11/15/2040
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR P POWER				1FE	5,000,000	123.0460	6,152,300	5,000,000	5,000,000	0	0	0	0	6.859	6.859	JJ	171,475	342,950	08/05/2009	01/01/2039
678514-BB-5	OKLAHOMA CAP IMP AUTH ST HWY TRANSPORTATION			2	1FE	4,110,000	105.1500	4,321,665	4,110,000	4,110,000	0	0	0	0	4.792	4.792	JJ	98,476	196,951	08/25/2010	07/01/2025
68607H-5H-5	OREGON ST DEPT ADMINISTRATIVE GENERAL			2	1FE	2,000,000	107.7230	2,154,460	2,000,000	2,000,000	0	0	0	0	6.180	6.180	MN	20,600	123,600	05/12/2010	05/01/2035
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK TRANSPORTATION			4	1FE	5,000,000	134.1900	6,709,500	5,000,000	5,000,000	0	0	0	0	5.561	5.562	JD	23,171	278,050	08/31/2010	12/01/2049
73358W-AH-7	PORT AUTH N Y & N J CONS-ONE HUNDRED FIFTY-EIGHT				1FE	8,500,000	119.2200	10,133,700	8,500,000	8,500,000	0	0	0	0	5.859	5.859	JD	41,501	498,015	06/17/2009	12/01/2024
73358W-F8-2	PORT AUTH N Y & N J TRANSPORTATION			4	1FE	4,350,000	110.7620	4,818,146	4,350,000	4,350,000	0	0	0	0	4.229	4.229	AO	38,836	79,717	04/27/2017	10/15/2057
73358W-JA-3	PORT AUTH N Y & N J TRANSPORTATION				1FE	3,246,693	115.4730	3,146,639	2,725,000	3,240,156	0	(4,582)	0	0	4.458	3.604	AO	30,370	121,480	07/08/2016	10/01/2062
745177-FN-0	PUERTO RICO CMWLTH GOVT DEV BA DEVELOPMENT	SD			6FE	120,000	24.0000	120,000	500,000	120,000	90,880	0	61,485	0	4.375	21.300	FA	0	0	05/31/2012	02/01/2019
796253-V2-5	San Antonio TX Elec & Gas UTILITIES			2	1FE	15,000,000	107.8930	16,183,950	15,000,000	15,000,000	0	0	0	0	6.168	6.168	FA	385,500	925,200	03/11/2010	02/01/2041
796253-Y4-8	San Antonio TX Elec & Gas POWER			2	1FE	7,000,000	107.8080	7,546,560	7,000,000	7,000,000	0	0	0	0	6.308	6.309	FA	183,982	441,560	10/29/2010	02/01/2037
796253-Z2-1	San Antonio TX Elec & Gas UTILITIES				1FE	2,000,000	115.5070	2,310,140	2,000,000	2,000,000	0	0	0	0	4.427	4.427	FA	36,892	88,540	03/20/2012	02/01/2042
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH WATER				1FE	10,000,000	141.2710	14,127,100	10,000,000	10,000,000	0	0	0	0	6.138	6.138	MN	102,300	613,800	01/21/2010	05/01/2049
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT WATER				1FE	4,954,450	128.7860	6,439,300	5,000,000	4,958,940	0	817	0	0	6.000	6.067	MN	50,000	300,000	07/27/2010	11/01/2040
837151-FJ-3	SOUTH CAROLINA ST PUBLIC SVC A POWER			2	1FE	10,000,000	109.2410	10,924,100	10,000,000	10,000,000	0	0	0	0	5.000	5.000	JD	41,666	500,000	10/16/2013	12/01/2043
837151-JG-5	SOUTH CAROLINA ST PUBLIC SVC A POWER			2	1FE	11,698,960	111.1000	13,332,000	12,000,000	11,715,171	0	3,696	0	0	5.000	5.154	JD	50,000	600,000	10/18/2013	12/01/2048
86657M-BK-1	SUMTER LANDING FL CDD RECREATI DEVELOPMENT				1FE	3,656,169	108.4180	4,060,253	3,745,000	3,657,617	0	1,326	0	0	4.172	4.312	AO	39,060	136,711	11/09/2016	10/01/2047
873519-ML-3	TACOMA WASH ELEC SYS REV UTILITIES				1FE	7,000,000	121.7780	8,524,460	7,000,000	7,000,000	0	0	0	0	5.966	5.966	JJ	208,810	417,620	07/14/2010	01/01/2035
873547-HP-1	TACOMA WASH WTR REV WATER				1FE	12,000,000	123.6160	14,833,920	12,000,000	12,000,000	0	0	0	0	5.621	5.621	JD	56,210	674,520	08/11/2010	12/01/2040
882135-7J-9	TEXAS ST A & M UNIV REVENUE HIGHER EDUCATION			2	1FE	875,000	110.6670	968,336	875,000	875,000	0	0	0	0	4.772	4.772	MN	5,335	41,755	09/04/2013	05/15/2033
88213A-GJ-8	TEXAS ST A & M UNIV SYS BRD OF HIGHER EDUCATION			2	1FE	1,500,000	99.9080	1,498,620	1,500,000	1,500,000	0	0	0	0	3.579	3.579	MN	6,860	53,685	06/29/2016	05/15/2040
88213A-KJ-3	TEXAS ST A & M UNIV SYS BRD OF HIGHER EDUCATION			2	1FE	180,000	98.5400	177,372	180,000	180,000	0	0	0	0	3.286	3.286	MN	755	2,366	06/07/2017	05/15/2031
88283L-HT-6	TEXAS ST TRANSPRTN COMMISSION MUNICIPALS				1FE	1,221,170	112.3110	1,123,110	1,000,000	1,145,589	0	(15,326)	0	0	5.028	3.021	AO	12,570	50,280	09/26/2012	04/01/2026
91417K-ND-9	UNIVERSITY COLO ENTERPRISE SYS HIGHER EDUCATION			2	1FE	10,000,000	105.8130	10,581,300	10,000,000	10,000,000	0	0	0	0	6.264	6.264	JD	52,200	626,400	12/10/2009	06/01/2036
914378-CQ-5	UNIVERSITY KY GEN RCPTS MUNICIPALS				1FE	3,624,727	109.8820	3,779,940	3,440,000	3,528,837	0	(16,188)	0	0	4.950	4.352	MN	28,380	170,280	04/29/2011	11/01/2022
914378-CR-3	UNIVERSITY KY GEN RCPTS MUNICIPALS				1FE	3,730,262	110.9380	3,943,846	3,555,000	3,648,837	0	(13,792)	0	0	5.000	4.481	MN	29,625	177,750	04/29/2011	11/01/2023
914378-CT-9	UNIVERSITY KY GEN RCPTS MUNICIPALS				1FE	6,057,600	117.1320	7,027,920	6,000,000	6,042,841	0	(2,553)	0	0	5.350	5.268	MN	53,500	321,000	04/29/2011	11/01/2029
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ HIGHER EDUCATION			2	1FE	5,000,000	105.9620	5,298,100	5,000,000	5,000,000	0	0	0	0	6.573	6.573	MN	54,775	328,650	10/15/2009	05/01/2039
915137-5R-0	UNIVERSITY TEX UNIV REVS HIGHER EDUCATION			4	1FE	1,750,000	120.0950	2,101,662	1,750,000	1,750,000	0	0	0	0	4.794	4.794	FA	31,694	83,895	09/15/2010	08/15/2046
915137-5T-6	UNIVERSITY TEX UNIV REVS MUNICIPALS				1FE	1,347,480	113.8570	1,366,284	1,200,000	1,311,053	0	(6,785)	0	0	4.644	3.719	FA	21,052	55,728	02/15/2012	08/15/2030
915137-X7-3	UNIVERSITY TEX UNIV REVS Build America Bonds -- Ser B			2	1FE	6,000,000	106.7570	6,405,420	6,000,000	6,000,000	0	0	0	0	6.276	6.276	FA	142,256	376,560	06/10/2009	08/15/2041
92817S-SU-3	VIRGINIA ST PUBLIC SCH AUTH SCHOOL DISTRICT				1FE	233,604	103.6270	207,254	200,000	208,169	0	(5,046)	0	0	4.367	1.740	FA	3,638	8,734	10/03/2012	08/01/2019
93976A-AH-5	WASHINGTON ST CONVENTION CTR MUNICIPALS				1FE	10,000,000	129.8480	12,984,800	10,000,000	10,000,000	0	0	0	0	6.790	6.790	JJ	339,500	679,000	11/17/2010	07/01/2040
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						810,897,571	XXX	987,322,184	797,515,000	809,308,280	90,880	(384,015)	61,485	0	XXX	XXX	XXX	13,847,830	47,501,721	XXX	XXX
31287U-NA-6	Freddie Mac C68485			4	1	25,113	108.7640	26,227	24,114	25,051	0	254	0	0	7.000	4.622	MON	141	1,688	01/01/2006	07/01/2032
31288J-L6-1	Freddie Mac C79349			4	1	4,317	110.7870	4,678	4,223	4,300	0	(5)	0	0	5.500	4.950	MON	19	232	05/14/2003	05/01/2033
3128E2-A9-7	Fedl Home Loan Mtg Corp D95432			4	1	333,057	105.4740	316,333	299,916	313,614	0	(3,297)	0	0	6.500	4.370	MON	1,625	19,494	04/29/2011	07/01/2022
31294K-SM-8	Federal Home Loan Mtg Corp E01424			4	1	6,274	102.9260	6,762	6,570	6,525	0	45	0	0	4.000	5.753	MON	22	263	01/01/2006	08/01/2018
31335H-4P-5	Federal Home Loan Mtg Corp C90830			4	1	29,160	106.2710	32,393	30,481	29,638	0	45	0	0	4.500	5.814	MON	114	1,372	01/01/2006	05/01/2024
31339N-W3-6	FREDDIE MAC 2430-WF			4	1	44,621	112.3540	47,897	42,631	43,598	0	30	0	0	6.500	5.937	MON	231	2,771	01/01/2006	03/15/2032
3136A0-X8-5	FNMA SERIES 201189 CLASS VB	CF		4	1	1,709,329	100.1910	1,712,855	1,709,596	1,705,232	0	(73)	0	0	4.000	3.982	MON	5,699	68,384	08/02/2011	06/25/2029
3136A2-PM-9	FNMA 2011-123 JZ			4	1	8,821,234	106.6040	9,408,904	8,826,061	8,818,649	0	(526)	0	0	4.500	4.496	MON	33,098	389,216	12/01/2017	12/25/2041
3136A3-Y4-7	FREDDIE MAC SERIES 20123 CLASS BE			4	1	2,043,520	105.4140	2,158,872	2,048,000	2,043,432	0	0	0	0	3.500	3.525	MON	5,973	71,680	02/07/2012	02/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3136A4-FU-8	FNMA SERIES 201220 CLASS QY	CF		4	1	18,893,790	100.5010	19,004,014	18,909,302	18,882,868	0	9,904	0	0	3.500	3.511	MON	55,152	661,826	02/08/2012	03/25/2042
3136A4-KE-8	Fannie Mae 2012-15 VB			4	1	1,011,563	102.8060	1,028,058	1,000,000	1,007,148	0	(1,092)	0	0	4.000	3.875	MON	3,333	40,000	12/11/2013	09/25/2033
3136A4-UF-4	FNMA SERIES 201214 CLASS KE	CF		4	1	10,994,563	101.8390	11,200,275	10,998,000	10,984,797	0	(1,386)	0	0	3.500	3.506	MON	32,078	384,930	02/08/2012	03/25/2042
3136AB-Z8-9	FNMA SERIES 201311 CLASS BP			4	1	1,721,250	91.4750	1,829,503	2,000,000	1,759,629	0	8,689	0	0	2.500	3.359	MON	4,167	50,000	04/10/2013	01/25/2043
3136AD-DJ-5	FNMA SERIES 201333 CLASS GL			4	1	727,500	98.3980	737,989	750,000	732,398	0	1,151	0	0	3.000	3.244	MON	1,875	22,500	05/21/2013	04/25/2033
3136AD-JQ-3	Fannie Mae SERIES 201332 CLASS MH			4	1	2,609,647	98.1880	2,565,359	2,612,709	2,609,588	0	(59)	0	0	2.500	2.499	MON	5,443	27,216	07/24/2017	09/25/2042
3136AD-S7-5	FNMA SERIES 201341 CLASS WY			4	1	856,875	91.4680	914,679	1,000,000	880,543	0	5,620	0	0	2.500	3.494	MON	2,083	25,000	05/30/2013	05/25/2043
3136AD-XY-0	FNMA SERIES 201326 CLASS HD			4	1	2,377,375	95.3410	2,478,874	2,600,000	2,446,354	0	19,568	0	0	3.000	3.909	MON	6,500	78,000	08/01/2013	12/25/2031
3136AF-NF-7	Fannie Mae SERIES 201375 CLASS GV			4	1	841,820	100.7820	865,715	859,000	844,935	0	930	0	0	3.250	3.433	MON	2,326	27,918	06/26/2014	04/25/2032
3136AL-K9-1	Fannie Mae SERIES 201482 CLASS LB			4	1	1,517,160	97.1800	1,483,642	1,526,702	1,518,656	0	594	0	0	3.000	3.066	MON	3,817	45,801	03/13/2015	07/25/2040
3136AU-A4-3	Fannie Mae SERIES 2016106 CLASS BC			4	1	6,676,440	98.3600	6,564,351	6,673,833	6,675,708	0	(732)	0	0	2.500	2.413	MON	13,904	27,808	09/27/2017	06/25/2045
3136AV-SE-0	Fannie Mae SERIES 201711 CLASS VJ			4	1	15,732,926	98.3530	15,638,194	15,900,000	15,738,141	0	5,215	0	0	3.000	3.104	MON	39,750	198,750	07/26/2017	03/25/2037
3136AV-UR-8	Fannie Mae SERIES 201712 CLASS VT			4	1	10,643,566	97.7880	10,541,507	10,780,000	10,646,914	0	3,349	0	0	3.000	3.126	MON	26,950	134,750	07/25/2017	06/25/2037
3136AW-6P-7	Fannie Mae SERIES 201748 CLASS LG			4	1	11,352,823	98.2830	11,145,746	11,340,420	11,348,401	0	(4,422)	0	0	2.750	2.636	MON	25,988	103,954	07/27/2017	05/25/2047
31371K-3A-7	Federal National Mtg Assoc 254693			4	1	37,188	110.7470	40,312	36,400	37,027	0	(29)	0	0	5.500	4.962	MON	167	2,002	03/10/2003	04/01/2033
31371K-WH-0	Federal National Mtg Assoc 254548			4	1	4,116	110.6090	4,540	4,105	4,112	0	(1)	0	0	5.500	5.405	MON	19	226	11/25/2002	12/01/2032
3137A3-6A-2	Freddie Mac SERIES 3754 CLASS EC			4	1	15,049,219	105.6080	15,841,175	15,000,000	15,015,478	0	5,798	0	0	4.000	3.983	MON	50,000	600,000	08/02/2011	12/15/2039
3137A3-6A-2	Freddie Mac SERIES 3754 CLASS EC	CF		4	1	34,667,610	105.6080	36,491,971	34,554,229	34,589,884	0	13,357	0	0	4.000	3.983	MON	115,181	1,382,169	08/02/2011	12/15/2039
3137A4-CM-7	Freddie Mac SERIES 3768 CLASS MB			4	1	11,819,773	104.0320	12,491,518	12,007,388	11,927,606	0	(19,835)	0	0	4.000	4.230	MON	40,025	480,296	05/19/2011	12/15/2039
3137A4-CM-7	Freddie Mac SERIES 3768 CLASS MB	CF		4	1	30,026,163	104.0320	31,732,619	30,502,769	30,300,094	0	(50,386)	0	0	4.000	4.230	MON	101,676	1,220,111	05/19/2011	12/15/2039
3137A4-D4-6	Freddie Mac SERIES 3768 CLASS PB	CF		4	1	38,055,272	103.5040	40,001,094	38,647,055	38,432,692	0	(39,716)	0	0	4.000	4.233	MON	128,824	1,545,882	07/27/2011	06/15/2039
3137A5-DU-5	Freddie Mac SERIES 3789 CLASS PD			4	1	15,368,479	104.5450	16,257,426	15,550,714	15,463,001	0	(13,409)	0	0	4.000	4.157	MON	51,836	622,029	05/10/2011	11/15/2040
3137A8-QP-6	Freddie Mac SERIES 3841 CLASS DW			4	1	5,673,679	103.2190	6,494,595	6,292,070	5,950,154	0	41,966	0	0	3.500	4.548	MON	18,352	220,222	05/06/2011	04/15/2031
3137A9-KB-1	Freddie Mac SERIES 3843 CLASS KB	CF		4	1	10,506,951	101.6870	10,951,166	10,769,456	10,678,805	0	(8,278)	0	0	4.000	4.382	MON	35,898	430,778	04/27/2011	05/15/2040
3137A9-XK-7	Freddie Mac SERIES 3835 CLASS PD	CF		4	1	6,443,719	106.1590	6,688,042	6,300,000	6,350,275	0	(1,331)	0	0	4.500	4.240	MON	23,625	283,500	05/04/2011	09/15/2038
3137A9-YL-4	Freddie Mac SERIES 3838 CLASS GC			4	1	10,221,875	103.0590	10,305,913	10,000,000	10,103,208	0	22,654	0	0	4.000	3.776	MON	33,333	400,000	08/04/2011	11/15/2039
3137A9-YL-4	Freddie Mac SERIES 3838 CLASS GC	CF		4	1	31,967,490	103.0590	32,230,307	31,273,607	31,596,375	0	70,848	0	0	4.000	3.776	MON	104,245	1,250,944	08/04/2011	11/15/2039
3137AB-X7-1	Freddie Mac SERIES 3870 CLASS MG			4	1	1,915,000	106.3950	2,127,901	2,000,000	1,937,280	0	4,343	0	0	4.000	4.367	MON	6,667	80,000	07/18/2011	06/15/2041
3137AC-P5-2	Freddie Mac SERIES 3879 CLASS PB	CF		4	1	17,878,991	104.7270	18,991,189	18,134,000	17,997,110	0	(11,336)	0	0	4.000	4.177	MON	60,447	725,360	07/28/2011	12/15/2040
3137AR-TP-1	Freddie Mac SERIES 4081 CLASS PA			4	1	8,127,729	96.7720	8,029,721	8,297,570	8,132,631	0	4,902	0	0	2.000	2.655	MON	13,829	27,659	09/27/2017	04/15/2042
3137AU-KR-9	Freddie Mac SERIES 4102 CLASS BC			4	1	3,058,395	99.4710	2,942,891	2,958,544	3,018,323	0	(8,391)	0	0	3.000	2.666	MON	7,396	88,756	01/11/2013	08/15/2027
3137AV-M4-6	Freddie Mac SERIES 4116 CLASS LB			4	1	834,688	83.4120	834,115	1,000,000	863,779	0	6,121	0	0	2.000	3.057	MON	1,667	20,000	12/24/2012	10/15/2042
3137AY-CT-6	Freddie Mac SERIES 4166 CLASS CA	CF		4	1	13,949,653	101.7550	14,203,348	13,958,377	13,945,927	0	(1)	0	0	3.250	3.264	MON	37,804	453,647	01/24/2013	02/15/2043
3137BA-HY-1	Freddie Mac SERIES 4345 CLASS AC			4	1	1,080,090	101.1860	1,047,720	1,035,436	1,055,346	0	(6,128)	0	0	3.000	2.117	MON	2,589	31,063	02/03/2015	03/15/2037
3137BB-E6-3	Freddie Mac SERIES 4353 CLASS PA			4	1	332,638	100.9180	323,705	320,760	326,315	0	(1,447)	0	0	3.000	2.316	MON	802	9,623	11/07/2014	12/15/2041
3137BF-GP-0	Freddie Mac SERIES 4423 CLASS VN			4	1	3,045,939	97.0110	2,910,317	3,000,000	3,036,100	0	(3,385)	0	0	3.000	2.864	MON	7,500	90,000	01/08/2015	05/15/2033
3137FA-3J-5	Freddie Mac SERIES 4710 CLASS CT			4	1	1,028,125	101.9160	1,019,156	1,000,000	1,027,789	0	(336)	0	0	3.500	3.205	MON	2,917	2,917	11/03/2017	04/15/2045
3137FA-H9-2	Freddie Mac SERIES 4708 CLASS KD			4	1	14,428,762	96.1610	14,234,589	14,802,882	14,441,700	0	12,938	0	0	2.000	2.555	MON	24,671	74,014	09/28/2017	11/15/2046
3137G1-BW-6	Freddie Mac Whole Loan Securit SERIES 2017SC02 CLASS 2A1			4	1	899,480	101.1680	890,879	880,596	892,573	0	(6,907)	0	0	3.500	1.662	MON	2,568	12,842	07/19/2017	05/25/2047
3137G1-BX-4	Freddie Mac Whole Loan Securit SERIES 2017SC02 CLASS 2A2			4	1	21,907,683	99.6140	21,914,697	21,999,635	21,912,960	0	5,277	0	0	3.500	3.588	MON	64,166	320,828	07/19/2017	05/25/2047
3137GA-HP-5	Freddie Mac SERIES 3743 CLASS CZ			4	1	3,433,860	100.9570	3,468,522	3,435,648	3,432,793	0	612	0	0	4.500	4.525	MON	12,884	150,947	12/01/2017	10/15/2040
3137GA-WY-9	Freddie Mac SERIES 3738 CLASS BP	CF		4	1	11,447,916	103.2510	11,977,273	11,600,169	11,547,569	0	(10,585)	0	0	4.000	4.218	MON	38,667	464,007	05/06/2011	12/15/2038
31380E-GH-1	Fannie Mae 437700			4	1	9,020	111.7130	9,951	8,907	8,959	0	(7)	0	0	6.000	5.847	MON	45	534	01/01/2006	09/01/2028
31389B-AK-7	Fannie Mae 620210			4	1	23,189	112.1010	25,692	22,918	23,162	0	79	0	0	6.000	5.300	MON	115	1,375	01/01/2006	12/01/2031
31389E-3C-7	Fannie Mae 623695			4	1	4,372	111.7490	4,829	4,321	4,346	0	(2)	0	0	6.000	5.913	MON	22	259	01/01/2006	01/01/2032
31389F-MM-1	Fannie Mae 624164			4	1	24,385	110.8450	26,295	23,723	24,096	0	(31)	0	0	6.500	6.251	MON	129	1,542	01/01/2006	01/01/2032
3138AW-3K-7	Fannie Mae POOL AJ5301			4	1	1,882,386	105.5550	1,842,706	1,745,728	1,876,219	0	(1,950)	0	0	4.000	2.593	MON	5,819	69,829	01/15/2015	11/01/2041
3138YW-H4-2	Fannie Mae POOL AZ4750			4	1	4,890,143	103.0160	4,814,234	4,673,275	4,883,477	0	(2,367)	0	0	3.500	2.686	MON	13,630	163,564	10/08/2015	10/01/2045
31390G-W5-2	Fannie Mae 646068			4	1	852,365	112.4150	833,063	741,059	822,180	0	(21,144)	0	0	7.000	5.260	MON	4,323	51,874	04/29/2011	06/01/2032
31391A-AB-5	Fannie Mae 660702			4	1	10,841	109.9330	11,739	10,678	10,806	0	40	0	0	5.500	5.107	MON	49	587	01/23/2003	12/01/2032
31391J-RU-6	Fannie Mae 668399			4	1	22,469	110.5280	24,477	22,146	22,398	0	(9)	0	0	5.500	5.125	MON	102	1,218	01/14/2003	01/01/2033
31391Q-KF-0	Fannie Mae 673594			4	1	615,681	113.9070	634,318	556,875	599,338	0	(2,568)	0	0	6.000	4.877	MON	2,784	33,412	04/29/2011	01/01/2033
31391U-3S-2	Fannie Mae 677709			4	1	29,147	110.7640	31,820	28,728	29,055	0	(24)	0	0	5.500	5.126	MON	132	1,580	01/14/2003	02/01/2033
31391U-T5-4	Fannie Mae 677472			4	1	11,478	110.5740	12,509	11,313	11,451	0	48	0	0	5.500	4.991	MON	52	622	01/14/2003	01/01/2033
31391V-LQ-4	Fannie Mae 678135			4	1	19,974	109.4920	21,557	19,688	19,856	0	(4)	0	0	5.500	5.337	MON	90	1,082	01/14/2003	01/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31391W-VE-8	Fannie Mae 679313			4	1	38,320	111.3160	42,044	37,769	38,247	0	175	0	0	5.500	4.865	MON	173	2,077	01/14/2003	01/01/2033
31391W-VH-1	Fannie Mae 679316			4	1	19,460	109.8030	21,061	19,180	19,429	0	14	0	0	5.500	4.733	MON	88	1,055	01/14/2003	01/01/2033
31392A-UJ-5	Federal National Mtg Assoc 2001-63 TC			4	1	287,974	110.8920	327,783	295,588	291,887	0	223	0	0	6.000	6.336	MON	1,478	17,735	06/28/2002	12/25/2031
31392G-VX-0	FANNIEMAE WHOLE LOAN 2003W1-1A1			4	1	134,149	106.8050	140,055	131,132	160,224	0	3,031	0	0	6.500	3.394	MON	710	7,250	01/01/2006	12/25/2042
31393B-R5-6	FNMA 200335-ME			4	1	7,602	100.1700	7,703	7,690	7,662	0	4	0	0	5.000	5.187	MON	32	384	01/01/2006	05/25/2018
31393B-UU-7	FNMA 200342-EK			4	1	391,239	105.5580	404,330	383,040	383,788	0	(345)	0	0	5.500	5.284	MON	1,756	21,067	05/10/2005	05/25/2023
31393E-ER-6	Federal National Mtg Assn SERIES 200379 CLASS NJ	CF		4	1	2,272,917	104.7790	2,191,540	2,091,577	2,164,761	0	(10,631)	0	0	5.000	3.106	MON	8,715	104,579	04/29/2011	08/25/2023
31393E-T3-3	Federal National Mtg Assn 200382-LH			4	1	386,767	104.7540	407,318	388,833	387,348	0	25	0	0	5.000	5.077	MON	1,620	19,442	09/29/2003	09/25/2023
31393L-FK-4	FHLMC T-54 2A			4	1	38,985	116.1600	44,154	38,012	38,779	0	72	0	0	6.500	6.275	MON	206	2,471	01/01/2006	02/25/2043
31393N-N7-0	Federal Home Loan Mtg Corp SERIES 2590 CLASS WK			4	1	246,485	110.2050	251,100	227,848	239,212	0	(620)	0	0	5.500	3.736	MON	1,044	12,532	04/29/2011	03/15/2033
31393U-XJ-7	FANNIE MAE 2003128-DY			4	1	536,267	104.7200	596,235	569,361	560,558	0	997	0	0	4.500	5.210	MON	2,135	25,621	02/25/2004	01/25/2024
31394D-ZR-4	FANNIE MAE 200548-MD			4	1	5,740	99.9030	5,866	5,872	5,851	0	9	0	0	5.000	5.308	MON	24	294	01/01/2006	04/25/2034
31394J-ZF-7	FHLMC SERIES 2685 CLASS DT	CF		4	1	2,648,918	105.0180	2,596,449	2,472,389	2,538,089	0	(5,001)	0	0	5.000	3.733	MON	10,302	123,619	04/29/2011	10/15/2023
31394M-JJ-0	Freddie Mac SERIES 2721 CLASS PG	CF		4	1	5,692,179	105.3850	5,602,052	5,315,819	5,433,033	0	(17,972)	0	0	5.000	3.878	MON	22,149	265,791	04/29/2011	12/15/2023
31394U-G6-3	FNMA 2005-105 Z			4	1	5,112,570	109.9240	5,641,906	5,132,572	5,109,808	0	(412)	0	0	6.000	6.096	MON	25,663	307,954	11/08/2005	12/25/2035
31395E-RT-6	FHLMC 2841-AT			4	1	99,997	100.5310	110,470	109,887	108,889	0	374	0	0	4.000	5.200	MON	366	4,396	08/11/2005	08/15/2019
31395M-AM-1	Freddie Mac SERIES 2929 CLASS CA	CF		4	1	2,010,264	106.0000	1,954,392	1,843,772	1,931,846	0	(6,689)	0	0	5.000	2.902	MON	7,682	92,189	04/29/2011	02/15/2025
31395M-DZ-9	Freddie Mac 2934-NG			4	1	1,393,524	107.7520	1,430,932	1,327,984	1,362,178	0	4,711	0	0	5.000	4.334	MON	2,951	66,399	04/29/2011	02/15/2035
31396Q-3D-9	Fannie Mae 2009-74 NB			4	1	2,981,299	105.2140	3,018,803	2,869,193	2,920,192	0	2,264	0	0	5.000	4.592	MON	2,391	143,460	04/29/2011	09/25/2039
31396Q-B8-1	Fannie Mae 2009-73 LB			4	1	777,388	104.9110	876,318	835,298	810,043	0	(3,821)	0	0	4.000	5.050	MON	557	33,412	04/29/2011	09/25/2029
31397Q-H2-7	Fannie Mae SERIES 201118 CLASS VN			4	1	3,624,499	104.1160	3,716,766	3,569,836	3,597,875	0	(1,219)	0	0	4.000	3.515	MON	11,899	142,794	04/05/2011	10/25/2025
31397S-H5-6	Fannie Mae SERIES 201146 CLASS MC			4	1	14,737,500	102.5770	15,386,585	15,000,000	14,884,541	0	(3,503)	0	0	4.000	4.228	MON	50,000	600,000	05/19/2011	02/25/2040
31397S-PJ-7	Freddie Mac SERIES 201125 CLASS PD	CF		4	1	28,746,186	103.8810	29,861,722	28,746,186	28,746,186	0	0	0	0	4.000	4.003	MON	95,821	1,149,847	08/04/2011	04/25/2041
31398C-U5-5	Freddie Mac SERIES 3536 Class PJ			4	1	2,660,052	106.1020	2,715,759	2,559,583	2,605,274	0	2,996	0	0	5.000	4.538	MON	5,688	127,979	04/29/2011	05/15/2039
31398F-X6-3	Fannie Mae SERIES 200989 CLASS NY	CF		4	1	5,048,625	104.7930	5,149,527	4,913,982	4,975,677	0	9,913	0	0	4.500	4.105	MON	18,427	221,129	04/29/2011	11/25/2029
31398G-D6-3	Fannie Mae SERIES 20106 CLASS VB	CF		4	1	351,184	99.8380	330,334	330,869	330,223	0	(1,645)	0	0	5.000	3.741	MON	1,379	16,543	04/29/2011	03/25/2032
31398G-KM-0	Fannie Mae SERIES 2009112 CLASS EB			4	1	2,865,606	106.0010	3,178,049	2,998,123	2,925,359	0	(3,715)	0	0	4.000	4.687	MON	9,994	119,925	04/29/2011	01/25/2030
31398J-QP-1	Freddie Mac SERIES 3576 CLASS NB	CF		4	1	6,390,490	104.2850	6,675,676	6,401,372	6,389,345	0	11	0	0	5.000	5.048	MON	26,672	320,069	04/29/2011	05/15/2039
31398N-RG-1	Freddie Mac SERIES 2010120 CLASS PD			4	1	2,317,078	102.2600	2,300,429	2,249,590	2,259,108	0	(4,133)	0	0	4.000	3.598	MON	7,499	89,984	09/29/2010	02/25/2039
31398P-SA-8	Fannie Mae 2010-42 EL			4	1	2,728,494	104.4140	2,859,389	2,738,520	2,734,488	0	(1,086)	0	0	4.500	4.591	MON	2,054	123,233	04/29/2011	05/25/2040
31398Q-NY-9	Freddie Mac SERIES 3676 CLASS WP			4	1	2,570,021	105.7970	2,740,374	2,590,225	2,578,030	0	(1,294)	0	0	4.500	4.611	MON	9,713	116,560	04/29/2011	03/15/2040
31398T-YN-5	Fannie Mae SERIES 201087 CLASS HL			4	1	4,048,752	105.9240	4,236,961	4,000,000	4,014,063	0	(5,076)	0	0	4.000	3.872	MON	13,333	160,000	08/05/2010	08/25/2025
31400B-PB-6	Fannie Mae 682718			4	1	3,547	109.4590	3,771	3,445	3,499	0	(4)	0	0	5.500	5.266	MON	16	190	01/14/2003	01/01/2033
31400E-LB-4	Fannie Mae 685322			4	1	28,907	110.5160	31,400	28,412	28,813	0	107	0	0	5.500	4.993	MON	130	1,563	02/04/2003	02/01/2033
31400H-RZ-8	Fannie Mae 688204			4	1	101,932	110.7640	111,304	100,487	101,195	0	(60)	0	0	5.500	5.395	MON	461	5,527	03/10/2003	01/01/2033
31400R-DJ-7	Fannie Mae 695005			4	1	43,803	110.6780	47,617	43,022	43,599	0	(38)	0	0	5.500	5.144	MON	197	2,366	03/10/2003	04/01/2033
31400S-ZL-6	Fannie Mae 696547			4	1	70,793	110.8280	76,254	68,804	70,364	0	418	0	0	5.500	4.841	MON	315	3,784	03/07/2003	02/01/2033
31401X-M3-8	Fannie Mae 721378			4	1	77,778	109.8510	83,071	75,622	76,856	0	(87)	0	0	5.500	5.247	MON	347	4,159	07/14/2003	06/01/2033
31401Y-HB-4	Fannie Mae 722126			4	1	23,560	108.6310	25,235	23,230	23,396	0	(100)	0	0	5.000	4.895	MON	97	1,162	06/27/2003	07/01/2033
31402J-AG-2	Federal National Mtg Assoc 730007			4	1	189,532	110.9070	203,603	183,579	188,365	0	(158)	0	0	5.500	4.719	MON	841	10,097	06/27/2003	07/01/2033
31402V-KN-9	Fannie Mae 739301			4	1	162,262	109.9800	176,253	160,259	161,854	0	(63)	0	0	5.500	5.172	MON	735	8,814	09/24/2003	09/01/2033
31403F-SR-6	Fannie Mae 747628			4	1	1,164,495	110.0950	1,291,335	1,172,926	1,165,238	0	6	0	0	5.000	5.142	MON	4,887	58,731	11/21/2003	11/01/2033
31403J-7B-6	Fannie Mae 750690			4	1	32,145	112.2830	34,904	31,085	31,694	0	(384)	0	0	6.000	5.724	MON	155	1,865	12/15/2003	11/01/2033
31403R-N8-7	Fannie Mae 755615			4	1	285,998	113.0620	315,661	279,192	284,765	0	(180)	0	0	5.500	4.897	MON	1,280	15,356	01/13/2004	01/01/2034
31403U-VV-0	Fannie Mae 758528			4	1	16,497	101.5490	17,176	16,914	16,800	0	14	0	0	4.500	5.169	MON	63	761	01/01/2006	03/01/2019
31403W-FN-2	Fannie Mae 759873			4	1	117,219	111.4780	131,638	118,085	117,298	0	46	0	0	5.500	5.635	MON	541	6,495	01/01/2006	02/01/2034
31404J-EY-7	Fannie Mae 769751			4	1	40,126	109.4640	43,786	40,000	40,024	0	(10)	0	0	5.500	5.501	MON	183	2,200	04/21/2004	02/01/2034
31406J-EQ-2	Fannie Mae 811143			4	1	123,649	110.2190	135,060	122,539	123,133	0	(74)	0	0	5.500	5.442	MON	562	6,740	04/21/2005	04/01/2035
31406T-QK-0	Fannie Mae 819558			4	1	282,156	112.9410	314,833	278,758	281,518	0	(159)	0	0	5.500	5.194	MON	1,277	15,332	04/29/2005	04/01/2035
62951M-AA-8	NOMURA ASSET ACCEPTANCE COR 2004R1-A1			4	1FM	35,347	96.9190	38,635	39,863	35,347	0	0	0	0	6.500	9.346	MON	215	2,129	01/01/2006	03/25/2034
911760-LH-7	Vendee Mortgage Trust VA 19981-2E			4	1	81,503	113.4390	89,005	78,461	80,228	0	(285)	0	0	7.000	6.407	MON	457	5,493	01/01/2006	03/15/2028
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						524,631,636	XXX	540,445,341	526,238,112	524,844,347	0	(20,176)	0	0	XXX	XXX	XXX	1,640,615	18,293,407	XXX	XXX
30263A-AJ-5	FREMF MORTGAGE TRUST SERIES 2011KAIV CLASS B			4	1FM	10,099,970	105.3590	10,535,852	10,000,000	10,020,454	0	(13,769)	0	0	4.944	4.825	MON	41,200	494,400	05/27/2011	06/25/2046
3136AC-GN-5	FANNIEMAE-ACES SERIES 2013M3 CLASS AL			4	1	4,160,857	99.7160	4,169,470	4,181,362	4,163,946	0	726	0	0	3.346	3.397	MON	11,657	141,835	02/19/2013	01/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3137FC-LD-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K071 CLASS A2			4	1	3,486,344	103.3020	3,496,786	3,385,000	3,485,859	0	(485)	0	0	3.286	2.646	MON	9,269	0	12/12/2017	11/25/2027
38376G-4T-4	Govt Natl Mtg Assn SERIES 20111121 CLASS C			4	1	5,612,453	101.1540	5,386,430	5,325,000	5,527,717	0	(23,010)	0	0	3.450	2.932	MON	15,309	183,713	08/17/2016	01/16/2046
38376G-5E-6	Govt Natl Mtg Assn SERIES 20111120 CLASS C			4	1	759,271	101.6140	746,339	734,482	745,981	0	(3,364)	0	0	3.670	3.316	MON	2,246	27,044	09/13/2011	03/16/2052
38376G-5M-8	Govt Natl Mtg Assn SERIES 20111127 CLASS C			4	1	2,030,626	101.2910	2,025,819	2,000,000	2,016,036	0	(2,926)	0	0	3.500	3.357	MON	5,833	70,000	12/27/2011	03/16/2047
38376G-6R-6	Govt Natl Mtg Assn SERIES 20111147 CLASS D			4	1	2,956,875	101.0750	3,032,240	3,000,000	2,972,704	0	4,276	0	0	3.423	3.573	MON	8,558	103,941	11/15/2011	10/16/2044
38376G-C3-2	Govt Natl Mtg Assn SERIES 201120 CLASS B			4	1	4,932,815	100.0330	5,001,665	5,000,000	4,985,154	0	6,040	0	0	2.867	3.066	MON	11,946	143,350	05/03/2011	02/16/2036
38376G-D4-9	Govt Natl Mtg Assn SERIES 201127 CLASS B			4	1	386,823	99.9440	374,439	374,647	374,354	0	(1,062)	0	0	3.000	2.447	MON	937	11,239	08/10/2011	09/16/2034
38376G-RY-8	Govt Natl Mtg Assn SERIES 201083 CLASS D			4	1	2,332,145	103.1950	2,409,666	2,335,064	2,331,381	0	(60)	0	0	4.300	4.332	MON	8,367	100,408	05/04/2011	06/16/2044
38376G-TF-7	Govt Natl Mtg Assn 2010-110 CLASS D			4	1	4,059,680	102.8820	4,115,277	4,000,000	4,019,227	0	(10,396)	0	0	4.277	4.125	MON	14,257	171,054	08/11/2010	05/16/2044
38376G-ZB-9	Govt Natl Mtg Assn SERIES 20101161 CLASS B			4	1	4,939,288	100.0840	5,182,618	5,178,261	5,116,712	0	35,980	0	0	3.000	3.633	MON	12,946	155,348	05/24/2011	07/16/2040
38378B-6D-6	Govt Natl Mtg Assn SERIES 201312 CLASS D			4	1	2,326,563	85.5790	2,139,463	2,500,000	2,370,265	0	8,472	0	0	2.111	2.639	MON	4,398	53,658	01/17/2013	01/16/2055
38378B-7E-3	Govt Natl Mtg Assn SERIES 201333 CLASS AC			4	1	793,066	96.1310	766,935	797,803	795,030	0	278	0	0	1.744	1.809	MON	1,159	13,914	03/12/2013	05/16/2046
38378B-AW-9	Govt Natl Mtg Assn SERIES 20111161 CLASS C			4	1	1,533,516	101.0180	1,515,264	1,500,000	1,517,451	0	(3,461)	0	0	3.431	3.212	MON	4,289	51,465	01/25/2012	04/16/2045
38378B-QG-7	Govt Natl Mtg Assn 2012-27 D			4	1	5,500,000	99.9520	5,497,354	5,500,000	5,500,000	0	0	0	0	3.487	3.501	MON	15,982	191,785	02/09/2012	03/16/2045
38378B-RE-1	Govt Natl Mtg Assn SERIES 201235 CLASS C			4	1	3,007,111	99.8730	3,046,115	3,050,000	3,024,456	0	4,758	0	0	3.250	3.407	MON	8,260	99,125	03/20/2012	11/16/2052
38378B-SH-3	Govt Natl Mtg Assn SERIES 201245 CLASS C			4	1	2,350,735	100.0040	2,350,088	2,350,000	2,349,208	0	(230)	0	0	3.325	3.331	MON	6,512	78,507	04/03/2012	04/16/2053
38378K-JA-8	Govt Natl Mtg Assn SERIES 201350 CLASS D			4	1	1,977,405	87.1080	1,905,924	2,188,000	2,021,233	0	8,691	0	0	2.287	2.989	MON	4,170	50,819	04/19/2013	03/16/2053
38379K-SU-3	Govt Natl Mtg Assn SERIES 201581 CLASS B			4	1	1,913,750	95.0150	1,900,308	2,000,000	1,925,485	0	5,107	0	0	3.000	3.422	MON	5,000	60,000	10/08/2015	10/16/2056
38379K-V3-9	Govt Natl Mtg Assn SERIES 2015150 CLASS B			4	1	1,855,625	95.8170	1,916,348	2,000,000	1,872,588	0	7,602	0	0	3.000	3.668	MON	5,000	60,000	11/06/2015	01/16/2056
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						67,014,918	XXX	67,514,400	67,399,619	67,135,241	0	23,167	0	0	XXX	XXX	XXX	197,295	2,261,605	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,402,544,125	XXX	1,595,281,925	1,391,152,731	1,401,287,868	90,880	(381,024)	61,485	0	XXX	XXX	XXX	15,685,740	68,056,733	XXX	XXX
00003#-AB-9	A&E Private Placement A&E Private				1	2,000,000	102.6800	2,053,592	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	26,015	72,600	08/07/2012	08/22/2022
00003#-AD-5	A&E Tv Networks PRIVATE PLACEMENT				1	1,009,400	103.4800	1,034,801	1,000,000	1,008,782	0	(618)	0	0	3.980	3.870	FA	14,262	19,900	02/10/2017	08/22/2027
00003#-AE-3	A&E Tv Networks A&E Tv Networks				1	17,035,200	104.8890	17,831,059	17,000,000	17,033,809	0	(1,391)	0	0	4.430	4.411	FA	269,861	730,950	02/23/2017	08/22/2032
00036A-AB-1	AARP 144A 144A				1FE	13,739,080	135.9120	14,950,287	11,000,000	13,281,723	0	(117,040)	0	0	7.500	5.296	MN	137,500	825,000	09/30/2013	05/01/2031
00037B-AC-6	ABB FINANCE USA INC			2	1FE	14,647,650	107.8610	16,179,090	15,000,000	14,683,361	0	6,995	0	0	4.375	4.519	MN	96,615	656,250	05/10/2012	05/08/2042
001055-AD-4	AFLAC Inc				1FE	5,974,680	139.8450	8,390,688	6,000,000	5,977,609	0	425	0	0	6.900	6.933	JD	16,100	414,000	05/27/2010	12/17/2039
001055-AF-9	AFLAC Inc				1FE	22,909,820	137.0460	31,520,626	23,000,000	22,919,487	0	1,538	0	0	6.450	6.480	FA	560,433	1,483,500	08/11/2010	08/15/2040
001055-AQ-5	AFLAC Inc BASIC			2	1FE	25,952,160	98.2690	25,549,940	26,000,000	25,957,906	0	4,573	0	0	2.875	2.896	AO	157,806	801,486	09/14/2016	10/15/2026
001055-AR-3	AFLAC Inc BASIC			2	1FE	5,564,088	104.6420	5,959,333	5,695,000	5,567,000	0	2,477	0	0	4.000	4.134	AO	48,091	244,252	11/09/2016	10/15/2046
00115A-AF-6	AEP TRANSMISSION CO LLC BASIC			2	1FE	4,918,227	105.9130	5,295,670	5,000,000	4,919,146	0	919	0	0	4.000	4.096	JD	16,667	205,556	05/09/2017	12/01/2046
001192-AG-8	AGL Capital Corp				2FE	9,229,928	103.9950	9,619,565	9,250,000	9,246,019	0	2,294	0	0	5.250	5.278	FA	183,458	485,625	08/05/2009	08/15/2019
001192-AH-6	AGL Capital Corp			2	2FE	21,963,260	124.0910	27,300,108	22,000,000	21,966,766	0	659	0	0	5.875	5.887	MS	380,569	1,292,500	03/16/2011	03/15/2041
001192-AK-9	AGL Capital Corp BASIC			2	2FE	13,910,100	106.3710	15,955,665	15,000,000	13,988,278	0	19,798	0	0	4.400	4.865	JD	55,000	660,000	10/23/2013	06/01/2043
00138G-AC-3	AIG LIFE HOLDINGS INC BASIC				2FE	17,723,487	141.5000	21,225,000	15,000,000	17,713,775	0	(9,712)	0	0	8.125	6.690	MS	358,854	0	09/15/2017	03/15/2046
001814-AS-1	ANR Pipeline Company				1FE	1,032,540	118.8510	1,188,514	1,000,000	1,016,152	0	(1,633)	0	0	7.000	6.720	JD	5,833	70,000	04/25/2002	06/01/2025
00184A-AC-9	AOL Time Warner Inc				2FE	6,496,020	138.4050	8,304,294	6,000,000	6,349,223	0	(15,599)	0	0	7.625	6.947	AO	96,583	457,500	09/03/2003	04/15/2031
00206R-AR-3	AT&T INC				2FE	7,651,131	103.7730	7,964,608	7,675,000	7,671,632	0	2,827	0	0	5.800	5.841	FA	168,168	445,150	01/29/2009	02/15/2019
00206R-BA-9	AT&T INC				2FE	4,966,800	108.6810	5,434,045	5,000,000	4,970,076	0	599	0	0	5.550	5.596	FA	104,833	277,500	08/15/2011	08/15/2041
00206R-BK-7	AT&T INC AT&T Inc				2FE	1,266,569	92.2600	2,253,914	2,443,000	1,303,782	0	9,518	0	0	4.350	8.930	JD	4,723	106,271	06/21/2013	06/15/2045
00206R-CP-5	AT&T INC BASIC			2	2FE	3,522,372	99.4070	3,479,231	3,500,000	3,520,366	0	(803)	0	0	4.500	4.450	MN	20,125	157,500	04/24/2015	05/15/2035
00206R-CY-6	AT&T INC BASIC				2FE	3,654,721	105.7020	3,858,123	3,650,000	3,652,752	0	(1,150)	0	0	5.200	5.163	MS	55,886	189,800	03/02/2016	03/15/2020
00206R-DE-9	AT&T INC BASIC				2FE	4,995,692	118.2140	5,910,700	5,000,000	4,995,914	0	82	0	0	6.350	6.357	MS	93,486	317,500	03/02/2016	03/15/2040
00206R-DF-6	AT&T INC BASIC			2	2FE	14,814,665	113.1690	16,975,395	15,000,000	14,821,983	0	3,590	0	0	6.000	6.097	FA	340,000	900,000	03/02/2016	08/15/2040
00206R-DG-4	AT&T INC BASIC				2FE	1,999,005	117.9600	2,359,192	2,000,000	1,999,131	0	16	0	0	6.375	6.379	MS	42,500	127,500	03/02/2016	03/01/2041
00206R-EQ-1	AT&T INC BASIC			2	2FE	9,976,600	100.3280	10,032,810	10,000,000	9,976,769	0	169	0	0	5.300	5.314	FA	212,000	0	07/27/2017	08/14/2058
00206R-ER-9	AT&T INC BASIC			2	2FE	24,664,584	100.3310	24,734,552	24,653,000	24,664,584	0	0	0	0	4.100	4.094	FA	381,848	0	11/09/2017	02/15/2028
00206R-EY-4	AT&T INC BASIC				2FE	2,045,481	118.2050	2,364,100	2,000,000	2,045,241	0	(240)	0	0	6.875	6.552	AO	29,028	0	11/09/2017	10/15/2027
00206R-EZ-1	AT&T INC BASIC				2FE	967,064	116.6960	1,166,961	1,000,000	967,323	0	259	0	0	6.550	7.008	JJ	30,203	0	11/09/2017	01/15/2028
00206R-FA-5	AT&T INC BASIC				2FE	2,741,626	114.5690	2,978,802	2,600,000	2,740,789	0	(837)	0	0	6.375	5.679	JD	13,813	0	11/09/2017	06/01/2028
00206R-FE-7	AT&T INC BASIC				2FE	3,981,654	120.8080	4,832,336	4,000,000	3,981,819	0	165	0	0	6.875	6.926	AO	58,056	0	11/09/2017	10/15/2031
00206R-FJ-6	AT&T INC BASIC				2FE	5,899,501	109.0750	6,544,488	6,000,000	5,899,827	0	326	0	0	6.000	6.160	MN	46,000	0	11/09/2017	11/15/2034
00206R-FQ-0	AT&T INC BASIC				2FE	8,408,581	119.2990	9,498,547	7,962,000	8,408,581	0	0	0	0	7.120	6.739	JJ	261,401	0	11/09/2017	07/15/2097
002824-BB-5	Abbott Labs BASIC			2	2FE	1,581,719	98.1100	1,555,048	1,585,000	1,582,547	0	301	0	0	2.950	2.974	MS	13,767	46,758	03/09/2015	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
002824-BG-4	Abbott Labs BASIC			2	2FE	16,407,120	112.3600	18,539,417	16,500,000	16,410,490	0	3,084	0	0	4.750	4.794	MN	67,490	801,167	11/22/2016	11/30/2036
002824-BH-2	Abbott Labs BASIC			2	2FE	26,095,123	114.6500	30,152,871	26,300,000	26,098,893	0	3,436	0	0	4.900	4.950	MN	110,971	1,317,338	11/17/2016	11/30/2046
002824-BN-9	Abbott Labs BASIC			2	2FE	38,469,130	111.0310	43,301,934	39,000,000	38,478,347	0	9,216	0	0	4.750	4.842	AO	391,083	1,852,500	03/02/2017	04/15/2043
00287Y-AM-1	ABBVIE INC BASIC				2FE	25,043,262	107.2150	27,661,367	25,800,000	25,099,807	0	14,279	0	0	4.400	4.581	MN	173,433	1,135,200	10/07/2013	11/06/2042
00287Y-AR-0	ABBVIE INC BASIC			2	2FE	1,241,363	109.8340	1,372,928	1,250,000	1,242,106	0	293	0	0	4.500	4.553	MN	7,344	56,250	05/05/2015	05/14/2035
00287Y-AS-8	ABBVIE INC BASIC			2	2FE	3,723,212	112.1280	4,176,749	3,725,000	3,723,289	0	30	0	0	4.700	4.703	MN	22,857	175,075	05/05/2015	05/15/2045
00287Y-AW-9	ABBVIE INC BASIC			2	2FE	4,966,400	108.7000	5,435,000	5,000,000	4,967,321	0	562	0	0	4.450	4.491	MN	29,049	222,500	05/09/2016	05/14/2046
00440E-AW-7	ACE INA HOLDINGS BASIC			2	1FE	11,902,440	112.9100	13,549,140	12,000,000	11,906,147	0	1,695	0	0	4.350	4.399	MN	84,100	522,000	11/10/2015	11/03/2045
00817Y-AJ-7	Aetna US Healthcare Inc			2	2FE	3,233,040	107.0990	3,212,958	3,000,000	3,219,210	0	(5,392)	0	0	4.500	4.021	MN	17,250	135,000	04/30/2015	05/15/2042
00817Y-AM-0	Aetna US Healthcare Inc BASIC			2	2FE	6,008,304	101.2770	6,228,554	6,150,000	6,020,670	0	2,880	0	0	4.125	4.263	MN	32,416	253,688	05/10/2013	11/15/2042
00817Y-AP-3	Aetna US Healthcare Inc BASIC			2	2FE	2,490,548	111.6410	2,521,968	2,259,000	2,483,532	0	(4,843)	0	0	4.750	4.119	MS	31,595	107,303	06/27/2016	03/15/2044
00817Y-AZ-1	Aetna US Healthcare Inc BASIC			2	2FE	4,984,100	98.5520	4,927,590	5,000,000	4,984,230	0	130	0	0	3.875	3.893	FA	75,885	0	08/07/2017	08/15/2047
008252-AM-0	AFFILIATED MANAGERS GROU BASIC				1FE	9,913,100	105.4400	10,543,950	10,000,000	9,942,531	0	8,030	0	0	4.250	4.358	FA	160,556	425,000	02/06/2014	02/15/2024
008252-AN-8	AFFILIATED MANAGERS GROU BASIC				1FE	16,129,140	101.1200	16,179,168	16,000,000	16,133,342	0	(2,766)	0	0	3.500	3.374	FA	233,333	210,000	08/22/2017	08/01/2025
00846U-AG-6	AGILENT TECHNOLOGIES INC				2FE	17,312,000	106.1840	18,051,314	17,000,000	17,093,441	0	(33,967)	0	0	5.000	4.767	JJ	391,944	850,000	07/30/2010	07/15/2020
00912X-AN-4	AIR LEASE CORP BASIC			2	2FE	6,943,720	104.9350	7,345,457	7,000,000	6,959,652	0	5,082	0	0	4.250	4.350	MS	87,597	297,500	09/09/2014	09/15/2024
00912X-AQ-7	AIR LEASE CORP BASIC			2	2FE	992,890	103.3230	1,033,230	1,000,000	995,660	0	963	0	0	3.750	3.866	FA	15,625	37,500	01/07/2015	02/01/2022
009363-AP-7	Airgas Inc BASIC			2	1FE	769,161	99.9350	769,497	770,000	769,731	0	122	0	0	2.375	2.392	FA	6,909	18,288	02/11/2013	02/15/2020
010392-EB-0	Alabama Power Co.				1FE	1,879,080	113.7530	1,911,042	1,680,000	1,777,269	0	(17,289)	0	0	5.875	4.547	JD	8,225	98,700	04/29/2011	12/01/2022
010392-FF-0	Alabama Power Co.				1FE	5,991,780	120.2930	7,217,604	6,000,000	5,992,753	0	156	0	0	5.200	5.209	JD	26,000	312,000	05/19/2011	06/01/2041
010392-FP-8	Alabama Power Co. BASIC			2	1FE	5,463,370	111.6900	6,142,967	5,500,000	5,464,532	0	640	0	0	4.300	4.340	JJ	117,593	236,500	01/08/2016	01/02/2046
013078-AA-8	ALBERTO-CULVER COMPANY				1FE	2,998,770	106.3640	3,190,911	3,000,000	2,999,660	0	129	0	0	5.150	5.155	JD	12,875	154,500	05/18/2010	06/01/2020
013817-AQ-4	Alcoa Inc				3FE	1,939,770	108.2500	2,305,725	2,130,000	2,051,908	0	15,742	0	0	5.870	6.901	FA	44,455	125,031	08/25/2008	02/23/2022
013817-AV-3	Alcoa Inc BASIC			2	3FE	9,694,500	106.1000	10,610,000	10,000,000	9,876,562	0	33,163	0	0	5.400	5.818	AO	114,000	540,000	08/24/2011	04/15/2021
013817-AW-1	Alcoa Inc BASIC			2	3FE	5,000,000	106.7330	5,336,665	5,000,000	5,000,000	0	0	0	0	5.125	5.125	AO	64,063	256,250	09/17/2014	10/01/2024
01446U-AA-1	ALERUS FINANCIAL CORP BASIC			2	2FE	10,000,000	102.8870	10,288,700	10,000,000	10,000,000	0	0	0	0	5.750	5.750	JD	1,597	575,000	12/08/2015	12/30/2025
017175-AB-6	ALLEGHANY CORP				2FE	6,974,170	107.2220	7,505,533	7,000,000	6,991,505	0	2,830	0	0	5.625	5.674	MS	115,938	393,750	09/15/2010	09/15/2020
017175-AD-2	ALLEGHANY CORP BASIC			2	2FE	4,965,700	108.1930	5,409,650	5,000,000	4,967,556	0	576	0	0	4.900	4.944	MS	72,139	245,000	09/02/2014	09/15/2044
017363-AM-4	Allegheny Energy Supply				3FE	13,183,242	145.5000	19,606,125	13,475,000	13,216,323	0	4,931	0	0	6.750	6.921	AO	192,019	909,563	11/03/2009	10/15/2039
01748N-AE-4	ALLEGION US HOLDING CO BASIC			2	2FE	18,327,584	98.8810	18,194,104	18,400,000	18,329,080	0	1,496	0	0	3.550	3.597	AO	161,486	0	09/27/2017	10/01/2027
01877K-AB-9	Alliance Pipeline LP 144A			4	2FE	540,640	102.3860	555,259	542,318	541,982	0	122	0	0	6.996	7.049	JD	105	37,941	06/28/2002	12/31/2019
020002-AP-6	Allstate Corp				1FE	3,986,400	125.9190	5,036,756	4,000,000	3,990,310	0	386	0	0	6.125	6.150	JD	10,889	245,000	12/12/2002	12/15/2032
020002-AQ-4	Allstate Corp				1FE	9,599,180	119.3270	11,932,710	10,000,000	9,690,886	0	12,296	0	0	5.350	5.653	JD	44,583	535,000	07/25/2011	06/01/2033
020002-AS-0	Allstate Corp 5.55 05/35				1FE	14,719,282	123.3270	18,129,040	14,700,000	14,717,319	0	(593)	0	0	5.550	5.539	MN	117,845	815,850	07/27/2011	05/09/2035
020002-BB-6	Allstate Corp BASIC			2	2FE	14,925,000	109.1000	16,365,000	15,000,000	14,927,847	0	595	0	0	5.750	5.782	FA	325,833	862,500	10/07/2013	08/15/2053
020039-DC-4	Alltel Corp				2FE	11,032,600	131.0910	13,109,070	10,000,000	10,788,111	0	(30,608)	0	0	7.875	7.001	JJ	393,750	787,500	12/08/2006	07/01/2032
02153L-AA-2	ALTERRA FINANCE LLC				2FE	7,999,920	108.5530	8,684,200	8,000,000	7,999,994	0	2	0	0	6.250	6.250	MS	126,389	500,000	09/22/2010	09/30/2020
02209S-AL-7	Altria Goup Inc				1FE	4,191,000	107.2380	4,289,524	4,000,000	4,074,461	0	(20,357)	0	0	4.750	4.148	MN	29,556	190,000	08/08/2011	05/05/2021
02209S-AM-5	Altria Goup Inc BASIC				1FE	27,532,400	104.9480	31,484,400	30,000,000	27,712,527	0	45,082	0	0	4.250	4.770	FA	502,917	1,275,000	10/09/2013	08/09/2042
02209S-AQ-6	Altria Goup Inc BASIC				1FE	33,794,980	108.6580	36,943,720	34,000,000	33,811,777	0	3,902	0	0	4.500	4.537	MN	250,750	1,530,000	04/29/2013	05/02/2043
02209S-AR-4	Altria Goup Inc BASIC				1FE	18,624,365	121.6470	18,216,638	14,975,000	18,506,936	0	(77,823)	0	0	5.375	3.917	JJ	337,613	804,906	06/27/2016	01/31/2044
02209S-AV-5	Altria Goup Inc BASIC			2	1FE	4,262,400	99.2310	4,325,484	4,359,000	4,263,723	0	1,093	0	0	3.875	4.004	MS	49,266	142,581	09/11/2017	09/16/2046
023135-AQ-9	AMAZON.COM INC BASIC			2	1FE	3,176,120	121.5560	3,646,692	3,000,000	3,171,204	0	(3,915)	0	0	4.950	4.556	JD	10,725	148,500	06/27/2016	12/05/2044
023135-BA-3	AMAZON.COM INC BASIC			2	1FE	1,996,420	100.1510	2,003,014	2,000,000	1,996,530	0	110	0	0	3.150	3.171	FA	22,575	0	08/15/2017	08/22/2027
023135-BG-0	AMAZON.COM INC BASIC			2	1FE	1,488,915	107.7720	1,616,576	1,500,000	1,488,984	0	69	0	0	4.050	4.093	FA	21,769	0	08/15/2017	08/22/2047
023135-BK-1	AMAZON.COM INC BASIC			2	1FE	7,582,288	109.0890	8,181,705	7,500,000	7,581,999	0	(289)	0	0	4.250	4.193	FA	114,219	0	08/21/2017	08/22/2057
02361D-AF-7	Ameren Illinois Co				1FE	9,750,000	101.0450	9,851,888	9,750,000	9,750,000	0	0	0	0	6.250	6.250	AO	152,344	609,375	07/01/2008	04/01/2018
023650-AH-7	America West Airlines Inc. Ser 2001-1 Cl G			4	2FE	5,509,923	108.6250	5,968,288	5,494,396	5,498,238	0	(1,139)	0	0	7.100	7.062	AO	96,442	390,102	03/27/2002	04/02/2021
023761-AA-7	AMER AIRLINE 17-1 AA PTT BASIC			4	1FE	5,000,000	102.1800	5,109,000	5,000,000	5,000,000	0	0	0	0	3.650	3.650	FA	68,944	107,472	01/04/2017	02/15/2029
02376A-AA-7	AMER AIRLINE 17-2 AA PTT BASIC			4	1FE	10,000,000	100.8180	10,081,800	10,000,000	10,000,000	0	0	0	0	3.350	3.349	AO	127,486	0	07/31/2017	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC BASIC			4	1FE	10,748,322	101.8100	10,775,183	10,583,620	10,730,529	0	(10,815)	0	0	3.575	3.354	JJ	174,468	378,364	08/19/2016	01/15/2028
02376Y-AA-5	AMER AIRLINE 16-1 B PTT BASIC				2FE	926,631	105.4900	937,653	888,855	920,057	0	(4,393)	0	0	5.250	4.578	JJ	21,518	46,665	06/21/2016	01/15/2024
023771-R9-1	American Airlines BASIC			4	1FE	14,585,790	97.7490	14,257,464	14,585,790	14,585,790	0	0	0	0	3.000	3.000	AO	92,377	452,159	09/19/2016	10/15/2028
02377B-AA-4	AMER AIRLN 15-2 A PASS T BASIC			4	1FE	8,360,852	103.3100	8,637,596	8,360,852	8,360,852	0	0	0	0	4.000	4.000	MS	91,969	334,434	09/10/2015	09/22/2027
025816-BF-5	American Express BASIC				1FE	17,558,900	106.2630	21,252,620	20,000,000	17,740,141	0	46,055	0	0	4.050	4.835	JD	63,000	810,000	10/09/2013	12/03/2042
025816-BK-4	American Express BASIC			2	1FE	25,061,208	102.8950	25,859,471	25,132,000	25,076,460	0	7,043	0	0	3.625	3.661	JD	65,797	911,035	04/25/2016	12/05/2024
025816-BL-2	American Express BASIC			2	3FE	25,000,000	102.0000	25,500,000	25,000,000	25,000,000	0	0	0	0	4.900	4.900	MS	360,694	1,225,000	02/25/2015	03/02/2115

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
0258M0-EL-9	AMERICAN EXPRESS CREDIT BASIC			2	1FE	23,502,170	101.4770	23,847,142	23,500,000	23,502,503	0	333	0	0	3.300	3.299	MN	124,942	387,750	07/13/2017	05/03/2027
026660-G7-2	American Honda Finance				1FE	2,993,286	103.7840	3,113,520	3,000,000	2,997,909	0	715	0	0	3.875	3.902	MS	32,292	116,250	09/15/2010	09/21/2020
026874-CW-5	American Intl Group BASIC				2FE	940,297	133.5480	1,335,478	1,000,000	945,780	0	1,182	0	0	6.820	7.343	MN	8,714	68,200	09/28/2012	11/15/2037
026874-DB-0	American Intl Group BASIC			2	2FE	1,254,084	101.8530	1,324,090	1,300,000	1,255,380	0	455	0	0	4.375	4.568	JJ	26,226	56,875	03/06/2015	01/15/2055
03027X-AA-8	AMERICAN TOWER CORP				2FE	2,515,475	107.0480	2,676,190	2,500,000	2,507,375	0	(1,555)	0	0	4.700	4.622	MS	34,597	117,500	03/07/2012	03/15/2022
03027X-AB-6	AMERICAN TOWER CORP BASIC				2FE	8,865,150	102.2500	9,202,509	9,000,000	8,925,697	0	13,062	0	0	3.500	3.680	JJ	132,125	315,000	02/05/2013	01/31/2023
03027X-AK-6	AMERICAN TOWER CORP BASIC			2	2FE	2,118,686	98.2480	2,102,516	2,140,000	2,121,506	0	1,770	0	0	3.375	3.490	AO	15,248	72,225	05/10/2016	10/15/2026
03028P-D*-4	AMERICAN TRANS PRIVATE PLACEMENT				1	12,000,000	110.7260	13,287,167	12,000,000	12,000,000	0	0	0	0	4.370	4.370	AO	106,337	524,400	01/12/2012	04/18/2042
03028P-G*-1	AMERICAN TRANS PRIVATE PLACEMENT				1	4,000,000	103.3930	4,135,713	4,000,000	4,000,000	0	0	0	0	3.970	3.970	JJ	68,372	110,719	10/27/2016	01/26/2047
03028P-G8-9	AMERICAN TRANS B PRIVATE PLACEMENT				1	4,000,000	103.3930	4,135,713	4,000,000	4,000,000	0	0	0	0	3.970	3.970	JJ	68,372	79,400	10/27/2016	01/26/2047
03040#-AD-4	AMERICAN WATER				1	13,307,666	102.7890	13,115,831	12,760,000	12,868,092	0	(108,169)	0	0	5.620	4.714	JD	19,920	717,112	09/30/2013	12/21/2018
03040#-AJ-1	AMERICAN WATER				1	4,000,000	116.2470	4,649,871	4,000,000	4,000,000	0	0	0	0	6.550	6.550	MN	33,478	262,000	04/11/2008	05/15/2023
03040W-AJ-4	AMERICAN WATER CAP CORP BASIC			2	1FE	4,990,900	110.3200	5,516,015	5,000,000	4,991,660	0	184	0	0	4.300	4.311	JD	17,917	215,000	12/12/2012	12/01/2042
03073E-AL-9	AMERISOURCEBERGEN CORP BASIC			2	1FE	11,432,265	101.8490	11,712,647	11,500,000	11,446,692	0	7,351	0	0	3.400	3.482	MN	49,961	391,000	01/25/2016	05/15/2024
03073E-AQ-8	AMERISOURCEBERGEN CORP BASIC			2	1FE	9,969,750	100.3570	10,035,710	10,000,000	9,969,786	0	36	0	0	4.300	4.318	JD	32,250	0	11/30/2017	12/15/2047
000000-00-0	Amerika Samoa Bank CD	SD			1	59,806	100.0000	59,806	59,806	59,806	0	0	0	0	1.300	1.296	AUG	279	778	08/25/2017	08/28/2018
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	997,610	106.0770	1,060,773	1,000,000	999,363	0	266	0	0	5.300	5.331	MS	15,606	53,000	03/08/2010	03/15/2020
03076C-AH-9	AMERIPRISE FINANCIAL INC BASIC			2	1FE	5,173,541	97.2400	5,071,045	5,215,000	5,178,425	0	3,719	0	0	2.875	2.967	MS	44,146	164,091	09/13/2016	09/15/2026
031100-C8-7	AMETEK				2	9,000,000	102.8530	9,256,773	9,000,000	9,000,000	0	0	0	0	7.080	7.080	MS	184,080	637,200	08/21/2008	09/17/2018
031100-D*-8	AMETEK				2	4,000,000	103.8400	4,153,597	4,000,000	4,000,000	0	0	0	0	7.180	7.180	JD	11,169	287,200	08/21/2008	12/17/2018
031162-BE-9	Amgen Inc BASIC				2FE	9,914,400	115.9040	11,590,420	10,000,000	9,921,352	0	1,697	0	0	4.950	5.007	AO	123,750	495,000	10/23/2013	10/01/2041
031162-BH-2	Amgen Inc			2	2FE	16,419,150	124.6700	20,570,550	16,500,000	16,426,322	0	1,367	0	0	5.650	5.684	JD	41,433	932,250	06/28/2011	06/15/2042
031162-BZ-2	Amgen Inc BASIC			2	2FE	4,020,240	108.8040	4,352,156	4,000,000	4,020,099	0	(141)	0	0	4.400	4.368	MN	29,333	88,000	05/17/2017	05/01/2045
031162-CF-5	Amgen Inc BASIC			2	2FE	3,501,959	111.8510	4,684,299	4,188,000	3,508,550	0	6,591	0	0	4.663	5.762	JD	8,679	195,286	12/16/2016	06/15/2051
032511-AY-3	Anadarko Petroleum Corp				3FE	2,980,488	122.4810	3,429,474	2,800,000	2,956,707	0	(4,475)	0	0	6.450	5.950	MS	53,177	180,600	10/12/2011	09/15/2036
032511-BC-0	Anadarko Petroleum Corp				3FE	13,138,600	107.2180	10,721,810	10,000,000	10,591,650	0	(472,080)	0	0	8.700	3.635	MS	256,167	870,000	02/10/2012	03/15/2019
032654-AJ-4	ANALOG DEVICES BASIC			2	2FE	12,970,100	104.5390	13,590,057	13,000,000	12,975,323	0	2,596	0	0	3.900	3.928	JD	22,533	507,000	12/03/2015	12/15/2025
032654-AK-1	ANALOG DEVICES BASIC			2	2FE	9,955,300	118.8500	11,885,020	10,000,000	9,956,640	0	663	0	0	5.300	5.330	JD	23,556	530,000	12/03/2015	12/15/2045
032654-AP-0	ANALOG DEVICES BASIC			2	2FE	2,016,840	107.8000	2,156,002	2,000,000	2,016,248	0	(556)	0	0	4.500	4.435	JD	6,500	90,000	12/02/2016	12/05/2036
035229-BP-7	Anheuser Busch Co Inc				2FE	1,130,200	123.3460	1,233,455	1,000,000	1,091,589	0	(6,738)	0	0	6.750	5.541	JD	3,000	67,500	04/29/2011	12/15/2027
035229-CQ-4	Anheuser Busch Co Inc				2FE	11,147,425	120.0590	15,007,363	12,500,000	11,430,265	0	39,230	0	0	5.950	6.868	JJ	342,951	743,750	08/26/2008	01/15/2033
035229-DA-8	Anheuser Busch Co Inc				2FE	1,788,760	121.1350	2,422,706	2,000,000	1,824,736	0	4,863	0	0	5.750	6.582	AO	28,750	115,000	06/11/2008	04/01/2036
03523T-AN-8	Anheuser-Busch Inbev Wor				2FE	8,054,121	106.0810	8,486,472	8,000,000	8,015,709	0	(7,358)	0	0	5.375	5.271	JJ	198,278	430,000	04/29/2011	01/15/2020
03523T-AP-3	Anheuser-Busch Inbev Wor	LS			2FE	13,925	133.6070	18,705	14,000	13,940	0	1	0	0	6.375	6.412	JJ	412	893	02/08/2010	01/15/2040
03523T-AP-3	Anheuser-Busch Inbev Wor				2FE	4,959,281	133.6070	6,661,665	4,986,000	4,964,490	0	436	0	0	6.375	6.412	JJ	146,568	317,858	02/08/2010	01/15/2040
03523T-AV-0	Anheuser-Busch Inbev Wor				2FE	9,940,324	106.1080	10,610,770	10,000,000	9,983,293	0	6,723	0	0	5.000	5.078	AO	105,556	500,000	09/03/2010	04/15/2020
03523T-BE-7	Anheuser-Busch Inbev Wor BASIC				2FE	4,397,191	105.6110	4,646,893	4,400,000	4,399,410	0	526	0	0	7.750	7.764	JJ	157,239	341,000	03/15/2011	01/15/2019
03523T-BH-0	Anheuser-Busch Inbev Wor				2FE	13,430,986	108.3540	13,002,492	12,000,000	12,364,632	0	(185,685)	0	0	6.875	5.132	MN	105,417	825,000	10/14/2011	11/15/2019
035240-AF-7	Anheuser-Busch Inbev Wor BASIC				2FE	4,327,868	125.9370	5,604,201	4,450,000	4,331,741	0	3,720	0	0	5.875	6.125	JD	11,619	261,438	12/13/2016	06/15/2035
035240-AG-5	Anheuser-Busch Inbev Wor BASIC				2FE	18,592,217	115.7520	21,077,263	18,209,000	18,584,391	0	(7,796)	0	0	4.950	4.804	JJ	415,620	901,346	12/13/2016	01/15/2042
035242-AN-6	ANHEUSER-BUSCH INBEV FIN BASIC			2	2FE	15,922,590	115.8990	17,384,835	15,000,000	15,894,183	0	(16,346)	0	0	4.900	4.518	FA	306,250	735,000	03/03/2016	02/01/2046
035242-AP-1	ANHEUSER-BUSCH INBEV FIN BASIC			2	2FE	15,973,280	103.1980	16,511,648	16,000,000	15,977,785	0	2,322	0	0	3.650	3.670	FA	243,333	584,000	01/13/2016	02/01/2026
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN BASIC				1FE	5,091,750	110.3360	5,516,800	5,000,000	5,087,658	0	(1,738)	0	0	4.625	4.510	FA	96,354	231,250	05/12/2015	02/01/2044
037389-AW-3	Aon Corp				2FE	298,911	106.4900	319,470	300,000	299,650	0	116	0	0	5.000	5.046	MS	3,792	15,000	09/07/2010	09/30/2020
037411-AL-9	Apache Corp				2FE	2,144,370	137.5460	2,750,916	2,000,000	2,144,269	0	(40)	0	0	7.625	7.110	MN	25,417	152,500	06/28/2002	11/01/2096
037411-AW-5	Apache Corp			2	2FE	1,065,271	106.5390	1,065,385	1,000,000	1,065,037	0	(234)	0	0	5.100	4.627	MS	17,000	0	11/02/2017	09/01/2040
037411-AY-1	Apache Corp			2	2FE	23,295,589	108.2720	25,438,577	23,495,000	23,319,154	0	3,547	0	0	5.250	5.305	FA	513,953	1,233,488	06/28/2011	02/01/2042
037411-BA-2	Apache Corp BASIC			2	2FE	14,373,300	102.7740	15,416,055	15,000,000	14,417,285	0	11,254	0	0	4.750	5.023	AO	150,417	712,500	10/15/2013	04/15/2043
037411-BC-8	Apache Corp BASIC			2	2FE	3,965,600	96.8770	3,875,096	4,000,000	3,968,841	0	640	0	0	4.250	4.300	JJ	78,389	170,000	11/28/2012	01/15/2044
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS BASIC			2	1FE	17,984,160	104.4480	18,800,658	18,000,000	17,986,247	0	1,325	0	0	4.400	4.411	MN	74,800	792,000	05/24/2016	05/27/2026
037735-BZ-9	Appalachian Power Ser H				2FE	14,259,540	122.6910	18,403,605	15,000,000	14,418,837	0	20,697	0	0	5.950	6.341	MN	114,042	892,500	04/29/2011	05/15/2033
037735-CE-5	Appalachian Power Ser L				2FE	15,729,045	122.8930	21,924,076	17,840,000	16,095,523	0	49,091	0	0	5.800	6.749	AO	258,680	1,034,720	04/21/2008	10/01/2035
037735-CM-7	Appalachian Power				2FE	11,912,078	142.3630	17,439,504	12,250,000	11,957,316	0	6,248	0	0	7.000	7.226	AO	214,375	857,500	02/20/2009	04/01/2038
037833-AL-4	APPLE INC BASIC				1FE	10,793,585	103.8960	11,272,694	10,850,000	10,798,835	0	1,185	0	0	3.850	3.879	MN	66,140	417,725	06/27/2016	05/04/2043
037833-BA-7	APPLE INC BASIC				1FE	9,911,300	97.5930	9,759,280	10,000,000	9,916,419	0	1,826	0	0	3.450	3.498	FA	136,083	345,000	02/02/2015	02/09/2045
037833-BH-2	APPLE INC BASIC				1FE	14,945,250	112.6570	16,898,520	15,000,000	14,947,724	0	973	0	0	4.375	4.397	MN	87,500	656,250	05/06/2015	05/13/2045
037833-BX-7	APPLE INC BASIC			2	1FE	25,915,970	117.1040	29,627,186	25,300,000	25,898,002	0	(11,725)	0	0	4.650	4.496	FA	418,293	1,176,450	06/27/2016	02/23/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
037833-BZ-2	APPLE INC BASIC			2	1FE	3,707,520	95.8450	3,833,788	4,000,000	3,734,589	0	26,334	0	0	2.450	3.345	FA	40,017	98,000	12/16/2016	08/04/2026
037833-CH-1	APPLE INC BASIC			2	1FE	3,572,768	111.1230	3,978,203	3,580,000	3,572,878	0	109	0	0	4.250	4.262	FA	60,015	76,075	02/02/2017	02/09/2047
037833-DD-9	APPLE INC BASIC			2	1FE	29,828,700	102.4800	30,743,970	30,000,000	29,829,644	0	944	0	0	3.750	3.782	MS	340,625	0	09/05/2017	09/12/2047
038222-AF-2	APPLIED MATERIALS INC				1FE	9,978,900	106.0520	10,605,180	10,000,000	9,991,719	0	2,177	0	0	4.300	4.326	JD	19,111	430,000	06/01/2011	06/15/2021
038222-AG-0	APPLIED MATERIALS INC				1FE	19,918,400	131.0040	26,200,720	20,000,000	19,926,747	0	1,426	0	0	5.850	5.879	JD	52,000	1,170,000	06/01/2011	06/15/2041
038222-AJ-4	APPLIED MATERIALS INC BASIC			2	1FE	8,118,577	106.1420	8,634,619	8,135,000	8,121,906	0	1,420	0	0	3.900	3.924	AO	79,316	317,265	11/03/2015	10/01/2025
038222-AK-1	APPLIED MATERIALS INC BASIC			2	1FE	4,983,150	120.2350	6,011,765	5,000,000	4,984,379	0	530	0	0	5.100	5.127	AO	63,750	255,000	09/21/2015	10/01/2035
038222-AM-7	APPLIED MATERIALS INC BASIC			2	1FE	13,698,850	112.1790	14,583,244	13,000,000	13,694,026	0	(4,824)	0	0	4.350	4.033	AO	141,375	284,321	08/09/2017	04/01/2047
039483-AS-1	Archer Daniels Midland Co				1FE	1,992,080	128.5210	2,570,426	2,000,000	1,994,578	0	246	0	0	7.000	7.032	FA	58,333	140,000	02/01/2001	02/01/2031
039483-AT-9	Archer Daniels Midland Co				1FE	104,038	125.0700	125,070	100,000	102,927	0	(125)	0	0	5.935	5.640	AO	1,484	5,935	01/01/2006	10/01/2032
039483-BC-5	Archer Daniels Midland Co				1FE	17,125,460	130.9320	22,258,457	17,000,000	17,112,842	0	(2,300)	0	0	5.765	5.713	MS	326,683	980,050	03/30/2011	03/01/2041
039483-BE-1	Archer Daniels Midland Co BASIC				1FE	4,845,850	113.2150	5,660,755	5,000,000	4,858,870	0	3,062	0	0	4.535	4.732	MS	59,837	226,750	07/01/2013	03/26/2042
039483-BH-4	Archer Daniels Midland Co BASIC				1FE	11,109,665	105.8060	13,352,768	12,620,000	11,219,574	0	28,004	0	0	4.016	4.776	AO	105,587	506,819	10/09/2013	04/16/2043
040555-CF-9	Arizona Public Service				1FE	9,238,830	122.0040	11,956,431	9,800,000	9,392,462	0	15,680	0	0	5.625	6.044	MN	70,438	551,250	04/02/2004	05/15/2033
040555-CH-5	Arizona Public Service				1FE	5,119,510	120.8300	6,645,623	5,500,000	5,202,981	0	9,259	0	0	5.500	6.000	MS	100,833	302,500	10/18/2005	09/01/2035
040555-CM-4	Arizona Public Service			2	1FE	11,969,570	119.1120	14,293,404	12,000,000	11,972,856	0	567	0	0	5.050	5.066	MS	202,000	606,000	08/22/2011	09/01/2041
04248N-AA-1	ARMY HAWAII FAMILY HSG BASIC				1FE	1,010,326	114.7160	1,118,876	975,341	1,008,733	0	(381)	0	0	5.524	5.302	JD	2,395	53,878	02/20/2013	06/15/2050
042735-BA-7	Arrow Electronics Inc				2FE	9,954,200	107.2530	10,725,270	10,000,000	9,987,672	0	4,972	0	0	6.000	6.059	AO	150,000	600,000	10/28/2009	04/01/2020
042735-BC-3	Arrow Electronics Inc BASIC			2	2FE	4,960,100	105.1840	5,259,220	5,000,000	4,977,241	0	3,821	0	0	4.500	4.600	MS	75,000	225,000	02/12/2013	03/01/2023
042735-BE-9	Arrow Electronics Inc BASIC			2	2FE	15,877,790	102.0420	16,326,640	16,000,000	15,907,685	0	10,734	0	0	4.000	4.093	AO	160,000	640,000	02/27/2015	04/01/2025
04273W-AB-7	Arrow Electronics Inc				2FE	6,977,180	106.3700	7,445,921	7,000,000	6,991,506	0	2,411	0	0	5.125	5.167	MS	119,583	358,750	10/29/2010	03/01/2021
045487-AB-1	ASSOC BANC-CORP BASIC			2	2FE	11,957,640	102.9650	12,355,812	12,000,000	11,969,702	0	3,616	0	0	4.250	4.292	JJ	235,167	510,000	11/05/2014	01/15/2025
046003-JU-4	Associates Corp NA				2FE	1,786,081	103.7860	1,920,039	1,850,000	1,845,095	0	5,526	0	0	6.950	7.284	MN	21,429	128,575	06/07/1999	11/01/2018
04621W-AA-8	ASSURED GUARANTY US HLDG				1FE	5,111,574	124.0850	5,726,518	4,615,000	4,991,908	0	(12,945)	0	0	7.000	6.200	JD	26,921	323,050	12/16/2004	06/01/2034
04621X-AF-5	ASSURANT INC BASIC				2FE	21,919,700	102.3170	22,509,696	22,000,000	21,953,919	0	7,806	0	0	4.000	4.045	MS	259,111	880,000	03/25/2013	03/15/2023
04685A-2E-0	ATHENE GLOBAL FUNDING BASIC				1FE	22,960,900	98.9770	22,764,779	23,000,000	22,963,542	0	2,642	0	0	3.000	3.038	JJ	341,167	0	09/21/2017	07/01/2022
048303-CC-3	Atlantic City Electric				1FE	2,492,325	121.6570	3,041,418	2,500,000	2,494,500	0	197	0	0	5.800	5.821	MN	18,528	145,000	04/01/2004	05/15/2034
049560-AA-3	Atmos Energy Corp				1FE	18,552,190	124.7780	23,707,896	19,000,000	18,721,073	0	16,684	0	0	6.750	6.945	JJ	591,375	1,282,500	05/15/2001	07/15/2028
052769-AB-2	AUTODESK INC BASIC			2	2FE	9,986,600	102.2220	10,222,240	10,000,000	9,992,774	0	1,309	0	0	3.600	3.616	JD	16,000	360,000	12/10/2012	12/15/2022
053611-AF-6	AVERY DENNISON CORP				2FE	8,022,130	105.4570	8,436,544	8,000,000	8,006,134	0	(2,459)	0	0	5.375	5.339	AO	90,778	430,000	04/08/2010	04/15/2020
053611-AG-4	AVERY DENNISON CORP BASIC			2	2FE	15,041,948	100.2320	15,285,426	15,250,000	15,124,813	0	20,814	0	0	3.350	3.520	AO	107,851	510,875	10/09/2013	04/15/2023
05367A-AA-1	AVIATION CAPITAL GROUP				2FE	14,999,550	111.4600	16,719,030	15,000,000	14,999,990	0	3	0	0	7.125	7.125	AO	225,625	1,068,750	09/30/2010	10/15/2020
05367A-AD-5	AVIATION CAPITAL GROUP				2FE	15,000,000	111.7620	16,764,270	15,000,000	15,000,000	0	0	0	0	6.750	6.750	AO	239,063	1,012,500	03/30/2011	04/06/2021
05379B-AK-3	Avista Corp				1FE	7,910,500	123.5550	9,884,376	8,000,000	7,927,202	0	2,112	0	0	6.250	6.335	JD	41,667	500,000	06/26/2009	12/01/2035
05379B-AP-2	Avista Corp				1FE	7,981,600	109.3820	8,750,560	8,000,000	7,992,466	0	1,549	0	0	5.125	5.150	AO	102,500	410,000	09/15/2009	04/01/2022
053807-AQ-6	Avnet Inc				2FE	4,973,650	106.5550	5,327,730	5,000,000	4,992,003	0	2,942	0	0	5.875	5.946	JD	13,056	293,750	06/18/2010	06/15/2020
05463H-AA-9	AXIS SPECIALTY FINANCE				2FE	7,471,800	107.0280	8,027,063	7,500,000	7,491,507	0	3,180	0	0	5.875	5.926	JD	36,719	440,625	03/18/2010	06/01/2020
05490L-AA-7	BLUE CROSS BLUE SHIELD M 144A BASIC			2	1FE	16,997,170	100.0340	17,005,712	17,000,000	16,997,965	0	237	0	0	3.790	3.792	MN	107,383	644,300	05/05/2015	05/01/2025
054937-AF-4	BB&T Corporation				1FE	18,813,721	105.1530	18,927,576	18,000,000	18,202,858	0	(103,797)	0	0	5.250	4.602	MN	157,500	945,000	04/29/2011	11/01/2019
05526D-BC-8	B.A.T. Industries BASIC			2	2FE	3,039,919	105.0100	3,150,309	3,000,000	3,039,565	0	(354)	0	0	4.390	4.288	FA	49,753	0	09/13/2017	08/15/2037
05531G-AA-9	BB&T Corporation			2	1FE	7,944,480	104.4750	8,357,968	8,000,000	7,973,825	0	5,577	0	0	3.950	4.035	MS	86,900	316,000	03/15/2012	03/22/2022
05565E-AM-7	BMW US CAP LLC BASIC			2	1FE	19,359,600	97.1450	19,429,040	20,000,000	19,424,680	0	65,080	0	0	2.250	2.799	MS	132,500	225,000	04/12/2017	09/15/2023
05568B-AA-6	BNSF FUNDING TRUST I			4	1FE	1,512,646	109.5310	1,458,471	1,331,555	1,430,987	0	(19,079)	0	0	5.720	3.022	JJ	35,120	76,165	09/30/2013	01/15/2024
057224-AZ-0	Baker Hughes				1FE	3,015,049	117.5600	3,526,803	3,000,000	3,013,233	0	(307)	0	0	5.125	5.092	MS	45,271	153,750	08/19/2010	09/15/2040
059165-DX-5	Baltimore Gas & Electric				1FE	2,204,721	114.6800	2,909,427	2,537,000	2,273,311	0	9,277	0	0	5.200	6.233	JD	5,863	131,924	04/23/2008	06/15/2033
059165-EC-0	Baltimore Gas & Electric				1FE	22,208,166	133.2750	33,278,693	24,970,000	22,620,589	0	57,152	0	0	6.350	7.276	AO	396,399	1,585,595	08/14/2008	10/01/2036
059438-AL-5	Banc One				2FE	2,504,370	106.8850	2,137,698	2,000,000	2,032,621	0	(25,982)	0	0	8.530	7.047	MS	56,867	170,600	04/01/1999	03/01/2019
06051G-EN-5	Bank of America Corp				1FE	7,861,200	132.4160	10,593,272	8,000,000	7,873,433	0	2,302	0	0	5.875	6.000	FA	188,000	470,000	03/14/2012	02/07/2042
06051G-EU-9	Bank of America Corp BASIC				1FE	1,000,098	102.3000	1,023,000	1,000,000	1,000,055	0	(10)	0	0	3.300	3.299	JJ	15,583	33,000	01/10/2013	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP BASIC				1FE	7,307,920	120.7980	7,851,870	6,500,000	7,282,905	0	(17,369)	0	0	5.000	4.217	JJ	144,444	325,000	07/08/2016	01/21/2044
06051G-FU-8	BANK OF AMERICA CORP BASIC				2FE	1,081,360	106.7400	1,067,404	1,000,000	1,071,558	0	(7,465)	0	0	4.450	3.438	MS	14,586	44,500	08/31/2016	03/03/2026
06051G-GL-7	BANK OF AMERICA CORP BASIC			2	1FE	15,087,750	102.6390	15,395,910	15,000,000	15,083,528	0	(4,222)	0	0	3.705	3.634	AO	103,431	277,875	05/17/2017	04/24/2028
06051G-GW-3	BANK OF AMERICA CORP BASIC			2	1FE	8,142,844	100.0000	9,022,000	9,022,000	8,144,752	0	1,908	0	0	3.419	4.555	JD	9,425	0	12/14/2017	12/20/2028
06406G-AA-9	BANK OF NY MELLON CORP BASIC			2	1FE	14,090,648	97.2100	13,706,652	14,100,000	14,091,423	0	667	0	0	3.000	3.007	AO	71,675	423,000	11/04/2016	10/30/2028
06406H-BY-4	Bank of New York Mellon			2	1FE	3,012,030	103.7560	3,112,668	3,000,000	3,004,907	0	(1,241)	0	0	3.550	3.502	MS	28,992	106,500	09/21/2011	09/23/2021
06406H-CS-6	Bank of New York Mellon BASIC			2	1FE	846,898	104.6610	889,619	850,000	847,977	0	291	0	0	3.650	3.694	FA	12,669	31,025	01/28/2014	02/04/2024
06406Y-AA-0	BANK OF NY MELLON CORP BASIC			2	1FE	25,014,700	99.6840	24,921,100	25,000,000	25,014,352	0	(348)	0	0	3.300	3.294	FA	293,333	0	08/21/2017	08/23/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
070101-AH-3	Basin Electric BASIC			2	1FE	6,974,450	111.4020	7,798,126	7,000,000	6,974,718	0	268	0	0	4.750	4.773	AO	60,035	166,250	04/19/2017	04/26/2047
070101-E#-3	BASIN ELECTRIC				1	25,000,000	105.9690	26,492,330	25,000,000	25,000,000	0	0	0	0	5.100	5.100	AO	318,750	1,275,000	10/19/2011	10/01/2049
070101-E@-5	Basin Electric PRIVATE PLACEMENT				1	9,031,511	100.8240	8,782,985	8,711,200	9,008,638	0	(16,360)	0	0	4.000	3.681	AO	87,112	348,448	04/20/2016	10/01/2031
07177M-AN-3	BAXALTA INC BASIC			2	2FE	4,967,539	116.5430	5,827,150	5,000,000	4,968,488	0	501	0	0	5.250	5.294	JD	5,833	262,500	05/25/2016	06/23/2045
071813-BG-3	Baxter International Inc BASIC			2	2FE	8,994,060	105.0720	9,456,489	9,000,000	8,994,582	0	112	0	0	4.500	4.504	JD	18,000	405,000	06/04/2013	06/15/2043
07274E-AF-0	BAYER US FINANCE LLC 144A				1FE	6,198,880	101.0270	6,203,027	6,140,000	6,173,435	0	(8,298)	0	0	3.000	2.847	AO	42,468	184,200	10/28/2014	10/08/2021
07330M-AA-5	BRANCH BANKING & TRUST BASIC			2	1FE	4,038,760	104.6620	4,186,460	4,000,000	4,032,404	0	(3,078)	0	0	3.800	3.691	AO	25,756	152,000	11/10/2015	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST BASIC			2	1FE	7,339,534	103.6680	7,614,393	7,345,000	7,340,779	0	468	0	0	3.625	3.634	MS	77,658	266,256	11/17/2015	09/16/2025
075887-BK-4	Becton Dickinson BASIC			2	2FE	14,988,923	100.4200	15,063,015	15,000,000	14,992,658	0	1,283	0	0	3.300	3.310	MS	165,000	495,000	04/07/2015	03/01/2023
075887-BL-2	Becton Dickinson BASIC			2	2FE	11,975,263	101.4620	12,175,416	12,000,000	11,981,892	0	2,458	0	0	3.875	3.902	MN	59,417	465,000	04/24/2015	05/15/2024
075887-BM-0	Becton Dickinson BASIC			2	2FE	9,932,298	106.8710	10,687,090	10,000,000	9,935,859	0	1,169	0	0	4.875	4.919	MN	62,292	487,500	04/07/2015	05/15/2044
075887-BX-6	Becton Dickinson BASIC			2	2FE	3,000,000	108.2710	3,248,124	3,000,000	3,000,000	0	0	0	0	4.669	4.669	JD	9,727	70,035	05/22/2017	06/06/2047
084423-AC-6	W.R.Berkley Corp				2FE	1,196,150	119.3770	1,193,769	1,000,000	1,065,576	0	(13,832)	0	0	8.700	6.800	JJ	43,500	87,000	11/10/2003	01/01/2022
084423-AL-6	W.R.Berkley Corp				2FE	3,025,980	105.6380	3,169,131	3,000,000	3,004,110	0	(2,344)	0	0	6.150	6.060	FA	69,700	184,500	10/07/2004	08/15/2019
084423-AR-3	W.R.Berkley Corp				2FE	6,979,700	106.8460	7,479,199	7,000,000	6,993,397	0	2,210	0	0	5.375	5.413	MS	110,785	376,250	09/13/2010	09/15/2020
090572-AP-3	Bio Rad Labs CL A				2FE	14,791,770	105.8350	15,875,295	15,000,000	14,927,350	0	22,236	0	0	4.875	5.053	JD	32,500	731,250	12/08/2010	12/15/2020
092114-AA-5	Black Hills Power Inc Ser AE				1FE	10,000,000	129.1620	12,916,180	10,000,000	10,000,000	0	0	0	0	7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
092114-AB-3	Black Hills Power Inc				1FE	9,993,100	126.1900	12,619,030	10,000,000	9,994,050	0	127	0	0	6.125	6.130	MN	102,083	612,500	10/22/2009	11/01/2039
09247X-AE-1	Blackrock Inc				1FE	4,986,400	105.1590	5,257,970	5,000,000	4,996,806	0	1,529	0	0	5.000	5.035	JD	14,583	250,000	12/07/2009	12/10/2019
09247X-AH-4	Blackrock Inc				1FE	29,828,400	105.8340	31,750,170	30,000,000	29,933,333	0	17,854	0	0	4.250	4.321	MN	131,042	1,275,000	05/19/2011	05/24/2021
09256B-AK-3	BLACKSTONE HOLDINGS FINA BASIC			2	1FE	27,175,680	99.6030	27,714,479	27,825,000	27,178,429	0	2,749	0	0	4.000	4.136	AO	275,158	0	09/26/2017	10/02/2047
096630-AB-4	BOARDWALK PIPELINES LP				2FE	29,943,900	104.8190	31,445,580	30,000,000	29,988,495	0	6,251	0	0	5.750	5.774	MS	507,917	1,725,000	08/18/2009	09/15/2019
097023-AW-5	Boeing Co				1FE	3,692,475	104.5990	3,922,455	3,750,000	3,741,084	0	6,924	0	0	6.000	6.208	MS	66,250	225,000	03/11/2009	03/15/2019
097023-BA-2	Boeing Co				1FE	9,768,000	133.3120	13,331,170	10,000,000	9,797,660	0	4,281	0	0	5.875	6.042	FA	221,944	587,500	07/23/2009	02/15/2040
099599-AH-5	Borden Inc				6FE	1,943,330	68.0000	1,360,000	2,000,000	1,360,000	(64,279)	4,279	0	0	9.200	9.509	MS	54,178	184,000	04/01/1999	03/15/2021
099724-AG-1	Borg-Warner Automotive Inc				2FE	6,981,800	105.0570	7,438,007	7,080,000	7,048,218	0	10,758	0	0	4.625	4.804	MS	96,416	327,450	12/13/2010	09/15/2020
100743-AJ-2	Boston Gas Co 4.487 02/42				1FE	11,061,010	112.0750	12,328,206	11,000,000	11,054,529	0	(1,241)	0	0	4.487	4.453	FA	186,460	493,570	02/21/2012	02/15/2042
10510K-AA-5	BRAMBLES USA INC				2FE	2,999,070	105.2240	3,156,705	3,000,000	2,999,748	0	103	0	0	5.350	5.354	AO	40,125	160,500	03/25/2010	04/01/2020
108621-AA-1	BRIDGEWATER BANCSHARES BASIC			2	2FE	8,000,000	99.1370	7,930,960	8,000,000	8,000,000	0	0	0	0	5.875	5.875	JJ	220,639	0	07/05/2017	07/15/2027
10922N-AD-5	BRIGHTHOUSE FINANCIAL IN BASIC			2	2FE	30,486,944	102.0130	31,420,127	30,800,000	30,489,714	0	2,770	0	0	4.700	4.764	JD	36,190	723,800	09/25/2017	06/22/2047
11134L-AG-4	BROADCOM CORP CAYMN FIN BASIC			2	2FE	4,966,500	98.4050	4,920,230	5,000,000	4,969,089	0	2,589	0	0	3.875	3.957	JJ	89,340	94,722	02/01/2017	01/15/2027
11373M-AA-5	BROOKLINE BANCORP INC BASIC			2	2FE	5,805,000	103.5000	6,008,175	5,805,000	5,805,000	0	0	0	0	6.000	6.000	MS	102,555	348,300	09/12/2014	09/15/2029
114259-AP-9	Brooklyn Union Gas BASIC			2	1FE	10,000,000	113.9690	11,396,850	10,000,000	10,000,000	0	0	0	0	4.504	4.504	MS	138,873	450,400	03/07/2016	03/10/2046
115637-AP-5	Brown-Forman Corp BASIC			2	1FE	3,924,880	113.2000	4,527,992	4,000,000	3,928,069	0	1,276	0	0	4.500	4.616	JJ	83,000	180,000	06/24/2015	07/15/2045
116663-AC-9	BRUCE MANSFIELD UNIT 1 2			4	5FE	254,074	33.0000	279,481	846,913	254,074	0	0	228,666	0	6.850	15.095	JD	0	58,014	09/30/2008	06/01/2034
118230-AC-5	Buckeye Partners				2FE	3,985,260	109.7320	4,389,272	4,000,000	3,989,273	0	377	0	0	6.750	6.778	FA	102,000	270,000	12/17/2003	08/15/2033
118230-AH-4	Buckeye Partners				2FE	25,333,995	103.8430	26,479,940	25,500,000	25,466,467	0	19,242	0	0	5.500	5.586	FA	529,833	1,402,500	08/12/2009	08/15/2019
118230-AM-3	Buckeye Partners BASIC			2	2FE	9,858,100	107.7090	10,770,870	10,000,000	9,866,211	0	2,141	0	0	5.850	5.952	MN	74,750	585,000	11/06/2013	11/15/2043
118230-AP-6	Buckeye Partners BASIC			2	2FE	12,983,880	105.0740	13,659,659	13,000,000	12,985,649	0	227	0	0	5.600	5.608	AO	153,689	728,000	09/09/2014	10/15/2044
12189L-AE-1	BURLINGTN NORTH SANTA FE			2	1FE	2,990,640	125.8660	3,775,983	3,000,000	2,991,705	0	173	0	0	5.400	5.421	JD	13,500	162,000	05/17/2011	06/01/2041
12189P-AG-7	Burlington North Santa Fe Ser 2000-1			4	1FE	2,165,155	106.0800	1,830,611	1,725,691	1,785,757	0	(26,121)	0	0	8.251	5.031	JJ	65,656	142,387	12/09/2002	01/15/2021
12189P-AK-8	Burlington North Santa Fe			4	1FE	3,361,138	104.9280	3,526,775	3,361,138	3,361,138	0	0	0	0	6.462	6.456	JJ	100,152	217,197	09/20/2001	01/15/2021
12189P-AM-4	Burlington North Santa Fe Series 2002-2			4	1FE	1,585,248	102.1500	1,619,331	1,585,248	1,585,248	0	0	0	0	5.140	5.141	JJ	37,572	81,482	09/12/2002	01/15/2021
12189T-AD-6	Burlington Northern				1FE	3,477,500	143.5170	4,664,306	3,250,000	3,429,349	0	(4,802)	0	0	7.290	6.762	JD	19,744	236,925	05/23/2002	06/01/2036
12189T-AJ-3	Burlington Northern				1FE	9,035,685	130.7510	12,421,374	9,500,000	9,212,276	0	17,737	0	0	6.700	7.112	FA	265,208	636,500	04/04/2002	08/01/2028
12189T-AN-4	Burlington Northern				1FE	3,397,200	131.2720	3,938,172	3,000,000	3,292,095	0	(18,356)	0	0	6.750	5.570	MS	59,625	202,500	04/29/2011	03/15/2029
122014-AH-6	Burlington Resources				2FE	2,011,800	130.2030	2,604,066	2,000,000	2,007,303	0	(721)	0	0	8.200	8.132	MS	48,289	164,000	11/12/2008	03/15/2025
122014-AJ-2	Burlington Resources				2FE	2,803,640	120.1750	3,605,241	3,000,000	2,893,599	0	9,245	0	0	6.875	7.465	FA	77,917	206,250	03/18/2002	02/15/2026
124857-AE-3	CBS CORP			2	2FE	997,320	104.4860	1,044,858	1,000,000	999,047	0	279	0	0	4.300	4.333	FA	16,244	43,000	10/04/2010	02/15/2021
124857-AF-0	CBS CORP			2	2FE	6,936,110	118.1130	8,267,889	7,000,000	6,943,155	0	1,139	0	0	5.900	5.965	AO	87,189	413,000	10/15/2010	10/15/2040
124857-AJ-2	CBS CORP BASIC			2	2FE	25,095,612	104.8750	27,110,084	25,850,000	25,155,384	0	13,930	0	0	4.850	5.041	JJ	626,863	1,253,725	10/28/2013	07/01/2042
124857-AK-9	CBS CORP BASIC			2	2FE	4,931,950	105.0960	5,254,795	5,000,000	4,935,551	0	1,142	0	0	4.900	4.988	FA	92,556	245,000	08/11/2014	08/15/2044
12503M-AA-6	CBOE HOLDINGS INC BASIC			2	2FE	2,508,724	102.9970	2,574,935	2,500,000	2,508,179	0	(545)	0	0	3.650	3.606	JJ	42,837	45,625	06/12/2017	01/12/2027
12527G-AD-5	CF INDUSTRIES INC BASIC				3FE	20,910,889	94.5000	20,563,200	21,760,000	20,968,143	0	14,556	0	0	4.950	5.209	JD	89,760	1,077,120	10/28/2013	06/01/2043
125509-AZ-2	CIGNA Corp				2FE	9,928,070	134.9310	11,604,083	8,600,000	9,352,296	0	(56,738)	0	0	7.875	6.605	MN	86,538	677,250	07/11/2003	05/15/2027
125509-BQ-1	CIGNA Corp			2	2FE	11,471,564	125.2940	14,521,528	11,590,000	11,483,931	0	2,081	0	0	5.875	5.948	MS	200,491	680,913	03/31/2011	03/15/2041
125509-BT-5	CIGNA Corp			2	2FE	4,996,700	120.9600	6,047,995	5,000,000	4,996,700	0	0	0	0	5.375	5.380	FA	101,528	268,750	11/03/2011	02/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125509-BU-2	CIGNA Corp BASIC			2	2FE	1,494,073	100.4880	1,502,290	1,495,000	1,494,323	0	81	0	0	3.250	3.257	AO	10,257	48,588	03/11/2015	04/15/2025
12572Q-AF-2	CME GROUP INC BASIC			2	1FE	2,245,840	128.3850	2,824,474	2,200,000	2,242,623	0	(836)	0	0	5.300	5.161	MS	34,332	116,600	09/30/2013	09/15/2043
125896-BL-3	CMS Energy Corp BASIC			2	2FE	11,156,085	112.4110	12,927,277	11,500,000	11,180,795	0	6,109	0	0	4.700	4.891	MS	136,626	540,500	10/03/2013	03/31/2043
126117-AQ-3	CNA Financial Corp				2FE	2,700,000	108.1670	2,920,517	2,700,000	2,700,000	0	0	0	0	5.875	5.875	FA	59,925	158,625	10/14/2011	08/15/2020
12626P-AF-0	CRH America Inc.				2FE	17,604,430	122.0150	22,103,017	18,115,000	17,699,752	0	14,067	0	0	6.400	6.634	AO	244,754	1,159,360	08/31/2009	10/15/2033
12626P-AL-7	CRH America Inc.				2FE	9,994,400	108.3800	10,837,980	10,000,000	9,998,336	0	488	0	0	5.750	5.756	JJ	265,139	575,000	11/30/2010	01/15/2021
126408-GH-0	CSX Corp MTN				2FE	6,039,042	128.2190	7,839,291	6,114,000	6,050,961	0	1,765	0	0	6.000	6.093	AO	91,710	366,840	02/11/2010	10/01/2036
126408-GP-2	CSX Corp				2FE	19,985,400	137.7200	27,543,920	20,000,000	19,987,566	0	258	0	0	7.450	7.456	AO	372,500	1,490,000	03/24/2008	04/01/2038
126408-GS-6	CSX Corp				2FE	2,874,223	133.0780	3,726,173	2,800,000	2,865,851	0	(1,390)	0	0	6.220	6.026	AO	29,510	174,160	07/19/2010	04/30/2040
126408-GU-1	CSX Corp			2	2FE	9,093,350	123.5820	11,486,975	9,295,000	9,115,698	0	3,643	0	0	5.500	5.650	AO	107,925	511,225	12/03/2010	04/15/2041
126408-GX-5	CSX Corp BASIC			2	2FE	5,404,200	108.2790	6,496,734	6,000,000	5,446,321	0	10,737	0	0	4.400	5.052	MS	88,000	264,000	10/09/2013	03/01/2043
126408-GY-3	CSX Corp BASIC			2	2FE	7,542,636	104.1750	8,552,751	8,210,000	7,588,522	0	11,639	0	0	4.100	4.595	MS	99,113	336,610	10/23/2013	03/15/2044
126408-HA-4	CSX Corp BASIC			2	2FE	3,087,210	105.2820	3,158,448	3,000,000	3,087,072	0	(138)	0	0	4.500	4.340	FA	56,250	0	09/27/2017	08/01/2054
126408-HF-3	CSX Corp BASIC			2	2FE	1,988,620	99.4290	1,988,572	2,000,000	1,988,897	0	231	0	0	3.800	3.832	MN	12,667	78,744	10/13/2016	11/01/2046
126408-HG-1	CSX Corp BASIC			2	2FE	9,975,100	99.9190	9,991,860	10,000,000	9,975,448	0	265	0	0	4.250	4.262	MN	70,833	440,347	10/13/2016	11/01/2066
126410-LK-3	CSX Transportation Inc				2FE	1,594,681	116.8370	1,378,674	1,180,000	1,273,373	0	(34,187)	0	0	9.750	6.224	JD	5,113	115,050	08/30/2004	06/15/2020
12641L-BU-6	CSX Corp				2FE	680,580	126.7170	760,302	600,000	658,727	0	(3,816)	0	0	6.800	5.590	JD	3,400	40,800	04/29/2011	12/01/2028
126650-BP-4	CVS Corp			4	2FE	9,524,062	111.1690	9,728,742	8,751,332	9,303,255	0	(46,460)	0	0	6.036	4.833	MON	30,813	528,230	09/30/2013	12/10/2028
126650-BW-9	CVS Corp			2	2FE	2,039,900	103.8960	2,077,928	2,000,000	2,014,829	0	(4,358)	0	0	4.125	3.872	MN	10,542	82,500	08/08/2011	05/15/2021
126650-CN-8	CVS Corp BASIC			2	2FE	11,268,400	114.6090	11,460,940	10,000,000	11,227,099	0	(23,463)	0	0	5.125	4.349	JJ	229,201	512,500	03/03/2016	07/20/2045
12673P-AC-9	CA INC				2FE	11,954,060	104.8870	12,586,392	12,000,000	11,989,329	0	5,146	0	0	5.375	5.424	JD	53,750	645,000	11/10/2009	12/01/2019
127097-C8-0	CABOT OIL & GAS				2	17,000,000	105.0070	17,851,121	17,000,000	17,000,000	0	0	0	0	6.540	6.540	JJ	509,575	1,111,800	06/27/2008	07/16/2020
12738A-AB-7	CADENCE FINANCIAL CORP 144A				2FE	5,000,000	98.2500	4,912,500	5,000,000	5,000,000	0	0	0	0	5.375	5.375	JD	2,240	268,750	06/09/2014	06/28/2021
12738A-AC-5	CADENCE FINANCIAL CORP 144A BASIC			2	3FE	9,773,125	98.6250	9,369,375	9,500,000	9,703,714	0	(24,209)	0	0	7.250	6.835	JD	5,740	688,750	11/10/2014	06/28/2029
12738A-AD-3	CADENCE FINANCIAL CORP BASIC			2	3FE	8,000,000	103.1250	8,250,000	8,000,000	8,000,000	0	0	0	0	6.500	6.500	MS	158,889	520,000	03/06/2015	03/11/2025
12806*-AH-4	CAITHNESS LI H H				2FE	12,371,868	110.2020	13,633,987	12,371,868	12,371,868	0	0	0	0	5.710	5.710	JJ	325,744	706,434	01/15/2009	01/15/2032
133131-AR-3	CAMDEN PROPERTY TRUST			2	1FE	1,003,400	105.7190	1,057,186	1,000,000	1,001,334	0	(380)	0	0	4.625	4.582	JD	2,056	46,250	06/01/2011	06/15/2021
13342B-AC-9	CAMERON INTL CORP				2FE	5,993,940	102.3350	6,140,100	6,000,000	5,999,594	0	719	0	0	6.375	6.388	JJ	176,375	382,500	06/23/2008	07/15/2018
13342B-AD-7	CAMERON INTL CORP				2FE	26,864,550	131.6050	35,533,458	27,000,000	26,884,232	0	2,463	0	0	7.000	7.040	JJ	871,500	1,890,000	07/01/2008	07/15/2038
134429-AZ-2	Campbell Soup Co BASIC				2FE	28,819,068	95.4440	30,854,247	32,327,000	29,099,840	0	68,329	0	0	3.800	4.465	FA	508,432	1,228,426	10/08/2013	08/02/2042
138616-AA-5	CANTOR FITZGERALD LP				2FE	1,997,500	108.2450	2,164,898	2,000,000	1,999,336	0	334	0	0	7.875	7.895	AO	33,250	157,500	10/31/2011	10/15/2019
138616-AC-1	CANTOR FITZGERALD LP BASIC				2FE	14,000,000	110.8550	15,519,658	14,000,000	14,000,000	0	0	0	0	6.500	6.500	JD	35,389	910,000	06/12/2015	06/17/2022
14040H-AY-1	CAPITAL ONE FINANCIAL				2FE	13,872,378	106.8480	14,718,298	13,775,000	13,816,909	0	(11,032)	0	0	4.750	4.654	JJ	301,711	654,313	02/10/2012	07/15/2021
14040H-BG-9	CAPITAL ONE FINANCIAL BASIC			2	2FE	2,993,134	99.0220	2,975,605	3,005,000	2,996,194	0	1,087	0	0	3.200	3.247	FA	38,998	96,160	02/04/2015	02/05/2025
14040H-BK-0	CAPITAL ONE FINANCIAL BASIC			2	2FE	15,135,662	99.5800	15,171,978	15,236,000	15,138,581	0	2,919	0	0	3.750	3.838	JJ	242,824	0	09/27/2017	07/28/2026
14149Y-AW-8	CARDINAL HEALTH INC BASIC				2FE	8,794,498	102.9640	9,369,724	9,100,000	8,817,807	0	5,471	0	0	4.600	4.812	MS	123,254	418,600	04/30/2015	03/15/2043
14149Y-BB-3	CARDINAL HEALTH INC BASIC			2	2FE	3,085,888	101.4880	3,247,622	3,200,000	3,089,653	0	2,007	0	0	4.500	4.728	MN	18,400	144,000	03/04/2016	11/15/2044
141781-AD-6	Cargill Inc 144A				1FE	2,726,397	134.0620	4,222,944	3,150,000	2,784,248	0	8,707	0	0	6.875	8.110	FA	90,234	216,563	02/06/2009	02/01/2036
141781-AY-0	Cargill Inc				1FE	5,388,970	105.3740	5,656,460	5,368,000	5,331,094	0	9,927	0	0	4.307	4.529	MN	30,184	231,200	05/11/2011	05/14/2021
141781-BC-7	Cargill Inc BASIC				1FE	13,193,022	104.9200	14,588,077	13,904,000	13,237,993	0	13,698	0	0	4.100	4.414	MN	95,011	570,064	12/15/2015	11/01/2042
141784-BZ-0	Cargill Inc				1FE	693,960	121.9040	731,426	600,000	668,421	0	(4,461)	0	0	7.070	5.650	MN	6,010	42,420	04/29/2011	11/10/2028
144141-CU-0	Carolina Power & Light				1FE	8,193,141	127.8700	10,229,576	8,000,000	8,156,352	0	(5,939)	0	0	6.125	5.932	MS	144,278	490,000	02/18/2010	09/15/2033
149123-BF-7	Caterpillar Inc				1FE	9,684,800	126.4790	10,118,288	8,000,000	9,188,846	0	(84,869)	0	0	6.625	4.811	JJ	244,389	530,000	04/29/2011	07/15/2028
149123-BJ-9	Caterpillar Inc				1FE	1,988,980	137.4160	2,748,316	2,000,000	1,992,260	0	333	0	0	7.300	7.346	MN	24,333	146,000	05/08/2001	05/01/2031
149123-BR-1	Caterpillar Inc				1FE	4,961,900	161.6030	8,080,145	5,000,000	4,966,064	0	588	0	0	8.250	8.319	JD	18,333	412,500	12/02/2008	12/15/2038
149123-BS-9	Caterpillar Inc				1FE	14,968,350	126.1900	18,928,500	15,000,000	14,971,823	0	605	0	0	5.200	5.214	MN	73,667	780,000	05/25/2011	05/27/2041
149123-CB-5	Caterpillar Inc BASIC				1FE	7,525,221	107.1500	9,809,555	9,155,000	7,652,899	0	30,322	0	0	3.803	4.961	FA	131,529	348,165	10/09/2013	08/15/2042
14912L-3U-3	CATERPILLAR FIN SERV CRP MTN				1FE	4,610,850	100.9590	5,047,935	5,000,000	4,984,031	0	53,393	0	0	5.450	6.592	AO	57,528	272,500	02/05/2009	04/15/2018
14912L-4E-8	CATERPILLAR FIN SERV CRP MTN				1FE	4,929,200	105.5970	5,279,845	5,000,000	4,989,321	0	8,827	0	0	7.150	7.352	FA	135,056	357,500	02/25/2009	02/15/2019
151020-AL-8	CELGENE CORP BASIC				2FE	16,478,862	115.4550	18,847,980	16,325,000	16,472,885	0	(3,112)	0	0	5.250	5.183	FA	323,779	857,063	04/30/2015	08/15/2043
15133K-AC-7	Centel Capital Corp DEBENTURES				3FE	2,407,624	107.5200	2,150,390	2,000,000	2,133,638	0	(69,738)	0	0	9.000	5.044	AO	38,000	180,000	09/30/2013	10/15/2019
15189W-AH-3	CENTERPOINT ENERGY RESOU			2	2FE	2,775,917	127.5850	3,508,596	2,750,000	2,773,464	0	(497)	0	0	5.850	5.782	JJ	74,181	160,875	09/15/2011	01/15/2041
15189X-AM-0	Centerpoint Energy Houston BASIC			2	1FE	6,982,080	99.7090	6,979,602	7,000,000	6,984,031	0	401	0	0	3.550	3.564	FA	103,542	248,500	08/07/2012	08/01/2042
154051-E@-1	Central Maine Power				1	15,000,000	123.2530	18,487,921	15,000,000	15,000,000	0	0	0	0	5.680	5.680	JJ	418,900	852,000	04/28/2011	01/04/2042
154051-F*-2	Central Maine Power PRIVATE PLACEMENT				1	11,000,000	112.8910	12,418,018	11,000,000	11,000,000	0	0	0	0	4.450	4.450	JJ	225,714	489,500	05/24/2012	01/15/2043
156686-AM-9	Centurytel Inc Series G	LS			4FE	1,823,876	90.5000	1,968,375	2,175,000	1,946,255	0	13,721	0	0	6.875	8.435	JJ	68,951	149,531	10/08/2002	01/15/2028
156686-AM-9	Centurytel Inc Series G				4FE	8,406,602	90.5000	9,072,625	10,025,000	8,970,670	0	63,242	0	0	6.875	8.435	JJ	317,806	689,219	10/08/2002	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
15678#-AJ-4	CERNER CORP PRIVATE PLACEMENT				1	15,000,000	101.5250	15,228,802	15,000,000	15,000,000	0	0	0	0	3.580	3.580	FA	202,867	537,000	11/06/2014	02/14/2025
166754-AP-6	Chevron Phillips Chemical BASIC			2	1FE	9,973,800	102.5600	10,256,040	10,000,000	9,976,346	0	2,341	0	0	3.400	3.431	JD	28,333	348,500	11/17/2016	12/01/2026
166764-AH-3	CHEVRON CORP BASIC			2	1FE	1,200,000	102.7630	1,233,150	1,200,000	1,200,000	0	0	0	0	3.191	3.191	JD	745	38,292	06/18/2013	06/24/2023
167885-AA-0	CHICAGO PARKING METERS L				2FE	21,000,000	102.4260	21,509,439	21,000,000	21,000,000	0	0	0	0	5.489	5.489	JD	3,202	1,152,690	11/04/2010	12/30/2020
171232-AD-3	Chubb Corporation				1FE	2,850,000	102.5030	3,075,075	3,000,000	2,990,495	0	14,472	0	0	6.600	7.131	FA	74,800	198,000	10/18/2002	08/15/2018
171232-AE-1	Chubb Corporation				1FE	5,434,450	133.4970	6,674,850	5,000,000	5,300,354	0	(13,406)	0	0	6.800	6.150	MN	43,444	340,000	04/28/2003	11/15/2031
172062-AE-1	Cincinnati Financial Corp				1FE	10,000,000	127.3500	12,735,020	10,000,000	10,000,000	0	0	0	0	6.125	6.125	MN	102,083	612,500	08/20/2010	11/01/2034
172062-AF-8	Cincinnati Financial Corp				1FE	12,465,398	129.1160	15,816,698	12,250,000	12,386,951	0	(8,884)	0	0	6.920	6.768	MN	108,317	847,700	05/16/2005	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC				1FE	2,624,934	136.7190	3,554,704	2,600,000	2,621,323	0	(503)	0	0	5.900	5.832	FA	57,951	153,400	02/10/2009	02/15/2039
17275R-AN-2	CISCO SYSTEMS INC BASIC				1FE	999,250	105.3480	1,053,481	1,000,000	999,506	0	70	0	0	3.625	3.634	MS	11,781	36,250	02/25/2014	03/04/2024
17288X-AA-2	CITADEL LP BASIC			2	2FE	14,997,900	103.1620	15,474,345	15,000,000	14,997,900	0	0	0	0	5.375	5.375	JJ	91,823	0	11/15/2017	01/17/2023
172967-CC-3	Citigroup Inc				2FE	3,978,520	122.0370	4,881,472	4,000,000	3,984,253	0	581	0	0	6.000	6.039	AO	40,667	240,000	10/24/2003	10/31/2033
172967-FT-3	Citigroup Inc				2FE	4,955,550	106.3760	5,318,810	5,000,000	4,979,597	0	4,501	0	0	4.500	4.612	JJ	104,375	225,000	04/05/2012	01/14/2022
172967-GT-2	Citigroup Inc BASIC				2FE	3,772,360	101.7890	4,071,552	4,000,000	3,865,293	0	21,920	0	0	3.500	4.207	MN	17,889	140,000	06/07/2013	05/15/2023
172967-HA-2	Citigroup Inc BASIC				2FE	7,000,000	138.3960	9,687,734	7,000,000	7,000,000	0	0	0	0	6.675	6.675	MS	140,175	467,250	09/10/2013	09/13/2043
172967-HD-6	Citigroup Inc Citigroup Inc				2FE	748,275	104.4330	783,250	750,000	748,917	0	163	0	0	3.875	3.903	AO	5,328	29,063	10/21/2013	10/25/2023
172967-KR-1	Citigroup Inc BASIC				2FE	9,137,506	110.2350	10,174,691	9,230,000	9,139,881	0	1,513	0	0	4.750	4.813	MN	52,367	438,425	02/13/2017	05/18/2046
178180-GD-1	CITY NATL BK - BEV HILLS BASIC				1FE	4,499,775	109.2130	4,914,603	4,500,000	4,500,012	0	(2)	0	0	5.375	5.375	JJ	111,531	241,875	06/13/2012	07/15/2022
178566-AC-9	CITY NATIONAL CORP				1FE	14,960,700	107.1300	16,069,500	15,000,000	14,987,304	0	4,260	0	0	5.250	5.284	MS	231,875	787,500	09/08/2010	09/15/2020
185508-AE-8	Cleco Power LLC				2FE	14,545,270	128.8390	19,325,835	15,000,000	14,616,310	0	10,776	0	0	6.500	6.748	JD	81,250	975,000	11/09/2009	12/01/2035
185508-AG-3	Cleco Power LLC				2FE	7,911,840	125.6410	10,051,288	8,000,000	7,921,447	0	1,551	0	0	6.000	6.080	JD	40,000	480,000	11/09/2010	12/01/2040
18551P-AD-1	CLECO CORPORATION BASIC			2	2FE	10,240,362	110.3300	11,032,950	10,000,000	10,237,687	0	(2,675)	0	0	4.973	4.817	MN	82,883	505,356	04/21/2017	05/01/2046
186108-CJ-3	Cleveland Electric Co				2FE	20,887,860	113.8400	23,906,442	21,000,000	20,939,029	0	7,434	0	0	5.500	5.553	FA	436,333	1,155,000	08/13/2009	08/15/2024
189754-AA-2	COACH INC BASIC			2	2FE	5,966,700	102.7000	6,162,012	6,000,000	5,974,846	0	2,898	0	0	4.250	4.318	AO	63,750	255,000	02/23/2015	04/01/2025
194162-BX-7	Colgate-Palmolive Co				1FE	2,058,480	129.7810	2,595,622	2,000,000	2,029,298	0	(2,892)	0	0	7.600	7.340	JD	12,667	152,000	01/01/2001	05/19/2025
194162-EA-4	Colgate-Palmolive Co BASIC				1FE	7,882,960	97.4990	7,799,904	8,000,000	7,940,126	0	11,047	0	0	1.950	2.106	FA	65,000	156,000	07/27/2012	02/01/2023
195674-J#-4	COLONIAL GAS CO PRIVATE PLACEMENT				2FE	11,000,000	97.3370	10,707,038	11,000,000	11,000,000	0	0	0	0	3.130	3.130	AO	81,293	0	08/29/2017	10/05/2027
195869-AJ-1	Colonial Pipeline Co 144A				1FE	4,996,350	124.6990	6,234,960	5,000,000	4,997,442	0	101	0	0	6.580	6.585	FA	112,408	329,000	08/20/2002	08/28/2032
195869-AN-2	Colonial Pipeline Co BASIC			2	1FE	9,922,300	107.6600	10,765,960	10,000,000	9,929,105	0	1,541	0	0	4.200	4.246	AO	88,667	420,000	04/03/2013	04/15/2043
198280-AH-2	COLUMBIA PIPELINE GROUP BASIC			2	2FE	4,988,848	124.8180	6,240,920	5,000,000	4,989,287	0	156	0	0	5.800	5.816	JD	24,167	290,000	05/04/2016	06/01/2045
20030N-AF-8	Comcast Corp				1FE	17,969,862	124.6870	24,091,926	19,322,000	18,255,512	0	33,191	0	0	5.650	6.170	JD	48,520	1,091,693	04/08/2011	06/15/2035
20030N-AK-7	Comcast Corp				1FE	1,061,290	135.1940	1,351,944	1,000,000	1,051,548	0	(1,573)	0	0	6.500	6.025	MN	8,306	65,000	06/25/2010	11/15/2035
20030N-AM-3	Comcast Corp				1FE	22,154,058	134.9300	29,009,972	21,500,000	22,108,395	0	(20,754)	0	0	6.450	6.176	MS	408,321	1,386,750	12/08/2014	03/15/2037
20030N-AX-9	Comcast Corp				1FE	7,774,680	135.0380	11,579,534	8,575,000	7,869,841	0	13,866	0	0	6.400	7.160	MN	70,124	548,800	06/25/2010	05/15/2038
20030N-AY-7	Comcast Corp BASIC				1FE	4,021,682	138.1190	4,143,564	3,000,000	3,945,388	0	(26,351)	0	0	6.550	4.291	JJ	98,250	196,500	12/08/2014	07/01/2039
20030N-BB-6	Comcast Corp				1FE	4,976,200	136.2460	6,812,285	5,000,000	4,978,889	0	422	0	0	6.400	6.436	MS	106,667	320,000	02/24/2010	03/01/2040
20030N-BH-3	Comcast Corp BASIC				1FE	991,610	108.9970	1,089,965	1,000,000	993,080	0	321	0	0	4.250	4.313	JJ	19,597	42,500	01/09/2013	01/15/2033
20030N-BZ-3	Comcast Corp BASIC			2	1FE	2,994,240	104.3510	3,130,524	3,000,000	2,994,300	0	60	0	0	4.000	4.011	FA	48,000	0	08/01/2017	08/15/2047
200339-AJ-8	Comerica Bank				2FE	11,623,472	127.7920	12,995,189	10,169,000	10,923,852	0	(62,043)	0	0	7.875	6.734	MS	235,794	800,809	07/20/1998	09/15/2026
200339-DX-4	Comerica Bank BASIC				1FE	14,412,565	103.5570	15,015,809	14,500,000	14,430,675	0	7,673	0	0	4.000	4.074	JJ	248,111	580,000	07/22/2015	07/27/2025
200340-AQ-0	Comerica Inc BASIC				1FE	17,509,260	101.4500	18,037,810	17,780,000	17,552,836	0	21,847	0	0	3.800	3.977	JJ	298,408	675,640	02/22/2016	07/22/2026
202795-HK-9	COMMONWEALTH EDISON				1FE	14,957,056	131.0810	17,335,502	13,225,000	14,792,419	0	(58,500)	0	0	5.900	4.868	MS	229,748	780,275	12/08/2014	03/15/2036
202795-HU-7	COMMONWEALTH EDISON				1FE	2,827,050	100.7420	3,022,269	3,000,000	2,994,820	0	24,464	0	0	5.800	6.668	MS	51,233	174,000	04/15/2009	03/15/2018
205887-AC-6	Conagra Inc				2FE	3,962,160	119.8150	3,594,453	3,000,000	3,281,163	0	(77,751)	0	0	9.750	6.430	MS	97,500	292,500	10/20/2005	03/01/2021
205887-BL-5	Conagra Inc BASIC				2FE	93,429	105.6640	99,324	94,000	93,761	0	83	0	0	4.950	5.055	FA	1,758	4,653	10/04/2013	08/15/2020
205887-BN-1	Conagra Inc BASIC				2FE	19,999,611	117.7710	23,554,180	20,000,000	20,001,398	0	(84)	0	0	6.625	6.624	FA	500,556	1,325,000	10/04/2013	08/15/2039
205887-BR-2	Conagra Inc BASIC			2	2FE	5,466,519	101.0330	5,536,630	5,480,000	5,472,632	0	1,318	0	0	3.200	3.229	JJ	75,989	175,360	01/15/2013	01/25/2023
205887-BS-0	Conagra Inc BASIC			2	2FE	18,821,550	99.3570	19,871,360	20,000,000	18,905,338	0	21,102	0	0	4.650	5.035	JJ	403,000	930,000	10/10/2013	01/25/2043
207597-DS-1	Connecticut Lt & Pw				1FE	5,956,740	123.5920	7,415,496	6,000,000	5,967,524	0	1,129	0	0	5.750	5.801	MS	101,583	345,000	09/13/2004	09/15/2034
208251-AE-8	Conoco Inc				2FE	2,798,730	131.3410	3,611,875	2,750,000	2,781,057	0	(1,782)	0	0	6.950	6.805	AO	40,349	191,125	05/07/2002	04/15/2029
20825C-AF-1	ConocoPhillips				2FE	869,680	123.8320	990,654	800,000	855,558	0	(2,442)	0	0	5.900	5.220	AO	9,964	47,200	04/29/2011	10/15/2032
20825C-AQ-7	ConocoPhillips				2FE	31,623,700	139.9430	44,781,792	32,000,000	31,672,598	0	7,008	0	0	6.500	6.590	FA	866,667	2,080,000	02/09/2009	02/01/2039
209111-ED-1	Consolidated Edison				1FE	4,827,000	114.6330	5,731,665	5,000,000	4,860,155	0	5,692	0	0	5.100	5.369	JD	11,333	255,000	04/29/2011	06/15/2033
209111-EF-6	Consolidated Edison				1FE	19,837,860	122.4170	24,483,300	20,000,000	19,879,534	0	4,356	0	0	5.700	5.757	FA	475,000	1,140,000	07/01/2004	02/01/2034
209111-EH-2	Consolidated Edison				1FE	1,993,180	120.6760	2,413,522	2,000,000	1,994,866	0	180	0	0	5.300	5.323	MS	35,333	106,000	03/07/2005	03/01/2035
209111-ES-8	Consolidated Edison Ser 2007-A				1FE	13,654,318	136.1400	18,923,432	13,900,000	13,692,686	0	5,115	0	0	6.300	6.435	FA	330,820	875,700	03/04/2009	08/15/2037
209111-EU-3	Consolidated Edison				1FE	9,970,700	143.5910	14,359,090	10,000,000	9,974,824	0	569	0	0	6.750	6.773	AO	168,750	675,000	04/01/2008	04/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
209111-FG-3	Consolidated Edison BASIC			2	1FE	6,993,000	115.0090	8,050,616	7,000,000	6,993,386	0	117	0	0	4.500	4.506	JD	26,250	315,000	11/12/2015	12/01/2045
209111-FK-4	Consolidated Edison BASIC			2	1FE	11,900,192	109.1180	13,094,100	12,000,000	11,901,516	0	1,197	0	0	4.300	4.344	JD	43,000	537,500	11/15/2016	12/01/2056
210371-AF-7	Constellation Energy Group				2FE	14,864,390	131.5660	17,103,606	13,000,000	14,306,861	0	(55,841)	0	0	7.600	6.497	AO	247,000	988,000	04/22/2003	04/01/2032
210518-A#-3	CONSUMERS ENERGY				1	14,000,000	108.7200	15,220,853	14,000,000	14,000,000	0	0	0	0	5.300	5.300	MS	247,333	742,000	03/24/2010	09/01/2022
210518-CP-9	Consumers Energy Co				1FE	7,056,488	127.9490	9,237,939	7,220,000	7,093,033	0	3,921	0	0	5.800	5.962	MS	123,302	418,760	02/05/2010	09/15/2035
210518-D8-2	CONSUMERS ENERGY PRIVATE PLACEMENT				1	15,000,000	106.3710	15,955,677	15,000,000	15,000,000	0	0	0	0	4.310	4.310	JD	28,733	646,500	06/12/2012	12/15/2042
212015-AN-1	CONTINENTAL RESOURCES BASIC			2	3FE	1,008,827	98.8750	988,750	1,000,000	1,006,132	0	(865)	0	0	3.800	3.689	JD	3,167	38,000	09/05/2014	06/01/2024
212015-AQ-4	CONTINENTAL RESOURCES BASIC			2	3FE	747,895	95.5000	716,250	750,000	748,074	0	35	0	0	4.900	4.917	JD	3,063	36,750	09/04/2014	06/01/2044
216831-AB-3	Cooper Tire & Rubber				3FE	7,365,385	114.0000	8,796,240	7,716,000	7,477,073	0	15,009	0	0	7.625	8.085	MS	173,235	588,345	10/28/2002	03/15/2027
219350-AV-7	Corning Inc				2FE	4,966,000	122.9240	6,146,175	5,000,000	4,969,972	0	631	0	0	5.750	5.798	FA	108,611	287,500	08/03/2010	08/15/2040
219350-AW-5	Corning Inc				2FE	12,927,460	111.7000	14,521,052	13,000,000	12,934,987	0	1,380	0	0	4.750	4.785	MS	181,819	617,500	03/26/2012	03/15/2042
219350-BF-1	Corning Inc BASIC			2	2FE	1,982,780	99.2700	1,985,406	2,000,000	1,982,802	0	22	0	0	4.375	4.421	MN	11,667	0	11/09/2017	11/15/2057
22100*-AA-1	CORVIAS CAMPUS LIVING USG LLC				2FE	14,300,000	100.3980	14,356,967	14,300,000	14,300,000	0	0	0	0	5.300	5.300	JJ	378,950	757,900	05/06/2015	07/01/2050
224044-BT-3	Cox Communications Inc. 144A				2FE	3,990,040	122.8010	4,912,024	4,000,000	3,991,353	0	188	0	0	6.950	6.970	JD	23,167	278,000	05/29/2008	06/01/2038
224044-BW-6	Cox Communications Inc. BASIC				2FE	5,990,760	100.1970	6,011,814	6,000,000	5,995,106	0	896	0	0	3.250	3.268	JD	8,667	195,000	11/26/2012	12/15/2022
224044-BY-2	Cox Communications Inc. BASIC				2FE	6,998,670	96.5980	6,761,874	7,000,000	6,998,952	0	22	0	0	4.700	4.701	JD	14,622	329,000	11/26/2012	12/15/2042
224044-CC-9	Cox Communications Inc. BASIC			2	2FE	49,937,500	93.8340	46,916,800	50,000,000	49,947,490	0	1,082	0	0	4.500	4.507	JD	6,250	2,250,000	04/24/2013	06/30/2043
224044-CK-1	Cox Communications Inc. BASIC			2	2FE	4,969,300	100.9280	5,046,415	5,000,000	4,969,535	0	235	0	0	4.600	4.638	FA	92,000	0	07/24/2017	08/15/2047
224399-AP-0	Crane Co				2FE	9,464,690	123.7930	11,760,364	9,500,000	9,470,805	0	764	0	0	6.550	6.579	MN	79,510	622,250	11/15/2006	11/15/2036
22822V-AC-5	Crown Castle Intl Corp BASIC			2	2FE	3,034,618	99.9320	2,997,957	3,000,000	3,029,736	0	(3,065)	0	0	3.700	3.560	JD	4,933	111,000	04/29/2016	06/15/2026
22822V-AF-8	Crown Castle Intl Corp BASIC			2	2FE	3,890,547	105.2700	4,105,526	3,900,000	3,890,728	0	181	0	0	4.750	4.765	MN	23,671	99,829	04/26/2017	05/15/2047
22822V-AH-4	Crown Castle Intl Corp BASIC			2	2FE	20,715,864	99.7550	20,660,279	20,711,000	20,716,470	0	606	0	0	3.650	3.646	MS	314,980	0	09/28/2017	09/01/2027
23204H-BM-9	CUSTOMERS BANK BASIC			2	2FE	10,000,000	105.2500	10,525,000	10,000,000	10,000,000	0	0	0	0	6.125	6.125	JD	8,507	612,500	06/17/2016	06/26/2029
23311R-AA-4	DCP MIDSTREAM LLC 144A				3FE	18,666,988	109.0000	20,546,500	18,850,000	18,697,365	0	3,275	0	0	6.750	6.824	MS	374,644	1,272,375	05/26/2010	09/15/2037
23311R-AD-8	DCP MIDSTREAM LLC				3FE	9,989,200	104.2500	10,425,000	10,000,000	9,997,130	0	1,196	0	0	5.350	5.364	MS	157,528	535,000	03/08/2010	03/15/2020
233851-AF-1	DAIMLER FINANCE NA LLC				1FE	17,826,300	104.0760	18,733,716	18,000,000	17,927,560	0	17,804	0	0	3.875	3.993	MS	205,375	697,500	09/07/2011	09/15/2021
233851-CS-1	DAIMLER FINANCE NA LLC BASIC				1FE	12,144,960	100.4280	12,051,396	12,000,000	12,136,808	0	(8,152)	0	0	2.850	2.549	JJ	166,250	0	09/27/2017	01/06/2022
233851-CU-6	DAIMLER FINANCE NA LLC BASIC	LS			1FE	389,428	102.3410	400,153	391,000	389,560	0	132	0	0	3.450	3.491	JJ	6,557	6,745	01/03/2017	01/06/2027
233851-CU-6	DAIMLER FINANCE NA LLC BASIC				1FE	9,576,132	102.3410	9,833,927	9,609,000	9,578,908	0	2,776	0	0	3.450	3.491	JJ	161,151	165,755	02/01/2017	01/06/2027
233898-AA-9	DAIRYLAND POWER PRIVATE PLACEMENT				1	4,208,334	98.7430	4,155,453	4,208,334	4,208,334	0	0	0	0	3.420	3.420	MJSD	400	143,925	01/17/2013	03/30/2043
244199-AW-5	Deere Co				1FE	2,334,400	126.2750	2,525,492	2,000,000	2,239,344	0	(16,376)	0	0	6.550	5.091	AO	32,750	131,000	04/29/2011	10/01/2028
24422E-QV-4	John Deere Capital Corp MTN				1FE	8,494,830	102.6340	9,237,042	9,000,000	8,952,030	0	65,924	0	0	5.750	6.554	MS	162,438	517,500	03/12/2009	09/10/2018
24702R-AF-8	DELL INC				3FE	6,000,000	101.7500	6,105,000	6,000,000	6,000,000	0	0	0	0	6.500	6.500	AO	82,333	390,000	12/05/2008	04/15/2038
24702R-AJ-0	DELL INC				3FE	1,611,565	104.1250	1,561,875	1,500,000	1,522,888	0	(14,940)	0	0	5.875	4.774	JD	3,917	88,125	04/29/2011	06/15/2019
247109-BR-1	Delmarva Power & Light BASIC			2	1FE	14,917,350	102.9300	15,439,530	15,000,000	14,925,873	0	1,758	0	0	4.000	4.032	JD	50,000	600,000	06/19/2012	06/01/2042
247158-AL-8	DELOITTE LLP PRIVATE PLACEMENT				1	10,000,000	106.0840	10,608,449	10,000,000	10,000,000	0	0	0	0	4.550	4.550	MN	55,611	455,000	09/30/2011	11/17/2026
248798-AA-4	Coserv Electric PRIVATE PLACEMENT			4	1FE	17,364,000	99.1540	17,217,175	17,364,000	17,364,000	0	0	0	0	3.750	3.750	AO	162,788	651,150	08/17/2012	10/01/2040
250847-EA-4	Detroit Edison				1FE	11,259,572	126.9630	15,026,047	11,835,000	11,348,024	0	12,451	0	0	5.700	6.059	AO	168,649	674,595	01/14/2010	10/01/2037
250847-EH-9	Detroit Edison BASIC			2	1FE	9,886,600	113.9920	11,399,150	10,000,000	9,899,361	0	2,324	0	0	4.500	4.570	MS	150,000	450,000	09/06/2011	09/01/2041
250847-G#-1	Detroit Edison				1	20,000,000	104.4760	20,895,190	20,000,000	20,000,000	0	0	0	0	4.890	4.890	MS	287,967	978,000	03/16/2010	09/15/2020
25179M-AN-3	Devon Energy Corp BASIC			2	2FE	14,331,150	105.8900	15,883,455	15,000,000	14,380,625	0	12,711	0	0	4.750	5.046	MN	91,042	712,500	10/25/2013	05/15/2042
25245B-AA-5	DIAGEO INVESTMENT CORP BASIC				1FE	10,284,915	109.9010	11,836,305	10,770,000	10,323,350	0	9,611	0	0	4.250	4.530	MN	63,573	457,725	10/16/2013	05/11/2042
25271C-AN-2	Diamond Offshore Drilling Inc BASIC			2	4FE	4,992,200	73.0000	3,650,000	5,000,000	4,992,704	0	139	0	0	4.875	4.885	MN	40,625	243,750	10/31/2013	11/01/2043
25272K-AG-8	DIAMOND 1 FIN DIAMOND 2 BASIC			2	2FE	1,070,186	108.0640	1,080,639	1,000,000	1,057,387	0	(9,485)	0	0	5.450	4.229	JD	2,422	54,500	08/17/2016	06/15/2023
25272K-AK-9	DIAMOND 1 FIN DIAMOND 2 BASIC			2	2FE	11,994,240	110.2620	13,231,416	12,000,000	11,995,322	0	414	0	0	6.020	6.026	JD	32,107	722,400	05/17/2016	06/15/2026
25272K-AN-3	DIAMOND 1 FIN DIAMOND 2 BASIC			2	2FE	3,153,703	126.2790	3,788,373	3,000,000	3,148,878	0	(4,112)	0	0	8.100	7.578	JJ	112,050	272,700	08/17/2016	07/15/2036
25272K-AR-4	DIAMOND 1 FIN DIAMOND 2 BASIC			2	2FE	9,992,000	128.8540	12,885,430	10,000,000	9,994,566	0	240	0	0	8.350	8.355	JJ	385,028	937,056	05/17/2016	07/15/2046
254010-AB-7	DIGNITY HEALTH BASIC				1FE	2,959,530	100.0960	3,002,889	3,000,000	2,963,294	0	781	0	0	4.500	4.583	MN	22,500	135,000	10/11/2012	11/01/2042
25432G-AC-3	DIME COMMUNITY BANCSHRS BASIC			2	2FE	10,000,000	101.5870	10,158,700	10,000,000	10,000,000	0	0	0	0	4.500	4.500	JD	20,000	227,500	06/08/2017	06/15/2027
25466A-AB-7	Discover Bank				2FE	4,988,500	108.9980	5,449,905	5,000,000	4,996,781	0	1,255	0	0	7.000	7.031	AO	73,889	350,000	06/03/2010	04/15/2020
254709-AL-2	DISCOVER FINANCIAL SVS BASIC			2	2FE	15,757,485	100.6600	15,853,982	15,750,000	15,755,591	0	(700)	0	0	3.750	3.744	MS	191,953	590,625	03/03/2015	03/04/2025
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	12,783,458	104.8960	13,486,479	12,857,000	12,842,071	0	8,554	0	0	5.625	5.701	FA	273,211	723,206	08/13/2009	08/15/2019
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	20,994,540	117.6390	24,704,211	21,000,000	20,995,040	0	98	0	0	6.350	6.352	JD	111,125	1,333,500	05/27/2010	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS BASIC				2FE	4,994,400	99.3080	4,965,395	5,000,000	4,994,940	0	100	0	0	4.875	4.882	AO	60,938	243,750	03/12/2013	04/01/2043
25470D-AS-8	DISCOVERY COMMUNICATIONS BASIC			2	2FE	6,993,000	103.6090	7,252,651	7,000,000	6,993,051	0	51	0	0	5.000	5.008	MS	97,222	0	09/07/2017	09/20/2037
25470D-AT-6	DISCOVERY COMMUNICATIONS BASIC			2	2FE	24,958,500	104.3720	26,092,975	25,000,000	24,958,638	0	138	0	0	5.200	5.211	MS	361,111	0	09/08/2017	09/20/2047
257375-AF-2	DOMINION GAS HLDGS LLC BASIC			2	1FE	9,976,633	112.0410	11,204,070	10,000,000	9,978,664	0	410	0	0	4.800	4.815	MN	80,000	480,000	08/06/2014	11/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
257375-AJ-4	DOMINION GAS HLDGS LLC BASIC			2	1FE	10,037,900	110.0180	11,001,820	10,000,000	10,036,399	0	(749)	0	0	4.600	4.576	JD	20,444	460,000	05/12/2015	12/15/2044
257469-AJ-5	Dominion Resources Inc				2FE	8,873,319	117.0070	10,530,666	9,000,000	8,906,738	0	3,707	0	0	5.250	5.348	FA	196,875	472,500	09/30/2008	08/01/2033
25746U-BD-0	Dominion Resources Inc				2FE	992,320	138.1060	1,381,059	1,000,000	993,342	0	142	0	0	7.000	7.062	JD	3,111	70,000	06/12/2008	06/15/2038
25746U-BH-1	Dominion Resources Inc				2FE	6,608,500	104.3930	6,785,552	6,500,000	6,524,359	0	(14,256)	0	0	5.200	4.955	FA	127,689	338,000	04/29/2011	08/15/2019
25746U-BM-0	Dominion Resources Inc			2	2FE	2,518,435	115.5610	2,889,018	2,500,000	2,516,261	0	(458)	0	0	4.900	4.852	FA	51,042	122,500	08/05/2011	08/01/2041
260003-AM-0	DOVER CORP BASIC			2	1FE	7,938,000	101.3620	8,108,984	8,000,000	7,949,780	0	5,518	0	0	3.150	3.241	MN	32,200	252,000	10/29/2015	11/15/2025
260543-BE-2	Dow Chemical Co.				2FE	5,396,700	117.5540	5,877,675	5,000,000	5,142,916	0	(22,472)	0	0	7.375	6.711	MS	122,917	368,750	07/21/1998	03/01/2023
260543-CC-5	Dow Chemical Co.			2	2FE	4,187,992	104.4370	4,427,093	4,239,000	4,221,431	0	5,596	0	0	4.250	4.405	MN	23,020	180,158	04/12/2011	11/15/2020
260543-CG-6	Dow Chemical Co. BASIC			2	2FE	42,803,710	105.2160	47,478,810	45,125,000	42,984,118	0	43,338	0	0	4.375	4.697	MN	252,261	1,974,219	10/23/2013	11/15/2042
263534-BG-3	E I Du Pont & Co				1FE	4,604,400	126.2080	5,048,316	4,000,000	4,422,288	0	(31,451)	0	0	6.500	5.141	JJ	119,889	260,000	04/29/2011	01/15/2028
263534-BW-8	E I Du Pont & Co				1FE	8,633,600	104.0930	9,368,406	9,000,000	8,943,153	0	44,088	0	0	5.750	6.303	MS	152,375	517,500	03/04/2009	03/15/2019
263534-BZ-1	E I Du Pont & Co				1FE	3,485,475	104.8450	3,669,561	3,500,000	3,496,631	0	1,540	0	0	4.625	4.675	JJ	74,642	161,875	11/04/2009	01/15/2020
263534-CJ-6	E I Du Pont & Co BASIC				1FE	13,527,287	102.9650	15,434,424	14,990,000	13,635,738	0	27,489	0	0	4.150	4.771	FA	235,010	622,085	10/09/2013	02/15/2043
26439R-AK-2	Duke Capital Corp				2FE	11,923,991	122.2390	14,301,928	11,700,000	11,846,681	0	(7,200)	0	0	6.750	6.603	FA	298,350	789,750	09/27/2002	02/15/2032
26439X-AH-6	Duke Energy Field Svcs 144A				3FE	10,601,912	107.2500	12,049,538	11,235,000	10,699,788	0	13,179	0	0	6.450	6.902	MN	116,750	724,658	07/12/2010	11/03/2036
26441C-AB-1	Duke Energy Corp				2FE	1,496,145	101.9420	1,529,133	1,500,000	1,499,768	0	488	0	0	6.250	6.285	JD	4,167	93,750	06/11/2008	06/15/2018
26442C-AA-2	DUKE ENERGY CAROLINAS				1FE	9,219,000	132.3290	13,232,850	10,000,000	9,338,166	0	16,238	0	0	6.100	6.715	JD	50,833	610,000	06/12/2008	06/01/2037
26444G-AE-3	DUKE ENERGY FLORIDA LLC BASIC			4	1FE	2,389,795	94.7940	2,369,838	2,500,000	2,393,040	0	3,240	0	0	3.112	3.440	MS	25,933	60,425	04/05/2017	09/01/2036
26483E-AG-5	DUN & BRADSTREET CORP BASIC			2	3FE	6,931,890	101.4180	7,099,281	7,000,000	6,997,268	0	41,187	0	0	4.625	4.634	JD	26,979	323,750	11/28/2012	12/01/2022
266233-AB-1	DUQUESNE LIGHT HOLDINGS				2FE	12,451,375	123.2950	15,411,838	12,500,000	12,461,720	0	1,164	0	0	6.250	6.279	FA	295,139	781,250	08/11/2005	08/15/2035
26875P-AG-6	EOG Resources INC				2FE	1,996,340	104.2680	2,085,354	2,000,000	1,998,685	0	392	0	0	4.100	4.123	FA	34,167	82,000	06/28/2011	02/01/2021
26875P-AK-7	EOG Resources INC BASIC			2	2FE	752,873	98.8530	741,395	750,000	752,340	0	(432)	0	0	2.625	2.558	MS	5,797	19,688	09/29/2016	03/15/2023
26882P-AR-3	ERAC USA FINANCE COMPANY BASIC				2FE	1,792,770	126.2210	1,893,315	1,500,000	1,752,785	0	(9,596)	0	0	6.700	5.165	JD	8,375	100,500	06/06/2013	06/01/2034
26884A-AZ-6	ERP Operating LP			2	1FE	6,340,652	107.1150	6,396,890	5,972,000	6,130,964	0	(44,216)	0	0	4.625	3.849	JD	12,276	276,205	02/09/2012	12/15/2021
26884A-BE-2	ERP Operating LP BASIC			2	1FE	1,992,440	109.6560	2,193,112	2,000,000	1,992,822	0	130	0	0	4.500	4.523	JD	7,500	90,000	05/11/2015	06/01/2045
26884L-AF-6	EQT CORP BASIC			2	2FE	11,990,160	99.4130	11,929,584	12,000,000	11,990,340	0	180	0	0	3.900	3.910	AO	113,100	0	09/27/2017	10/01/2027
26884T-AD-4	ERAC USA FINANCE COMPANY				2FE	2,541,078	105.4700	2,689,480	2,550,000	2,546,302	0	919	0	0	4.500	4.544	FA	43,031	114,750	05/09/2011	08/16/2021
26884T-AE-2	ERAC USA FINANCE COMPANY BASIC				2FE	1,075,970	118.0800	1,180,796	1,000,000	1,069,328	0	(1,424)	0	0	5.625	5.122	MS	16,563	56,250	10/10/2012	03/15/2042
26884T-AR-3	ERAC USA FINANCE COMPANY BASIC			2	2FE	12,957,620	99.1490	12,889,370	13,000,000	12,963,193	0	3,491	0	0	3.300	3.337	JD	35,750	429,000	05/23/2016	12/01/2026
26885B-AA-8	EQT MIDSTREAM PARTNERS L BASIC			2	2FE	4,971,100	100.3830	5,019,145	5,000,000	4,979,698	0	2,640	0	0	4.000	4.071	FA	83,333	200,000	07/29/2014	08/01/2024
26884B-AA-4	EAGLE BANCORP INC BASIC				2FE	9,011,250	100.2500	9,022,500	9,000,000	9,008,143	0	(989)	0	0	5.750	5.733	MS	172,500	517,500	08/07/2014	09/01/2024
269246-BP-8	E TRADE FINANCIAL CORP BASIC			2	2FE	9,989,800	99.1560	9,915,580	10,000,000	9,990,473	0	673	0	0	2.950	2.972	FA	104,069	0	08/15/2017	08/24/2022
269246-BQ-6	E TRADE FINANCIAL CORP BASIC			2	2FE	6,989,640	99.6740	6,977,208	7,000,000	6,989,944	0	304	0	0	3.800	3.818	FA	93,839	0	08/15/2017	08/24/2027
277432-AH-3	Eastman Chemical				2FE	4,994,900	105.5600	5,277,980	5,000,000	4,998,860	0	564	0	0	5.500	5.513	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AL-4	Eastman Chemical			2	2FE	13,608,393	109.9530	15,755,165	14,329,000	13,660,728	0	13,254	0	0	4.800	5.136	MS	229,264	687,792	10/16/2013	09/01/2042
277432-AP-5	Eastman Chemical BASIC			2	2FE	15,891,536	109.0830	16,320,954	14,962,000	15,886,913	0	(4,622)	0	0	4.650	4.257	AO	146,877	347,867	09/27/2017	10/15/2044
278058-AQ-5	Eaton Corp				2FE	15,544,460	116.8620	17,237,116	14,750,000	15,136,453	0	(40,544)	0	0	6.500	6.054	JD	79,896	958,750	09/03/2003	06/01/2025
278058-E#-5	Eaton Corp PRIVATE PLACEMENT				2	8,000,000	101.7680	8,141,463	8,000,000	8,000,000	0	0	0	0	3.470	3.470	JD	12,338	277,600	06/19/2012	06/28/2021
278058-F*-8	Eaton Corp PRIVATE PLACEMENT				2	8,000,000	102.4600	8,196,797	8,000,000	8,000,000	0	0	0	0	3.680	3.680	JD	13,084	294,400	06/19/2012	06/28/2023
278062-AD-6	Eaton Corp BASIC				2FE	8,972,691	103.2560	9,293,058	9,000,000	8,977,113	0	1,109	0	0	4.000	4.023	MN	59,000	360,000	11/14/2013	11/02/2032
278062-AE-4	Eaton Corp BASIC				2FE	26,350,825	104.1290	28,114,749	27,000,000	26,399,164	0	12,476	0	0	4.150	4.293	MN	183,637	1,120,500	11/14/2013	11/02/2042
278062-AF-1	Eaton Corp BASIC			2	2FE	25,000,000	99.6040	24,900,925	25,000,000	25,000,000	0	0	0	0	3.915	3.915	MS	288,188	0	09/06/2017	09/15/2047
278265-AD-5	Eaton Vance Corp BASIC			2	1FE	9,952,000	103.1380	10,313,790	10,000,000	9,971,545	0	4,629	0	0	3.625	3.683	JD	16,111	362,500	06/14/2013	06/15/2023
278642-AF-0	EBAY INC BASIC				2FE	14,852,550	92.3410	13,851,120	15,000,000	14,867,846	0	3,098	0	0	4.000	4.057	JJ	276,667	600,000	07/19/2012	07/15/2042
278865-AL-4	ECOLAB INC				2FE	2,690,207	106.4410	2,778,107	2,610,000	2,645,382	0	(8,151)	0	0	4.350	3.974	JD	7,254	113,535	12/06/2011	12/08/2021
278865-AZ-3	ECOLAB INC BASIC			2	2FE	198,954	102.2210	204,442	200,000	198,956	0	2	0	0	3.950	3.980	JD	746	0	11/16/2017	12/01/2047
281020-AJ-6	EDISON INTERNATIONAL BASIC			2	1FE	1,633,580	100.1560	1,627,529	1,625,000	1,632,605	0	(975)	0	0	2.950	2.850	MS	14,115	23,969	04/07/2017	03/15/2023
28501*-AB-1	ELECTRC TRANS TX				2	6,000,000	105.8850	6,353,102	6,000,000	6,000,000	0	0	0	0	5.590	5.590	AO	70,807	335,400	01/22/2010	04/15/2020
28501*-AC-9	ELECTRC TRANS TX				2	7,000,000	109.5410	7,667,838	7,000,000	7,000,000	0	0	0	0	5.590	5.590	FA	146,738	391,300	01/22/2010	02/16/2022
28501*-AV-7	ELECTRC TRANS TX				2	5,000,000	116.5500	5,827,517	5,000,000	5,000,000	0	0	0	0	4.890	4.890	MN	31,242	244,500	05/28/2013	05/15/2044
28932M-AA-3	ELM RD GENERATING STAT 144A				1FE	3,711,336	106.8770	3,586,403	3,355,630	3,641,345	0	(17,657)	0	0	5.209	4.300	FA	67,976	174,795	09/30/2013	02/11/2030
28932M-AJ-4	ELM RD GENERATING STAT			4	1FE	3,000,000	114.9290	3,447,870	3,000,000	3,000,000	0	0	0	0	5.848	5.848	JJ	78,948	175,440	01/12/2011	01/19/2041
29078E-AA-3	EMBARQ CORP				3FE	9,999,300	97.2500	9,725,000	10,000,000	10,000,017	0	0	0	0	7.995	7.995	JD	66,625	799,500	05/12/2006	06/01/2036
291011-BB-9	Emerson Electric Co				1FE	1,989,940	129.5080	2,590,164	2,000,000	1,991,285	0	194	0	0	6.125	6.162	AO	25,861	122,500	04/14/2009	04/15/2039
29103D-AJ-5	EMERA US FINANCE LP BASIC			2	2FE	7,979,080	100.2870	8,022,920	8,000,000	7,981,069	0	1,988	0	0	3.550	3.583	JD	12,622	284,000	01/12/2017	06/15/2026
29103D-AM-8	EMERA US FINANCE LP BASIC			2	2FE	6,950,597	109.4820	7,663,768	7,000,000	6,951,635	0	1,039	0	0	4.750	4.795	JD	14,778	332,500	01/12/2017	06/15/2046
29164R-AA-9	Empire District Elec Co				2FE	996,125	121.8570	1,218,567	1,000,000	997,196	0	97	0	0	6.700	6.729	MN	8,561	67,000	01/01/2004	11/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
292480-AJ-9	ENABLE MIDSTREAM PARTNER BASIC			2	2FE	4,999,300	98.2150	4,910,760	5,000,000	4,999,599	0	7	0	0	5.000	5.001	MN	31,944	250,000	12/16/2015	05/15/2044
29250R-AG-1	Enbridge Energy Partners				2FE	12,180,363	111.2420	13,766,160	12,375,000	12,222,071	0	4,856	0	0	6.300	6.420	JD	34,650	779,625	04/12/2007	12/15/2034
29250R-AN-6	Enbridge Energy Partners				2FE	23,002,885	101.3250	22,012,900	21,725,000	21,780,751	0	(189,343)	0	0	6.500	5.591	AO	298,115	1,412,125	10/20/2010	04/15/2018
29250R-AP-1	Enbridge Energy Partners				2FE	10,000,000	129.4450	12,944,510	10,000,000	10,000,000	0	0	0	0	7.500	7.500	AO	158,333	750,000	08/28/2008	04/15/2038
29250R-AS-5	Enbridge Energy Partners				2FE	7,733,633	105.2440	7,945,884	7,550,000	7,629,205	0	(34,379)	0	0	5.200	4.686	MS	115,599	392,600	10/29/2014	03/15/2020
29250R-AT-3	Enbridge Energy Partners			2	2FE	16,946,470	109.4760	18,610,971	17,000,000	16,952,869	0	1,021	0	0	5.500	5.522	MS	275,306	935,000	09/09/2010	09/15/2040
29273R-AH-2	Energy Transfer Partners				2FE	5,688,280	102.2080	5,876,983	5,750,000	5,745,709	0	8,143	0	0	6.700	6.854	JJ	192,625	385,250	09/30/2008	07/01/2018
29273R-AJ-8	Energy Transfer Partners				2FE	6,926,920	123.9930	8,679,475	7,000,000	6,935,032	0	1,294	0	0	7.500	7.590	JJ	262,500	525,000	03/25/2008	07/01/2038
29273R-AS-8	Energy Transfer Partners BASIC			2	2FE	9,989,900	100.1050	10,010,530	10,000,000	9,994,474	0	974	0	0	3.600	3.612	FA	150,000	360,000	01/14/2013	02/01/2023
29273R-AT-6	Energy Transfer Partners BASIC			2	2FE	9,933,300	94.6960	9,469,550	10,000,000	9,938,709	0	1,170	0	0	5.150	5.194	FA	214,583	515,000	01/14/2013	02/01/2043
29273R-BD-0	Energy Transfer Partners BASIC			2	2FE	4,995,900	99.9250	4,996,260	5,000,000	4,996,901	0	364	0	0	4.050	4.060	MS	59,625	202,500	03/05/2015	03/15/2025
29273R-BF-5	Energy Transfer Partners BASIC			2	2FE	6,984,040	97.2350	6,806,429	7,000,000	6,984,754	0	252	0	0	5.150	5.165	MS	106,147	360,500	03/05/2015	03/15/2045
292845-AE-4	Engelhard Corporation				1FE	2,622,894	103.1590	3,094,764	3,000,000	2,758,697	0	14,265	0	0	6.950	8.107	JD	17,375	208,500	03/27/2002	06/01/2028
29336U-AB-3	ENLINK MIDSTREAM PARTNER BASIC			2	2FE	673,853	103.2900	697,207	675,000	674,235	0	104	0	0	4.400	4.421	AO	7,425	29,700	03/13/2014	04/01/2024
29336U-AC-1	ENLINK MIDSTREAM PARTNER BASIC			2	2FE	24,981,250	104.9930	26,248,250	25,000,000	24,982,909	0	281	0	0	5.600	5.605	AO	350,000	1,400,000	03/12/2014	04/01/2044
29364D-AU-4	ENTERGY ARKANSAS INC BASIC			2	1FE	3,986,840	103.1910	4,127,628	4,000,000	3,988,908	0	1,139	0	0	3.500	3.539	AO	35,000	140,000	01/05/2016	04/01/2026
29364N-AP-3	Entergy Mississippi Inc				1FE	1,148,600	105.8120	1,058,118	1,000,000	1,031,451	0	(19,843)	0	0	6.640	4.449	JJ	33,200	66,400	04/29/2011	07/01/2019
29364N-AU-2	Entergy Mississippi Inc BASIC			2	1FE	2,989,770	99.7360	2,992,071	3,000,000	2,989,861	0	91	0	0	3.250	3.290	JD	12,729	0	11/09/2017	12/01/2027
29364W-AJ-7	ENTERGY LOUISIANA LLC				1FE	6,995,170	102.9220	7,204,526	7,000,000	6,999,599	0	571	0	0	6.500	6.509	MS	151,667	455,000	08/11/2008	09/01/2018
29364W-AT-5	ENTERGY LOUISIANA LLC BASIC			2	1FE	2,500,000	104.4630	2,611,563	2,500,000	2,500,000	0	0	0	0	5.000	5.000	JJ	57,639	125,000	06/17/2014	07/15/2044
29364W-AV-0	ENTERGY LOUISIANA LLC BASIC			2	1FE	2,910,180	105.0760	3,152,286	3,000,000	2,912,968	0	1,460	0	0	4.950	5.150	JJ	68,475	148,500	03/07/2016	01/15/2045
293791-AF-6	Enterprise Products Ser B				2FE	9,283,768	131.4470	13,801,883	10,500,000	9,488,704	0	31,120	0	0	6.875	7.957	MS	240,625	721,875	03/16/2009	03/01/2033
293791-AP-4	Enterprise Products Ser B				2FE	5,803,200	130.0880	7,805,280	6,000,000	5,843,529	0	4,827	0	0	6.650	6.915	AO	84,233	399,000	08/09/2006	10/15/2034
293791-AT-6	Enterprise Products Ser B				2FE	9,496,530	116.8820	11,688,220	10,000,000	9,606,133	0	12,413	0	0	5.750	6.121	MS	191,667	575,000	11/22/2005	03/01/2035
29379V-AC-7	ENTERPRISE PRODUCTS OPER				2FE	4,743,635	104.4970	4,963,612	4,750,000	4,749,076	0	800	0	0	6.500	6.519	JJ	129,503	308,750	03/31/2008	01/31/2019
29379V-AL-7	ENTERPRISE PRODUCTS OPER				2FE	1,255,615	101.2990	1,266,234	1,250,000	1,250,247	0	(825)	0	0	6.650	6.579	AO	17,549	83,125	10/27/2009	04/15/2018
29379V-AM-5	ENTERPRISE PRODUCTS OPER				2FE	5,967,994	140.0540	8,403,264	6,000,000	5,971,884	0	571	0	0	7.550	7.596	AO	95,633	453,000	10/27/2009	04/15/2038
29379V-AQ-6	ENTERPRISE PRODUCTS OPER				2FE	19,905,000	129.6550	25,931,080	20,000,000	19,912,835	0	1,659	0	0	6.450	6.487	MS	430,000	1,290,000	05/11/2010	09/01/2040
294429-AG-0	Equifax Inc				2FE	8,367,638	127.0050	10,528,698	8,290,000	8,358,350	0	(1,664)	0	0	7.000	6.922	JJ	290,150	580,300	11/19/2009	07/01/2037
294429-AJ-4	Equifax Inc BASIC			2	2FE	8,122,635	99.3510	8,082,196	8,135,000	8,128,356	0	1,214	0	0	3.300	3.318	JD	11,931	268,455	12/10/2012	12/15/2022
29717P-AJ-6	Essex Property Trust BASIC			2	2FE	5,293,180	107.0830	5,354,155	5,000,000	5,147,238	0	(45,837)	0	0	5.200	4.133	MS	76,556	260,000	08/21/2014	03/15/2021
29717P-B*-7	Essex Property Trust				2	1,250,000	104.0980	1,301,225	1,250,000	1,250,000	0	0	0	0	4.270	4.270	AO	9,044	53,375	04/02/2012	04/30/2021
29736R-AA-8	Estee Lauder Cos Inc				1FE	3,945,800	124.4210	4,976,848	4,000,000	3,960,771	0	1,481	0	0	5.750	5.846	AO	48,556	230,000	09/24/2003	10/15/2033
29736R-AE-0	Estee Lauder Cos Inc BASIC				1FE	4,995,550	99.1860	4,959,275	5,000,000	4,997,833	0	439	0	0	2.350	2.360	FA	44,389	117,500	07/30/2012	08/15/2022
29736R-AF-7	Estee Lauder Cos Inc BASIC				1FE	9,956,700	99.2980	9,929,770	10,000,000	9,961,535	0	941	0	0	3.700	3.724	FA	139,778	370,000	07/30/2012	08/15/2042
29977G-AB-8	EVERBANK FINL CORP BASIC			2	1FE	10,000,000	108.0760	10,807,610	10,000,000	10,000,000	0	0	0	0	6.000	6.000	MS	176,667	600,000	03/09/2016	03/15/2026
299808-AF-2	Everest Reinsurance Holdings BASIC				1FE	5,000,000	106.4070	5,320,345	5,000,000	5,000,000	0	0	0	0	4.868	4.868	JD	20,283	243,400	06/02/2014	06/01/2044
30161M-AJ-2	Exelon Generation Co LLC			2	2FE	4,979,900	109.5830	5,479,170	5,000,000	4,982,032	0	347	0	0	5.750	5.778	AO	71,875	287,500	09/27/2010	10/01/2041
30161N-AC-5	Exelon Corp				2FE	9,247,000	122.8990	12,289,930	10,000,000	9,388,000	0	19,039	0	0	5.625	6.204	JD	25,000	562,500	03/08/2011	06/15/2035
30219G-AN-8	EXPRESS SCRIPTS HOLDING BASIC			2	2FE	14,920,450	98.1310	14,719,695	15,000,000	14,922,495	0	2,045	0	0	3.400	3.466	MS	170,000	170,000	09/25/2017	03/01/2027
302491-AQ-8	FMC Corp				2FE	7,973,200	104.2840	8,342,720	8,000,000	7,993,693	0	2,987	0	0	5.200	5.243	JD	18,489	416,000	11/24/2009	12/15/2019
302508-AQ-9	Fidelity Investments				1FE	1,181,900	136.2730	1,362,732	1,000,000	1,135,922	0	(8,101)	0	0	7.570	5.919	JD	3,364	75,700	04/29/2011	06/15/2029
30251B-AA-6	FMR LLC				1FE	4,992,400	109.1020	5,455,100	5,000,000	4,997,064	0	666	0	0	5.350	5.367	MN	34,181	267,500	10/28/2009	11/15/2021
30251B-AB-4	FMR LLC				1FE	20,952,120	134.7040	28,287,903	21,000,000	20,958,496	0	847	0	0	6.450	6.467	MN	173,075	1,354,500	10/28/2009	11/15/2039
30251B-AC-2	FMR LLC				1FE	22,296,350	136.5000	30,712,568	22,500,000	22,316,013	0	3,373	0	0	6.500	6.569	JD	69,063	1,462,500	07/13/2010	12/14/2040
30251B-AE-8	FMR LLC BASIC				1FE	14,977,200	119.2760	17,891,340	15,000,000	14,978,998	0	403	0	0	5.150	5.160	FA	321,875	772,500	01/29/2013	02/01/2043
30571#-AA-0	FAIRVIEW HEALTH PRIVATE PLACEMENT				1	9,797,838	101.7940	9,973,621	9,797,838	9,797,838	0	0	0	0	4.160	4.160	MN	52,081	407,590	07/23/2015	11/15/2043
30958P-AA-1	FARMERS EXCHANGE CAP II BASIC			2	2FE	12,188,230	114.5500	13,746,000	12,000,000	12,164,790	0	(6,150)	0	0	6.151	6.015	MN	123,020	738,120	10/30/2013	11/01/2053
31428X-AU-0	FEDEX CORP BASIC				2FE	37,738,115	102.1590	40,863,480	40,000,000	37,904,058	0	41,638	0	0	4.100	4.441	AO	346,222	1,640,000	10/08/2013	04/15/2043
31428X-BD-7	FEDEX CORP BASIC				2FE	1,030,576	100.9720	1,034,964	1,025,000	1,030,576	0	0	0	0	4.500	4.472	FA	19,219	0	09/26/2017	02/01/2065
31428X-BE-5	FEDEX CORP BASIC			2	2FE	3,411,750	111.9780	3,359,340	3,000,000	3,402,052	0	(8,051)	0	0	4.750	3.945	MN	18,208	142,500	10/05/2016	11/15/2045
31428X-BG-0	FEDEX CORP BASIC			2	2FE	2,590,932	109.8210	2,587,385	2,356,000	2,585,591	0	(4,457)	0	0	4.550	3.968	AO	26,800	107,198	10/12/2016	04/01/2046
31620M-AK-2	FIDELITY NATIONAL INFORM BASIC			2	2FE	1,984,160	102.2270	2,044,534	2,000,000	1,990,925	0	1,532	0	0	3.500	3.595	AO	14,778	70,000	04/10/2013	04/15/2023
316773-CP-3	Fifth Third Bancorp BASIC			2	2FE	6,981,100	106.1360	7,429,499	7,000,000	6,988,199	0	1,675	0	0	4.300	4.332	JJ	137,958	301,000	11/18/2013	01/16/2024
320209-AA-7	FIRST FINANCIAL BANCORP BASIC				2FE	7,400,000	100.4870	7,436,068	7,400,000	7,400,000	0	0	0	0	5.125	5.125	FA	132,738	379,250	08/20/2015	08/25/2025
33616C-AB-6	First Republic Bank SF BASIC			2	2FE	20,213,800	102.2320	20,446,480	20,000,000	20,213,531	0	(269)	0	0	4.375	4.309	FA	364,583	0	09/25/2017	08/01/2046
33766J-AD-5	FIRSTENERGY SOLUTIONS CO				5FE	931,760	141.5000	1,017,580	2,452,000	931,760	0	0	1,176,960	0	6.050	7.911	FA	0	148,346	12/28/2009	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
33766J-AD-5	FIRSTENERGY SOLUTIONS CO	LS			5FE	18,240	41.5000	19,920	48,000	18,240	0	0	23,040	0	6.050	7.911	FA	0	2,904	12/28/2009	08/15/2021
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				5FE	3,550,000	41.0000	4,100,000	10,000,000	3,550,000	0	0	5,050,000	0	6.800	8.045	FA	0	680,000	12/23/2009	08/15/2039
337738-AJ-7	Fiserv				2FE	4,984,050	105.5280	5,276,380	5,000,000	4,994,896	0	1,702	0	0	4.625	4.665	AO	57,813	231,250	09/14/2010	10/01/2020
337738-AL-2	Fiserv				2FE	3,673,824	106.7550	3,923,239	3,675,000	3,674,532	0	122	0	0	4.750	4.754	JD	7,758	174,563	06/06/2011	06/15/2021
337915-AA-0	FIRSTMERIT CORPORATION BASIC				2FE	9,996,800	104.1800	10,418,000	10,000,000	9,998,200	0	310	0	0	4.350	4.354	FA	177,625	435,000	01/28/2013	02/04/2023
337932-AC-1	FirstEnergy Corp				3FE	4,682,090	134.8700	6,069,155	4,500,000	4,629,977	0	(5,515)	0	0	7.375	7.043	MN	42,406	331,875	10/27/2003	11/15/2031
338915-AM-3	Fleet Financial Group				2FE	3,907,574	122.7640	4,836,902	3,940,000	3,921,206	0	1,191	0	0	6.700	6.764	JJ	121,724	263,980	07/20/1998	07/15/2028
340711-AT-7	Florida Gas Transmission				2FE	5,989,560	106.6650	6,399,894	6,000,000	5,996,778	0	1,153	0	0	5.450	5.473	JJ	150,783	327,000	07/09/2010	07/15/2020
341081-EQ-6	Florida Power & Light Co				1FE	16,928,430	125.9100	21,404,632	17,000,000	16,948,067	0	1,910	0	0	5.625	5.654	AO	239,063	956,250	03/31/2003	04/01/2034
341081-ES-2	Florida Power & Light Co				1FE	15,955,800	126.9590	20,313,392	16,000,000	15,967,090	0	1,119	0	0	5.650	5.669	FA	376,667	904,000	04/02/2004	02/01/2035
341099-CL-1	Florida Power Co.				1FE	9,459,910	140.7370	13,369,968	9,500,000	9,465,698	0	794	0	0	6.400	6.432	JD	27,022	608,000	06/11/2008	06/15/2038
34486*-AA-0	NFL Trust VI				1FE	10,174,100	100.5340	10,053,371	10,000,000	10,169,950	0	(4,150)	0	0	3.410	3.130	OCT	83,356	0	09/29/2017	10/05/2024
344868-AA-2	FOOTBALL TRUST V				1FE	20,000,000	107.2100	21,442,000	20,000,000	20,000,000	0	0	0	0	5.350	5.350	OCT	261,556	1,084,861	03/25/2010	10/05/2020
344888-AA-6	NFL TRUST BROWNS				1FE	1,800,000	101.9910	1,835,830	1,800,000	1,800,000	0	0	0	0	3.560	3.560	OCT	15,486	64,970	10/01/2012	10/06/2024
34502*-AD-4	FOOTBALL CLUB 32 PRIVATE PLACEMENT				1FE	15,000,000	98.0000	14,700,041	15,000,000	15,000,000	0	0	0	0	3.560	3.560	OCT	130,533	54,883	07/27/2017	10/05/2032
345370-CQ-1	Ford Motor Company BASIC				2FE	22,619,050	101.4130	23,325,013	23,000,000	22,662,103	0	5,919	0	0	4.750	4.848	JJ	503,764	1,092,500	07/06/2016	01/15/2043
34959J-AG-3	FORTIVE CORPORATION BASIC			2	2FE	6,977,215	99.3290	6,953,016	7,000,000	6,978,410	0	1,196	0	0	3.150	3.192	JD	9,800	110,250	06/09/2017	06/15/2026
34959J-AH-1	FORTIVE CORPORATION BASIC			2	2FE	2,778,297	106.7590	2,668,978	2,500,000	2,775,324	0	(2,974)	0	0	4.300	3.667	JD	4,778	53,750	06/08/2017	06/15/2046
349631-AN-1	Beam, Inc.				2FE	1,966,760	114.9260	2,298,520	2,000,000	1,973,765	0	791	0	0	5.875	5.995	JJ	54,181	117,500	01/05/2006	01/15/2036
354613-AK-7	Franklin Resources Inc BASIC				1FE	4,799,850	99.7290	4,986,470	5,000,000	4,836,591	0	19,608	0	0	2.850	3.362	MS	36,021	142,500	02/04/2016	03/30/2025
35671D-AU-9	Freeport-McMoran Copper & Gold			2	3FE	1,444,672	98.8750	1,463,350	1,480,000	1,462,273	0	3,851	0	0	3.550	3.864	MS	17,513	52,540	01/30/2013	03/01/2022
35671D-BC-8	Freeport-McMoran Copper & Gold BASIC			2	3FE	22,220,608	99.8750	22,471,875	22,500,000	22,238,073	0	4,293	0	0	5.450	5.534	MS	361,062	1,226,250	10/21/2013	03/15/2043
358885-AA-9	FROEDTERT & CMNTY HLTH BASIC				1FE	4,745,950	106.6620	5,333,075	5,000,000	4,756,522	0	4,119	0	0	4.686	5.016	AO	58,575	234,300	06/10/2015	04/01/2045
360271-AJ-9	FULTON FINANCIAL CORP BASIC				2FE	1,994,866	103.8770	2,077,548	2,000,000	1,996,101	0	474	0	0	4.500	4.533	MN	11,500	90,000	06/23/2015	11/15/2024
361448-AU-7	GATX CORP BASIC			2	2FE	2,100,480	115.2190	2,304,388	2,000,000	2,094,381	0	(1,812)	0	0	5.200	4.876	MS	30,622	104,000	04/22/2014	03/15/2044
36158F-AA-8	SWISS RE SOLUTIONS				1FE	11,070,891	122.1710	13,652,632	11,175,000	11,120,189	0	4,844	0	0	7.000	7.080	FA	295,517	782,250	04/05/2002	02/15/2026
36877*-AA-2	Genconn Energy Genconn Energy 4.73				1FE	12,105,257	106.1740	12,852,603	12,105,257	12,105,257	0	0	0	0	4.730	4.632	JJ	264,022	572,579	09/17/2013	07/25/2041
36962G-3P-7	General Electric Cap Corp				1FE	18,400,211	129.3190	23,895,491	18,478,000	18,412,996	0	469	0	0	5.875	5.899	JJ	503,590	1,085,583	05/31/2012	01/14/2038
36962G-4B-7	General Electric Cap Corp				1FE	12,116,549	144.0990	16,773,135	11,640,000	12,087,122	0	(13,987)	0	0	6.875	6.502	JJ	380,119	800,250	12/08/2014	01/10/2039
36962G-4J-0	General Electric Cap Corp				1FE	1,987,380	106.1780	2,123,562	2,000,000	1,996,869	0	1,426	0	0	5.500	5.583	JJ	52,861	110,000	01/26/2010	01/08/2020
370334-BJ-2	General Mills Inc BASIC				2FE	5,759,866	119.0600	5,952,975	5,000,000	5,707,331	0	(18,173)	0	0	5.400	4.402	JD	12,000	270,000	12/08/2014	06/15/2040
370334-BP-8	General Mills Inc BASIC			2	2FE	24,171,943	101.3610	25,598,721	25,255,000	24,254,242	0	20,513	0	0	4.150	4.409	FA	395,942	1,048,083	10/15/2013	02/15/2043
37045V-AL-4	General Motors Corp BASIC			2	2FE	2,589,639	125.9070	2,895,859	2,300,000	2,583,093	0	(4,014)	0	0	6.750	5.848	AO	38,813	155,250	03/17/2016	04/01/2046
37045V-AQ-3	General Motors Corp BASIC			2	2FE	9,992,700	109.0730	10,907,330	10,000,000	9,993,408	0	708	0	0	5.400	5.404	AO	216,000	0	08/02/2017	04/01/2048
37045X-BW-5	GENERAL MOTORS FINL CO BASIC	LS		2	2FE	87,851	102.9490	90,596	88,001	87,865	0	14	0	0	3.950	3.978	AO	753	1,738	04/10/2017	04/13/2024
37045X-BW-5	GENERAL MOTORS FINL CO BASIC			2	2FE	9,895,149	102.9490	10,204,304	9,911,999	9,896,671	0	1,522	0	0	3.950	3.978	AO	84,830	195,762	04/10/2017	04/13/2024
37045X-BY-1	GENERAL MOTORS FINL CO BASIC			2	2FE	15,120,150	99.9220	14,988,330	15,000,000	15,114,290	0	(5,860)	0	0	3.150	2.965	JD	1,313	236,250	09/25/2017	06/30/2022
370ESC-AJ-4	General Motors Corp Escrow Default				6*	200	0.0000	0	2,000,000	0	0	0	0	0	0.000	105.549	MS	0	0	04/21/2011	03/01/2021
373334-JR-3	Georgia Power Company K				1FE	10,029,800	120.1940	12,019,350	10,000,000	10,026,358	0	(613)	0	0	5.400	5.379	JD	45,000	540,000	11/12/2010	06/01/2040
373334-JW-2	Georgia Power Company K				1FE	9,994,900	106.3260	10,632,560	10,000,000	9,995,559	0	103	0	0	4.300	4.303	MS	126,611	430,000	02/29/2012	03/15/2042
373334-KA-8	Georgia Power Company K BASIC				1FE	19,869,800	106.4810	21,296,160	20,000,000	19,881,139	0	2,561	0	0	4.300	4.339	MS	253,222	860,000	03/12/2013	03/15/2043
375558-AX-1	GILEAD SCIENCES INC BASIC			2	1FE	4,766,625	116.0320	4,960,385	4,275,000	4,751,698	0	(10,292)	0	0	4.800	4.095	AO	51,300	205,200	06/27/2016	04/01/2044
375558-BD-4	GILEAD SCIENCES INC BASIC			2	1FE	20,057,100	115.6740	23,134,800	20,000,000	20,055,548	0	(998)	0	0	4.750	4.732	MS	316,667	950,000	12/03/2015	03/01/2046
375558-BG-7	GILEAD SCIENCES INC BASIC			2	1FE	4,983,250	112.6770	5,633,870	5,000,000	4,984,414	0	560	0	0	4.600	4.626	MS	76,667	230,000	09/09/2015	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC BASIC			2	1FE	5,965,800	105.7930	6,347,574	6,000,000	5,967,167	0	1,118	0	0	4.000	4.042	MS	80,000	227,333	09/15/2016	09/01/2036
375558-BK-8	GILEAD SCIENCES INC BASIC			2	1FE	27,684,310	106.3680	29,782,928	28,000,000	27,689,240	0	4,411	0	0	4.150	4.216	MS	387,333	1,044,993	05/16/2017	03/01/2047
377372-AJ-6	GLAXOSMITHKLINE CAP INC BASIC				1FE	3,946,880	110.5480	4,421,900	4,000,000	3,951,540	0	1,053	0	0	4.200	4.279	MS	48,067	168,000	03/13/2013	03/18/2043
38119#-AC-8	GOLDEN SPREAD EC				1	17,255,245	105.1000	18,135,216	17,255,245	17,255,245	0	0	0	0	4.350	4.350	FA	296,128	750,561	06/13/2011	08/10/2031
38141G-FD-1	Goldman Sachs Group				2FE	1,932,700	133.8640	2,677,286	2,000,000	1,941,318	0	1,345	0	0	6.750	7.027	AO	33,750	135,000	02/23/2010	10/01/2037
38141G-GQ-1	Goldman Sachs Group				1FE	986,820	108.3790	1,083,791	1,000,000	994,228	0	1,428	0	0	5.250	5.430	JJ	22,458	52,500	02/22/2012	07/27/2021
38141G-WL-4	Goldman Sachs Group BASIC			2	1FE	10,092,100	101.4460	10,144,580	10,000,000	10,088,980	0	(3,120)	0	0	3.691	3.579	JD	26,657	184,550	07/19/2017	06/05/2028
38143U-8H-7	Goldman Sachs Group BASIC			2	1FE	16,233,280	102.6090	16,417,440	16,000,000	16,197,858	0	(21,589)	0	0	3.750	3.568	FA	210,000	600,000	04/20/2016	02/25/2026
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2FE	7,976,480	128.9390	10,315,096	8,000,000	7,981,241	0	523	0	0	6.450	6.472	MN	86,000	516,000	04/10/2006	05/01/2036
38148L-AC-0	GOLDMAN SACHS GROUP INC BASIC			2	1FE	1,961,220	101.5830	2,031,664	2,000,000	1,970,462	0	3,593	0	0	3.500	3.740	JJ	30,722	70,000	05/12/2015	01/23/2025
38148L-AE-6	Goldman Sachs Group BASIC			2	1FE	9,081,900	103.0250	9,272,259	9,000,000	9,065,462	0	(7,850)	0	0	3.750	3.634	MN	36,563	337,500	11/03/2015	05/22/2025
382388-AL-0	B. F. Goodrich				1FE	4,989,300	136.5990	6,829,960	5,000,000	4,991,968	0	175	0	0	7.000	7.015	AO	73,889	350,000	07/29/1998	04/15/2038
382388-AW-6	B. F. Goodrich SENIOR UNSECURED				1FE	1,037,524	104.7510	986,756	942,000	976,380	0	(15,113)	0	0	4.875	3.119	MS	15,308	45,923	09/30/2013	03/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
384802-AC-8	WW GRAINGER INC BASIC			2	1FE	9,541,400	96.3750	9,637,540	10,000,000	9,543,881	0	2,481	0	0	3.750	4.021	MN	47,917	187,500	09/28/2017	05/15/2046
391164-AE-0	GREAT PLAINS ENERGY INC BASIC			2	2FE	2,088,840	105.9160	2,065,370	1,950,000	2,014,748	0	(18,894)	0	0	4.850	3.730	JD	7,881	94,575	10/31/2013	06/01/2021
39121J-A*-1	GREAT RIVER ENRG				1	9,627,907	105.4510	10,152,743	9,627,907	9,627,907	0	0	0	0	5.810	5.810	JJ	279,691	559,381	08/13/2009	07/01/2021
39121J-AG-5	GREAT RIVER ENERGY 144A			4	1FE	16,983,650	129.3440	21,967,264	16,983,650	16,983,650	0	0	0	0	7.233	7.234	JJ	614,214	1,228,427	04/23/2008	07/01/2038
39121J-C@-7	GREAT RIVER ENRG PRIVATE PLACEMENT				1FE	9,000,000	98.7830	8,890,505	9,000,000	9,000,000	0	0	0	0	3.590	3.590	AO	111,290	0	05/17/2017	10/15/2045
391382-AB-4	GREAT-WEST LIFECO FINANC BASIC			2	1FE	5,542,257	104.9590	5,767,492	5,495,000	5,542,194	0	(63)	0	0	4.150	4.099	JD	17,737	118,455	07/28/2017	06/03/2047
40170K-AA-3	SOLOMON R GUGGENHEIM BASIC				1FE	4,590,757	99.9400	4,552,267	4,555,000	4,586,670	0	(3,396)	0	0	3.470	3.370	JJ	79,029	119,861	10/20/2016	01/01/2026
40428H-PB-2	HSBC USA INC				1FE	4,003,520	105.8610	4,234,424	4,000,000	4,001,317	0	(439)	0	0	5.000	4.987	MS	52,222	200,000	07/22/2011	09/27/2020
40420I-AB-3	HSBC Bank USA BANK NOTES				1FE	5,736,225	126.0380	7,732,401	6,135,000	5,800,828	0	10,312	0	0	5.625	6.135	FA	130,369	345,094	06/25/2010	08/15/2035
40420I-AE-7	HSBC Bank USA				1FE	11,101,520	105.7540	11,791,560	11,150,000	11,134,125	0	5,460	0	0	4.875	4.933	FA	191,757	543,563	06/14/2011	08/24/2020
406216-BA-8	Halliburton			2	2FE	6,467,110	105.1420	6,834,237	6,500,000	6,470,786	0	669	0	0	4.500	4.531	MN	37,375	292,500	11/08/2011	11/15/2041
406216-BE-0	Halliburton BASIC			2	2FE	4,934,500	109.1830	5,459,130	5,000,000	4,939,418	0	1,181	0	0	4.750	4.833	FA	98,958	237,500	10/10/2013	08/01/2043
406216-BG-5	Halliburton BASIC			2	2FE	11,966,280	103.9270	12,471,192	12,000,000	11,972,458	0	2,946	0	0	3.800	3.834	MN	58,267	456,000	11/05/2015	11/15/2025
406216-BJ-9	Halliburton BASIC			2	2FE	374,903	112.1840	420,691	375,000	374,910	0	3	0	0	4.850	4.852	MN	2,324	18,188	11/05/2015	11/15/2035
410867-AA-3	HANOVER INSURANCE GROUP				2FE	2,559,590	120.9680	3,101,614	2,564,000	2,561,778	0	202	0	0	7.625	7.640	AO	41,273	195,505	05/10/2002	10/15/2025
41242*-BF-8	NBA (HARDWOOD F PRIVATE PLACEMENT				1FE	1,303,741	100.6820	1,312,627	1,303,741	1,303,741	0	0	0	0	3.430	3.430	JD	2,981	22,359	01/18/2017	06/07/2027
41242*-BG-6	NBA (HARDWOOD F PRIVATE PLACEMENT				1FE	835,093	100.9180	842,759	835,093	835,093	0	0	0	0	3.530	3.530	JD	1,965	14,739	01/18/2017	06/07/2029
41242*-BH-4	NBA (HARDWOOD F PRIVATE PLACEMENT				1FE	1,000,000	101.6580	1,016,585	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	2,453	18,400	01/18/2017	06/07/2032
412822-AE-8	HARLEY-DAVIDSON INC BASIC			2	1FE	4,983,750	108.8040	5,440,175	5,000,000	4,984,553	0	272	0	0	4.625	4.645	JJ	98,281	231,250	12/08/2015	07/28/2045
413875-AN-5	Harris Corp				2FE	20,056,570	129.8780	25,456,049	19,600,000	20,043,228	0	(10,389)	0	0	6.150	5.960	JD	53,573	1,205,400	03/15/2016	12/15/2040
416515-AP-9	Hartford Financial Services Gr				2FE	20,000,000	132.6650	26,533,020	20,000,000	20,000,000	0	0	0	0	6.100	6.100	AO	305,000	1,220,000	10/10/2006	10/01/2041
416515-BA-1	Hartford Financial Services Gr				2FE	9,233,870	139.1000	13,214,481	9,500,000	9,260,794	0	4,357	0	0	6.625	6.846	MS	159,092	629,375	07/29/2010	03/30/2040
416515-BB-9	Hartford Financial Services Gr BASIC				2FE	18,831,970	107.1640	20,361,236	19,000,000	18,846,265	0	3,285	0	0	4.300	4.353	AO	172,478	817,000	05/10/2013	04/15/2043
416518-AC-2	HARTFORD FINL SVCS GRP				2FE	2,497,325	135.4920	3,387,290	2,500,000	2,497,596	0	39	0	0	6.625	6.633	AO	34,965	165,625	04/02/2012	04/15/2042
416592-AC-7	Hartford Life Inc				2FE	7,975,150	122.1350	9,184,552	7,520,000	7,787,763	0	(19,292)	0	0	7.650	7.126	JD	25,568	575,280	07/30/2002	06/15/2027
416592-AE-3	Hartford Life Inc				2FE	4,561,261	120.0640	5,318,813	4,430,000	4,521,689	0	(4,095)	0	0	7.375	7.130	MS	108,904	326,713	07/26/2002	03/01/2031
418056-AS-6	HASBRO INC				2FE	20,011,300	120.3310	24,066,120	20,000,000	20,010,511	0	(219)	0	0	6.350	6.346	MS	373,944	1,270,000	03/23/2010	03/15/2040
418056-AV-9	HASBRO INC BASIC			2	2FE	14,981,100	97.7300	14,659,455	15,000,000	14,981,588	0	488	0	0	3.500	3.515	MS	157,500	0	09/08/2017	09/15/2027
422317-AB-3	HEARST-ARGYLE TV INC				5Z	2,505,604	100.0700	2,201,536	2,200,000	2,381,789	0	(12,948)	0	0	7.500	6.358	MN	21,083	165,000	02/24/2004	11/15/2027
42307T-AH-1	Heinz HJ Finance Co				2FE	2,992,230	135.3660	4,060,971	3,000,000	2,993,116	0	131	0	0	7.125	7.146	FA	89,063	213,750	07/22/2009	08/01/2039
427866-AL-2	Hershey Foods Corp				1FE	4,371,280	128.2970	5,131,884	4,000,000	4,211,422	0	(15,445)	0	0	7.200	6.454	FA	108,800	288,000	12/12/2001	08/15/2027
42809H-AC-1	HESS CORP				3FE	26,806,880	110.5060	29,836,512	27,000,000	26,832,705	0	3,559	0	0	6.000	6.051	JJ	747,000	1,620,000	12/10/2009	01/15/2040
42809H-AD-9	HESS CORP				2FE	14,895,600	107.8360	16,175,460	15,000,000	14,907,640	0	1,906	0	0	5.600	5.648	FA	317,333	840,000	08/05/2010	02/15/2041
428236-BM-4	Hewlett-Packard Co				2FE	25,947,740	104.8440	27,259,544	26,000,000	25,979,603	0	5,428	0	0	4.300	4.325	JD	93,167	1,118,000	05/25/2011	06/01/2021
428236-BR-3	Hewlett-Packard Co				2FE	36,949,310	106.9310	39,564,544	37,000,000	36,953,653	0	868	0	0	6.000	6.010	MS	653,667	2,220,000	09/13/2011	09/15/2041
42824C-AY-5	HP ENTERPRISE CO BASIC			2	2FE	4,299,022	105.8660	5,293,320	5,000,000	4,306,174	0	7,126	0	0	6.350	7.551	AO	67,028	320,139	12/20/2016	10/15/2045
428291-AN-8	HEXCEL CORP BASIC			2	2FE	4,977,950	101.9460	5,097,280	5,000,000	4,979,547	0	1,597	0	0	3.950	4.004	FA	74,611	98,201	02/13/2017	02/15/2027
431116-AB-8	HIGHMARK INC BASIC				2FE	2,508,700	104.7550	2,618,878	2,500,000	2,503,857	0	(1,033)	0	0	4.750	4.700	MN	15,174	118,750	08/17/2012	05/15/2021
431116-AC-6	HIGHMARK INC				2FE	19,568,874	114.7880	22,555,881	19,650,000	19,577,764	0	1,357	0	0	6.125	6.155	MN	153,789	1,203,563	06/30/2011	05/15/2041
432748-AB-7	HILLTOP HOLDINGS INC BASIC			2	2FE	2,080,000	102.3750	2,129,400	2,080,000	2,080,000	0	0	0	0	5.000	5.000	AO	21,956	104,000	06/19/2015	04/15/2025
437076-AS-1	The Home Depot Inc				1FE	6,883,902	135.3210	10,825,672	8,000,000	7,063,166	0	23,197	0	0	5.875	7.000	JD	19,583	470,000	07/26/2007	12/16/2036
437076-AU-6	The Home Depot Inc			2	1FE	11,884,530	127.3630	15,283,500	12,000,000	11,898,363	0	2,208	0	0	5.400	5.465	MS	190,800	648,000	09/09/2010	09/15/2040
437076-BA-9	The Home Depot Inc BASIC			2	1FE	11,949,360	110.1410	13,216,908	12,000,000	11,953,742	0	1,011	0	0	4.200	4.225	AO	126,000	504,000	04/02/2013	04/01/2043
437076-BD-3	The Home Depot Inc BASIC			2	1FE	13,270,441	120.9120	15,778,977	13,050,000	13,254,887	0	(4,024)	0	0	4.875	4.768	FA	240,338	636,188	10/15/2013	02/15/2044
437076-BH-4	The Home Depot Inc BASIC			2	1FE	3,296,460	111.6800	3,350,388	3,000,000	3,286,915	0	(5,853)	0	0	4.250	3.696	AO	31,875	127,500	04/27/2016	04/01/2046
437CNT-AB-4	HOMER CITY GENERATION LP CONTRA DFLT				6*	950,696	38.7500	1,023,319	2,640,824	950,696	0	0	0	0	8.734	28.624	AO	0	0	04/06/2017	10/01/2026
44107T-AQ-9	HOST HOTELS AND RESORTS LP BASIC			2	2FE	918,184	109.9290	879,434	800,000	864,554	0	(17,030)	0	0	6.000	3.530	AO	12,000	48,000	09/17/2014	10/01/2021
443510-AH-5	HUBBELL INC BASIC			2	1FE	5,952,000	99.3560	5,961,372	6,000,000	5,953,707	0	1,707	0	0	3.150	3.244	FA	77,700	0	07/31/2017	08/15/2027
444859-BB-7	HUMANA INC BASIC			2	2FE	15,310,006	109.1130	17,642,432	16,169,000	15,376,781	0	15,646	0	0	4.625	4.969	JD	62,318	747,816	10/08/2013	12/01/2042
444859-BG-6	HUMANA INC BASIC			2	2FE	9,789,338	112.7540	10,993,515	9,750,000	9,788,825	0	(513)	0	0	4.800	4.774	MS	137,800	232,700	03/13/2017	03/15/2047
44643T-AA-5	Huntington National Bank				2FE	2,017,457	101.0110	2,222,249	2,200,000	2,191,309	0	18,117	0	0	6.600	7.500	JD	6,453	145,200	06/28/2002	06/15/2018
450636-B*-5	INDIANA TOLL ROA PRIVATE PLACEMENT				2FE	20,000,000	101.6870	20,337,432	20,000,000	20,000,000	0	0	0	0	3.760	3.760	AO	152,489	0	09/27/2017	10/18/2027
450679-AT-2	ITT Industries Inc				1	2,306,980	130.7720	2,615,430	2,000,000	2,158,027	0	(15,226)	0	0	7.400	6.120	MN	18,911	148,000	11/21/2003	11/15/2025
45138L-AL-7	Idaho Power MTN Ser C				1FE	6,961,920	121.7860	8,525,020	7,000,000	6,972,958	0	1,116	0	0	6.000	6.040	AO	88,667	420,000	11/12/2002	11/15/2032
452308-AQ-2	ILLINOIS TOOL WORKS INC BASIC			2	1FE	20,770,960	120.3560	24,913,630	20,700,000	20,764,835	0	(1,527)	0	0	4.875	4.852	MS	297,131	1,009,125	07/03/2012	09/15/2041
45326T-AA-6	INCITEC PIVOT FIN LLC				2FE	9,750,456	105.9300	10,153,352	9,585,000	9,626,757	0	(19,923)	0	0	6.000	5.759	JD	33,548	575,100	07/30/2010	12/10/2019
45384B-AA-4	INDEPENDENT BANK GRP INC BASIC				2FE	14,912,500	105.1540	15,773,040	15,000,000	14,926,053	0	8,871	0	0	5.875	5.966	FA	367,188	881,250	06/22/2016	08/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455434-BG-4	Indianapolis Power & Light 144 144A				2FE	3,999,080	125.3810	5,015,248	4,000,000	3,999,208	0	27	0	0	6.600	6.602	JJ	132,000	264,000	01/06/2004	01/01/2034
456650-AF-0	INFINITY PROPERTY & CASU BASIC				2FE	9,000,000	105.2220	9,469,980	9,000,000	9,000,000	0	0	0	0	5.000	5.000	MS	127,500	450,000	09/12/2012	09/19/2022
456866-AG-7	Ingersoll Rand Co				2FE	6,036,775	118.9610	5,662,529	4,760,000	5,107,023	0	(82,129)	0	0	9.000	6.699	FA	161,840	428,400	07/21/1998	08/15/2021
456866-AM-4	Ingersoll Rand Co				2FE	3,241,161	117.4360	3,699,225	3,150,000	3,202,352	0	(3,746)	0	0	6.443	6.215	MN	25,933	202,955	04/30/2002	11/15/2027
45687A-AA-0	Ingersoll-Rand GL HLD CO				2FE	14,728,908	102.8960	15,177,204	14,750,000	14,748,235	0	2,692	0	0	6.875	6.895	FA	383,090	1,014,063	08/12/2008	08/15/2018
45687A-AG-7	Ingersoll-Rand GL HLD CO BASIC				2FE	9,960,218	126.5750	12,657,490	10,000,000	9,962,348	0	639	0	0	5.750	5.778	JD	25,556	575,000	06/05/2014	06/15/2043
457153-AF-1	INGRAM MICRO INC BASIC			2	3FE	19,880,400	98.0400	19,608,080	20,000,000	19,937,438	0	11,773	0	0	5.000	5.077	FA	391,667	1,000,000	08/07/2012	08/10/2022
458140-AK-6	Intel Corporation				1FE	45,658,680	120.1740	55,280,178	46,000,000	45,696,799	0	6,693	0	0	4.800	4.847	AO	552,000	2,208,000	09/14/2011	10/01/2041
458140-AP-5	Intel Corporation BASIC				1FE	7,898,820	111.6320	8,930,568	8,000,000	7,904,602	0	2,087	0	0	4.250	4.329	JD	15,111	340,000	05/05/2015	12/15/2042
458140-AX-8	Intel Corporation BASIC			2	1FE	5,007,986	101.9820	5,022,599	4,925,000	5,007,250	0	(737)	0	0	3.150	2.940	MN	21,547	0	11/22/2017	05/11/2027
458140-BF-6	Intel Corporation BASIC			2	1FE	12,980,026	103.8440	13,019,961	12,538,000	12,979,467	0	(559)	0	0	3.734	3.539	JD	29,911	0	12/04/2017	12/08/2047
45866F-AD-6	INTERCONTINENTALEXCHANGE BASIC			2	1FE	31,163,110	105.1680	32,602,080	31,000,000	31,134,178	0	(14,887)	0	0	3.750	3.685	JD	96,875	1,162,500	01/19/2016	12/01/2025
459200-AM-3	IBM				1FE	5,738,853	127.9380	6,748,745	5,275,000	5,513,528	0	(22,994)	0	0	7.000	6.260	AO	62,567	369,250	08/18/2003	10/30/2025
459200-AR-2	IBM				1FE	2,330,000	124.7280	2,494,568	2,000,000	2,224,121	0	(18,092)	0	0	6.220	4.751	FA	51,833	124,400	04/29/2011	08/01/2027
459200-AS-0	IBM				1FE	13,001,060	127.7200	14,049,244	11,000,000	12,381,190	0	(104,893)	0	0	6.500	4.897	JJ	329,694	715,000	04/29/2011	01/15/2028
459200-GM-7	IBM				1FE	2,640,142	104.4330	2,767,469	2,650,000	2,648,928	0	1,274	0	0	7.625	7.679	AO	42,658	202,063	10/09/2008	10/15/2018
459200-JG-7	IBM BASIC				1FE	9,966,500	103.3430	10,334,330	10,000,000	9,971,909	0	2,940	0	0	3.450	3.490	FA	126,500	345,000	02/16/2016	02/19/2026
459200-JH-5	IBM BASIC	LS			1FE	18,820,418	118.2150	22,419,788	18,965,313	18,824,718	0	2,349	0	0	4.700	4.748	FA	326,836	891,370	02/16/2016	02/19/2046
459200-JH-5	IBM BASIC				1FE	10,950,382	118.2150	13,044,622	11,034,687	10,952,884	0	1,367	0	0	4.700	4.748	FA	190,164	518,630	02/16/2016	02/19/2046
459506-AE-1	Intl Flavor & Fragrances Inc BASIC			2	2FE	597,900	106.3800	638,278	600,000	597,932	0	32	0	0	4.375	4.396	JD	2,188	14,073	05/15/2017	06/01/2047
460146-CF-8	International Paper				2FE	7,979,280	140.8700	11,269,560	8,000,000	7,980,930	0	346	0	0	7.300	7.322	MN	74,622	584,000	12/01/2009	11/15/2039
460146-CK-7	International Paper BASIC			2	2FE	4,973,950	109.4660	5,473,280	5,000,000	4,975,499	0	450	0	0	4.800	4.833	JD	10,667	240,000	06/03/2014	06/15/2044
460146-CQ-4	International Paper BASIC			2	2FE	5,118,200	104.4960	5,224,805	5,000,000	5,117,812	0	(388)	0	0	4.400	4.258	FA	83,111	0	09/26/2017	08/15/2047
460146-CS-0	International Paper BASIC			2	2FE	9,989,800	104.4040	10,440,370	10,000,000	9,989,921	0	121	0	0	4.350	4.356	FA	171,583	0	07/31/2017	08/15/2048
461070-AC-8	Interstate Power & Light				1FE	7,981,120	132.5410	10,603,256	8,000,000	7,985,868	0	503	0	0	6.450	6.468	AO	108,933	516,000	10/14/2003	10/15/2033
461070-AD-6	Interstate Power & Light				1FE	9,965,400	131.5370	13,153,670	10,000,000	9,973,779	0	897	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AG-9	Interstate Power & Light				1FE	6,955,760	133.9000	9,373,021	7,000,000	6,961,475	0	827	0	0	6.250	6.297	JJ	201,736	437,500	07/07/2009	07/15/2039
461070-AN-4	Interstate Power & Light BASIC			2	2FE	993,000	100.1350	1,001,353	1,000,000	993,169	0	131	0	0	3.700	3.739	MS	10,894	37,000	09/12/2016	09/15/2046
465685-AH-8	ITC HOLDINGS CORP BASIC			2	2FE	9,973,200	120.6460	12,064,590	10,000,000	9,975,028	0	454	0	0	5.300	5.318	JJ	265,000	530,000	06/26/2013	07/01/2043
46625H-HF-0	JP MORGAN CHASE & CO				1FE	10,096,270	137.5940	14,412,972	10,475,000	10,148,972	0	7,368	0	0	6.400	6.682	MN	85,662	670,400	02/19/2009	05/15/2038
46625H-JB-7	JP MORGAN CHASE & CO				1FE	29,870,700	128.6300	38,588,940	30,000,000	29,883,354	0	2,338	0	0	5.600	5.630	JJ	774,667	1,680,000	07/14/2011	07/15/2041
46625H-JC-5	JP MORGAN CHASE & CO				1FE	2,998,050	106.0620	3,181,848	3,000,000	2,999,204	0	199	0	0	4.350	4.358	FA	49,300	130,500	08/03/2011	08/15/2021
46625H-JE-1	JP MORGAN CHASE & CO BASIC				1FE	4,129,440	102.3850	4,095,408	4,000,000	4,066,214	0	(12,900)	0	0	3.250	2.873	MS	35,389	130,000	10/15/2012	09/23/2022
46625H-LL-2	JP MORGAN CHASE & CO BASIC				2FE	9,928,800	116.2260	11,622,570	10,000,000	9,931,690	0	1,147	0	0	4.950	4.996	JD	41,250	495,000	05/21/2015	06/01/2045
46647P-AA-4	JPMORGAN CHASE & CO BASIC			2	1FE	14,000,000	108.2360	15,153,012	14,000,000	14,000,000	0	0	0	0	4.260	4.260	FA	213,710	298,200	02/14/2017	02/22/2048
46849L-SQ-5	JACKSON NATL LIFE GLOBAL BASIC				1FE	11,144,747	98.4640	10,950,204	11,121,000	11,142,112	0	(2,202)	0	0	3.050	3.024	AO	58,416	339,191	10/27/2016	04/29/2026
472319-AC-6	Jefferies Group Inc				2FE	28,798,740	113.7170	32,977,785	29,000,000	28,838,825	0	4,701	0	0	6.250	6.302	JJ	835,764	1,812,500	01/19/2006	01/15/2036
478160-AL-8	Johnson & Johnson				1FE	12,778,340	121.6180	15,810,327	13,000,000	12,849,618	0	6,039	0	0	4.950	5.057	MN	82,225	643,500	04/29/2011	05/15/2033
478160-AN-4	Johnson & Johnson				1FE	2,266,400	137.1880	2,743,768	2,000,000	2,227,672	0	(6,685)	0	0	5.950	5.030	FA	44,956	119,000	04/29/2011	08/15/2037
48126H-AC-4	JPMORGAN CHASE & CO BASIC			2	2FE	10,000,000	109.8800	10,988,000	10,000,000	10,000,000	0	0	0	0	6.100	6.100	AO	152,500	610,000	09/18/2014	09/23/2114
48203R-AD-6	JUNIPER NETWORKS INC				2FE	1,999,100	111.9340	2,238,674	2,000,000	1,999,246	0	15	0	0	5.950	5.953	MS	35,039	119,000	02/28/2011	03/15/2041
48203R-AJ-3	JUNIPER NETWORKS INC BASIC			2	2FE	6,991,810	103.1430	7,220,017	7,000,000	6,993,405	0	734	0	0	4.350	4.365	JD	13,533	304,500	02/25/2015	06/15/2025
482620-AS-0	KN Energy Inc				2FE	6,699,225	108.9580	7,082,270	6,500,000	6,615,301	0	(8,196)	0	0	6.670	6.424	MN	72,258	433,550	04/05/2002	11/01/2027
485134-BH-2	Kansas City Power & Light				2FE	23,865,978	126.4350	30,344,280	24,000,000	23,892,660	0	3,252	0	0	6.050	6.091	MN	185,533	1,452,000	09/30/2009	11/15/2035
485134-BK-5	Kansas City Power & Light				2FE	20,000,000	100.7140	20,142,880	20,000,000	20,000,000	0	0	0	0	6.375	6.375	MS	425,000	1,275,000	03/06/2008	03/01/2018
485170-AQ-7	KANSAS CITY SOUTHERN BASIC			2	2FE	23,417,185	105.1200	24,755,831	23,550,000	23,422,005	0	2,793	0	0	4.300	4.335	MN	129,394	1,012,650	07/22/2016	05/15/2043
485260-BL-6	Kansas Gas & Electric 144A				1FE	2,994,570	105.9470	3,178,395	3,000,000	2,998,978	0	647	0	0	6.700	6.725	JD	8,933	201,000	06/08/2009	06/15/2019
486606-F@-0	KAYNE ANDERSON				1FE	1,240,000	100.6530	1,248,103	1,240,000	1,240,000	0	0	0	0	4.380	4.381	JD	1,810	54,312	04/28/2011	05/26/2018
486606-K#-2	KAYNE ANDERSON PRIVATE PLACEMENT				1FE	1,530,000	102.1680	1,532,525	1,500,000	1,525,075	0	(3,310)	0	0	3.930	3.642	JD	1,965	58,950	06/13/2016	07/30/2024
48730P-AB-6	Keenan Dev Assoc TN Ser 2002 Ser 2002			4	1FE	6,767,297	118.9000	8,046,316	6,767,297	6,767,297	0	0	0	0	8.000	8.002	JJ	249,638	541,384	02/25/2002	07/15/2028
487836-BQ-0	Kellogg Company BASIC				2FE	8,996,130	106.0920	9,548,253	9,000,000	8,996,596	0	76	0	0	4.500	4.502	AO	101,250	405,000	03/16/2016	04/01/2046
491386-AL-2	AEP Kentucky Power				2FE	1,000,000	113.8960	1,138,958	1,000,000	1,000,000	0	0	0	0	5.625	5.625	JD	4,688	56,250	06/10/2003	12/01/2032
49306C-AB-7	Key Bank NA				2FE	7,097,930	126.3450	8,844,171	7,000,000	7,055,950	0	(3,752)	0	0	6.950	6.839	FA	202,708	486,500	07/30/1998	02/01/2028
49326E-ED-1	Keycorp				2FE	10,972,566	107.7670	11,854,414	11,000,000	10,989,598	0	2,891	0	0	5.100	5.132	MS	151,158	561,000	03/28/2011	03/24/2021
49338C-AA-1	KEYSPAN GAS EAST				1FE	3,000,000	131.2380	3,937,152	3,000,000	3,000,000	0	0	0	0	5.819	5.819	AO	43,643	174,570	03/28/2011	04/01/2041
494368-BG-7	Kimberly-Clark				1FE	1,982,640	126.1720	2,523,448	2,000,000	1,984,710	0	328	0	0	5.300	5.358	MS	35,333	106,000	01/27/2011	03/01/2041
49446R-AT-6	KIMCO REALTY CORP BASIC			2	2FE	1,499,701	102.7290	1,540,928	1,500,000	1,499,723	0	23	0	0	4.450	4.451	MS	26,144	0	08/02/2017	09/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-AJ-5	Kinder Morgan Energy Partners				2FE	2,491,550	123.9440	2,794,926	2,255,000	2,420,608	0	(7,697)	0	0	7.400	6.560	MS	49,134	166,870	09/08/2004	03/15/2031
494550-AL-0	Kinder Morgan Energy Partners				2FE	4,974,600	128.3040	6,415,190	5,000,000	4,981,302	0	701	0	0	7.750	7.794	MS	114,097	387,500	03/11/2002	03/15/2032
494550-AQ-9	Kinder Morgan Energy Partners				2FE	3,997,600	124.9230	4,996,900	4,000,000	3,998,635	0	46	0	0	7.300	7.304	FA	110,311	292,000	11/21/2002	08/15/2033
494550-AT-3	Kinder Morgan Energy Partners				2FE	14,745,330	110.7090	16,606,305	15,000,000	14,801,620	0	6,393	0	0	5.800	5.923	MS	256,167	870,000	02/28/2006	03/15/2035
494550-BH-8	Kinder Morgan Energy Partners				2FE	1,996,820	116.2360	2,324,728	2,000,000	1,997,110	0	54	0	0	6.375	6.387	MS	42,500	127,500	02/24/2011	03/01/2041
494550-BJ-4	Kinder Morgan Energy Partners				2FE	5,053,150	103.8030	5,190,150	5,000,000	5,024,206	0	(5,239)	0	0	4.150	4.023	MS	69,167	207,500	10/25/2011	03/01/2022
494550-BL-9	Kinder Morgan Energy Partners SR UNSECURED			2	2FE	2,041,138	103.2020	2,142,482	2,076,000	2,056,203	0	3,769	0	0	3.950	4.177	MS	27,334	82,002	09/30/2013	09/01/2022
49455W-AF-3	KINDER MORGAN FINANCE				2FE	17,987,157	105.5710	19,002,798	18,000,000	17,992,702	0	211	0	0	6.400	6.404	JJ	563,200	1,152,000	03/01/2006	01/05/2036
49725V-AB-8	KIOWA POWER PARTNERS LLC Ser B 144A			4	2FE	2,770,562	102.1450	2,829,988	2,770,562	2,770,562	0	0	0	0	5.737	5.778	MJSD	442	158,947	11/22/2004	03/30/2021
500760-AE-6	KRAFT FOODS GROUP INC BASIC				2FE	14,956,940	107.3020	16,095,360	15,000,000	14,961,006	0	800	0	0	5.000	5.019	JD	56,250	750,000	10/09/2013	06/04/2042
500760-AR-7	KRAFT FOODS GROUP INC BASIC				2FE	27,511,000	131.6390	37,517,201	28,500,000	27,596,605	0	16,297	0	0	6.875	7.163	JJ	843,620	1,959,375	06/27/2016	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO BASIC			2	2FE	19,680,800	99.0550	19,811,000	20,000,000	19,683,360	0	2,560	0	0	4.375	4.474	JD	72,917	437,500	09/25/2017	06/01/2046
501044-BM-2	Kroger Co				2FE	589,350	104.3660	521,829	500,000	512,750	0	(12,835)	0	0	6.800	4.051	JD	1,511	34,000	04/29/2011	12/15/2018
501044-CR-0	Kroger Co BASIC			2	2FE	2,989,830	106.2470	3,187,395	3,000,000	2,990,797	0	191	0	0	5.000	5.022	AO	31,667	150,000	04/11/2012	04/15/2042
501044-DG-3	Kroger Co BASIC			2	2FE	9,508,900	99.8490	9,984,870	10,000,000	9,511,365	0	2,465	0	0	4.450	4.762	FA	185,417	0	09/25/2017	02/01/2047
501044-DK-4	Kroger Co BASIC			2	2FE	7,429,347	102.3630	7,749,910	7,571,000	7,430,256	0	909	0	0	4.650	4.767	JJ	153,534	0	09/12/2017	01/15/2048
50188C-AB-8	LCOR REPACK TRUST SER A	@		3	1FE	21,821,152	30.4130	24,330,400	80,000,000	26,841,556	0	1,920,763	0	0	0.000	7.564	N/A	0	0	03/13/2015	09/16/2032
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	4,484,767	104.7420	4,713,372	4,500,000	4,496,558	0	1,791	0	0	5.200	5.245	AO	49,400	234,000	05/14/2010	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	9,967,900	105.2030	10,520,340	10,000,000	9,990,791	0	3,335	0	0	4.750	4.789	JJ	219,028	475,000	05/18/2010	07/15/2020
502413-BD-8	L-3 COMMUNICATIONS CORP BASIC			2	2FE	10,062,000	104.0950	10,409,540	10,000,000	10,042,186	0	(5,892)	0	0	3.950	3.873	MN	36,208	395,000	06/09/2014	05/28/2024
50540R-AJ-1	LABORATORY CORP OF AMER			2	2FE	6,967,940	105.2310	7,366,149	7,000,000	6,989,209	0	3,434	0	0	4.625	4.683	MN	41,368	323,750	11/16/2010	11/15/2020
50540R-AS-1	LABORATORY CORP OF AMER BASIC			2	2FE	7,421,659	108.1760	7,947,661	7,347,000	7,418,565	0	(1,411)	0	0	4.700	4.635	FA	143,879	345,309	06/27/2016	02/01/2045
50540R-AU-6	LABORATORY CORP OF AMER BASIC			2	2FE	1,996,980	100.2450	2,004,896	2,000,000	1,997,079	0	99	0	0	3.600	3.618	MS	25,800	0	08/15/2017	09/01/2027
512807-AN-8	LAM RESEARCH CORP BASIC			2	2FE	14,993,700	103.9570	15,593,505	15,000,000	14,995,266	0	561	0	0	3.800	3.805	MS	167,833	570,000	03/05/2015	03/15/2025
524660-AW-7	Leggett & Platt Inc BASIC			2	2FE	6,730,155	101.4790	6,849,853	6,750,000	6,739,987	0	1,967	0	0	3.400	3.435	FA	86,700	229,500	08/08/2012	08/15/2022
524901-AR-6	Legg Mason Inc BASIC				2FE	9,843,500	111.4880	11,148,760	10,000,000	9,852,149	0	2,420	0	0	5.625	5.735	JJ	259,375	562,500	01/16/2014	01/15/2044
524ESC-A9-1	Lehman Brothers Inc ESCROW				6*	1	4.6000	9,200	200,000	1	0	0	0	0	0.000	80.425	MS	0	0	04/17/2012	03/01/2025
525ESC-13-3	Lehman Brothers Inc ESCROW				6*	1	4.6000	119,370	2,595,000	1	0	0	0	0	0.000	19.268	JJ	0	0	04/17/2012	07/26/2060
525ESC-3F-4	Lehman Brothers Inc ESCROW				6*	2	4.6000	230,000	5,000,000	2	0	0	0	0	0.000	19.465	JJ	0	0	04/18/2012	01/18/2060
525ESC-4J-5	Lehman Brothers Inc ESCROW				6*	1	4.6700	70,050	1,500,000	1	0	0	0	0	0.000	88.446	MS	0	0	04/17/2012	03/13/2024
525ESC-AJ-8	Lehman Brothers Inc ESCROW				6*	1	4.6000	60,720	1,320,000	1	0	0	0	0	0.000	19.474	JJ	0	0	04/18/2012	01/27/2060
53079E-AZ-7	LIBERTY MUTUAL GROUP				2FE	40,445,862	133.4390	53,642,438	40,200,000	40,427,126	0	(3,805)	0	0	6.500	6.454	MN	435,500	2,613,000	05/02/2012	05/01/2042
53079E-BE-3	LIBERTY MUTUAL GROUP BASIC				2FE	10,046,150	105.3730	10,537,320	10,000,000	10,027,537	0	(4,406)	0	0	4.250	4.193	JD	18,889	425,000	06/14/2013	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GROUP 144A				2FE	17,986,500	111.1390	20,004,930	18,000,000	17,988,107	0	216	0	0	4.850	4.854	FA	363,750	873,000	10/28/2014	08/01/2044
53154*-AP-8	LIBERTY UTILITIE PRIVATE PLACEMENT				2FE	15,000,000	107.4900	16,123,568	15,000,000	15,000,000	0	0	0	0	4.890	4.893	AO	124,288	442,138	01/27/2017	04/30/2047
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	3,228,500	107.0280	3,141,284	2,935,000	3,019,078	0	(36,123)	0	0	6.000	4.595	MS	58,700	176,100	06/06/2011	03/01/2020
53217V-AE-9	LIFE TECHNOLOGIES CORP			2	2FE	7,964,480	105.7980	8,463,856	8,000,000	7,987,538	0	3,705	0	0	5.000	5.056	JJ	184,444	400,000	12/09/2010	01/15/2021
532457-BJ-6	Eli Lilly & Co BASIC			2	1FE	4,975,750	103.3790	5,168,970	5,000,000	4,977,048	0	482	0	0	3.700	3.727	MS	61,667	185,000	02/24/2015	03/01/2045
534187-AR-0	Lincoln National Corp BASIC				2FE	1,131,500	124.0480	1,240,476	1,000,000	1,124,718	0	(4,063)	0	0	6.150	5.093	AO	14,350	61,500	04/13/2016	04/07/2036
534187-AW-9	Lincoln National Corp				2FE	10,286,405	128.8960	14,823,075	11,500,000	10,459,116	0	23,420	0	0	6.300	7.163	AO	165,025	724,500	03/05/2008	10/09/2037
539830-AR-0	Lockheed Martin Corp				2FE	1,715,875	132.4210	2,211,424	1,670,000	1,690,539	0	(583)	0	0	6.150	6.039	MS	34,235	102,705	08/30/2006	09/01/2036
539830-AU-3	Lockheed Martin Corp				2FE	6,695,159	122.1570	7,967,086	6,522,000	6,674,405	0	(3,622)	0	0	5.500	5.318	MN	45,835	358,710	05/13/2011	11/15/2039
539830-AY-5	Lockheed Martin Corp				2FE	8,003,333	102.8130	8,250,751	8,025,000	8,016,144	0	2,208	0	0	3.350	3.382	MS	79,158	268,838	09/06/2011	09/15/2021
539830-AZ-2	Lockheed Martin Corp BASIC				2FE	11,913,480	114.3070	13,716,852	12,000,000	11,923,030	0	1,692	0	0	4.850	4.896	MS	171,367	582,000	09/06/2011	09/15/2041
539830-BB-4	Lockheed Martin Corp BASIC				2FE	8,932,700	105.2740	10,527,400	10,000,000	9,012,076	0	20,345	0	0	4.070	4.750	JD	18,089	407,000	10/24/2013	12/15/2042
539830-BC-2	Lockheed Martin Corp BASIC			2	2FE	941,811	100.8060	957,653	950,000	942,660	0	303	0	0	3.600	3.661	MS	11,400	34,200	02/12/2015	03/01/2035
539830-BE-8	Lockheed Martin Corp BASIC			2	2FE	274,214	99.6830	274,129	275,000	274,417	0	72	0	0	2.900	2.933	MS	2,658	7,975	02/12/2015	03/01/2025
539830-BH-1	Lockheed Martin Corp BASIC			2	2FE	676,352	103.8380	680,136	655,000	672,719	0	(1,975)	0	0	3.550	3.156	JJ	10,722	23,253	02/05/2016	01/15/2026
539830-BL-2	Lockheed Martin Corp BASIC			2	2FE	4,031,490	116.6710	4,083,492	3,500,000	4,017,146	0	(8,758)	0	0	4.700	3.833	MN	21,019	141,000	12/21/2017	05/15/2046
540424-AR-9	Loews Corp BASIC			2	1FE	30,475,850	103.1860	31,987,660	31,000,000	30,520,839	0	10,359	0	0	4.125	4.225	MN	163,396	1,278,750	05/09/2013	05/15/2043
548661-AK-3	LOWES COMPANIES INC				1FE	2,276,400	129.0870	2,581,738	2,000,000	2,201,891	0	(12,916)	0	0	6.500	5.294	MS	38,278	130,000	04/29/2011	03/15/2029
548661-CX-3	LOWES COMPANIES INC			2	1FE	14,202,333	114.2760	16,494,583	14,434,000	14,219,722	0	4,546	0	0	4.650	4.753	AO	141,694	671,181	10/15/2013	04/15/2042
548661-DJ-3	LOWES COMPANIES INC BASIC			2	1FE	8,269,528	110.5270	8,952,687	8,100,000	8,263,997	0	(3,683)	0	0	4.375	4.242	MS	104,344	354,375	03/15/2016	09/15/2045
549271-AF-1	Lubrizol Corp				1FE	5,164,850	134.8040	6,740,185	5,000,000	5,138,079	0	(4,579)	0	0	6.500	6.232	AO	81,250	325,000	11/12/2010	10/01/2034
549860-AA-5	Lukens Inc MTN-A				6*	1	0.0000	0	11,000,000	0	0	0	0	0	6.500	8,888.000	FA	0	0	01/25/1996	02/01/2033
55279H-AQ-3	MANUF AND TRADERS TRUST CO BASIC				1FE	5,043,900	101.1650	5,058,270	5,000,000	5,042,978	0	(922)	0	0	3.400	3.295	FA	63,278	0	09/22/2017	08/17/2027
55336V-AG-5	MPLX LP BASIC			2	2FE	2,350,432	107.7900	2,371,380	2,200,000	2,338,100	0	(12,332)	0	0	4.875	3.801	JD	8,938	107,250	04/19/2017	12/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55336V-AL-4	MPLX LP BASIC			2	2FE	3,392,552	109.7430	3,539,199	3,225,000	3,391,944	0	(608)	0	0	5.200	4.863	MS	55,900	0	09/28/2017	03/01/2047
554694-AA-7	MACKINAW POWER LLC 144A			4	2FE	1,389,699	104.4340	1,439,517	1,378,400	1,384,450	0	(948)	0	0	6.296	6.201	JAJO	14,705	86,784	09/30/2008	10/31/2023
55616X-AJ-6	MACYS RETAIL HLDGS INC BASIC			2	2FE	2,848,210	80.4000	2,412,009	3,000,000	2,858,768	0	2,678	0	0	4.300	4.610	FA	48,733	129,000	09/24/2013	02/15/2043
55616X-AK-3	MACYS RETAIL HLDGS INC BASIC			2	2FE	496,570	100.8730	504,366	500,000	497,869	0	324	0	0	4.375	4.461	MS	7,292	21,875	09/03/2013	09/01/2023
5574AO-AB-3	Madison Gas & Electric Co MTN				1FE	3,000,000	138.1170	4,143,513	3,000,000	3,000,000	0	0	0	0	7.120	7.120	AO	53,400	213,600	04/01/2002	04/01/2032
559079-AK-4	Magellan Health Services, Inc. BASIC			2	2FE	19,961,800	100.6510	20,130,180	20,000,000	19,963,096	0	1,296	0	0	4.400	4.432	MS	242,000	0	09/15/2017	09/22/2024
559080-AC-0	Magellan Midstream Partners				2FE	15,121,484	124.4430	18,855,543	15,152,000	15,128,048	0	175	0	0	6.400	6.412	MN	161,621	969,728	01/07/2010	05/01/2037
559080-AD-8	Magellan Midstream Partners				2FE	11,749,060	102.3670	12,028,158	11,750,000	11,749,935	0	115	0	0	6.400	6.401	JJ	346,756	752,000	07/09/2008	07/15/2018
559080-AE-6	Magellan Midstream Partners				2FE	2,714,144	105.9240	2,356,813	2,225,000	2,343,356	0	(74,078)	0	0	6.550	2.987	JJ	67,201	145,738	08/28/2012	07/15/2019
559080-AG-1	Magellan Midstream Partners BASIC			2	2FE	11,110,200	113.1150	12,442,694	11,000,000	11,102,733	0	(2,191)	0	0	5.150	5.084	AO	119,594	566,500	10/17/2013	10/15/2043
559080-AM-8	Magellan Midstream Partners BASIC			2	2FE	19,834,700	100.8310	20,166,220	20,000,000	19,835,378	0	678	0	0	4.200	4.249	AO	205,333	0	09/27/2017	10/03/2047
56081#-AM-2	MAJOR LEAGUE BBL PRIVATE PLACEMENT				1FE	7,875,000	103.7600	8,171,102	7,875,000	7,875,000	0	0	0	0	3.850	3.850	JD	16,002	303,188	08/26/2011	12/12/2021
564759-PS-1	Manufacturers & Traders			2	1FE	4,899,947	100.0260	4,926,285	4,925,000	4,648,222	0	189,828	0	0	2.779	4.787	MON	1,521	114,107	11/02/2011	12/28/2020
564759-QB-7	Manufacturers & Traders				1FE	14,662,500	99.2540	14,888,145	15,000,000	13,832,048	0	(999,140)	0	0	2.121	4.328	MJSD	27,391	268,629	08/09/2011	12/01/2021
565849-AB-2	Marathon Oil				3FE	16,440,840	121.6720	19,467,552	16,000,000	16,302,089	0	(13,878)	0	0	6.800	6.585	MS	320,356	1,088,000	04/30/2003	03/15/2032
565849-AK-2	Marathon Oil BASIC			2	2FE	14,963,550	99.0260	14,853,870	15,000,000	14,981,125	0	3,596	0	0	2.800	2.828	MN	70,000	420,000	10/24/2012	11/01/2022
565849-AP-1	Marathon Oil BASIC			2	2FE	1,995,755	104.5070	2,090,132	2,000,000	1,995,884	0	130	0	0	4.400	4.427	JJ	38,378	0	07/14/2017	07/15/2027
56585A-AD-4	MARATHON PETROLEUM CORP BASIC				2FE	9,364,631	107.3240	9,659,142	9,000,000	9,140,810	0	(40,750)	0	0	5.125	4.586	MS	153,750	461,250	11/21/2011	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP BASIC			2	2FE	12,592,151	125.3350	15,666,838	12,500,000	12,585,205	0	(1,888)	0	0	6.500	6.442	MS	270,833	812,500	11/21/2011	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP BASIC			2	2FE	7,163,387	104.4830	7,455,900	7,136,000	7,163,323	0	(64)	0	0	4.750	4.724	MS	99,805	0	09/26/2017	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP BASIC			2	2FE	10,735,430	101.2760	11,140,316	11,000,000	10,736,838	0	901	0	0	5.000	5.146	MS	161,944	100,000	10/11/2017	09/15/2054
570535-AP-9	Markel Corp. BASIC				2FE	19,263,685	112.2420	21,887,171	19,500,000	19,282,836	0	4,164	0	0	5.000	5.079	MS	246,458	975,000	03/07/2013	03/30/2043
570535-AS-3	Markel Corp. BASIC			2	2FE	3,024,990	102.7100	3,081,300	3,000,000	3,024,962	0	(28)	0	0	4.300	4.250	MN	21,142	0	11/21/2017	11/01/2047
571748-AK-8	Marsh & McLennan Cos Inc				1FE	18,337,980	126.3420	24,004,885	19,000,000	18,513,786	0	18,097	0	0	5.875	6.132	FA	465,104	1,116,250	09/07/2005	08/01/2033
571748-AX-0	Marsh & McLennan Cos Inc BASIC			2	1FE	2,902,683	103.0250	2,943,419	2,857,000	2,894,742	0	(4,755)	0	0	3.500	3.286	MS	30,832	99,995	04/13/2016	03/10/2025
571748-AZ-5	Marsh & McLennan Cos Inc BASIC			2	1FE	1,663,718	104.4380	1,738,891	1,665,000	1,663,957	0	107	0	0	3.750	3.759	MS	18,558	62,438	09/09/2015	03/14/2026
571748-BC-5	Marsh & McLennan Cos Inc BASIC			2	1FE	248,415	110.7680	276,920	250,000	248,447	0	32	0	0	4.350	4.388	JJ	4,561	5,981	01/09/2017	01/30/2047
573284-AJ-5	Martin Marietta Material				2FE	28,752,237	121.4950	35,749,845	29,425,000	28,857,221	0	10,676	0	0	6.250	6.413	MN	306,510	1,839,063	09/02/2010	05/01/2037
573284-AK-2	Martin Marietta Material				2FE	4,996,450	101.2940	5,064,695	5,000,000	4,999,859	0	470	0	0	6.600	6.610	AO	69,667	330,000	04/16/2008	04/15/2018
573284-AN-6	Martin Marietta Material BASIC			2	2FE	4,972,494	105.1870	5,259,345	5,000,000	4,980,090	0	2,600	0	0	4.250	4.321	JJ	105,660	212,500	12/17/2014	07/02/2024
574599-AR-7	Masco Corp				2FE	989,742	101.2520	1,012,524	1,000,000	999,706	0	981	0	0	6.625	6.730	AO	13,986	66,250	06/28/2002	04/15/2018
574599-AY-2	Masco Corp				2FE	9,907,600	122.0770	12,207,720	10,000,000	9,933,910	0	2,630	0	0	6.500	6.571	FA	245,556	650,000	08/15/2002	08/15/2032
574599-BM-7	Masco Corp BASIC			2	2FE	11,487,335	101.7500	11,558,834	11,360,000	11,486,987	0	(348)	0	0	4.500	4.431	MN	65,320	204,480	09/28/2017	05/15/2047
575634-AT-7	Massachusetts Electric BASIC			2	1FE	5,818,736	106.1870	5,946,494	5,600,000	5,814,118	0	(4,085)	0	0	4.004	3.782	FA	84,707	230,452	10/25/2016	08/15/2046
575767-AG-3	MASS MUTUAL LIFE INS CO				1FE	1,962,620	165.7170	2,199,062	1,327,000	1,892,117	0	(13,635)	0	0	8.875	5.474	JD	9,814	117,771	02/07/2012	06/01/2039
575767-AJ-7	MASS MUTUAL LIFE INS CO				1FE	5,980,020	121.6720	7,300,314	6,000,000	5,981,565	0	371	0	0	5.375	5.398	JD	26,875	322,500	01/11/2012	12/01/2041
575767-AK-4	MASS MUTUAL LIFE INS CO 144A BASIC				1FE	28,679,625	106.2710	31,802,749	29,926,000	28,694,391	0	7,011	0	0	4.500	4.718	AO	284,297	1,346,670	02/08/2017	04/15/2065
576360-AH-7	MASTERCARD INC BASIC			2	1FE	19,665,600	106.2900	21,257,920	20,000,000	19,672,319	0	6,056	0	0	3.800	3.895	MN	84,444	760,000	11/16/2016	11/21/2046
577081-AT-9	Mattel Inc				3FE	2,993,250	98.5000	2,955,000	3,000,000	2,997,850	0	721	0	0	4.350	4.378	AO	32,625	130,500	09/23/2010	10/01/2020
577081-AU-6	Mattel Inc				3FE	9,560,600	89.8750	8,987,500	10,000,000	9,605,083	0	7,373	0	0	6.200	6.535	AO	155,000	620,000	11/16/2010	10/01/2040
577081-AW-2	Mattel Inc BASIC			2	3FE	5,036,200	82.7500	4,137,500	5,000,000	5,036,134	0	(66)	0	0	5.450	5.395	MN	45,417	136,250	09/27/2017	11/01/2041
577081-AY-8	Mattel Inc BASIC			2	3FE	9,914,100	86.1010	8,610,100	10,000,000	9,917,880	0	3,780	0	0	3.150	3.323	MS	92,750	0	09/26/2017	03/15/2023
578454-AB-6	MAYO CLINIC BASIC				1FE	1,670,620	101.3430	2,026,866	2,000,000	1,693,600	0	5,871	0	0	3.774	4.816	MN	9,645	75,480	10/11/2013	11/15/2043
579780-AK-3	McCormick & Co BASIC			2	2FE	9,926,300	100.6640	10,066,420	10,000,000	9,940,195	0	6,542	0	0	3.250	3.337	MN	41,528	325,000	11/03/2015	11/15/2025
58013M-EU-4	MCDONALDS CORP BASIC			2	2FE	9,874,000	103.1380	10,313,820	10,000,000	9,898,862	0	11,762	0	0	3.375	3.531	MN	32,813	337,500	11/04/2015	05/26/2025
58013M-EV-2	MCDONALDS CORP BASIC			2	2FE	9,278,900	111.6320	10,046,862	9,000,000	9,271,456	0	(5,741)	0	0	4.600	4.402	MN	40,250	414,000	08/30/2016	05/26/2045
58013M-FA-7	MCDONALDS CORP BASIC			2	2FE	4,575,120	115.8450	4,633,796	4,000,000	4,559,027	0	(11,148)	0	0	4.875	4.025	JD	11,917	195,000	08/24/2016	12/09/2045
581557-BC-8	McKesson Corp BASIC			2	2FE	14,461,610	108.8240	13,983,845	12,850,000	14,373,374	0	(32,824)	0	0	4.883	4.130	MS	184,754	627,466	04/30/2015	03/15/2044
581559-AE-3	McKesson Corp			2	2FE	4,926,800	122.1550	6,107,740	5,000,000	4,934,144	0	1,269	0	0	6.000	6.107	MS	100,000	300,000	02/24/2011	03/01/2041
582839-AE-6	MEAD JOHNSON NUTRITION C				1FE	5,980,024	104.7340	6,284,010	6,000,000	5,995,421	0	2,332	0	0	4.900	4.944	MN	49,000	294,000	07/07/2010	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C				1FE	14,923,261	126.8710	19,030,695	15,000,000	14,933,745	0	1,442	0	0	5.900	5.936	MN	147,500	885,000	07/07/2010	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION C BASIC			2	1FE	1,912,225	111.4910	1,951,098	1,750,000	1,907,735	0	(3,401)	0	0	4.600	4.036	JD	6,708	80,500	08/17/2016	06/01/2044
585055-AW-6	Medtronic Inc			2	1FE	9,983,700	111.7500	11,175,040	10,000,000	9,985,360	0	329	0	0	4.500	4.510	MS	132,500	450,000	03/14/2012	03/15/2042
585055-BU-9	Medtronic Inc BASIC				1FE	9,310,769	116.5050	9,757,311	8,375,000	9,305,165	0	(5,604)	0	0	4.625	3.951	MS	114,051	185,000	11/22/2017	03/15/2045
586054-AB-4	MEMORIAL SLOAN-KETTERING BASIC				1FE	6,956,460	105.3500	7,374,472	7,000,000	6,959,155	0	525	0	0	4.125	4.157	JJ	144,375	288,750	11/28/2012	07/01/2052
58933Y-AJ-4	MERCK & CO INC BASIC				1FE	613,118	111.8170	687,674	615,000	613,278	0	38	0	0	4.150	4.168	MN	3,049	25,523	05/16/2013	05/18/2043
58933Y-AT-2	MERCK & CO INC BASIC			2	1FE	1,871,906	104.3940	2,113,981	2,025,000	1,878,623	0	2,795	0	0	3.700	4.142	FA	29,346	74,925	07/14/2015	02/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
590188-JB-5	Merrill Lynch & Co				1FE	8,045,360	126.5030	10,120,264	8,000,000	8,026,689	0	(1,725)	0	0	6.750	6.705	JD	45,000	540,000	07/21/1998	06/01/2028
590188-JN-9	Merrill Lynch & Co				1FE	903,120	104.1390	833,115	800,000	813,889	0	(15,251)	0	0	6.875	4.816	MN	7,028	55,000	04/29/2011	11/15/2018
59156R-AY-4	Metlife Inc				1FE	4,924,700	130.0070	6,500,360	5,000,000	4,932,880	0	1,324	0	0	5.875	5.983	FA	118,316	293,750	08/03/2010	02/06/2041
59156R-BD-9	Metlife Inc BASIC				1FE	9,936,900	105.8570	10,585,650	10,000,000	9,943,319	0	1,302	0	0	4.125	4.162	FA	158,125	412,500	08/08/2012	08/13/2042
59156R-BQ-0	Metlife Inc BASIC			2	1FE	4,999,600	104.0270	5,201,325	5,000,000	4,999,674	0	35	0	0	3.600	3.601	MN	24,000	180,000	11/09/2015	11/13/2025
59156R-BR-8	Metlife Inc BASIC			2	1FE	4,980,500	114.0660	5,703,300	5,000,000	4,981,159	0	317	0	0	4.600	4.624	MN	30,667	230,000	11/09/2015	05/13/2046
594457-BT-9	Michigan Consolidated Gas				1FE	10,731,320	123.5330	13,588,674	11,000,000	10,805,290	0	7,623	0	0	5.700	5.876	MS	184,617	627,000	07/27/2004	03/15/2033
594457-D#-7	Michigan Consolidated Gas				1FE	10,000,000	108.1900	10,818,986	10,000,000	10,000,000	0	0	0	0	6.360	6.360	MS	212,000	636,000	06/18/2008	09/01/2020
594457-D*-1	Michigan Consolidated Gas Ser F				1FE	8,000,000	116.9340	9,354,742	8,000,000	8,000,000	0	0	0	0	6.780	6.780	JD	24,107	542,400	04/02/2008	07/01/2028
594918-AJ-3	MICROSOFT CORP				1FE	987,820	116.8740	1,168,743	1,000,000	989,467	0	259	0	0	4.500	4.575	AO	11,250	45,000	09/24/2010	10/01/2040
594918-AM-6	MICROSOFT CORP BASIC				1FE	314,325	127.7240	319,309	250,000	311,866	0	(1,672)	0	0	5.300	3.698	FA	5,263	13,250	06/27/2016	02/08/2041
594918-AX-2	MICROSOFT CORP BASIC			2	1FE	6,893,828	122.6980	7,208,525	5,875,000	6,859,867	0	(23,181)	0	0	4.875	3.828	JD	12,729	286,406	06/27/2016	12/15/2043
594918-BE-3	MICROSOFT CORP BASIC			2	1FE	20,216,461	106.9830	22,907,179	21,412,000	20,249,926	0	12,591	0	0	4.000	4.294	FA	330,696	856,480	04/29/2015	02/12/2055
594918-BL-7	MICROSOFT CORP BASIC			2	1FE	18,743,995	117.2100	21,683,795	18,500,000	18,735,887	0	(4,841)	0	0	4.450	4.367	MN	132,635	823,250	04/28/2016	11/03/2045
594918-BM-5	MICROSOFT CORP BASIC			2	1FE	9,962,700	123.7720	12,377,170	10,000,000	9,963,416	0	340	0	0	4.750	4.771	MN	76,528	475,000	10/29/2015	11/03/2055
594918-BU-7	MICROSOFT CORP BASIC			2	1FE	9,725,120	106.7390	10,673,920	10,000,000	9,729,071	0	2,849	0	0	3.950	4.090	FA	156,903	395,000	08/02/2016	08/08/2056
594918-BX-1	MICROSOFT CORP BASIC			2	1FE	2,481,800	101.4480	2,536,193	2,500,000	2,483,942	0	2,142	0	0	2.875	2.991	FA	28,950	35,938	01/30/2017	02/06/2024
594918-CA-0	MICROSOFT CORP BASIC			2	1FE	7,008,715	114.3270	7,945,727	6,950,000	7,008,407	0	(308)	0	0	4.250	4.198	FA	118,970	126,438	08/08/2017	02/06/2047
594918-CB-8	MICROSOFT CORP BASIC			2	1FE	24,926,250	118.4120	29,603,100	25,000,000	24,926,861	0	611	0	0	4.500	4.516	FA	453,125	562,500	01/30/2017	02/06/2057
595620-AB-1	Midamerican Energy Co				1FE	7,004,597	136.0890	9,315,265	6,845,000	6,955,126	0	(5,017)	0	0	6.750	6.568	JD	1,283	462,038	07/30/2003	12/30/2031
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY				1FE	1,535,405	133.6520	1,659,962	1,242,000	1,508,427	0	(9,354)	0	0	6.125	4.403	AO	19,018	76,073	12/08/2014	04/01/2036
605417-BY-9	Mississippi Power Co.	LS			2FE	128,898	100.2220	129,287	129,000	128,909	0	2	0	0	4.750	4.760	AO	1,294	6,128	10/12/2011	10/15/2041
605417-BY-9	Mississippi Power Co.				2FE	15,845,502	100.2220	15,906,281	15,871,000	15,848,197	0	507	0	0	4.750	4.760	AO	159,151	753,873	10/12/2011	10/15/2041
608190-AJ-3	Mohawk Industries Inc BASIC			2	2FE	9,996,700	103.8130	10,381,300	10,000,000	9,998,172	0	320	0	0	3.850	3.854	FA	160,417	385,000	01/28/2013	02/01/2023
60871R-AD-2	MOLSON COORS BREWING CO BASIC				2FE	25,517,585	113.4040	28,436,103	25,075,000	25,512,090	0	(10,732)	0	0	5.000	4.871	MN	208,958	1,253,750	06/27/2016	05/01/2042
60871R-AG-5	MOLSON COORS BREWING CO BASIC			2	2FE	8,986,050	97.8780	8,809,020	9,000,000	8,987,901	0	1,231	0	0	3.000	3.018	JJ	124,500	276,000	06/28/2016	07/15/2026
60871R-AH-3	MOLSON COORS BREWING CO BASIC			2	2FE	24,993,700	101.9020	25,679,380	25,200,000	24,993,943	0	1,374	0	0	4.200	4.247	JJ	488,040	928,387	04/28/2017	07/15/2046
610202-BP-7	Monongahela Power BASIC			2	2FE	9,981,900	124.4970	12,449,740	10,000,000	9,983,376	0	288	0	0	5.400	5.412	JD	24,000	540,000	11/19/2013	12/15/2043
615369-AB-1	Moodys Corp 05-1 BASIC			2	2FE	9,425,710	107.1470	10,178,965	9,500,000	9,461,309	0	7,278	0	0	4.500	4.598	MS	142,500	427,500	08/15/2012	09/01/2022
615369-AC-9	Moodys Corp 05-1 SR UNSECURED			2	2FE	5,010,890	109.8420	5,492,090	5,000,000	5,007,267	0	(998)	0	0	4.875	4.847	FA	92,083	243,750	09/30/2013	02/15/2024
61744Y-AK-4	Morgan Stanley BASIC			2	1FE	13,000,000	100.9200	13,119,652	13,000,000	13,000,000	0	0	0	0	3.591	3.591	JJ	203,590	0	07/19/2017	07/22/2028
61744Y-AL-2	Morgan Stanley BASIC			2	1FE	14,572,410	103.5490	15,003,273	14,489,000	14,571,662	0	(748)	0	0	3.971	3.929	JJ	250,920	0	08/21/2017	07/22/2038
61746B-DM-5	Morgan Stanley & Co BASIC				1FE	1,001,050	100.2550	1,002,547	1,000,000	1,000,251	0	(230)	0	0	2.500	2.476	JJ	10,903	25,000	04/24/2014	01/24/2019
61746B-EG-7	Morgan Stanley & Co BASIC				1FE	1,986,440	109.6180	2,192,364	2,000,000	1,986,657	0	217	0	0	4.375	4.416	JJ	38,646	44,236	01/17/2017	01/22/2047
61747W-AL-3	MORGAN STANLEY				1FE	6,997,900	109.3840	7,656,866	7,000,000	6,999,116	0	218	0	0	5.500	5.504	JJ	163,625	385,000	07/21/2011	07/28/2021
61747Y-CM-5	MORGAN STANLEY				1FE	1,999,840	105.9710	2,119,416	2,000,000	1,999,959	0	18	0	0	5.500	5.501	JJ	47,361	110,000	01/21/2010	01/26/2020
61747Y-DU-6	Morgan Stanley BASIC				2FE	12,992,590	104.1840	13,543,933	13,000,000	12,995,644	0	708	0	0	4.100	4.107	MN	57,742	533,000	05/16/2013	05/22/2023
61747Y-DY-8	Morgan Stanley BASIC				1FE	34,057,525	107.8580	35,970,576	33,350,000	34,039,370	0	(14,387)	0	0	4.300	4.169	JJ	613,455	1,434,050	06/27/2016	01/27/2045
617482-V9-2	Morgan Stanley BASIC				1FE	20,762,070	139.0350	29,197,287	21,000,000	20,779,199	0	3,610	0	0	6.375	6.461	JJ	583,844	1,338,750	07/19/2012	07/24/2042
61761J-3R-8	Morgan Stanley BASIC				1FE	620,750	98.6330	616,456	625,000	621,280	0	372	0	0	3.125	3.205	JJ	8,355	19,640	07/20/2016	07/27/2026
61945C-AE-3	MOSAIC CO BASIC			2	2FE	9,991,300	107.7460	10,774,640	10,000,000	9,991,863	0	137	0	0	5.625	5.631	MN	71,875	562,500	11/07/2013	11/15/2043
61980A-AC-7	MOTIVA ENTERPRISES LLC				2FE	6,487,260	105.6110	6,864,715	6,500,000	6,496,802	0	1,438	0	0	5.750	5.776	JJ	172,340	373,750	01/06/2010	01/15/2020
620076-BE-8	Motorola Solutions Inc BASIC				2FE	9,988,100	101.5480	10,154,800	10,000,000	9,988,928	0	180	0	0	5.500	5.508	MS	183,333	550,000	08/12/2014	09/01/2044
626717-AF-9	Murphy Oil Corp BASIC			2	3FE	16,707,794	100.3750	16,871,030	16,808,000	16,749,239	0	10,360	0	0	4.700	0.105	JD	65,831	789,976	06/03/2014	12/01/2022
626717-AF-9	Murphy Oil Corp BASIC	LS		2	3FE	3,167,456	100.3750	3,203,970	3,192,000	3,177,176	0	2,611	0	0	4.700	0.105	JD	12,502	150,024	06/03/2014	12/01/2022
626717-AG-7	Murphy Oil Corp BASIC			2	3FE	4,987,050	97.6900	4,884,500	5,000,000	5,132,765	0	(2,295)	0	0	6.125	5.920	JD	25,521	306,250	11/27/2012	12/01/2042
628312-AB-6	MUTUAL OF OMAHA INS CO				1FE	14,495,250	135.8470	20,377,050	15,000,000	14,540,792	0	7,788	0	0	6.950	7.226	AO	220,083	1,042,500	10/12/2010	10/15/2040
628530-AV-9	MYLAN INC BASIC				2FE	19,958,600	98.6120	19,722,400	20,000,000	19,977,850	0	3,996	0	0	3.125	3.149	JJ	288,194	625,000	12/12/2012	01/15/2023
628530-BC-0	MYLAN INC BASIC			2	2FE	4,988,200	109.0020	5,450,085	5,000,000	4,988,926	0	193	0	0	5.400	5.416	MN	24,000	270,000	11/20/2013	11/29/2043
62912X-AC-8	NGPL PIPECO LLC				3FE	10,000,000	123.2500	12,325,000	10,000,000	10,000,000	0	0	0	0	7.768	7.768	JD	34,524	776,800	12/14/2007	12/15/2037
62952E-AA-5	NYU HOSPITALS CENTER BASIC				1FE	9,500,000	107.9090	10,251,317	9,500,000	9,500,000	0	0	0	0	4.428	4.428	JJ	210,330	420,660	07/31/2012	07/01/2042
629568-AQ-9	Nabors Industries Inc				3FE	18,152,000	100.2500	18,197,380	18,152,000	18,152,000	0	0	0	0	6.150	6.150	FA	421,731	1,116,348	10/16/2008	02/15/2018
629568-AV-8	Nabors Industries Inc				3FE	36,346,675	99.7500	36,408,750	36,500,000	36,448,649	0	17,302	0	0	5.000	5.056	MS	537,361	1,825,000	03/01/2011	09/15/2020
631005-BF-1	NARRAGANSETT ELECTRIC 144A				1FE	10,000,000	103.9720	10,397,210	10,000,000	10,000,000	0	0	0	0	4.170	4.170	JD	24,325	417,000	12/05/2012	12/10/2042
631103-AD-0	The Nasdaq OMX Group Inc				2FE	19,924,150	105.9960	21,199,280	20,000,000	19,980,983	0	8,575	0	0	5.550	5.600	JJ	511,833	1,110,000	01/13/2010	01/15/2020
631103-AF-5	The Nasdaq OMX Group Inc BASIC			2	2FE	12,954,890	105.4230	13,704,938	13,000,000	12,968,942	0	4,123	0	0	4.250	4.293	JD	46,042	552,500	05/19/2014	06/01/2024
63536S-AA-7	NATL CITY BK OF INDIANA				1FE	2,003,400	101.1290	2,022,576	2,000,000	2,000,333	0	(527)	0	0	4.250	4.222	JD	7,083	85,000	04/29/2011	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
635405-AM-5	National City Corp				1FE	4,666,400	106.0240	4,240,940	4,000,000	4,130,725	0	(90,544)	0	0	6.875	4.393	MN	35,139	275,000	04/29/2011	05/15/2019
636180-BN-0	National Fuel Gas BASIC			2	2FE	3,972,680	99.6020	3,984,088	4,000,000	3,973,242	0	562	0	0	3.950	4.034	MS	41,256	0	09/18/2017	09/15/2027
637071-AK-7	National Oilwell Inc BASIC			2	2FE	10,957,650	88.2010	9,702,066	11,000,000	10,961,952	0	882	0	0	3.950	3.972	JD	36,208	434,500	11/15/2012	12/01/2042
637138-AC-2	NATIONAL PENN BANCSHARES BASIC				1FE	2,175,000	106.5620	2,317,715	2,175,000	2,175,000	0	0	0	0	4.250	4.250	MS	23,366	92,438	09/10/2014	09/30/2024
63730*-AC-9	AMTRAK PRIVATE PLACEMENT				1FE	14,111,111	97.9350	13,819,742	14,111,111	14,111,111	0	0	0	0	3.810	3.810	MN	68,698	506,271	11/23/2016	11/15/2031
637417-AD-8	National Retail Properties 5.5 07/21			2	2FE	3,026,314	108.4290	3,328,755	3,070,000	3,051,741	0	4,537	0	0	5.500	5.688	JJ	77,859	168,850	06/28/2011	07/15/2021
637417-AE-6	National Retail Properties BASIC			2	2FE	787,720	103.2970	826,373	800,000	793,639	0	1,184	0	0	3.800	3.984	AO	6,418	30,400	08/07/2012	10/15/2022
637432-MV-4	National Rural Util Coop Fin BASIC			2	1FE	11,076,640	103.2110	11,043,620	10,700,000	11,039,428	0	(37,212)	0	0	3.400	2.787	MN	46,486	363,800	04/25/2017	11/15/2023
637432-NK-7	National Rural Util Coop Fin BASIC			2	2FE	11,000,000	107.4240	11,816,596	11,000,000	11,000,000	0	0	0	0	5.250	5.250	AO	113,896	577,500	04/13/2016	04/20/2046
638612-AL-5	Nationwide Financial Svcs 144A BASIC				2FE	7,473,225	118.6280	8,897,070	7,500,000	7,474,440	0	421	0	0	5.300	5.324	MN	47,479	397,500	11/17/2014	11/18/2044
638671-AL-1	NATIONWIDE MUTUAL INSURA BASIC				1FE	6,491,948	112.6740	7,340,698	6,515,000	6,493,000	0	393	0	0	4.950	4.973	AO	61,811	322,493	01/26/2016	04/22/2044
63938C-AB-4	NAVIENT CORP BASIC				3FE	2,972,250	99.2500	2,977,500	3,000,000	2,979,282	0	2,397	0	0	5.875	6.000	AO	32,313	176,250	11/04/2014	10/25/2024
63946B-AD-2	NBCUNIVERSAL MEDIA LLC BASIC				1FE	7,110,274	106.5420	7,457,912	7,000,000	7,034,451	0	(13,635)	0	0	5.150	4.924	AO	61,085	360,500	08/25/2011	04/30/2020
63946B-AF-7	NBCUNIVERSAL MEDIA LLC BASIC				1FE	5,095,560	135.1430	6,757,130	5,000,000	5,086,640	0	(1,751)	0	0	6.400	6.255	AO	54,222	320,000	08/25/2011	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC BASIC				1FE	10,200,414	130.3480	13,034,750	10,000,000	10,181,252	0	(3,622)	0	0	5.950	5.807	AO	148,750	595,000	08/25/2011	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC BASIC				1FE	2,491,475	109.1220	2,728,043	2,500,000	2,492,129	0	168	0	0	4.450	4.471	JJ	51,299	111,250	09/28/2012	01/15/2043
64128X-AE-0	NEUBERGER BERMAN GRP FIN 144A BASIC			2	2FE	16,456,751	101.9720	16,784,591	16,460,000	16,456,729	0	71	0	0	4.875	4.876	AO	169,401	754,650	09/25/2017	04/15/2045
641423-BP-2	Nevada Power Co. BASIC				1FE	1,113,031	138.9760	1,146,553	825,000	1,085,839	0	(9,395)	0	0	6.650	4.160	AO	13,716	54,863	12/08/2014	04/01/2036
641423-BS-6	Nevada Power Co.				1FE	4,231,616	101.7170	4,475,548	4,400,000	4,390,906	0	23,404	0	0	6.500	7.075	MN	36,544	286,000	03/30/2009	05/15/2018
641423-BW-7	Nevada Power Co.				1FE	12,957,490	102.5750	13,334,724	13,000,000	12,996,709	0	5,373	0	0	6.500	6.545	FA	352,083	845,000	07/25/2008	08/01/2018
641423-BZ-0	Nevada Power Co.			2	1FE	1,993,780	124.0960	2,481,914	2,000,000	1,994,533	0	121	0	0	5.375	5.396	MS	31,653	107,500	09/09/2010	09/15/2040
649840-CM-5	New York State E & G				1FE	11,277,420	111.5830	12,274,174	11,000,000	11,148,776	0	(23,647)	0	0	5.750	5.453	MN	105,417	632,500	04/29/2011	05/01/2023
650119-AA-8	NEW YORK UNIVERSITY			4	1FE	13,393,834	109.5150	14,676,119	13,401,000	13,396,147	0	219	0	0	5.236	5.240	JJ	350,838	701,676	12/04/2009	07/01/2032
650119-AB-6	NEW YORK UNIVERSITY				1FE	4,450,000	107.3360	4,776,456	4,450,000	4,450,000	0	0	0	0	4.955	4.955	JJ	110,249	220,498	08/05/2010	07/01/2032
651587-AF-4	NEWMARKET CORP BASIC				2FE	16,722,111	104.5800	17,778,651	17,000,000	16,830,991	0	29,598	0	0	4.100	4.323	JD	30,978	697,000	01/08/2014	12/15/2022
651639-AE-6	NEWMONT MINING CORP Series A1			4	2FE	6,447,180	121.1760	7,270,536	6,000,000	6,368,700	0	(12,791)	0	0	5.875	5.326	AO	88,125	352,500	10/15/2010	04/01/2035
65339K-AT-7	NEXTERA ENERGY CAPITAL BASIC			2	2FE	2,995,818	101.8640	3,055,932	3,000,000	2,996,080	0	262	0	0	3.550	3.567	MN	17,750	54,138	05/09/2017	05/01/2027
65364U-AE-6	Niagara Mohawk Power 144A				1FE	4,000,000	106.9550	4,278,192	4,000,000	4,000,000	0	0	0	0	4.119	4.119	MN	15,103	164,760	11/20/2012	11/28/2042
654106-AG-8	NIKE INC BASIC			2	1FE	921,480	96.4410	964,407	1,000,000	923,134	0	1,465	0	0	3.375	3.817	MN	5,625	34,688	11/09/2016	11/01/2046
65473Q-AS-2	Nisource Finance Corp				2FE	2,371,446	100.8520	2,508,177	2,487,000	2,483,547	0	16,228	0	0	6.400	7.101	MS	46,866	159,168	09/30/2008	03/15/2018
65473Q-AT-0	Nisource Finance Corp				2FE	7,977,920	104.5110	8,360,904	8,000,000	7,997,321	0	2,409	0	0	6.800	6.834	JJ	250,844	544,000	05/15/2008	01/15/2019
65473Q-AW-3	Nisource Finance Corp				2FE	3,949,200	129.4140	5,176,544	4,000,000	3,954,372	0	865	0	0	6.250	6.345	JD	11,111	250,000	12/01/2010	12/15/2040
65473Q-BG-7	Nisource Finance Corp BASIC			2	2FE	14,983,800	102.4400	15,366,000	15,000,000	14,984,015	0	215	0	0	3.950	3.956	MS	176,104	0	09/05/2017	03/30/2048
654740-BD-0	NISSAN MOTOR ACCEPTANCE BASIC				1FE	30,014,900	98.7490	29,624,790	30,000,000	30,014,232	0	(668)	0	0	2.600	2.589	MS	201,500	0	09/29/2017	09/28/2022
655044-AE-5	Noble Energy Inc			2	2FE	9,933,600	118.2690	11,826,860	10,000,000	9,940,639	0	1,154	0	0	6.000	6.048	MS	200,000	600,000	02/15/2011	03/01/2041
655044-AG-0	Noble Energy Inc BASIC			2	2FE	14,914,500	110.6760	16,601,460	15,000,000	14,920,142	0	1,421	0	0	5.250	5.288	MN	100,625	787,500	11/05/2013	11/15/2043
655664-AS-9	NORDSTROM INC BASIC			2	2FE	969,355	99.6250	971,341	975,000	969,733	0	378	0	0	4.000	4.071	MS	11,483	20,150	03/24/2017	03/15/2027
655844-AA-6	Norfolk Southern Corp				2	7,656,350	116.5110	7,573,241	6,500,000	6,782,407	0	(76,502)	0	0	9.000	7.434	MS	195,000	585,000	08/30/1995	03/01/2021
655844-AF-5	Norfolk Southern Corp				2FE	2,442,400	146.2450	2,924,902	2,000,000	2,379,769	0	(10,878)	0	0	7.050	5.449	MN	23,500	141,000	04/29/2011	05/01/2037
655844-AW-8	Norfolk Southern Corp				2FE	1,108,926	114.6890	1,184,739	1,033,000	1,079,181	0	(5,093)	0	0	5.590	4.862	MN	7,058	57,745	04/29/2011	05/17/2025
655844-BC-1	Norfolk Southern Corp				2FE	4,239,375	105.1280	4,467,927	4,250,000	4,248,076	0	1,231	0	0	5.900	5.933	JD	11,144	250,750	05/27/2009	06/15/2019
655844-BJ-6	Norfolk Southern Corp			2	2FE	6,925,590	101.2560	7,087,906	7,000,000	6,965,714	0	7,434	0	0	3.000	3.124	AO	52,500	210,000	03/12/2012	04/01/2022
655844-BM-9	Norfolk Southern Corp BASIC			2	2FE	10,971,177	102.4550	12,161,373	11,870,000	11,048,859	0	17,791	0	0	3.950	4.410	AO	117,216	468,865	06/26/2013	10/01/2042
655844-BN-7	Norfolk Southern Corp BASIC			2	2FE	11,711,670	114.2750	13,713,000	12,000,000	11,732,435	0	5,103	0	0	4.800	4.955	FA	217,600	576,000	10/07/2013	08/15/2043
655855-FA-7	Norfolk Southern Railway				2FE	2,202,179	116.6380	1,901,204	1,630,000	1,758,858	0	(47,176)	0	0	9.750	6.228	JD	7,063	158,925	08/30/2004	06/15/2020
664764-AA-5	NORTHERN BANCORP INC BASIC			2	2FE	13,517,500	102.4270	13,827,645	13,500,000	13,514,939	0	(2,561)	0	0	5.500	5.460	JJ	342,375	715,000	05/25/2017	01/15/2026
665228-CC-4	Northern Illinois Gas				1FE	6,998,880	120.4910	8,434,384	7,000,000	6,999,295	0	26	0	0	5.900	5.901	JD	34,417	413,000	12/04/2003	12/01/2033
665772-CE-7	Northern States Power				1FE	1,026,800	125.5310	1,255,312	1,000,000	1,023,491	0	(571)	0	0	5.350	5.169	MN	8,917	53,500	04/29/2011	11/01/2039
665859-AN-4	NORTHERN TRUST CORP BASIC				1FE	3,988,680	99.9250	3,996,992	4,000,000	3,994,472	0	1,127	0	0	2.375	2.407	FA	39,319	95,000	07/30/2012	08/02/2022
665859-AP-9	NORTHERN TRUST CORP BASIC				1FE	4,863,614	105.9390	5,190,996	4,900,000	4,874,160	0	2,751	0	0	3.950	4.029	AO	32,796	193,550	12/20/2013	10/30/2025
665859-AS-3	NORTHERN TRUST CORP BASIC			2	1FE	34,453,844	99.6290	34,267,498	34,395,000	34,451,840	0	(2,003)	0	0	3.375	3.351	MN	170,900	580,416	07/13/2017	05/08/2032
666807-BA-9	Northrop-Grumman				2FE	6,988,590	104.4920	7,314,433	7,000,000	6,997,796	0	1,305	0	0	5.050	5.071	FA	147,292	353,500	07/27/2009	08/01/2019
666807-BD-3	Northrop-Grumman				2FE	8,447,040	117.2870	10,555,848	9,000,000	8,511,195	0	10,544	0	0	5.050	5.469	MN	58,075	454,500	12/07/2010	11/15/2040
666807-BH-4	Northrop-Grumman BASIC				2FE	12,600,738	115.4940	15,320,292	13,265,000	12,646,949	0	11,727	0	0	4.750	5.078	JD	52,507	630,088	10/16/2013	06/01/2043
666807-BN-1	Northrop-Grumman BASIC			2	2FE	7,421,065	100.1460	7,435,848	7,425,000	7,421,065	0	0	0	0	3.250	3.255	JJ	52,284	0	10/10/2017	01/15/2028
666807-BP-6	Northrop-Grumman BASIC			2	2FE	10,278,940	104.5100	10,759,346	10,295,000	10,279,009	0	69	0	0	4.030	4.039	AO	89,893	0	10/10/2017	10/15/2047
667274-AC-8	NORTHWELL HEALTHCARE INC BASIC			2	1FE	30,070,300	102.2630	30,678,750	30,000,000	30,069,672	0	(628)	0	0	4.260	4.246	MN	213,000	124,250	09/27/2017	11/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66765R-BA-3	Northwest Natural Gas MTN B				1FE	7,587,018	100.9280	7,821,928	7,750,000	7,747,272	0	15,748	0	0	6.600	6.820	JD	42,625	511,500	07/11/2002	03/16/2018
66765R-BQ-8	Northwest Natural Gas MTN B				1FE	2,000,000	122.7560	2,455,128	2,000,000	2,000,000	0	0	0	0	5.820	5.821	JD	9,700	116,400	09/19/2002	09/24/2032
667748-AF-4	Northwest Pipeline Corp				2FE	2,044,875	119.7470	2,993,668	2,500,000	2,238,627	0	21,866	0	0	7.125	9.000	JD	14,844	178,125	05/22/2002	12/01/2025
667752-AB-5	Northwest Pipeline Corp				2FE	5,000,000	101.7620	5,088,100	5,000,000	5,000,000	0	0	0	0	6.050	6.050	JD	13,444	302,500	09/30/2008	06/15/2018
668074-B*-7	NORTHWESTERN MT				1	16,100,000	111.1060	17,888,062	16,100,000	16,100,000	0	0	0	0	5.010	5.010	MN	134,435	806,610	04/15/2010	05/01/2025
668074-B@-5	NORTHWESTERN MT				1	6,400,000	111.1060	7,110,782	6,400,000	6,400,000	0	0	0	0	5.010	5.010	MN	53,440	320,640	04/16/2010	05/01/2025
668074-G*-2	NORTHWESTERN COR PRIVATE PLACEMENT				1FE	9,000,000	97.2910	8,756,227	9,000,000	9,000,000	0	0	0	0	4.030	4.030	MN	55,413	0	10/04/2017	11/06/2047
668138-AA-8	NORTHWESTERN MUTUAL LIFE BASIC			2	1FE	16,464,855	101.3760	16,726,974	16,500,000	16,465,052	0	197	0	0	3.850	3.862	MS	167,635	0	09/21/2017	09/30/2047
670346-AK-1	Nucor Corp				1FE	3,980,600	101.5170	4,060,684	4,000,000	3,998,948	0	2,429	0	0	5.850	5.915	JD	19,500	234,000	05/28/2008	06/01/2018
67059T-AA-3	NUSTAR LOGISTICS				3FE	10,999,087	101.6250	11,178,750	11,000,000	11,007,933	0	(26,352)	0	0	8.150	7.891	AO	189,261	896,500	09/30/2008	04/15/2018
67088C-AA-5	OMX TIMBER FIN INV LLC 2 CLASS A-2 NOTES				6	1	10.1250	506,250	5,000,000	1	0	0	0	0	5.540	1,252.516	AO	0	0	09/30/2013	01/29/2020
674599-BM-6	Occidental Petroleum				1FE	693,960	132.8930	797,360	600,000	667,141	0	(4,700)	0	0	7.200	5.740	AO	10,800	43,200	04/29/2011	04/01/2028
674599-CF-0	Occidental Petroleum BASIC			2	1FE	1,144,651	113.3620	1,133,619	1,000,000	1,140,845	0	(2,966)	0	0	4.625	3.787	JD	2,056	46,250	10/25/2016	06/15/2045
674599-CL-7	Occidental Petroleum BASIC			2	1FE	22,649,152	106.2980	24,129,646	22,700,000	22,653,965	0	4,813	0	0	4.100	4.112	FA	351,598	718,707	11/02/2016	02/15/2047
677050-AE-6	OGLETHORPE PWR				1FE	5,250,000	104.3300	5,477,330	5,250,000	5,250,000	0	0	0	0	6.100	6.100	MS	94,296	320,250	07/10/2009	03/15/2019
677050-AG-1	OGLETHORPE PWR	LS			1FE	350,000	126.2790	441,975	350,000	350,000	0	0	0	0	5.950	5.860	MN	3,471	20,825	02/04/2010	11/01/2039
677050-AG-1	OGLETHORPE PWR				1FE	11,799,976	126.2790	14,711,469	11,650,000	11,781,086	0	(2,957)	0	0	5.950	5.860	MN	115,529	693,175	02/04/2010	11/01/2039
677050-AH-9	OGLETHORPE PWR				1FE	18,014,750	114.9610	20,692,944	18,000,000	18,014,299	0	(165)	0	0	5.250	5.245	MS	315,000	945,000	08/17/2011	09/01/2050
677052-AA-0	OGLETHORPE POWER CORP				1FE	4,439,880	118.5510	5,334,813	4,500,000	4,446,953	0	1,148	0	0	5.375	5.466	MN	40,313	241,875	12/01/2010	11/01/2040
677071-AU-6	OHANA MILITARY COMM LLC 144A				1FE	983,010	119.7600	1,052,005	878,425	980,842	0	(1,087)	0	0	6.000	5.258	AO	13,176	52,706	11/17/2015	10/01/2051
677412-AF-5	OHIO NATIONAL LIFE INS BASIC				1FE	5,500,000	133.3050	7,331,764	5,500,000	5,500,000	0	0	0	0	6.875	6.875	JD	16,806	378,125	06/06/2012	06/15/2042
678858-BH-3	Oklahoma Gas & Electric				1FE	7,007,650	130.2430	8,465,821	6,500,000	6,987,693	0	(15,820)	0	0	6.450	5.767	FA	174,688	419,250	06/27/2016	02/01/2038
678858-BL-4	Oklahoma Gas & Electric				1FE	9,935,800	128.0130	12,801,250	10,000,000	9,943,189	0	1,197	0	0	5.850	5.896	JD	48,750	585,000	06/04/2010	06/01/2040
678858-BM-2	Oklahoma Gas & Electric			2	1FE	18,883,910	119.5570	22,715,792	19,000,000	18,896,177	0	2,211	0	0	5.250	5.291	MN	127,458	997,500	05/25/2011	05/15/2041
679574-A@-2	OLD DOMINION EL				1	10,000,000	114.0270	11,402,717	10,000,000	10,000,000	0	0	0	0	5.540	5.540	JD	46,167	554,000	01/21/2011	12/01/2040
680033-AC-1	OLD NATL BANCORP BASIC				1FE	15,420,000	100.4780	15,493,723	15,420,000	15,420,000	0	0	0	0	4.125	4.125	FA	240,295	636,075	08/13/2014	08/15/2024
681919-AZ-9	OmniCom Group				2FE	3,492,825	103.2360	3,613,257	3,500,000	3,496,590	0	714	0	0	3.625	3.650	MN	21,146	126,875	04/19/2012	05/01/2022
682134-AC-5	OMNICOM GROUP INC				2FE	2,989,620	104.9050	3,147,138	3,000,000	2,996,839	0	1,112	0	0	4.450	4.493	FA	50,433	133,500	08/02/2010	08/15/2020
68233D-AP-2	Oncor Electric Delivery				1FE	4,929,589	141.2670	7,063,345	5,000,000	4,947,491	0	1,862	0	0	7.250	7.367	JJ	167,153	362,500	10/30/2003	01/15/2033
68233J-AF-1	Oncor Electric Delivery				1FE	4,000,000	151.2700	6,050,792	4,000,000	4,000,000	0	0	0	0	7.500	7.500	MS	100,000	300,000	05/29/2009	09/01/2038
68233J-AH-7	Oncor Electric Delivery				1FE	4,867,544	124.6850	6,234,240	5,000,000	4,882,587	0	2,570	0	0	5.250	5.431	MS	66,354	262,500	05/31/2011	09/30/2040
68245J-AB-6	ONEBEACON US HOLDINGS IN BASIC				2FE	4,994,050	103.0780	5,153,875	5,000,000	4,996,773	0	580	0	0	4.600	4.615	MN	33,222	230,000	11/06/2012	11/09/2022
682680-AN-3	ONEOK INC				2FE	24,602,000	114.3350	28,583,625	25,000,000	24,680,880	0	9,647	0	0	6.000	6.119	JD	66,667	1,500,000	04/11/2007	06/15/2035
682680-AT-0	ONEOK INC BASIC			2	2FE	2,225,985	104.0380	2,340,864	2,250,000	2,226,151	0	166	0	0	4.950	5.019	JJ	51,975	0	07/11/2017	07/13/2047
68268N-AC-7	ONEOK Partners				2FE	5,205,650	122.7380	6,136,885	5,000,000	5,174,174	0	(4,747)	0	0	6.650	6.330	AO	83,125	332,500	08/31/2009	10/01/2036
68268N-AD-5	ONEOK Partners				2FE	11,990,870	124.7510	15,413,035	12,355,000	12,043,144	0	7,066	0	0	6.850	7.089	AO	178,667	846,318	06/23/2008	10/15/2037
68268N-AG-8	ONEOK Partners			2	2FE	24,840,000	116.7100	29,177,400	25,000,000	24,856,417	0	2,760	0	0	6.125	6.172	FA	638,021	1,531,250	01/24/2011	02/01/2041
68389X-AE-5	Oracle Corp				1FE	1,040,390	140.8100	1,408,097	1,000,000	1,034,600	0	(836)	0	0	6.500	6.198	AO	13,722	65,000	04/21/2009	04/15/2038
68389X-AH-8	Oracle Corp				1FE	15,893,440	137.3320	21,973,184	16,000,000	15,907,274	0	2,026	0	0	6.125	6.174	JJ	470,944	980,000	06/30/2009	07/08/2039
68389X-AM-7	Oracle Corp 5.375 07/2040				1FE	9,992,737	126.4330	12,643,270	10,000,000	9,993,941	0	136	0	0	5.375	5.380	JJ	247,847	537,500	12/16/2011	07/15/2040
68389X-AV-7	Oracle Corp BASIC			2	1FE	999,600	111.1350	1,111,347	1,000,000	999,648	0	14	0	0	4.300	4.303	JJ	20,664	43,000	06/30/2014	07/08/2034
68389X-AW-5	Oracle Corp BASIC			2	1FE	4,912,020	113.9880	4,958,491	4,350,000	4,894,045	0	(12,191)	0	0	4.500	3.744	JJ	94,069	195,750	06/27/2016	07/08/2044
68389X-BF-1	Oracle Corp BASIC			2	1FE	14,579,850	107.8540	15,099,490	14,000,000	14,562,825	0	(12,226)	0	0	4.125	3.879	MN	73,792	577,500	06/27/2016	05/15/2045
68389X-BJ-3	Oracle Corp BASIC			2	1FE	6,999,580	106.4010	7,448,077	7,000,000	6,999,967	0	74	0	0	4.000	4.000	JJ	129,111	286,222	10/27/2016	07/15/2046
684000-AA-0	OPUS BANK BASIC			2	2FE	1,575,000	100.5000	1,582,875	1,575,000	1,575,000	0	0	0	0	5.500	5.500	JJ	43,313	87,106	06/23/2016	07/01/2026
690732-AE-2	Owens & Minor Inc BASIC			2	3FE	7,969,760	101.2410	8,099,256	8,000,000	7,977,699	0	2,684	0	0	4.375	4.422	JD	15,556	350,000	09/11/2014	12/15/2024
693475-AQ-8	PNC Financial Services BASIC			2	2FE	10,000,000	105.7500	10,575,000	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MN	83,333	500,000	10/27/2016	11/01/2116
693476-BN-2	PNC Funding Corp			2	1FE	1,988,880	102.6740	2,053,486	2,000,000	1,994,891	0	1,119	0	0	3.300	3.366	MS	20,717	66,000	03/05/2012	03/08/2022
69349L-AK-4	PNC Bank NA BASIC			2	1FE	1,594,224	100.6630	1,610,610	1,600,000	1,596,855	0	565	0	0	2.950	2.992	JJ	19,798	47,200	01/24/2013	01/30/2023
69349L-AM-0	PNC Bank NA BASIC			2	1FE	4,986,000	104.4440	5,222,180	5,000,000	4,991,558	0	1,336	0	0	3.800	3.834	JJ	82,333	190,000	07/22/2013	07/25/2023
693506-BC-0	PPG INDUSTRIES INC				1FE	1,993,480	148.3340	2,966,672	2,000,000	1,994,507	0	111	0	0	7.700	7.727	MS	45,344	154,000	01/23/2009	03/15/2038
693506-BE-6	PPG INDUSTRIES INC				1FE	16,235,105	122.4410	20,202,815	16,500,000	16,265,237	0	4,941	0	0	5.500	5.611	MN	115,958	907,500	01/18/2011	11/15/2040
69351U-AM-5	PP&L Electric Utilities				1FE	1,987,960	137.5140	2,750,276	2,000,000	1,989,498	0	229	0	0	6.250	6.295	MN	15,972	125,000	05/19/2009	05/15/2039
69351U-AN-3	PP&L Electric Utilities			2	1FE	1,988,560	122.6960	2,453,910	2,000,000	1,989,781	0	217	0	0	5.200	5.238	JJ	47,956	104,000	07/13/2011	07/15/2041
69352P-AH-6	PPL CAPITAL FUNDING INC BASIC			2	2FE	12,954,240	111.7680	14,529,879	13,000,000	12,957,955	0	843	0	0	4.700	4.722	JD	50,917	611,000	05/22/2013	06/01/2043
69352P-AM-5	PPL CAPITAL FUNDING INC BASIC			2	2FE	16,300,680	102.7540	16,954,427	16,500,000	16,301,813	0	1,133	0	0	4.000	4.070	MS	207,167	0	09/06/2017	09/15/2047
693627-AK-7	PSI Energy Inc				1FE	1,072,540	147.2180	1,472,180	1,000,000	1,053,962	0	(1,938)	0	0	8.310	7.690	MS	27,700	83,100	02/21/2002	09/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693627-AY-7	PSI Energy Inc				1FE	14,992,050	131.2640	19,689,540	15,000,000	14,993,572	0	196	0	0	6.120	6.124	AO	193,800	918,000	10/18/2005	10/15/2035
69362B-AW-2	PSEG Power				2FE	6,970,955	105.7040	7,399,294	7,000,000	6,991,941	0	3,238	0	0	5.125	5.179	AO	75,736	358,750	08/17/2010	04/15/2020
69362B-AY-8	PSEG Power BASIC			2	2FE	999,110	104.2880	1,042,881	1,000,000	999,625	0	92	0	0	4.150	4.161	MS	12,219	41,500	09/15/2011	09/15/2021
69412V-AA-6	PACIFIC CONTINENTAL CORP BASIC			2	2FE	7,500,000	102.6720	7,700,370	7,500,000	7,500,000	0	0	0	0	5.875	5.875	JD	1,224	444,297	06/23/2016	06/30/2026
694308-GE-1	Pacific Gas and Electric				1FE	8,093,920	126.0440	10,083,528	8,000,000	8,079,586	0	(3,014)	0	0	6.050	5.952	MS	161,333	484,000	04/29/2011	03/01/2034
694308-GJ-0	Pacific Gas and Electric				1FE	12,580,650	124.7910	16,222,882	13,000,000	12,646,032	0	9,488	0	0	5.800	6.041	MS	251,333	754,000	03/26/2010	03/01/2037
694308-GQ-4	Pacific Gas and Electric				1FE	7,900,880	129.9850	10,398,832	8,000,000	7,914,021	0	1,893	0	0	6.250	6.343	MS	166,667	500,000	03/03/2009	03/01/2039
694308-GS-0	Pacific Gas and Electric				1FE	19,302,800	120.6150	24,122,940	20,000,000	19,385,228	0	13,771	0	0	5.400	5.645	JJ	498,000	1,080,000	04/12/2011	01/15/2040
694475-AA-2	Pacific Life Insurance Co 144A				1FE	1,997,600	171.0640	3,421,282	2,000,000	1,997,789	0	32	0	0	9.250	9.262	JD	8,222	185,000	06/17/2009	06/15/2039
694476-AA-0	Pacific Life Corp 144A				2FE	3,996,280	128.1350	5,125,392	4,000,000	3,997,289	0	96	0	0	6.600	6.607	MS	77,733	264,000	09/03/2003	09/15/2033
694476-AC-6	Pacific Life Corp				2FE	2,863,899	106.3750	3,067,855	2,884,000	2,878,711	0	2,285	0	0	6.000	6.094	FA	67,774	173,040	02/04/2010	02/10/2020
694476-AD-4	Pacific Life Corp BASIC				2FE	7,155,188	112.8510	8,181,661	7,250,000	7,162,741	0	1,661	0	0	5.125	5.212	JJ	155,850	371,563	01/17/2013	01/30/2043
695114-BX-5	Pacificorp				1FE	1,992,780	127.3520	2,547,048	2,000,000	1,994,543	0	189	0	0	5.900	5.926	FA	44,578	118,000	08/19/2004	08/15/2034
695156-AP-4	Packaging Corp of America BASIC			2	2FE	5,023,950	104.1590	5,207,955	5,000,000	5,011,551	0	(2,435)	0	0	3.900	3.841	JD	8,667	195,000	06/21/2012	06/15/2022
695156-AQ-2	Packaging Corp of America BASIC			2	2FE	9,973,500	107.5780	10,757,780	10,000,000	9,983,241	0	2,459	0	0	4.500	4.533	MN	75,000	450,000	10/15/2013	11/01/2023
696429-AC-3	PALL CORPORATION				1FE	5,967,900	106.2210	6,373,284	6,000,000	5,990,559	0	3,525	0	0	5.000	5.069	JD	13,333	300,000	06/15/2010	06/15/2020
698455-AB-8	Panhandle East Pipe Line				2FE	8,974,350	102.2130	9,199,179	9,000,000	8,998,415	0	3,314	0	0	7.000	7.040	JD	28,000	630,000	06/05/2008	06/15/2018
701094-AL-8	Parker Hannifin Corp BASIC			2	1FE	9,722,767	107.4920	10,190,251	9,480,000	9,722,644	0	(123)	0	0	4.100	3.950	MS	129,560	0	12/07/2017	03/01/2047
70213B-AA-9	PARTNEERE FINANCE LLC				2FE	14,880,912	106.3410	16,302,137	15,330,000	15,194,741	0	50,336	0	0	5.500	5.896	JD	70,263	843,150	08/02/2010	06/01/2020
704699-AA-5	PEAPACK GLADSTONE FINANC BASIC			2	2FE	9,000,000	103.4060	9,306,567	9,000,000	9,000,000	0	0	0	0	6.000	6.000	JD	1,500	540,000	06/10/2016	06/30/2026
707567-AC-7	PENN MUTUAL LIFE INS CO				1FE	6,704,600	139.5300	9,767,121	7,000,000	6,728,493	0	4,270	0	0	7.625	8.000	AO	133,438	533,750	06/24/2010	06/15/2040
708696-BM-0	Pennsylvania Electric Company Ser C				2FE	2,899,880	104.5700	3,137,094	3,000,000	2,987,922	0	8,961	0	0	6.625	6.967	AO	49,688	198,750	01/01/2004	04/01/2019
708696-BW-8	Pennsylvania Electric Company				2FE	2,079,800	105.5470	2,110,932	2,000,000	2,023,320	0	(9,622)	0	0	5.200	4.648	AO	26,000	104,000	04/29/2011	04/01/2020
708696-BX-6	Pennsylvania Electric Company 144A			2	2FE	4,986,250	104.6970	5,234,840	5,000,000	4,990,975	0	1,039	0	0	4.150	4.179	AO	43,806	207,500	06/05/2014	04/15/2025
709599-AN-4	Penske Truck Leasing BASIC				2FE	13,986,950	106.0740	14,850,318	14,000,000	13,993,038	0	1,154	0	0	4.250	4.261	JJ	271,056	595,000	03/05/2013	01/17/2023
713448-BR-8	Pepsico Inc				1FE	2,989,068	102.6110	3,078,342	3,000,000	2,996,553	0	1,145	0	0	3.125	3.168	MN	15,625	93,750	10/20/2010	11/01/2020
713448-CC-0	Pepsico Inc BASIC				1FE	19,671,600	100.1700	20,033,980	20,000,000	19,707,413	0	7,195	0	0	3.600	3.691	FA	276,000	720,000	08/08/2012	08/13/2042
713448-CZ-9	Pepsico Inc BASIC			2	1FE	4,982,250	116.1520	5,807,595	5,000,000	4,982,967	0	302	0	0	4.600	4.622	JJ	104,778	230,000	07/14/2015	07/17/2045
717081-CY-7	Pfizer Inc				1FE	11,166,770	153.3540	16,868,929	11,000,000	11,146,175	0	(2,974)	0	0	7.200	7.078	MS	233,200	792,000	03/23/2009	03/15/2039
717081-DT-7	Pfizer Inc BASIC				1FE	10,947,340	130.2500	14,327,467	11,000,000	10,950,070	0	1,066	0	0	5.600	5.636	MS	181,378	616,000	09/16/2015	09/15/2040
717081-EA-7	Pfizer Inc BASIC				1FE	3,894,160	100.6030	4,024,104	4,000,000	3,903,656	0	9,238	0	0	3.000	3.313	JD	5,333	128,000	12/16/2016	12/15/2026
717081-ED-1	Pfizer Inc BASIC				1FE	2,118,692	111.0130	2,109,247	1,900,000	2,118,560	0	(132)	0	0	4.125	3.490	JD	3,483	0	12/21/2017	12/15/2046
71713U-AQ-5	Pharmacia Corp (Monsanto)				1FE	4,008,000	104.0770	4,163,068	4,000,000	4,000,701	0	(720)	0	0	6.500	6.480	JD	21,667	260,000	12/12/2001	12/01/2018
717265-AL-6	Phelps Dodge Corp				3FE	24,939,037	129.5000	32,375,000	25,000,000	24,955,901	0	1,577	0	0	9.500	9.524	JD	197,917	2,375,000	12/28/2002	06/01/2031
718172-AA-7	PHILIP MORRIS INTL INC				1FE	3,515,694	101.4250	3,575,242	3,525,000	3,524,550	0	1,158	0	0	5.650	5.685	MN	24,895	199,163	05/13/2008	05/16/2018
718172-AP-4	PHILIP MORRIS INTL INC				1FE	36,095,350	108.8220	40,263,992	37,000,000	36,188,025	0	17,840	0	0	4.500	4.652	MS	467,125	1,665,000	03/14/2012	03/20/2042
718172-AU-3	PHILIP MORRIS INTL INC BASIC				1FE	5,690,124	99.7280	6,582,061	6,600,000	5,759,722	0	17,663	0	0	3.875	4.758	FA	92,354	255,750	10/07/2013	08/21/2042
718172-AW-9	PHILIP MORRIS INTL INC BASIC				1FE	1,958,933	102.8390	2,252,183	2,190,000	1,975,928	0	4,312	0	0	4.125	4.798	MS	29,360	90,338	10/07/2013	03/04/2043
718172-BD-0	PHILIP MORRIS INTL INC BASIC				1FE	8,191,535	114.2180	8,423,570	7,375,000	8,166,022	0	(17,914)	0	0	4.875	4.177	MN	45,940	359,531	06/27/2016	11/15/2043
718172-BL-2	PHILIP MORRIS INTL INC BASIC				1FE	10,677,120	105.4060	10,118,976	9,600,000	10,643,956	0	(22,718)	0	0	4.250	3.614	MN	57,800	408,000	06/27/2016	11/10/2044
718549-AB-4	PHILLIPS 66 PARTNERS LP BASIC			2	2FE	13,560,820	100.7500	13,601,264	13,500,000	13,545,297	0	(5,660)	0	0	3.605	3.550	FA	183,855	486,675	03/03/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP BASIC			2	2FE	5,160,588	102.7130	5,238,373	5,100,000	5,157,577	0	(1,086)	0	0	4.680	4.606	FA	90,168	238,680	02/20/2015	02/15/2045
720186-AE-5	Piedmont Natural Gas Co.				1FE	2,746,123	124.0510	3,411,397	2,750,000	2,747,228	0	104	0	0	6.000	6.010	JJ	82,500	165,000	12/16/2003	12/19/2033
720198-AC-4	PIEDMONT OPERATING PARTN BASIC			2	2FE	2,372,783	99.3470	2,359,484	2,375,000	2,373,768	0	204	0	0	3.400	3.411	JD	6,729	80,750	07/18/2013	06/01/2023
72345H-AA-3	PINNACLE BANK TN BASIC			2	2FE	1,604,173	102.0000	1,652,400	1,620,000	1,606,750	0	1,406	0	0	4.875	5.006	JJ	33,126	78,975	03/03/2016	07/30/2025
723460-AB-0	PINNACLE FINANCIAL PARTN BASIC			2	2FE	340,000	103.7000	352,580	340,000	340,000	0	0	0	0	5.250	5.250	MN	2,231	17,850	11/08/2016	11/16/2026
724060-AA-6	PIPELINE FUNDING CO LLC			4	2FE	9,652,000	122.4590	11,819,772	9,652,000	9,652,000	0	0	0	0	7.500	7.502	JJ	333,798	723,900	10/09/2009	01/15/2030
724479-AK-6	PITNEY BOWES INC BASIC			2	2FE	9,972,400	93.0000	9,300,000	10,000,000	9,979,024	0	5,228	0	0	3.375	3.435	AO	84,375	345,938	09/15/2016	10/01/2021
724479-AN-0	PITNEY BOWES INC BASIC	LS		2	2FE	5,362,883	91.7490	4,932,426	5,376,000	5,363,518	0	635	0	0	4.700	4.750	AO	74,398	0	09/12/2017	04/01/2023
724479-AN-0	PITNEY BOWES INC BASIC			2	2FE	9,600,517	91.7490	8,829,924	9,624,000	9,601,655	0	1,137	0	0	4.700	4.750	AO	133,185	0	09/12/2017	04/01/2023
72650R-AM-4	PLAINS ALL AMER PIPELINE				2FE	7,450,228	112.4650	8,507,977	7,565,000	7,469,828	0	2,307	0	0	6.700	6.818	MN	64,765	506,855	07/15/2010	05/15/2036
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	11,491,873	114.1840	13,873,344	12,150,000	11,591,178	0	13,551	0	0	6.650	7.094	JJ	372,566	807,975	07/08/2008	01/15/2037
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	11,942,760	105.4640	12,655,704	12,000,000	11,985,673	0	6,440	0	0	5.750	5.813	JJ	318,167	690,000	09/01/2009	01/15/2020
72925P-AC-9	PLUM CREEK TIMBERLANDS			2	2FE	17,713,700	106.1940	19,114,992	18,000,000	17,893,355	0	29,794	0	0	4.700	4.901	MS	249,100	846,000	12/08/2010	03/15/2021
736508-L*-1	Portland General Electric Co Portland General				1	8,000,000	110.5320	8,842,528	8,000,000	8,000,000	0	0	0	0	4.470	4.470	JD	15,893	357,600	06/19/2013	06/15/2044
73651E-AC-2	Portland General Electric Co M MTN 144A				1FE	6,948,040	133.5050	9,345,357	7,000,000	6,959,624	0	1,396	0	0	6.875	6.936	FA	200,521	481,250	09/30/2008	08/01/2033
737415-AL-3	POST APARTMENT HOMES LP BASIC			2	2FE	2,453,604	101.3750	2,554,655	2,520,000	2,481,337	0	6,934	0	0	3.375	3.716	JD	7,088	85,050	09/24/2013	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
737679-DB-3	Potomac Electric Power Co				1FE	19,950,200	138.5240	27,704,820	20,000,000	19,957,940	0	1,014	0	0	6.500	6.519	MN	166,111	1,300,000	11/13/2007	11/15/2037
74005P-BB-9	Praxair Inc BASIC			2	1FE	14,967,750	98.4950	14,774,280	15,000,000	14,984,292	0	3,193	0	0	2.200	2.224	FA	124,667	330,000	07/30/2012	08/15/2022
740189-AH-8	Precision Castparts Corp BASIC			2	1FE	3,795,840	104.1320	4,165,284	4,000,000	3,806,861	0	4,285	0	0	3.900	4.214	JJ	71,933	156,000	05/14/2015	01/15/2043
740816-AK-9	PRES & FELLOWS OF HARVAR BASIC				1FE	500,000	105.7680	528,840	500,000	500,000	0	0	0	0	3.529	3.529	AO	4,411	17,645	04/30/2013	10/01/2031
74166N-AA-2	PRIME SECURITY ONE MS IN BASIC				3FE	23,227,057	94.5000	22,911,525	24,245,000	23,354,132	0	39,979	0	0	4.875	5.239	JJ	545,007	1,181,944	04/13/2016	07/15/2032
74251V-AA-0	Principal Finl Group				2FE	1,083,768	128.5320	1,439,563	1,120,000	1,089,058	0	843	0	0	6.050	6.303	AO	14,305	67,760	07/30/2010	10/15/2036
74251V-AF-9	Principal Finl Group BASIC				2FE	6,604,710	111.3840	7,796,859	7,000,000	6,633,789	0	7,396	0	0	4.625	4.996	MS	95,326	323,750	10/15/2013	09/15/2042
74251V-AJ-1	Principal Finl Group BASIC				2FE	20,046,509	106.9530	21,497,493	20,100,000	20,051,358	0	1,031	0	0	4.350	4.366	MN	111,723	874,350	11/15/2012	05/15/2043
74267C-AC-0	PROASSURANCE CORP BASIC				2FE	5,000,000	107.5640	5,378,220	5,000,000	5,000,000	0	0	0	0	5.300	5.300	MN	33,861	265,000	11/18/2013	11/15/2023
742738-AB-9	PRIT CORE REALTY				2	650,000	102.1130	663,734	650,000	650,000	0	0	0	0	3.850	3.850	FA	10,010	25,025	01/18/2013	02/07/2023
743263-AE-5	Progress Energy Inc				2FE	18,985,378	139.9660	24,144,135	17,250,000	18,500,524	0	(57,673)	0	0	7.750	6.899	MS	445,625	1,336,875	02/20/2009	03/01/2031
743263-AG-0	Progress Energy Inc				2FE	3,973,200	133.6290	5,345,148	4,000,000	3,981,115	0	786	0	0	7.000	7.054	AO	47,444	280,000	10/24/2001	10/30/2031
743263-AP-0	Progress Energy Inc				2FE	13,987,960	129.1460	18,080,454	14,000,000	13,989,848	0	219	0	0	6.000	6.006	JD	70,000	840,000	11/16/2009	12/01/2039
743315-AL-7	Progressive Corp				1FE	5,855,573	129.2700	7,626,936	5,900,000	5,868,367	0	1,249	0	0	6.250	6.306	JD	30,729	368,750	11/18/2002	12/01/2032
744320-AW-2	PRUDENTIAL FINANCIAL INC BASIC	LS		2	2FE	1,898,000	101.2300	1,921,345	1,898,000	1,898,000	0	0	0	0	4.500	4.500	MS	25,149	0	09/12/2017	09/15/2047
744320-AW-2	PRUDENTIAL FINANCIAL INC BASIC			2	2FE	3,102,000	101.2300	3,140,155	3,102,000	3,102,000	0	0	0	0	4.500	4.500	MS	41,102	0	09/12/2017	09/15/2047
744320-AH-8	Prudential Financial Inc MTN C				1FE	4,066,420	121.0740	5,999,232	4,955,000	4,223,234	0	21,254	0	0	5.400	6.865	JD	13,379	267,570	04/17/2008	06/13/2035
744320-AQ-8	Prudential Financial Inc MTN Ser D				1FE	864,330	125.9050	1,259,049	1,000,000	885,628	0	2,906	0	0	5.700	6.781	JD	2,692	57,000	05/28/2008	12/14/2036
744320-BD-6	Prudential Financial Inc MTN				1FE	4,958,850	140.2650	7,013,240	5,000,000	4,965,074	0	821	0	0	6.625	6.689	JD	27,604	331,250	11/28/2007	12/01/2037
744320-BQ-7	Prudential Financial Inc				1FE	9,940,800	136.4440	13,644,440	10,000,000	9,946,842	0	1,029	0	0	6.200	6.244	MN	79,222	620,000	11/15/2010	11/15/2040
744448-CE-9	Public Service Co of Colorado			2	1FE	3,984,720	116.3440	4,653,748	4,000,000	3,986,478	0	304	0	0	4.750	4.774	FA	71,778	190,000	08/02/2011	08/15/2041
744533-BJ-8	Public Service Co of Oklahoma BASIC				2FE	759,321	135.6310	779,876	575,000	744,165	0	(5,247)	0	0	6.625	4.391	MN	4,868	38,094	12/08/2014	11/15/2037
744560-BQ-8	Public Service El & Gas BASIC			2	1FE	1,294,228	105.1930	1,367,504	1,300,000	1,294,421	0	109	0	0	3.800	3.825	MS	16,467	49,400	02/29/2016	03/01/2046
745332-CA-2	Puget Sound Power and Light Co				1FE	16,970,950	131.3180	22,455,395	17,100,000	16,988,840	0	2,576	0	0	5.757	5.810	AO	246,112	984,447	01/28/2010	10/01/2039
745332-CB-0	Puget Sound Power and Light Co				1FE	19,329,049	132.2750	26,197,143	19,805,000	19,387,163	0	8,869	0	0	5.795	5.968	MS	337,934	1,147,700	03/26/2010	03/15/2040
745332-CD-6	Puget Sound Power and Light Co			2	1FE	15,474,859	130.1470	18,253,159	14,025,000	15,356,970	0	(33,822)	0	0	5.638	4.922	AO	166,932	790,730	12/08/2014	04/15/2041
745867-AT-8	Pulte Corporation				3FE	2,527,830	107.5000	3,225,000	3,000,000	2,607,276	0	10,843	0	0	6.000	7.344	FA	68,000	180,000	05/28/2008	02/15/2035
747525-AF-0	QUALCOMM INC BASIC			2	1FE	3,780,360	100.2270	4,009,088	4,000,000	3,826,886	0	19,670	0	0	3.450	4.136	MN	15,717	138,000	07/23/2015	05/20/2025
747525-AJ-2	QUALCOMM INC BASIC			2	1FE	9,956,200	107.6160	10,761,560	10,000,000	9,959,898	0	1,467	0	0	4.650	4.684	MN	52,958	465,000	05/13/2015	05/20/2035
747525-AK-9	QUALCOMM INC BASIC			2	1FE	9,946,400	107.5550	10,755,470	10,000,000	9,948,635	0	888	0	0	4.800	4.834	MN	54,667	480,000	05/13/2015	05/20/2045
747525-AV-5	QUALCOMM INC BASIC			2	1FE	7,006,350	100.7410	7,051,842	7,000,000	7,006,291	0	(59)	0	0	4.300	4.295	MN	34,281	145,483	05/31/2017	05/20/2047
74834L-AQ-3	QUEST DIAGNOSTIC INC				2FE	28,526,238	117.4460	34,529,095	29,400,000	28,635,304	0	16,203	0	0	5.750	5.963	JJ	709,071	1,690,500	10/23/2013	01/30/2040
74834L-AX-8	QUEST DIAGNOSTIC INC BASIC			2	2FE	19,910,800	101.1520	20,230,400	20,000,000	19,932,870	0	7,976	0	0	3.500	3.553	MS	176,944	700,000	03/06/2015	03/30/2025
74837H-C*-5	QUESTAR GAS PRIVATE PLACEMENT				1FE	5,000,000	98.1650	4,908,239	5,000,000	5,000,000	0	0	0	0	3.380	3.380	MN	21,594	0	09/21/2017	11/15/2032
749607-AC-1	RLI Corp RLI Corp				2FE	1,778,985	105.4270	1,860,781	1,765,000	1,776,722	0	(1,828)	0	0	4.875	4.737	MS	25,335	86,044	03/31/2016	09/15/2023
749685-AV-5	RPM INTERNATIONAL INC BASIC			2	2FE	499,290	101.1890	505,943	500,000	499,345	0	55	0	0	3.750	3.767	MS	5,521	10,052	02/27/2017	03/15/2027
754427-AA-0	KEYSPAN CORP			4	2	2,311,402	101.6310	2,354,976	2,317,182	2,316,650	0	564	0	0	5.996	6.050	JJ	64,066	138,938	09/30/2008	01/15/2019
754730-AD-1	RAYMOND JAMES FINANCIAL				2FE	4,980,100	113.3720	5,668,605	5,000,000	4,988,038	0	1,556	0	0	5.625	5.671	AO	70,313	281,250	03/21/2012	04/01/2024
754730-AE-9	RAYMOND JAMES FINANCIAL BASIC				2FE	12,979,330	100.4690	13,060,996	13,000,000	12,982,734	0	2,179	0	0	3.625	3.643	MS	138,757	553,719	07/07/2016	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL BASIC				2FE	9,993,700	113.0550	11,305,540	10,000,000	9,993,890	0	100	0	0	4.950	4.954	JJ	228,250	499,125	07/07/2016	07/15/2046
755111-BU-4	Raytheon Co				1FE	16,523,963	119.9860	20,241,571	16,870,000	16,565,524	0	6,697	0	0	4.875	5.007	AO	173,620	822,413	10/16/2013	10/15/2040
755111-BW-0	Raytheon Co			2	1FE	3,980,800	118.5350	4,741,416	4,000,000	3,982,903	0	378	0	0	4.700	4.730	JD	8,356	188,000	11/29/2011	12/15/2041
755111-BZ-3	Raytheon Co BASIC			2	1FE	2,088,440	111.2040	2,224,086	2,000,000	2,083,954	0	(1,777)	0	0	4.200	3.943	JD	3,733	84,000	04/30/2015	12/15/2044
756109-AP-9	Realty Income Corp Realty Income Corp			2	2FE	997,750	107.6290	1,076,290	1,000,000	998,636	0	209	0	0	4.650	4.678	FA	19,375	46,500	07/09/2013	08/01/2023
756109-AR-5	Realty Income Corp BASIC			2	2FE	452,720	103.9660	473,047	455,000	453,242	0	163	0	0	4.125	4.178	AO	3,962	18,769	09/16/2014	10/15/2026
758202-AG-0	Reed Elsevier Capital				2FE	9,276,570	106.0140	9,541,224	9,000,000	9,040,510	0	(35,964)	0	0	8.625	8.164	JJ	357,938	776,250	02/20/2009	01/15/2019
7591EP-AE-0	Regions Financial Corp				2FE	7,976,000	139.7820	11,182,536	8,000,000	7,979,295	0	445	0	0	7.375	7.400	JD	34,417	590,000	12/05/2007	12/10/2037
759509-AE-2	RELIANCE STEEL & ALUM BASIC			2	2FE	10,214,708	105.4090	10,785,480	10,232,000	10,221,974	0	1,644	0	0	4.500	4.521	AO	97,204	460,440	04/16/2013	04/15/2023
75970E-AA-5	RENASANT CORP BASIC			2	2FE	9,000,000	103.2130	9,289,206	9,000,000	9,000,000	0	0	0	0	5.000	5.000	MS	150,000	461,250	08/17/2016	09/01/2026
75972Y-AA-9	RENAISSANCERE FINANCE BASIC			2	1FE	11,195,354	102.6640	11,533,229	11,234,000	11,203,180	0	3,627	0	0	3.700	3.743	AO	103,915	415,658	05/19/2016	04/01/2025
759730-AA-5	RENAISSANCERE FINANCE BASIC			2	1FE	4,954,850	98.3960	4,919,815	5,000,000	4,956,772	0	1,922	0	0	3.450	3.558	JJ	87,208	0	06/27/2017	07/01/2027
760759-AH-3	REPUBLIC SERVICES INC				2FE	14,940,868	105.3480	15,802,215	15,000,000	14,984,153	0	6,750	0	0	5.000	5.052	MS	250,000	750,000	08/05/2010	03/01/2020
760759-AK-6	REPUBLIC SERVICES INC				2FE	9,432,187	132.7630	11,284,847	8,500,000	9,367,764	0	(22,853)	0	0	6.200	5.374	MS	175,667	527,000	12/08/2014	03/01/2040
760759-AP-5	REPUBLIC SERVICES INC			2	2FE	2,423,269	103.0870	2,505,014	2,430,000	2,426,750	0	668	0	0	3.550	3.583	JD	7,189	86,265	05/14/2012	06/01/2022
760761-AD-8	REPUBLIC SERVICES INC				2FE	9,999,400	109.1740	10,917,370	10,000,000	10,000,098	0	(22)	0	0	5.250	5.250	MN	67,083	525,000	08/05/2010	11/15/2021
76126C-JA-1	RACERS 2001-6-S-BLS				2Z	7,211,800	84.3140	11,365,527	13,480,000	10,962,776	0	717,838	0	0	0.000	6.888	JJ	0	0	10/20/2011	07/15/2097
76131V-A@-2	RETAIL PROP AMER PRIVATE PLACEMENT				2	780,000	99.1840	773,639	780,000	780,000	0	0	0	0	4.580	4.580	JD	99	35,724	04/24/2014	06/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761713-AW-6	REYNOLDS AMERICAN INC BASIC				2FE	23,326,284	103.9580	25,651,587	24,675,000	23,419,255	0	23,399	0	0	4.750	5.109	MN	195,344	1,172,063	10/07/2013	11/01/2042
761713-BB-1	REYNOLDS AMERICAN INC BASIC			2	2FE	10,195,655	124.8770	10,302,353	8,250,000	10,140,498	0	(36,168)	0	0	5.850	4.391	FA	182,325	482,625	08/23/2016	08/15/2045
771196-AU-6	ROCHE HLDGS INC 144A				1FE	5,836,680	150.8600	9,051,624	6,000,000	5,856,045	0	2,826	0	0	7.000	7.223	MS	140,000	420,000	02/18/2009	03/01/2039
771196-BB-7	ROCHE HLDGS INC 144A			2	1FE	5,011,081	101.4720	5,098,968	5,025,000	5,017,206	0	1,943	0	0	2.875	2.919	MS	36,920	144,469	09/22/2014	09/29/2021
771367-CB-3	Rochester Gas & Electric Corp. 144A				1FE	7,148,050	104.7500	7,332,528	7,000,000	7,032,501	0	(19,913)	0	0	5.900	5.580	JJ	190,439	413,000	04/29/2011	07/15/2019
77340R-AD-9	ROCKIES EXPRESS PIPELINE 144A				3FE	4,977,150	115.6250	5,781,250	5,000,000	4,980,306	0	393	0	0	7.500	7.538	JJ	172,917	375,000	06/24/2008	07/15/2038
77340R-AK-3	ROCKIES EXPRESS PIPELINE				3FE	15,486,205	104.7500	16,236,250	15,500,000	15,496,393	0	1,438	0	0	5.625	5.636	AO	184,063	871,875	03/17/2010	04/15/2020
77340R-AM-9	ROCKIES EXPRESS PIPELINE				3FE	12,977,640	112.5000	14,625,000	13,000,000	12,980,915	0	355	0	0	6.875	6.888	AO	188,681	893,750	03/17/2010	04/15/2040
776696-AE-6	Roper Industries BASIC			2	2FE	19,984,800	101.2300	20,246,000	20,000,000	19,991,953	0	1,506	0	0	3.125	3.134	MN	79,861	625,000	11/15/2012	11/15/2022
779382-AQ-3	ROWAN COMPANIES INC BASIC			2	4FE	21,404,050	74.5000	16,390,000	22,000,000	21,440,654	0	9,654	0	0	5.400	5.588	JD	99,000	1,188,000	07/22/2014	12/01/2042
779382-AS-9	ROWAN COMPANIES INC BASIC			2	4FE	8,208,240	78.0000	6,240,000	8,000,000	8,197,445	0	(3,389)	0	0	5.850	5.666	JJ	215,800	468,000	04/22/2014	01/15/2044
783549-AZ-1	Ryder System MTN MTN				2FE	157,108	119.3740	238,748	200,000	175,149	0	2,060	0	0	6.950	9.194	JD	1,158	13,900	06/28/2002	12/01/2025
78387G-AM-5	SBC Communications				2FE	9,974,900	119.1950	11,919,490	10,000,000	9,979,959	0	668	0	0	6.450	6.470	JD	28,667	645,000	08/11/2004	06/15/2034
78387G-AQ-6	SBC Communications				2FE	10,427,038	115.2400	12,388,289	10,750,000	10,499,962	0	8,199	0	0	6.150	6.378	MS	194,665	661,125	11/08/2005	09/15/2034
78390X-AC-5	SAIC INC				3FE	5,118,988	98.8010	4,940,035	5,000,000	5,107,415	0	(2,211)	0	0	5.950	5.780	JD	24,792	297,500	11/10/2011	12/01/2040
78403D-AK-6	SBA TOWER TRUST BASIC				1FE	500,000	99.2500	496,250	500,000	500,000	0	0	0	0	2.877	2.877	MON	639	14,385	06/21/2016	07/15/2021
78403D-AL-4	SBA TOWER TRUST BASIC			2	1FE	2,950,000	99.5440	2,936,552	2,950,000	2,950,000	0	0	0	0	3.168	3.168	MON	4,154	61,785	04/04/2017	04/15/2022
78442F-EH-7	SLM CORP				3FE	5,970,000	102.5500	6,153,000	6,000,000	5,997,856	0	4,438	0	0	8.450	8.532	JD	22,533	507,000	03/05/2010	06/15/2018
78442F-EJ-3	SLM CORP				3FE	4,915,900	108.1250	5,406,250	5,000,000	4,975,003	0	9,823	0	0	8.000	8.250	MS	106,667	400,000	03/17/2010	03/25/2020
78442F-EL-8	SLM CORP				3FE	15,884,730	107.1250	17,140,000	16,000,000	15,942,948	0	11,553	0	0	7.250	7.353	JJ	502,667	1,160,000	05/29/2012	01/25/2022
784860-AC-5	SVB FINANCIAL GROUP				1FE	11,916,000	106.8770	12,825,288	12,000,000	11,972,590	0	9,166	0	0	5.375	5.467	MS	189,917	645,000	09/15/2010	09/15/2020
79588T-AA-8	SAMMONS FINANCIAL GROUP BASIC				2FE	25,000,000	127.2210	31,805,225	25,000,000	25,000,000	0	0	0	0	7.000	7.000	AO	369,444	1,750,000	10/22/2013	10/15/2043
79588T-AC-4	SAMMONS FINANCIAL GROUP BASIC			2	2FE	9,994,400	102.5550	10,255,460	10,000,000	9,994,688	0	288	0	0	4.450	4.457	MN	60,569	222,500	05/09/2017	05/12/2027
797440-BJ-2	San Diego Gas and Electric				1FE	1,133,600	133.4720	1,334,721	1,000,000	1,114,644	0	(3,283)	0	0	6.125	5.189	MS	18,035	61,250	04/29/2011	09/15/2037
797440-BK-9	San Diego Gas and Electric				1FE	4,977,000	133.8540	6,692,685	5,000,000	4,980,299	0	442	0	0	6.000	6.033	JD	25,000	300,000	05/11/2009	06/01/2039
803111-AM-5	Sara Lee Corp				2FE	12,053,500	115.4700	15,011,087	13,000,000	12,289,463	0	27,304	0	0	6.125	6.713	MN	132,708	796,250	11/02/2005	11/01/2032
803111-AS-2	Sara Lee Corp				2FE	7,007,860	103.7090	7,259,651	7,000,000	7,002,462	0	(845)	0	0	4.100	4.086	MS	84,506	287,000	09/01/2010	09/15/2020
808513-AD-7	Charles Schwab Corp				1FE	15,979,520	105.3730	16,859,728	16,000,000	15,993,873	0	2,214	0	0	4.450	4.466	JJ	314,467	712,000	07/19/2010	07/22/2020
808513-AM-7	Charles Schwab Corp BASIC			2	1FE	9,961,900	102.6520	10,265,180	10,000,000	9,968,454	0	3,308	0	0	3.450	3.495	FA	132,250	345,000	11/09/2015	02/13/2026
811065-AB-7	SCRIPPS NETWORKS INTERAC BASIC			2	2FE	2,006,970	100.0840	2,001,670	2,000,000	2,002,650	0	(1,429)	0	0	2.750	2.674	MN	7,028	55,000	11/20/2014	11/15/2019
816851-AJ-8	Sempra Energy				2FE	13,914,280	101.8570	14,260,022	14,000,000	13,994,833	0	10,854	0	0	6.150	6.234	JD	38,267	861,000	06/19/2008	06/15/2018
816851-AP-4	Sempra Energy				2FE	11,899,080	129.0320	15,483,840	12,000,000	11,912,068	0	1,907	0	0	6.000	6.061	AO	152,000	720,000	10/06/2009	10/15/2039
824348-AL-0	Sherwin-Williams Co				2FE	9,112,875	126.7380	10,139,024	8,000,000	8,598,119	0	(48,604)	0	0	7.375	6.272	FA	245,833	590,000	04/16/2002	02/01/2027
824348-AQ-9	Sherwin-Williams Co BASIC			2	2FE	17,683,336	100.2700	19,502,534	19,450,000	17,815,974	0	33,609	0	0	4.000	4.562	JD	34,578	778,000	10/09/2013	12/15/2042
824348-AS-5	Sherwin-Williams Co BASIC			2	2FE	7,952,000	108.2820	8,662,592	8,000,000	7,953,932	0	819	0	0	4.550	4.587	FA	151,667	364,000	07/28/2015	08/01/2045
824348-AX-4	Sherwin-Williams Co BASIC			2	2FE	5,073,550	109.3340	5,466,720	5,000,000	5,072,942	0	(608)	0	0	4.500	4.410	JD	18,750	121,875	05/17/2017	06/01/2047
828807-CE-5	SIMON PROPERTY GROUP LP			2	1FE	2,661,893	139.4740	3,242,764	2,325,000	2,621,850	0	(6,706)	0	0	6.750	5.719	FA	65,391	156,938	11/24/2010	02/01/2040
828807-CF-2	SIMON PROPERTY GROUP LP			2	1FE	1,518,690	105.5350	1,583,027	1,500,000	1,506,137	0	(2,267)	0	0	4.375	4.224	MS	21,875	65,625	08/31/2010	03/01/2021
828807-CL-9	SIMON PROPERTY GROUP LP			2	1FE	1,989,860	112.2000	2,243,990	2,000,000	1,990,888	0	197	0	0	4.750	4.782	MS	27,972	95,000	03/09/2012	03/15/2042
832696-AP-3	JM SMUCKER CO BASIC				2FE	5,592,953	106.0310	5,487,089	5,175,000	5,580,696	0	(8,579)	0	0	4.375	3.899	MS	66,664	226,406	07/14/2016	03/15/2045
833034-AG-6	SNAP-ON INC				1FE	4,991,600	105.2090	5,260,470	5,000,000	4,998,731	0	1,014	0	0	6.700	6.723	MS	111,667	335,000	02/19/2009	03/01/2019
833034-AH-4	SNAP-ON INC				1FE	16,994,900	112.5790	19,138,447	17,000,000	16,998,345	0	392	0	0	6.125	6.128	MS	347,083	1,041,250	08/11/2009	09/01/2021
833034-AJ-0	SNAP-ON INC				1FE	4,986,150	100.0210	5,001,070	5,000,000	4,999,914	0	2,177	0	0	4.250	4.295	JJ	97,986	212,500	12/09/2010	01/15/2018
835495-AJ-1	Sonoco Products			2	2FE	5,023,500	120.1700	6,008,475	5,000,000	5,020,763	0	(451)	0	0	5.750	5.717	MN	47,917	287,500	10/26/2010	11/01/2040
837004-BZ-2	South Carolina Electric & Gas				1FE	4,908,950	109.8570	5,492,840	5,000,000	4,931,604	0	2,379	0	0	5.250	5.373	MS	87,500	262,500	03/01/2005	03/01/2035
837004-CE-8	South Carolina Electric & Gas			2	1FE	22,795,985	118.2160	26,598,645	22,500,000	22,762,877	0	(6,004)	0	0	5.450	5.360	FA	510,938	1,226,250	05/19/2011	02/01/2041
837004-CF-5	South Carolina Electric & Gas			2	1FE	16,004,920	104.4690	16,714,976	16,000,000	16,004,401	0	(161)	0	0	4.350	4.348	FA	290,000	696,000	02/23/2012	02/01/2042
837004-CG-3	South Carolina Electric & Gas BASIC			2	1FE	5,970,000	108.0290	6,481,758	6,000,000	5,972,362	0	560	0	0	4.600	4.631	JD	12,267	276,000	06/10/2013	06/15/2043
837004-CJ-7	South Carolina Electric & Gas BASIC			2	1FE	24,798,250	114.4200	28,604,950	25,000,000	24,801,106	0	974	0	0	5.100	5.145	JD	106,250	1,275,000	05/19/2015	06/01/2065
837004-CK-4	South Carolina Electric & Gas BASIC			2	1FE	2,773,722	101.6090	2,776,969	2,733,000	2,773,662	0	(60)	0	0	4.100	4.011	JD	4,980	56,027	09/29/2017	06/15/2046
83887@-AB-8	SOUTH MS ELECTRC				1	10,363,657	107.3110	11,121,372	10,363,657	10,363,657	0	0	0	0	5.400	5.400	JD	34,200	559,637	11/09/2010	12/09/2040
841504-AB-9	SOUTHEAST SUPPLY HEADER 144A			2	2FE	9,987,900	103.4090	10,340,940	10,000,000	9,991,640	0	1,103	0	0	4.250	4.265	JD	18,889	425,000	06/04/2014	06/15/2024
842400-EZ-2	So California Edison				1FE	5,982,420	123.2850	7,397,106	6,000,000	5,986,445	0	428	0	0	5.550	5.570	JJ	153,550	333,000	01/11/2005	01/15/2036
842400-FA-6	So California Edison				1FE	2,027,400	122.9400	2,458,800	2,000,000	2,023,026	0	(785)	0	0	5.350	5.249	JJ	49,339	107,000	04/29/2011	07/15/2035
842400-FH-1	So California Edison				1FE	2,178,800	132.2620	2,645,236	2,000,000	2,154,573	0	(4,228)	0	0	5.950	5.319	FA	49,583	119,000	04/29/2011	02/01/2038
842400-FQ-1	So California Edison			2	1FE	819,753	112.6510	929,367	825,000	820,473	0	113	0	0	4.500	4.539	MS	12,375	37,125	08/25/2010	09/01/2040
842502-AB-2	Southern Cal Water Co				1FE	2,000,000	126.8720	2,537,436	2,000,000	2,000,000	0	0	0	0	7.230	7.230	JD	6,427	144,600	12/06/2001	12/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84263P-AE-0	SOUTHERN CONN GAS CO				1FE	11,408,880	123.2140	14,785,644	12,000,000	11,580,562	0	25,099	0	0	6.880	7.358	MS	243,093	825,600	02/10/2009	09/11/2028
84265V-AD-7	SOUTHERN COPPER CORP				2FE	3,979,240	106.4240	4,256,960	4,000,000	3,994,218	0	2,310	0	0	5.375	5.443	AO	44,792	215,000	04/13/2010	04/16/2020
84265V-AG-0	SOUTHERN COPPER CORP BASIC				2FE	12,737,630	111.7030	14,521,377	13,000,000	12,758,696	0	4,547	0	0	5.250	5.386	MN	100,479	682,500	11/13/2012	11/08/2042
8426EP-AA-6	SOUTHERN CO GAS CAPITAL BASIC			2	2FE	789,384	96.7780	764,543	790,000	789,495	0	86	0	0	2.450	2.462	AO	4,839	20,323	09/08/2016	10/01/2023
84346L-AA-8	SOUTHERN NATURAL GAS BASIC			2	2FE	3,714,421	109.9690	4,096,338	3,725,000	3,714,556	0	135	0	0	4.800	4.818	MS	52,647	89,897	03/07/2017	03/15/2047
8447HB-AC-6	Southtrust Bank NA				1FE	1,427,975	117.7330	1,765,994	1,500,000	1,457,787	0	2,860	0	0	6.565	6.962	JD	4,377	98,475	01/17/2001	12/15/2027
844895-AW-2	Southwest Gas Co BASIC			2	1FE	9,992,200	113.5050	11,350,480	10,000,000	9,992,702	0	140	0	0	4.875	4.880	AO	121,875	487,500	10/01/2013	10/01/2043
844895-AX-0	Southwest Gas Co BASIC			2	1FE	3,223,080	100.4650	3,516,268	3,500,000	3,226,948	0	3,868	0	0	3.800	4.274	AO	33,250	133,739	03/10/2017	09/29/2046
845437-BK-7	Southwestern Electric Power Co				2FE	11,984,880	104.0990	12,491,928	12,000,000	11,998,216	0	1,610	0	0	6.450	6.465	JJ	356,900	774,000	06/04/2008	01/15/2019
845467-AH-2	Southwestern Energy Co				3FE	559,746	98.5000	551,600	560,000	559,886	0	24	0	0	4.100	4.105	MS	6,760	22,960	12/31/2012	03/15/2022
84755T-AC-1	SPECTRA ENERGY CAPITAL				2FE	12,976,470	130.3980	16,951,766	13,000,000	12,979,630	0	402	0	0	7.500	7.515	MS	287,083	975,000	09/03/2008	09/15/2038
84755T-AD-9	SPECTRA ENERGY CAPITAL				2FE	5,987,280	105.4880	6,329,250	6,000,000	5,996,745	0	1,375	0	0	5.650	5.677	MS	113,000	339,000	08/25/2009	03/01/2020
84756N-AF-6	SPECTRA ENERGY PARTNERS BASIC			2	2FE	2,717,844	100.4210	2,761,578	2,750,000	2,721,276	0	3,432	0	0	3.500	3.666	MS	28,340	96,250	01/09/2017	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS BASIC			2	2FE	6,946,380	103.1130	7,217,875	7,000,000	6,948,932	0	936	0	0	4.500	4.547	MS	92,750	315,000	03/09/2015	03/15/2045
852891-AC-4	STANCORP FINANCIAL GROUP BASIC				2FE	1,490,190	107.2110	1,608,167	1,500,000	1,494,866	0	963	0	0	5.000	5.084	FA	28,333	75,000	08/03/2012	08/15/2022
854403-AD-4	STANFORD UNIVERSITY				1FE	2,494,385	110.0650	2,751,615	2,500,000	2,495,013	0	118	0	0	4.013	4.026	MN	16,721	100,325	04/03/2012	05/01/2042
854502-AA-9	STANLEY BLACK & DECKER I				1FE	6,432,847	117.8710	7,751,171	6,576,000	6,449,375	0	2,821	0	0	5.200	5.348	MS	113,984	341,952	06/28/2011	09/01/2040
857477-AL-7	STATE STREET CORP BASIC				1FE	7,075,600	100.8680	7,060,767	7,000,000	7,067,418	0	(8,182)	0	0	3.100	2.905	MN	27,728	217,000	04/06/2017	05/15/2023
857477-AM-5	STATE STREET CORP BASIC				1FE	3,985,412	105.2990	4,206,683	3,995,000	3,988,938	0	905	0	0	3.700	3.729	MN	16,834	147,815	11/15/2013	11/20/2023
857477-AQ-6	STATE STREET CORP BASIC			2	2FE	4,000,000	104.8800	4,195,200	4,000,000	4,000,000	0	0	0	0	5.250	5.250	MS	61,833	210,000	05/14/2015	05/21/2115
859428-AT-1	STERLING NATL BANK NY BASIC			2	2S	30,000,000	101.1250	30,337,500	30,000,000	30,000,000	0	0	0	0	5.250	5.250	AO	393,750	1,575,000	03/23/2016	04/01/2026
863667-AE-1	STRYKER CORP BASIC			2	1FE	7,887,040	103.7830	8,302,624	8,000,000	7,897,093	0	2,263	0	0	4.100	4.183	AO	82,000	328,000	03/20/2013	04/01/2043
863667-AG-6	STRYKER CORP BASIC			2	1FE	4,606,329	108.0670	5,079,126	4,700,000	4,609,834	0	1,757	0	0	4.375	4.500	MN	26,274	205,625	02/16/2016	05/15/2044
863667-AJ-0	STRYKER CORP BASIC			2	1FE	11,867,280	113.5610	13,627,368	12,000,000	11,871,210	0	2,162	0	0	4.625	4.694	MS	163,417	555,000	03/03/2016	03/15/2046
86765B-AH-2	Sunoco Logistics Ptnrs Ops LP				2FE	18,896,240	111.9930	21,278,594	19,000,000	18,907,438	0	1,736	0	0	6.850	6.893	FA	491,678	1,301,500	02/11/2010	02/15/2040
86765B-AK-5	Sunoco Logistics Ptnrs Ops LP BASIC				2FE	9,967,875	106.5130	10,656,626	10,005,000	9,972,015	0	587	0	0	6.100	6.126	FA	230,560	610,305	08/26/2011	02/15/2042
86765B-AM-1	SUNOCO LOGISTICS PARTNER BASIC			2	2FE	5,958,180	94.0730	5,644,356	6,000,000	5,961,653	0	757	0	0	4.950	4.995	JJ	136,950	297,000	01/07/2013	01/15/2043
86765B-AP-4	Sunoco Logistics Ptnrs Ops LP BASIC			2	2FE	9,983,600	98.6900	9,868,990	10,000,000	9,984,497	0	268	0	0	5.300	5.311	AO	132,500	530,000	03/31/2014	04/01/2044
86787E-AN-7	SUNTRUST BANK BASIC			2	1FE	2,836,559	99.0850	2,972,535	3,000,000	2,901,545	0	16,413	0	0	2.750	3.425	MN	13,750	82,500	10/22/2013	05/01/2023
867914-AH-6	Suntrust Bank				2FE	210,162	115.1520	230,304	200,000	205,477	0	(521)	0	0	6.000	5.576	FA	4,533	12,000	01/01/2006	02/15/2026
869099-AH-4	SUSQUEHANNA BANCSHARES BASIC				1FE	12,000,000	110.1810	13,221,708	12,000,000	12,000,000	0	0	0	0	5.375	5.375	FA	243,667	645,000	08/08/2012	08/15/2022
871503-AH-1	SYMANTEC CORP				3FE	3,885,120	103.0000	4,120,000	4,000,000	3,963,078	0	12,531	0	0	4.200	4.566	MS	49,467	168,000	11/17/2010	09/15/2020
87151Q-AC-0	SYMETRA FINL CORP BASIC				2FE	10,954,350	101.5310	11,168,432	11,000,000	10,967,709	0	4,193	0	0	4.250	4.302	JJ	215,569	467,500	07/30/2014	07/15/2024
87165B-AL-7	SYNCHRONY FINANCIAL BASIC			2	2FE	13,799,760	98.5920	13,802,894	14,000,000	13,805,043	0	5,283	0	0	3.700	3.892	FA	211,517	0	09/28/2017	08/04/2026
871829-AY-3	Sysco Corp BASIC			2	2FE	3,996,840	114.2940	4,571,764	4,000,000	3,996,971	0	51	0	0	4.850	4.855	AO	48,500	194,000	09/23/2015	10/01/2045
871829-AZ-0	Sysco Corp BASIC			2	2FE	24,040,789	103.9820	24,778,815	23,830,000	24,001,057	0	(19,401)	0	0	3.750	3.640	AO	223,406	893,625	11/10/2015	10/01/2025
871829-BD-8	Sysco Corp BASIC			2	2FE	5,910,265	108.7930	6,157,684	5,660,000	5,903,424	0	(4,752)	0	0	4.500	4.232	AO	63,675	254,700	07/07/2016	04/01/2046
87233Q-AB-4	TC PIPELINES LP BASIC			2	2FE	4,978,800	104.0300	5,201,475	5,000,000	4,983,836	0	1,869	0	0	4.375	4.428	MS	65,625	218,750	03/10/2015	03/13/2025
87233Q-AC-2	TC PIPELINES LP BASIC			2	2FE	2,607,540	100.5000	2,602,940	2,590,000	2,607,255	0	(285)	0	0	3.900	3.813	MN	10,101	50,505	10/05/2017	05/25/2027
87236Y-AA-6	TD AMERITRADE HOLDING CO				1FE	21,970,990	106.1530	23,353,704	22,000,000	21,993,251	0	3,249	0	0	5.600	5.617	JD	102,667	1,232,000	12/11/2009	12/01/2019
87236Y-AF-5	TD AMERITRADE HOLDING CO BASIC			2	1FE	9,979,200	100.9090	10,090,880	10,000,000	9,980,259	0	1,059	0	0	3.300	3.325	AO	82,500	141,167	04/24/2017	04/01/2027
87246Y-AC-0	TIAA ASSET MGMT FIN LLC BASIC				2FE	10,987,460	105.5360	11,608,938	11,000,000	10,990,903	0	1,130	0	0	4.125	4.139	MN	75,625	453,750	10/27/2014	11/01/2024
87305Q-CB-5	TTX Co				1FE	9,920,300	126.9190	12,691,900	10,000,000	9,929,054	0	1,430	0	0	5.875	5.932	JD	48,958	587,500	11/18/2010	12/01/2040
87305Q-CD-1	TTX Co BASIC				1FE	11,960,040	100.0590	12,007,056	12,000,000	11,978,960	0	3,944	0	0	3.050	3.089	MN	46,767	366,000	11/15/2012	11/15/2022
87305Q-CG-4	TTX Co 144A				1FE	9,937,600	109.6350	10,963,540	10,000,000	9,941,277	0	1,104	0	0	4.650	4.689	JD	20,667	465,000	06/09/2014	06/15/2044
875127-BA-9	Tampa Electric Co			2	2FE	7,977,920	103.7450	8,299,616	8,000,000	7,980,352	0	459	0	0	4.100	4.116	JD	14,578	328,000	05/31/2012	06/15/2042
87612E-BA-3	Target Corp BASIC				1FE	32,086,891	103.4610	34,933,438	33,765,000	32,230,600	0	33,520	0	0	4.000	4.298	JJ	675,300	1,350,600	10/10/2013	07/01/2042
87612E-BF-2	Target Corp BASIC				1FE	3,270,102	97.3310	3,211,930	3,300,000	3,271,114	0	573	0	0	3.625	3.675	AO	25,254	119,625	04/27/2016	04/15/2046
87612E-BG-0	Target Corp BASIC			2	1FE	3,934,400	101.7880	4,071,512	4,000,000	3,934,599	0	199	0	0	3.900	3.994	MN	30,767	0	10/20/2017	11/15/2047
878055-AD-4	TCF NATIONAL BANK BASIC				2FE	9,908,600	109.0600	10,906,020	10,000,000	9,952,358	0	9,030	0	0	6.250	6.375	JD	39,931	625,000	06/05/2012	06/08/2022
878055-AE-2	TCF NATIONAL BANK BASIC				2FE	11,925,000	100.2290	12,027,420	12,000,000	11,942,941	0	6,575	0	0	4.600	4.679	FA	190,133	552,000	02/24/2015	02/27/2025
878091-BC-0	TEACHERS INSUR & ANNUITY				1FE	32,958,090	141.2840	46,623,786	33,000,000	32,962,688	0	716	0	0	6.850	6.860	JD	94,188	2,260,500	12/11/2009	12/16/2039
878091-BF-3	TEACHERS INSUR & ANNUITY BASIC			2	1FE	17,942,400	105.7540	19,035,738	18,000,000	17,943,184	0	784	0	0	4.270	4.289	MN	98,210	399,245	05/03/2017	05/15/2047
878237-AG-1	Tech Data Corp BASIC			2	2FE	10,120,700	100.3100	10,031,010	10,000,000	10,113,889	0	(6,811)	0	0	3.700	3.396	FA	139,778	0	09/21/2017	02/15/2022
87875U-AK-8	TECO FINANCE INC				2FE	1,991,040	105.2470	2,104,942	2,000,000	1,997,612	0	997	0	0	5.150	5.208	MS	30,328	103,000	03/04/2010	03/15/2020
88031Q-AA-8	TENASKA VIRGINIA PARTNRS 144A			4	2FE	3,776,882	108.6580	4,103,880	3,776,882	3,776,882	0	0	0	0	6.119	6.164	MJSD	642	231,107	04/30/2004	03/30/2024
88031R-AA-6	Tenaska Alabama II Part 144A			4	2FE	8,817,920	103.8220	9,154,950	8,817,920	8,817,920	0	0	0	0	6.125	6.172	MJSD	1,500	540,098	10/09/2003	03/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88031V-AA-7	TENASKA GATEWAY PARTNERS			4	2FE	4,080,549	103.9660	4,260,103	4,097,604	4,090,086	0	1,198	0	0	6.052	6.165	MJSD	689	247,987	09/30/2008	12/30/2023
880451-AS-8	Tennessee Gas Pipeline				2FE	980,000	118.9930	1,189,933	1,000,000	988,397	0	865	0	0	7.000	7.174	MS	20,611	70,000	09/17/2002	03/15/2027
88224P-JS-9	TEXAS CAPITAL BANK NA BKNT				3FE	4,750,000	101.8980	4,840,141	4,750,000	4,750,000	0	0	0	0	5.250	5.250	JJ	104,599	249,375	01/28/2014	01/31/2026
882389-CC-1	Texas Eastern Transmission				2FE	10,086,761	127.7490	12,915,394	10,110,000	10,093,441	0	580	0	0	7.000	7.018	JJ	326,328	707,700	01/01/2006	07/15/2032
882440-AN-0	Texas Gas Transmission				2FE	5,056,127	120.4930	6,627,099	5,500,000	5,223,881	0	18,297	0	0	7.250	8.006	JJ	183,868	398,750	01/01/2004	07/15/2027
883556-AT-9	THERMO FISHER SCIENTIFIC				2FE	1,049,600	104.7770	1,047,770	1,000,000	1,014,608	0	(5,858)	0	0	4.700	4.037	MN	7,833	47,000	04/29/2011	05/01/2020
883556-BG-6	THERMO FISHER SCIENTIFIC BASIC			2	2FE	2,997,840	119.4650	3,583,950	3,000,000	2,998,310	0	30	0	0	5.300	5.304	FA	66,250	159,000	12/04/2013	02/01/2044
884315-AG-7	Thomas & Betts				1FE	6,943,020	110.9530	7,766,738	7,000,000	6,977,199	0	5,125	0	0	5.625	5.720	MN	50,313	393,750	11/16/2009	11/15/2021
88652T-AB-8	TIERS LIBMUT 2003-35 STRUCTURED NOTE				2FE	1,785,917	46.3080	6,156,649	13,295,000	2,814,849	0	233,793	0	0	0.000	8.862	AO	0	0	09/28/2012	10/15/2097
887315-BB-4	Time Warner Inc.				2FE	5,210,150	115.5110	5,775,530	5,000,000	5,113,818	0	(10,499)	0	0	6.850	6.482	JJ	157,931	342,500	09/22/2004	01/15/2026
887315-BN-8	Time Warner Inc.				2FE	25,540,996	126.1510	35,322,252	28,000,000	26,392,957	0	87,787	0	0	6.625	7.380	MN	237,028	1,855,000	12/28/2002	05/15/2029
887317-AD-7	TIME WARNER INC				2FE	8,283,150	125.3350	11,280,123	9,000,000	8,392,135	0	14,902	0	0	6.500	7.158	MN	74,750	585,000	04/18/2008	11/15/2036
887317-AH-8	TIME WARNER INC				2FE	24,982,750	121.1640	30,290,875	25,000,000	24,984,731	0	310	0	0	6.100	6.105	JJ	703,194	1,525,000	07/08/2010	07/15/2040
887317-AX-3	TIME WARNER INC BASIC			2	2FE	3,186,802	105.0230	2,940,655	2,800,000	3,176,993	0	(7,591)	0	0	4.850	4.028	JJ	62,619	135,800	09/08/2016	07/15/2045
88731E-AF-7	Time Warner Entertainment Inc *				2FE	3,732,415	121.4130	4,128,045	3,400,000	3,525,091	0	(19,082)	0	0	8.375	7.506	MS	83,843	284,750	08/25/1998	03/15/2023
88732J-AJ-7	TIME WARNER CABLE INC				2FE	16,636,619	117.6070	19,993,258	17,000,000	16,692,977	0	7,404	0	0	6.550	6.717	MN	185,583	1,113,500	11/05/2007	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,998,340	102.2170	2,044,330	2,000,000	1,999,894	0	202	0	0	6.750	6.761	JJ	67,500	135,000	06/16/2008	07/01/2018
88732J-AN-8	TIME WARNER CABLE INC				2FE	9,970,600	125.3460	12,534,630	10,000,000	9,974,769	0	520	0	0	7.300	7.324	JJ	365,000	730,000	06/16/2008	07/01/2038
88732J-AP-3	TIME WARNER CABLE INC				2FE	2,500,988	106.6230	2,638,912	2,475,000	2,478,955	0	(3,237)	0	0	8.750	8.597	FA	82,414	216,563	11/14/2008	02/14/2019
88732J-AS-7	TIME WARNER CABLE INC				2FE	6,497,758	106.8790	6,225,684	5,825,000	5,940,489	0	(87,105)	0	0	8.250	6.563	AO	120,141	480,563	06/25/2010	04/01/2019
88732J-AW-8	TIME WARNER CABLE INC				2FE	7,344,000	104.3610	7,827,053	7,500,000	7,461,142	0	17,217	0	0	5.000	5.266	FA	156,250	375,000	12/08/2009	02/01/2020
88732J-AY-4	TIME WARNER CABLE INC			2	2FE	4,899,900	108.4990	5,424,955	5,000,000	4,910,595	0	1,786	0	0	5.875	6.020	MN	37,535	293,750	11/09/2010	11/15/2040
88732J-BB-3	TIME WARNER CABLE INC BASIC			2	2FE	2,576,730	104.2290	3,126,864	3,000,000	2,604,346	0	6,807	0	0	5.500	6.610	MS	55,000	165,000	07/02/2013	09/01/2041
88738T-AA-8	Timken Co MTN A MTN A				2FE	872,840	119.3710	1,193,710	1,000,000	918,726	0	4,892	0	0	6.875	8.048	FA	25,972	68,750	05/06/2002	05/08/2028
889175-BD-6	Toledo Edison Company				2FE	2,634,060	128.8820	3,866,472	3,000,000	2,687,432	0	7,312	0	0	6.150	7.152	MN	23,575	184,500	04/21/2008	05/15/2037
891092-AD-0	Toro Co				2FE	3,790,720	126.4210	5,056,852	4,000,000	3,871,735	0	8,658	0	0	7.800	8.296	JD	13,867	312,000	01/08/2002	06/15/2027
891092-AE-8	Toro Co				2FE	13,791,820	124.6870	17,456,236	14,000,000	13,825,968	0	4,290	0	0	6.625	6.741	MN	154,583	927,500	04/23/2007	05/01/2037
89233P-6U-5	Toyota Motor Credit Corp MTN STRUCTURED NOTE				1FE	17,000,000	99.8500	16,974,432	17,000,000	17,004,193	0	4,193	0	0	3.300	3.300	AO	101,292	561,000	10/16/2012	10/26/2037
89236T-CT-0	Toyota Motor Credit Corp STRUCTURED NOTE			2	1FE	50,000,000	99.7090	49,854,550	50,000,000	50,000,000	0	0	0	0	3.030	3.030	MN	180,958	1,515,000	11/10/2015	11/18/2030
893570-BY-6	Transcont Gas Pipe Corp				2FE	7,000,000	101.6120	7,112,840	7,000,000	7,000,000	0	0	0	0	6.050	6.050	JD	18,822	423,500	09/30/2008	06/15/2018
893939-AE-8	TRAVELERS PPTY CASUALTY				1FE	1,069,150	131.4940	1,314,942	1,000,000	1,037,663	0	(3,236)	0	0	7.750	7.140	AO	16,361	77,500	07/01/2002	04/15/2026
89417E-AD-1	TRAVELERS COS INC				1FE	4,512,165	136.2580	4,769,034	3,500,000	4,364,296	0	(27,775)	0	0	6.250	4.355	JD	9,722	218,750	01/31/2012	06/15/2037
89417E-AH-2	TRAVELERS COS INC				1FE	1,987,580	126.5100	2,530,208	2,000,000	1,989,046	0	240	0	0	5.350	5.392	MN	17,833	107,000	10/27/2010	11/01/2040
89566E-A@-7	TRISTATE GEN&TRANS ASSN				1	8,000,000	102.6240	8,209,938	8,000,000	8,000,000	0	0	0	0	6.310	6.310	AO	116,384	504,800	03/24/2009	04/08/2021
89566E-AA-6	TRISTATE GEN&TRANS ASSN 144A			4	1FE	13,928	100.3870	13,580	13,528	13,530	0	(20)	0	0	6.040	5.475	JJ	343	817	01/01/2006	01/31/2018
89566E-AD-0	TRISTATE GEN&TRANS ASSN				1FE	31,480,090	129.6200	40,182,324	31,000,000	31,422,099	0	(9,814)	0	0	6.000	5.887	JD	82,667	1,860,000	10/05/2010	06/15/2040
89566E-AK-4	TRISTATE GEN&TRANS ASSN BASIC			2	1FE	1,983,930	102.5830	2,051,650	2,000,000	1,984,445	0	276	0	0	4.250	4.298	JD	7,083	85,000	07/21/2016	06/01/2046
90131H-AB-1	21ST CENTURY FOX AMERICA BASIC				2FE	5,089,401	123.6850	6,184,235	5,000,000	5,084,286	0	(1,515)	0	0	5.400	5.280	AO	67,500	270,000	01/15/2014	10/01/2043
90131H-AL-9	NEWS AMERICA INC				2FE	111,454	101.9890	101,989	100,000	100,488	0	(1,236)	0	0	7.250	5.930	MN	866	7,250	01/01/2006	05/18/2018
90131H-AP-0	NEWS AMERICA INC				2FE	2,203,600	108.1370	2,162,732	2,000,000	2,065,861	0	(23,250)	0	0	5.650	4.308	FA	42,689	113,000	04/29/2011	08/15/2020
90131H-AT-2	News America Holdings				2FE	5,815,023	123.7220	6,019,080	4,865,000	5,483,696	0	(84,759)	0	0	7.750	5.269	JJ	168,620	377,038	09/30/2013	01/20/2024
90131H-AY-1	News America Holdings				2FE	3,651,865	129.4370	4,530,299	3,500,000	3,584,546	0	(6,790)	0	0	7.430	7.055	AO	65,013	260,050	03/21/2002	10/01/2026
90131H-AZ-8	NEWS AMERICA INC				2FE	1,067,341	128.9390	1,418,328	1,100,000	1,080,520	0	1,233	0	0	7.125	7.374	AO	18,070	78,375	05/04/1999	04/08/2028
90131H-BA-2	NEWS AMERICA INC				2FE	658,472	129.5420	848,497	655,000	657,117	0	(134)	0	0	7.300	7.255	AO	8,102	47,815	08/12/1998	04/30/2028
90131H-BG-9	NEWS AMERICA INC				2FE	4,090,520	132.8950	5,315,816	4,000,000	4,075,923	0	(2,251)	0	0	6.400	6.223	JD	11,378	256,000	11/16/2009	12/15/2035
90131H-BM-6	NEWS AMERICA INC				2FE	10,537,298	136.5060	14,012,341	10,265,000	10,501,131	0	(5,604)	0	0	6.750	6.542	JJ	331,046	692,888	11/18/2009	01/09/2038
90131H-BQ-7	NEWS AMERICA INC BASIC				2FE	33,908,490	132.7540	45,136,360	34,000,000	33,917,803	0	1,552	0	0	6.150	6.170	FA	789,933	2,091,000	08/26/2011	02/15/2041
902494-BD-4	Tyson Foods Inc BASIC			2	2FE	540,040	108.9110	544,557	500,000	540,030	0	(10)	0	0	4.550	4.076	JD	1,833	0	12/21/2017	06/02/2047
90265E-AM-2	UDR INC BASIC			2	2FE	988,610	99.9770	999,769	1,000,000	989,080	0	470	0	0	3.500	3.637	JJ	18,958	0	07/13/2017	07/01/2027
902690-AK-5	UGI Utilities				1FE	3,853,276	129.2800	5,171,180	4,000,000	3,879,741	0	3,831	0	0	6.500	6.807	MN	33,222	260,000	09/30/2008	08/15/2033
902748-AA-0	UIL HOLDINGS CORPORATION				2FE	6,944,280	104.7140	7,329,987	7,000,000	6,981,967	0	6,007	0	0	4.625	4.726	AO	80,938	323,750	10/04/2010	10/01/2020
902917-AH-6	Waste Management Inc.				2FE	8,168,660	131.5050	10,520,376	8,000,000	8,076,806	0	(6,121)	0	0	7.000	6.856	JJ	258,222	560,000	03/16/2009	07/15/2028
902973-AZ-9	US Bancorp BASIC			2	2FE	15,000,000	108.2550	16,238,250	15,000,000	15,000,000	0	0	0	0	5.300	5.300	AO	167,833	534,417	02/02/2017	02/13/2117
90357#-AW-6	BNSF EQUIP NOTES Series A			4	1	3,369,984	105.4410	3,414,578	3,238,369	3,323,168	0	(11,725)	0	0	5.510	5.006	AO	44,609	178,540	09/30/2013	04/01/2024
90357#-AX-4	BNSF EQUIP NOTES Series B			4	1	5,611,193	105.4410	5,684,608	5,391,255	5,532,960	0	(19,594)	0	0	5.510	5.004	AO	74,265	296,742	09/30/2013	04/01/2024
90357#-AY-2	BNSF EQUIP NOTES Series C			4	1	3,622,109	105.4410	3,670,222	3,480,821	3,571,852	0	(12,587)	0	0	5.510	5.007	AO	47,948	192,019	09/30/2013	04/01/2024
90357#-AZ-9	BNSF EQUIP NOTES Series D			4	1	690,977	105.4410	700,059	663,933	681,357	0	(2,409)	0	0	5.510	5.005	AO	9,146	36,561	09/30/2013	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90357#-BA-3	BNSF EQUIP NOTES Series E			4	1	193,122	105.4410	195,587	185,494	190,409	0	(680)	0	0	5.510	5.000	AO	2,555	10,221	09/30/2013	04/01/2024
90357#-BB-1	BNSF EQUIP NOTES Series F			4	1	444,239	105.4410	450,456	427,211	438,182	0	(1,517)	0	0	5.510	5.015	AO	5,885	23,546	09/30/2013	04/01/2024
904311-AA-5	UNDER ARMOUR INC BASIC			2	3FE	12,287,410	87.5540	10,777,910	12,310,000	12,290,452	0	1,974	0	0	3.250	3.272	JD	17,781	400,075	06/23/2016	06/15/2026
90520E-AF-8	MUFG UNION BANK NA BASIC			2	1FE	1,869,694	99.8720	1,872,593	1,875,000	1,873,394	0	1,161	0	0	2.250	2.315	MN	6,445	42,188	09/25/2014	05/06/2019
906548-CG-5	Union Electric Co				1FE	9,970,700	104.5950	10,459,460	10,000,000	9,996,198	0	3,279	0	0	6.700	6.737	FA	279,167	670,000	06/12/2008	02/01/2019
906888-AS-1	UNION LIGHT HEAT & POWER 144A				2FE	11,932,080	118.4170	14,209,980	12,000,000	11,945,694	0	1,572	0	0	6.200	6.242	MS	229,400	744,000	03/07/2006	03/10/2036
907818-CF-3	Union Pacific Corp				1FE	3,496,200	129.5450	3,886,341	3,000,000	3,360,113	0	(23,533)	0	0	6.625	5.187	FA	82,813	198,750	04/29/2011	02/01/2029
907818-CS-5	Union Pacific Corp				1FE	3,965,320	120.2740	4,810,976	4,000,000	3,975,588	0	992	0	0	5.375	5.434	JD	17,917	215,000	06/02/2003	06/01/2033
907818-DL-9	Union Pacific Corp BASIC			2	1FE	829,021	109.8710	911,932	830,000	829,125	0	20	0	0	4.300	4.307	JD	1,586	35,690	06/06/2012	06/15/2042
907818-DP-0	Union Pacific Corp BASIC			2	1FE	15,070,628	109.6620	16,531,577	15,075,000	15,076,377	0	(344)	0	0	4.250	4.247	AO	135,256	640,688	04/30/2015	04/15/2043
907818-DT-2	Union Pacific Corp BASIC			2	1FE	4,002,400	118.2160	4,728,652	4,000,000	4,002,364	0	(36)	0	0	4.821	4.817	FA	80,350	96,420	02/02/2017	02/01/2044
907818-DV-7	Union Pacific Corp BASIC			2	1FE	1,131,416	105.6910	1,204,879	1,140,000	1,134,444	0	779	0	0	3.750	3.839	MS	12,588	42,750	01/07/2014	03/15/2024
907818-EB-0	Union Pacific Corp BASIC			2	1FE	1,425,667	101.2860	1,448,390	1,430,000	1,426,135	0	165	0	0	3.375	3.396	FA	20,109	48,263	01/26/2015	02/01/2035
907818-EG-9	Union Pacific Corp BASIC			2	1FE	14,359,600	109.2050	16,380,735	15,000,000	14,367,419	0	3,601	0	0	4.375	4.594	MN	83,854	656,250	02/25/2016	11/15/2065
907818-EJ-3	Union Pacific Corp BASIC			2	1FE	2,501,675	108.1360	2,703,405	2,500,000	2,501,662	0	(13)	0	0	4.050	4.046	MS	33,750	101,250	03/15/2016	03/01/2046
907818-ER-5	Union Pacific Corp BASIC			2	1FE	19,970,400	104.3300	20,866,000	20,000,000	19,970,400	0	0	0	0	4.100	4.107	MS	232,333	0	09/12/2017	09/15/2067
90783T-AA-8	Union Pacific Corp			4	1FE	791,021	107.0580	873,988	816,369	808,352	0	1,797	0	0	5.404	5.907	JJ	21,936	44,117	09/30/2008	07/02/2025
90783V-AA-3	Union Pacific Railroad			4	1	6,385,877	107.8440	6,886,773	6,385,876	6,385,876	0	0	0	0	5.082	5.082	JJ	161,364	324,530	07/21/2005	01/02/2029
908594-AB-0	Union Tank Car				1	2,909,091	102.2540	2,974,662	2,909,090	2,909,090	0	0	0	0	5.640	5.640	JD	13,673	164,073	06/08/2004	06/01/2019
90932E-AA-1	UNITED AIR 2016-2 AA PTT BASIC			4	1FE	11,000,000	98.0750	10,788,250	11,000,000	11,000,000	0	0	0	0	2.875	2.875	AO	73,792	325,035	09/13/2016	10/07/2028
90932L-AA-5	UNITED AIR 2015-1 AA PTT BASIC				1FE	4,637,361	101.2400	4,694,864	4,637,360	4,637,361	0	0	0	0	3.450	3.450	JD	13,332	159,989	11/02/2015	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2 A PTT PASS THRU CERTS			4	1FE	6,200,404	103.4500	6,410,884	6,197,085	6,199,501	0	(198)	0	0	3.750	3.742	MS	76,173	232,391	07/31/2014	09/03/2026
910304-AA-2	UNITED FINANCIAL BANCORP BASIC				2FE	11,750,000	106.7000	12,537,250	11,750,000	11,750,000	0	0	0	0	5.750	5.750	AO	168,906	675,625	09/18/2014	10/01/2024
910637-Q#-7	United Illuminating Co				1	5,000,000	108.0620	5,403,111	5,000,000	5,000,000	0	0	0	0	6.610	6.610	JD	27,542	330,500	06/30/2008	12/01/2020
911312-AJ-5	UNITED PARCEL SERVICE				1FE	1,137,100	137.6380	1,376,383	1,000,000	1,118,235	0	(3,276)	0	0	6.200	5.240	JJ	28,589	62,000	04/29/2011	01/15/2038
911312-AQ-9	UNITED PARCEL SERVICE BASIC				1FE	1,982,360	99.7590	1,980,222	1,985,000	1,983,668	0	261	0	0	2.450	2.465	AO	12,158	48,633	09/24/2012	10/01/2022
91159H-HA-1	US BANCORP			2	1FE	2,003,900	105.4170	2,108,342	2,000,000	2,001,507	0	(405)	0	0	4.125	4.101	MN	8,479	82,500	05/20/2011	05/24/2021
91159H-HK-9	US BANCORP BASIC			2	1FE	1,995,840	103.5920	2,071,842	2,000,000	1,997,054	0	382	0	0	3.600	3.625	MS	22,000	72,000	09/08/2014	09/11/2024
91159H-HM-5	US BANCORP BASIC			2	1FE	24,951,070	99.2960	24,823,900	25,000,000	24,955,161	0	3,586	0	0	3.100	3.125	AO	137,778	775,000	04/12/2017	04/27/2026
913017-BT-5	United Tech Corp				1FE	31,176,285	110.8370	34,913,498	31,500,000	31,208,473	0	6,379	0	0	4.500	4.563	JD	118,125	1,417,500	05/25/2012	06/01/2042
913017-CA-5	United Tech Corp BASIC				1FE	7,537,760	106.5260	8,522,104	8,000,000	7,554,598	0	8,135	0	0	4.150	4.506	MN	42,422	332,000	11/17/2015	05/15/2045
913017-CJ-6	United Tech Corp BASIC			2	1FE	14,914,350	100.1590	15,023,895	15,000,000	14,916,194	0	1,584	0	0	3.750	3.782	MN	93,750	562,500	10/27/2016	11/01/2046
91324P-AR-3	UNITEDHEALTH GROUP INC				1FE	8,880,484	130.0330	11,438,994	8,797,000	8,869,029	0	(2,203)	0	0	5.800	5.727	MS	150,233	510,226	06/30/2011	03/15/2036
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	999,090	100.4930	1,004,933	1,000,000	999,986	0	113	0	0	6.000	6.012	FA	22,667	60,000	02/04/2008	02/15/2018
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	23,407,100	145.0430	34,810,200	24,000,000	23,490,941	0	11,150	0	0	6.875	7.074	FA	623,333	1,650,000	04/17/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC			2	1FE	1,955,540	129.8030	2,596,066	2,000,000	1,960,278	0	816	0	0	5.700	5.859	AO	24,067	114,000	03/30/2011	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC			2	1FE	7,400,849	133.2610	9,894,600	7,425,000	7,403,287	0	371	0	0	5.950	5.973	FA	166,898	441,788	06/28/2011	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC			2	1FE	3,950,080	114.0970	4,563,896	4,000,000	3,955,541	0	993	0	0	4.625	4.703	MN	23,639	185,000	11/07/2011	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC			2	1FE	5,039,945	110.4540	4,998,039	4,525,000	5,021,056	0	(12,936)	0	0	4.375	3.678	MS	58,291	197,969	06/27/2016	03/15/2042
91324P-BZ-4	UNITEDHEALTH GROUP INC BASIC			2	1FE	4,992,100	100.1980	5,009,905	5,000,000	4,995,739	0	763	0	0	2.750	2.768	FA	51,944	137,500	10/17/2012	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC BASIC			2	1FE	2,978,980	103.9430	3,118,296	3,000,000	2,981,099	0	433	0	0	3.950	3.990	AO	25,017	118,500	11/30/2012	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC BASIC			2	1FE	13,640,200	109.6420	16,446,330	15,000,000	13,738,998	0	25,203	0	0	4.250	4.830	MS	187,708	637,500	10/21/2013	03/15/2043
91324P-CR-1	UNITEDHEALTH GROUP INC BASIC				1FE	3,734,580	118.1200	3,543,612	3,000,000	3,712,428	0	(15,398)	0	0	4.750	3.413	JJ	65,708	142,500	07/14/2016	07/15/2045
91324P-CZ-3	UNITEDHEALTH GROUP INC BASIC			2	1FE	13,036,060	110.0590	13,867,384	12,600,000	13,035,830	0	(230)	0	0	4.250	4.042	AO	113,050	200,222	11/22/2017	04/15/2047
91412N-AE-0	UNIVERSITY OF CHICAGO				1FE	9,992,900	109.2120	10,921,220	10,000,000	9,995,112	0	433	0	0	5.060	5.067	AO	126,500	506,000	05/12/2010	10/01/2026
91412N-AH-3	UNIVERSITY OF CHICAGO			2	1FE	6,999,160	100.7940	7,055,594	7,000,000	6,999,495	0	1	0	0	4.683	4.683	AO	81,953	327,810	01/24/2012	10/01/2042
91412N-AK-6	UNIVERSITY OF CHICAGO 14-B			2	1FE	2,499,800	102.6860	2,567,155	2,500,000	2,499,853	0	0	0	0	4.411	4.411	AO	27,569	110,275	08/06/2014	10/01/2044
914744-AD-9	UNIV OF NOTRE DAME BASIC				1FE	1,680,000	100.4990	1,688,387	1,680,000	1,680,000	0	0	0	0	3.438	3.438	FA	21,820	57,758	01/15/2015	02/15/2045
915271-AB-6	UNIVEST CORP OF PA BASIC			2	2FE	15,000,000	101.0000	15,150,000	15,000,000	15,000,000	0	0	0	0	5.000	5.000	JD	2,083	750,000	06/16/2016	06/30/2026
917310-AA-2	USAMERIBANCORP PRIVATE PLACEMENT			2	2FE	16,000,000	102.5000	16,400,000	16,000,000	16,000,000	0	0	0	0	6.250	6.250	AO	250,000	1,000,000	03/24/2016	04/01/2026
91913Y-AB-6	Valero Energy Corp				2	4,664,890	141.1070	5,644,292	4,000,000	4,457,413	0	(21,887)	0	0	8.750	7.334	JD	15,556	350,000	01/07/2003	06/15/2030
91913Y-AE-0	Valero Energy Corp				2FE	1,982,800	134.7630	2,695,258	2,000,000	1,987,392	0	477	0	0	7.500	7.573	AO	31,667	150,000	04/10/2002	04/15/2032
91913Y-AL-4	Valero Energy Corp				2FE	27,432,540	131.7910	36,901,592	28,000,000	27,517,912	0	11,383	0	0	6.625	6.785	JD	82,444	1,855,000	04/17/2008	06/15/2037
920253-AE-1	VALMONT INDUSTRIES INC BASIC			2	2FE	18,738,655	103.4680	19,648,573	18,990,000	18,743,398	0	1,609	0	0	5.250	5.331	AO	249,244	839,738	09/27/2017	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC BASIC			2	2FE	3,981,440	104.6790	4,187,148	4,000,000	3,982,453	0	306	0	0	5.000	5.030	AO	50,000	200,000	09/08/2014	10/01/2044
92239M-B@-9	Vectren Corp PRIVATE PLACEMENT				1	10,000,000	116.3300	11,632,974	10,000,000	10,000,000	0	0	0	0	5.000	5.000	FA	208,333	500,000	10/20/2011	02/01/2042
92239M-C*-0	VECTREN UTIL HLD PRIVATE PLACEMENT				1	10,000,000	108.7380	10,873,759	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	30,694	425,000	06/05/2013	06/05/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92240@-AJ-4	Vectren Corp				1	10,000,000	105.2760	10,527,579	10,000,000	10,000,000	0	0	0	0	7.300	7.300	MS	223,056	730,000	02/25/2009	03/11/2019
92240@-AL-9	Vectren Corp				1	6,000,000	108.1220	6,487,310	6,000,000	6,000,000	0	0	0	0	4.530	4.530	JD	12,080	271,800	08/10/2010	12/15/2025
92240@-AN-5	Vectren Corp PRIVATE PLACEMENT				1	12,000,000	104.0570	12,486,872	12,000,000	12,000,000	0	0	0	0	3.900	3.900	JD	20,800	468,000	05/12/2015	12/15/2030
92276M-AX-3	VENTAS REALTY LP CAP CRP			2	2FE	3,974,360	104.8230	4,192,916	4,000,000	3,988,075	0	2,560	0	0	4.250	4.329	MS	56,667	170,000	02/24/2012	03/01/2022
92343V-AF-1	VERIZON COMMUNICATIONS INC				2FE	7,685,753	122.4570	9,490,383	7,750,000	7,696,920	0	1,386	0	0	6.250	6.312	AO	121,094	484,375	03/29/2007	04/01/2037
92343V-BC-7	VERIZON COMMUNICATIONS INC				2FE	634,931	102.9750	659,037	640,000	637,840	0	517	0	0	3.500	3.595	MN	3,733	22,400	10/28/2011	11/01/2021
92343V-BG-8	VERIZON COMMUNICATIONS INC BASIC			2	2FE	13,980,260	90.4550	12,663,756	14,000,000	13,982,189	0	422	0	0	3.850	3.858	MN	89,833	539,000	11/05/2012	11/01/2042
92343V-CV-4	VERIZON COMMUNICATIONS INC BASIC				2FE	804,935	99.4800	780,920	785,000	803,918	0	(698)	0	0	4.272	4.082	JJ	15,463	33,535	06/27/2016	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS INC BASIC				2FE	5,100,040	98.4650	4,898,624	4,975,000	5,097,532	0	(1,894)	0	0	4.522	4.375	MS	66,241	224,970	06/27/2016	09/15/2048
92343V-DD-3	VERIZON COMMUNICATIONS INC BASIC				2FE	7,266,320	94.1890	7,535,112	8,000,000	7,332,779	0	64,654	0	0	2.625	3.767	FA	79,333	218,167	12/16/2016	08/15/2026
92344G-AX-4	Verizon Global Fdg Corp				2FE	6,662,470	117.5180	8,226,288	7,000,000	6,732,488	0	8,035	0	0	5.850	6.207	MS	120,575	409,500	02/09/2006	09/15/2035
92344W-AB-7	Verizon Maryland Inc.				1FE	5,299,482	106.8110	6,408,680	6,000,000	5,435,568	0	18,570	0	0	5.125	6.019	JD	13,667	307,500	09/30/2008	06/15/2033
92345Y-AA-4	VERISK ANALYTICS INC				2FE	4,988,400	108.8120	5,440,605	5,000,000	4,995,527	0	1,184	0	0	5.800	5.830	MN	48,333	290,000	03/30/2011	05/01/2021
92345Y-AC-0	VERISK ANALYTICS INC BASIC				2FE	2,976,210	104.3990	3,131,958	3,000,000	2,987,589	0	2,343	0	0	4.125	4.223	MS	37,469	123,750	09/05/2012	09/12/2022
92553P-AP-7	Viacom Inc BASIC				2FE	17,406,083	86.5690	15,634,289	18,060,000	17,457,730	0	12,337	0	0	4.375	4.599	MS	232,648	790,125	07/22/2013	03/15/2043
927804-FA-7	Virginia Electric and Power Co Ser B				2FE	9,979,200	129.7010	12,970,090	10,000,000	9,983,604	0	493	0	0	6.000	6.015	JJ	276,667	600,000	01/10/2006	01/15/2036
927804-FW-9	Virginia Electric and Power Co BASIC			2	1FE	11,943,840	107.0260	12,843,072	12,000,000	11,944,945	0	986	0	0	4.000	4.027	MN	61,333	478,667	11/10/2016	11/15/2046
92826C-AE-2	VISA INC BASIC			2	1FE	2,006,920	111.0260	2,220,520	2,000,000	2,006,427	0	(247)	0	0	4.150	4.124	JD	3,919	83,000	12/10/2015	12/14/2035
92826C-AF-9	VISA INC BASIC			2	1FE	13,750,970	113.7930	14,793,090	13,000,000	13,750,192	0	(984)	0	0	4.300	3.946	JD	26,397	397,750	12/15/2017	12/14/2045
928563-AC-9	VMWARE INC BASIC			2	2FE	8,976,640	100.9480	9,085,338	9,000,000	8,977,341	0	701	0	0	3.900	3.932	FA	126,750	0	08/21/2017	08/21/2027
929089-AC-4	VOYA FINANCIAL INC BASIC				2FE	14,830,350	111.3910	16,708,665	15,000,000	14,834,608	0	2,649	0	0	4.800	4.872	JD	32,000	720,000	06/20/2016	06/15/2046
929160-AG-4	Vulcan Materials Co				2FE	9,972,200	135.0240	13,502,360	10,000,000	9,975,845	0	536	0	0	7.150	7.173	MN	61,569	715,000	12/06/2007	11/30/2037
92964#-AA-5	WY TENNESSEE HOLDINGS LLC SENOIR SECURED NOTES				1	5,459,000	102.2660	5,113,287	5,000,000	5,091,644	0	(91,888)	0	0	5.810	3.848	JD	11,297	290,500	09/30/2013	12/17/2018
92964*-AA-9	WY CAROLINA HOLDINGS LLC SENOIR SECURED NOTES				1	11,379,900	102.1410	10,724,786	10,500,000	10,678,214	0	(175,549)	0	0	5.640	3.854	JD	13,160	592,200	09/30/2013	12/23/2018
92964@-AA-7	WY GA HOLDINGS 2004 LLC SR SECURED NOTE				1	5,395,500	103.4300	5,171,478	5,000,000	5,122,898	0	(68,383)	0	0	5.590	4.080	MS	83,074	279,500	09/30/2013	09/14/2019
929903-AM-4	WACHOVIA CORPORATION				1FE	11,484,264	119.6770	13,942,390	11,650,000	11,509,584	0	4,584	0	0	5.500	5.609	FA	266,979	640,750	01/04/2012	08/01/2035
931142-AU-7	Wal-Mart Stores				1FE	1,247,400	120.7930	1,207,931	1,000,000	1,130,820	0	(19,596)	0	0	6.750	4.182	AO	14,250	67,500	04/29/2011	10/15/2023
931142-CH-4	Wal-Mart Stores				1FE	19,378,541	124.4360	21,720,339	17,455,000	18,747,286	0	(108,138)	0	0	5.875	4.872	AO	244,976	1,025,481	04/29/2011	04/05/2027
931142-CY-7	Wal-Mart Stores				1FE	9,583,700	125.6140	12,561,390	10,000,000	9,631,155	0	8,201	0	0	5.000	5.280	AO	91,667	500,000	05/24/2011	10/25/2040
931142-DK-6	Wal-Mart Stores BASIC			2	1FE	14,999,700	123.1180	18,467,760	15,000,000	14,999,999	0	0	0	0	4.750	4.750	AO	176,146	712,500	10/10/2013	10/02/2043
931427-AC-2	WALGREENS BOOTS ALLIANCE BASIC			2	2FE	10,907,880	107.6650	10,981,779	10,200,000	10,888,205	0	(13,690)	0	0	4.800	4.367	MN	58,480	489,600	06/27/2016	11/18/2044
931427-AF-5	WALGREENS BOOTS ALLIANCE BASIC			2	2FE	2,991,810	101.6690	3,050,073	3,000,000	2,995,227	0	1,134	0	0	3.300	3.344	MN	11,825	99,000	11/06/2014	11/18/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE BASIC			2	2FE	1,496,535	102.1250	1,531,881	1,500,000	1,497,479	0	315	0	0	3.800	3.828	MN	6,808	57,000	11/06/2014	11/18/2024
941063-AQ-2	Waste Management Inc			2	2FE	2,506,455	106.1920	2,654,790	2,500,000	2,502,265	0	(781)	0	0	4.600	4.567	MS	38,333	115,000	02/24/2011	03/01/2021
94106L-AV-1	Waste Management Inc				2FE	4,971,600	131.7790	6,588,930	5,000,000	4,975,536	0	518	0	0	6.125	6.166	MN	26,372	306,250	03/24/2010	11/30/2039
94106L-AW-9	Waste Management Inc				2FE	5,963,280	105.8450	6,350,702	6,000,000	5,989,249	0	3,959	0	0	4.750	4.827	JD	792	285,000	06/03/2010	06/30/2020
942683-AH-6	WATSON PHARMACEUTICALS I BASIC			2	2FE	30,861,770	103.7390	33,196,512	32,000,000	30,945,580	0	20,613	0	0	4.625	4.852	AO	370,000	1,480,000	10/09/2013	10/01/2042
947074-AK-6	Weatherford International				5FE	943,170	83.0000	830,000	1,000,000	950,668	0	1,128	0	0	6.800	7.278	JD	3,022	68,000	07/01/2009	06/15/2037
947890-AH-2	Webster Financial Corp BASIC			2	2FE	5,451,480	102.9090	5,654,822	5,495,000	5,466,166	0	4,012	0	0	4.375	4.474	FA	90,820	240,406	02/05/2014	02/15/2024
94973V-AL-1	WELLPOINT INC				2FE	14,784,870	122.8020	18,420,345	15,000,000	14,823,307	0	5,310	0	0	5.850	5.957	JJ	404,625	877,500	11/17/2009	01/15/2036
94973V-AN-7	WELLPOINT INC				2FE	7,833,091	131.3660	11,271,177	8,580,000	7,942,793	0	14,904	0	0	6.375	7.084	JD	24,310	546,975	04/21/2008	06/15/2037
94973V-AT-4	WELLPOINT INC				2FE	3,955,680	123.1470	4,925,896	4,000,000	3,960,753	0	816	0	0	5.800	5.879	FA	87,644	232,000	08/09/2010	08/15/2040
94973V-AY-3	WELLPOINT INC				2FE	24,802,800	108.9510	27,237,725	25,000,000	24,822,205	0	3,852	0	0	4.625	4.674	MN	147,743	1,156,250	03/08/2013	05/15/2042
94973V-BB-2	WELLPOINT INC BASIC				2FE	13,260,074	109.6520	15,532,244	14,165,000	13,324,699	0	16,220	0	0	4.650	5.070	JJ	303,721	658,673	10/21/2013	01/15/2043
94973V-BK-2	WELLPOINT INC BASIC			2	2FE	2,993,730	109.8230	3,294,699	3,000,000	2,994,097	0	110	0	0	4.650	4.663	FA	52,700	139,500	08/07/2014	08/15/2044
949746-RN-3	Wells Fargo Co BASIC			2	2FE	5,900,000	110.7550	6,534,545	5,900,000	5,900,000	0	0	0	0	5.875	5.875	JD	15,406	346,625	01/15/2015	01/23/2115
949746-RN-3	Wells Fargo Co BASIC	LS		2	2FE	100,000	110.7550	110,755	100,000	100,000	0	0	0	0	5.875	5.875	JD	261	5,875	01/15/2015	01/23/2115
949746-SH-5	Wells Fargo Co BASIC				1FE	6,314,735	98.0160	6,371,021	6,500,000	6,331,309	0	16,023	0	0	3.000	3.339	AO	36,833	193,912	12/16/2016	10/23/2026
94974B-FP-0	Wells Fargo & Company				1FE	22,766,423	119.0790	26,197,424	22,000,000	22,726,022	0	(14,421)	0	0	5.375	5.138	MN	193,799	1,182,500	12/08/2014	11/02/2043
957576-AA-9	Western & Southern Finance 144A				1FE	7,815,843	123.2700	9,861,616	8,000,000	7,855,411	0	5,124	0	0	5.750	5.924	JJ	212,111	460,000	09/30/2008	07/15/2033
95763P-AJ-0	WESTERN ALLIANCE BANK BASIC			2	2FE	11,518,750	102.6250	11,801,875	11,500,000	11,512,696	0	(4,562)	0	0	5.000	4.953	JJ	265,139	575,000	08/05/2016	07/15/2025
96145D-AC-9	WESTROCK CO BASIC			2	2FE	6,591,252	99.2980	6,553,661	6,600,000	6,591,564	0	312	0	0	3.375	3.390	MS	78,581	0	08/22/2017	09/15/2027
962166-AU-8	Weyerhauser Co				2FE	4,374,180	124.8000	5,615,982	4,500,000	4,435,880	0	6,311	0	0	7.950	8.216	MS	105,338	357,750	01/01/2001	03/15/2025
962166-BR-4	Weyerhauser Co				2FE	8,770,590	138.1280	12,431,520	9,000,000	8,820,562	0	6,839	0	0	7.375	7.607	MS	195,438	663,750	04/17/2008	03/15/2032
963320-AR-7	Whirlpool Corp BASIC				2FE	1,078,844	105.0700	1,134,754	1,080,000	1,079,240	0	107	0	0	4.000	4.013	MS	14,400	43,200	02/20/2014	03/01/2024
963320-AT-3	Whirlpool Corp BASIC				2FE	1,248,713	103.0260	1,287,826	1,250,000	1,249,047	0	111	0	0	3.700	3.712	MN	7,708	46,250	10/30/2014	05/01/2025
963320-AV-8	Whirlpool Corp BASIC			2	2FE	2,710,250	105.9050	2,647,615	2,500,000	2,704,656	0	(3,926)	0	0	4.500	4.010	JD	9,375	112,500	07/06/2016	06/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
96332H-CG-2	Whirlpool Corp BASIC				2FE	15,048,900	112.7900	16,918,500	15,000,000	15,045,163	0	(872)	0	0	5.150	5.129	MS	257,500	772,500	02/22/2013	03/01/2043
966387-AH-5	WHITING PETROLEUM CORP BASIC			2	4FE	1,665,000	102.6250	1,539,375	1,500,000	1,581,297	0	(25,502)	0	0	5.750	3.796	MS	25,396	86,250	07/21/2014	03/15/2021
96647K-AF-9	Whitman Corp				1FE	1,625,010	130.5610	1,958,420	1,500,000	1,567,541	0	(5,589)	0	0	7.290	6.602	MS	32,198	109,350	11/15/2001	09/15/2026
969133-AJ-6	Willamette Industries				2FE	5,998,568	122.0970	6,959,512	5,700,000	5,862,428	0	(13,658)	0	0	7.350	6.901	JJ	209,475	418,950	04/24/2002	07/01/2026
969133-AM-9	Willamette Industries				2FE	11,406,010	100.1910	11,021,032	11,000,000	11,003,434	0	(40,327)	0	0	7.000	6.613	FA	320,833	770,000	09/09/2002	02/01/2018
96949L-AB-1	WILLIAMS PARTNERS LP			2	2FE	2,012,440	102.3210	2,046,426	2,000,000	2,010,842	0	(1,219)	0	0	4.000	3.916	MS	23,556	80,000	08/23/2016	09/15/2025
96950F-AD-6	WILLIAMS PARTNERS LP				2FE	6,436,872	105.6320	6,337,944	6,000,000	6,125,797	0	(53,759)	0	0	5.250	4.240	MS	92,750	315,000	08/08/2011	03/15/2020
96950F-AF-1	WILLIAMS PARTNERS LP				2FE	10,935,564	122.9940	13,529,340	11,000,000	10,945,712	0	1,088	0	0	6.300	6.342	AO	146,300	693,000	07/09/2010	04/15/2040
96950F-AG-9	WILLIAMS PARTNERS LP			2	2FE	9,509,600	103.8390	10,383,900	10,000,000	9,834,088	0	52,733	0	0	4.125	4.750	MN	52,708	412,500	12/08/2010	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP BASIC			2	2FE	5,221,350	103.4160	5,170,805	5,000,000	5,124,504	0	(31,831)	0	0	4.000	3.266	MN	25,556	200,000	10/28/2014	11/15/2021
96950F-AK-0	WILLIAMS PARTNERS LP BASIC			2	2FE	4,966,950	117.7880	5,889,415	5,000,000	4,968,866	0	507	0	0	5.800	5.847	MN	37,051	290,000	11/12/2013	11/15/2043
96950F-AN-4	WILLIAMS PARTNERS LP BASIC			2	2FE	9,967,600	112.2370	11,223,730	10,000,000	9,969,450	0	521	0	0	5.400	5.422	MS	175,500	540,000	02/27/2014	03/04/2044
97342V-AA-2	WINDMW GMBH PRIVATE PLACEMENT				2FE	17,931,034	98.4820	17,658,841	17,931,034	17,931,034	0	0	0	0	5.020	5.020	JD	2,500	900,138	12/09/2015	06/30/2027
97650W-AF-5	WINTRUST FINANCIAL CORP BASIC				2FE	10,000,000	102.3720	10,237,180	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-BP-2	Wisconsin Electric Power				1FE	2,638,570	122.9540	3,381,238	2,750,000	2,682,752	0	4,313	0	0	6.500	6.832	JD	14,896	178,750	10/29/2001	06/01/2028
976657-AG-1	Wisconsin Central Transp				2FE	16,904,900	125.3900	21,316,232	17,000,000	16,931,660	0	2,624	0	0	6.200	6.241	AO	263,500	1,054,000	10/29/2003	04/01/2033
976826-BD-8	Wisconsin Power & Light				1FE	9,971,800	131.7220	13,172,150	10,000,000	9,978,549	0	720	0	0	6.250	6.271	JJ	262,153	625,000	07/28/2004	07/31/2034
976826-BH-9	Wisconsin Power & Light				1FE	5,209,000	104.8980	5,244,910	5,000,000	5,064,007	0	(24,319)	0	0	4.600	4.047	JD	10,222	230,000	04/29/2011	06/15/2020
97806*-AD-4	WOLVERINE POWER				1	6,000,000	106.9910	6,419,449	6,000,000	6,000,000	0	0	0	0	5.040	5.040	MN	26,040	302,400	05/06/2010	05/31/2040
981811-AF-9	WORTHINGTON INDUSTRIES BASIC			2	2FE	6,993,070	100.4120	7,028,833	7,000,000	6,993,233	0	163	0	0	4.300	4.309	FA	127,925	0	07/25/2017	08/01/2032
982526-AQ-8	WM WRIGLEY JR CO BASIC			2	1FE	1,238,772	102.4130	1,269,925	1,240,000	1,239,473	0	176	0	0	3.375	3.391	AO	8,138	41,850	10/17/2013	10/21/2020
983024-AF-7	WYETH				1FE	7,582,700	120.5830	8,440,789	7,000,000	7,295,725	0	(40,602)	0	0	6.450	5.611	FA	188,125	451,500	04/29/2011	02/01/2024
98385X-AM-8	XTO Energy Inc.				1FE	3,775,640	142.3240	5,692,968	4,000,000	3,806,953	0	4,394	0	0	6.750	7.214	FA	112,500	270,000	08/04/2008	08/01/2037
98385X-AQ-9	XTO Energy Inc.				1FE	8,659,800	142.2200	12,799,809	9,000,000	8,707,905	0	6,563	0	0	6.375	6.668	JD	25,500	573,750	06/10/2008	06/15/2038
98389B-AM-2	XCEL ENERGY INC			2	2FE	2,082,600	104.2480	2,084,958	2,000,000	2,020,642	0	(10,402)	0	0	4.700	4.121	MN	12,011	94,000	04/29/2011	05/15/2020
98389B-AR-1	XCEL ENERGY INC BASIC			2	2FE	1,203,182	101.3580	1,211,225	1,195,000	1,201,697	0	(852)	0	0	3.300	3.209	JD	3,286	39,435	03/03/2016	06/01/2025
983919-AH-4	XILINX INC BASIC				1FE	992,810	100.8610	1,008,611	1,000,000	996,520	0	1,017	0	0	3.000	3.115	MS	8,833	30,000	03/05/2014	03/15/2021
984121-CB-7	Xerox				2FE	9,958,800	105.1070	10,510,650	10,000,000	9,963,701	0	704	0	0	6.750	6.782	JD	30,000	675,000	12/02/2009	12/15/2039
984121-CJ-0	Xerox BASIC	LS			2FE	12,272,678	97.5600	12,067,209	12,369,000	12,303,335	0	8,917	0	0	3.800	3.895	MN	60,053	470,022	06/04/2014	05/15/2024
984121-CJ-0	Xerox BASIC				2FE	541,744	97.5600	532,674	546,000	543,100	0	394	0	0	3.800	3.895	MN	2,651	20,743	06/04/2014	05/15/2024
984121-CL-5	Xerox BASIC	LS			2FE	1,223,317	94.6410	1,184,246	1,251,309	1,225,809	0	923	0	0	4.800	4.978	MS	20,021	60,063	03/04/2015	03/01/2035
984121-CL-5	Xerox BASIC				2FE	3,664,833	94.6410	3,547,784	3,748,691	3,672,299	0	2,765	0	0	4.800	4.978	MS	59,979	179,932	03/04/2015	03/01/2035
984121-CQ-4	Xerox BASIC			2	2FE	14,988,000	97.5520	14,632,770	15,000,000	14,988,627	0	627	0	0	3.625	3.641	MS	166,141	0	09/07/2017	03/15/2023
988498-AK-7	YUM! BRANDS INC BASIC			2	4FE	11,994,600	96.5000	11,580,000	12,000,000	11,994,965	0	89	0	0	5.350	5.353	MN	107,000	642,000	10/22/2013	11/01/2043
98956P-AF-9	ZIMMER HOLDINGS INC BASIC			2	2FE	9,976,500	99.9340	9,993,360	10,000,000	9,982,290	0	2,105	0	0	3.550	3.578	AO	88,750	355,000	03/10/2015	04/01/2025
98956P-AH-5	ZIMMER HOLDINGS INC BASIC			2	2FE	9,919,600	100.3160	10,031,550	10,000,000	9,922,941	0	1,387	0	0	4.450	4.499	FA	168,111	445,000	03/10/2015	08/15/2045
98978V-AB-9	ZOETIS INC BASIC			2	2FE	1,997,943	101.5390	2,030,774	2,000,000	1,998,835	0	207	0	0	3.250	3.263	FA	27,083	65,000	10/31/2013	02/01/2023
98978V-AH-6	ZOETIS INC BASIC			2	2FE	21,424,092	111.7950	24,883,287	22,258,000	21,482,840	0	14,839	0	0	4.700	4.941	FA	435,886	1,046,121	10/31/2013	02/01/2043
98978V-AM-5	ZOETIS INC BASIC			2	2FE	9,940,800	101.9740	10,197,440	10,000,000	9,941,115	0	315	0	0	3.950	3.984	MS	119,597	0	09/05/2017	09/12/2047
BRSV7X-CN-9	GATOR POWER II PRIVATE PLACEMENT				2FE	13,698,630	98.8890	13,546,500	13,698,630	13,698,630	0	0	0	0	4.080	4.079	MN	71,416	558,904	08/18/2015	11/01/2020
BRT2T9-HZ-9	CSVR HOLDCO LLC PRIVATE PLACEMENT				2FE	21,607,532	97.7290	21,116,790	21,607,532	21,607,532	0	0	0	0	4.680	4.680	MS	255,612	1,011,232	07/08/2016	03/31/2037
BRT72V-E1-6	NORTHWEST PARKWY PRIVATE PLACEMENT				2FE	10,503,597	99.7590	10,478,255	10,503,597	10,503,597	0	0	0	0	4.560	4.560	MJSD	1,330	388,092	01/04/2017	03/31/2027
BRT8EG-73-8	AGUA CALIENTE PRIVATE PLACEMENT				2FE	11,754,883	103.9370	12,217,622	11,754,883	11,754,883	0	0	0	0	5.430	5.428	FA	214,531	338,643	02/13/2017	12/31/2038
BRT92M-QJ-0	HASI SYB TRUST PRIVATE PLACEMENT				1FE	11,146,141	100.4100	11,191,861	11,146,141	11,146,141	0	0	0	0	4.350	4.350	AO	82,156	300,342	03/13/2017	04/30/2037
BRT9CF-YG-1	TRANSOCEAN CONQ PRIVATE PLACEMENT				2FE	22,075,603	98.9280	21,838,911	22,075,603	22,075,603	0	0	0	0	5.520	5.535	MJSD	6,770	792,073	04/21/2017	05/31/2022
C1466#-AA-6	CPR LEASING LTD SENIOR SECURED NOTES				1	7,372,683	107.4080	7,221,309	6,723,224	7,141,645	0	(58,149)	0	0	5.410	4.253	MS	119,221	363,721	09/30/2013	03/03/2024
C4861#-AG-8	Irving Oil Ltd				2FE	5,000,000	103.5330	5,176,658	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	03/21/2005	04/07/2020
F84938-AD-1	SODEXO				1	5,900,000	100.4580	5,926,999	5,900,000	5,900,000	0	0	0	0	4.240	4.240	MS	63,930	250,160	02/11/2011	03/29/2018
G4445*-AA-6	HS1 LIMITED HS1 Limited				1FE	20,000,000	101.5760	20,315,193	20,000,000	20,000,000	0	0	0	0	3.790	3.790	MS	191,606	758,000	09/20/2012	03/30/2028
Q3629#-AN-3	SA POWER NETWORK PRIVATE PLACEMENT				1	9,000,000	95.1520	8,563,710	9,000,000	9,000,000	0	0	0	0	3.310	3.310	FA	116,673	297,900	05/10/2016	08/10/2031
Q9194#-AK-1	Transurban Group .TCLAU 5.95 11.14.2021			4	2	1,905,355	108.8960	2,043,895	1,876,920	1,874,312	0	338	0	0	5.950	5.994	MN	14,580	114,492	09/07/2011	11/14/2021
Q9326*-AA-8	UNIVERSITY NSW PRIVATE PLACEMENT				1FE	2,000,000	101.4110	2,028,227	2,000,000	2,000,000	0	0	0	0	3.970	3.970	MN	13,013	0	08/03/2017	11/02/2047
008916-AG-3	Agrium Inc.		A		2FE	18,934,640	135.0570	25,660,811	19,000,000	18,945,976	0	1,388	0	0	7.125	7.153	MN	142,896	1,353,750	05/18/2006	05/23/2036
008916-AH-1	Agrium Inc.		A		2FE	3,533,700	104.5180	3,135,525	3,000,000	3,081,884	0	(75,695)	0	0	6.750	4.040	JJ	93,375	202,500	04/29/2011	01/15/2019
008916-AM-0	Agrium Inc. BASIC		A	2	2FE	7,396,540	111.5760	8,926,104	8,000,000	7,436,196	0	10,105	0	0	4.900	5.413	JD	32,667	392,000	10/23/2013	06/01/2043
008916-AN-8	Agrium Inc. BASIC		A	2	2FE	4,974,550	116.3470	5,817,340	5,000,000	4,976,389	0	388	0	0	5.250	5.283	JJ	121,042	262,500	11/13/2014	01/15/2045
009089-AA-1	AIR CANADA 2013-1A PTC BASIC		A		1FE	4,046,113	105.2590	4,258,898	4,046,111	4,046,113	0	0	0	0	4.125	4.125	MN	21,326	166,902	04/24/2013	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
012873-AH-8	Alberta Energy Co LTD		A		2FE	2,340,452	134.6360	2,692,728	2,000,000	2,229,544	0	(11,123)	0	0	8.125	6.764	MS	47,847	162,500	06/28/2002	09/15/2030
013716-AN-5	Alcan Aluminium RIO TINTO ALCAN		A		1FE	5,550,200	128.2120	6,410,580	5,000,000	5,337,385	0	(21,080)	0	0	7.250	6.378	MN	60,417	362,500	10/18/2002	11/01/2028
013716-AQ-8	Alcan Aluminium		A		1FE	11,908,920	132.2240	15,866,868	12,000,000	11,936,650	0	2,776	0	0	7.250	7.313	MS	256,167	870,000	03/20/2001	03/15/2031
013716-AU-9	Alcan Aluminium		A		1FE	11,351,955	127.4260	14,654,036	11,500,000	11,390,235	0	3,935	0	0	6.125	6.220	JD	31,301	704,370	07/13/2004	12/15/2033
013716-AW-5	Alcan Aluminium		A		1FE	17,011,620	124.0310	22,325,652	18,000,000	17,227,673	0	24,239	0	0	5.750	6.155	JD	86,250	1,035,000	10/28/2005	06/01/2035
06366R-JJ-5	BANK OF MONTREAL BASIC		A	2	1FE	4,993,850	99.1130	4,955,670	5,000,000	4,996,824	0	608	0	0	2.550	2.564	MN	19,479	127,500	11/01/2012	11/06/2022
064159-HB-5	Bank of Nova Scotia BASIC		A		2FE	31,991,884	105.1960	33,662,624	32,000,000	31,993,248	0	690	0	0	4.500	4.503	JD	60,000	1,440,000	01/25/2016	12/16/2025
064159-KJ-4	Bank of Nova Scotia BASIC		A	2	2FE	10,000,000	99.4050	9,940,500	10,000,000	10,000,000	0	0	0	0	4.650	4.650	AO	102,042	0	10/04/2017	10/12/2117
11271L-AA-0	BROOKFIELD FINANCE INC BASIC		A	2	1FE	14,855,400	103.2150	15,482,295	15,000,000	14,874,317	0	12,113	0	0	4.250	4.370	JD	51,354	637,500	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC BASIC		A	2	2FE	14,882,850	104.7980	15,719,655	15,000,000	14,883,450	0	600	0	0	4.700	4.749	MS	209,542	0	09/11/2017	09/20/2047
12201P-AN-6	Burlington Resources Inc		A		2FE	7,924,522	139.7950	10,589,456	7,575,000	7,819,936	0	(10,729)	0	0	7.400	7.024	JD	46,713	560,550	07/29/2003	12/01/2031
136055-AA-8	Canadian Imperial Bank 144A Ser 2002-A-1		A	4	1FE	7,867,181	118.8090	9,325,257	7,848,948	7,860,326	0	(548)	0	0	7.262	7.234	AO	128,248	569,990	09/30/2008	04/10/2032
136375-BA-9	Canadian National Railway		A		1FE	3,039,713	102.5770	3,077,301	3,000,000	3,002,124	0	(3,751)	0	0	6.800	6.664	JJ	94,067	204,000	06/28/2002	07/15/2018
136375-BL-5	Canadian National Railway		A		1FE	3,990,040	135.2190	5,408,740	4,000,000	3,992,632	0	247	0	0	6.250	6.268	FA	104,167	250,000	07/06/2004	08/01/2034
136385-AC-5	Canadian Natural Resources		A		2FE	8,139,552	127.1270	10,424,381	8,200,000	8,156,460	0	1,740	0	0	7.200	7.261	JJ	272,240	590,400	01/01/2004	01/15/2032
136385-AE-1	Canadian Natural Resources		A		2FE	3,979,280	122.2950	4,891,796	4,000,000	3,984,503	0	567	0	0	6.450	6.490	JD	717	258,000	09/09/2002	06/30/2033
136385-AG-6	Canadian Natural Resources		A		2FE	25,113,180	117.2300	30,479,670	26,000,000	25,283,014	0	22,238	0	0	5.850	6.108	FA	633,750	1,521,000	05/27/2008	02/01/2035
136385-AL-5	Canadian Natural Resources		A		2FE	8,282,195	124.8790	10,614,732	8,500,000	8,341,560	0	2,569	0	0	6.250	6.399	MS	156,424	531,250	01/03/2017	03/15/2038
136385-AN-1	Canadian Natural Resources		A		2FE	1,105,294	100.3470	1,254,334	1,250,000	1,248,238	0	20,627	0	0	5.900	7.656	FA	30,729	73,750	09/30/2008	02/01/2018
13643E-AA-3	Canadian Oil Sands Ltd 144A				3FE	2,334,600	119.5610	2,690,116	2,250,000	2,364,356	0	(26,039)	0	0	9.400	7.779	MS	70,500	211,500	06/12/2002	09/01/2021
13645R-AF-1	Canadian Pacific Railway		A		2FE	10,098,628	130.1650	13,647,779	10,485,000	10,155,097	0	8,601	0	0	5.950	6.232	MN	79,715	623,858	02/18/2010	05/15/2037
13645R-AH-7	Canadian Pacific Railway		A		2FE	10,625,070	101.6380	10,926,074	10,750,000	10,743,741	0	16,146	0	0	6.500	6.662	MN	89,285	698,750	06/26/2008	05/15/2018
13645R-AJ-3	Canadian Pacific Railway		A		2FE	1,993,260	106.4040	2,128,070	2,000,000	1,998,768	0	826	0	0	7.250	7.298	MN	18,528	145,000	05/12/2009	05/15/2019
13645R-AK-0	Canadian Pacific Railway		A	2	2FE	9,957,500	106.6630	10,666,290	10,000,000	9,979,333	0	3,452	0	0	4.450	4.495	MS	131,028	445,000	09/20/2010	03/15/2023
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	9,994,341	105.1800	10,518,000	10,000,000	9,998,902	0	568	0	0	5.700	5.707	AO	120,333	570,000	07/08/2010	10/15/2019
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	9,964,570	119.7490	11,974,850	10,000,000	9,969,384	0	599	0	0	6.750	6.777	MN	86,250	675,000	07/08/2010	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC BASIC		A	2	2	12,731,740	92.3250	12,990,156	14,070,000	12,828,842	0	24,752	0	0	4.450	5.081	MS	184,356	626,115	10/08/2013	09/15/2042
22576C-A#-8	Crescent Point				2	15,000,000	103.6220	15,543,264	15,000,000	15,000,000	0	0	0	0	6.030	6.030	MS	243,713	904,500	02/22/2010	03/24/2020
448055-AD-5	Husky Energy Inc		A		2FE	9,980,000	129.9290	12,992,880	10,000,000	9,983,838	0	382	0	0	6.800	6.815	MS	200,222	680,000	07/08/2009	09/15/2037
448055-AF-0	Husky Energy Inc		A		2FE	3,544,140	108.8770	3,266,295	3,000,000	3,142,459	0	(68,034)	0	0	7.250	4.680	JD	9,667	217,500	04/08/2011	12/15/2019
453258-AP-0	Inco LTD		A		2FE	29,865,600	113.5000	34,050,000	30,000,000	29,900,534	0	3,701	0	0	7.200	7.237	MS	636,000	2,160,000	09/18/2002	09/15/2032
559222-AQ-7	MAGNA INTERNATIONAL INC BASIC		A	2	1FE	19,736,300	103.3990	20,679,860	20,000,000	19,794,965	0	27,373	0	0	3.625	3.805	JD	32,222	725,000	11/10/2015	06/15/2024
559222-AR-5	MAGNA INTERNATIONAL INC BASIC		A	2	1FE	5,036,050	106.2760	5,313,810	5,000,000	5,029,429	0	(3,428)	0	0	4.150	4.055	AO	51,875	207,500	12/04/2015	10/01/2025
56501R-AB-2	MANULIFE FINANCIAL CORP		A		1FE	27,077,494	105.8500	28,439,751	26,868,000	26,940,003	0	(24,458)	0	0	4.900	4.793	MS	380,331	1,316,532	07/21/2011	09/17/2020
56501R-AD-8	MANULIFE FINANCIAL CORP BASIC		A		1FE	37,773,250	124.9620	47,485,598	38,000,000	37,779,212	0	3,269	0	0	5.375	5.415	MS	663,813	2,042,500	03/07/2016	03/04/2046
56501R-AE-6	MANULIFE FINANCIAL CORP BASIC		A	2	2FE	11,692,683	100.7540	11,637,133	11,550,000	11,689,620	0	(3,063)	0	0	4.061	3.902	FA	165,469	0	09/26/2017	02/24/2032
59151K-AH-1	Methanex Corp BASIC		A		2FE	2,972,940	100.4460	3,013,386	3,000,000	2,991,782	0	3,999	0	0	3.250	3.396	JD	4,333	97,500	12/12/2012	12/15/2019
698900-AG-2	PanCanadian Petroleum (Encana Corp)		A		3FE	28,973,152	128.3890	37,232,781	29,000,000	28,980,802	0	787	0	0	7.200	7.208	MN	348,000	2,088,000	06/28/2002	11/01/2031
716442-AH-1	Petro-Canada		A		1FE	5,181,050	118.0170	6,667,955	5,650,000	5,272,985	0	14,351	0	0	5.350	6.017	JJ	139,382	302,275	04/14/2010	07/15/2033
71644E-AG-7	Petro-Canada		A		1FE	6,753,460	125.1930	8,763,503	7,000,000	6,796,659	0	6,362	0	0	5.950	6.226	MN	53,219	416,500	09/21/2009	05/15/2035
71644E-AJ-1	Petro-Canada		A		1FE	7,712,746	137.8230	8,992,970	6,525,000	7,549,548	0	(26,759)	0	0	6.800	5.508	MN	56,695	443,700	10/21/2010	05/15/2038
73755L-AH-0	Potash Corp Saskatchewan		A		2FE	10,901,990	104.7000	11,516,989	11,000,000	10,974,605	0	10,436	0	0	4.875	4.985	MS	135,552	536,250	09/23/2009	03/30/2020
73755L-AK-3	Potash Corp Saskatchewan		A		2FE	6,902,140	120.6050	8,442,336	7,000,000	6,913,001	0	1,805	0	0	5.625	5.723	JD	32,813	393,750	11/22/2010	12/01/2040
73755L-AL-1	Potash Corp Saskatchewan BASIC		A	2	2FE	4,970,700	102.4970	5,124,840	5,000,000	4,977,476	0	3,174	0	0	3.625	3.707	MS	53,368	181,250	11/16/2015	03/15/2024
73755L-AM-9	Potash Corp Saskatchewan BASIC		A	2	2FE	4,676,650	98.0090	4,900,455	5,000,000	4,738,890	0	30,706	0	0	3.000	3.832	AO	37,500	150,000	12/04/2015	04/01/2025
775109-AX-9	ROGERS COMMUNICATIONS BASIC		A	2	2FE	1,421,439	107.2890	1,539,600	1,435,000	1,422,601	0	258	0	0	4.500	4.558	MS	19,014	64,575	03/01/2013	03/15/2043
775109-BB-6	ROGERS COMMUNICATIONS BASIC		A	2	2FE	1,967,283	115.4910	2,309,810	2,000,000	1,969,246	0	547	0	0	5.000	5.107	MS	29,444	100,000	03/07/2014	03/15/2044
780082-AD-5	ROYAL BANK OF CANADA BASIC		A		1FE	32,823,862	107.7620	35,561,592	33,000,000	32,851,371	0	14,718	0	0	4.650	4.717	JJ	656,425	1,534,500	02/08/2016	01/27/2026
78012K-HJ-9	ROYAL BANK OF CANADA STRUCTURED NOTE		A	2	1FE	25,000,000	98.9740	24,743,375	25,000,000	25,000,000	0	0	0	0	3.030	3.030	JD	21,042	757,500	12/16/2015	12/21/2040
867229-AC-0	Suncor Energy Inc		A		1FE	3,784,610	134.1520	5,097,780	3,800,000	3,789,000	0	441	0	0	7.150	7.183	FA	113,208	271,700	01/24/2002	02/01/2032
867229-AE-6	Suncor Energy Inc		A		1FE	1,300,038	135.1010	1,837,374	1,360,000	1,308,323	0	1,135	0	0	6.500	6.848	JD	3,929	88,400	06/19/2008	06/15/2038
86722T-AB-8	Suncor Energy Inc		A		1FE	7,953,280	139.1400	11,131,168	8,000,000	7,959,123	0	819	0	0	6.850	6.896	JD	45,667	548,000	06/03/2008	06/01/2039
87425E-AH-6	Talisman Energy		A		2FE	4,774,450	90.8620	4,543,115	5,000,000	4,813,602	0	5,907	0	0	5.750	6.101	MN	36,736	287,500	11/20/2009	05/15/2035
87425E-AJ-2	Talisman Energy		A		2FE	25,807,709	103.1100	29,183,308	28,303,000	26,221,671	0	52,584	0	0	5.850	6.525	FA	689,886	1,655,726	07/16/2010	02/01/2037
87425E-AK-9	Talisman Energy		A		2FE	6,303,017	101.7900	7,023,510	6,900,000	6,388,542	0	11,490	0	0	6.250	6.940	FA	179,688	431,250	03/28/2008	02/01/2038
878742-AE-5	TECK COMINCO LIMITED		A		3FE	14,699,250	112.0000	16,800,000	15,000,000	14,760,455	0	7,159	0	0	6.125	6.275	AO	229,688	918,750	01/11/2007	10/01/2035
878742-AS-4	TECK COMINCO LIMITED		A		3FE	6,987,470	111.2500	7,787,500	7,000,000	6,988,838	0	228	0	0	6.000	6.013	FA	158,667	420,000	08/03/2010	08/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
878742-AW-5	TECK COMINCO LIMITED		A		3FE	16,695,997	114.5000	19,282,945	16,841,000	16,705,550	0	2,268	0	0	6.250	6.315	JJ	485,348	1,052,563	10/10/2013	07/15/2041
878742-AZ-8	TECK COMINCO LIMITED BASIC		A	2	3FE	4,981,250	100.5000	5,025,000	5,000,000	4,982,717	0	318	0	0	5.400	5.425	FA	112,500	270,000	08/02/2012	02/01/2043
878744-AB-7	TECK RESOURCES LIMITED		A		3FE	878,620	99.0000	990,000	1,000,000	886,425	0	2,023	0	0	5.200	6.105	MS	17,333	52,000	10/17/2013	03/01/2042
87971M-BD-4	TELUS CORPORATION BASIC		A	2	2FE	2,485,950	94.6740	2,366,850	2,500,000	2,487,430	0	1,179	0	0	2.800	2.863	FA	26,250	63,583	09/16/2016	02/16/2027
884903-BM-6	THOMSON REUTERS CORP BASIC		A	2	2FE	17,388,680	103.4420	18,619,614	18,000,000	17,433,730	0	11,061	0	0	4.500	4.712	MN	85,500	810,000	10/22/2013	05/23/2043
884903-BP-9	THOMSON REUTERS CORP BASIC		A	2	2FE	4,902,300	120.4020	6,020,110	5,000,000	4,908,011	0	1,509	0	0	5.650	5.788	MN	29,819	282,500	11/14/2013	11/23/2043
891160-MJ-9	Toronto-Dominion Bank BASIC		A	2	1FE	37,134,659	99.7420	37,153,930	37,250,000	37,140,095	0	4,556	0	0	3.625	3.653	MS	397,592	897,188	09/25/2017	09/15/2031
89346D-AC-1	Transalta Corp		A		2FE	10,465,369	101.5500	10,799,885	10,635,000	10,634,118	0	2,259	0	0	6.900	6.925	MN	93,765	733,815	06/24/2008	05/15/2018
89346D-AC-1	Transalta Corp	LS	A		2FE	160,920	101.5500	167,558	165,000	164,912	0	226	0	0	6.900	6.925	MN	1,455	11,385	06/24/2008	05/15/2018
89346D-AE-7	Transalta Corp		A		2FE	34,526,800	99.2500	34,737,500	35,000,000	34,578,928	0	8,196	0	0	6.500	6.604	MS	669,861	2,275,000	03/09/2010	03/15/2040
893526-DJ-9	Gas Transmission NW		A		1FE	9,968,600	131.1730	13,117,260	10,000,000	9,972,166	0	569	0	0	6.100	6.123	JD	50,833	610,000	05/27/2010	06/01/2040
89352H-AD-1	Trans-Canada Pipeline		A		1FE	13,859,150	131.9650	19,794,720	15,000,000	14,027,415	0	22,829	0	0	6.200	6.801	AO	196,333	930,000	07/10/2008	10/15/2037
89352H-AE-9	Trans-Canada Pipeline		A		1FE	16,251,290	145.9510	24,811,687	17,000,000	16,328,964	0	11,529	0	0	7.250	7.623	FA	465,611	1,232,500	11/12/2008	08/15/2038
89352H-AF-6	Trans-Canada Pipeline		A		1FE	4,996,300	102.7020	5,135,110	5,000,000	4,999,700	0	459	0	0	6.500	6.510	FA	122,778	325,000	08/06/2008	08/15/2018
89352H-AL-3	Trans-Canada Pipeline BASIC		A	2	1FE	9,929,100	118.4450	11,844,540	10,000,000	9,934,057	0	1,226	0	0	5.000	5.046	AO	104,167	500,000	10/02/2013	10/16/2043
89352L-AC-4	Trans-Canada Pipeline		A		1FE	2,070,120	124.7430	2,494,854	2,000,000	2,034,049	0	(3,229)	0	0	7.060	6.775	AO	30,201	141,200	07/28/1998	10/14/2025
98417E-AK-6	XSTRATA CANADA FIN CORP		A		2FE	1,007,300	106.7020	1,067,022	1,000,000	1,003,247	0	(745)	0	0	4.950	4.857	MN	6,325	49,500	11/04/2011	11/15/2021
98417E-AN-0	XSTRATA CANADA FIN CORP		A		2FE	2,001,494	117.1200	2,342,400	2,000,000	2,001,377	0	(27)	0	0	6.000	5.994	MN	15,333	120,000	11/04/2011	11/15/2041
C89738-AB-7	GAZ METRO INC PRIVATE PLACEMENT		A		1	8,000,000	113.0670	9,045,387	8,000,000	8,000,000	0	0	0	0	5.060	5.060	MN	51,724	404,800	10/19/2011	05/15/2042
00131L-AB-1	AIA GROUP LTD BASIC		D	2	1FE	4,412,734	99.6070	4,581,922	4,600,000	4,450,249	0	17,849	0	0	3.200	3.720	MS	44,978	147,200	11/06/2015	03/11/2025
00131L-AE-5	AIA GROUP LTD BASIC		D	2	1FE	13,822,760	111.4880	15,608,264	14,000,000	13,827,948	0	2,945	0	0	4.500	4.578	MS	183,750	630,000	03/09/2016	03/16/2046
00182E-BF-5	ANZ NEW ZEALAND INTL LDN BASIC		D		1FE	9,979,000	101.3630	10,136,250	10,000,000	9,979,803	0	803	0	0	3.450	3.475	JJ	156,208	0	07/11/2017	07/18/2027
00185A-AB-0	AON PLC BASIC		D		2FE	31,230,121	101.2200	33,567,655	33,163,000	31,377,726	0	36,116	0	0	4.250	4.611	JD	74,386	1,409,428	10/15/2013	12/12/2042
00185A-AC-8	AON PLC BASIC		D	2	2FE	14,901,600	104.6100	15,691,425	15,000,000	14,909,602	0	1,880	0	0	4.450	4.490	MN	68,604	667,500	05/21/2013	05/24/2043
00185A-AH-7	AON PLC BASIC		D	2	2FE	2,790,525	111.1890	2,779,733	2,500,000	2,783,219	0	(5,743)	0	0	4.750	4.054	MN	15,174	118,750	09/07/2016	05/15/2045
00507U-AH-4	ACTAVIS FUNDING SCS BASIC		D	2	2FE	4,945,005	107.0430	5,352,125	5,000,000	4,948,014	0	942	0	0	4.850	4.921	JD	10,778	242,500	11/07/2014	06/15/2044
00507U-AS-0	ACTAVIS FUNDING SCS BASIC		D	2	2FE	234,166	101.8050	239,241	235,000	234,369	0	75	0	0	3.800	3.843	MS	2,629	8,930	03/03/2015	03/15/2025
00507U-AU-5	ACTAVIS FUNDING SCS BASIC		D	2	2FE	2,984,310	106.4560	3,193,668	3,000,000	2,985,034	0	264	0	0	4.750	4.783	MS	41,958	142,500	03/03/2015	03/15/2045
00774M-AB-1	AERCAP IRELAND CAP GLOBA BASIC		D	2	2FE	6,644,206	98.9660	6,581,266	6,650,000	6,644,487	0	281	0	0	3.650	3.660	JJ	107,878	0	09/28/2017	07/21/2027
00913R-AC-0	AIR LIQUIDE FINANCE BASIC		D	2	1FE	11,046,907	96.8020	11,016,068	11,380,000	11,079,896	0	32,989	0	0	2.250	2.750	MS	66,858	128,025	04/19/2017	09/27/2023
00913R-AE-6	AIR LIQUIDE FINANCE BASIC		D	2	1FE	2,137,373	98.2650	2,210,967	2,250,000	2,139,784	0	2,126	0	0	3.500	3.780	MS	20,563	78,750	11/09/2016	09/27/2046
01959E-AB-4	ALLIED WORLD ASSURANCE		D		2FE	10,740,947	106.6130	11,538,736	10,823,000	10,794,631	0	8,868	0	0	5.500	5.600	MN	76,062	595,265	11/15/2010	11/15/2020
02343*-AC-6	AMCOR LTD		D		2	30,000,000	108.8330	32,649,762	30,000,000	30,000,000	0	0	0	0	5.950	5.950	JD	79,333	1,785,000	11/17/2009	12/15/2021
02364W-AP-0	AMERICA MOVIL SAB DE CV		D		1FE	19,809,400	125.4060	25,081,220	20,000,000	19,841,296	0	3,978	0	0	6.125	6.195	MN	156,528	1,225,000	10/24/2007	11/15/2037
02364W-BD-6	AMERICA MOVIL SAB DE CV BASIC		D		1FE	7,991,100	101.1910	8,095,296	8,000,000	7,995,603	0	885	0	0	3.125	3.138	JJ	114,583	250,000	07/09/2012	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV BASIC		D		1FE	4,987,550	106.0640	5,303,205	5,000,000	4,988,793	0	250	0	0	4.375	4.390	JJ	100,260	218,750	07/09/2012	07/16/2042
03937L-AA-3	ARCH CAP GROUP LTD		D		2FE	8,910,790	136.4580	10,916,664	8,000,000	8,698,445	0	(23,572)	0	0	7.350	6.476	MN	98,000	588,000	02/28/2005	05/01/2034
03938L-AS-3	ARCELORMITTAL		D		3FE	4,481,300	126.5000	6,325,000	5,000,000	4,505,999	0	(90,382)	0	0	7.250	8.210	MS	120,833	368,750	08/26/2011	03/01/2041
03938L-AU-8	ARCELORMITTAL		D		3FE	24,755,250	108.0000	27,000,000	25,000,000	24,896,911	0	(262,790)	0	0	6.000	6.145	MS	500,000	1,531,250	04/08/2011	03/01/2021
046353-AL-2	ASTRAZENECA PLC BASIC		D		2FE	19,814,000	101.6670	20,333,360	20,000,000	19,848,347	0	16,471	0	0	3.375	3.486	MN	84,375	675,000	11/10/2015	11/16/2025
05070F-B*-0	AUCKLAND AIRPORT PRIVATE PLACEMENT		D		1FE	8,725,000	101.7400	8,647,909	8,500,000	8,696,727	0	(18,977)	0	0	3.610	3.305	MN	30,685	306,850	06/13/2016	11/25/2026
05253J-AL-5	AUST & NZ BANKING GRP NY BASIC		D		1FE	4,981,400	105.0870	5,254,335	5,000,000	4,984,798	0	1,632	0	0	3.700	3.745	MN	23,125	185,000	11/09/2015	11/16/2025
05279#-AJ-8	AUTOLIV INC PRIVATE PLACEMENT		D		1	18,875,000	108.9090	20,556,526	18,875,000	18,875,000	0	0	0	0	4.440	4.440	AO	158,298	838,050	03/13/2014	04/23/2029
05541V-AE-6	BG ENERGY CAPITAL PLC BASIC		D		1FE	992,100	104.8530	1,048,528	1,000,000	996,630	0	807	0	0	4.000	4.097	AO	8,444	40,000	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC		D		1FE	4,914,200	119.8120	5,990,600	5,000,000	4,922,977	0	1,603	0	0	5.125	5.239	AO	54,097	256,250	10/06/2011	10/15/2041
055450-AH-3	BHP Finance USA Ltd		D		1FE	12,057,435	122.3070	14,309,966	11,700,000	11,887,638	0	(17,223)	0	0	6.420	6.167	MS	250,380	751,140	09/03/2003	03/01/2026
055451-AR-9	BHP BILLITON FINANCE		D		1FE	3,349,605	107.6780	3,768,713	3,500,000	3,365,797	0	3,080	0	0	4.125	4.384	FA	50,932	144,375	03/14/2012	02/24/2042
055451-AV-0	BHP BILLITON FINANCE BASIC		D		1FE	5,999,100	122.6050	7,356,276	6,000,000	5,999,162	0	16	0	0	5.000	5.001	MS	75,833	300,000	09/25/2013	09/30/2043
05565A-CA-9	BNP PARIBAS BASIC		D	2	2FE	5,000,000	108.2500	5,412,500	5,000,000	5,000,000	0	0	0	0	6.750	6.750	MS	100,313	253,150	12/07/2016	12/14/2116
05565A-DW-0	BNP PARIBAS	LS	D	2	2FE	7,999,570	100.0000	7,999,570	7,999,570	7,999,570	0	0	0	0	5.125	5.125	MN	52,386	0	11/07/2017	11/15/2117
05565A-DW-0	BNP PARIBAS		D	2	2FE	430	100.0000	430	430	430	0	0	0	0	5.125	5.125	MN	3	0	11/07/2017	11/15/2117
055650-DB-1	BP CAPITAL MARKETS PLC BASIC		D	2	1FE	2,943,810	101.0730	3,032,175	3,000,000	2,948,869	0	5,059	0	0	3.119	3.355	MN	14,815	93,570	01/17/2017	05/04/2026
055650-DF-2	BP CAPITAL MARKETS PLC BASIC		D		1FE	26,000,000	99.1060	25,767,508	26,000,000	26,000,000	0	0	0	0	3.017	3.017	JJ	359,526	653,683	09/13/2016	01/16/2027
055650-DH-8	BP CAPITAL MARKETS PLC BASIC		D		1FE	7,000,000	104.7430	7,331,982	7,000,000	7,000,000	0	0	0	0	3.723	3.723	MN	23,889	260,610	11/21/2016	11/28/2028
055650-DN-5	BP CAPITAL MARKETS PLC BASIC		D	2	1FE	3,000,000	101.2290	3,036,873	3,000,000	3,000,000	0	0	0	0	3.279	3.279	MS	27,872	0	09/14/2017	09/19/2027
05581K-AB-7	BNP PARIBAS BASIC		D		1FE	14,522,930	103.4620	15,002,048	14,500,000	14,521,197	0	(1,733)	0	0	3.800	3.773	JJ	261,725	275,500	04/06/2017	01/10/2024
05607M-AA-5	BAA Funding LTD 4.875 07/21		D		1FE	19,342,050	106.7450	20,815,256	19,500,000	19,435,539	0	16,275	0	0	4.875	4.978	JJ	438,344	950,625	06/22/2011	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067316-AB-5	Bacardi LTD		C		2FE	6,097,926	106.8950	6,520,613	6,100,000	6,099,646	0	259	0	0	8.200	8.205	AO	125,050	500,200	03/24/2009	04/01/2019
06738E-AB-1	BARCLAYS PLC BASIC		D	2	4FE	37,000,000	102.6250	40,249,525	39,220,000	37,007,621	0	7,621	0	0	6.625	0.058	MJSD	115,481	2,598,325	06/13/2014	06/16/2114
06739F-HK-0	Barclays Bank PLC BASIC		D	2	3FE	9,800,000	101.5000	10,150,000	10,000,000	9,874,683	0	18,430	0	0	7.750	8.046	AO	174,375	775,000	06/21/2013	04/10/2023
06849U-AD-7	BARRICK PD AU FIN PTY LT		D		2FE	5,497,500	124.7450	6,237,250	5,000,000	5,433,575	0	(10,428)	0	0	5.950	5.276	AO	62,806	297,500	10/26/2010	10/15/2039
11042A-AA-2	BRITISH AIRWAYS PLC BASIC		D		1FE	4,187,671	105.9000	4,434,743	4,187,671	4,187,671	0	0	0	0	4.625	4.625	MJSD	5,918	193,680	06/25/2013	06/20/2024
12563X-AB-7	CK HUTCHISON INTL 17 LTD BASIC		D		1FE	9,988,300	98.0930	9,809,300	10,000,000	9,988,807	0	507	0	0	2.750	2.773	MS	70,278	0	09/26/2017	03/29/2023
12563X-AC-5	CK HUTCHISON INTL 17 LTD BASIC		D		1FE	19,907,000	97.8780	19,575,680	20,000,000	19,909,025	0	2,025	0	0	3.250	3.305	MS	166,111	0	09/26/2017	09/29/2027
15639K-AA-0	CENTRICA PLC 144A		D	2	2FE	36,380,705	102.6660	37,473,200	36,500,000	36,427,032	0	10,516	0	0	4.000	4.038	AO	304,167	1,460,000	09/16/2014	10/16/2023
15639K-AB-8	CENTRICA PLC BASIC		D	2	2FE	2,988,750	114.0830	3,422,487	3,000,000	2,989,622	0	182	0	0	5.375	5.400	AO	33,594	161,250	11/20/2013	10/16/2043
2027A0-EL-9	Commonwealth Bank Aust		D		1FE	1,495,455	105.2260	1,578,389	1,500,000	1,498,787	0	505	0	0	5.000	5.039	MS	21,250	75,000	03/15/2010	03/19/2020
2027A0-HR-3	Commonwealth Bank Aust	LS	D		2FE	11,925,264	104.6820	12,509,487	11,950,000	11,929,499	0	2,103	0	0	4.500	4.531	JD	32,863	537,750	12/02/2015	12/09/2025
2027A0-HR-3	Commonwealth Bank Aust		D		2FE	7,028,427	104.6820	7,380,074	7,050,000	7,032,115	0	1,832	0	0	4.500	4.531	JD	19,388	317,250	12/03/2015	12/09/2025
2027A0-JR-1	Commonwealth Bank Aust BASIC		D		1FE	4,990,900	98.8730	4,943,650	5,000,000	4,991,367	0	467	0	0	2.500	2.539	MS	35,764	0	09/21/2017	09/18/2022
21684A-AC-0	RABOBANK BASIC		D		1FE	1,492,433	105.5610	1,588,686	1,505,000	1,494,546	0	1,133	0	0	4.375	4.484	FA	26,886	65,844	02/09/2016	08/04/2025
21684A-AD-8	RABOBANK BASIC		D		1FE	2,986,530	120.3520	3,610,563	3,000,000	2,987,007	0	205	0	0	5.250	5.280	FA	64,313	157,500	07/28/2015	08/04/2045
21684A-AF-3	RABOBANK BASIC		D		1FE	25,027,550	101.3040	25,325,900	25,000,000	25,030,593	0	1,074	0	0	3.750	3.733	JJ	416,667	750,000	07/13/2017	07/21/2026
21685W-DF-1	Rabobank Nederland BASIC		D		1FE	17,726,748	104.2600	18,506,132	17,750,000	17,737,573	0	2,279	0	0	3.950	3.966	MN	101,274	701,125	11/02/2012	11/09/2022
225313-AF-2	CREDIT AGRICOLE-LONDON BASIC		D		2FE	4,972,800	104.4250	5,221,230	5,000,000	4,979,230	0	2,396	0	0	4.375	4.443	MS	63,194	218,750	03/09/2015	03/17/2025
225401-AD-0	CREDIT SUISSE GROUP AG BASIC		D	2	2FE	9,747,038	98.8260	9,635,486	9,750,000	9,746,957	0	(80)	0	0	2.997	3.003	JD	13,799	73,052	09/25/2017	12/14/2023
225433-AC-5	CRED SUIS GP FUN LTD BASIC		D		2FE	11,973,138	102.0390	12,244,644	12,000,000	11,978,530	0	2,536	0	0	3.750	3.778	MS	118,750	450,000	01/08/2016	03/26/2025
22546Q-AC-1	Credit Suisse New York		D		1FE	5,414,550	104.7230	5,236,155	5,000,000	5,085,842	0	(50,318)	0	0	5.300	4.190	FA	101,583	265,000	07/20/2010	08/13/2019
22546Q-AD-9	Credit Suisse New York		D		2FE	17,880,700	105.5550	18,999,918	18,000,000	17,969,289	0	13,829	0	0	5.400	5.490	JJ	450,900	972,000	06/10/2010	01/14/2020
22546Q-AF-4	Credit Suisse New York		D		1FE	5,000,000	104.7830	5,239,130	5,000,000	5,000,000	0	0	0	0	4.375	4.375	FA	88,715	218,750	09/10/2010	08/05/2020
22548Q-4C-6	CREDIT SUISSE NASSAU BASIC		D		1FE	7,910,960	99.5720	7,965,752	8,000,000	7,918,438	0	4,522	0	0	4.000	4.100	AO	56,000	321,778	04/25/2016	04/28/2031
238791-AB-3	DAVINCIRE HOLDINGS LTD 144A BASIC		D		1FE	9,916,100	102.9000	10,289,990	10,000,000	9,934,629	0	7,263	0	0	4.750	4.857	MN	79,167	475,000	04/28/2015	05/01/2025
251525-AM-3	Deutsche Bank AG BASIC		D	2	3FE	29,507,300	98.8400	29,651,940	30,000,000	29,613,799	0	27,288	0	0	4.296	4.448	MN	132,460	1,288,800	10/07/2013	05/24/2028
251525-AN-1	Deutsche Bank AG BASIC		D	2	4FE	16,384,375	105.6500	17,405,838	16,475,000	16,378,396	0	(5,979)	0	0	7.500	7.425	APR	832,777	1,233,350	01/29/2015	02/03/2115
251525-AN-1	Deutsche Bank AG BASIC	LS	D	2	4FE	8,397,125	105.6500	9,006,663	8,525,000	8,397,125	0	0	0	0	7.500	7.425	APR	430,921	638,198	01/29/2015	02/03/2115
25152R-2Y-8	Deutsche Bank AG BASIC		D		2FE	21,966,120	101.7600	22,387,156	22,000,000	21,971,740	0	2,913	0	0	4.100	4.119	JJ	420,933	902,000	01/08/2016	01/13/2026
25152R-XA-6	DEUTSCHE BANK AG LONDON BASIC		D		2FE	19,923,800	100.6720	20,134,380	20,000,000	19,947,944	0	7,058	0	0	3.700	3.746	MN	63,722	740,000	05/22/2014	05/30/2024
29266M-AF-6	Energy East Corp		D		2FE	9,678,300	131.9370	13,193,680	10,000,000	9,730,452	0	6,936	0	0	6.750	7.012	JJ	311,250	675,000	04/22/2008	07/15/2036
29268B-AF-8	ENEL FINANCE INTL SA		D		2FE	24,395,583	124.4250	30,583,616	24,580,000	24,416,462	0	3,413	0	0	6.000	6.055	AO	344,120	1,474,800	05/20/2011	10/07/2039
29358Q-AA-7	ENSCO PLC		D		4FE	980,250	97.9370	979,370	1,000,000	992,589	0	2,085	0	0	4.700	4.953	MS	13,839	47,000	03/08/2011	03/15/2021
29358Q-AD-1	ENSCO PLC BASIC		D	2	4FE	9,956,000	68.5000	6,850,000	10,000,000	9,958,025	0	647	0	0	5.750	5.781	AO	143,750	575,000	09/24/2014	10/01/2044
35177P-AX-5	ORANGE SA BASIC		D		2FE	6,843,085	120.6310	6,669,682	5,529,000	6,800,545	0	(31,567)	0	0	5.375	3.892	JJ	138,686	297,184	10/06/2016	01/13/2042
36164Q-NA-2	GE CAPITAL INTL FUNDING BASIC		D		1FE	12,433,192	108.2260	13,279,293	12,270,000	12,425,467	0	(5,676)	0	0	4.418	4.316	MN	69,267	542,089	06/27/2016	11/15/2035
40049J-BA-4	GRUPO TELEVISA SAB BASIC		D	2	2FE	919,080	102.2360	1,022,358	1,000,000	921,210	0	1,206	0	0	5.000	5.564	MN	6,667	50,000	03/29/2016	05/13/2045
404280-AJ-8	HSBC Holding PLC		D		1FE	8,944,020	136.3450	12,271,050	9,000,000	8,951,885	0	1,061	0	0	6.800	6.849	JD	51,000	612,000	05/20/2008	06/01/2038
404280-AN-9	HSBC Holding PLC		D		1FE	4,967,400	104.4570	5,222,835	5,000,000	4,984,539	0	3,272	0	0	4.000	4.080	MS	50,556	200,000	03/27/2012	03/30/2022
404280-AQ-2	HSBC Holding PLC BASIC		D		1FE	4,947,050	117.2630	5,863,155	5,000,000	4,950,122	0	862	0	0	5.250	5.321	MS	78,021	262,500	03/07/2014	03/14/2044
404280-AS-8	HSBC Holding PLC BASIC		D	2	2FE	12,000,000	106.5000	12,780,000	12,000,000	12,000,000	0	0	0	0	6.375	6.375	MS	221,000	765,000	09/10/2014	09/17/2114
404280-AT-6	HSBC Holding PLC BASIC	LS	D	2	2FE	3,846,000	107.5000	4,134,450	3,846,000	3,846,000	0	0	0	0	6.375	6.375	MS	61,977	245,183	03/23/2015	03/30/2115
404280-AT-6	HSBC Holding PLC BASIC		D	2	2FE	154,000	107.5000	165,550	154,000	154,000	0	0	0	0	6.375	6.375	MS	2,482	9,818	03/23/2015	03/30/2115
404280-AU-3	HSBC Holding PLC BASIC		D		1FE	6,579,370	103.7030	7,259,189	7,000,000	6,647,760	0	37,006	0	0	4.250	5.053	FA	109,910	297,500	02/09/2016	08/18/2025
404280-AW-9	HSBC Holding PLC BASIC		D		1FE	6,989,850	106.3180	7,442,260	7,000,000	6,991,386	0	861	0	0	4.300	4.318	MS	94,481	301,000	03/01/2016	03/08/2026
404280-BB-4	HSBC Holding PLC BASIC		D		1FE	4,982,350	103.7140	5,185,695	5,000,000	4,984,733	0	1,506	0	0	3.900	3.943	MN	19,500	195,000	05/18/2016	05/25/2026
404280-BK-4	HSBC Holding PLC BASIC		D	2	1FE	6,500,000	104.2140	6,773,910	6,500,000	6,500,000	0	0	0	0	4.041	4.041	MS	78,800	131,333	03/06/2017	03/13/2028
423012-A@-2	Heineken N.V.		D		2	25,000,000	102.2310	25,557,707	25,000,000	25,000,000	0	0	0	0	6.340	6.340	FA	603,181	1,585,000	07/14/2008	08/14/2018
423012-AG-8	Heineken N.V. BASIC		D	2	2FE	7,950,805	109.9930	8,799,464	8,000,000	7,951,416	0	612	0	0	4.350	4.387	MS	88,933	174,000	03/21/2017	03/29/2047
43474T-AA-1	HOLCIM US FINANCE SARL &		D		2FE	6,907,180	106.0900	7,426,272	7,000,000	6,976,922	0	10,544	0	0	6.000	6.178	JD	1,167	420,000	09/24/2009	12/30/2019
43475D-AA-5	HOLCIM CAPITAL CORP BASIC		D		2FE	2,936,880	126.7900	3,803,688	3,000,000	2,940,229	0	864	0	0	6.500	6.663	MS	59,042	195,000	09/05/2013	09/12/2043
449786-AP-7	ING BANK NV		D		1FE	32,910,530	107.6740	35,532,453	33,000,000	32,964,098	0	9,337	0	0	5.000	5.035	JD	100,833	1,650,000	06/28/2011	06/09/2021
449786-AY-8	ING BANK NV BASIC		D		2FE	19,908,600	112.2240	22,444,720	20,000,000	19,941,289	0	8,396	0	0	5.800	5.861	MS	309,333	1,160,000	09/16/2013	09/25/2023
456837-AG-8	ING Groep NV BASIC		D		1FE	10,063,800	101.1960	10,119,580	10,000,000	10,055,353	0	(8,447)	0	0	3.150	3.010	MS	80,500	157,500	04/11/2017	03/29/2022
456837-AH-6	ING GROEP NV BASIC		D		1FE	9,986,900	104.2530	10,425,250	10,000,000	9,987,722	0	822	0	0	3.950	3.966	MS	100,944	197,500	03/21/2017	03/29/2027
46132F-AA-8	INVESCO FINANCE PLC BASIC		D		1FE	11,990,520	101.1970	12,143,616	12,000,000	11,995,104	0	908	0	0	3.125	3.134	MN	32,292	375,000	11/05/2012	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC BASIC		D		1FE	14,744,700	123.8430	18,576,435	15,000,000	14,760,920	0	4,106	0	0	5.375	5.491	MN	69,427	806,250	11/06/2013	11/30/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46132F-AD-2	INVESCO FINANCE PLC BASIC		D		1FE	15,073,190	103.3810	15,507,075	15,000,000	15,061,727	0	(6,501)	0	0	3.750	3.690	JJ	259,375	562,500	11/04/2015	01/15/2026
478375-AD-0	JOHNSON CONTROLS INTL PL BASIC		D		2FE	3,993,117	105.4720	4,218,860	4,000,000	3,995,354	0	2,212	0	0	5.000	5.055	MS	50,556	200,000	12/09/2016	03/30/2020
478375-AH-1	JOHNSON CONTROLS INTL PL BASIC		D		2FE	4,944,683	124.8740	6,243,690	5,000,000	4,946,486	0	1,756	0	0	6.000	6.099	JJ	138,333	300,000	12/09/2016	01/15/2036
478375-AJ-7	JOHNSON CONTROLS INTL PL BASIC		D		2FE	6,981,803	117.9360	8,255,527	7,000,000	6,982,798	0	961	0	0	5.700	5.719	MS	133,000	399,000	12/09/2016	03/01/2041
478375-AN-8	JOHNSON CONTROLS INTL PL BASIC		D	2	2FE	6,985,999	110.1560	7,710,885	7,000,000	6,986,122	0	87	0	0	4.950	4.961	JJ	172,288	346,500	12/09/2016	07/02/2064
478375-AR-9	JOHNSON CONTROLS INTL PL BASIC		D	2	2FE	5,010,957	104.6280	5,231,400	5,000,000	5,010,074	0	(883)	0	0	3.900	3.871	FA	74,208	195,000	12/09/2016	02/14/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO BASIC		D		1FE	25,185,000	101.5650	25,391,150	25,000,000	25,144,345	0	(20,115)	0	0	3.800	3.696	AO	219,028	950,000	11/19/2015	04/08/2024
500472-AC-9	Philipos Electronics NV		D		2FE	19,666,000	138.3460	27,669,180	20,000,000	19,712,735	0	6,334	0	0	6.875	7.009	MS	420,139	1,375,000	03/05/2008	03/11/2038
500472-AE-5	Philipos Electronics NV		D		2FE	22,606,103	116.7320	26,363,832	22,585,000	22,608,478	0	(620)	0	0	5.000	4.992	MS	332,501	1,129,250	10/30/2013	03/15/2042
500472-AF-2	Philipos Electronics NV		D		2FE	4,977,250	104.1200	5,206,005	5,000,000	4,989,411	0	2,281	0	0	3.750	3.805	MS	55,208	187,500	03/05/2012	03/15/2022
513774-AA-7	LANCASHIRE HOLDINGS LTD		D		2FE	11,955,240	107.0640	12,847,680	12,000,000	11,975,403	0	4,389	0	0	5.700	5.750	AO	171,000	684,000	10/05/2012	10/01/2022
53947M-AB-2	LLOYDS TSB BANK PLC		D		1FE	9,976,700	106.5290	10,652,940	10,000,000	9,994,129	0	2,646	0	0	5.800	5.831	JJ	270,667	580,000	01/05/2010	01/13/2020
552081-AM-3	LYONDELLBASELL IND NV BASIC		D	2	2FE	9,220,845	105.8250	10,053,385	9,500,000	9,227,822	0	2,619	0	0	4.625	4.791	FA	152,561	439,375	03/04/2015	02/26/2055
55608P-AW-4	MACQUARIE BANK LTD BASIC		D		1FE	7,516,469	103.9070	7,813,805	7,520,000	7,517,055	0	305	0	0	3.900	3.936	JJ	135,235	293,280	01/19/2016	01/15/2026
55608P-AW-4	MACQUARIE BANK LTD BASIC	LS	D		1FE	4,966,050	103.9070	5,195,350	5,000,000	4,971,683	0	2,935	0	0	3.900	3.936	JJ	89,917	195,000	01/19/2016	01/15/2026
55608X-AA-5	MACQUARIE BANK LTD		D		2FE	19,961,000	110.3620	22,072,400	20,000,000	19,984,379	0	4,155	0	0	6.625	6.652	AO	309,167	1,325,000	03/31/2011	04/07/2021
55608X-AB-3	MACQUARIE BANK LTD BASIC		D		2FE	9,973,400	105.3060	10,530,620	10,000,000	9,979,031	0	2,284	0	0	4.875	4.909	JD	28,438	487,500	06/02/2015	06/10/2025
606822-AJ-3	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	6,514,690	95.7660	6,703,634	7,000,000	6,558,601	0	42,722	0	0	2.757	3.608	MS	57,897	192,990	12/16/2016	09/13/2026
60688X-AP-5	MIZUHO BANK LTD 144A		D		1FE	6,662,184	103.3730	6,900,134	6,675,000	6,665,877	0	1,177	0	0	3.600	3.623	MS	64,080	240,300	09/19/2014	09/25/2024
614810-AB-5	Montpelier RE Holdings BASIC		D		2FE	7,974,560	105.2540	8,420,352	8,000,000	7,986,433	0	2,470	0	0	4.700	4.740	AO	79,378	376,000	10/02/2012	10/15/2022
62854A-AN-4	MYLAN NV BASIC		D	2	2FE	10,154,900	100.8370	10,083,670	10,000,000	10,147,543	0	(7,357)	0	0	3.950	3.740	JD	17,556	197,500	06/28/2017	06/15/2026
63254A-AE-8	NATIONAL AUSTRALIA BK LT BASIC		D		1FE	9,981,200	100.7850	10,078,450	10,000,000	9,989,787	0	1,844	0	0	3.000	3.022	JJ	134,167	300,000	01/14/2013	01/20/2023
65504L-AC-1	NOBLE HOLDING INTL LTD		D		4FE	4,602,865	96.0000	4,320,000	4,500,000	4,531,199	0	(11,136)	0	0	4.900	4.612	FA	91,875	220,500	07/29/2010	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		D		4FE	17,326,940	68.2500	11,602,500	17,000,000	17,290,308	0	(5,983)	0	0	6.200	6.060	FA	439,167	1,054,000	07/29/2010	08/01/2040
65504L-AG-2	NOBLE HOLDING INTL LTD		D		4FE	10,433,095	68.5000	7,192,500	10,500,000	10,440,622	0	1,146	0	0	6.050	6.096	MS	211,750	635,250	02/01/2011	03/01/2041
65557C-AM-5	NORDEA BANK AB 144A		D	2	2FE	5,000,000	102.6250	5,131,250	5,000,000	5,000,000	0	0	0	0	5.500	5.500	MS	74,861	275,000	09/17/2014	09/23/2114
65557F-AA-4	NORDEA BANK AB		D		1FE	39,656,200	106.0760	42,430,480	40,000,000	39,864,342	0	36,115	0	0	4.875	4.986	MN	260,000	1,950,000	06/28/2011	05/13/2021
65557F-AD-8	NORDEA BANK AB BASIC		D		1FE	10,747,840	104.9330	11,542,597	11,000,000	10,859,031	0	26,053	0	0	4.250	4.554	MS	129,861	467,500	06/21/2013	09/21/2022
656531-AJ-9	NORSK HYDRO AS		D		1FE	2,495,000	134.3890	3,359,723	2,500,000	2,496,906	0	179	0	0	7.150	7.166	JJ	82,424	178,750	01/13/1999	01/15/2029
685218-AB-5	ORANGE SA BASIC		D	2	2FE	4,479,420	122.7530	4,910,132	4,000,000	4,467,394	0	(10,322)	0	0	5.500	4.686	FA	88,611	220,000	10/12/2016	02/06/2044
714264-AD-0	PERNOD-RICARD SA		D		2FE	6,200,100	106.2230	6,373,368	6,000,000	6,091,282	0	(20,416)	0	0	4.450	4.038	JJ	123,117	267,000	02/14/2012	01/15/2022
714294-AH-8	PERRIGO CO LTD BASIC		D	2	2FE	7,967,109	106.9350	8,554,808	8,000,000	7,969,141	0	546	0	0	5.300	5.328	MN	54,178	424,000	10/16/2014	11/15/2043
714295-AA-0	PERRIGO FINANCE UNLIMITD BASIC		D	2	2FE	10,154,740	103.4290	10,342,910	10,000,000	10,154,604	0	(136)	0	0	4.900	4.796	JD	21,778	245,000	09/27/2017	12/15/2044
767201-AD-8	Rio Tinto Fin US LTD		D		1FE	1,986,380	132.0900	2,641,790	2,000,000	1,990,653	0	577	0	0	7.125	7.189	JJ	65,708	142,500	06/24/2008	07/15/2028
767201-AL-0	Rio Tinto Fin US LTD		D		1FE	7,973,100	122.8060	9,824,496	8,000,000	7,976,399	0	468	0	0	5.200	5.222	MN	68,178	416,000	09/14/2011	11/02/2040
767201-AS-5	Rio Tinto Fin US LTD BASIC		D		1FE	9,933,300	104.8240	10,482,350	10,000,000	9,947,933	0	5,929	0	0	3.750	3.831	JD	16,667	375,000	06/11/2015	06/15/2025
76720A-AD-8	RIO TINTO FIN USA LTD		D	2	1FE	3,785,803	117.0530	4,389,473	3,750,000	3,782,746	0	(871)	0	0	4.750	4.685	MS	48,984	178,125	05/07/2013	03/22/2042
77578J-AB-4	ROLLS-ROYCE PLC BASIC		D	2	1FE	22,166,260	103.1350	22,689,722	22,000,000	22,136,177	0	(15,485)	0	0	3.625	3.531	AO	170,576	797,500	03/15/2016	10/14/2025
780097-AY-7	Royal Bank of Scotland BASIC		D		3FE	4,663,050	110.1160	5,505,815	5,000,000	4,787,760	0	31,027	0	0	6.100	7.053	JD	17,792	305,000	06/21/2013	06/10/2023
780097-BE-0	Royal Bank of Scotland BASIC		D	2	2FE	10,088,100	100.2180	10,021,800	10,000,000	10,083,689	0	(4,411)	0	0	3.498	3.291	MN	44,697	174,900	09/22/2017	05/15/2023
780099-CH-8	ROYAL BK SCOTLND GRP PLC BASIC		D		3FE	19,842,600	106.0670	21,213,380	20,000,000	19,890,072	0	14,109	0	0	5.125	5.227	MN	93,958	1,025,000	05/21/2014	05/28/2024
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		D		2FE	4,997,350	107.3410	5,367,035	5,000,000	4,999,150	0	290	0	0	5.625	5.632	FA	99,219	281,250	08/17/2010	08/24/2020
78467K-C#-2	SSE PLC PRIVATE PLACEMENT		D		1	9,000,000	100.3200	9,028,828	9,000,000	9,000,000	0	0	0	0	3.670	3.670	MS	105,513	330,300	03/08/2016	09/06/2026
80105N-AG-0	SANOFI 4 03/21		D		1FE	4,259,787	105.2180	4,482,270	4,260,000	4,259,999	0	0	0	0	4.000	4.000	MS	43,547	170,400	06/29/2011	03/29/2021
80283L-AA-1	SANTANDER UK PLC BASIC		D		2FE	6,977,670	106.8560	7,479,913	7,000,000	6,985,616	0	2,067	0	0	5.000	5.041	MN	52,500	350,000	10/31/2013	11/07/2023
806854-AB-1	Schlumberger 3.3 9/21		D	2	1FE	2,679,372	102.4470	2,753,767	2,688,000	2,684,469	0	882	0	0	3.300	3.338	MS	26,365	88,704	09/07/2011	09/14/2021
806854-AH-8	Schlumberger BASIC		D	2	1FE	1,425,138	105.2760	1,505,450	1,430,000	1,426,909	0	460	0	0	3.650	3.691	JD	4,350	52,195	11/25/2013	12/01/2023
822582-AD-4	SHELL INTERNATIONAL FIN		D		1FE	14,920,350	139.4130	20,911,920	15,000,000	14,931,366	0	1,524	0	0	6.375	6.415	JD	42,500	956,250	12/08/2008	12/15/2038
822582-BF-8	SHELL INTERNATIONAL FIN BASIC		D		1FE	18,655,078	112.4370	21,081,994	18,750,000	18,658,380	0	1,657	0	0	4.375	4.406	MN	113,932	820,313	11/12/2015	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN BASIC		D		1FE	11,390,968	106.5050	12,354,592	11,600,000	11,397,021	0	3,733	0	0	4.000	4.105	MN	65,733	464,000	05/05/2016	05/10/2046
82481L-AC-3	SHIRE ACQ INV IRELAND DA BASIC		D	2	2FE	9,949,300	98.3070	9,830,740	10,000,000	9,951,347	0	2,047	0	0	2.875	2.968	MS	78,264	0	09/25/2017	09/23/2023
82620K-AK-9	SIEMENS FINANCIERINGSMAT BASIC		D		1FE	2,573,203	95.8520	2,540,075	2,650,000	2,576,374	0	3,171	0	0	2.000	2.526	MS	15,606	0	09/22/2017	09/15/2023
82620K-AT-0	SIEMENS FINANCIERINGSMAT BASIC		D		1FE	10,404,523	109.7140	11,245,685	10,250,000	10,403,114	0	(1,408)	0	0	4.200	4.111	MS	125,563	215,250	05/19/2017	03/16/2047
83367T-BG-3	SOCIETE GENERALE 144A	LS	D		2FE	1,986,815	106.7580	2,140,506	2,005,000	1,992,935	0	1,664	0	0	5.000	5.117	JJ	45,669	100,250	01/14/2014	01/17/2024
83367T-BG-3	SOCIETE GENERALE 144A		D		2FE	2,967,835	106.7580	3,197,414	2,995,000	2,976,978	0	2,486	0	0	5.000	5.117	JJ	68,219	149,750	01/14/2014	01/17/2024
83368R-AA-0	Societe General		D		1FE	10,522,860	107.7030	11,308,847	10,500,000	10,509,004	0	(2,457)	0	0	5.200	5.171	AO	115,267	546,000	05/24/2011	04/15/2021
853254-AJ-9	STANDARD CHARTERED PLC BASIC		D		2FE	34,552,500	100.9230	35,323,190	35,000,000	34,747,876	0	44,456	0	0	3.950	4.108	JJ	652,847	1,283,750	04/06/2017	01/11/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-AK-6	STANDARD CHARTERED PLC BASIC	LS	D		2FE	49,948	113.1610	56,580	50,000	49,952	0	1	0	0	5.300	5.393	JJ	1,266	2,650	01/08/2013	01/09/2043
853254-AK-6	STANDARD CHARTERED PLC BASIC		D		2FE	16,718,072	113.1610	19,180,756	16,950,000	16,734,433	0	3,974	0	0	5.300	5.393	JJ	429,212	898,350	10/08/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC 144A		D		2FE	14,970,000	121.2890	18,193,380	15,000,000	14,971,604	0	460	0	0	5.700	5.714	MS	225,625	855,000	03/21/2014	03/26/2044
853254-AZ-3	STANDARD CHARTERED PLC BASIC		D		1FE	4,986,150	102.5580	5,127,900	5,000,000	4,988,153	0	1,181	0	0	4.050	4.084	AO	44,438	202,500	04/07/2016	04/12/2026
853254-BF-6	STANDARD CHARTERED PLC BASIC	LS	D		2FE	459,550	101.8640	470,867	462,250	459,837	0	211	0	0	4.300	4.370	FA	7,288	19,877	08/16/2016	02/19/2027
853254-BF-6	STANDARD CHARTERED PLC BASIC		D		2FE	7,493,730	101.8640	7,678,269	7,537,750	7,498,397	0	3,440	0	0	4.300	4.370	FA	118,845	324,123	08/16/2016	02/19/2027
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	6,433,210	95.1930	6,663,475	7,000,000	6,485,268	0	50,638	0	0	2.632	3.642	JJ	85,467	184,240	12/16/2016	07/14/2026
8672EM-AG-9	SUNCORP-METWAY LTD BASIC		D		1FE	9,994,400	99.5580	9,955,820	10,000,000	9,995,094	0	694	0	0	2.800	2.812	MN	44,333	140,000	04/27/2017	05/04/2022
87124V-AD-1	SYDNEY AIRPORT FINANCE BASIC		D		2FE	5,040,550	102.9170	5,145,855	5,000,000	5,022,313	0	(3,793)	0	0	3.900	3.805	MS	53,625	195,000	10/25/2012	03/22/2023
87164K-AB-0	SYNGENTA FINANCE NV		D		2FE	6,988,380	85.4420	5,980,961	7,000,000	6,989,613	0	237	0	0	4.375	4.385	MS	79,115	306,250	03/21/2012	03/28/2042
87938W-AM-5	TELEFONICA EMISIONES SAU		D		2FE	20,000,000	105.8610	21,172,220	20,000,000	20,000,000	0	0	0	0	5.134	5.134	AO	182,542	1,026,800	04/13/2010	04/27/2020
87938W-AP-8	TELEFONICA EMISIONES SAU		D		2FE	5,000,000	108.1710	5,408,560	5,000,000	5,000,000	0	0	0	0	5.462	5.462	FA	102,413	273,100	02/07/2011	02/16/2021
87938W-AU-7	TELEFONICA EMISIONES SAU BASIC		D		2FE	3,146,566	113.4850	3,432,924	3,025,000	3,145,709	0	(857)	0	0	5.213	4.949	MS	49,498	78,847	07/20/2017	03/08/2047
87969N-AD-7	TELSTRA CORP LTD 144A		D	2	1FE	1,682,136	100.1870	1,688,144	1,685,000	1,682,832	0	262	0	0	3.125	3.145	AO	12,286	52,656	03/30/2015	04/07/2025
88166J-AA-1	TEVA Pharmaceeuticals 3.65 11/2021		D		2FE	940,545	95.1300	857,120	901,000	918,064	0	(4,100)	0	0	3.650	3.125	MN	4,659	32,887	01/27/2012	11/10/2021
88167A-AD-3	TEVA PHARMACEUTICALS NE BASIC		D		2FE	9,424,100	87.0810	8,708,100	10,000,000	9,455,791	0	31,691	0	0	2.800	3.899	JJ	124,444	0	08/16/2017	07/21/2023
88167A-AF-8	TEVA PHARMACEUTICALS NE BASIC		D		2FE	15,694,677	76.1500	13,738,442	18,041,194	15,717,569	0	22,919	0	0	4.100	4.899	AO	184,922	512,206	08/07/2017	10/01/2046
88167A-AF-8	TEVA PHARMACEUTICALS NE BASIC	LS	D		2FE	10,581,988	76.1500	9,106,678	11,958,805	10,595,261	0	13,273	0	0	4.100	4.899	AO	122,578	245,156	05/31/2017	10/01/2046
893830-AT-6	Transocean Inc		D		4FE	1,997,480	80.2500	1,605,000	2,000,000	1,997,927	0	47	0	0	6.800	6.810	MS	40,044	136,000	12/05/2007	03/15/2038
89641U-AB-7	TRINITY ACQUISITION PLC BASIC		D		2FE	4,980,250	126.0950	6,304,725	5,000,000	4,981,413	0	293	0	0	6.125	6.154	FA	115,694	306,250	08/08/2013	08/15/2043
902133-AT-4	TYCO ELECTRONICS GROUP S BASIC		D	2	1FE	4,987,850	103.8680	5,193,390	5,000,000	4,989,916	0	1,045	0	0	3.700	3.729	FA	69,889	185,000	01/25/2016	02/15/2026
90261A-AB-8	UBS AG STAMFORD CT BASIC		D		2FE	20,000,000	116.8200	23,364,000	20,000,000	20,000,000	0	0	0	0	7.625	7.625	FA	567,639	1,525,000	08/10/2012	08/17/2022
90261X-GD-8	UBS AG		C		1FE	16,294,135	105.9200	17,146,265	16,188,000	16,223,784	0	(12,729)	0	0	4.875	4.783	FA	322,242	789,165	08/10/2011	08/04/2020
90352J-AA-1	UBS GROUP FUNDING SWITZE BASIC		D	2	1FE	30,465,150	101.5910	30,477,420	30,000,000	30,425,194	0	(39,956)	0	0	3.491	3.142	MN	110,548	640,017	09/22/2017	05/23/2023
91911T-AL-7	VALE OVERSEAS LIMITED		D		2FE	14,854,500	105.7500	15,862,500	15,000,000	14,953,704	0	15,686	0	0	4.625	4.748	MS	204,271	693,750	09/09/2010	09/15/2020
91912E-AA-3	Vale SA Vale SA		D		2FE	4,520,150	109.5000	5,475,000	5,000,000	4,548,781	0	7,423	0	0	5.625	6.354	MS	85,938	281,250	10/17/2013	09/11/2042
92857W-BD-1	Vodafone Group Plc Spons ADR BASIC		D		2FE	2,758,920	103.0750	3,092,244	3,000,000	2,774,608	0	4,485	0	0	4.375	4.898	FA	48,125	131,250	04/22/2014	02/19/2043
92936M-AD-9	WPP FINANCE 2010 BASIC		D		2FE	13,131,090	107.7880	14,551,394	13,500,000	13,159,693	0	6,566	0	0	5.125	5.309	MS	219,094	691,875	06/18/2013	09/07/2042
92936M-AE-7	WPP FINANCE 2010 BASIC		D		2FE	2,081,241	114.6960	2,316,855	2,020,000	2,080,862	0	(1,404)	0	0	5.625	5.391	MN	14,519	113,625	08/19/2016	11/15/2043
947075-AB-3	WEATHERFORD INTL INC	LS	D		5FE	1,554,007	82.2500	1,297,081	1,577,000	1,557,593	0	520	0	0	6.500	6.616	FA	42,710	102,505	11/17/2009	08/01/2036
947075-AB-3	WEATHERFORD INTL INC		D		5FE	4,358,513	82.2500	3,637,918	4,423,000	4,368,569	0	1,458	0	0	6.500	6.616	FA	119,790	287,490	11/17/2009	08/01/2036
94707V-AB-6	WEATHERFORD INTL LTD		D		5FE	9,959,400	82.0000	8,200,000	10,000,000	9,963,160	0	670	0	0	6.750	6.782	MS	198,750	675,000	09/16/2010	09/15/2040
94707V-AD-2	WEATHERFORD INTL LTD	LS	D	2	5FE	595,746	78.0000	468,000	600,000	596,111	0	70	0	0	5.950	6.001	AO	7,537	35,700	03/30/2012	04/15/2042
94707V-AD-2	WEATHERFORD INTL LTD		D	2	5FE	12,612,106	78.0000	9,906,000	12,700,000	12,618,345	0	1,463	0	0	5.950	6.001	AO	159,521	755,650	10/21/2013	04/15/2042
961214-DF-7	Westpac Banking BASIC		D	2	2FE	30,000,000	103.0310	30,909,360	30,000,000	30,000,000	0	0	0	0	4.322	4.322	MN	136,863	1,296,600	11/15/2016	11/23/2031
96122U-AA-2	WESTPAC BANKING CORP BASIC		D	2	2FE	15,000,000	99.7440	14,961,630	15,000,000	15,000,000	0	0	0	0	5.000	5.000	MS	208,333	0	09/12/2017	09/21/2117
97063P-AB-0	WILLIS GROUP HOLDINGS LT		D		2FE	4,954,750	108.8160	5,440,810	5,000,000	4,982,557	0	4,815	0	0	5.750	5.871	MS	84,653	287,500	03/15/2011	03/15/2021
980236-AM-5	WOODSIDE FINANCE LTD BASIC		D	2	2FE	19,965,150	100.6060	20,121,280	20,000,000	19,973,740	0	3,143	0	0	3.650	3.671	MS	235,222	730,000	03/03/2015	03/05/2025
98372P-AG-3	XL CAPITAL LTD		D		2FE	5,000,000	116.4910	5,824,560	5,000,000	5,000,000	0	0	0	0	6.375	6.375	MN	40,724	318,750	11/08/2004	11/15/2024
F0164#-AD-4	AIR LIQUIDE FIN PRIVATE PLACEMENT		D		1	8,000,000	102.1360	8,170,890	8,000,000	8,000,000	0	0	0	0	3.460	3.460	MS	82,271	276,800	06/06/2012	09/14/2027
G78158-AH-4	SAP AG PRIVATE PLACEMENT		D		1	5,000,000	101.2500	5,062,516	5,000,000	5,000,000	0	0	0	0	3.330	3.330	MN	21,275	166,500	11/02/2012	11/15/2024
H4777*-AA-3	SBM Deep Panuke		D		2FE	590,000	97.2020	573,490	590,000	590,000	0	0	0	0	3.500	3.500	JD	918	20,650	10/02/2014	12/15/2021
L8038*-AA-4	SBM Baleia Azul		D		3	1,859,750	100.9740	1,877,862	1,859,750	1,859,750	0	0	0	0	5.500	5.500	MJSD	4,546	102,281	10/10/2012	12/15/2027
Q0832*-AD-8	MELBOURNE AIRPOR		D		1	18,000,000	110.0320	19,805,791	18,000,000	18,000,000	0	0	0	0	4.770	4.770	MS	252,810	858,600	06/21/2011	09/15/2026
Q3393*-AE-1	Electranet		D		2	3,000,000	100.7670	3,023,001	3,000,000	3,000,000	0	0	0	0	4.370	4.370	JD	5,827	131,100	02/10/2011	06/15/2018
Q7160#-AG-4	ORICA LTD		D		2	20,000,000	103.7800	20,756,004	20,000,000	20,000,000	0	0	0	0	4.880	4.880	AO	178,933	976,000	08/10/2010	10/25/2025
Q7160#-AL-3	ORICA FINANCE L PRIVATE PLACEMENT		D		2FE	1,500,000	99.8990	1,498,492	1,500,000	1,500,000	0	0	0	0	4.330	4.330	MN	10,464	32,475	02/22/2017	05/03/2027
R2284#-AC-4	Statnett SF PRIVATE PLACEMENT		D		1	9,000,000	100.7850	9,070,630	9,000,000	9,000,000	0	0	0	0	3.510	3.510	JJ	139,523	315,900	10/31/2012	01/22/2033
R2284#-AG-5	Statnett SF PRIVATE PLACEMENT		D		1	11,000,000	99.6300	10,959,352	11,000,000	11,000,000	0	0	0	0	3.400	3.400	MS	113,239	374,000	05/03/2013	06/12/2032
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,628,754,489	XXX	17,329,284,056	15,802,049,916	15,631,452,273	(64,279)	870,803	6,478,666	0	XXX	XXX	XXX	201,262,827	736,040,046	XXX	XXX
007036-EP-7	ADJUSTABLE RATE MORTAGE TRUST 2004-5 2A1			4	1FM	203,833	101.5790	309,156	304,351	229,336	0	4,500	0	0	3.617	13.881	MON	917	10,607	12/30/2008	04/25/2035
00841T-AN-9	AGATE BAY MTG LN TR SERIES 20141 CLASS 1A6			4	1FE	8,935,522	101.0470	8,864,248	8,772,410	8,909,960	0	6,874	0	0	3.500	2.884	MON	25,586	307,034	04/21/2016	07/25/2044
00841U-AN-6	AGATE BAY MTG LN TRUST SERIES 20142 CLASS A13			4	1FM	16,049,355	101.7350	15,888,319	15,617,435	16,030,672	0	2,394	0	0	3.500	2.699	MON	45,551	546,610	11/09/2016	09/25/2044
00841W-AH-5	AGATE BAY MTG LN TRUST SERIES 20151 CLASS A8			4	1FM	13,016,200	100.3320	13,043,174	12,999,950	13,008,084	0	1,903	0	0	3.500	3.481	MON	37,917	454,998	02/04/2016	01/25/2045
00841W-AN-2	AGATE BAY MTG LN TRUST SERIES 20151 CLASS A13			4	1FM	18,185,563	100.8910	17,925,294	17,767,061	18,164,585	0	(6,947)	0	0	3.500	2.926	MON	51,821	621,847	11/10/2016	01/25/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00841X-AK-6	AGATE BAY MORTGAGE LOAN TRUST SERIES 20152 CLASS A10			4	1FM	4,890,625	98.2250	4,911,242	5,000,000	4,914,474	0	(19,044)	0	0	3.500	3.766	MON	14,583	175,000	03/13/2015	03/25/2045
00841Y-AM-0	AGATE BAY MORTGAGE LOAN TRUST SERIES 20153 CLASS A12			4	1FM	14,720,784	97.0300	14,344,018	14,783,150	14,723,366	0	(8,138)	0	0	3.500	3.539	MON	43,118	517,410	04/21/2015	04/25/2045
00842B-AC-1	AGATE BAY MTG LN TR SERIES 20155 CLASS A3			4	1FM	4,130,073	101.6090	4,119,937	4,054,681	4,121,375	0	423	0	0	3.500	3.136	MON	11,826	141,914	04/22/2016	07/25/2045
00842B-AG-2	AGATE BAY MORTGAGE LOAN TRUST SERIES 20155 CLASS A7			4	1FM	14,688,281	96.0910	14,413,581	15,000,000	14,729,242	0	(7,108)	0	0	3.500	3.708	MON	43,750	525,000	08/11/2015	07/25/2045
00842C-AF-2	AGATE BAY MORTGAGE LOAN TRUST SERIES 20157 CLASS A6			4	1FM	2,158,935	100.4540	2,146,922	2,137,229	2,148,021	0	(312)	0	0	3.000	2.754	MON	5,343	64,117	10/08/2015	10/25/2045
00842D-AG-8	AGATE BAY MORTGAGE LOAN TRUST SERIES 20156 CLASS A7			4	1FM	19,499,219	97.2940	19,458,896	20,000,000	19,538,402	0	(74,369)	0	0	3.500	3.695	MON	58,333	700,000	09/10/2015	09/25/2045
00842E-AG-6	AGATE BAY MTG LN TR SERIES 20162 CLASS A7			4	1FM	14,944,025	95.7130	14,357,021	15,000,000	14,947,871	0	(2,210)	0	0	3.500	3.545	MON	43,750	525,000	03/10/2016	03/25/2046
00842T-AG-3	AGATE BAY MTG LN TR SERIES 20161 CLASS A7			4	1FM	19,806,250	101.6960	20,339,298	20,000,000	19,828,305	0	(28,632)	0	0	3.500	3.609	MON	58,333	700,000	01/11/2016	12/25/2045
00842V-AG-8	AGATE BAY MTG LN TRUST SERIES 20163 CLASS A7			4	1FM	23,891,763	100.4200	23,096,614	23,000,000	23,770,568	0	8,033	0	0	3.500	3.009	MON	67,083	805,000	08/08/2016	08/25/2046
008684-AA-0	American Home Mortgage Assets			4	1FM	69,767	83.8230	153,086	182,630	82,519	0	254	0	0	1.742	17.702	MON	61	2,328	02/23/2009	12/25/2046
021460-AB-6	Countrywide Alternative Loan T 2006-16CB A2			4	1FM	22,686	84.7250	36,450	43,022	22,686	0	0	0	0	6.000	15.810	MON	215	2,581	01/31/2012	06/25/2036
02146X-AB-4	COUNTRYWIDE ALTERNATIVE LOAN 2006-36T2 1A3			4	1FM	273,373	72.8300	351,410	482,505	273,373	0	0	0	0	5.750	13.921	MON	2,312	27,275	01/31/2012	12/25/2036
02150F-AA-8	Countrywide Alternative Loan 2007-8CB A1			4	1FM	123,276	83.3960	198,662	238,217	127,183	0	2,515	0	0	5.500	14.933	MON	1,092	13,102	01/31/2012	05/25/2037
03072S-QP-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004FR1 CLASS A6			4	1FM	2,227,972	102.2250	2,608,567	2,551,795	2,511,491	0	61,033	0	0	4.549	7.602	MON	9,674	117,101	04/29/2011	05/25/2034
05946X-DL-4	Banc of America Funding Corp 20033-1A7			4	1FM	125,012	102.6530	128,228	124,914	124,795	0	36	0	0	5.500	5.506	MON	573	6,870	09/27/2005	10/25/2033
05946X-WF-6	Banc of America Funding Corp SERIES 20053 CLASS 1A23			4	1FM	2,061,831	105.1700	2,225,451	2,116,055	2,087,505	0	1,665	0	0	5.500	5.970	MON	9,699	115,863	01/14/2010	06/25/2035
059487-AY-4	BANC OF AMERICA ALTERNATIVE LO SERIES 20066 CLASS 2A10			4	1FM	253,761	89.9350	281,601	313,115	253,761	0	0	0	0	6.000	8.001	MON	1,566	19,922	01/31/2012	07/25/2046
05949A-W9-7	Banc of America Mortgage Secur SERIES 2005B CLASS 2A1			4	1FM	1,223,503	97.6070	1,230,765	1,260,936	1,232,125	0	8,623	0	0	3.632	5.270	MON	3,817	30,466	04/07/2017	03/25/2035
05950L-AD-4	Banc of America Mtg Sec 2006-3 1A4			4	1FM	239,467	89.8230	239,849	267,024	239,467	0	0	0	0	5.750	6.935	MON	1,280	15,397	08/31/2006	10/25/2036
05950L-AD-4	Banc of America Mtg Sec 2006-3 1A4			4	4FM	60,845	89.8230	54,474	60,645	60,845	0	0	0	0	5.750	5.743	MON	291	3,497	01/31/2012	10/25/2036
05950N-BE-7	Banc of America Funding Corp 2006-5 3A1			4	3FM	536,769	96.1480	538,456	560,028	536,769	0	0	0	0	5.750	6.255	MON	2,683	32,177	01/31/2012	09/25/2036
05950R-AA-7	Banc of America Funding Corp 2006-06 1A1			4	3FM	225,326	94.4630	215,939	228,596	225,828	0	78	0	0	5.750	5.928	MON	1,095	13,144	01/31/2012	08/25/2036
06050H-VR-6	BANC OF AMERICA MORTGAGE S 2002J-B2			4	1FM	101,403	95.0880	96,921	101,928	101,511	0	(3)	0	0	4.259	4.316	MON	362	4,139	09/03/2003	09/25/2032
07384M-TM-4	BEAR STEARNS ADJUSTABLE RAT 20031-5A1			4	1FM	20,202	101.3320	20,569	20,299	20,229	0	4	0	0	3.178	3.280	MON	54	627	01/01/2006	04/25/2033
07384Y-NA-0	BEAR STEARNS ASSET BACKED 2003AC5-A5			4	1FM	1,097,747	101.6800	1,121,268	1,102,748	1,109,577	0	(1,037)	0	0	5.250	4.903	MON	4,825	57,895	01/01/2006	10/25/2033
073868-AA-9	Bear Stearns Alt-A Trust 2006-6 1A1			4	1FM	2,284,901	99.4970	5,982,649	6,012,897	2,316,863	0	0	0	0	1.872	32.167	MON	1,876	84,161	07/29/2009	11/25/2036
07386H-B8-3	Bear Stearns Alt-A Trust 2006-1 21A2			4	1FM	74,753	88.5530	159,343	179,940	73,509	0	633	0	0	3.351	21.709	MON	503	5,872	03/27/2009	02/25/2036
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M 2005-3 2A1			4	1FM	781,862	101.0110	1,096,902	1,085,919	804,213	0	6,591	0	0	3.607	9.423	MON	3,264	38,189	01/06/2012	06/25/2035
124860-CB-1	CREDIT-BASED ASSET SERVICING 1999-3 A			4	5FM	417,748	99.2500	422,942	426,138	422,359	0	373	0	0	6.245	6.501	MON	1,922	26,666	07/09/1999	02/03/2029
124860-CF-2	CREDIT-BASED ASSET SERVICING 19993-M4			4	1FM	197,621	55.0000	117,188	213,069	205,997	88,115	695	0	0	6.245	6.999	MON	961	13,333	07/09/1999	02/03/2029
124860-CG-0	CREDIT-BASED ASSET SERVICING 19993-M5			4	1FM	308,415	45.0000	152,880	339,734	323,580	169,201	1,499	0	0	6.245	7.298	MON	1,650	21,259	09/03/2003	02/03/2029
12544A-AE-5	Countrywide Home Loans 2006-20 1A5			4	4FM	912,132	86.5660	873,581	1,009,152	912,132	0	0	0	0	6.000	7.301	MON	5,046	60,265	01/25/2007	02/25/2037
12544D-AC-3	COUNTRYWIDE HOME LNS 2007-14 A3			4	3FM	739,420	91.9930	761,876	828,190	739,420	0	0	0	0	6.250	7.728	MON	4,313	51,762	01/31/2012	09/25/2037
12544M-AA-7	Countrywide Home Loans SERIES 200716 CLASS A1			4	4FM	268,913	86.9250	275,002	316,368	276,229	0	(93)	0	0	6.500	0.649	MON	1,714	20,548	02/16/2012	10/25/2037
12544T-AB-0	Countrywide Home Loans 2007-7 A2			4	2FM	303,993	91.3890	322,208	352,566	303,993	0	0	0	0	5.750	7.393	MON	1,689	20,272	01/31/2012	06/25/2037
12544V-AD-1	Countrywide Home Loans 2007-5 A4			4	1FM	808,281	90.2850	898,339	995,001	808,281	0	0	0	0	5.750	8.418	MON	4,768	57,213	01/31/2012	05/25/2037
12566Q-AG-8	Citimortgage Alternative Loan SERIES 2007A1 CLASS 1A7			4	1FM	777,062	93.4350	1,008,397	1,079,253	797,960	0	3,980	0	0	6.000	7.571	MON	5,396	64,755	07/27/2010	01/25/2037
12566R-AD-3	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2006A6 CLASS 1A4			4	1FM	1,614,891	98.8830	2,156,089	2,180,443	1,587,837	0	4,333	0	0	6.000	9.987	MON	10,902	130,827	05/03/2011	11/25/2036
12566X-AK-4	CITIMORTGAGE ALTERNATIVE LOAN 2007-A7 2A1			4	1FM	478,820	76.9510	627,157	815,012	663,538	0	10,905	0	0	1.952	3.111	MON	265	11,945	10/23/2009	07/25/2037
12592U-AQ-5	CSMLT TRUST SERIES 20151 CLASS A9			4	1FM	18,169,233	101.5160	18,071,873	17,802,065	18,143,816	0	24,827	0	0	3.500	3.130	MON	51,923	623,072	04/22/2016	05/25/2045
12594X-AM-6	CREDIT SUISSE MTG TRUST SERIES 2017HL1 CLASS A12			4	1FM	10,024,178	98.8790	9,887,853	10,000,000	10,022,587	0	(1,591)	0	0	3.500	3.477	MON	29,167	175,000	06/26/2017	06/25/2047
12637L-AH-2	CSMLT TRUST SERIES 20152 CLASS A3			4	1FM	3,905,625	96.8470	3,873,868	4,000,000	3,920,353	0	(6,826)	0	0	3.500	3.768	MON	11,667	140,000	10/06/2015	08/25/2045
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL SERIES 20072 CLASS 3A4			4	4FM	495,236	91.2590	499,392	547,222	547,222	0	34,667	0	0	5.500	4.771	MON	2,508	30,071	03/13/2012	03/25/2037
12646L-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2012CIM3 CLASS A1			4	1FM	32,174,247	95.1720	31,744,112	33,354,501	32,237,850	0	18,656	0	0	2.500	2.967	MON	69,489	833,863	11/06/2015	11/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12647G-BA-5	CREDIT SUISSE COMMERCIAL MORTG SERIES 2013IVR4 CLASS A16			4	1FM	14,348,438	96.6380	14,495,642	15,000,000	14,512,220	0	467	0	0	3.479	3.891	MON	43,486	522,408	06/12/2013	07/25/2043
12647P-AJ-7	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A10			4	1FM	8,167,017	101.8590	8,339,724	8,187,486	8,167,154	0	(147)	0	0	3.500	3.528	MON	23,880	286,562	06/10/2014	08/25/2043
12647P-AK-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A6			4	1FM	5,590,517	101.7970	5,556,404	5,458,325	5,588,836	0	(1,681)	0	0	3.500	3.035	MON	15,920	31,840	09/28/2017	08/25/2043
12648F-AJ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014SAF1 CLASS A14			4	1FM	10,443,860	100.6510	10,726,386	10,657,000	10,504,102	0	(32,580)	0	0	4.120	4.376	MON	36,589	440,044	02/20/2014	03/25/2044
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014IVR3 CLASS A3			4	1FM	11,767,434	100.7600	11,610,140	11,522,580	11,762,482	0	(4,953)	0	0	3.500	2.872	MON	33,608	67,215	10/06/2017	07/25/2044
12648X-BM-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014WW1 CLASS 2A6			4	1FM	19,325,000	100.8750	20,175,000	20,000,000	19,539,108	0	(151,890)	0	0	3.750	4.217	MON	62,500	750,000	08/12/2014	09/25/2044
12649D-AB-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014WIN2 CLASS A1			4	1FM	9,443,658	99.3750	9,251,643	9,309,829	9,432,239	0	4,995	0	0	3.000	2.464	MON	23,275	279,243	09/09/2016	10/25/2044
12649D-AK-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014WIN2 CLASS A6			4	1FM	857,500	98.7540	864,095	875,000	863,258	0	(1,988)	0	0	3.500	3.821	MON	2,552	30,625	03/13/2015	10/25/2044
12649N-AB-7	CREDIT SUISSE MORTGAGE TRUST SERIES 20151 CLASS A1			4	1FM	19,951,633	97.8590	19,500,174	19,926,725	19,947,356	0	1,189	0	0	2.500	2.429	MON	41,514	498,168	09/09/2016	01/25/2045
12649R-BF-8	CREDIT SUISSE MORTGAGE TRUST SERIES 20152 CLASS A15			4	1FM	10,788,335	101.4610	10,949,390	10,791,707	10,785,754	0	3,045	0	0	3.500	3.493	MON	31,476	377,663	11/12/2015	02/25/2045
12650U-AH-4	CSMLT TRUST SERIES 20153 CLASS 1A6			4	1FM	15,188,613	101.0470	15,345,225	15,186,240	15,178,764	0	4,436	0	0	3.500	3.456	MON	44,293	531,518	11/18/2015	11/25/2045
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12			4	1FM	38,835,727	99.0630	38,897,880	39,266,000	38,838,858	0	3,130	0	0	3.500	3.605	MON	114,526	229,052	10/26/2017	10/25/2047
12667F-MX-0	COUNTRYWIDE ALTERNATIVE LOAN SERIES 200414T2 CLASS A11			4	1FM	641,697	104.1220	674,894	648,178	648,178	0	0	0	0	5.500	5.725	MON	2,971	35,650	06/27/2013	08/25/2034
12667G-L8-4	COUNTRYWIDE ALTERNATIVE LN TR 2005-27 1A2			4	1FM	125,803	102.2110	359,047	351,281	136,136	0	2,136	0	0	2.463	30.807	MON	721	7,535	03/13/2009	08/25/2035
12667G-MF-7	COUNTRYWIDE ALTERNATIVE LN TR 2005-16 A4			4	1FM	114,117	95.0920	310,045	326,048	138,499	0	2,264	0	0	2.032	22.426	MON	110	5,093	03/13/2009	06/25/2035
12668A-GN-9	COUNTRYWIDE ALTERNATIVE LN TR 2005-56 1A1			4	1FM	263,747	98.5960	769,079	780,029	361,894	0	4,417	0	0	2.059	21.914	MON	268	14,172	03/13/2009	11/25/2035
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LN TR SERIES 2005J14 CLASS A3			4	4FM	165,905	84.6390	157,015	185,512	165,905	0	0	0	0	5.500	6.876	MON	850	10,201	11/10/2006	12/25/2035
126694-D7-0	Countrywide Home Loans 2006-HYB2 4A1			4	1FM	43,366	91.9070	107,605	117,082	46,156	0	4,506	0	0	3.027	167.042	MON	292	3,583	03/17/2009	04/20/2036
126694-JT-6	Countrywide Home Loans SERIES 200524 CLASS A3			4	3FM	864,333	91.7390	846,357	922,570	877,553	0	(2,295)	0	0	5.500	0.172	MON	4,228	50,741	03/01/2012	11/25/2035
126694-XP-8	Countrywide Home Loans 2006-JA 1A1			4	2FM	46,662	87.2100	47,880	54,902	46,662	0	0	0	0	5.750	7.917	MON	263	3,152	07/30/2010	02/25/2036
126694-XP-8	Countrywide Home Loans 2006-JA 1A1			4	1FM	56,340	87.2100	59,850	68,627	56,340	0	0	0	0	5.750	8.401	MON	329	3,939	01/31/2012	02/25/2036
126694-XS-2	Countrywide Home Loans SERIES 2006J1 CLASS 1A4			4	3FM	615,570	87.2100	612,876	702,756	632,822	0	(6,033)	0	0	5.750	(12.956)	MON	3,367	40,342	05/10/2012	02/25/2036
126694-Z7-6	Countrywide Home Loans SERIES 200610 CLASS 1A1			4	1FM	137,060	85.3060	164,125	192,396	137,060	0	0	0	0	5.850	10.524	MON	938	11,255	01/31/2012	05/25/2036
12669E-N2-8	Countrywide Home Loans 200349-A8B			4	1FM	958,589	97.9060	1,036,985	1,059,169	1,035,997	0	(856)	0	0	3.551	4.404	MON	3,134	34,891	10/28/2003	12/19/2033
12669G-3X-7	Countrywide Home Loans SERIES 200516 CLASS A29			4	1FM	1,458,430	98.4620	1,587,835	1,612,640	1,466,210	0	(122)	0	0	5.500	4.821	MON	7,391	88,178	02/22/2012	09/25/2035
12669G-BA-8	Countrywide Home Loans SERIES 2004HYB6 CLASS A2			4	1FM	201,729	101.8670	357,590	351,037	219,351	0	2,378	0	0	3.492	15.039	MON	1,019	11,375	12/30/2008	11/20/2034
12669G-M2-4	Countrywide Home Loans 2005-HYB4 2A1			4	1FM	873,057	94.2760	1,478,172	1,567,912	893,449	0	11,884	0	0	3.370	12.753	MON	4,389	49,664	12/30/2008	08/20/2035
12669G-Q6-1	Countrywide Home Loans 2005-15 A2			4	4FM	30,685	89.7560	28,797	32,084	30,685	0	0	0	0	5.250	5.749	MON	140	1,682	01/31/2012	08/25/2035
12669W-AE-6	Countrywide Asset-Backed Cert SERIES 20078 CLASS 2A3			4	1FM	4,756,099	97.4460	12,444,471	12,770,691	12,770,691	0	1,888,317	0	0	1.742	1.748	MON	3,708	162,281	02/22/2012	11/25/2037
15132E-DZ-8	CENDANT MORTGAGE CORPORATION SERIES 20036 CLASS A3			4	1FM	1,020,574	100.2430	993,256	990,848	1,011,577	0	(3,408)	0	0	5.250	3.497	MON	4,335	52,197	04/29/2011	07/25/2033
152314-KJ-8	CENTEX HOME EQUITY SERIES 2004C CLASS AF5			4	1FM	4,005,000	97.8320	3,913,297	4,000,000	4,000,000	0	0	0	0	5.387	5.259	MON	17,955	217,802	08/12/2010	06/25/2034
161630-AQ-1	Chase Mtg Finance Corp 2007-A1 5A1			4	1FM	95,810	99.4350	129,336	130,071	99,041	0	314	0	0	3.459	11.209	MON	375	4,295	12/30/2008	02/25/2037
16163B-AX-2	CHASE MTG FIN CORP 2006-S2 2A2			4	5FM	114,549	84.0920	97,103	115,472	114,669	0	15	0	0	5.750	5.860	MON	553	6,549	01/31/2012	10/25/2036
16163F-AK-1	CHASE MORTGAGE FINANCE CORPORA 2007-S1 A10			4	5FM	6,260	80.6140	5,073	6,293	6,260	0	0	0	0	6.000	6.086	MON	31	371	01/31/2012	02/25/2037
17025T-AB-7	COUNTRYWIDE HOME LNS 2007-15 1A2			4	1FM	1,746,470	91.2920	1,873,333	2,052,026	1,746,470	0	0	0	0	6.250	8.335	MON	10,688	128,143	01/31/2012	09/25/2037
17312V-AD-0	CITIGROUP MORTGAGE LOAN TRUST 2007-6 1A2A			4	1FM	3,646,739	87.5840	9,689,365	11,062,923	3,646,739	0	0	0	0	3.180	34.284	MON	29,314	343,232	02/10/2012	03/25/2037
17312V-AE-8	CITIGROUP MORTGAGE LOAN TRUST 2007-6 1A3A			4	1FM	142,675	89.1240	406,903	456,560	121,578	0	117	0	0	2.944	74.254	MON	1,120	13,519	03/17/2009	10/25/2046
17312X-AQ-7	CITICORP MORTGAGE SECURITIES, SERIES 20074 CLASS 1A15			4	3FM	434,111	99.2270	469,488	473,147	464,218	0	23	0	0	6.000	5.665	MON	2,366	28,366	01/04/2012	05/25/2037
17322G-AA-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014A CLASS A			4	1FM	450,365	104.1000	452,858	435,023	441,518	0	(2,100)	0	0	4.000	3.400	MON	1,450	17,401	02/24/2014	01/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17324V-AH-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015PS1 CLASS A1			4	1FM	1,082,540	101.8590	1,076,550	1,056,902	1,075,571	0	(6,953)	0	0	3.750	3.045	MON	3,303	39,634	12/21/2016	09/25/2042
21075W-CJ-2	ContiMortgage Hm Eq Loan Tr 19961-A7			4	2FM	104,760	70.6910	100,792	142,582	111,918	0	2,432	0	0	7.000	13.152	MON	832	9,981	09/03/2003	03/15/2027
22541Q-4D-1	CS First Boston Mtg Sec Corp 200329-7A1			4	1FM	65,520	107.7420	68,641	63,709	63,880	0	(899)	0	0	6.500	5.477	MON	345	4,149	12/09/2003	12/25/2033
22541Q-UN-0	CS First Boston Mtg Sec Corp 2003AR24-2A4			4	1FM	1,192,199	99.7540	1,192,521	1,195,467	1,192,449	0	(141)	0	0	3.531	3.562	MON	3,517	40,297	01/01/2006	10/25/2033
22541Q-YK-2	CS First Boston Mtg Sec Corp SERIES 200325 CLASS 1A7			4	3FM	584,554	98.9860	571,595	577,451	583,606	0	965	0	0	5.500	5.151	MON	2,647	31,704	04/29/2011	10/25/2033
22545B-2Q-0	CS First Boston Mtg Sec Corp 20058-9A6			4	1FM	34,804	91.4470	35,271	38,571	34,804	0	0	0	0	5.000	6.276	MON	161	1,914	08/25/2005	09/25/2035
22545B-UN-6	CS First Boston Mtg Sec Corp 2005-5 7A1			4	2FM	553,839	100.8600	577,368	572,444	572,444	0	3,478	0	0	6.000	0.000	MON	572	34,377	02/10/2012	07/25/2035
22547Q-EY-5	CS First Boston Mtg Sec Corp 2005-10 6A11			4	4FM	51,092	84.4790	47,161	55,826	51,093	0	0	0	0	5.500	6.625	MON	256	3,071	01/31/2012	11/25/2035
22942M-AB-2	CREDIT SUISSE MORTGAGE CAPITAL SERIES 20068 CLASS 2A1			4	1FM	403,348	97.6500	503,110	515,217	403,348	0	0	0	0	5.500	9.876	MON	2,361	27,568	11/08/2006	10/25/2021
23245Q-AA-7	Countrywide Alternative Loan 2006-OA21 A1			4	1FM	76,502	85.2560	193,578	227,055	87,782	0	483	0	0	1.691	19.311	MON	128	2,877	03/12/2009	03/20/2047
32052U-AF-0	FIRST HORIZON MORTGAGE PASS-TH 2006-4 1A6			4	5FM	2,601,578	85.9370	2,327,730	2,708,646	2,601,897	0	0	0	0	5.750	6.229	MON	12,979	155,774	01/31/2012	02/25/2037
32052W-AK-5	FIRST HORIZON ALTERNATIVE MORT 2007-FA4 1A10			4	1FM	37,423	77.2220	46,115	59,718	37,423	0	0	0	0	6.250	12.050	MON	311	3,732	01/31/2012	08/25/2037
33767C-AR-8	FirstKey Mortgage Trust SERIES 20151 CLASS A10			4	1FM	7,404,246	99.7910	7,085,140	7,100,000	7,370,003	0	8,797	0	0	3.500	3.042	MON	20,708	248,500	08/09/2016	03/25/2045
33850B-AG-2	Flagstar Mortgage Trust SERIES 20171 CLASS 1A7			4	1FM	28,928,452	99.7290	29,345,226	29,425,000	28,954,231	0	25,778	0	0	3.500	3.768	MON	85,823	429,115	07/27/2017	03/25/2047
33850R-AG-7	Flagstar Mortgage Trust SERIES 20172 CLASS A7			4	1FM	35,987,370	99.7350	36,346,313	36,443,000	36,000,083	0	12,713	0	0	3.500	3.714	MON	106,292	212,584	10/26/2017	10/25/2047
36185N-X3-9	GMAC Mtg Corp Loan Trust 2004-AR1 12A			4	1FM	189,439	101.1960	275,380	272,125	205,115	0	3,538	0	0	3.979	9.508	MON	902	10,474	12/30/2008	06/25/2034
3622MH-AB-2	GSAMP TRUST 2007-FM2 A2A			4	5FM	396,076	63.3620	265,604	419,182	396,076	0	0	0	0	1.612	2.017	MON	129	4,772	05/27/2011	01/25/2037
3622MP-AN-8	GSR MORTGAGE LOAN TRUST SERIES 20071F CLASS 2A4			4	1FM	1,072,959	104.2590	1,175,214	1,127,206	1,090,832	0	1,256	0	0	5.500	6.863	MON	5,166	61,996	03/30/2012	01/25/2037
362334-AN-4	GSR MORTGAGE LOAN TRUST 2006-1F 2A16			4	4FM	136,298	85.9750	129,394	150,501	140,738	0	1,551	0	0	6.000	(4.285)	MON	151	9,030	02/14/2012	02/25/2036
393505-BK-7	GreenTree Financial 1993-3 A7			4	2FE	2,358	100.0060	2,319	2,319	2,315	0	(4)	0	0	6.400	6.279	MON	12	148	07/15/2004	10/15/2018
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SERIES 2006AR1 CLASS A1A			4	1FM	1,465,361	95.8600	2,152,799	2,245,764	1,619,877	0	28,209	0	0	1.842	4.890	MON	690	30,810	07/13/2011	02/25/2036
40145C-AW-5	Guardian S&L Assoc. 1989-10 A			4	1FM	0	100.3020	15,810	15,762	0	0	0	0	0	7.300	0.000	MON	96	1,151	02/18/1993	10/25/2019
41161P-L4-3	Harborview Mortgage Loan Trust 2006-4 2A1A			4	1FM	156,575	72.5400	341,592	470,902	260,658	0	3,077	0	0	1.695	7.592	MON	288	6,005	03/11/2009	05/19/2047
41161P-WV-1	Harborview Mortgage Loan Trust SERIES 200514 CLASS 4A1A			4	1FM	1,445,182	84.4220	1,478,571	1,751,405	1,462,514	0	17,331	0	0	3.440	7.362	MON	5,021	34,692	05/23/2017	12/19/2035
41161Q-AB-7	HARBORVIEW MORTGAGE LOAN TRUST 2006-3 2A1A			4	1FM	197,718	71.3090	427,929	600,107	145,623	0	1,182	0	0	3.895	79.854	MON	1,948	22,862	03/17/2009	06/19/2036
41162G-AA-0	Harborview Mortgage Loan Trust SERIES 200611 CLASS A1A			4	1FM	1,868,574	90.1300	3,238,742	3,593,411	2,139,841	0	51,845	0	0	1.665	6.060	MON	2,161	44,550	02/09/2012	12/19/2036
45257E-AB-0	IMPAC SECURED ASSETS CORP 2006-5 1A1B			4	1FM	175,946	90.2210	466,257	516,792	219,676	0	3,452	0	0	1.752	22.417	MON	151	6,609	02/23/2009	02/25/2037
45660L-XP-9	INDYMAC INDX MORTGAGE LOAN TRU SERIES 2005A10 CLASS A5			4	2FM	1,215,728	93.6370	1,381,430	1,475,298	1,215,728	0	0	0	0	5.500	4.131	MON	6,762	80,857	12/10/2013	09/25/2035
45660N-UG-8	Residential Asset Sec Trust SERIES 2003A10 CLASS A4			4	1FM	696,277	102.1380	675,687	661,546	661,546	0	0	0	0	5.250	4.389	MON	2,894	34,731	10/14/2010	09/25/2033
466247-B2-8	JP MORGAN TRUST SERIES 2005S3 CLASS 1A21			4	4FM	462,128	90.0300	478,912	531,946	487,379	0	315	0	0	5.500	1.826	MON	2,438	29,230	03/21/2012	01/25/2036
466247-SE-4	JP MORGAN TRUST 2005-A-5 1A2			4	1FM	1,219,184	99.6630	1,430,706	1,435,536	1,219,184	0	0	0	0	3.583	0.000	MON	4,286	49,037	06/04/2012	08/25/2035
466247-ZW-6	JP MORGAN TRUST SERIES 2005S3 CLASS 1A9			4	4FM	812,072	85.0500	787,642	926,098	857,926	0	(2,499)	0	0	6.000	8.256	MON	4,630	55,556	02/04/2014	01/25/2036
46628Y-BD-1	JP MORGAN MORTGAGE TRUST 2006-S2 3A2			4	5FM	217,912	80.2710	189,892	236,563	217,913	0	0	0	0	6.000	7.051	MON	1,183	14,217	01/31/2012	07/25/2036
46628Y-BJ-8	JP MORGAN MORTGAGE TRUST SERIES 2006S2 CLASS 3A7			4	5FM	923,220	79.8160	834,987	1,046,142	974,271	0	260	0	0	6.250	8.027	MON	5,449	65,439	09/21/2012	07/25/2036
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 20131 CLASS 1A2			4	1FM	12,163,541	99.7970	12,021,295	12,045,760	12,162,316	0	(1,225)	0	0	3.000	2.862	MON	30,114	90,343	09/25/2017	03/25/2043
46643D-AK-3	JP MORGAN MORTGAGE TRUST SERIES 2014OAK4 CLASS A9			4	1FM	7,536,602	99.1360	7,187,395	7,250,000	7,448,567	0	(27,088)	0	0	3.500	2.546	MON	21,146	253,418	08/09/2016	09/25/2044
46643K-AC-5	JP MORGAN MORTGAGE TRUST 2014-5 CL A2			4	1FM	1,838,800	98.1370	1,794,456	1,828,514	1,832,847	0	267	0	0	2.500	2.396	MON	3,809	45,713	10/28/2014	10/01/2029
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 20153 CLASS A3			4	1FE	1,209,242	101.5420	1,210,676	1,192,289	1,204,500	0	2,571	0	0	3.500	3.321	MON	3,478	41,708	05/27/2015	09/01/2044
46644V-AD-8	JP MORGAN MORTGAGE TRUST SERIES 20154 CLASS 1A4			4	1FM	12,144,432	101.5470	12,046,197	11,862,693	12,136,330	0	(8,102)	0	0	3.500	2.692	MON	34,600	69,159	09/25/2017	06/25/2045
46645G-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20156 CLASS A3			4	1FM	1,745,366	101.4820	1,748,552	1,723,020	1,739,084	0	2,155	0	0	3.500	3.310	MON	5,025	60,306	10/27/2015	10/01/2045
46645G-AG-3	JP MORGAN MORTGAGE TRUST SERIES 20156 CLASS A7			4	1FM	2,485,938	100.9560	2,523,909	2,500,000	2,486,265	0	327	0	0	3.500	3.559	MON	7,292	51,042	05/10/2017	10/25/2045
46646B-AG-3	JP MORGAN MORTGAGE TRUST SERIES 20161 CLASS A7			4	1FM	1,851,469	99.1550	1,784,782	1,800,000	1,845,142	0	815	0	0	3.500	3.194	MON	5,250	62,987	06/09/2016	04/25/2045
46647E-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20163 CLASS 1A1			4	1FM	2,135,558	101.2920	2,147,049	2,119,661	2,133,171	0	(2,387)	0	0	3.500	3.368	MON	6,182	61,821	02/02/2017	10/25/2046
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 20163 CLASS 1A5			4	1FM	4,227,906	98.4180	3,936,736	4,000,000	4,210,715	0	(10,859)	0	0	3.500	3.004	MON	11,667	139,953	09/26/2016	10/25/2046
46647J-AG-5	JP MORGAN MORTGAGE TRUST SERIES 20164 CLASS A7			4	1FM	41,015,901	100.8920	41,365,659	41,000,000	41,009,983	0	(5,182)	0	0	3.500	3.503	MON	119,583	1,435,000	11/21/2016	10/25/2046
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 20173 CLASS 1A7			4	1FM	34,917,071	100.6570	35,229,866	35,000,000	34,917,177	0	106	0	0	3.500	3.527	MON	102,083	408,258	08/09/2017	08/25/2047
46648C-AB-0	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A2			4	1FE	3,733,384	101.2970	3,757,144	3,709,041	3,729,702	0	(3,682)	0	0	3.500	3.400	MON	10,818	108,180	02/17/2017	01/25/2047
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8			4	1FE	21,428,997	100.6420	22,141,282	22,000,000	21,458,515	0	29,518	0	0	3.500	3.800	MON	64,167	630,000	03/30/2017	01/25/2047
46648H-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A3			4	1FM	2,099,808	101.2320	2,089,601	2,064,168	2,095,567	0	(4,241)	0	0	3.500	3.095	MON	6,020	42,143	05/22/2017	05/25/2047

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A7			4	1FM	26,738,573	100.6810	27,183,740	27,000,000	26,763,836	0	25,263	0	0	3.500	3.702	MON	78,750	539,583	07/06/2017	05/25/2047
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A7			4	1FM	17,952,221	100.5980	18,107,726	18,000,000	17,954,009	0	1,788	0	0	3.500	3.528	MON	52,500	105,000	10/18/2017	11/25/2047
46648U-AJ-3	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A9			4	1FM	2,022,499	101.1100	2,019,062	1,996,896	2,021,605	0	(893)	0	0	3.500	3.152	MON	5,824	11,649	10/18/2017	11/25/2047
46649H-AE-2	JP MORGAN MORTGAGE TRUST SERIES 20176 CLASS A5			4	1FE	5,066,405	101.2200	5,061,000	5,000,000	5,066,384	0	(21)	0	0	3.500	3.400	MON	14,583	0	12/14/2017	01/25/2048
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 20176 CLASS A7			4	1FE	20,213,925	101.0700	20,213,925	20,000,000	20,213,856	0	(69)	0	0	3.500	3.421	MON	58,333	0	12/14/2017	01/25/2048
47233B-AA-3	Jeffries & Co SERIES 2009R8 CLASS 1A1			4	1FM	2,082,664	100.3610	1,959,479	1,952,437	2,028,713	0	(13,913)	0	0	6.000	5.217	MON	9,762	117,146	05/31/2009	06/26/2036
47233B-AB-1	Jeffries & Co SERIES 2009R8 CLASS 1A2			4	1FM	2,907,308	107.5000	2,929,930	2,725,516	2,863,537	0	(9,665)	0	0	6.000	5.526	MON	13,628	163,531	05/31/2009	06/26/2036
47233B-AC-9	Jeffries & Co SERIES 2009R8 CLASS 1A3			4	1FM	2,685,515	91.5280	3,492,441	3,815,723	2,685,515	0	0	0	0	6.000	9.116	MON	19,079	228,943	12/28/2011	06/26/2036
47233B-AD-7	Jeffries & Co SERIES 2009R8 CLASS 1A4			4	1FM	0	43.1680	1,393,627	3,228,386	0	0	0	0	0	6.000	8,888.000	MON	16,142	193,521	10/01/2017	06/26/2036
47233B-AH-8	Jeffries & Co SERIES 2009R8 CLASS 2A1			4	1FM	710,668	100.2070	654,962	653,608	695,666	0	(1,914)	0	0	6.000	5.221	MON	3,268	39,216	05/31/2009	01/26/2037
47233B-AJ-4	Jeffries & Co SERIES 2009R8 CLASS 2A2			4	1FM	1,325,223	105.5000	1,285,855	1,218,820	1,306,321	0	(2,702)	0	0	6.000	5.425	MON	6,094	73,128	05/31/2009	01/26/2037
47233B-AK-1	Jeffries & Co SERIES 2009R8 CLASS 2A3			4	1FM	1,289,186	88.0000	1,787,603	2,031,367	1,358,517	0	11,302	0	0	6.000	9.989	MON	10,157	121,880	05/31/2009	01/26/2037
47233B-AS-4	Jeffries & Co SERIES 2009R8 CLASS 3A4			4	1FM	334,885	86.7500	571,229	658,477	334,885	0	0	0	0	6.250	14.057	MON	3,430	41,090	02/01/2017	09/26/2036
47233B-BF-1	Jeffries & Co SERIES 2009R8 CLASS 5A3			4	1FM	994,849	104.2500	2,356,697	2,260,621	1,261,297	0	73,654	0	0	5.750	15.089	MON	10,832	129,986	05/31/2009	02/26/2036
47233B-BG-9	Jeffries & Co SERIES 2009R8 CLASS 5A4			4	1FM	818,249	75.0900	2,291,066	3,051,109	860,180	0	10,293	0	0	5.750	22.297	MON	14,620	174,866	05/31/2009	02/26/2036
47233B-BV-6	Jeffries & Co SERIES 2009R8 CLASS 7A4			4	1FM	66,744	82.0000	276,650	337,377	91,676	0	2,573	0	0	6.000	34.469	MON	1,687	20,288	05/31/2009	07/26/2036
47233B-BZ-7	Jeffries & Co SERIES 2009R8 CLASS 8A1			4	1FM	38,624	100.6030	34,803	34,594	36,421	0	(899)	0	0	6.000	4.370	MON	173	2,076	05/31/2009	01/26/2037
47233B-CA-1	Jeffries & Co SERIES 2009R8 CLASS 8A2			4	1FM	101,256	104.8000	141,607	135,121	108,391	0	2,793	0	0	6.000	8.668	MON	676	8,107	05/31/2009	01/26/2037
47233B-CB-9	Jeffries & Co SERIES 2009R8 CLASS 8A3			4	1FM	67,696	107.5000	169,464	157,641	78,274	0	2,563	0	0	6.000	15.196	MON	788	9,459	05/31/2009	01/26/2037
47233B-CC-7	Jeffries & Co SERIES 2009R8 CLASS 8A4			4	6FM	5,053	14.1400	4,739	33,513	4,739	(314)	0	0	0	6.000	49.151	MON	168	2,006	05/31/2009	01/26/2037
47233B-CR-4	Jeffries & Co SERIES 2009R8 CLASS 10A3			4	1FM	42,618	105.1250	232,213	220,892	69,919	0	20,981	0	0	5.750	32.744	MON	1,058	12,701	05/31/2009	05/26/2036
47233B-CS-2	Jeffries & Co SERIES 2009R8 CLASS 10A4			4	1FM	16,283	89.7790	95,845	106,756	23,589	0	493	0	0	5.750	40.459	MON	512	6,097	05/31/2009	05/26/2036
47233B-CY-9	Jeffries & Co SERIES 2009R8 CLASS 11A3			4	1FM	1,248	100.1250	6,033	6,026	4,328	0	1,820	0	0	5.750	38.435	MON	29	346	05/31/2009	05/26/2036
47233B-CZ-6	Jeffries & Co SERIES 2009R8 CLASS 11A4			4	1FM	14,631	100.1250	100,859	100,733	21,552	0	1,034	0	0	5.750	42.505	MON	483	5,777	05/31/2009	05/26/2036
47233B-DF-9	Jeffries & Co SERIES 2009R8 CLASS 12A3			4	1FM	2,394	103.2500	12,317	11,930	4,182	0	558	0	0	5.750	32.285	MON	57	686	05/31/2009	05/26/2036
47233B-DG-7	Jeffries & Co SERIES 2009R8 CLASS 12A4			4	1FM	1,490	96.1680	9,061	9,422	2,185	0	103	0	0	5.750	39.092	MON	45	539	05/31/2009	05/26/2036
47233B-DW-2	Jeffries & Co SERIES 2009R8 CLASS 14A4			4	1FM	1,575	95.5000	7,853	8,223	2,110	0	58	0	0	6.000	36.344	MON	41	493	05/31/2009	09/26/2036
47233B-ED-3	Jeffries & Co SERIES 2009R8 CLASS 15A4			4	1FM	520	103.0000	1,240	1,204	819	0	(11)	0	0	6.000	26.305	MON	6	72	05/31/2009	09/26/2036
47233B-EJ-0	Jeffries & Co SERIES 2009R8 CLASS 16A2			4	1FM	177,395	100.7500	192,987	191,550	186,272	0	2,849	0	0	5.750	6.752	MON	918	11,004	05/31/2009	03/26/2037
47233B-EK-7	Jeffries & Co SERIES 2009R8 CLASS 16A3			4	1FM	580,302	100.7500	1,096,166	1,088,006	662,936	0	30,058	0	0	5.750	11.947	MON	5,213	62,495	05/31/2009	03/26/2037
47233B-EL-5	Jeffries & Co SERIES 2009R8 CLASS 16A4			4	6FM	22,794	65.2470	49,839	76,385	30,335	0	1,081	0	0	5.750	21.634	MON	366	4,390	05/31/2009	03/26/2037
47233B-EZ-4	Jeffries & Co SERIES 2009R8 CLASS 18A3			4	1FM	6,060,730	103.0000	6,686,839	6,492,077	6,443,455	0	56,270	0	0	6.000	7.074	MON	32,460	390,041	05/31/2009	09/28/2037
47233B-FA-8	Jeffries & Co SERIES 2009R8 CLASS 18A4			4	1FM	7,110,343	90.0030	14,025,317	15,583,117	13,114,757	0	3,420,558	0	0	6.000	17.940	MON	77,916	935,208	05/31/2009	09/28/2037
47233B-FU-4	Jeffries & Co SERIES 2009R8 CLASS 21A1			4	1FM	1,689,033	101.0270	1,555,351	1,539,543	1,575,527	0	(10,135)	0	0	5.500	2.470	MON	7,056	84,675	05/31/2009	05/26/2037
47233B-FV-2	Jeffries & Co SERIES 2009R8 CLASS 21A2			4	1FM	960,279	103.2500	1,125,744	1,090,309	1,044,972	0	2,636	0	0	5.500	7.067	MON	4,997	59,967	05/31/2009	05/26/2037
47233B-FW-0	Jeffries & Co SERIES 2009R8 CLASS 21A3			4	1FM	690,037	87.0000	948,569	1,090,309	864,214	0	(8,971)	0	0	5.500	10.681	MON	4,997	59,967	05/31/2009	05/26/2037
47233B-FX-8	Jeffries & Co SERIES 2009R8 CLASS 21A4			4	1FM	506,681	68.6000	747,952	1,090,309	632,308	0	(15,661)	0	0	5.500	13.654	MON	4,997	59,967	05/31/2009	05/26/2037
47233B-FY-6	Jeffries & Co SERIES 2009R8 CLASS 21A5			4	1FM	410,072	57.0010	683,969	1,199,920	435,960	0	(26,691)	0	0	5.500	16.804	MON	5,500	65,996	05/31/2009	05/26/2037
47233B-GD-1	Jeffries & Co SERIES 2009R8 CLASS 22A2			4	1FM	574,415	100.2500	559,515	558,120	568,860	0	(588)	0	0	6.000	5.777	MON	2,791	33,207	05/31/2009	06/26/2037
47233B-GE-9	Jeffries & Co SERIES 2009R8 CLASS 22A3			4	1FM	2,134,760	103.5000	3,159,907	3,053,050	2,229,854	0	14,741	0	0	6.000	9.038	MON	15,265	181,650	05/31/2009	06/26/2037
47233B-GF-6	Jeffries & Co SERIES 2009R8 CLASS 22A4			4	1FM	435,835	97.7090	2,983,111	3,053,050	435,835	0	0	0	0	6.000	44.477	MON	15,265	181,650	06/30/2010	06/26/2037
47233B-GP-4	Jeffries & Co SERIES 2009R8 CLASS 23A5			4	1FM	53,567	84.2500	118,434	140,575	66,594	0	1,494	0	0	5.750	18.044	MON	674	7,986	05/31/2009	10/26/2036
47233B-HE-8	Jeffries & Co SERIES 2009R8 CLASS 25A4			4	1FM	938,545	97.0000	3,010,733	3,103,849	1,254,646	0	29,630	0	0	5.750	21.417	MON	14,873	178,476	05/31/2009	02/26/2037
47233B-HK-4	Jeffries & Co SERIES 2009R8 CLASS 26A2			4	1FM	162,290	108.0000	319,912	296,215	203,334	0	24,091	0	0	6.000	12.837	MON	1,481	18,789	05/31/2009	07/26/2036
47233B-HL-2	Jeffries & Co SERIES 2009R8 CLASS 26A3			4	1FM	178,079	90.0000	429,779	477,532	193,924	0	4,704	0	0	6.000	16.945	MON	2,388	30,290	05/31/2009	07/26/2036
47233B-HM-0	Jeffries & Co SERIES 2009R8 CLASS 26A4			4	1FM	83,233	64.1130	184,638	287,990	112,640	0	3,334	0	0	6.000	22.874	MON	1,440	18,296	05/31/2009	07/26/2036
47233B-HV-0	Jeffries & Co SERIES 2009R8 CLASS 27A4			4	1FM	109,224	96.0000	629,137	655,351	161,027	0	51,005	0	0	5.750	37.293	MON	3,140	37,652	05/31/2009	09/26/2036
47233B-JA-4	Jeffries & Co SERIES 2009R8 CLASS 28A2			4	1FM	171,940	92.0000	971,743	1,056,242	238,227	0	6,457	0	0	6.250	41.497	MON	5,501	66,015	05/31/2009	09/26/2037
47233B-JG-1	Jeffries & Co SERIES 2009R8 CLASS 29A3			4	1FM	867	100.0000	3,114	3,114	2,374	0	1,018	0	0	5.750	28.553	MON	15	179	05/31/2009	06/26/2037
47233B-JH-9	Jeffries & Co SERIES 2009R8 CLASS 29A4			4	1FM	41,353	91.3920	224,602	245,756	51,055	0	8,842	0	0	5.750	36.294	MON	1,178	14,131	05/31/2009	06/26/2037
47233B-JN-6	Jeffries & Co SERIES 2009R8 CLASS 30A2			4	1FM	1,152,247	101.2500	1,107,299	1,093,628	1,131,996	0	(7,217)	0	0	5.750	5.324	MON	5,240	62,064	05/31/2009	12/26/2036
47233B-JP-1	Jeffries & Co SERIES 2009R8 CLASS 30A3			4	3FM	1,659,448	98.2500	1,547,464	1,575,027	1,643,758	0	(2,373)	0	0	5.750	5.408	MON	7,547	88,935	05/31/2009	12/26/2036
47233B-JQ-9	Jeffries & Co SERIES 2009R8 CLASS 30A4			4	1FM	303,829	65.2500	1,027,704	1,575,026	303,829	0	0	0	0	5.750	31.088	MON	7,547	88,935	06/30/2009	12/26/2036
47233B-JR-7	Jeffries & Co SERIES 2009R8 CLASS 30A5			4	1FM	0	47.4290	1,114,838	2,350,552	0	0	0	0	0	5.750	8,888.000	MON	11,263	132,798	06/30/2009	12/26/2036
47233B-JV-8	Jeffries & Co SERIES 2009R8 CLASS 31A1			4	1FM	1,495,285	97.4420	1,349,732	1,385,165	1,422,304	0	(13,944)	0	0	5.750	2.992	MON	6,637	79,647	05/31/2009	11/26/2036
47233B-JW-6	Jeffries & Co SERIES 2009R8 CLASS 31A2			4	3FM	486,364	99.5000	516,593	519,189	505,921	0	4,141	0	0	5.750	6.547	MON	2,488	29,853	05/31/2009	11/26/2036
47233B-JX-4	Jeffries & Co SERIES 2009R8 CLASS 31A3			4	5FM	349,990	79.0000	410,159	519,189	420,996	0	23,318	0	0	5.750	10.179	MON	2,488	29,853	05/31/2009	11/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47233B-JY-2	Jeffries & Co SERIES 2009R8 CLASS 31A4			4	1FM	214,513	62.0000	321,897	519,189	272,401	0	35,085	0	0	5.750	15.792	MON	2,488	29,853	05/31/2009	11/26/2036
47233B-JZ-9	Jeffries & Co SERIES 2009R8 CLASS 31A5			4	1FM	82,045	37.6690	173,396	460,310	82,549	0	266	0	0	5.750	33.909	MON	2,206	26,468	05/31/2009	11/26/2036
47233B-KG-9	Jeffries & Co SERIES 2009R8 CLASS 32A4			4	1FM	63,940	101.2500	240,149	237,184	87,001	0	1,733	0	0	5.750	24.009	MON	1,137	13,684	05/31/2009	10/26/2036
47233B-KH-7	Jeffries & Co SERIES 2009R8 CLASS 32A5			4	1FM	25,752	66.0750	73,691	111,527	36,155	0	1,247	0	0	5.750	27.172	MON	534	6,422	05/31/2009	10/26/2036
47233B-KP-9	Jeffries & Co SERIES 2009R8 CLASS 33A3			4	1FM	19,641	100.0000	71,864	71,864	37,595	0	6,113	0	0	5.750	26.117	MON	344	4,132	05/31/2009	08/26/2036
47233B-KQ-7	Jeffries & Co SERIES 2009R8 CLASS 33A4			4	1FM	25,627	93.0810	174,257	187,211	37,263	0	1,219	0	0	5.750	45.066	MON	897	10,765	05/31/2009	08/26/2036
47233B-LE-3	Jeffries & Co SERIES 2009R8 CLASS 35A3			4	1FM	270,628	100.2500	675,362	673,678	343,114	0	41,072	0	0	6.000	16.874	MON	3,368	40,421	05/31/2009	02/26/2037
47233B-LF-0	Jeffries & Co SERIES 2009R8 CLASS 35A4			4	1FM	332,751	81.8670	1,100,802	1,344,625	342,526	0	2,457	0	0	6.000	25.155	MON	6,723	80,088	05/31/2009	02/26/2037
47233B-LL-7	Jeffries & Co SERIES 2009R8 CLASS 36A2			4	1FM	210,570	93.5000	1,423,142	1,522,077	689,192	0	115,208	0	0	5.500	45.247	MON	6,976	83,700	05/31/2009	07/26/2035
47233B-MG-7	Jeffries & Co SERIES 2009R8 CLASS 39A3			4	1FM	152,889	101.5000	199,084	196,142	171,223	0	3,802	0	0	6.000	8.875	MON	981	11,779	07/31/2009	10/26/2036
47233B-MH-5	Jeffries & Co SERIES 2009R8 CLASS 39A4			4	1FM	347,362	101.5000	568,828	560,422	376,609	0	7,545	0	0	6.000	10.443	MON	2,802	33,627	07/31/2009	10/26/2036
47233B-MJ-1	Jeffries & Co SERIES 2009R8 CLASS 39A5			4	3FM	95,935	76.8650	167,149	217,458	95,935	0	0	0	0	6.000	15.599	MON	1,087	13,049	06/30/2010	10/26/2036
47233B-MY-8	Jeffries & Co SERIES 2009R8 CLASS 42A3			4	1FM	27,120	100.5000	84,747	84,325	41,823	0	3,806	0	0	5.750	21.328	MON	404	4,849	05/31/2009	05/26/2037
47233B-MZ-5	Jeffries & Co SERIES 2009R8 CLASS 42A4			4	1FM	54,886	101.0000	247,529	245,078	58,086	0	1,440	0	0	5.750	26.777	MON	1,174	14,092	05/31/2009	05/26/2037
47233B-NA-9	Jeffries & Co SERIES 2009R8 CLASS 42A5			4	1FM	28,222	66.6400	98,758	148,196	28,602	0	113	0	0	5.750	31.501	MON	710	8,521	05/31/2009	05/26/2037
47233B-NF-8	Jeffries & Co SERIES 2009R8 CLASS 43A2			4	1FM	72,365	102.0000	221,115	216,779	129,985	0	35,440	0	0	5.500	20.655	MON	994	11,923	05/31/2009	10/26/2035
47233B-NG-6	Jeffries & Co SERIES 2009R8 CLASS 43A3			4	1FM	65,572	102.0000	296,144	290,337	77,746	0	6,555	0	0	5.500	25.855	MON	1,331	15,969	05/31/2009	10/26/2035
47233B-NH-4	Jeffries & Co SERIES 2009R8 CLASS 43A4			4	1FM	80,521	79.9550	421,579	527,268	82,068	0	649	0	0	5.500	37.810	MON	2,417	28,996	05/31/2009	10/26/2035
47233B-NP-6	Jeffries & Co SERIES 2009R8 CLASS 44A3			4	1FM	169,381	89.7500	431,931	481,260	222,144	0	5,895	0	0	5.250	18.288	MON	2,106	25,234	05/31/2009	08/26/2035
47233B-PF-6	Jeffries & Co SERIES 2009R8 CLASS 46A5			4	1FM	40,591	81.0000	72,706	89,760	42,159	0	0	0	0	6.000	15.397	MON	449	5,266	09/30/2011	02/26/2037
47233B-PM-1	Jeffries & Co SERIES 2009R8 CLASS 47A3			4	1FM	512,197	91.2500	1,333,817	1,461,717	656,020	0	94,485	0	0	6.250	19.676	MON	7,613	91,279	05/31/2009	09/26/2037
47233B-PR-0	Jeffries & Co SERIES 2009R8 CLASS 48A1			4	1FM	3,637,125	101.1780	3,514,242	3,473,318	3,595,179	0	(5,300)	0	0	6.250	5.831	MON	18,090	217,082	05/31/2009	08/26/2037
47233B-PS-8	Jeffries & Co SERIES 2009R8 CLASS 48A2			4	5FM	3,636,233	95.3980	3,684,863	3,862,636	3,666,296	0	4,511	0	0	6.250	6.771	MON	20,118	241,415	05/31/2009	08/26/2037
47233B-PT-6	Jeffries & Co SERIES 2009R8 CLASS 48A3			4	5FM	3,277,781	68.0700	2,629,281	3,862,635	3,349,756	0	12,018	0	0	6.250	7.625	MON	20,118	241,415	05/31/2009	08/26/2037
47233B-PU-3	Jeffries & Co SERIES 2009R8 CLASS 48A4			4	1FM	1,191,320	49.6120	2,039,050	4,110,012	1,191,320	0	0	0	0	6.250	22.367	MON	21,406	256,689	03/31/2010	08/26/2037
47233B-PY-5	Jeffries & Co SERIES 2009R8 CLASS 49A1			4	1FM	3,573,688	101.5210	3,644,192	3,589,594	3,575,274	0	82	0	0	5.500	5.582	MON	16,452	197,115	05/31/2009	04/26/2035
47233B-PZ-2	Jeffries & Co SERIES 2009R8 CLASS 49A2			4	1FM	241,415	99.0770	1,520,989	1,535,156	686,359	0	64,383	0	0	5.500	40.123	MON	7,036	84,300	05/31/2009	04/26/2035
47233B-QF-5	Jeffries & Co SERIES 2009R8 CLASS 50A3			4	1FM	2,710,659	100.0000	2,538,308	2,538,308	2,648,980	0	(9,382)	0	0	5.750	5.207	MON	12,163	145,953	05/31/2009	08/26/2036
47233B-QG-3	Jeffries & Co SERIES 2009R8 CLASS 50A4			4	1FM	1,584,123	81.5000	2,254,822	2,766,653	1,584,123	0	0	0	0	5.750	11.001	MON	13,257	159,083	05/31/2009	08/26/2036
47233B-QH-1	Jeffries & Co SERIES 2009R8 CLASS 50A5			4	1FM	0	42.3370	910,670	2,150,988	0	0	0	0	0	5.750	0.000	MON	10,307	123,670	05/31/2009	08/26/2036
47233B-QM-0	Jeffries & Co SERIES 2009R8 CLASS 51A1			4	1FM	1,027,785	101.5550	963,220	948,474	996,391	0	(6,818)	0	0	6.000	5.051	MON	4,742	56,908	05/31/2009	06/26/2036
47233B-QN-8	Jeffries & Co SERIES 2009R8 CLASS 51A2			4	1FM	357,680	102.5000	734,616	716,699	399,055	0	11,893	0	0	6.000	13.001	MON	3,584	43,002	05/31/2009	06/26/2036
47233B-QP-3	Jeffries & Co SERIES 2009R8 CLASS 51A3			4	1FM	263,268	102.2500	732,825	716,699	282,560	0	4,437	0	0	6.000	17.107	MON	3,584	43,002	05/31/2009	06/26/2036
47233B-QQ-1	Jeffries & Co SERIES 2009R8 CLASS 51A4			4	1FM	197,229	101.7500	729,240	716,698	225,672	0	5,667	0	0	6.000	23.065	MON	3,583	43,002	05/31/2009	06/26/2036
47233B-QR-9	Jeffries & Co SERIES 2009R8 CLASS 51A5			4	6FM	76,212	74.6420	262,186	351,259	169,513	0	9,408	0	0	6.000	32.110	MON	1,756	21,076	05/31/2009	06/26/2036
47233B-QV-0	Jeffries & Co SERIES 2009R8 CLASS 52A1			4	4FM	474,786	84.7530	412,160	486,308	476,025	0	202	0	0	5.500	6.037	MON	2,229	26,747	05/31/2009	08/26/2035
47233B-RD-9	Jeffries & Co SERIES 2009R8 CLASS 54A1			4	1FM	302,789	100.5310	276,249	274,789	302,789	0	0	0	0	6.000	5.002	MON	1,374	16,487	12/31/2009	06/26/2037
47233B-RE-7	Jeffries & Co SERIES 2009R8 CLASS 54A2			4	1FM	0	105.5000	232,394	220,279	0	0	0	0	0	6.000	8,888.000	MON	1,101	13,217	12/31/2009	06/26/2037
47233B-RF-4	Jeffries & Co SERIES 2009R8 CLASS 54A3			4	1FM	0	98.2580	216,442	220,279	0	0	0	0	0	6.000	8,888.000	MON	1,101	13,217	12/31/2009	06/26/2037
47233B-RG-2	Jeffries & Co SERIES 2009R8 CLASS 54A4			4	1FM	0	53.1250	61,234	115,264	0	0	0	0	0	6.000	8,888.000	MON	576	6,916	12/31/2009	06/26/2037
47233B-RL-1	Jeffries & Co SERIES 2009R8 CLASS 55A1			4	1FM	285,416	100.2450	253,086	252,469	269,560	0	(4,667)	0	0	6.000	4.353	MON	1,262	15,148	05/31/2009	06/26/2037
47233B-RM-9	Jeffries & Co SERIES 2009R8 CLASS 55A2			4	1FM	427,793	104.5000	673,998	644,974	465,615	0	11,560	0	0	6.000	9.842	MON	3,225	38,698	05/31/2009	06/26/2037
47233B-RN-7	Jeffries & Co SERIES 2009R8 CLASS 55A3			4	1FM	300,216	104.5000	673,998	644,974	320,874	0	4,178	0	0	6.000	13.569	MON	3,225	38,698	05/31/2009	06/26/2037
47233B-RP-2	Jeffries & Co SERIES 2009R8 CLASS 55A4			4	1FM	247,043	72.7980	525,730	722,178	247,043	0	0	0	0	6.000	19.862	MON	3,611	43,331	09/30/2010	06/26/2037
47233B-RZ-0	Jeffries & Co SERIES 2009R8 CLASS 2A4			4	1FM	270,954	47.7520	517,310	1,083,321	270,954	0	0	0	0	6.000	24.961	MON	5,417	64,992	03/29/2011	01/26/2037
47233B-SA-4	Jeffries & Co SERIES 2009R8 CLASS 22A5			4	1FM	0	64.6010	3,678,533	5,694,191	0	0	0	0	0	6.000	8,888.000	MON	28,471	338,771	06/30/2010	06/26/2037
525226-AJ-5	LEHMAN XS TRUST SERIES 200612N CLASS A32A			4	1FM	7,207,103	86.7970	12,587,237	14,501,844	14,055,076	0	487,553	0	0	1.752	1.960	MON	4,235	185,746	02/22/2012	08/25/2046
52522D-AM-3	LEHMAN XS TRUST SERIES 200616N CLASS A4A			4	1FM	1,122,021	94.2750	1,597,780	1,694,816	1,268,142	0	60,334	0	0	1.742	3.667	MON	492	21,538	02/01/2011	11/25/2046
52524G-AC-6	LEHMAN XS TRUST SERIES 20077N CLASS 1A2			4	1FM	1,741,941	86.2920	3,419,435	3,962,614	1,942,658	0	36,886	0	0	1.792	5.305	MON	1,184	52,342	02/22/2012	06/25/2047
52525B-AD-4	LEHMAN XS TRUST SERIES 200716N CLASS 2A2			4	1FM	7,617,073	95.9190	12,546,541	13,080,406	8,231,049	0	108,472	0	0	2.402	4.945	MON	5,237	253,507	02/22/2012	09/25/2047
542514-NC-4	LONG BEACH MORTGAGE LOAN T SERIES 2005WL2 CLASS M2			4	1FM	9,402,277	99.8220	24,338,556	24,381,917	22,760,013	0	2,325,502	0	0	2.287	25.570	MON	9,294	444,187	02/09/2012	08/25/2035
576434-J3-9	MASTR ALTERNATIVE LOANS TRUST SERIES 20052 CLASS 2A1			4	1FM	1,092,860	103.2400	1,169,186	1,132,497	1,120,956	0	18,347	0	0	6.000	6.646	MON	5,662	67,956	03/08/2012	01/25/2035
59025E-AT-3	Merril Lynch Alternative Note 2007-OAR4 A2			4	1FM	100,709	87.9250	462,231	525,712	465,339	0	3,946	0	0	1.778	(1.296)	MON	156	8,081	03/05/2009	08/25/2037
61744C-JD-9	MORGAN STANLEY CAPITAL INC SERIES 20040P1 CLASS M1			4	1FM	5,503,535	99.6420	7,737,329	7,765,129	6,186,831	0	96,087	0	0	2.422	5.260	MON	3,135	152,071	02/15/2012	11/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61749B-AB-9	MORGAN STANLEY CAPITAL INC 2006-NC5 A2FP			4	5FM	158,548	64.5130	113,781	176,370	158,548	0	0	0	0	1.622	2.369	MON	55	2,040	05/27/2011	10/25/2036
617526-AB-4	MORGAN STANLEY CAPITAL INC 2007-HE1 A2FP			4	4FM	2,267,340	65.9590	1,780,147	2,698,854	2,267,340	0	0	0	0	1.632	2.861	MON	734	31,296	05/27/2011	11/25/2036
61756V-AC-3	Morgan Stanley Mortgage Loan 2007-14AR 1A3			4	1FM	37,499	89.9640	80,084	89,018	35,768	0	111	0	0	3.593	44.154	MON	267	3,025	03/11/2009	10/25/2037
62942K-AZ-9	NRP MORTGAGE TRUST SERIES 20131 CLASS A9			4	1FM	28,919,377	96.2940	33,172,790	34,449,427	29,867,369	0	322,534	0	0	3.250	4.679	MON	93,301	1,119,606	08/12/2014	07/25/2043
64828Y-AR-2	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2014-2A CL A3			4	1FE	386,272	101.4820	382,816	377,224	381,502	0	(798)	0	0	3.750	3.316	MON	1,179	14,146	10/02/2014	05/25/2054
64829K-BV-1	NEW RESIDENTIAL MTG LN TR 2017-2A A3			4	1FM	3,095,686	103.3610	3,076,904	2,976,864	3,076,170	0	(19,516)	0	0	4.000	2.942	MON	9,923	79,383	04/19/2017	03/25/2057
65535V-BZ-0	NOMURA ASSET ACCEPTANCE COR 2003A3-A1			4	1FM	7,529	101.7710	7,884	7,746	7,624	0	45	0	0	5.500	6.297	MON	36	412	01/01/2006	08/25/2033
65535V-MG-0	NOMURA ASSET ACCEPTANCE COR 2005-AR3 3A1			4	1FM	711,555	101.7720	1,206,944	1,185,928	869,620	0	26,716	0	0	5.688	19.004	MON	5,621	44,021	04/07/2009	07/25/2035
65535V-MY-1	NOMURA ASSET ACCEPTANCE COR 2005-AR4 4A1			4	1FM	275,829	100.2890	658,361	656,463	366,364	0	23,605	0	0	3.942	34.279	MON	2,156	23,601	03/18/2009	08/25/2035
68383N-DW-0	OPTEUM MORTGAGE ACCEPTANCE COR SERIES 20061 CLASS 1AC1			4	1FM	11,280,442	95.9010	20,480,102	21,355,518	13,366,077	0	273,428	0	0	1.852	5.554	MON	6,592	295,124	02/22/2012	04/25/2036
693456-AH-8	PMT LOAN TRUST SERIES 2013J1 CLASS A8			4	1FM	19,415,477	98.0940	18,772,580	19,137,386	19,407,058	0	(6,510)	0	0	3.000	2.758	MON	47,843	574,122	09/15/2016	09/25/2043
74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007QH1 CLASS A1			4	1FM	1,909,407	91.1870	2,715,223	2,977,632	2,118,455	0	22,524	0	0	1.712	13.865	MON	850	36,937	05/26/2011	02/25/2037
74922K-AH-8	RESIDENTIAL ACCREDIT LNS INC SERIES 2007QS1 CLASS 2A2			4	1FM	359,571	74.9180	663,098	885,098	422,549	0	9,180	0	0	1.912	6.012	MON	282	12,613	01/06/2012	01/25/2037
74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007QH4 CLASS A1			4	1FM	3,756,581	89.7860	5,239,414	5,835,466	4,175,516	0	69,287	0	0	1.742	4.388	MON	1,694	74,158	07/14/2011	05/25/2037
749577-AC-6	Residential Funding Mtg Sec I 2006-S9 A3			4	1FM	130,978	94.6950	152,833	161,395	130,978	0	0	0	0	5.750	8.089	MON	773	9,280	01/31/2012	09/25/2036
74957E-AF-4	Residential Funding Mtg Sec I SERIES 2006S5 CLASS A6			4	1FM	972,446	99.4410	1,165,069	1,171,621	1,028,474	0	(647)	0	0	6.000	6.798	MON	5,858	70,297	01/24/2012	06/25/2036
74957E-AQ-0	Residential Funding Mtg Sec I 2006-S5 A15			4	1FM	197,466	99.4410	255,164	256,599	197,466	0	0	0	0	6.000	9.082	MON	1,283	15,396	01/31/2012	06/25/2036
74957V-AJ-8	Residential Funding Mtg Sec I SERIES 2006S6 CLASS A9			4	3FM	441,109	97.2820	476,138	489,442	464,690	0	(4,004)	0	0	6.000	7.572	MON	2,447	29,366	09/19/2012	07/25/2036
749581-AJ-3	Residential Funding MTG SEC I 2007-S1 A5			4	1FM	828,762	95.8220	911,638	951,385	828,794	0	0	0	0	6.000	7.565	MON	4,757	57,078	01/31/2012	01/25/2037
74958D-AB-4	RESIDENTIAL FUNDING MTG SEC I 2006-S10 1A2			4	2FM	681,515	96.2000	726,657	755,363	681,515	0	0	0	0	6.000	7.152	MON	3,777	45,324	10/10/2006	10/25/2036
74958D-AB-4	RESIDENTIAL FUNDING MTG SEC I 2006-S10 1A2			4	1FM	105,827	96.2000	124,297	129,207	105,827	0	0	0	0	6.000	8.285	MON	646	7,753	01/31/2012	10/25/2036
74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I SERIES 2006S10 CLASS 2A1			4	2FM	243,015	99.7610	244,055	244,640	243,658	0	19	0	0	5.500	5.598	MON	1,121	13,455	11/08/2006	10/25/2021
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006Q010 CLASS A1			4	1FM	973,748	93.8470	1,565,448	1,668,091	1,111,577	0	10,870	0	0	1.712	11.499	MON	476	20,694	12/07/2010	01/25/2037
761118-DU-9	RESIDENTIAL ACCREDIT LN INC 2005-QS12 A7			4	1FM	7,347	96.0070	7,913	8,243	7,402	0	8	0	0	5.500	8.735	MON	38	453	01/31/2012	08/25/2035
761118-GD-4	RESIDENTIAL ACCREDIT LN INC SERIES 2005QA10 CLASS A31			4	1FM	140,852	84.0660	171,257	203,717	132,937	0	472	0	0	4.284	8.888	MON	727	8,449	01/25/2011	09/25/2035
76111X-YH-0	RESIDENTIAL FUNDING MTG SEC 2005-SA4 2A1			4	1FM	517,572	92.4740	790,423	854,749	532,430	0	4,441	0	0	3.826	8.877	MON	2,725	31,015	12/30/2008	09/25/2035
76112B-SV-3	Residential Asset Mtg Products 2005-SP1 2A8			4	1FM	522,708	100.5340	524,191	521,404	519,939	0	(182)	0	0	5.250	5.165	MON	2,281	27,323	11/23/2009	09/25/2034
762009-AK-4	RESIDENTIAL FUNDING MTG SEC I 2007-S6 1A10			4	1FM	42,914	95.3520	51,536	54,048	42,914	0	0	0	0	6.000	8.631	MON	270	3,243	01/31/2012	06/25/2037
762009-BD-9	RESIDENTIAL FUNDING MTG SEC I 2007-S6 2A6			4	1FM	273,838	93.9480	314,585	334,851	273,838	0	0	0	0	6.000	8.277	MON	1,674	20,091	01/31/2012	06/25/2037
78471K-AE-1	Sofi Mortgage Trust SERIES 20161A CLASS 1A4			4	1FM	9,278,159	97.6720	9,500,046	9,726,490	9,296,139	0	17,497	0	0	3.000	3.464	MON	24,316	291,795	12/16/2016	11/25/2046
815177-AD-2	SECURNET MTG SEC CORP I SECURNET MTGE SECS CORP			4	3FM	10,010	97.6070	9,621	9,857	9,881	0	(30)	0	0	1.837	1.257	MON	15	223	09/30/2013	04/25/2019
81733Y-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20152 CLASS A1			4	1FM	5,330,320	101.6120	5,291,461	5,207,516	5,316,964	0	(4,276)	0	0	3.500	2.973	MON	15,189	71,195	09/25/2017	05/25/2045
81733Y-BA-6	SEQUOIA MORTGAGE TRUST SERIES 20152 CLASS A13			4	1FM	14,365,440	99.5990	14,441,897	14,500,000	14,383,832	0	(3,406)	0	0	3.500	3.597	MON	42,292	507,500	04/24/2015	05/25/2045
81744T-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20121 CLASS 2A1			4	1FM	387,099	100.7220	389,908	387,113	386,874	0	470	0	0	3.474	3.457	MON	1,121	13,448	01/20/2012	01/25/2042
81744Y-AD-8	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A4			4	1FM	3,825,000	91.3970	4,569,859	5,000,000	4,067,797	0	(131,881)	0	0	2.750	4.907	MON	11,458	137,500	07/09/2013	04/25/2043
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 20137 CLASS A2			4	1FM	5,801,469	99.7500	5,749,177	5,763,586	5,794,517	0	7,394	0	0	3.000	2.938	MON	14,409	172,884	05/16/2013	06/25/2043
81745Q-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20151 CLASS A7			4	1FM	2,576,439	99.2640	2,580,862	2,600,000	2,578,997	0	(2,434)	0	0	3.500	3.583	MON	7,583	91,000	01/29/2015	01/25/2045
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 20174 CLASS A7			4	1FM	6,846,377	100.1780	6,837,129	6,825,000	6,841,696	0	(4,681)	0	0	3.500	3.370	MON	19,906	119,438	06/07/2017	07/25/2047
81745Y-AA-3	SEQUOIA MORTGAGE TRUST SERIES 201312 CLASS A1			4	1FM	7,916,548	103.4080	8,036,900	7,772,037	7,893,654	0	48,388	0	0	4.000	3.791	MON	25,907	310,881	11/07/2013	12/25/2043
81746C-AL-6	SEQUOIA MORTGAGE TRUST SERIES 20143 CLASS A6			4	1FM	14,374,800	100.4820	15,072,263	15,000,000	14,564,265	0	(29,342)	0	0	3.750	4.315	MON	46,875	562,500	09/19/2014	10/25/2044
81746D-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20175 CLASS A7			4	1FM	24,789,955	99.7810	24,945,260	25,000,000	24,806,406	0	16,451	0	0	3.500	3.705	MON	72,917	364,583	07/12/2017	08/25/2047
81746K-AG-9	SEQUOIA MORTGAGE TRUST SERIES 20172 CLASS A7			4	1FM	19,620,478	98.3310	19,666,100	20,000,000	19,650,840	0	30,362	0	0	3.500	3.763	MON	58,333	583,333	02/06/2017	03/25/2047
81746N-AN-8	SEQUOIA MORTGAGE TRUST SERIES 20163 CLASS A13			4	1FM	13,592,106	99.1990	12,895,815	13,000,000	13,522,595	0	(65,218)	0	0	3.500	2.938	MON	37,917	455,000	10/12/2016	11/25/2046
81746T-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20171 CLASS A7			4	1FM	24,893,005	98.2340	24,558,415	25,000,000	24,897,161	0	4,156	0	0	3.500	3.550	MON	72,917	802,083	01/11/2017	02/25/2047
81746X-AG-1	SEQUOIA MORTGAGE TRUST SERIES 20173 CLASS A7			4	1FM	3,825,683	95.8430	3,833,728	4,000,000	3,857,630	0	31,947	0	0	3.500	4.775	MON	11,667	105,000	03/13/2017	04/25/2047
82280R-AG-4	Shellpoint Co-Originator Trust SERIES 20171 CLASS A7			4	1FM	8,137,312	98.4400	8,367,398	8,500,000	8,159,923	0	22,611	0	0	3.500	4.030	MON	24,792	223,125	03/16/2017	04/25/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			4	1FM	587,876	101.5160	590,694	581,875	587,295	0	(446)	0	0	3.500	3.393	MON	1,697	20,366	11/18/2016	11/25/2046
82281E-CD-7	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A13			4	1FM	17,318,193	100.2000	17,535,054	17,500,000	17,327,595	0	8,442	0	0	3.500	3.603	MON	51,042	612,500	11/18/2016	11/25/2046
863579-AQ-1	STRUCTURED ADJUSTABLE RATE MOR 2004-12 3A2			4	1FM	105,782	98.8050	191,549	193,867	120,537	0	2,389	0	0	3.458	13.650	MON	559	6,461	12/30/2008	09/25/2034
86358R-R4-1	STRUCTURED ASSET SECURITIES 2002-14A 1A1			4	1FM	5,508	97.4270	11,925	12,240	7,428	0	414	0	0	4.037	12.632	MON	41	479	03/17/2009	07/25/2032
86359A-S9-5	Structured Asset Sec Corp 2003-26A 3A5			4	1FM	389,352	100.6640	582,527	578,684	420,626	0	7,864	0	0	3.369	10.686	MON	1,625	18,982	12/30/2008	09/25/2033
86359L-QS-1	Structured Asset Mortgage Inve 2005-AR7 5A1			4	1FM	62,086	90.1470	129,147	143,264	63,147	0	407	0	0	2.523	18.239	MON	301	3,159	02/24/2009	03/25/2046
86361B-AJ-6	STRUCTURED ADJUSTABLE RATE 2006-7 4A1			4	1FM	121,920	54.6070	201,729	369,423	53,675	0	(118)	0	0	3.709	113.447	MON	1,142	14,178	03/17/2009	08/25/2036
86361H-AA-2	Stuctured Asset Mortgage Inves 2006-AR7 A1A			4	1FM	1,351,614	89.8360	2,756,396	3,068,257	2,150,923	0	77,498	0	0	1.762	17.413	MON	901	41,628	01/15/2009	08/25/2036
86362H-AA-1	STRUCTURED ADJUSTABLE RATE MOR SERIES 200611 CLASS 1A1			4	1FM	2,526,003	90.7180	3,807,354	4,196,890	2,853,061	0	57,935	0	0	1.712	4.992	MON	1,198	52,352	07/19/2011	12/25/2036
88522Q-GZ-0	THORNBURG MORTGAGE SECURITIES 2005-1 A1			4	1FM	51,790	99.9670	90,830	90,860	59,635	0	539	0	0	3.014	9.268	MON	228	2,482	03/17/2009	04/25/2045
92922F-3N-6	WASHINGTON MUTUAL 2005-AR12 1A8			4	1FM	1,401,825	100.5380	1,977,889	1,967,298	1,467,772	0	11,401	0	0	3.213	8.710	MON	5,267	57,448	12/30/2008	10/25/2035
92922F-HP-6	WASHINGTON MUTUAL 2003S12-2A			4	1FM	17,763	100.5420	17,814	17,718	17,669	0	(6)	0	0	4.750	4.708	MON	70	842	01/01/2006	11/25/2018
92922F-R7-5	WASHINGTON MUTUAL 2005-AR8 2A1A			4	1FM	296,119	98.5070	382,555	388,353	312,098	0	5,431	0	0	1.842	4.986	MON	139	6,011	11/05/2009	07/25/2045
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 20070A6 CLASS 1A			4	1FM	605,642	91.5820	916,794	1,001,061	612,387	0	2,354	0	0	1.812	8.957	MON	1,511	15,574	07/08/2010	07/25/2047
933635-AB-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 20070A2 CLASS 2A			4	1FM	2,242,363	86.7400	2,989,482	3,446,476	2,362,413	0	24,310	0	0	1.987	4.269	MON	5,707	65,140	07/13/2011	03/25/2047
93364A-AB-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 20070A3 CLASS 2A			4	1FM	5,018,658	89.1910	7,035,238	7,887,871	5,296,040	0	49,939	0	0	1.833	4.112	MON	12,048	118,563	07/19/2011	04/25/2047
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 20070A5 CLASS 1A			4	1FM	5,040,006	94.8120	7,281,595	7,680,010	5,318,198	0	49,839	0	0	1.813	4.169	MON	11,603	114,860	07/13/2011	06/25/2047
939336-6F-5	Washington Mutual MSC SERIES 20054 CLASS CB11			4	1FM	503,877	96.5220	568,831	589,330	526,174	0	(283)	0	0	5.500	3.723	MON	2,701	32,413	02/07/2012	06/25/2035
939336-DH-3	Washington Mutual MSC 2002-AR14 A2			4	1FM	952	94.3790	2,205	2,336	974	0	6	0	0	3.454	176.970	MON	7	68	03/17/2009	11/25/2032
939336-X8-1	Washington Mutual MSC 2005-AR1 A2A3			4	1FM	780,435	100.0070	1,020,251	1,020,177	821,221	0	17,751	0	0	2.352	4.694	MON	467	19,302	07/15/2011	01/25/2045
93934F-QP-0	Washington Mutual Mortgage Pas 2006-AR3 A1A			4	1FM	125,904	85.8550	308,842	359,726	117,306	0	1,215	0	0	2.033	42.573	MON	609	6,078	03/05/2009	05/25/2046
93935F-AC-5	Washington Mutual Mortgage PT 2006-AR6 2A			4	1FM	81,965	71.9680	168,537	234,185	69,039	0	204	0	0	2.023	22.230	MON	395	3,947	03/04/2009	08/25/2046
93935P-AA-7	WAMU 2007-1 1A1			4	1FM	92,263	88.8110	111,482	125,528	97,620	0	398	0	0	6.000	5.014	MON	628	7,503	02/14/2012	02/25/2037
949768-AB-1	WELLS FARGO MORTGAGE BACKED 2003K-1A2			4	1FM	308,958	101.6140	319,536	314,462	311,378	0	(53)	0	0	3.566	3.811	MON	935	9,716	10/06/2003	11/25/2033
94980X-AR-5	WELLS FARGO MORTGAGE BACKED 2003N-3A4			4	1FM	113,425	102.2680	125,936	123,142	117,510	0	(1,944)	0	0	3.568	4.191	MON	366	3,786	01/01/2006	12/25/2033
94981N-AH-8	WELLS FARGO MBS TR SERIES 2005AR4 CLASS 2A2			4	1FM	754,924	100.4020	1,015,340	1,011,271	790,419	0	11,220	0	0	3.422	9.800	MON	2,884	33,527	12/30/2008	04/25/2035
94984A-AC-4	Wells Fargo Mortgage Backed Se 2006-6 1A3			4	3FM	264,455	100.1840	270,177	269,680	265,576	0	130	0	0	5.750	5.972	MON	1,291	15,479	04/25/2008	05/25/2036
94984A-AC-4	Wells Fargo Mortgage Backed Se 2006-6 1A3			4	2FM	31,036	100.1840	32,825	32,765	31,338	0	54	0	0	5.750	6.364	MON	157	1,881	01/31/2012	05/25/2036
94984A-AP-5	Wells Fargo Mortgage Backed Se 2006-6 1A14			4	2FM	20,135	100.1840	21,391	21,352	20,355	0	38	0	0	5.750	6.406	MON	102	1,225	01/12/2007	05/25/2036
94984A-AP-5	Wells Fargo Mortgage Backed Se 2006-6 1A14			4	3FM	61,422	100.1840	64,173	64,055	61,879	0	81	0	0	5.750	6.228	MON	307	3,676	01/31/2012	05/25/2036
94984E-BA-9	WELLS FARGO MORTGAGE BACKED SE SERIES 200610 CLASS A25			4	3FM	2,034,425	99.5530	2,107,518	2,116,988	2,049,498	0	2,400	0	0	6.000	6.455	MON	10,585	127,010	04/29/2011	08/25/2036
94984F-AF-6	WELLS FARGO MBS TRUST 2006-11 A6			4	1FM	7,785	95.5700	8,097	8,473	7,785	0	0	0	0	6.000	6.954	MON	42	509	08/11/2006	09/25/2036
94984F-AF-6	WELLS FARGO MBS TRUST 2006-11 A6			4	4FM	2,231	95.5700	2,143	2,243	2,231	0	0	0	0	6.000	6.087	MON	11	135	01/31/2012	09/25/2036
94984W-AC-6	WELLS FARGO MBS TRUST 2007-1 A3			4	3FM	527,598	96.3360	544,424	565,130	527,598	0	0	0	0	5.750	6.505	MON	2,708	32,495	01/12/2007	02/25/2037
94984X-AH-3	WELLS FARGO MBS TRUST 2007-2 1A8			4	2FM	492,934	98.8030	523,631	529,975	492,934	0	0	0	0	5.750	6.527	MON	2,539	30,472	04/16/2008	03/25/2037
94984X-AH-3	WELLS FARGO MBS TRUST 2007-2 1A8			4	1FM	69,306	98.8030	81,817	82,809	69,306	0	0	0	0	5.750	7.730	MON	397	4,761	01/31/2012	03/25/2037
94985G-AH-9	WELLS FARGO ALTERNATIVE LOAN T SERIES 2007PA3 CLASS 3A1			4	1FM	212,999	95.3310	265,322	278,316	204,899	0	640	0	0	6.250	9.408	MON	1,450	17,395	08/17/2010	07/25/2037
94985K-AA-5	WELLS FARGO ALT LOAN TRUST 2007-PA6 A1			4	1FM	3,594,731	98.2410	5,185,707	5,278,568	3,766,340	0	45,305	0	0	3.644	6.660	MON	16,030	176,707	03/14/2012	12/28/2037
97652P-AB-7	WINWATER MTG LOAN TRUST SERIES 20141 CLASS A2			4	1FM	5,337,189	101.6090	5,273,131	5,189,609	5,327,040	0	(5,809)	0	0	3.500	2.717	MON	15,136	181,508	11/09/2016	06/20/2044
97652Q-AH-2	WINWATER MTG LN TRUST SERIES 20142 CLASS A8			4	1FM	2,945,157	99.0780	2,972,336	3,000,000	2,978,479	0	1,078	0	0	3.500	3.966	MON	8,750	105,036	02/20/2015	09/20/2044
97652R-AD-9	WINWATER MTG LN TRUST SERIES 20143 CLASS A4			4	1FM	3,676,241	101.7340	3,641,012	3,578,938	3,670,304	0	(1,389)	0	0	3.500	2.771	MON	10,438	125,263	11/09/2016	11/20/2044
97652R-AM-9	WINWATER MTG LN TRUST SERIES 20143 CLASS A12			4	1FM	4,167,500	98.1230	3,924,913	4,000,000	4,133,360	0	(10,276)	0	0	3.500	2.794	MON	11,667	140,000	08/04/2016	11/20/2044
97652T-AK-9	WINWATER MORTGAGE LOAN TRUST SERIES 20151 CLASS A10			4	1FM	3,837,969	101.7400	3,916,990	3,850,000	3,838,701	0	(1,248)	0	0	3.500	3.537	MON	11,229	134,750	02/05/2015	01/20/2045
97652U-AC-4	WINWATER MTG LN TRUST SERIES 20152 CLASS A3			4	1FM	16,816,719	100.0420	17,007,176	17,000,000	16,856,085	0	(28,655)	0	0	3.500	3.637	MON	49,583	595,000	02/24/2015	01/20/2045
97653B-AC-5	Winwater Mtg Ln Trust SERIES 2015A CLASS A3			4	1FM	11,191,357	101.0470	11,308,520	11,191,357	11,191,357	0	0	0	0	3.500	3.487	MON	32,641	391,696	11/12/2015	06/20/2045
97653B-AG-6	Winwater Mtg Ln Trust SERIES 2015A CLASS A7			4	1FM	18,720,938	97.8010	18,582,213	19,000,000	18,765,668	0	(28,851)	0	0	3.500	3.687	MON	55,416	665,000	12/15/2015	06/20/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
97655J-AH-5	WINWATER MTG LN TRUST SERIES 20161 CLASS 1A8			4	1FM	531,480	100.7150	523,109	519,397	525,233	0	(2,091)	0	0	3.500	2.825	MON	1,515	18,179	02/02/2016	01/20/2046
97655J-AL-6	WINWATER MTG LN TRUST SERIES 20161 CLASS 1A11			4	1FM	20,012,102	98.4670	19,693,470	20,000,000	19,999,716	0	(1,688)	0	0	3.500	3.485	MON	58,333	700,000	02/02/2016	01/20/2046
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,242,036,525	XXX	1,366,470,833	1,403,955,043	1,290,468,484	257,002	10,199,204	0	0	XXX	XXX	XXX	3,987,971	41,137,927	XXX	XXX
05523G-AG-6	BANC OF AMERICA MERRILL LYNCH SERIES 2016ISQ CLASS B			4	1FM	10,238,810	98.3610	9,836,144	10,000,000	10,208,556	0	(22,161)	0	0	3.182	2.910	MON	26,517	318,200	07/27/2016	08/14/2034
05523G-AJ-0	BANC OF AMERICA MERRILL LYNCH SERIES 2016ISQ CLASS C			4	1FM	5,129,395	100.7960	5,039,786	5,000,000	5,113,259	0	(11,828)	0	0	3.606	3.309	MON	15,026	182,819	07/27/2016	08/14/2034
05524H-AA-6	BANC OF AMERICA MERRILL LYNCH SERIES 2013 DSNY A			4	1FM	1,430,000	100.2010	1,432,872	1,430,000	1,430,000	0	0	0	0	2.527	2.517	MON	1,706	30,305	11/04/2013	09/15/2026
05524U-AA-7	BANC OF AMERICA MERRILL LYNCH SERIES 2012PARK CLASS A			4	1FM	2,870,077	101.1190	2,831,345	2,800,000	2,836,665	0	(7,241)	0	0	2.959	2.675	MON	6,904	82,852	05/16/2013	12/10/2030
05524V-AA-5	BANC OF AMERICA RE-REMIC TRUST SERIES 2011FSHN CLASS A			4	1FM	12,239,592	105.4040	12,648,524	12,000,000	12,087,305	0	(26,311)	0	0	4.420	4.197	MON	44,200	530,400	06/24/2011	07/11/2033
05525J-AJ-2	BANK OF AMERICA MERRILL LYNCH SERIES 2016SS1 CLASS C			4	1FM	5,149,930	100.5170	5,025,837	5,000,000	5,124,161	0	(13,987)	0	0	4.169	3.813	MON	17,371	208,450	01/28/2016	12/15/2035
05526W-AJ-2	Bank of America Merrill Lynch SERIES 2015HAUL CLASS B			4	1FM	12,359,364	97.7940	11,735,236	12,000,000	12,314,662	0	(19,283)	0	0	4.311	4.073	MON	43,110	517,320	07/28/2015	06/05/2031
05529S-AC-3	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2013TYSN CLASS A2			4	1FM	2,098,516	103.3320	2,066,634	2,000,000	2,042,203	0	(15,230)	0	0	3.756	2.938	MON	6,260	75,124	02/19/2014	09/05/2032
05529S-AN-9	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2013TYSN CLASS D			4	1FM	3,076,406	101.0240	3,030,715	3,000,000	3,048,349	0	(17,516)	0	0	3.631	3.007	MON	9,078	108,939	05/17/2016	09/05/2032
05538U-AA-1	BB-UBS TRUST SERIES 2012SHOW CLASS A			4	1FM	7,668,078	101.3560	7,773,975	7,670,000	7,661,199	0	284	0	0	3.430	3.463	MON	21,925	263,096	07/17/2013	11/05/2036
05604F-AL-9	BWAY MORTGAGE TRUST SERIES 20131515 CLASS C			4	1FM	8,012,500	99.7600	7,980,814	8,000,000	8,009,362	0	(1,962)	0	0	3.446	3.439	MON	22,975	275,696	05/16/2016	03/10/2033
06054M-AH-6	BANC OF AMERICA COMMERCIAL MOR SERIES 2016UB10 CLASS AS			4	1FM	6,179,821	99.8570	5,991,409	6,000,000	6,153,567	0	(16,892)	0	0	3.385	3.037	MON	16,925	203,100	05/20/2016	06/15/2049
12507G-AA-5	CCRESG COMMERCIAL MORTGAGE TRU SERIES 2016HEAT CLASS A			4	1FM	3,089,934	100.0720	3,002,145	3,000,000	3,060,016	0	(18,023)	0	0	3.357	2.706	MON	8,393	100,710	04/19/2016	04/10/2029
12507G-AE-7	CCRESG COMMERCIAL MORTGAGE TRU SERIES 2016HEAT CLASS B			4	1FM	4,119,940	100.6830	4,027,310	4,000,000	4,080,294	0	(23,943)	0	0	4.114	3.456	MON	13,713	164,560	04/19/2016	04/10/2029
12531W-BB-7	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 2016C3 CLASS A3			4	1FM	20,599,356	104.7810	20,956,266	20,000,000	20,494,762	0	(55,212)	0	0	3.865	3.519	MON	64,417	773,000	01/22/2016	01/10/2048
12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 2016C6 CLASS A3			4	1FM	25,748,210	100.1060	25,026,483	25,000,000	25,672,448	0	(68,464)	0	0	3.217	2.877	MON	67,021	804,250	11/01/2016	11/10/2049
12533-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS A			4	1FM	15,449,403	101.3650	15,204,714	15,000,000	15,414,314	0	(35,089)	0	0	3.656	3.003	MON	45,700	228,500	07/24/2017	07/10/2022
12591Q-AR-3	COMM MORTGAGE TRUST SERIES 2014UBS4 CLASS A5			4	1FM	10,156,055	104.1990	10,419,863	10,000,000	10,106,776	0	(15,560)	0	0	3.694	3.520	MON	30,783	369,400	09/10/2014	08/10/2047
12591Q-AT-9	COMM MORTGAGE TRUST SERIES 2014UBS4 CLASS AM			4	1FM	26,497,181	103.9200	26,759,503	25,750,000	26,279,148	0	(74,104)	0	0	3.968	3.624	MON	85,147	1,021,760	02/01/2016	08/10/2047
12591U-AH-6	COMM MORTGAGE TRUST SERIES 2014UBS2 CLASS AM			4	1FM	3,892,131	105.0830	3,893,309	3,705,000	3,851,025	0	(21,665)	0	0	4.199	3.488	MON	12,964	155,573	01/22/2016	03/10/2047
12592F-AE-5	COMM MORTGAGE TRUST SERIES 2014277P CLASS B			4	1FM	11,025,422	101.3910	11,152,959	11,000,000	11,014,875	0	(3,271)	0	0	3.611	3.600	MON	33,104	402,760	08/08/2014	08/10/2049
12593Y-BF-9	COMM MORTGAGE TRUST SERIES 2016CR28 CLASS AHR			4	1FM	24,458,039	103.4420	25,427,720	24,581,666	24,485,101	0	10,462	0	0	3.651	3.771	MON	74,790	897,477	01/27/2016	02/10/2049
12594J-AG-0	COMM MORTGAGE TRUST SERIES 2016GCT CLASS C			4	1FM	5,154,588	100.7250	5,036,237	5,000,000	5,112,971	0	(30,484)	0	0	3.461	2.793	MON	14,423	175,474	07/25/2016	08/10/2029
12594M-BG-2	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS AM			4	1FM	14,873,557	100.6470	14,534,488	14,441,000	14,826,224	0	(39,657)	0	0	3.494	3.149	MON	42,047	504,569	10/07/2016	10/10/2049
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX9 CLASS A5			4	1FM	14,162,404	102.1860	14,050,630	13,750,000	14,152,633	0	(9,771)	0	0	3.446	3.092	MON	39,481	118,442	09/19/2017	09/15/2050
126192-AE-3	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012LC4 CLASS AM			4	1FM	10,259,063	103.9120	10,391,240	10,000,000	10,113,830	0	(27,415)	0	0	4.063	3.766	MON	33,858	406,300	03/14/2012	12/10/2044
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012CR1 CLASS AM			4	1FM	22,438,892	103.5020	22,770,480	22,000,000	22,195,142	0	(47,364)	0	0	3.912	3.682	MON	71,720	860,640	05/18/2012	05/15/2045
12624K-AF-3	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012CR2 CLASS AM			4	1FM	16,019,212	103.7050	16,208,089	15,629,000	15,813,125	0	(41,423)	0	0	3.791	3.500	MON	49,375	592,495	08/08/2012	08/15/2045
12624N-AJ-9	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012LTRT CLASS B			4	1FM	8,199,975	95.4540	7,636,313	8,000,000	8,102,273	0	(20,045)	0	0	3.800	3.524	MON	25,335	304,024	09/13/2012	10/05/2030
12624P-AJ-4	COMM MORTGAGE TRUST SERIES 2012CR3 CLASS AM			4	1FM	9,650,142	101.9070	10,190,812	10,000,147	9,800,190	0	35,502	0	0	3.416	3.881	MON	28,467	341,605	06/20/2013	11/15/2045
12625C-AL-7	COMM MORTGAGE TRUST SERIES 2013WIP CLASS C			4	1FM	5,480,710	104.2000	5,506,974	5,285,000	5,442,350	0	(28,502)	0	0	3.544	2.925	MON	15,609	187,311	08/19/2016	03/10/2031
12625K-AL-9	COMM MORTGAGE TRUST SERIES 2013CR8 CLASS AM			4	1FM	4,119,422	103.3450	4,133,798	4,000,000	4,068,019	0	(12,393)	0	0	3.823	3.481	MON	12,744	155,184	06/04/2013	06/10/2046
12631D-BD-4	COMM MORTGAGE TRUST SERIES 2014CR17 CLASS AM			4	1FM	6,243,984	105.3720	6,322,328	6,000,000	6,164,764	0	(23,454)	0	0	4.174	3.699	MON	20,870	250,440	06/13/2014	05/10/2047

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12635Q-BJ-8	COMM MORTGAGE TRUST SERIES 2015CR27 CLASS AM			4	1FM	5,241,797	104.3420	5,217,124	5,000,000	5,234,820	0	(6,977)	0	0	3.984	3.300	MON	16,600	49,800	09/27/2017	10/10/2048
12635W-AE-7	COMM MORTGAGE TRUST SERIES 2016787S CLASS B			4	1FM	18,527,027	102.5100	18,451,867	18,000,000	18,441,180	0	(48,127)	0	0	3.832	3.496	MON	57,478	699,318	02/19/2016	02/10/2036
12636G-AE-1	COMM MORTGAGE TRUST SERIES 2016667M CLASS B			4	1FM	8,179,253	97.7050	7,816,423	8,000,000	8,159,945	0	(16,399)	0	0	3.179	2.928	MON	21,191	257,820	10/12/2016	10/10/2036
17290Y-AT-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016C1 CLASS AS			4	1FM	18,375,060	101.2580	17,953,118	17,730,000	18,284,253	0	(58,932)	0	0	3.514	3.097	MON	51,919	623,032	06/16/2016	05/10/2049
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013GC11 CLASS AS			4	1FM	7,934,219	100.8670	8,069,334	8,000,000	7,959,001	0	5,791	0	0	3.422	3.537	MON	22,813	273,760	06/10/2013	04/10/2046
17320Q-AA-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013375P CLASS A			4	1FM	5,141,602	101.7970	5,089,840	5,000,000	5,126,469	0	(15,133)	0	0	3.251	2.742	MON	13,546	108,367	04/25/2017	05/10/2035
17320Q-AG-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013375P CLASS B			4	1FM	10,357,031	102.0200	10,201,956	10,000,000	10,280,631	0	(49,163)	0	0	3.518	2.951	MON	29,313	356,643	06/02/2016	05/10/2035
17322V-AV-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS AS			4	1FM	13,804,250	103.2480	13,473,817	13,050,000	13,676,137	0	(87,222)	0	0	3.863	3.054	MON	42,010	504,122	11/17/2016	07/10/2047
17325D-AF-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016P5 CLASS AS			4	1FM	6,179,927	99.8270	5,989,636	6,000,000	6,160,284	0	(16,382)	0	0	3.396	3.054	MON	16,980	203,760	09/30/2016	10/10/2049
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017P8 CLASS A4			4	1FM	30,897,612	102.6780	30,803,319	30,000,000	30,876,779	0	(20,833)	0	0	3.465	3.117	MON	86,625	259,875	09/18/2017	09/15/2050
20048E-BA-8	COMM MORTGAGE TRUST SERIES 2013LC6 CLASS AM			4	1FM	15,449,134	101.0450	15,156,722	15,000,000	15,237,576	0	(45,501)	0	0	3.282	2.943	MON	41,025	492,300	01/24/2013	01/10/2046
23305M-AE-5	DBCCRE MORTGAGE TRUST SERIES 2014ARCP CLASS B			4	1FM	10,299,936	101.8780	10,187,810	10,000,000	10,192,437	0	(29,130)	0	0	4.590	4.243	MON	38,246	458,950	01/24/2014	01/10/2034
23305X-AD-3	DBUBS MORTGAGE TRUST SERIES 2011LC2A CLASS A4			4	1FM	20,199,398	105.3180	21,063,650	20,000,000	20,032,572	0	(28,816)	0	0	4.537	4.417	MON	75,617	907,400	06/20/2011	07/10/2044
23305Y-AJ-8	DBUBS MORTGAGE TRUST SERIES 2011LC3A CLASS AM			4	1FM	13,868,626	107.8210	15,094,880	14,000,000	13,934,298	0	11,939	0	0	5.341	5.509	MON	62,305	758,149	08/11/2011	08/10/2044
23312V-AH-9	DEUTSCHE BANK COMM MTG TRUST SERIES 2016C3 CLASS AM			4	1FM	10,299,428	97.0970	9,709,708	10,000,000	10,261,539	0	(27,419)	0	0	3.041	2.706	MON	25,342	304,100	07/26/2016	09/10/2049
36192C-AH-8	GS MORTGAGE SECURITIES TRUST SERIES 2013GC10 CLASS AS			4	1FM	12,652,583	100.5250	12,349,531	12,285,000	12,479,762	0	(37,302)	0	0	3.279	2.940	MON	33,569	402,825	01/24/2013	02/10/2046
36192K-AV-9	GS MORTGAGE SECURITIES CORPORA SERIES 2012GCJ7 CLASS AS			4	1FM	20,050,447	103.7410	20,338,370	19,605,000	19,844,160	0	(49,350)	0	0	4.085	3.781	MON	66,739	779,010	04/24/2017	05/10/2045
36192L-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2012SHOP CLASS A			4	1FM	4,839,438	100.8460	4,638,917	4,600,000	4,655,101	0	(38,666)	0	0	2.933	2.067	MON	11,243	134,918	05/21/2013	06/05/2031
36192Q-AG-9	GS MORTGAGE SECURITIES TRUST SERIES 2012TMSQ CLASS B			4	1FM	2,093,438	98.9650	2,078,273	2,100,000	2,094,489	0	679	0	0	3.409	3.473	MON	5,966	71,589	06/01/2016	12/10/2030
36228C-VB-6	GS Mtg Sec II SERIES 2005ROCK CLASS D			4	1FM	2,289,901	114.1100	2,619,961	2,296,000	2,292,003	0	357	0	0	5.415	5.501	MON	10,361	124,328	02/18/2011	05/03/2032
36228C-VC-4	GS Mtg Sec II SERIES 2005ROCK CLASS E			4	1FM	15,073,828	114.0890	17,113,371	15,000,000	15,044,865	0	(5,343)	0	0	5.465	5.472	MON	68,313	819,750	10/07/2011	05/03/2032
36248F-AG-7	GS MORTGAGE SECURITIES CORPORA SERIES 2011GC3 CLASS A4			4	1FM	4,620,481	105.3030	4,787,702	4,546,599	4,560,660	0	(6,231)	0	0	4.753	4.509	MON	18,008	216,100	08/30/2011	03/10/2044
36249K-AC-4	GS MORTGAGE SECURITIES CORPORA SERIES 2010C1 CLASS A2			4	1FM	3,821,704	104.2530	3,852,137	3,695,000	3,726,628	0	(16,386)	0	0	4.592	4.180	MON	14,140	169,674	05/27/2011	08/10/2043
36251X-AR-8	GS MORTGAGE SECURITIES TRUST SERIES 2016GS4 CLASS A4			4	1FM	3,658,313	102.7370	3,677,993	3,580,000	3,651,744	0	(6,569)	0	0	3.442	3.190	MON	10,269	102,686	02/02/2017	11/10/2049
36252W-BB-3	GS MORTGAGE SECURITIES TRUST SERIES 2014GC20 CLASS AS			4	1FM	15,770,313	103.6580	15,548,751	15,000,000	15,515,227	0	(75,189)	0	0	4.258	3.646	MON	53,225	638,700	06/12/2014	04/10/2047
36253G-AE-2	GS MORTGAGE SECURITIES TRUST SERIES 2014GC24 CLASS A5			4	1FM	12,858,409	105.9730	13,229,722	12,484,000	12,745,436	0	(36,102)	0	0	3.931	3.585	MON	40,896	490,746	09/15/2014	09/10/2047
38406H-AA-0	GRACE MORTGAGE TRUST SERIES 2014GRCE CLASS A			4	1FM	592,247	102.5680	589,764	575,000	583,686	0	(2,499)	0	0	3.369	2.899	MON	1,614	19,370	05/21/2014	06/10/2028
43289V-AJ-2	HILTON USA TRUST SERIES 2016SFP CLASS B			4	1FM	19,999,999	99.5440	19,908,888	20,000,000	19,998,940	0	(966)	0	0	3.323	3.340	MON	55,381	664,568	11/09/2016	11/05/2035
45257H-AA-5	Impact Funding LLC 2010-1 A1			4	1FM	2,746,447	108.9050	2,991,008	2,746,447	2,746,447	0	0	0	0	5.314	5.373	MON	2,432	146,502	06/18/2010	01/25/2051
46361T-AA-0	IRVINE CORE OFFICE TRUST SERIES 2013IRV CLASS A1			4	1FM	1,716,616	98.4470	1,707,306	1,734,243	1,726,224	0	2,024	0	0	2.068	2.241	MON	2,092	35,864	03/17/2014	05/15/2048
46361T-AG-7	IRVINE CORE OFFICE TRUST SERIES 2013IRV CLASS B			4	1FM	9,937,950	100.5840	10,058,425	10,000,000	9,956,416	0	3,024	0	0	3.173	3.239	MON	13,221	321,722	05/07/2013	05/15/2048
46361T-AJ-1	IRVINE CORE OFFICE TRUST 2013-IRV CL C			4	1FM	1,638,000	98.8850	1,582,166	1,600,000	1,630,385	0	(5,726)	0	0	3.173	2.772	MON	2,962	51,476	08/25/2016	05/15/2048
46590R-AJ-8	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016JP3 CLASS AS			4	1FM	7,209,993	97.7570	6,842,964	7,000,000	7,185,710	0	(19,451)	0	0	3.144	2.801	MON	18,340	220,080	09/22/2016	08/15/2049
46634S-AC-9	JP MORGAN CHASE COMM MTG SERIES 2012C6 CLASS A3			4	1FM	4,470,483	103.1840	4,496,220	4,357,461	4,390,664	0	(10,845)	0	0	3.507	3.109	MON	12,736	165,026	06/27/2012	05/15/2045
46634S-AF-2	JP MORGAN CHASE COMM MTG SERIES 2012C6 CLASS AS			4	1FM	20,499,809	104.2700	20,854,020	20,000,000	20,221,581	0	(53,441)	0	0	4.117	3.826	MON	68,610	823,320	05/01/2012	05/15/2045
46635G-AC-4	JP MORGAN CHASE COMM MTG SERIES 2010C2 CLASS A2			4	1FM	924,731	101.1920	929,152	918,203	917,962	0	(598)	0	0	3.616	3.509	MON	2,765	33,202	11/09/2010	11/15/2043
46635T-AK-8	JP MORGAN CHASE COMM MTG SERIES 2011C3 CLASS A3			4	1FM	4,073,952	100.5150	3,909,992	3,889,946	3,913,284	0	(26,573)	0	0	4.388	3.566	MON	14,223	177,363	01/31/2012	02/16/2046
46635T-AU-6	JP MORGAN CHASE COMM MTG SERIES 2011C3 CLASS B			4	1FM	5,287,500	104.7700	5,238,511	5,000,000	5,109,225	0	(34,932)	0	0	5.013	4.235	MON	20,888	250,655	05/17/2012	02/15/2046
46635T-CG-5	JP MORGAN CHASE COMM MTG SERIES 2011C3 CLASS A4			4	1FM	9,698,438	105.4300	10,542,960	10,000,000	9,888,529	0	42,569	0	0	4.717	5.169	MON	39,309	471,710	08/09/2011	02/16/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46636A-AJ-1	JP MORGAN CHASE COMM MTG SERIES 2010CNTR CLASS B			4	1FM	5,015,625	103.6290	5,181,453	5,000,000	5,003,350	0	(2,165)	0	0	5.023	5.024	MON	20,928	251,130	07/08/2011	08/05/2032
46636V-AC-0	JP MORGAN CHASE COMM MTG SERIES 2011C5 CLASS A3			4	1FM	4,558,648	104.7460	4,727,721	4,513,521	4,520,715	0	(3,879)	0	0	4.171	4.026	MON	15,689	196,883	09/16/2011	08/15/2046
46636V-AC-0	JP MORGAN CHASE COMM MTG SERIES 2011C5 CLASS A3			4	1FM	3,729,803	104.7460	3,868,135	3,692,881	3,698,767	0	(3,174)	0	0	4.171	4.026	MON	12,836	161,086	09/16/2011	08/15/2046
46636V-AK-2	JP MORGAN CHASE COMM MTG SERIES 2011C5 CLASS AS			4	1FM	9,803,125	108.3540	10,835,384	10,000,000	9,902,897	0	18,406	0	0	5.408	5.707	MON	45,063	548,273	09/27/2011	08/15/2046
46637T-AG-5	JP MORGAN CHASE COMM MTG SERIES 2012WLDN CLASS B			4	1FM	5,074,990	102.8240	5,141,203	5,000,000	5,035,388	0	(7,779)	0	0	4.342	4.188	MON	18,092	220,137	05/22/2012	05/05/2030
46638U-AH-9	JP MORGAN CHASE COMM MTG SERIES 2012C8 CLASS AS			4	1FM	23,168,125	101.2050	23,277,210	23,000,000	23,170,748	0	(39,839)	0	0	3.424	3.242	MON	65,625	787,497	11/16/2016	10/15/2045
46639E-AJ-0	JP MORGAN CHASE COMM MTG SERIES 2012LC9 CLASS AS			4	1FM	5,450,361	100.8180	5,292,952	5,250,000	5,353,539	0	(21,544)	0	0	3.353	2.908	MON	14,670	176,049	01/24/2013	12/15/2047
46639J-AH-3	JP MORGAN CHASE COMM MTG SERIES 2013C10 CLASS AS			4	1FM	10,854,682	100.8620	10,773,119	10,681,000	10,836,537	0	(30,396)	0	0	3.372	3.054	MON	30,009	360,110	11/17/2016	12/15/2047
46639Y-AU-1	JP MORGAN CHASE COMM MTG SERIES 2013LC11 CLASS AS			4	1FM	5,751,563	100.5970	6,035,821	6,000,000	5,851,797	0	23,644	0	0	3.216	3.734	MON	16,080	192,960	06/19/2013	04/15/2046
46646R-AN-3	JPMDB COMM MTG SEC TRUST SERIES 2016C4 CLASS AS			4	1FM	14,173,775	99.5230	13,695,293	13,761,000	14,131,659	0	(38,058)	0	0	3.385	3.037	MON	38,811	465,742	10/31/2016	12/15/2049
50218L-AJ-5	LSTAR COMMERCIAL MORTGAGE TRUS SERIES 20142 CLASS B			4	1FM	4,999,795	99.7630	4,988,139	5,000,000	4,991,845	0	(2,413)	0	0	4.205	4.191	MON	17,521	210,250	05/05/2014	01/20/2041
50219Q-AG-9	LSTAR COMM MTG TRUST SERIES 20164 CLASS AS			4	1FM	12,999,011	96.5500	12,551,510	13,000,000	12,997,657	0	(907)	0	0	3.188	3.200	MON	34,537	414,440	06/10/2016	03/10/2049
54910J-AN-4	LSTAR COMM MTG TRUST SERIES 20153 CLASS AS			4	1FM	19,276,660	98.8340	19,766,748	20,000,000	19,481,875	0	83,349	0	0	3.113	3.650	MON	51,886	651,698	06/05/2015	04/20/2048
556227-AG-1	MADISON AVENUE TRUST SERIES 201511MD CLASS C			4	1FM	13,571,289	100.0580	14,008,176	14,000,000	13,652,016	0	36,670	0	0	3.555	3.948	MON	41,472	504,585	09/15/2015	09/10/2033
61690A-AE-4	MORGAN STANLEY BAML TRUST SERIES 2015C27 CLASS A4			4	1FM	12,359,269	104.8800	12,585,568	12,000,000	12,289,342	0	(33,873)	0	0	3.753	3.403	MON	37,530	450,360	11/19/2015	12/15/2047
61690G-AH-4	MORGAN STANLEY BAML TRUST SERIES 2014C14 CLASS AS			4	1FM	20,599,374	105.0440	21,008,738	20,000,000	20,380,860	0	(59,576)	0	0	4.384	4.030	MON	73,067	876,800	01/30/2014	01/15/2047
61690Y-BX-9	MORGAN STANLEY CAP I TRUST 2016-BNK2 AS			4	1FM	12,359,334	99.9390	11,992,734	12,000,000	12,322,904	0	(32,919)	0	0	3.282	2.939	MON	32,820	393,840	11/04/2016	11/15/2049
61691B-AG-6	MORGAN STANLEY CAPITAL BARCLAY SERIES 2016MART CLASS B			4	1FM	999,996	98.2270	982,270	1,000,000	999,796	0	(159)	0	0	2.480	2.475	MON	2,067	24,798	09/15/2016	09/13/2031
61691E-BA-2	MORGAN STANLEY CAP I TRUST SERIES 2016UB12 CLASS A4			4	1FM	20,598,378	103.6510	20,730,138	20,000,000	20,540,313	0	(54,450)	0	0	3.596	3.249	MON	59,933	719,200	11/22/2016	12/15/2049
617458-AN-4	MORGAN STANLEY CAPITAL I SERIES 2011C1 CLASS B			4	1FM	7,542,038	107.6590	8,074,416	7,500,000	7,503,528	0	(5,781)	0	0	5.426	5.393	MON	33,915	412,056	01/31/2012	09/15/2047
61760R-BB-7	MORGAN STANLEY CAPITAL I SERIES 2011C3 CLASS A4			4	1FM	10,099,957	104.6900	10,468,975	10,000,000	10,027,152	0	(12,907)	0	0	4.118	4.002	MON	34,317	411,800	09/14/2011	08/15/2049
61760V-AQ-6	MORGAN STANLEY CAPITAL I SERIES 2012C4 CLASS AS			4	1FM	9,089,847	102.5990	9,233,946	9,000,000	9,034,862	0	(10,392)	0	0	3.773	3.663	MON	28,298	339,570	03/09/2012	03/15/2045
61761X-AA-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2013WLSR CLASS A			4	1FM	1,980,078	99.9230	1,998,452	2,000,000	1,992,183	0	2,984	0	0	2.695	2.873	MON	4,492	53,900	09/27/2013	01/11/2032
61762M-BY-6	MORGAN STANLEY BAML TRUST SERIES 2013C10 CLASS AS			4	1FM	10,018,605	104.8450	10,484,530	10,000,000	10,004,687	0	(3,304)	0	0	4.082	4.074	MON	34,018	413,960	06/21/2013	07/15/2046
61762X-AW-7	MORGAN STANLEY BAML TRUST SERIES 2013C12 CLASS AS			4	1FM	4,119,840	106.0830	4,243,336	4,000,000	4,072,321	0	(12,093)	0	0	4.482	4.127	MON	14,940	179,280	10/10/2013	10/15/2046
61763U-BB-7	MORGAN STANLEY BAML TRUST SERIES 2014C17 CLASS AS			4	1FM	6,179,798	103.0010	6,180,062	6,000,000	6,122,805	0	(17,590)	0	0	4.011	3.660	MON	20,055	240,660	07/30/2014	08/15/2047
61764B-AG-8	Morgan Stanley Capital I Trust SERIES 2014150E CLASS AS			4	1FM	15,448,761	104.3180	15,647,640	15,000,000	15,317,580	0	(41,963)	0	0	4.012	3.676	MON	50,150	601,800	09/16/2014	09/09/2024
61766E-BH-7	MORGAN STANLEY BAML TRUST SERIES 2016C29 CLASS AS			4	1FM	11,549,570	100.9310	11,102,419	11,000,000	11,488,374	0	(52,802)	0	0	3.604	2.998	MON	33,037	396,440	10/31/2016	05/15/2049
61766L-BV-0	MORGAN STANLEY BAML TRUST SERIES 2016C28 CLASS AS			4	1FM	18,487,617	103.2300	18,356,378	17,782,000	18,373,546	0	(65,484)	0	0	3.951	3.481	MON	58,547	702,567	04/26/2016	01/15/2026
67087M-AA-4	OBP DEPOSITOR LLC TRUST SERIES 20100BP CLASS A			4	1FM	11,599,930	104.5590	12,128,786	11,600,000	11,585,250	0	(2,261)	0	0	4.646	4.669	MON	44,913	538,959	06/25/2010	07/15/2045
68245H-AA-2	ONE MARKET PLAZA TRUST SERIES 20171MKT CLASS A			4	1FM	2,059,996	102.9690	2,059,376	2,000,000	2,052,886	0	(7,110)	0	0	3.614	3.142	MON	6,022	60,233	02/15/2017	02/10/2032
69640G-AG-0	PALISADES CENTER TRUST SERIES 2016PLSD CLASS B			4	1FM	10,000,000	99.7170	9,971,734	10,000,000	10,000,000	0	0	0	0	3.357	3.372	MON	20,512	335,652	04/20/2016	04/13/2033
743675-AF-7	Protective Fin Corp Remic 2007 IO			4,6	4FE	3,308,757	1.1470	2,695,243	0	2,249,995	0	(2,550)	0	0	0.187	3.220	MON	36,244	1,176,993	12/19/2007	03/14/2038
743675-AG-5	Protective Fin Corp Remic 2007 A-M			4	1FE	38,120,965	109.6150	40,605,445	37,043,738	37,017,237	0	(80,458)	0	0	6.193	5.302	MON	191,218	2,291,424	12/19/2007	03/14/2038
743675-AH-3	Protective Fin Corp Remic 2007 A-J			4	1FE	99,343,690	109.6150	112,760,817	102,870,000	101,662,217	0	54,664	0	0	6.193	7.153	MON	531,011	6,363,257	12/19/2007	03/14/2038
743675-AJ-9	Protective Fin Corp Remic 2007 B			4	1FE	4,640,747	109.6150	5,568,435	5,080,000	4,932,177	0	5,011	0	0	6.193	8.679	MON	26,223	314,235	12/19/2007	03/14/2038
743675-AK-6	Protective Fin Corp Remic 2007 C			4	1FE	7,777,312	109.6150	9,744,762	8,890,000	8,624,049	0	143,366	0	0	6.193	10.299	MON	45,890	549,911	12/19/2007	03/14/2038
743675-AL-4	Protective Fin Corp Remic 2007 D			4	1FE	5,404,254	109.6150	6,960,544	6,350,000	5,990,759	0	1,248	0	0	6.193	10.585	MON	32,778	392,794	12/19/2007	03/14/2038
743675-AM-2	Protective Fin Corp Remic 2007 E			4	1FE	6,151,841	109.6150	8,352,653	7,620,000	7,028,008	0	4,899	0	0	6.193	12.061	MON	39,334	471,352	12/19/2007	03/14/2038
743675-AN-0	Protective Fin Corp Remic 2007 F			4	1FE	4,867,048	109.6150	6,960,544	6,350,000	5,707,227	0	(3,137)	0	0	6.193	13.483	MON	32,778	392,794	12/19/2007	03/14/2038
743675-AP-5	Protective Fin Corp Remic 2007 G			4	1FE	6,173,986	109.6150	9,744,762	8,890,000	7,587,619	0	(9,306)	0	0	6.193	16.387	MON	45,890	549,911	12/19/2007	03/14/2038
743675-AQ-3	Protective Fin Corp Remic 2007 H			4	1AM	4,421,539	109.6150	8,352,653	7,620,000	5,886,624	0	(21,618)	0	0	6.193	22.311	MON	39,334	471,352	12/19/2007	03/14/2038
743675-AR-1	Protective Fin Corp Remic 2007 J			4	1AM	4,066,406	109.6150	8,352,653	7,620,000	5,538,728	0	(20,156)	0	0	6.193	25.069	MON	39,334	471,352	12/19/2007	03/14/2038
743675-AS-9	Protective Fin Corp Remic 2007 K			4	1AM	4,226,656	109.6150	9,744,761	8,890,000	5,892,902	0	(47,416)	0	0	6.193	29.142	MON	45,890	549,911	12/19/2007	03/14/2038
743675-AT-7	Protective Fin Corp Remic 2007 L			4	1AM	2,202,259	109.6150	5,568,435	5,080,000	3,170,603	0	(21,961)	0	0	4.612	28.860	MON	19,524	234,010	12/19/2007	03/14/2038
743675-AU-4	Protective Fin Corp Remic 2007 M			4	1AM	1,008,838	109.6150	2,784,218	2,540,000	1,484,719	0	(7,323)	0	0	4.612	32.488	MON	9,762	117,005	12/19/2007	03/14/2038
743675-AV-2	Protective Fin Corp Remic 2007 N			4	1AM	929,992	109.6150	2,784,218	2,540,000	1,385,701	0	(7,001)	0	0	4.612	35.854	MON	9,762	117,005	12/19/2007	03/14/2038
743675-AW-0	Protective Fin Corp Remic 2007 O			4	1AM	861,702	109.6150	2,784,218	2,540,000	1,294,434	0	(9,834)	0	0	4.612	39.188	MON	9,762	117,005	12/19/2007	03/14/2038
743675-AX-8	Protective Fin Corp Remic 2007 P			4	1AM	1,202,750	109.6150	4,176,327	3,810,000	1,803,883	0	(7,097)	0	0	4.612	42.282	MON	14,642	175,509	12/19/2007	03/14/2038
743675-AY-6	Protective Fin Corp Remic 2007 Q			4	1AM	425,138	109.6150	2,784,218	2,540,000	685,970	0	(9,410)	0	0	4.612	92.055	MON	9,762	117,005	12/19/2007	03/14/2038
743675-AZ-3	Protective Fin Corp Remic 2007 S			4	1FM	1,454,614	109.6150	9,545,499	8,708,216	1,921,594	0	64,434	0	0	4.612	72.752	MON	33,469	401,144	12/19/2007	03/14/2038
74932B-AA-1	RBSCF TRUST SERIES 2013SMV CLASS A			4	1FM	3,270,130	100.0500	3,201,613	3,200,000	3,237,575	0	(7,222)	0	0	3.260	3.012	MON	8,693	104,320	05/20/2013	03/11/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
74932B-AU-7	RBSCF TRUST SERIES 2013SMV CLASS C			4	1FM	9,931,970	97.9230	9,792,314	10,000,000	9,957,646	0	5,660	0	0	3.584	3.682	MON	29,870	363,418	02/01/2013	03/11/2031
78413M-AC-2	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20155AVE CLASS A2A			4	1FM	4,159,576	99.1150	3,964,600	4,000,000	4,142,334	0	(6,160)	0	0	3.659	3.404	MON	12,197	146,360	02/03/2015	01/05/2035
78419C-AF-1	SG COMM MTG SECURITIES TRUST SERIES 2016C5 CLASS AM			4	1FM	5,149,580	99.2520	4,962,605	5,000,000	5,129,800	0	(13,734)	0	0	3.379	3.038	MON	14,079	168,950	07/01/2016	10/10/2048
82510W-AJ-9	SHOPS AT CRYSTALS TRUST 2016-C SERIES 2016CSTL CLASS C			4	1FM	20,274,760	99.3010	19,860,276	20,000,000	20,239,593	0	(24,501)	0	0	3.731	3.589	MON	62,185	756,584	06/24/2016	07/05/2036
87264J-AA-4	TMSQ MORTGAGE TRUST SERIES 20141500 CLASS A			4	1FM	3,096,564	103.6800	3,110,399	3,000,000	3,073,714	0	(9,926)	0	0	3.680	3.282	MON	9,200	110,400	08/19/2015	10/10/2036
90117P-AJ-4	1211 AVENUE OF THE AMERICAS TR SERIES 20151211 CLASS B			4	1FM	14,419,972	105.4440	14,762,161	14,000,000	14,331,619	0	(38,629)	0	0	4.092	3.747	MON	47,734	580,864	08/07/2015	08/10/2035
90117P-AL-9	1211 AVENUE OF THE AMERICAS TR SERIES 20151211 CLASS C			4	1FM	3,659,688	104.6270	3,661,960	3,500,000	3,635,486	0	(15,654)	0	0	4.142	3.572	MON	12,081	146,987	06/06/2016	08/10/2035
902055-AA-0	LIBERTY STREET TRUST SERIES 2016225L CLASS A			4	1FM	1,917,679	103.0010	1,854,021	1,800,000	1,901,230	0	(11,258)	0	0	3.597	2.819	MON	5,396	64,746	08/17/2016	02/10/2036
902055-AC-6	LIBERTY STREET TRUST SERIES 2016225L CLASS B			4	1FM	19,442,476	104.3480	19,697,687	18,877,000	19,348,043	0	(51,051)	0	0	3.999	3.657	MON	62,908	754,891	02/17/2016	02/10/2036
90269C-AD-2	UBS-BARCLAYS COMM MTGE SERIES 2012C2 CLASS A4			4	1FM	10,199,348	103.2820	10,328,160	10,000,000	10,092,444	0	(21,051)	0	0	3.525	3.300	MON	29,375	352,500	06/28/2012	05/10/2063
90269G-AE-1	UBS COMM MTGE TRUST SERIES 2012C1 CLASS AS			4	1FM	12,179,566	104.7670	12,572,027	12,000,000	12,079,557	0	(19,377)	0	0	4.171	4.009	MON	41,710	500,520	04/24/2012	05/10/2045
90269P-AA-9	UBS-BAMLL TRUST SERIES 2012WRM CLASS A			4	1FM	4,079,733	101.4620	4,058,488	4,000,000	4,037,146	0	(8,367)	0	0	3.663	3.439	MON	12,210	146,520	06/22/2012	06/10/2030
90269P-AG-6	UBS-BAMLL TRUST SERIES 2012WRM CLASS B			4	1FM	5,099,056	100.0540	5,002,710	5,000,000	5,046,791	0	(10,516)	0	0	4.163	3.940	MON	17,346	208,150	07/31/2012	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTGE SERIES 2012C4 CLASS AS			4	1FM	15,118,498	100.2930	15,043,956	15,000,000	15,053,344	0	(12,410)	0	0	3.317	3.240	MON	41,456	497,475	06/18/2013	12/10/2045
90270R-BE-3	UBS-BARCLAYS COMM MTGE SERIES 2012C4 CLASS A5			4	1FM	2,069,650	100.3520	2,182,659	2,175,000	2,111,875	0	11,432	0	0	2.850	3.510	MON	5,166	61,992	02/11/2014	12/10/2045
90276C-AH-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C2 CLASS AS			4	1FM	8,083,321	102.2130	8,021,653	7,848,000	8,075,457	0	(7,864)	0	0	3.740	3.390	MON	24,460	97,838	07/31/2017	08/15/2050
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C4 CLASS A4			4	1FM	26,501,740	103.0740	26,521,980	25,731,000	26,487,647	0	(14,094)	0	0	3.563	3.215	MON	76,400	152,799	09/29/2017	10/15/2050
91830C-AG-3	VNO MORTGAGE TRUST SERIES 20126AVE CLASS B			4	1FM	8,199,958	100.2570	8,020,521	8,000,000	8,100,373	0	(20,783)	0	0	3.298	3.011	MON	21,985	263,816	11/16/2012	11/15/2030
92890N-AU-3	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2012C10 CLASS A3			4	1FM	12,183,133	100.3780	12,020,360	11,975,116	12,137,870	0	(26,376)	0	0	2.875	2.567	MON	28,690	258,273	04/20/2017	12/15/2045
92903P-AC-3	VORNADO DP LLC SERIES 2010VNO CLASS A2FX			4	1FM	4,999,960	103.5500	5,177,483	5,000,000	4,998,825	0	(172)	0	0	4.004	4.033	MON	11,677	200,175	08/10/2010	09/13/2028
92930R-AC-6	WF-RBS COMM MTGE TR SERIES 2012C9 CLASS AS			4	1FM	12,299,544	101.6330	12,195,947	12,000,000	12,147,898	0	(31,247)	0	0	3.388	3.101	MON	33,880	406,560	10/16/2012	11/15/2045
92935V-AG-3	WF-RBS COMM MTGE TR SERIES 2011C3 CLASS A4			4	1FM	20,199,040	104.9570	20,991,354	20,000,000	20,048,604	0	(25,691)	0	0	4.375	4.264	MON	72,917	875,000	05/26/2011	03/15/2044
92935V-AN-8	WF-RBS COMM MTGE TR SERIES 2011C3 CLASS B			4	1FM	2,243,750	103.9880	2,599,712	2,500,000	2,390,689	0	27,126	0	0	4.740	6.196	MON	9,875	118,500	08/25/2011	03/15/2044
92936T-AC-6	WF-RBS COMM MTGE TR SERIES 2012C7 CLASS AS			4	1FM	11,219,538	104.1290	11,454,192	11,000,000	11,099,694	0	(23,673)	0	0	4.090	3.860	MON	37,492	449,900	06/08/2012	06/15/2045
92936Y-AE-1	WF-RBS COMM MTGE TR SERIES 2012C8 CLASS AS			4	1FM	10,140,625	102.5140	10,251,376	10,000,000	10,063,395	0	(15,523)	0	0	3.660	3.500	MON	30,500	366,000	08/17/2012	08/15/2045
92937E-AF-1	WF-RBS COMM MTGE TR SERIES 2013C11 CLASS AS			4	1FM	6,179,964	101.4150	6,084,922	6,000,000	6,094,393	0	(18,527)	0	0	3.311	2.965	MON	16,555	198,660	01/28/2013	03/15/2045
92937U-AD-0	WF-RBS COMM MTGE TR SERIES 2013C13 CLASS A4			4	1FM	3,707,928	101.0110	3,636,396	3,600,000	3,658,908	0	(11,067)	0	0	3.001	2.657	MON	9,003	108,036	04/17/2013	05/15/2045
92938C-AD-9	WF-RBS Commercial Mtge Trust Series 2013-C15			4	1FM	1,725,121	106.7290	1,787,709	1,675,000	1,703,993	0	(5,152)	0	0	4.153	3.803	MON	3,092	69,563	08/06/2013	08/15/2046
92939K-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2014C24 CLASS AS			4	1FM	7,234,297	102.5250	7,195,190	7,018,000	7,192,434	0	(23,756)	0	0	3.931	3.519	MON	22,990	275,878	03/15/2016	11/15/2047
94988M-AA-8	WELLS FARGO COMM MTGE SERIES 2013BTC CLASS A			4	1FM	10,042,969	102.3720	10,237,155	10,000,000	10,018,679	0	(5,661)	0	0	3.544	3.500	MON	29,533	354,400	06/06/2013	04/16/2035
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015SG1 CLASS A4			4	1FM	1,394,726	104.8770	1,310,964	1,250,000	1,373,404	0	(15,604)	0	0	3.789	2.306	MON	3,947	47,363	08/12/2016	12/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,519,901,623	XXX	1,591,435,577	1,533,746,184	1,526,628,702	0	(2,334,060)	0	0	XXX	XXX	XXX	5,279,331	61,973,477	XXX	XXX
00213V-AA-2	ARC FINANCE LLC 2013-1			4	1FE	16,490,823	119.8300	19,760,953	16,490,823	16,490,823	0	0	0	0	0.000	0.000	JAJO	0	0	12/20/2013	12/31/2056
02007C-AD-4	Ally Auto Receivables Trust SERIES 20161 CLASS A3			4	1FE	1,489,902	99.8100	1,487,239	1,490,072	1,490,035	0	61	0	0	1.470	1.479	MON	974	21,904	01/20/2016	04/15/2020
037680-AB-1	APPALACHIAN CONSUMER RATE RELI SERIES 20131 CLASS A2			4	1FE	2,374,753	104.3550	2,478,430	2,375,000	2,374,941	0	0	0	0	3.772	3.772	FA	37,329	89,590	11/07/2013	08/01/2031
04364T-AC-2	Ascentium Equipment Receivable SERIES 20161A CLASS A3			4	1FE	1,674,861	99.9230	1,673,706	1,675,000	1,674,958	0	60	0	0	1.920	1.931	MON	1,876	32,160	04/18/2016	12/10/2019
15200W-AC-9	CENTERPOINT ENERGY TRANSITION SERIES 20121 CLASS A3			4	1FE	1,749,988	102.1010	1,786,768	1,750,000	1,750,013	0	(12)	0	0	3.028	3.027	AO	11,188	52,994	01/11/2012	10/15/2025
161571-HA-5	CHASE ISSUANCE TRUST SERIES 2015A7 CLASS A7			4	1FE	4,923,655	99.9200	4,921,061	4,925,000	4,921,838	0	(758)	0	0	1.620	1.611	MON	3,546	79,785	07/22/2015	07/15/2020
17120C-AC-6	Chrysler Capital Auto Receivab SERIES 2016AA CLASS A3			4	1FE	1,535,617	99.9180	1,534,556	1,535,822	1,535,770	0	82	0	0	1.770	1.783	MON	1,208	27,184	04/13/2016	10/15/2020
17121F-AC-8	Chrysler Capital Auto Receivab SERIES 2015BA CLASS A3			4	1FE	370,772	100.0100	370,859	370,821	370,816	0	16	0	0	1.910	1.924	MON	315	7,083	11/12/2015	03/16/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
194262-AD-3	COLLEGE LOAN CORP TRUST 2002 A-4				1FE	49,050,000	95.1710	46,681,353	49,050,000	49,058,030	0	8,029	0	0	2.864	2.444		92,370	1,004,740	11/15/2011	03/01/2042
194262-AE-1	COLLEGE LOAN CORP TRUST				1FE	14,700,000	95.1710	13,990,130	14,700,000	14,702,405	0	2,404	0	0	2.889	2.444		23,270	301,156	11/15/2011	03/01/2042
194262-AN-1	COLLEGE LOAN CORP TRUST 2002-2 A12				1FE	25,900,000	95.1710	24,649,277	25,900,000	25,947,414	0	47,412	0	0	2.864	2.435		56,903	528,552	11/15/2011	03/01/2042
194262-AP-6	COLLEGE LOAN CORP TRUST 2002-2 A13				1FE	30,000,000	95.1710	28,551,286	30,000,000	30,004,907	0	4,907	0	0	2.889	2.444		47,490	614,606	01/09/2008	03/01/2042
194262-BA-8	COLLEGE LOAN CORP TRUST 2002-2 A24				1FE	19,400,000	95.1710	18,463,165	19,400,000	19,403,176	0	3,175	0	0	2.864	2.444		36,534	397,391	01/09/2008	03/01/2042
194262-BB-6	COLLEGE LOAN CORP TRUST 2002-2 A25				1FE	16,500,000	95.1710	15,703,207	16,500,000	16,502,715	0	2,715	0	0	2.944	2.444		27,948	337,883	11/15/2011	03/01/2042
194262-BD-2	COLLEGE LOAN CORP TRUST 2002-2 A27				1FE	26,200,000	95.1710	24,934,790	26,200,000	26,247,968	0	47,969	0	0	3.038	2.435		10,904	550,462	01/17/2008	03/01/2042
194262-BN-0	COLLEGE LOAN CORP TRUST 2003-1 A3				1FE	15,850,000	95.1710	15,084,596	15,850,000	15,882,081	0	32,081	0	0	2.846	2.434		30,897	324,696	01/09/2008	03/01/2042
194262-BP-5	COLLEGE LOAN CORP TRUST 2003-1 A4				1FE	45,950,000	95.1710	43,731,053	45,950,000	46,119,604	0	169,602	0	0	2.875	2.424		97,722	937,969	11/15/2011	03/01/2042
194262-BQ-3	COLLEGE LOAN CORP TRUST 2003-1 A5				1FE	7,350,000	95.1710	6,995,065	7,350,000	7,364,882	0	14,882	0	0	2.840	2.434		14,869	150,499	01/24/2008	03/01/2042
210717-AC-8	CONSUMERS SECURITIZATION FUNDI SERIES 2014A CLASS A3			4	1FE	1,319,960	102.1060	1,347,797	1,320,000	1,320,053	0	(10)	0	0	3.528	3.527	MN	7,762	46,570	07/14/2014	05/01/2029
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2II			4	2FE	30,000,000	102.1600	30,648,000	30,000,000	30,000,000	0	0	0	0	4.030	4.050	FMAN	228,367	0	09/14/2017	11/20/2047
254683-BK-0	Discover Card Master Trust SERIES 2014A4 CLASS A4			4	1FE	1,499,340	100.0480	1,500,718	1,500,000	1,498,816	0	(158)	0	0	2.120	2.120	MON	1,413	31,800	07/29/2014	12/15/2021
28416D-AA-8	ELARA HGV TIMESHARE ISSUER SERIES 2017A CLASS A			4	1FE	2,024,638	99.2370	2,009,368	2,024,821	2,024,643	0	5	0	0	2.690	2.707	MON	908	9,532	10/17/2017	03/25/2030
28618W-AA-2	ELEMENT RAIL LEASING I LLC SERIES 20141A CLASS A1			4	1FE	1,013,617	99.7690	1,042,045	1,044,461	1,026,260	0	6,236	0	0	2.299	3.380	MON	800	24,012	05/05/2016	04/19/2044
28618W-AB-0	ELEMENT RAIL LEASING I LLC SERIES 20141A CLASS A2			4	1FE	750,457	101.2420	759,312	750,000	750,092	0	(104)	0	0	3.668	3.670	MON	917	27,510	04/28/2014	04/19/2044
28618X-AE-2	ELEMENT RAIL LEASING LLC SERIES 20161A CLASS A2			4	1FE	15,000,000	106.2660	15,939,914	15,000,000	15,000,000	0	0	0	0	5.047	5.100	MON	25,235	757,050	03/14/2016	03/19/2046
33766Q-AC-1	FIRSTENERGY OHIO PIRB SPECIAL SERIES 20131 CLASS A3			4	1FE	2,352,951	100.7460	2,370,562	2,353,000	2,352,980	0	(1)	0	0	3.450	3.450	JJ	36,305	81,179	06/13/2013	01/15/2036
33830J-AB-1	Five Guys Funding, LLC SERIES 20171AW CLASS 1AW			2	1FE	10,653,358	101.7150	10,653,358	10,473,750	10,652,994	0	(365)	0	0	3.600	3.477	JAJO	69,127	0	12/11/2017	07/25/2047
37956A-AA-1	Global SC Finance SRL SERIES 20171A CLASS A			4	1FE	10,350,113	101.6540	10,525,164	10,353,956	10,350,341	0	227	0	0	3.850	3.889	MON	15,502	256,893	04/25/2017	04/15/2037
429827-AA-6	HIGHER EDUCATION FUNDING 2004-1 A1				1FE	4,232,800	96.8770	4,262,576	4,400,000	4,172,916	0	7,100	0	0	2.989	2.725		4,684	90,434	11/15/2011	01/01/2044
429827-AC-2	HIGHER EDUCATION FUNDING 2004-1 A3				1FE	9,300,000	96.8770	9,009,537	9,300,000	9,317,044	0	17,044	0	0	3.064	2.435		4,684	191,847	02/04/2008	01/01/2044
429827-AD-0	HIGHER EDUCATION FUNDING 2004-1 A4				1FE	30,566,600	96.8770	30,322,419	31,300,000	30,080,107	0	90,896	0	0	3.064	2.408		13,137	644,723	11/15/2011	01/01/2044
429827-AF-5	HIGHER EDUCATION FUNDING 2004-1 A6				1FE	17,050,000	96.8770	16,517,484	17,050,000	17,052,790	0	2,791	0	0	2.989	2.444		18,151	350,375	01/28/2008	01/01/2044
429827-AJ-7	HIGHER EDUCATION FUNDING				1FE	2,000,000	96.8770	1,937,535	2,000,000	2,003,665	0	3,665	0	0	3.064	2.435		839	41,242	02/05/2008	01/01/2044
429827-AN-8	HIGHER EDUCATION FUNDING 2004-1 A13				1FE	12,800,000	96.8770	12,400,222	12,800,000	12,802,095	0	2,095	0	0	3.035	2.444		11,708	263,937	01/30/2008	01/01/2044
429827-AP-3	HIGHER EDUCATION FUNDING 2004-1 A14				1FE	32,848,000	96.8770	31,969,323	33,000,000	32,856,505	0	66,187	0	0	2.861	2.467		10,347	680,234	11/15/2011	01/01/2044
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 20112A CLASS A			4	1FE	1,702,590	105.7190	1,800,989	1,703,569	1,702,766	0	34	0	0	4.940	4.997	MON	3,740	84,156	12/01/2011	09/15/2056
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 20121A CLASS A			4	1FE	1,352,470	107.0210	1,447,754	1,352,774	1,352,520	0	8	0	0	4.210	4.249	MON	2,373	56,953	03/13/2012	02/16/2065
46616Y-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 20122A CLASS A			4	1FE	8,940,666	102.1080	9,108,552	8,920,466	8,937,810	0	(549)	0	0	3.840	3.853	MON	15,224	342,546	10/16/2012	10/15/2059
46617A-AA-3	321 HENDERSON RECEIVABLES LLC SERIES 20123A CLASS A			4	1FE	3,505,721	99.0340	3,474,182	3,508,071	3,506,069	0	70	0	0	3.220	3.247	MON	5,020	112,960	11/09/2012	09/15/2065
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 20133A CLASS A			4	1FE	7,627,928	104.2570	7,959,066	7,634,108	7,628,693	0	190	0	0	4.080	4.122	MON	13,843	311,483	10/10/2013	07/15/2041
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 20141A CLASS A			4	1FE	5,100,845	105.4000	5,379,323	5,103,726	5,101,176	0	94	0	0	3.960	3.998	MON	8,983	202,107	02/10/2014	03/15/2063
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 20142A CLASS A			4	1FE	4,113,635	100.7400	4,146,750	4,116,303	4,113,874	0	68	0	0	3.610	3.642	MON	6,604	148,598	07/16/2014	01/17/2073
47787W-AC-3	JOHN DEERE OWNER TRUST SERIES 2015B CLASS A3			4	1FE	916,472	99.8640	915,403	916,647	916,622	0	55	0	0	1.440	1.452	MON	587	13,200	09/01/2015	10/15/2019
65477W-AC-0	NISSAN AUTO RECEIVABLES OWNER SERIES 2014B CLASS A3			4	1FE	661,951	99.9540	661,667	661,972	661,971	0	4	0	0	1.110	1.114	MON	327	7,348	12/03/2014	05/15/2019
687846-AD-7	OSCAR US Funding Trust SERIES 20171A CLASS A3			4	1FE	364,934	99.9540	364,831	365,000	364,954	0	20	0	0	2.820	2.844	MON	600	7,348	03/15/2017	06/10/2021
78443C-BC-7	SLM STUDENT LOAN TRUST SERIES 2003C CLASS A5				2FE	6,907,147	100.0000	9,300,000	9,300,000	7,310,267	0	48,345	0	0	4.080	6.379		5,270	337,580	02/22/2012	09/15/2032
78470R-AC-1	Social Professional Loan Progr SERIES 2016E CLASS A2B			4	1FE	10,479,048	99.0030	10,395,361	10,500,000	10,483,199	0	3,736	0	0	2.490	2.543	MON	4,358	285,416	11/16/2016	01/25/2036
78470R-AD-9	Social Professional Loan Progr SERIES 2016E CLASS B			4	1FE	8,793,464	99.3110	8,903,218	8,965,000	8,813,744	0	18,327	0	0	3.440	3.739	MON	5,140	336,666	11/16/2016	07/25/2040
78471D-AA-5	SOFI CONSUMER LN PROGRAM TR SERIES 20161A CLASS A			4	1FE	8,550,901	100.9580	8,633,781	8,551,832	8,551,211	0	56	0	0	3.260	3.286	MON	4,647	274,568	06/21/2016	08/25/2025
78471F-AA-0	SOFI CONSUMER LOAN PROGRAM TRU SERIES 20163 CLASS A			4	1FE	5,628,292	100.5120	5,657,239	5,628,408	5,628,367	0	13	0	0	3.050	3.070	MON	2,861	171,997	10/06/2016	12/26/2025
83402D-AC-5	Social Professional Loan Progr SERIES 2016C CLASS A2B			4	1FE	5,729,164	98.7350	5,677,250	5,750,000	5,734,189	0	3,537	0	0	2.360	2.441	MON	2,262	135,700	07/20/2016	12/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83402D-AD-3	Social Professional Loan Progr SERIES 2016C CLASS B			4	1FE	5,751,147	98.8510	5,687,896	5,754,000	5,751,607	0	300	0	0	3.350	3.380	MON	3,213	192,759	07/20/2016	05/25/2037
83402J-AC-2	Social Professional Loan Progr SERIES 2016B CLASS A2B			4	1FE	6,999,310	99.9320	6,995,223	7,000,000	6,999,526	0	117	0	0	2.740	2.758	MON	3,197	191,800	05/23/2016	10/25/2032
83402J-AD-0	Social Professional Loan Progr SERIES 2016B CLASS B			4	1FE	7,117,167	101.6520	7,238,666	7,121,000	7,117,861	0	398	0	0	3.800	3.838	MON	4,510	270,598	05/23/2016	04/25/2037
83402Q-AA-0	SOFI CONSUMER LN PROGRAM TR SERIES 20162A CLASS A			4	1FE	6,972,161	101.5840	7,083,700	6,973,254	6,972,624	0	174	0	0	3.090	3.116	MON	3,591	215,378	07/26/2016	10/27/2025
83404F-AD-6	Social Professional Loan Progr SERIES 2017A CLASS B			4	1FE	6,830,537	98.6670	6,906,687	7,000,000	6,845,683	0	15,145	0	0	3.440	3.797	MON	4,013	211,369	02/02/2017	03/26/2040
83404L-AC-5	Social Professional Loan Progr SERIES 2016D CLASS A2B			4	1FE	7,499,067	98.3730	7,377,945	7,500,000	7,499,290	0	147	0	0	2.340	2.354	MON	2,925	175,500	09/13/2016	04/25/2033
83404L-AD-3	Social Professional Loan Progr SERIES 2016D CLASS B			4	1FE	8,999,788	97.7580	8,798,200	9,000,000	8,999,884	0	13	0	0	3.230	3.252	MON	4,845	290,700	09/13/2016	01/25/2039
86386M-AA-2	STUDENT LOAN CONSOLIDATION CEN 2002-1 A1				1FE	18,191,060	97.3450	18,106,093	18,600,000	18,163,234	0	46,769	0	0	4.264	2.566		10,864	366,829	11/15/2011	03/01/2042
86386M-AB-0	STUDENT LOAN CONSOLIDATION CEN 2002-1 A2				1FE	41,432,700	97.3450	45,265,232	46,500,000	40,952,007	0	238,235	0	0	4.238	3.133		16,197	925,323	11/15/2011	03/01/2042
86386M-AF-1	STUDENT LOAN CONSOLIDATION CEN 2002-1 A6				1FE	23,800,000	97.3450	23,168,010	23,800,000	23,803,892	0	3,892	0	0	4.544	2.444		50,370	460,890	01/25/2008	03/01/2042
869504-AA-8	SUTTONPARK STRUCTURED SETTLEME SERIES 20111A CLASS A			4	1FE	10,827,450	110.1600	11,941,748	10,840,385	10,830,312	0	2,040	0	0	4.920	4.982	MON	23,704	533,347	10/24/2011	11/15/2058
88315F-AE-1	Textainer Marine Containers Li SERIES 20172A CLASS A			4	1FE	6,005,706	100.0430	6,009,344	6,006,776	6,005,754	0	48	0	0	3.520	3.550	MON	6,461	101,021	06/22/2017	06/20/2042
89656F-AB-2	TRINITY RAIL LEASING LP SERIES 20121A CLASS A2			4	1FE	7,454,102	98.8710	7,415,315	7,500,000	7,463,866	0	3,031	0	0	3.525	3.610	MON	11,750	264,375	08/19/2014	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING LP SERIES 20131A CLASS A			4	1FE	1,957,105	100.8830	1,980,646	1,963,303	1,959,069	0	1,706	0	0	3.898	4.018	MON	3,401	76,530	08/23/2016	07/15/2043
89679H-AE-5	TRITON CONTAINER FIN LLC SERIES 20172A CLASS A			4	1FE	16,491,190	100.0490	16,501,197	16,493,099	16,491,513	0	322	0	0	3.620	3.659	MON	18,243	195,700	08/16/2017	08/20/2042
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC SERIES 20111A CLASS A2			4	1FE	30,000,000	108.2070	32,462,076	30,000,000	30,000,000	0	0	0	0	6.024	6.100	MON	80,320	1,807,200	06/28/2011	07/15/2041
92887J-AC-7	Volvo Financial Equipment LLC SERIES 20161A CLASS A3			4	1FE	2,249,658	99.8690	2,247,059	2,250,000	2,249,907	0	132	0	0	1.670	1.682	MON	1,670	37,575	01/20/2016	02/18/2020
98160V-AD-3	WORLD OMNI AUTOMOBILE LEASE SE SERIES 2015A CLASS A3			4	1FE	1,350,604	99.9830	1,350,642	1,350,876	1,350,869	0	100	0	0	1.540	1.553	MON	925	20,803	07/22/2015	10/15/2018
001746-AJ-5	American Money Management Corp SERIES 201618A CLASS C		D	4	1FE	5,940,000	101.3020	6,078,111	6,000,000	5,948,741	0	4,277	0	0	4.702	4.906	FMAN	27,428	264,946	04/19/2016	05/26/2028
00175L-AL-6	AMERICAN MONEY MANAGEMENT CORP SERIES 201414A CLASS A3LR		D	4	1FE	1,670,000	101.9420	1,702,426	1,670,000	1,670,000	0	0	0	0	3.767	3.785	JAJO	11,884	15,852	07/09/2017	07/25/2029
00176C-AS-0	American Money Management Corp SERIES 201312A CLASS CR		D	4	1FE	2,897,000	100.2960	2,905,574	2,897,000	2,897,000	0	0	0	0	3.290	3.303	FMAN	13,767	0	10/31/2017	11/10/2030
00176P-AE-2	American Money Mgmt Corp SERIES 201619A CLASS C		D	4	1FE	2,000,000	101.7770	2,035,548	2,000,000	2,000,000	0	0	0	0	4.159	4.179	JAJO	17,792	75,123	10/06/2016	10/15/2028
00178L-AD-1	American Money Management Corp SERIES 201721A CLASS C		D	4	1FE	3,753,000	101.0850	3,793,706	3,753,000	3,753,000	0	0	0	0	3.463	3.477	FMAN	26,711	0	09/13/2017	11/02/2030
00900C-AE-4	Aimco SERIES 2017AA CLASS C		D	4	1FE	3,000,000	100.4530	3,013,599	3,000,000	3,000,000	0	0	0	0	3.813	3.830	JAJO	23,193	46,970	04/21/2017	07/20/2029
03763X-AG-3	APIDOS CDO SERIES 201210A CLASS C		D	4	1FE	6,030,282	100.4600	6,027,600	6,000,000	6,015,958	0	(3,042)	0	0	4.478	4.390	JAJO	47,019	254,906	05/23/2013	10/30/2022
03763Y-AS-5	Apidos CLO SERIES 201211A CLASS CR		D	4	1FE	1,500,000	101.4200	1,521,295	1,500,000	1,500,000	0	0	0	0	4.053	4.074	JAJO	12,836	53,698	11/01/2016	01/17/2028
03764D-AD-3	Apidos CLO SERIES 201312A CLASS C		D	4	1FE	4,881,250	100.2780	5,013,897	5,000,000	4,904,649	0	11,928	0	0	4.159	4.734	JAJO	44,480	196,707	01/05/2016	04/15/2025
03764X-AK-3	Apidos CLO SERIES 201417A CLASS BR		D	4	1FE	2,000,000	100.3680	2,007,361	2,000,000	2,000,000	0	0	0	0	3.853	3.872	JAJO	16,270	64,510	11/07/2016	04/17/2026
03765P-AE-3	Apidos CLO SERIES 201521A CLASS B		D	4	1FE	1,156,444	101.3310	1,170,368	1,155,000	1,156,314	0	(126)	0	0	4.054	4.048	JAJO	9,755	44,407	12/15/2016	07/18/2027
04015M-AE-6	Ares CLO Ltd SERIES 201535A CLASS C		D	4	1FE	955,000	100.5390	1,005,390	1,000,000	962,852	0	4,194	0	0	4.209	5.280	JAJO	9,003	39,847	03/08/2016	10/15/2025
04015N-AK-0	ARES CLO LTD SERIES 20154A CLASS BR		D	4	1FE	6,000,000	100.4890	6,029,313	6,000,000	6,000,000	0	0	0	0	3.180	3.193	JAJO	24,380	0	10/30/2017	10/15/2030
04941G-AQ-1	Atlas Senior Loan Fund LTD SERIES 20131A CLASS CR		D	2	1FE	3,000,000	100.1850	3,005,546	3,000,000	3,000,000	0	0	0	0	3.170	3.182	FMAN	11,888	0	11/07/2017	11/17/2027
04941M-AP-0	Atlas Senior Loan Fund LTD SERIES 20141A CLASS CR2		D	4	1FE	6,000,000	102.2440	6,134,626	6,000,000	6,000,000	0	0	0	0	3.959	3.978	JAJO	50,809	59,205	07/05/2017	07/16/2029
04941T-AG-5	ATLAS SENIOR LOAN FUND LTD 2016-7A C1		D	4	1FE	2,500,000	101.9400	2,548,499	2,500,000	2,500,000	0	0	0	0	4.268	4.288	FMAN	9,484	100,150	10/31/2016	11/30/2028
04943A-AG-4	ATLAS SENIOR LOAN FUND LTD 2017-8A CL C		D	4	1FE	3,000,000	100.4710	3,014,120	3,000,000	3,000,000	0	0	0	0	3.860	3.878	MJSD	5,147	47,348	06/23/2017	01/16/2030
04964K-AS-0	Atrium CDO Corp SERIES 9A CLASS CR		D	4	1FE	5,000,000	102.0310	5,101,575	5,000,000	5,000,000	0	0	0	0	4.018	4.038	FMAN	18,972	116,044	03/29/2017	05/28/2030
05363L-AG-8	Avery Point CLO Ltd SERIES 20156A CLASS C		D	4	1FE	2,521,875	101.4350	2,535,885	2,500,000	2,520,495	0	(1,380)	0	0	4.111	3.953	FMAN	15,989	50,878	05/21/2017	08/05/2027
056162-AE-0	BABSON CLO LTD SERIES 2015IA CLASS C		D	4	1FE	3,438,948	99.9850	3,479,484	3,480,000	3,444,724	0	3,377	0	0	4.157	4.414	JAJO	29,334	139,150	01/11/2017	04/20/2027
05617Y-AU-3	BABSON CLO LTD SERIES 2013IIA CLASS BR		D	4	1FE	2,000,000	100.3120	2,006,247	2,000,000	2,000,000	0	0	0	0	3.604	3.620	JAJO	15,016	43,942	02/16/2017	01/18/2025
05683H-AG-0	Bain Capital Credit CLO, Limit SERIES 20172A CLASS CR		D	4	1FE	1,500,000	101.5260	1,522,887	1,500,000	1,500,000	0	0	0	0	3.867	3.886	JAJO	10,958	15,390	06/29/2017	07/25/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06759F-AF-3	BABSON CLO LTD SERIES 20152A CLASS C2R		D	4	1FE	5,250,000	100.8500	5,294,647	5,250,000	5,250,000	0	0	0	0	3.310	3.323	JAJO	35,238	0	10/12/2017	10/20/2030
08179H-AC-4	Benefit Street Partners CLO Lt SERIES 201712A CLASS B		D	4	1FE	1,000,000	101.6360	1,016,364	1,000,000	1,000,000	0	0	0	0	3.350	3.363	JAJO	6,886	0	09/20/2017	10/15/2030
08179X-AS-4	Benefit Street Partners CLO Lt SERIES 20131IA CLASS BR		D	4	1FE	4,500,000	102.1810	4,598,155	4,500,000	4,500,000	0	0	0	0	3.909	3.928	JAJO	37,626	52,282	06/12/2017	07/15/2029
08180N-AS-3	Benefit Street Partners CLO Lt SERIES 2015VIA CLASS BR		D	4	1FE	5,000,000	101.8060	5,090,317	5,000,000	5,000,000	0	0	0	0	3.754	3.771	JAJO	39,103	17,185	08/17/2017	10/18/2029
08181L-AE-7	Benefit Street Partners CLO Lt SERIES 201610A CLASS B		D	4	1FE	2,000,000	101.9670	2,039,347	2,000,000	2,000,000	0	0	0	0	4.159	4.180	JAJO	17,792	66,295	11/17/2016	01/15/2029
09626R-AS-4	BLUEMOUNTAIN CLO LTD SERIES 20122A CLASS CR		D	4	1FE	4,020,800	101.5130	4,060,515	4,000,000	4,019,813	0	(987)	0	0	4.036	3.960	FMAN	18,833	114,259	05/03/2017	11/20/2028
09626Y-AU-4	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS CR		D	4	1FE	5,000,000	100.3090	5,015,451	5,000,000	5,000,000	0	0	0	0	3.310	3.324	JAJO	32,181	0	10/11/2017	10/22/2030
09628Q-AE-5	BLUEMOUNTAIN CLO LTD SERIES 20161A CLASS C		D	4	1FE	4,000,000	101.1280	4,045,130	4,000,000	4,000,000	0	0	0	0	4.613	4.637	JAJO	37,413	176,165	04/12/2016	04/20/2027
12479L-AC-4	CAL Funding II Ltd 2013-1A A		D	4	1FE	4,199,715	98.3860	4,132,198	4,200,000	4,199,844	0	28	0	0	3.350	3.375	MON	2,345	140,700	03/21/2013	03/27/2028
12548M-BH-7	CIFC FUNDING LTD SERIES 20151A CLASS CRR		D	4	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.575	3.591	JAJO	2,185	0	12/11/2017	01/22/2031
12549A-AQ-3	CIFC FUNDING LTD SERIES 20131A CLASS BR		D	4	1FE	2,000,000	101.9320	2,038,641	2,000,000	2,000,000	0	0	0	0	3.759	3.777	JAJO	16,081	14,020	07/20/2017	07/16/2030
12549B-AU-2	CIFC FUNDING LTD SERIES 20132A CLASS A3LR		D	4	1FE	3,750,000	101.6980	3,813,686	3,750,000	3,750,000	0	0	0	0	3.950	3.969	JAJO	30,859	0	09/27/2017	10/18/2030
12550T-AE-5	CIFC FUNDING LTD SERIES 20154A CLASS B		D	4	1FE	2,216,625	101.8240	2,341,951	2,300,000	2,229,937	0	6,250	0	0	4.363	5.066	JAJO	20,347	95,465	01/13/2016	10/20/2027
12551A-AG-0	CIFC FUNDING LTD SERIES 20171A CLASS C		D	4	1FE	3,750,000	100.8250	3,780,955	3,750,000	3,750,000	0	0	0	0	3.813	3.830	JAJO	27,799	85,896	02/02/2017	04/23/2029
13875E-AN-4	CANYON CAPITAL CLO LTD SERIES 20142A CLASS AJ		D	4	1FE	2,000,000	100.7550	2,015,098	2,000,000	2,000,000	0	0	0	0	2.709	2.718	JAJO	11,589	25,668	04/06/2017	04/15/2029
13875E-AS-3	CANYON CAPITAL CLO LTD SERIES 20142A CLASS CR		D	4	1FE	3,250,000	101.7980	3,308,428	3,250,000	3,250,000	0	0	0	0	3.859	3.878	JAJO	26,827	60,294	04/06/2017	04/15/2029
13876G-AE-8	CANYON CAPITAL CLO LTD SERIES 20171A CLASS C		D	4	1FE	2,000,000	100.5390	2,010,786	2,000,000	2,000,000	0	0	0	0	0.000	0.000	JAJO	0	0	07/18/2017	07/15/2030
13887P-AD-7	CANYON CAPITAL CLO LTD SERIES 20161A CLASS C		D	4	1FE	4,982,500	101.7520	5,087,597	5,000,000	4,985,417	0	1,264	0	0	4.909	5.001	JAJO	52,501	234,624	03/29/2016	04/15/2028
141312-AE-8	Carbone CLO, LTD SERIES 20171A CLASS B		D	2	1FE	3,000,000	100.1110	3,003,327	3,000,000	3,000,000	0	0	0	0	3.246	3.257	JAJO	3,516	0	11/05/2017	01/20/2031
14310K-AJ-0	Carlyle Global Market Strategi SERIES 20134A CLASS C		D	4	1FE	4,439,375	100.2900	4,513,038	4,500,000	4,449,964	0	5,883	0	0	4.159	4.481	JAJO	40,032	177,035	05/23/2016	10/15/2025
15032A-AA-5	Cedar Funding Ltd SERIES 20165A CLASS A1		D	4	1FE	6,464,000	100.6830	6,443,695	6,400,000	6,459,508	0	(4,493)	0	0	2.963	2.789	JAJO	40,038	134,571	03/12/2017	07/17/2028
15032A-AJ-6	Cedar Funding Ltd SERIES 20165A CLASS C		D	4	1FE	5,940,000	101.3300	6,079,786	6,000,000	5,949,389	0	5,808	0	0	4.453	4.650	JAJO	56,409	334,597	05/04/2016	07/17/2028
17180T-AC-6	CIFC FUNDING LTD SERIES 20161A CLASS C		D	4	1FE	3,005,625	102.1070	3,063,204	3,000,000	3,005,186	0	(439)	0	0	4.063	4.048	JAJO	23,698	97,535	01/16/2017	10/21/2028
19329L-AJ-6	Cole Park CLO Limited SERIES 20151A CLASS C		D	4	1FE	1,179,688	100.5280	1,256,602	1,250,000	1,189,094	0	4,858	0	0	4.363	5.389	JAJO	11,058	51,883	02/23/2016	10/20/2028
26244Y-AE-6	Dryden Senior Loan Fund SERIES 201642A CLASS C		D	4	1FE	3,000,000	101.5360	3,046,070	3,000,000	3,000,000	0	0	0	0	4.509	4.533	JAJO	28,934	130,565	04/21/2016	07/15/2027
26245E-AB-5	Dryden Senior Loan Fund SERIES 201747A CLASS A2		D	4	1FE	3,750,000	100.6170	3,773,148	3,750,000	3,750,000	0	0	0	0	2.709	2.717	JAJO	21,730	51,473	03/06/2017	04/15/2028
26249B-AU-5	DRYDEN SENIOR LOAN FUND SERIES 201330A CLASS CR		D	4	1FE	4,000,000	100.4460	4,017,843	4,000,000	4,000,000	0	0	0	0	3.120	3.132	FMAN	16,293	0	11/06/2017	02/15/2030
26249K-AM-3	Dryden Senior Loan Fund SERIES 201436A CLASS CR		D	4	1FE	4,045,200	101.6850	4,067,393	4,000,000	4,042,251	0	(2,949)	0	0	4.159	3.957	JAJO	35,584	81,516	05/08/2017	01/15/2028
26250J-AW-0	Dryden Senior Loan Fund SERIES 201225A CLASS CRR		D	4	1FE	4,500,000	100.8550	4,538,475	4,500,000	4,500,000	0	0	0	0	3.210	3.223	JAJO	30,896	0	09/27/2017	10/15/2027
27830B-AS-3	EATON VANCE CDO LTD SERIES 20131A CLASS BR		D	4	1FE	3,000,000	101.9660	3,058,971	3,000,000	3,000,000	0	0	0	0	4.359	4.383	JAJO	27,971	103,059	12/07/2016	01/15/2028
27830K-AY-0	Eaton Vance CDO Ltd SERIES 20151A CLASS CR		D	4	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.380	3.394	JAJO	5,164	0	12/07/2017	01/20/2030
36248M-AC-1	GT Loan Financing Ltd SERIES 20131A CLASS C		D	4	1FE	497,500	100.3400	501,699	500,000	497,963	0	272	0	0	4.628	4.779	JAJO	4,049	22,195	04/06/2016	10/28/2024
363177-AK-2	Galaxy CLO LTD SERIES 201214A CLASS CR		D	4	1FE	1,000,000	101.1240	1,011,244	1,000,000	1,000,000	0	0	0	0	4.216	4.238	FMAN	5,504	39,653	11/04/2016	11/15/2026
36318W-AG-5	Galaxy CLO LTD SERIES 201315A CLASS CR		D	4	1FE	5,000,000	101.3570	5,067,863	5,000,000	5,000,000	0	0	0	0	3.360	3.374	JAJO	35,933	0	10/03/2017	10/15/2030
36319Q-BK-7	Galaxy CLO LTD SERIES 201519A CLASS BR		D	4	1FE	3,000,000	102.0570	3,061,717	3,000,000	3,000,000	0	0	0	0	3.665	3.681	JAJO	21,072	30,538	08/08/2017	07/24/2030
36320W-AE-6	Galaxy CLO LTD SERIES 201521A CLASS C		D	4	1FE	4,785,000	100.2780	5,013,923	5,000,000	4,821,336	0	14,848	0	0	4.113	4.890	JAJO	41,697	194,859	01/08/2016	01/20/2028
40436X-AG-2	Highbridge Loan Management Ltd SERIES 3A 2014 CLASS BR		D	4	1FE	2,900,000	101.9340	2,956,086	2,900,000	2,900,000	0	0	0	0	3.754	3.771	JAJO	22,680	27,448	06/27/2017	07/18/2029
42983M-AD-6	Highbridge Loan Management Ltd SERIES 4A 2014 CLASS B		D	4	1FE	4,737,500	100.4310	5,021,571	5,000,000	4,787,382	0	24,722	0	0	4.378	5.619	JAJO	38,307	209,204	02/07/2016	07/28/2025
44330D-AJ-9	HPS Investment Partners SERIES 20132A CLASS BR		D	4	1FE	2,900,000	100.6190	2,917,951	2,900,000	2,900,000	0	0	0	0	3.168	3.180	JAJO	18,629	0	10/06/2017	10/20/2029
44983T-AC-9	Voya CLO Ltd SERIES 20074A CLASS B		D	4	1FE	301,567	100.0020	314,546	314,541	304,895	0	1,723	0	0	2.103	3.429	JAJO	1,286	5,843	06/08/2016	06/14/2022
46619U-AA-7	JFIN CLO LTD SERIES 20171A CLASS A1		D	4	1FE	3,000,000	100.5690	3,017,062	3,000,000	3,000,000	0	0	0	0	2.835	2.844	JAJO	16,300	53,635	01/26/2017	04/24/2029
48251T-AB-7	KKR Financial CLO LTD SERIES 20 CLASS B		D	2	1FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	3.270	3.282	JAJO	1,453	0	12/14/2017	10/16/2030
50184K-AW-8	LCM Ltd Partnership SERIES 13A CLASS CR		D	4	1FE	3,286,800	101.7990	3,359,355	3,300,000	3,288,015	0	1,147	0	0	4.057	4.155	JAJO	27,522	107,851	12/12/2016	07/19/2027
50189C-AJ-0	LCM Ltd Partnership SERIES 21A CLASS C		D	4	1FE	3,000,000	101.2380	3,037,144	3,000,000	3,000,000	0	0	0	0	4.863	4.892	JAJO	29,581	139,728	03/17/2016	04/20/2028
553205-AG-0	MP Clo III, LTD SERIES 20131A CLASS CR		D	4	1FE	3,850,000	101.7180	3,916,143	3,850,000	3,850,000	0	0	0	0	3.238	3.250	JAJO	25,278	0	10/06/2017	10/20/2030
55818H-AY-4	Madison Park Funding Ltd SERIES 201210A CLASS CR		D	4	1FE	4,995,000	101.9740	5,098,691	5,000,000	4,995,369	0	369	0	0	3.963	3.999	JAJO	40,176	183,923	12/27/2016	01/20/2029
55818P-AS-9	Madison Park Funding Ltd SERIES 201412A CLASS CR		D	4	1FE	4,000,000	100.6190	4,024,768	4,000,000	4,000,000	0	0	0	0	3.713	3.730	JAJO	30,113	106,635	01/11/2017	07/20/2026
55819B-AP-5	Madison Park Funding Ltd SERIES 201518A CLASS CR		D	4	1FE	6,000,000	100.8300	6,049,804	6,000,000	6,000,000	0	0	0	0	3.310	3.324	JAJO	38,617	0	09/29/2017	10/21/2030
56607F-AC-9	Marble Point CLO XI Ltd SERIES 20172A CLASS C		D	4	1FE	5,000,000	100.2000	5,010,023	5,000,000	5,000,000	0	0	0	0	3.246	3.259	JAJO	6,312	0	11/13/2017	12/18/2030
62481R-AG-3	MP Clo IV, LTD. SERIES 20132A CLASS CRR		D	4	1FE	1,000,000	101.9230	1,019,232	1,000,000	1,000,000	0	0	0	0	3.767	3.785	JAJO	7,116	9,492	06/22/2017	07/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
64129K-BA-4	Neuberger Berman CLO Ltd SERIES 201315A CLASS CR		D	4	1FE	4,000,000	101.4390	4,057,554	4,000,000	4,000,000	0	0	0	0	3.410	3.424	JAJO	29,174	0	09/20/2017	10/15/2029
64129U-BA-2	Neuberger Berman CLO Ltd SERIES 201417A CLASS CR		D	4	1FE	5,500,000	102.3650	5,630,077	5,500,000	5,500,000	0	0	0	0	4.013	4.032	JAJO	42,911	101,818	04/26/2017	04/22/2029
64130D-AG-5	Neuberger Berman CLO Ltd SERIES 201621A CLASS C1		D	4	1FE	3,386,950	101.1270	3,539,441	3,500,000	3,404,354	0	8,679	0	0	4.663	5.327	JAJO	33,092	155,919	02/23/2016	04/20/2027
67108L-AS-2	OZLM LTD SERIES 20146A CLASS BR		D	4	1FE	2,500,000	100.3510	2,508,771	2,500,000	2,500,000	0	0	0	0	4.053	4.074	JAJO	21,393	73,232	01/05/2017	04/17/2026
67590A-BF-8	Octagon Investment Partners XI SERIES 20121A CLASS BR		D	4	1FE	6,500,000	102.6950	6,675,183	6,500,000	6,500,000	0	0	0	0	3.959	3.979	JAJO	55,043	100,105	05/08/2017	07/15/2029
67590E-AW-4	Octagon Investment Partners XV SERIES 20131A CLASS CR		D	4	1FE	2,500,000	102.2710	2,556,785	2,500,000	2,500,000	0	0	0	0	3.957	3.977	JAJO	20,336	24,956	06/26/2017	07/19/2030
67590W-AG-9	Octagon Investment Partners, L SERIES 20151A CLASS C		D	4	1FE	4,260,750	100.4180	4,619,249	4,600,000	4,312,909	0	26,179	0	0	4.109	5.576	JAJO	40,430	178,645	02/09/2016	07/15/2027
67590Y-AG-5	Octagon Investment Partners 26 SERIES 20161A CLASS C		D	4	1FE	2,968,800	101.1690	3,035,068	3,000,000	2,973,401	0	2,499	0	0	4.709	4.947	JAJO	30,217	134,708	03/23/2016	04/15/2027
69688V-AQ-8	Palmer Square CLO Ltd SERIES 20132A CLASS BR		D	4	1FE	2,000,000	100.9050	2,018,097	2,000,000	2,000,000	0	0	0	0	3.603	3.619	JAJO	15,214	35,394	03/14/2017	10/17/2027
69689A-AQ-3	Palmer Square CLO Ltd SERIES 20151A CLASS BR		D	4	1FE	6,350,000	102.3550	6,499,533	6,350,000	6,350,000	0	0	0	0	3.866	3.885	FMAN	27,962	122,482	05/10/2017	05/21/2029
74981H-CG-3	Race Point CLO Ltd SERIES 20159A CLASS BR		D	4	1FE	2,000,000	101.2380	2,024,766	2,000,000	2,000,000	0	0	0	0	3.509	3.524	JAJO	15,011	4,797	08/27/2017	10/15/2030
75884B-AE-8	Regatta X Funding Ltd. SERIES 20173A CLASS C		D	4	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.280	3.293	JAJO	5,011	0	11/19/2017	01/17/2031
75885W-AN-1	Regatta II Funding LP SERIES 20132A CLASS BR		D	4	1FE	3,000,000	101.9950	3,059,843	3,000,000	3,000,000	0	0	0	0	4.259	4.282	JAJO	27,330	100,255	12/13/2016	01/15/2029
75887N-AG-4	Regatta VI Funding Ltd		D	4	1FE	1,989,000	101.7030	2,034,055	2,000,000	1,990,617	0	779	0	0	4.783	4.907	JAJO	19,396	91,530	04/14/2016	07/20/2028
75888K-AE-4	Regatta VIII Funding Ltd SERIES 20171A CLASS C		D	4	1FE	1,500,000	100.2750	1,504,120	1,500,000	1,500,000	0	0	0	0	0.000	0.000	JAJO	0	0	08/17/2017	10/17/2030
81881U-AP-2	Shackleton CLO LTD SERIES 20134A CLASS CR		D	4	1FE	2,150,000	100.3700	2,157,957	2,150,000	2,150,000	0	0	0	0	3.459	3.473	JAJO	16,524	36,391	03/23/2017	01/13/2025
81883E-AC-5	Shackleton CLO LTD SERIES 201711A CLASS C		D	4	1FE	2,000,000	101.5450	2,030,897	2,000,000	2,000,000	0	0	0	0	0.000	0.000	FMAN	0	0	06/28/2017	08/15/2030
83608N-AW-1	Sound Point CLO LTD SERIES 20141A CLASS CR		D	4	1FE	5,000,000	100.3500	5,017,512	5,000,000	5,000,000	0	0	0	0	3.754	3.771	JAJO	39,103	135,095	01/11/2017	04/18/2026
83608W-AW-1	Sound Point CLO LTD SERIES 20142A CLASS CR		D	4	1FE	3,000,000	100.3810	3,011,422	3,000,000	3,000,000	0	0	0	0	3.633	3.649	JAJO	22,098	53,405	04/05/2017	10/20/2026
83609J-AG-4	Sound Point CLO LTD SERIES 20161A CLASS C		D	4	1FE	4,950,000	101.9950	5,099,767	5,000,000	4,956,938	0	3,502	0	0	4.563	4.766	JAJO	46,260	217,672	04/24/2016	07/20/2028
83610K-AE-3	Sound Point CLO LTD SERIES 20172A CLASS C		D	4	1FE	3,000,000	101.7330	3,051,982	3,000,000	3,000,000	0	0	0	0	0.000	0.000	JAJO	0	0	05/18/2017	07/25/2030
87230A-AC-0	TCI-Flatiron CLO Ltd SERIES 20161A CLASS C		D	4	1FE	4,250,000	101.9350	4,332,232	4,250,000	4,250,000	0	0	0	0	4.403	4.425	JAJO	39,508	227,181	06/01/2016	07/17/2028
87231B-AG-8	TCI-Flatiron CLO Ltd SERIES 20171A CLASS C		D	4	1FE	3,250,000	100.4930	3,266,032	3,250,000	3,250,000	0	0	0	0	3.092	3.103	FMAN	9,770	0	10/16/2017	11/17/2030
87244D-AN-4	Wind River CLO Ltd SERIES 20131A CLASS BR		D	4	1FE	1,500,000	101.9610	1,529,410	1,500,000	1,500,000	0	0	0	0	3.763	3.780	JAJO	11,445	14,210	06/28/2017	07/20/2030
87806L-AC-0	TCI-Cent CLO 2016-1 Ltd. SERIES 20171A CLASS A1		D	4	1FE	5,012,500	100.7160	5,035,823	5,000,000	5,012,114	0	(386)	0	0	2.637	2.606	JAJO	24,909	32,283	08/22/2017	07/25/2030
88432A-BA-7	Wind River CLO Ltd SERIES 20132A CLASS CR		D	4	1FE	5,000,000	101.3820	5,069,080	5,000,000	5,000,000	0	0	0	0	3.350	3.364	JAJO	34,896	0	10/02/2017	10/18/2030
88432C-AW-6	Wind River CLO Ltd SERIES 20141A CLASS CR		D	4	1FE	2,000,000	100.4190	2,008,383	2,000,000	2,000,000	0	0	0	0	3.604	3.620	JAJO	15,016	42,488	02/16/2017	04/18/2026
88433A-AE-9	Wind River CLO Ltd SERIES 20161A CLASS C		D	4	1FE	3,000,000	101.5580	3,046,745	3,000,000	3,000,000	0	0	0	0	4.559	4.584	JAJO	29,255	130,158	05/17/2016	07/15/2028
88433R-AG-7	Wind River CLO Ltd SERIES 20172A CLASS C1		D	4	1FE	2,500,000	100.7600	2,519,007	2,500,000	2,500,000	0	0	0	0	0.000	0.000	JAJO	0	0	05/11/2017	07/20/2030
92329N-AS-9	VENTURE CDO LTD SERIES 201313A CLASS CR		D	4	1FE	6,000,000	101.9260	6,115,585	6,000,000	6,000,000	0	0	0	0	3.849	3.867	MJSD	13,471	54,861	08/27/2017	09/10/2029
92331E-AD-8	VENTURE CDO LTD SERIES 201729A CLASS C		D	2	1FE	4,000,000	100.2920	4,011,672	4,000,000	4,000,000	0	0	0	0	0.000	0.000	FMAN	0	0	08/01/2017	09/15/2030
92331L-AG-5	VENTURE CDO LTD SERIES 201522A CLASS B1L		C	4	1FE	5,000,000	100.3140	5,015,716	5,000,000	5,000,000	0	0	0	0	3.859	3.876	JAJO	41,272	181,541	12/22/2015	01/15/2028
92331M-AC-2	VENTURE CDO LTD SERIES 201726A CLASS C		D	4	1FE	2,000,000	100.4170	2,008,338	2,000,000	2,000,000	0	0	0	0	3.963	3.981	JAJO	16,071	51,676	01/18/2017	01/20/2029
92917C-AL-6	Voya CLO Ltd SERIES 20131A CLASS BR		D	4	1FE	6,100,000	101.0900	6,166,464	6,100,000	6,100,000	0	0	0	0	3.254	3.267	JAJO	42,454	0	09/29/2017	10/15/2030
948214-AE-1	Webster Park CLO Ltd SERIES 20151A CLASS B1		D	4	1FE	1,747,813	100.3270	1,755,722	1,750,000	1,748,301	0	203	0	0	4.463	4.510	JAJO	15,836	74,411	04/28/2016	01/20/2027
94950G-AC-1	Wellfleet CLO Ltd SERIES 20171A CLASS A2		D	4	1FE	4,500,000	100.5780	4,526,008	4,500,000	4,500,000	0	0	0	0	3.063	3.073	JAJO	27,946	61,990	03/28/2017	04/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,131,232,692	XXX	1,137,514,866	1,141,882,636	1,131,265,737	0	1,033,797	0	0	XXX	XXX	XXX	3,726,289	25,564,682	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,521,925,329	XXX	21,424,705,332	19,881,633,779	19,579,815,196	192,723	9,769,744	6,478,666	0	XXX	XXX	XXX	214,256,418	864,716,132	XXX	XXX
00846N-AA-5	AGFC CAPITAL TRUST I 144A				5FE	2,992,710	53.0000	1,590,000	3,000,000	2,357,760	0	(635,075)	0	0	3.109	4.457	JAJO	19,951	156,947	01/17/2007	01/15/2067
00912X-AK-0	AIR LEASE CORP BASIC				2	1,042,795	166.9380	1,343,847	805,000	876,401	0	(78,789)	0	0	3.875	(5.433)	JD	2,599	31,194	05/09/2017	12/01/2018
01039X-AA-8	Alabama Power Capital Trust V				1FE	1,995,558	99.2500	1,985,000	2,000,000	1,910,129	0	47,049	0	0	4.435	4.731	JAJO	22,421	84,367	01/01/2004	10/01/2042
020002-AU-5	Allstate Corp Hybrid			2	2FE	16,436,111	122.8750	21,719,385	17,676,000	16,470,379	0	4,616	0	0	6.500	7.005	MN	146,809	1,148,940	08/27/2008	05/15/2057
020002-AV-3	Allstate Corp Hybrid Ser B				2FE	1,671,437	98.7500	2,221,875	2,250,000	1,432,930	0	(296,535)	0	0	3.351	6.837	FMAN	9,843	105,515	09/30/2008	05/15/2037
02261W-AB-5	Alza Corp Zero Coupon			3	1FE	593,766	191.8130	968,653	505,000	473,057	0	6,929	0	0	0.000	(56,075)	JJ	0	0	03/18/2015	07/28/2020
026874-BS-5	AMERICAN INTL GROUP			2	2FE	9,550,000	136.0000	13,600,000	10,000,000	9,558,110	0	1,245	0	0	8.175	8.567	MN	104,458	817,500	01/23/2012	05/15/2058
05518U-AA-5	BAC CAPITAL TRUST XIII				2FE	2,000,000	89.6340	1,792,680	2,000,000	2,000,000	0	0	0	0	4.000	5.760	MJSD	3,778	81,111	02/12/2007	02/16/2107
05567S-AA-0	BNSF FUNDING TRUST I			2	1FE	19,138,760	115.2500	23,050,000	20,000,000	19,176,072	0	4,437	0	0	6.613	6.921	JJ	609,866	1,322,600	05/22/2007	12/15/2055
060505-DR-2	Bank of America Hybrid Non-Cum Preferred Hybrid			2	3FE	10,000,000	100.3400	10,034,000	10,000,000	10,000,000	0	0	0	0	8.000	8.000	JJ	335,556	800,000	01/24/2008	08/21/2108
126349-AF-6	CSG SYSTEMS INTERNATIONAL BASIC			2	2FE	368,904	108.7500	402,375	370,000	368,969	0	37	0	0	4.250	4.272	MS	4,630	15,725	03/10/2016	03/15/2036
171232-AP-6	Chubb Corp				2FE	15,502,610	99.2500	15,880,000	16,000,000	12,534,046	0	(2,977,568)	0	0	3.609	5.096	JAJO	123,514	794,606	06/17/2008	03/29/2067
171779-AK-7	CIENA CORP BASIC				3FE	844,606	130.3750	847,438	650,000	835,299	0	(9,307)	0	0	4.000	(4.852)	JD	1,156	13,000	12/07/2017	12/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
177376-AD-2	CITRIX SYSTEMS INC BASIC				2FE	2,111,003	129.3130	2,392,281	1,850,000	1,981,960	0	(91,141)	0	0	0.500	(4.803)	AO	1,953	8,538	08/10/2017	04/15/2019
19624R-AA-4	COLONY NORTHSTAR INC BASIC				2	175,313	102.9380	174,994	170,000	175,066	0	(246)	0	0	5.000	4.363	AO	1,794	4,250	09/12/2017	04/15/2023
19624R-AB-2	COLONY FINANCIAL INC BASIC				2	1,538,300	99.3750	1,519,444	1,529,000	1,534,388	0	(1,125)	0	0	3.875	3.750	JJ	27,320	50,646	12/05/2017	01/15/2021
249670-AA-8	DEPOSITORY TRUST & CLEAR Ser C			2	1FE	13,283,500	104.0000	13,832,000	13,300,000	13,283,715	0	215	0	0	4.875	4.881	JD	28,817	648,375	02/03/2016	02/08/2116
267475-AB-7	DYCOM INDUSTRIES INC BASIC				3	651,624	130.3750	847,438	650,000	651,587	0	(444)	0	0	0.750	0.681	MS	1,435	4,875	10/26/2016	09/15/2021
29250R-AK-2	Enbridge Energy Partners	LS			3FE	4,620,760	99.1250	4,588,496	4,629,000	4,622,357	0	610	0	0	5.132	8.066	AO	59,390	372,635	09/24/2007	10/01/2037
29250R-AK-2	Enbridge Energy Partners				3FE	370,340	99.1250	367,754	371,000	370,468	0	49	0	0	5.132	8.066	AO	4,760	29,866	09/24/2007	10/01/2037
298736-AH-2	EURONET WORLDWIDE INC 144A			2	3FE	1,285,782	123.0000	1,371,450	1,115,000	1,260,026	0	(25,285)	0	0	1.500	(3.166)	AO	4,186	11,400	12/28/2017	10/01/2044
302570-AW-6	FPL Group Capital	LS			2FE	787,606	94.5000	836,325	885,000	624,438	0	(168,654)	0	0	3.403	5.382	JAJO	7,695	28,237	04/18/2008	10/01/2066
302570-AW-6	FPL Group Capital				2FE	12,347,639	94.5000	13,102,425	13,865,000	9,790,317	0	(2,642,871)	0	0	3.403	5.382	JAJO	120,560	442,374	04/18/2008	10/01/2066
302570-AX-4	FPL Group Capital				2FE	5,990,400	95.2930	5,717,562	6,000,000	4,733,417	0	(1,257,203)	0	0	3.713	4.933	MJSD	10,522	303,431	06/06/2007	06/15/2067
33735Y-AA-6	First Union Cap II				2	13,507,650	133.4310	20,014,605	15,000,000	13,954,999	0	48,071	0	0	7.950	8.913	MN	152,375	1,192,500	01/16/2001	11/15/2029
37247D-AG-1	Genworth Financial Inc				4FE	6,270,000	46.0000	8,740,000	19,000,000	6,270,000	0	0	3,040,000	0	3.418	10.556	FMAN	0	599,771	03/27/2007	11/15/2066
38143V-AA-7	GOLDMAN SACHS CAP I				2FE	20,026,850	125.8580	25,171,640	20,000,000	20,020,056	0	(702)	0	0	6.345	6.335	FA	479,400	1,269,000	02/12/2004	02/15/2034
38145G-AH-3	GOLDMAN SACHS GROUP INC BASIC			2	1FE	8,228,633	100.5850	8,298,296	8,250,000	8,230,682	0	1,824	0	0	3.500	3.531	MN	36,094	288,750	11/10/2016	11/16/2026
39136W-AA-2	GREAT WEST LIFE & ANN IN 144A				2FE	14,410,605	98.8750	15,775,506	15,955,000	11,713,637	0	553,193	0	0	3.957	5.972	FMAN	80,671	590,312	09/30/2008	05/16/2046
393657-AJ-0	GREENBRIER COS INC BASIC				2FE	1,894,977	119.1250	2,051,333	1,722,000	1,891,196	0	(3,782)	0	0	2.875	1.170	FA	20,628	9,741	11/29/2017	02/01/2024
416515-AW-4	Hartford Financial Services H			2	2FE	12,862,430	102.5000	13,325,000	13,000,000	12,878,517	0	2,203	0	0	8.125	8.220	JD	46,944	1,056,250	06/19/2008	06/15/2038
458660-AD-9	INTERDIGITAL INC BASIC				1	1,320,252	119.2500	1,323,675	1,110,000	1,283,363	0	(36,889)	0	0	1.500	(5.212)	MS	5,550	8,325	08/04/2017	03/01/2020
46625H-HA-1	JPMorgan Chase & Co Ser 1 Ser 1			2	2FE	10,000,000	101.2500	10,125,000	10,000,000	10,000,000	0	0	0	0	7.900	7.897	AO	133,861	790,000	04/16/2008	04/23/2108
47102X-AH-8	JANUS CAPITAL GROUP INC BASIC				2FE	542,278	170.5000	733,150	430,000	452,339	0	(44,249)	0	0	0.750	(8.454)	JJ	1,487	3,225	01/13/2016	07/15/2018
483548-AE-3	KAMAN CORP BASIC				3Z	199,291	111.1880	200,138	180,000	199,259	0	(32)	0	0	3.250	1.474	MN	975	0	12/22/2017	05/01/2024
530610-AD-6	LIBERTY INTERACTIVE LLC BASIC			2	3FE	1,179,650	115.4380	1,217,866	1,055,000	1,178,357	0	(1,293)	0	0	1.750	(0.264)	MJSD	51	4,616	12/20/2017	09/30/2046
531229-AB-8	LIBERTY MEDIA CORP 144A				4	1,916,206	115.0700	2,312,907	2,010,000	1,951,912	0	9,352	0	0	1.375	1.902	AO	5,835	27,638	08/24/2016	10/15/2023
534187-AS-8	Lincoln National Corp				2FE	12,343,579	94.0000	12,934,400	13,760,000	9,749,417	0	493,817	0	0	3.779	5.587	FMAN	65,006	483,890	08/22/2008	05/17/2066
534187-AU-3	Lincoln National Corp				2FE	26,678,180	91.5000	24,705,000	27,000,000	21,523,565	0	(5,165,278)	0	0	3.403	4.499	JAJO	186,293	1,265,831	03/26/2007	04/20/2067
55024U-AA-7	LUMENTUM HOLDINGS INC BASIC				3	236,159	110.8750	243,925	220,000	235,999	0	(160)	0	0	0.250	(0.888)	MS	162	0	12/13/2017	03/15/2024
55261F-AG-9	M&T BANK CORPORATION BASIC	LS		2	2FE	1,409,000	113.8000	1,603,442	1,409,000	1,409,000	0	0	0	0	6.450	6.450	FA	34,333	90,881	02/06/2014	02/11/2114
55261F-AG-9	M&T BANK CORPORATION BASIC			2	2FE	8,591,000	113.8000	9,776,558	8,591,000	8,591,000	0	0	0	0	6.450	6.450	FA	209,334	554,120	02/06/2014	02/11/2114
55608B-AA-3	MACQUARIE INFRASTRUCTURE CONVERTIBLE				2FE	2,409,237	103.0630	2,246,763	2,180,000	2,294,463	0	(59,222)	0	0	2.875	(0.529)	JJ	28,900	50,744	07/27/2017	07/15/2019
591560-AA-5	METLIFE CAPITAL TRUST IV 144A			2	2FE	14,861,850	133.2500	19,987,500	15,000,000	14,863,579	0	213	0	0	7.875	7.949	JD	52,500	1,181,250	12/05/2007	12/15/2067
59156R-AP-3	Metlife Capital Trust X			2	2FE	24,419,050	115.0310	29,908,060	26,000,000	24,673,209	0	32,663	0	0	6.400	6.884	JD	73,956	1,664,000	07/27/2007	12/15/2036
59156R-BS-6	Metlife Capital Trust X 144A			2	2FE	20,000,000	147.5000	29,500,000	20,000,000	20,000,000	0	0	0	0	9.250	9.250	AO	426,528	1,850,000	04/01/2008	04/08/2038
60855R-AD-2	MOLINA HEALTHCARE INC BASIC			2	3	518,151	137.0630	630,488	460,000	496,471	0	(21,680)	0	0	1.625	(10.133)	FA	2,824	0	08/16/2017	08/15/2044
63633D-AE-4	NATIONAL HEALTH INVESTOR				2Z	623,596	112.3130	718,800	640,000	629,624	0	2,944	0	0	3.250	3.785	AO	5,200	20,800	12/08/2015	04/01/2021
638611-AA-1	Nationwide Financial Services Capital Trust				2FE	3,828,800	112.2100	4,488,404	4,000,000	3,856,666	0	2,993	0	0	7.899	8.275	MS	105,320	315,960	10/17/2002	03/01/2037
638612-AJ-0	Nationwide Financial Services				2FE	28,971,200	112.0000	33,600,000	30,000,000	29,115,824	0	19,184	0	0	6.750	7.025	MN	258,750	2,025,000	07/27/2007	05/15/2037
64125C-AC-3	NEUROCRINE BIOSCIENCES BASIC				5	154,621	127.6880	191,531	150,000	154,224	0	(397)	0	0	2.250	1.781	MN	431	1,809	05/08/2017	05/15/2024
69354N-AA-4	PRA GROUP INC BASIC				3Z	595,097	99.8130	638,800	640,000	596,903	0	1,805	0	0	3.500	4.907	JD	1,867	11,573	09/25/2017	06/01/2023
697435-AB-1	PALO ALTO NETWORKS BASIC	@			3	660,628	136.6880	765,450	560,000	625,844	0	(34,784)	0	0	0.000	(7.275)	N/A	0	0	04/28/2017	07/01/2019
741503-AS-5	PRICELINE.COM INC BASIC				2FE	145,994	137.8750	151,663	110,000	143,781	0	(2,213)	0	0	0.350	(10.311)	JD	17	193	11/08/2017	06/15/2020
741503-AX-4	PRICELINE.COM INC BASIC				2FE	2,793,308	116.9380	2,905,896	2,485,000	2,746,426	0	(46,881)	0	0	0.900	(1.834)	MS	6,585	12,398	12/14/2017	09/15/2021
744320-AK-8	Prudential Financial Inc			2	2FE	19,942,800	102.7250	20,545,000	20,000,000	19,948,481	0	870	0	0	8.875	8.903	JD	78,889	1,775,000	06/12/2008	06/15/2038
744320-AM-4	Prudential Financial Inc BASIC			2	2FE	23,799,160	108.3000	25,992,000	24,000,000	23,812,970	0	3,180	0	0	5.625	5.683	JD	60,000	1,350,000	10/23/2013	06/15/2043
744320-AV-4	Prudential Financial Inc STRUCTURED NOTE			2	2FE	10,000,000	107.1500	10,715,000	10,000,000	10,000,000	0	0	0	0	5.375	5.375	MN	68,681	537,500	05/13/2015	05/15/2045
749685-AT-0	RPM INTERNATIONAL INC BASIC				2FE	2,608,095	115.4380	2,585,800	2,240,000	2,513,772	0	(68,578)	0	0	2.250	(1.767)	JD	2,240	43,256	11/15/2017	12/15/2020
74973W-AB-3	RTI INTERNATIONAL METALS BASIC				3	2,368,941	114.1250	2,499,336	2,190,000	2,277,008	0	(43,248)	0	0	1.625	(0.598)	AO	7,513	33,922	06/20/2017	10/15/2019
756577-AD-4	RED HAT INC BASIC				2FE	1,005,169	164.5000	1,398,250	850,000	938,746	0	(54,009)	0	0	0.250	(5.358)	AO	531	2,125	01/10/2017	10/01/2019
759351-AE-9	Reinsurance Group of America				2FE	9,684,218	96.5000	10,786,770	11,178,000	8,153,897	0	452,020	0	0	4.253	6.028	MJSD	22,452	434,147	11/24/2009	12/15/2065
759351-AE-9	Reinsurance Group of America	LS			2FE	1,047,432	96.5000	1,169,580	1,212,000	876,714	0	50,496	0	0	4.253	6.028	MJSD	2,434	47,073	04/17/2008	12/15/2065
761283-AB-6	RESTORATION HARDWARE HOL BASIC	@			4S	424,629	97.2500	418,175	430,000	427,297	0	1,060	0	0	0.000	0.248	N/A	0	0	06/18/2015	07/15/2020
780287-AA-6	ROYAL GOLD INC BASIC				3	1,101,450	107.2500	1,142,212	1,065,000	1,077,206	0	(8,186)	0	0	2.875	2.071	JD	1,361	30,619	03/27/2015	06/15/2019
81762P-AD-4	SERVICENOW INC BASIC	@			3	581,703	114.4380	617,963	540,000	581,034	0	(670)	0	0	0.000	(1.652)	N/A	0	0	12/04/2017	06/01/2022
87151Q-AB-2	Symetra Financial 144A				2FE	15,978,240	100.1300	16,020,800	16,000,000	15,982,337	0	345	0	0	8.300	8.311	AO	280,356	1,328,000	01/16/2008	10/15/2037
87157D-AC-3	SYNAPTICS INC BASIC				1FE	135,000	92.2500	124,536	135,000	135,000	0	0	0	0	0.500	0.500	JD	30	316	06/21/2017	06/15/2022
87238Q-AD-5	TCP CAPITAL CORP BASIC				2FE	640,075	102.5000	656,000	640,000	640,064	0	(11)	0	0	4.625	4.622	MS	9,867	29,189	02/14/2017	03/01/2022
88163V-AE-9	TEVA PHARMACEUTICALS CONV				2FE	474,500	87.7500	342,225	390,000	390,000	0	(79,430)	0	0	0.250	(21.268)	FA	406	975	12/01/2016	02/01/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
896522-AF-6	TRINITY INDUSTRIES BASIC			2	3FE	908,845	157.4380	1,165,038	740,000	770,906	0	(65,417)	0	0	3.875	(5.843)	JD	2,390	26,544	06/07/2017	06/01/2036
902104-AA-6	II-VI INC BASIC				3Z	180,000	120.2500	216,450	180,000	180,000	0	0	0	0	0.250	0.250	MS	153	0	08/24/2017	09/01/2022
92931B-AC-0	Integrys Energy Group				2FE	6,615,094	98.0000	7,751,800	7,910,000	5,442,228	0	(1,190,305)	0	0	3.600	5.522	MJSD	24,521	260,286	08/22/2008	12/01/2066
92978A-AA-0	WACHOVIA CAPITAL TRUST I				2FE	8,000,000	100.7500	10,075,000	10,000,000	7,977,235	0	(22,765)	0	0	5.570	7.284	MJSD	26,302	564,710	05/16/2008	05/21/2108
949746-PM-7	Wells Fargo & Co.			2	2FE	2,410,400	101.6200	2,515,095	2,475,000	2,360,595	0	(49,805)	0	0	7.980	6.860	MS	58,154	197,505	06/27/2016	01/06/2109
976657-AH-9	Wisconsin Gas Company Ser A				2FE	9,973,400	96.6980	9,669,800	10,000,000	8,024,399	0	(1,949,652)	0	0	3.528	4.620	FMAN	46,065	484,233	05/08/2007	05/15/2067
98138H-AE-1	WORKDAY INC BASIC				3FE	1,303,156	98.8750	1,290,318	1,305,000	1,303,215	0	59	0	0	0.250	0.279	AO	961	0	11/30/2017	10/01/2022
984332-AF-3	ALTABA INC ZERO COUPON CONV				2Z	473,491	134.8130	566,213	420,000	454,277	0	(19,214)	0	0	0.000	(8.350)	DEC	0	0	06/29/2017	12/01/2018
89352H-AC-3	Trans-Canada Pipelines		A		2FE	20,970,902	91.5720	20,068,004	21,915,000	16,887,422	0	(4,099,231)	0	0	3.626	4.947	FMAN	103,740	1,083,175	05/19/2008	05/15/2067
054536-AC-1	AXA ADR Perp		D	2	2FE	4,312,500	116.5620	5,828,100	5,000,000	4,313,240	0	740	0	0	6.379	7.396	JD	15,061	318,950	07/14/2011	07/19/2111
06740L-8C-2	Barclays Bank PLC BASIC		D		3FE	34,870,000	113.2500	39,637,500	35,000,000	34,924,459	0	12,286	0	0	7.625	7.679	MN	296,528	2,668,750	03/18/2013	11/21/2022
268317-AM-6	Electricite De France 144A		D	2	2FE	11,887,080	103.2500	12,390,000	12,000,000	11,887,184	0	104	0	0	5.625	5.679	JJ	298,125	675,000	01/14/2014	01/22/2114
29265W-AA-6	ENEL SPA STRUCTURED NOTE		D	2	2FE	4,959,150	124.2500	6,212,500	5,000,000	4,959,253	0	28	0	0	8.750	8.822	MS	117,882	437,500	09/17/2013	09/24/2073
539439-AG-4	LLOYDS TSB GROUP PLC BASIC		D	2	3FE	20,468,266	113.3750	23,020,794	20,305,000	20,421,935	0	(46,331)	0	0	7.500	7.456	MJSD	16,920	1,522,875	04/02/2014	04/07/2114
597433-AC-5	Midland Bank PLC		D		1FE	1,071,527	123.2070	1,232,065	1,000,000	1,035,688	0	(3,614)	0	0	7.650	7.019	MN	12,750	76,500	03/27/2002	05/01/2025
83367T-BH-1	SOCIETE GENERALE 144A		D	2	3FE	7,805,000	101.7500	8,140,000	8,000,000	7,805,407	0	406	0	0	6.000	6.289	JJ	205,332	480,000	09/26/2014	06/25/2114
83367T-BH-1	SOCIETE GENERALE 144A	LS	D	2	3FE	8,415,000	101.7500	9,157,500	9,000,000	8,416,221	0	1,221	0	0	6.000	6.289	JJ	231,000	540,000	09/26/2014	06/25/2114
AM0397-50-6	CIE GENERALE DES ESTABLI BASIC	@	D		1Z	2,889,900	106.6420	2,985,976	2,800,000	2,890,248	0	348	0	0	0.000	(0.804)	N/A	0	0	12/27/2017	01/10/2022
AM4657-55-8	VINCI SA BASIC		D		1FE	1,350,174	112.6000	1,351,200	1,200,000	1,348,639	0	(1,535)	0	0	0.375	(2.460)	FA	1,688	0	12/20/2017	02/16/2022
AM7310-65-0	BASF SE BASIC		D		1FE	2,559,525	102.7130	2,567,825	2,500,000	2,554,047	0	(5,478)	0	0	0.925	0.502	MS	7,282	11,563	07/05/2017	03/09/2023
AN8852-74-0	CARREFOUR SA BASIC	@	D		2Z	384,000	91.8090	367,236	400,000	384,925	0	925	0	0	0.000	0.706	N/A	0	0	08/24/2017	06/14/2023
AP0453-52-6	QIAGEN NV BASIC		D		2Z	818,550	101.5100	812,080	800,000	818,093	0	(457)	0	0	0.500	0.102	MS	1,200	0	11/07/2017	09/13/2023
EJ0220-33-9	SIEMENS FINANCIERINGSMAT CONVERTIBLE		D		1FE	2,792,950	116.6650	2,916,625	2,500,000	2,600,080	0	(62,226)	0	0	1.650	(0.793)	FA	15,468	41,250	03/23/2016	08/16/2019
EK1258-83-0	QIAGEN NV BASIC		D		2Z	856,500	122.2630	978,104	800,000	836,332	0	(11,420)	0	0	0.875	(0.523)	MS	1,983	7,000	03/24/2016	03/19/2021
JV6993-60-6	CHINA RAILWAY CONSTRUCT BASIC	@	D		1Z	1,144,875	105.9740	1,059,740	1,000,000	1,125,611	0	(19,264)	0	0	0.000	(3.808)	N/A	0	0	08/03/2017	01/29/2021
JV9572-72-0	LVMH MOET HENNESSY VUITT BASIC	@	D		1Z	1,754,848	306.1290	2,072,799	6,771	1,263,581	0	(279,216)	0	0	0.000	(19.000)	N/A	0	0	06/16/2016	02/16/2021
QJ9373-87-0	TOTAL SA BASIC		D		1FE	1,994,220	103.8780	2,077,560	2,000,000	1,994,871	0	650	0	0	0.500	0.553	JD	806	6,000	07/11/2017	12/02/2022
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						617,858,561	XXX	695,610,187	645,663,771	589,485,820	0	(19,923,680)	3,040,000	0	XXX	XXX	XXX	6,093,961	37,658,672	XXX	XXX
4899999. Total - Hybrid Securities						617,858,561	XXX	695,610,187	645,663,771	589,485,820	0	(19,923,680)	3,040,000	0	XXX	XXX	XXX	6,093,961	37,658,672	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						17,669,427,564	XXX	19,688,756,489	17,877,338,687	17,660,808,697	239,063	(17,290,305)	10,149,367	0	XXX	XXX	XXX	228,420,066	844,955,558	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,804,986,019	XXX	1,946,774,334	1,967,720,377	1,853,158,718	257,002	10,147,168	0	0	XXX	XXX	XXX	5,761,277	61,156,925	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,586,916,541	XXX	1,658,949,977	1,601,145,803	1,593,763,943	0	(2,310,893)	0	0	XXX	XXX	XXX	5,476,626	64,235,082	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,131,232,692	XXX	1,137,514,866	1,141,882,636	1,131,265,737	0	1,033,797	0	0	XXX	XXX	XXX	3,726,289	25,564,682	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						22,192,562,816	XXX	24,431,995,666	22,588,087,503	22,238,997,095	496,065	(8,420,233)	10,149,367	0	XXX	XXX	XXX	243,384,258	995,912,247	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
00170F-20-9	AMG CAPITAL TRUST II PREFERRED			42,130.000	50.00		1,905,451	63.188	2,662,089	1,905,451	27,121	108,485	0	0	0	0	0	0	P2UFE	11/28/2016
010392-46-2	Alabama Power Co. PREFERRED			400,000.000	25.00		10,000,000	26.580	10,632,000	10,000,000	125,000	31,944	0	0	0	0	0	0	P1LFE	09/05/2017
020002-30-9	Allstate Corp PREFERRED	LS		28,700.000	25.00		717,500	26.220	752,514	717,500	9,148	36,593	0	0	0	0	0	0	P2LFE	01/03/2013
020002-30-9	Allstate Corp PREFERRED			171,300.000	25.00		4,282,500	26.220	4,491,486	4,282,500	54,602	218,408	0	0	0	0	0	0	P2LFE	01/03/2013
020002-87-9	Allstate Corp PREFERRED			600,000.000	25.00		15,000,000	26.200	15,720,000	15,000,000	248,437	993,749	0	0	0	0	0	0	P2LFE	02/24/2014
045412-2#-9	Asset Alliance Corp PFD Ser F			10,706.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6UZ	01/01/2008
054937-40-4	BB&T Corporation PREFERRED			210,000.000	25.00		4,449,700	25.210	5,294,100	4,449,700	0	295,312	0	0	0	0	0	0	P2LFE	10/30/2013
064058-20-9	Bank of New York Mellon PREFERRED			312,000.000	25.00		6,487,000	25.090	7,828,080	6,487,000	0	405,600	0	0	0	0	0	0	P2LFE	10/23/2013
064058-AB-6	Bank of New York Mellon			308,000.000	1,000.00		29,789,000	99.630	30,686,040	29,789,000	0	1,386,000	0	0	0	0	0	0	P2LFE	06/27/2016
172967-36-6	Citigroup Inc PREFERRED			360,000.000	25.00		9,025,200	25.440	9,158,400	9,025,200	0	522,000	0	0	0	0	0	0	P3LFE	04/03/2013
19075Q-80-5	COBANK ACB PREFERRED			120,000.000	100.00		12,000,000	108.250	12,990,000	12,000,000	187,500	750,000	0	0	0	0	0	0	P2UFE	10/01/2012
19075Q-87-0	COBANK ACB PREFERRED			200,000.000	100.00		19,425,000	102.000	20,400,000	19,425,000	306,250	1,225,000	0	0	0	0	0	0	P2UFE	10/21/2013
25154A-10-8	DB CONT CAP TRUST III PFD 7.6% PFD 7.6%			1,000,000.000	25.00	25.000	25,000,000	25.585	25,585,000	25,000,000	0	1,900,000	0	0	0	0	0	0	P4LFE	02/12/2008
29364N-10-8	Entergy Mississippi Inc PREFERRED	LS		100.000	25.00		2,500	25.070	2,507	2,500	31	128	0	0	0	0	0	0	P1LFE	09/08/2016
29364N-10-8	Entergy Mississippi Inc PREFERRED			79,900.000	25.00		1,997,500	25.070	2,003,093	1,997,500	24,469	102,228	0	0	0	0	0	0	P1LFE	09/08/2016
29365T-10-4	Entergy Texas Inc PREFERRED			200,000.000	25.00		5,000,000	26.510	5,302,000	5,000,000	0	281,250	0	0	0	0	0	0	P2LFE	05/13/2014
30767E-40-6	Farm Credit Bank of Texas Farm Credit Bank			97,500.000	100.00		9,750,000	109.750	10,700,625	9,750,000	0	658,125	0	0	0	0	0	0	P2UFE	07/16/2013
33616C-86-0	First Republic Bank SF First Republic Bank			600,000.000	25.00		15,000,000	26.102	15,661,200	15,000,000	0	1,050,000	0	0	0	0	0	0	P2LFE	10/21/2013
369604-BQ-5	General Electric Co			138.000	1,000.00		12,301,100	103.060.000	14,181,056	12,301,100	0	688,000	0	0	0	0	0	0	P2LFE	01/12/2016
38145G-30-8	GOLDMAN SACHS GROUP INC PREFERRED	LS		30,800.000	25.00		770,000	26.650	820,820	770,000	0	42,350	0	0	0	0	0	0	P3LFE	04/18/2013
38145G-30-8	GOLDMAN SACHS GROUP INC PREFERRED			219,200.000	25.00		5,480,000	26.650	5,841,680	5,480,000	0	301,400	0	0	0	0	0	0	P3LFE	04/18/2013
464288-68-7	ISHARES S&P PREF STK INDX FN CLOSED END FUND	LS		2,100.000	1.00	40.184	79,947	38.070	79,947	84,386	0	4,473	0	1,806	0	0	1,806	0	P4L	01/15/2013
464288-68-7	ISHARES S&P PREF STK INDX FN CLOSED END FUND			387,900.000	1.00	38.459	14,658,677	38.070	14,767,353	14,918,438	0	826,147	0	224,918	0	0	224,918	0	P4L	10/08/2013
48124B-AC-9	JPMORGAN CHASE & CO			50,000.000	1,000.00		5,000,000	103.380	5,169,000	5,000,000	0	257,500	0	0	0	0	0	0	P2LFE	04/16/2013
49446R-77-8	KIMCO REALTY CORP KIMCO REALTY CORP			79,550.000	25.00		1,573,499	24.960	1,985,560	1,573,499	27,345	109,381	0	0	0	0	0	0	P2LFE	09/30/2013
49446R-79-4	KIMCO REALTY CORP KIMCO REALTY CORP			52,619.000	25.00		1,154,461	25.235	1,327,825	1,154,461	19,732	78,928	0	0	0	0	0	0	P2LFE	09/30/2013
693475-AM-7	PNC Financial Services			155,000.000	1,000.00		14,800,000	102.000	15,810,000	14,800,000	0	751,750	0	0	0	0	0	0	P2LFE	10/29/2013
69360J-66-9	PS BUSINESS PARKS INC PS BUSINESS PARKS INC			285,000.000	25.00		5,728,529	25.250	7,196,250	5,728,529	0	409,688	0	0	0	0	0	0	P2LFE	09/30/2013
74460W-80-0	PUBLIC STORAGE PUBLIC STORAGE INC			100,000.000	25.00		2,104,000	25.210	2,521,000	2,104,000	0	134,375	0	0	0	0	0	0	P2LFE	09/30/2013
7591EP-30-8	Regions Financial Corp PREFERRED			600,000.000	25.00		15,000,000	25.340	15,204,060	15,000,000	0	956,251	0	0	0	0	0	0	P3LFE	10/25/2012
7591EP-50-6	Regions Financial Corp PREFERRED	LS		1,400.000	25.00		35,000	28.360	39,704	35,000	0	2,231	0	0	0	0	0	0	P3LFE	04/24/2014
7591EP-50-6	Regions Financial Corp PREFERRED			398,600.000	25.00		9,965,000	28.360	11,304,336	9,965,000	0	635,270	0	0	0	0	0	0	P3LFE	04/24/2014
759351-70-3	Reinsurance Group of America PREFERRED			80,000.000	25.00		2,000,000	27.560	2,204,800	2,000,000	0	124,000	0	0	0	0	0	0	P2LFE	08/14/2012
78409B-20-7	SCE TRUST III PREFERRED	LS		2,300.000	25.00		57,500	26.240	60,352	57,500	0	3,306	0	0	0	0	0	0	P2LFE	02/27/2014
78409B-20-7	SCE TRUST III PREFERRED			197,700.000	25.00		4,942,500	26.240	5,187,648	4,942,500	0	284,194	0	0	0	0	0	0	P2LFE	02/27/2014
857477-50-9	STATE STREET CORP PREFERRED			570,701.000	25.00		12,348,326	25.085	14,316,035	12,348,326	0	748,988	0	0	0	0	0	0	P2LFE	05/09/2014
857477-60-8	STATE STREET CORP PREFERRED	LS		400.000	25.00		10,000	27.225	10,890	10,000	0	590	0	0	0	0	0	0	P2LFE	02/25/2014
857477-60-8	STATE STREET CORP PREFERRED			399,600.000	25.00		9,990,000	27.225	10,879,110	9,990,000	0	589,330	0	0	0	0	0	0	P2LFE	02/25/2014
902973-79-1	US Bancorp PREFERRED	LS		100.000	25.00		2,115	25.138	2,514	2,115	32	129	0	0	0	0	0	0	P1LFE	01/22/2014
902973-79-1	US Bancorp PREFERRED			229,900.000	25.00		4,862,385	25.138	5,779,133	4,862,385	74,000	296,001	0	0	0	0	0	0	P1LFE	01/22/2014
902973-86-6	US Bancorp PFD 7.189% Ser A			10,000.000	1,000.00		7,100,000	888.000	8,880,000	7,100,000	89,445	354,860	0	0	0	0	0	0	P2LFE	06/10/2010
929042-80-2	VORNADO REALTY TRUST VORNADO REALTY TRUST			50,000.000	25.00		1,199,520	25.010	1,250,485	1,199,520	20,704	82,811	0	0	0	0	0	0	P2LFE	09/30/2013
949746-74-7	Wells Fargo Co PREFERRED	LS		79,300.000	25.00		1,982,500	25.053	1,986,679	1,982,500	0	103,090	0	0	0	0	0	0	P2LFE	08/09/2012
949746-74-7	Wells Fargo Co PREFERRED			520,700.000	25.00		13,017,500	25.053	13,044,941	13,017,500	0	676,910	0	0	0	0	0	0	P2LFE	08/09/2012
949746-87-9	Wells Fargo Co PFD 8% Ser J			60,000.000	25.00		1,500,000	25.585	1,535,100	1,500,000	0	120,000	0	0	0	0	0	0	P2LFE	01/05/2009
06739H-36-2	Barclays Bank PLC PFD 8.125% PFD 8.125%		D	600,000.000	25.00		15,000,000	26.670	16,002,000	15,000,000	0	1,218,749	0	0	0	0	0	0	P3LFE	04/08/2008
151327-20-2	CENTAUR FUNDING CORP PREFERRED 9.08%		D	10,000.000	1,000.00		11,413,228	1,137.960	11,379,598	11,413,228	0	908,000	0	0	0	0	0	0	P2LFE	06/21/2006
404280-70-3	HSBC Holding PLC PFD 8.125%	LS	D	99,200.000	25.00		2,480,000	27.200	2,698,240	2,480,000	50,375	201,500	0	0	0	0	0	0	P2LFE	04/02/2008
404280-70-3	HSBC Holding PLC PFD 8.125%		D	300,800.000	25.00		7,520,000	27.200	8,181,760	7,520,000	152,750	610,999	0	0	0	0	0	0	P2LFE	04/02/2008
G16962-20-4	BUNGE Perp Convertible		D	22,250.000	100.00		2,131,952	104.063	2,315,391	2,131,952	0	99,060	0	0	0	0	0	0	P3UFE	12/05/2017

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							356,039,089	XXX	381,832,401	356,303,289	1,416,941	21,585,083	0	226,724	0	0	226,724	0	XXX	XXX
8999999 - Total Preferred Stocks							356,039,089	XXX	381,832,401	356,303,289	1,416,941	21,585,083	0	226,724	0	0	226,724	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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
045412-10-3	Asset Alliance Corp Com			30,465.000	0		0	0	0	0	0	0	0	0	0	U	01/01/2008
302915-10-3	FGIC Corp Federal Guarantee Insurance Co			93.000	1	0.010	1	1	0	0	0	0	0	0	0	U	04/26/2013
31337#-10-5	Federal Home Loan Bank Common	RF		646,165.000	64,616,500	100.000	64,616,500	64,616,500	0	3,229,265	0	0	0	0	0	A	04/13/2011
427098-11-6	Hercules Inc Warrant			250.000	3,100	12.402	3,100	957	0	0	0	1,996	0	1,996	0	U	12/07/2016
491242-20-2	Kentucky Central Life CL A NVT			100.000	0	0.001	0	1	0	0	0	0	0	0	0	U	05/26/1990
525ESC-71-1	Lehman Brothers Hold ESCROW DEFAULT ESC LEHMAN			400,000.000	0		0	4,000	0	0	0	0	0	0	0	U	03/29/2012
62010U-10-1	General Motors Liquidation Co			2,043.000	19,102	9.350	19,102	1	0	0	0	1,941	0	1,941	0	L	06/12/2012
92936P-10-0	WMI Holdings WAMU Exchange			477.000	405	0.849	405	1,178	0	0	0	(334)	0	(334)	0	L	08/03/2015
939ESC-98-4	WASH MUTUAL PFD FUNDING 144A S WA Fd TR III DEFAULT ESCROW			5,000.000	0		0	1	0	0	0	0	0	0	0	U	03/23/2012
628351-10-8	Mutual Risk Management Ltd		D	17,560.000	43,900	2.500	43,900	439	0	0	0	0	0	0	0	U	06/30/1999
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					64,683,008	XXX	64,683,008	64,623,078	0	3,229,265	0	3,603	0	3,603	0	XXX	XXX
026267-10-4	Protective Life & Annuity Insurance Company			250,000.000	153,901,955	615.608	153,901,955	65,493,965		34,600,000		(16,098,666)		(16,098,666)		K	12/31/1989
55136#-10-7	Protective Asset Protection, Inc.			1,000.000				70,712,946						0		K	10/20/1999
55137@-10-8	Protective Property & Casualty Insurance Company			4,000.000	169,916,899	42,479.225	169,916,899	145,672,884		10,000,000		1,299,468		1,299,468		K	12/31/2007
74368@-10-9	Protective Finance Corporation			1,000.000				92,852,618						0		K	03/22/1996
74367J-2#-1	Protective Finance Corporation II			1,000.000				2,823,181				5,000,000		5,000,000		K	09/25/1997
74368#-10-7	Golden Gate II Captive Insurance Company			100,000.000	135,004,854	1,350.048	135,004,854	59,207,192				30,938,492		30,938,492		K	08/15/1996
74369*-10-0	Golden Gate Captive Insurance Company			850.000	191,707,010	225,537.659	191,707,010	322,804,874				56,881,278		56,881,278		K	01/06/1998
38104@-10-3	Golden Gate III Vermont Captive Insurance Company			100,000.000	130,455,933	1,304.559	130,455,933	249,688,606				(24,136,277)		(24,136,277)		K	02/08/2010
38105#-10-0	Golden Gate IV Vermont Captive Insurance Company			100,000.000	163,644,472	1,636.445	163,644,472			40,000,000		(38,515,779)		(38,515,779)		K	10/18/2010
952190-10-6	West Coast Life Insurance Company			1,000,000.000	400,927,745	400.927	400,927,745	402,602,999		75,000,000		(47,450,980)		(47,450,980)		K	06/03/1997
95811#-10-5	Western Diversified Services, Inc.			225.000				63,161,287				(4,000,000)		(4,000,000)		K	09/30/1997
38106#-10-9	Golden Gate V Vermont Captive Insurance Company			100,000.000	93,050,020	930.500	93,050,020	118,041,780				(5,392,702)		(5,392,702)		K	10/10/2012
553128-88-5	MONY Life Insurance Company			2,500,000.000	651,597,684	260.639	651,597,684	689,259,585		60,000,000		(69,311,925)		(69,311,925)		K	10/01/2013
90367*-10-8	USWC Holding Company			35,859.000				136,060,672				0		0		K	12/01/2016
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					2,090,206,572	XXX	2,090,206,572	2,418,382,589	0	219,600,000	0	(110,787,091)	0	(110,787,091)	0	XXX	XXX
9799999 - Total Common Stocks					2,154,889,580	XXX	2,154,889,580	2,483,005,667	0	222,829,265	0	(110,783,488)	0	(110,783,488)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					2,510,928,669	XXX	2,536,721,981	2,839,308,956	1,416,941	244,414,348	0	(110,556,764)	0	(110,556,764)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 7 , the total $ value (included in Column 8) of all such issues $ 47,001

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376U-HN-2	Government National Mortgage A SERIES 201763 CLASS AB 3.000% 04/20/47		09/19/2017	Boenning & Scattergood		1,682,860	1,750,416	3,063
912810-RP-5	U S Treasury BONDS 3.000% 11/15/45		03/29/2017	Credit Suisse Financial		999,496	1,000,000	11,519
912828-L5-7	U S Treasury Notes NOTES 1.750% 09/30/22		01/23/2017	Morgan Stanley		4,923	5,000	28
0599999. Subtotal - Bonds - U.S. Governments						2,687,280	2,755,416	14,610
80413T-AF-6	SAUDI INTERNATIONAL BOND 4.625% 10/04/47	D	09/27/2017	JPMorgan Chase Bank N.A.		29,817,000	30,000,000	0
1099999. Subtotal - Bonds - All Other Governments						29,817,000	30,000,000	0
68609B-XZ-5	OREGON ST GENERAL OBLIGATION 3.886% 05/01/37		02/09/2017	Citibank N.A.		150,000	150,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						150,000	150,000	0
04780N-MJ-3	ATLANTA GA DEV AUTH 3.565% 12/01/36		09/21/2017	Mesirow Financial, Inc		325,000	325,000	0
04785R-BK-8	ATLANTA GA URBAN RSDL FIN AUTH 3.839% 12/01/36		04/21/2017	Mesirow Financial, Inc		505,000	505,000	0
3136A2-PM-9	FNMA 2011-123 JZ 4.500% 12/25/41		12/01/2017	Interest Capitalization		260,369	260,369	0
3136AD-JQ-3	Fannie Mae SERIES 201332 CLASS MH 2.500% 09/25/42		07/24/2017	Morgan Stanley		2,609,647	2,612,709	4,717
3136AU-A4-3	Fannie Mae SERIES 2016106 CLASS BC 2.500% 06/25/45		09/27/2017	Nomura Securities		6,676,440	6,673,833	463
3136AV-SE-0	Fannie Mae SERIES 201711 CLASS VJ 3.000% 03/25/37		07/26/2017	Mizuho Sec Inc		15,732,926	15,900,000	39,750
3136AV-UR-8	Fannie Mae SERIES 201712 CLASS VT 3.000% 06/25/37		07/25/2017	Bank of America N.A.		10,643,566	10,780,000	24,255
3136AW-6P-7	Fannie Mae SERIES 201748 CLASS LG 2.750% 05/25/47		07/27/2017	Wells Fargo Bank N.A.		11,352,823	11,340,420	0
3137AR-TP-1	Freddie Mac SERIES 4081 CLASS PA 2.000% 04/15/42		09/27/2017	Nomura Securities		8,127,729	8,297,570	461
3137FA-3J-5	Freddie Mac SERIES 4710 CLASS CT 3.500% 04/15/45		11/03/2017	Boenning & Scattergood		1,028,125	1,000,000	583
3137FA-H9-2	Freddie Mac SERIES 4708 CLASS KD 2.000% 11/15/46		09/28/2017	Cantor Fitzgerald & Co		14,428,762	14,802,882	23,027
3137FC-LD-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K071 CLASS A2 3.286% 11/25/27		12/12/2017	JPMorgan Chase Bank N.A.		3,486,344	3,385,000	6,488
3137G1-BW-6	Freddie Mac Whole Loan Securit SERIES 2017SC02 CLASS 2A1 3.500% 05/25/47		07/19/2017	Bank of America N.A.		899,480	880,595	2,055
3137G1-BX-4	Freddie Mac Whole Loan Securit SERIES 2017SC02 CLASS 2A2 3.500% 05/25/47		07/19/2017	Bank of America N.A.		21,907,683	21,999,635	51,333
3137GA-HP-5	Freddie Mac SERIES 3743 CLASS CZ 4.500% 10/15/40		12/01/2017	Interest Capitalization		138,583	138,583	0
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU REV BONDS 3.790% 09/01/37		12/08/2017	Bank of America N.A.		560,000	560,000	0
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS MUNICIPALS 5.628% 03/15/39		03/17/2017	Citibank N.A.		1,214,560	1,000,000	1,095
73358W-F8-2	PORT AUTH N Y & N J TRANSPORTATION 4.229% 10/15/57		04/27/2017	Wells Fargo Bank N.A.		4,350,000	4,350,000	0
88213A-KJ-3	TEXAS ST A & M UNIV SYS BRD OF HIGHER EDUCATION 3.286% 05/15/31		06/07/2017	Bank of America N.A.		180,000	180,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						104,427,037	104,991,596	154,227
00003#-AD-5	A&E Tv Networks PRIVATE PLACEMENT 3.980% 08/22/27		02/10/2017	Allison-Williams Company		1,009,400	1,000,000	663
00003#-AE-3	A&E Tv Networks A&E Tv Networks 4.430% 08/22/32		02/23/2017	Allison-Williams Company		1,035,200	1,000,000	738
00115A-AF-6	AEP TRANSMISSION CO LLC BASIC 4.000% 12/01/46		05/09/2017	Tax Free Exchange		4,918,227	5,000,000	101,667
00138G-AC-3	AIG LIFE HOLDINGS INC BASIC 8.125% 03/15/46		09/15/2017	Tax Free Exchange		17,723,487	15,000,000	0
00206R-EQ-1	AT&T INC BASIC 5.300% 08/14/58		07/27/2017	JPMorgan Chase Bank N.A.		9,976,600	10,000,000	0
00206R-ER-9	AT&T INC BASIC 4.100% 02/15/28		11/09/2017	Taxable Exchange		24,664,584	24,653,000	0
00206R-EY-4	AT&T INC BASIC 6.875% 10/15/27		11/09/2017	Tax Free Exchange		2,045,481	2,000,000	17,569
00206R-EZ-1	AT&T INC BASIC 6.550% 01/15/28		11/09/2017	Tax Free Exchange		967,064	1,000,000	24,744
00206R-FA-5	AT&T INC BASIC 6.375% 06/01/28		11/09/2017	Tax Free Exchange		2,741,626	2,600,000	82,875
00206R-FE-7	AT&T INC BASIC 6.875% 10/15/31		11/09/2017	Tax Free Exchange		3,981,654	4,000,000	35,139
00206R-FJ-6	AT&T INC BASIC 6.000% 11/15/34		11/09/2017	Tax Free Exchange		5,899,501	6,000,000	16,000
00206R-FQ-0	AT&T INC BASIC 7.120% 07/15/97		11/09/2017	Tax Free Exchange		8,408,581	7,962,000	214,160
002824-BN-9	Abbott Labs BASIC 4.750% 04/15/43		03/02/2017	Tax Free Exchange		38,469,130	39,000,000	807,896
00817Y-AZ-1	Aetna US Healthcare Inc BASIC 3.875% 08/15/47		08/07/2017	Bank of America N.A.		4,984,100	5,000,000	0
008252-AN-8	AFFILIATED MANAGERS GROU BASIC 3.500% 08/01/25		08/22/2017	Bank of America N.A.		10,174,800	10,000,000	23,333
01748N-AE-4	ALLEGION US HOLDING CO BASIC 3.550% 10/01/27		09/27/2017	JPMorgan Chase Bank N.A.		18,327,584	18,400,000	0
02209S-AV-5	Altria Goup Inc BASIC 3.875% 09/16/46		09/11/2017	Wells Fargo Bank N.A.		1,306,950	1,359,000	25,892
023135-BA-3	AMAZON.COM INC BASIC 3.150% 08/22/27		08/15/2017	JPMorgan Chase Bank N.A.		1,996,420	2,000,000	0
023135-BG-0	AMAZON.COM INC BASIC 4.050% 08/22/47		08/15/2017	JPMorgan Chase Bank N.A.		1,488,915	1,500,000	0
023135-BK-1	AMAZON.COM INC BASIC 4.250% 08/22/57		08/21/2017	Various		7,582,288	7,500,000	1,181
023761-AA-7	AMER AIRLINE 17-1 AA PTT BASIC 3.650% 02/15/29		01/04/2017	Credit Suisse Financial		5,000,000	5,000,000	0
02376A-AA-7	AMER AIRLINE 17-2 AA PTT BASIC 3.350% 10/15/29		07/31/2017	Goldman Sachs		10,000,000	10,000,000	0
0258M0-EL-9	AMERICAN EXPRESS CREDIT BASIC 3.300% 05/03/27		07/13/2017	Various		23,502,170	23,500,000	114,538
03028P-G8-9	AMERICAN TRANS B PRIVATE PLACEMENT 3.970% 01/26/47		01/01/2017	US Bank		4,000,000	4,000,000	0
03073E-AQ-8	AMERISOURCEBERGEN CORP BASIC 4.300% 12/15/47		11/30/2017	Various		9,969,750	10,000,000	0
000000-00-0	Amerika Samoa Bank CD 1.300% 08/28/18		08/25/2017	Amerika Samoa Bank		778	778	0
031162-BZ-2	Amgen Inc BASIC 4.400% 05/01/45		05/17/2017	Bank of America N.A.		4,020,240	4,000,000	10,267
031162-CF-5	Amgen Inc BASIC 4.663% 06/15/51		01/01/2017	Tax Free Exchange		3,501,959	4,188,000	14,104
037411-AW-5	Apache Corp 5.100% 09/01/40		11/02/2017	UBS AG		1,065,271	1,000,000	8,979
037833-CH-1	APPLE INC BASIC 4.250% 02/09/47		02/02/2017	Goldman Sachs		3,572,768	3,580,000	0
037833-DD-9	APPLE INC BASIC 3.750% 09/12/47		09/05/2017	Goldman Sachs		29,828,700	30,000,000	0
038222-AM-7	APPLIED MATERIALS INC BASIC 4.350% 04/01/47		08/09/2017	Various		13,698,850	13,000,000	147,175
04685A-2E-0	ATHENE GLOBAL FUNDING BASIC 3.000% 07/01/22		09/21/2017	Bank of America N.A.		22,960,900	23,000,000	157,167
05526D-BC-8	B.A.T. Industries BASIC 4.390% 08/15/37		09/13/2017	Various		3,039,919	3,000,000	6,951
05565E-AM-7	BMW US CAP LLC BASIC 2.250% 09/15/23		04/12/2017	Morgan Stanley		19,359,600	20,000,000	41,250
05949A-W9-7	Banc of America Mortgage Secur SERIES 2005B CLASS 2A1 3.632% 03/25/35		04/07/2017	Amherst Sec Group LP		1,223,503	1,260,936	1,391

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051G-GL-7	BANK OF AMERICA CORP BASIC 3.705% 04/24/28		05/17/2017	Bank of America N.A.		15,087,750	15,000,000	43,225
06051G-GW-3	BANK OF AMERICA CORP BASIC 3.419% 12/20/28		12/14/2017	Tax Free Exchange		8,142,844	9,022,000	0
06406Y-AA-0	BANK OF NY MELLON CORP BASIC 3.300% 08/23/29		08/21/2017	Various		25,014,700	25,000,000	1,375
070101-AH-3	Basin Electric BASIC 4.750% 04/26/47		04/19/2017	Mitsubishi UFJ Securities(USA)		6,974,450	7,000,000	0
075887-BX-6	Becton Dickinson BASIC 4.669% 06/06/47		05/22/2017	Citibank N.A.		3,000,000	3,000,000	0
09256B-AK-3	BLACKSTONE HOLDINGS FINA BASIC 4.000% 10/02/47		09/26/2017	Bank of America N.A.		27,175,680	27,825,000	0
108621-AA-1	BRIDGEWATER BANCSHARES BASIC 5.875% 07/15/27		07/05/2017	Sandler ONeill & Partners		8,000,000	8,000,000	0
10922N-AD-5	BRIGHTHOUSE FINANCIAL IN BASIC 4.700% 06/22/47		09/25/2017	JPMorgan Chase Bank N.A.		30,486,944	30,800,000	195,964
11134L-AG-4	BROADCOM CORP CAYMN FIN BASIC 3.875% 01/15/27		02/01/2017	RBC Capital Mkts		4,966,500	5,000,000	9,149
12503M-AA-6	CBOE HOLDINGS INC BASIC 3.650% 01/12/27		06/12/2017	Various		2,508,724	2,500,000	5,825
125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS A 3.656% 07/10/22		07/24/2017	Citibank N.A.		15,449,403	15,000,000	45,700
12594X-AM-6	CREDIT SUISSE MTG TRUST SERIES 2017HL1 CLASS A12 3.500% 06/25/47		06/26/2017	Credit Suisse Financial		10,024,178	10,000,000	27,222
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX9 CLASS A5 3.446% 09/15/50		09/19/2017	Credit Suisse Financial		14,162,404	13,750,000	36,849
12635Q-BJ-8	COMM MORTGAGE TRUST SERIES 2015CR27 CLASS AM 3.984% 10/10/48		09/27/2017	Cantor Fitzgerald & Co		5,241,797	5,000,000	15,493
126408-HA-4	CSX Corp BASIC 4.500% 08/01/54		09/27/2017	Credit Suisse Financial		3,087,210	3,000,000	21,750
12647P-AK-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A6 3.500% 08/25/43		09/28/2017	Wells Fargo Bank N.A.		5,590,517	5,458,324	5,837
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014IVR3 CLASS A3 3.500% 07/25/44		10/06/2017	JPMorgan Chase Bank N.A.		11,767,434	11,522,580	11,203
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		10/26/2017	Credit Suisse Financial		38,835,727	39,266,000	110,708
14040H-BK-0	CAPITAL ONE FINANCIAL BASIC 3.750% 07/28/26		09/27/2017	Various		15,135,662	15,236,000	96,058
17288X-AA-2	CITADEL LP BASIC 5.375% 01/17/23		11/15/2017	UBS AG		14,997,900	15,000,000	0
172967-KR-1	Citigroup Inc BASIC 4.750% 05/18/46		02/13/2017	Various		728,711	730,000	8,294
17320Q-AA-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013375P CLASS A 3.251% 05/10/35		04/25/2017	Citibank N.A.		5,141,602	5,000,000	12,191
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017P8 CLASS A4 3.465% 09/15/50		09/18/2017	Citibank N.A.		30,897,612	30,000,000	80,850
18551P-AD-1	CLECO CORPORATION BASIC 4.973% 05/01/46		04/21/2017	Conversion		10,240,362	10,000,000	4,144
195674-J#-4	COLONIAL GAS CO PRIVATE PLACEMENT 3.130% 10/05/27		08/29/2017	RBC Capital Mkts		11,000,000	11,000,000	0
20030N-BZ-3	Comcast Corp BASIC 4.000% 08/15/47		08/01/2017	JPMorgan Chase Bank N.A.		2,994,240	3,000,000	0
219350-BF-1	Corning Inc BASIC 4.375% 11/15/57		11/09/2017	Various		1,982,780	2,000,000	0
224044-CK-1	Cox Communications Inc. BASIC 4.600% 08/15/47		07/24/2017	RBC Capital Mkts		4,969,300	5,000,000	0
22822V-AF-8	Crown Castle Intl Corp BASIC 4.750% 05/15/47		04/26/2017	Various		3,890,547	3,900,000	0
22822V-AH-4	Crown Castle Intl Corp BASIC 3.650% 09/01/27		09/28/2017	Various		20,715,864	20,711,000	123,067
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2II 4.030% 11/20/47		09/14/2017	Guggenheim Cap Markets		30,000,000	30,000,000	0
233851-CS-1	DAIMLER FINANCE NA LLC BASIC 2.850% 01/06/22		09/27/2017	Bank of America N.A.		12,144,960	12,000,000	77,267
233851-CU-6	DAIMLER FINANCE NA LLC BASIC 3.450% 01/06/27		02/01/2017	JPMorgan Chase Bank N.A.		9,965,560	10,000,000	8,625
25432G-AC-3	DIME COMMUNITY BANCSHRS BASIC 4.500% 06/15/27		06/08/2017	Sandler ONeill & Partners		10,000,000	10,000,000	0
25470D-AS-8	DISCOVERY COMMUNICATIONS BASIC 5.000% 09/20/37		09/07/2017	Goldman Sachs		6,993,000	7,000,000	0
25470D-AT-6	DISCOVERY COMMUNICATIONS BASIC 5.200% 09/20/47		09/08/2017	Various		24,958,500	25,000,000	0
26444G-AE-3	DUKE ENERGY FLORIDA LLC BASIC 3.112% 09/01/36		04/05/2017	Amherst Sec Group LP		1,389,855	1,500,000	4,841
26884L-AF-6	EQT CORP BASIC 3.900% 10/01/27		09/27/2017	Citibank N.A.		11,990,160	12,000,000	0
269246-BP-8	E TRADE FINANCIAL CORP BASIC 2.950% 08/24/22		08/15/2017	Credit Suisse Financial		9,989,800	10,000,000	0
269246-BQ-6	E TRADE FINANCIAL CORP BASIC 3.800% 08/24/27		08/15/2017	Credit Suisse Financial		6,989,640	7,000,000	0
277432-AP-5	Eastman Chemical BASIC 4.650% 10/15/44		09/27/2017	Various		15,891,536	14,962,000	316,558
278062-AF-1	Eaton Corp BASIC 3.915% 09/15/47		09/06/2017	Citibank N.A.		25,000,000	25,000,000	0
278865-AZ-3	ECOLAB INC BASIC 3.950% 12/01/47		11/16/2017	Credit Suisse Financial		198,954	200,000	0
281020-AJ-6	EDISON INTERNATIONAL BASIC 2.950% 03/15/23		04/07/2017	Wells Fargo Bank N.A.		1,633,580	1,625,000	3,595
28416D-AA-8	ELARA HGV TIMESHARE ISSUER SERIES 2017A CLASS A 2.690% 03/25/30		10/17/2017	Bank of America N.A.		2,024,638	2,024,821	0
29103D-AJ-5	EMERA US FINANCE LP BASIC 3.550% 06/15/26		01/12/2017	Tax Free Exchange		7,979,080	8,000,000	25,244
29103D-AM-8	EMERA US FINANCE LP BASIC 4.750% 06/15/46		01/12/2017	Tax Free Exchange		6,950,597	7,000,000	29,556
29364N-AU-2	Entergy Mississippi Inc BASIC 3.250% 12/01/27		11/09/2017	SMBC Nikko Securities		2,989,770	3,000,000	0
30219G-AN-8	EXPRESS SCRIPTS HOLDING BASIC 3.400% 03/01/27		09/25/2017	Bank of America N.A.		9,922,500	10,000,000	24,556
31428X-BD-7	FEDEX CORP BASIC 4.500% 02/01/65		09/26/2017	Credit Suisse Financial		1,030,576	1,025,000	7,303
33616C-AB-6	First Republic Bank SF BASIC 4.375% 08/01/46		09/25/2017	JPMorgan Chase Bank N.A.		20,213,800	20,000,000	136,111
33830J-AB-1	Five Guys Funding, LLC SERIES 20171AW CLASS 1AW 3.600% 07/25/47		12/11/2017	Guggenheim Cap Markets		10,653,358	10,473,750	51,321
33850B-AG-2	Flagstar Mortgage Trust SERIES 20171 CLASS 1A7 3.500% 03/25/47		07/27/2017	JPMorgan Chase Bank N.A.		28,928,453	29,425,000	85,823
33850R-AG-7	Flagstar Mortgage Trust SERIES 20172 CLASS A7 3.500% 10/25/47		10/26/2017	JPMorgan Chase Bank N.A.		35,987,370	36,443,000	106,292
34486*-AA-0	NFL Trust VI 3.410% 10/05/24		09/29/2017	Stone Castle Securities		10,174,100	10,000,000	17,997
34502*-AD-4	FOOTBALL CLUB 32 PRIVATE PLACEMENT 3.560% 10/05/32		07/27/2017	Bank of America N.A.		15,000,000	15,000,000	0
34959J-AG-3	FORTIVE CORPORATION BASIC 3.150% 06/15/26		06/09/2017	Tax Free Exchange		6,977,215	7,000,000	3,063
34959J-AH-1	FORTIVE CORPORATION BASIC 4.300% 06/15/46		06/08/2017	Tax Free Exchange		2,778,297	2,500,000	1,493
36192K-AV-9	GS MORTGAGE SECURITIES CORPORA SERIES 2012GCJ7 CLASS AS 4.085% 05/10/45		04/24/2017	Jefferies & Co Inc		1,691,143	1,605,000	4,735
36251X-AR-8	GS MORTGAGE SECURITIES TRUST SERIES 2016GS4 CLASS A4 3.442% 11/10/49		02/02/2017	Jefferies & Co Inc		3,658,313	3,580,000	2,054
37045V-AQ-3	General Motors Corp BASIC 5.400% 04/01/48		08/02/2017	Deutsche Bank AG		9,992,700	10,000,000	0
37045X-BW-5	GENERAL MOTORS FINL CO BASIC 3.950% 04/13/24		04/10/2017	JPMorgan Chase Bank N.A.		9,983,000	10,000,000	0
37045X-BY-1	GENERAL MOTORS FINL CO BASIC 3.150% 06/30/22		09/25/2017	Barclays Bank PLC		15,120,150	15,000,000	114,188
375558-BK-8	GILEAD SCIENCES INC BASIC 4.150% 03/01/47		05/16/2017	Bank of America N.A.		2,863,560	3,000,000	26,975
37956A-AA-1	Global SC Finance SRL SERIES 20171A CLASS A 3.850% 04/15/37		04/25/2017	Deutsche Bank AG		10,350,113	10,353,956	604

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38141G-WL-4	Goldman Sachs Group BASIC 3.691% 06/05/28		07/19/2017	Goldman Sachs		10,092,100	10,000,000	50,239
384802-AC-8	WW GRAINGER INC BASIC 3.750% 05/15/46		09/28/2017	JPMorgan Chase Bank N.A.		9,541,400	10,000,000	142,708
39121J-C@-7	GREAT RIVER ENRG PRIVATE PLACEMENT 3.590% 10/15/45		05/17/2017	Wells Fargo Bank N.A.		9,000,000	9,000,000	0
391382-AB-4	GREAT-WEST LIFECO FINANC BASIC 4.150% 06/03/47		07/28/2017	Citibank N.A.		5,542,257	5,495,000	41,808
41161P-WV-1	Harborview Mortgage Loan Trust SERIES 200514 CLASS 4A1A 3.440% 12/19/35		05/23/2017	Amherst Sec Group LP		1,445,182	1,751,405	3,764
41242*-BF-8	NBA (HARDWOOD F PRIVATE PLACEMENT 3.430% 06/07/27		01/18/2017	JPMorgan Chase Bank N.A.		1,303,741	1,303,741	0
41242*-BG-6	NBA (HARDWOOD F PRIVATE PLACEMENT 3.530% 06/07/29		01/18/2017	JPMorgan Chase Bank N.A.		835,093	835,093	0
41242*-BH-4	NBA (HARDWOOD F PRIVATE PLACEMENT 3.680% 06/07/32		01/18/2017	JPMorgan Chase Bank N.A.		1,000,000	1,000,000	0
418056-AV-9	HASBRO INC BASIC 3.500% 09/15/27		09/08/2017	Bank of America N.A.		14,981,100	15,000,000	0
428291-AN-8	HEXCEL CORP BASIC 3.950% 02/15/27		02/13/2017	Bank of America N.A.		4,977,950	5,000,000	0
437CNT-AB-4	HOMER CITY GENERATION LP CONTRA DFLT 8.734% 10/01/26		04/06/2017	Tax Free Exchange		950,696	2,640,824	0
443510-AH-5	HUBBELL INC BASIC 3.150% 08/15/27		07/31/2017	JPMorgan Chase Bank N.A.		5,952,000	6,000,000	0
444859-BG-6	HUMANA INC BASIC 4.800% 03/15/47		03/13/2017	Various		9,789,338	9,750,000	0
450636-B*-5	INDIANA TOLL ROA PRIVATE PLACEMENT 3.760% 10/18/27		09/27/2017	Mitsubishi UFJ Securities(USA)		20,000,000	20,000,000	0
458140-AX-8	Intel Corporation BASIC 3.150% 05/11/27		11/22/2017	JPMorgan Chase Bank N.A.		5,007,986	4,925,000	6,895
458140-BF-6	Intel Corporation BASIC 3.734% 12/08/47		12/01/2017	Taxable Exchange		12,102,628	11,762,000	0
458140-BF-6	Intel Corporation BASIC 3.734% 12/08/47		12/04/2017	Tax Free Exchange		877,399	776,000	0
459506-AE-1	Intl Flavor & Fragrances Inc BASIC 4.375% 06/01/47		05/15/2017	Citibank N.A.		597,900	600,000	0
460146-CQ-4	International Paper BASIC 4.400% 08/15/47		09/26/2017	UBS AG		5,118,200	5,000,000	26,278
460146-CS-0	International Paper BASIC 4.350% 08/15/48		07/31/2017	Bank of America N.A.		9,989,800	10,000,000	0
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 20131 CLASS 1A2 3.000% 03/25/43		09/25/2017	Wells Fargo Bank N.A.		12,163,541	12,045,760	25,239
46644V-AD-8	JP MORGAN MORTGAGE TRUST SERIES 20154 CLASS 1A4 3.500% 06/25/45		09/25/2017	JPMorgan Chase Bank N.A.		12,144,432	11,862,693	12,687
46645G-AG-3	JP MORGAN MORTGAGE TRUST SERIES 20156 CLASS A7 3.500% 10/25/45		05/10/2017	JPMorgan Chase Bank N.A.		2,485,938	2,500,000	3,403
46647E-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20163 CLASS 1A1 3.500% 10/25/46		02/02/2017	JPMorgan Chase Bank N.A.		2,135,558	2,119,661	1,236
46647P-AA-4	JPMORGAN CHASE & CO BASIC 4.260% 02/22/48		02/14/2017	JPMorgan Chase Bank N.A.		14,000,000	14,000,000	0
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 20173 CLASS 1A7 3.500% 08/25/47		08/09/2017	JPMorgan Chase Bank N.A.		34,917,071	35,000,000	98,681
46648C-AB-0	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A2 3.500% 01/25/47		02/17/2017	JPMorgan Chase Bank N.A.		3,733,384	3,709,041	9,736
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.500% 01/25/47		03/30/2017	JPMorgan Chase Bank N.A.		21,428,997	22,000,000	53,083
46648H-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A3 3.500% 05/25/47		05/22/2017	JPMorgan Chase Bank N.A.		2,099,808	2,064,168	6,021
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A7 3.500% 05/25/47		07/06/2017	JPMorgan Chase Bank N.A.		26,738,573	27,000,000	74,861
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A7 3.500% 11/25/47		10/18/2017	JPMorgan Chase Bank N.A.		17,952,221	18,000,000	52,500
46648U-AJ-3	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A9 3.500% 11/25/47		10/18/2017	JPMorgan Chase Bank N.A.		2,022,499	1,996,896	5,824
46649H-AE-2	JP MORGAN MORTGAGE TRUST SERIES 20176 CLASS A5 3.500% 01/25/48		12/14/2017	JPMorgan Chase Bank N.A.		5,066,405	5,000,000	13,611
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 01/25/48		12/14/2017	JPMorgan Chase Bank N.A.		20,213,925	20,000,000	54,444
47233B-AS-4	Jeffries & Co SERIES 2009R8 CLASS 3A4 6.250% 09/26/36		02/01/2017	Interest Capitalization		2	2	0
49446R-AT-6	KIMCO REALTY CORP BASIC 4.450% 09/01/47		08/02/2017	Various		1,499,701	1,500,000	0
50077L-AB-2	KRAFT HEINZ FOODS CO BASIC 4.375% 06/01/46		09/25/2017	JPMorgan Chase Bank N.A.		19,680,800	20,000,000	281,944
501044-DG-3	Kroger Co BASIC 4.450% 02/01/47		09/25/2017	Bank of America N.A.		9,508,900	10,000,000	69,222
501044-DK-4	Kroger Co BASIC 4.650% 01/15/48		09/12/2017	Bank of America N.A.		7,429,347	7,571,000	48,896
50540R-AU-6	LABORATORY CORP OF AMER BASIC 3.600% 09/01/27		08/15/2017	Wells Fargo Bank N.A.		1,996,980	2,000,000	0
53154*-AP-8	LIBERTY UTILITIE PRIVATE PLACEMENT 4.890% 04/30/47		01/27/2017	Wells Fargo Bank N.A.		15,000,000	15,000,000	0
539830-BL-2	Lockheed Martin Corp BASIC 4.700% 05/15/46		12/21/2017	Jefferies & Co Inc		575,790	500,000	2,676
55279H-AQ-3	MANUF AND TRADERS TRUST CO BASIC 3.400% 08/17/27		09/22/2017	Deutsche Bank AG		5,043,900	5,000,000	18,417
55336V-AG-5	MPLX LP BASIC 4.875% 12/01/24		04/19/2017	Barclays Bank PLC		2,350,432	2,200,000	42,176
55336V-AL-4	MPLX LP BASIC 5.200% 03/01/47		09/28/2017	Wells Fargo Bank N.A.		3,392,552	3,225,000	13,285
559079-AK-4	Magellan Health Services, Inc. BASIC 4.400% 09/22/24		09/15/2017	JPMorgan Chase Bank N.A.		19,961,800	20,000,000	0
559080-AM-8	Magellan Midstream Partners BASIC 4.200% 10/03/47		09/27/2017	Wells Fargo Bank N.A.		19,834,700	20,000,000	0
565849-AP-1	Marathon Oil BASIC 4.400% 07/15/27		07/14/2017	Various		1,995,755	2,000,000	0
56585A-AH-5	MARATHON PETROLEUM CORP BASIC 4.750% 09/15/44		09/26/2017	Wells Fargo Bank N.A.		7,163,387	7,136,000	12,240
56585A-AJ-1	MARATHON PETROLEUM CORP BASIC 5.000% 09/15/54		10/11/2017	Wells Fargo Bank N.A.		8,760,030	9,000,000	29,167
570535-AS-3	Markel Corp. BASIC 4.300% 11/01/47		11/21/2017	Bank of America N.A.		3,024,990	3,000,000	7,883
571748-BC-5	Marsh & McLennan Cos Inc BASIC 4.350% 01/30/47		01/09/2017	Bank of America N.A.		248,415	250,000	0
574599-BM-7	Masco Corp BASIC 4.500% 05/15/47		09/28/2017	Various		11,487,335	11,360,000	140,240
575767-AK-4	MASS MUTUAL LIFE INS CO 144A BASIC 4.500% 04/15/65		02/08/2017	Wells Fargo Bank N.A.		4,909,462	5,138,000	75,786
577081-AW-2	Mattel Inc BASIC 5.450% 11/01/41		09/27/2017	Citibank N.A.		5,036,200	5,000,000	112,028
577081-AY-8	Mattel Inc BASIC 3.150% 03/15/23		09/26/2017	Bank of America N.A.		9,914,100	10,000,000	11,375
585055-BU-9	Medtronic Inc BASIC 4.625% 03/15/45		11/22/2017	Various		9,310,769	8,375,000	109,844
594918-BX-1	MICROSOFT CORP BASIC 2.875% 02/06/24		01/30/2017	HSBC		2,481,800	2,500,000	0
594918-CA-0	MICROSOFT CORP BASIC 4.250% 02/06/47		08/08/2017	Various		7,008,715	6,950,000	590
594918-CB-8	MICROSOFT CORP BASIC 4.500% 02/06/57		01/30/2017	HSBC		24,926,250	25,000,000	0
60871R-AH-3	MOLSON COORS BREWING CO BASIC 4.200% 07/15/46		04/28/2017	Credit Suisse Financial		6,650,630	7,000,000	88,200
61744Y-AK-4	Morgan Stanley BASIC 3.591% 07/22/28		07/19/2017	Morgan Stanley		13,000,000	13,000,000	0
61744Y-AL-2	Morgan Stanley BASIC 3.971% 07/22/38		08/21/2017	Morgan Stanley		14,572,410	14,489,000	38,019
61746B-EG-7	Morgan Stanley & Co BASIC 4.375% 01/22/47		01/17/2017	Morgan Stanley		1,986,440	2,000,000	0
636180-BN-0	National Fuel Gas BASIC 3.950% 09/15/27		09/18/2017	Bank of America N.A.		3,972,680	4,000,000	0

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637432-MV-4	National Rural Util Coop Fin BASIC 3.400% 11/15/23		04/25/2017	Bank of America N.A.		11,076,640	10,700,000	164,721
64128X-AE-0	NEUBERGER BERMAN GRP FIN 144A BASIC 4.875% 04/15/45		09/25/2017	JPMorgan Chase Bank N.A.		1,959,941	1,960,000	42,998
64829K-BV-1	NEW RESIDENTIAL MTG LN TR 2017-2A A3 4.000% 03/25/57		04/19/2017	Bank of America N.A.		3,095,686	2,976,864	7,938
65339K-AT-7	NEXTERA ENERGY CAPITAL BASIC 3.550% 05/01/27		05/09/2017	Various		2,995,818	3,000,000	2,485
65473Q-BG-7	Nisource Finance Corp BASIC 3.950% 03/30/48		09/05/2017	Citibank N.A.		14,983,800	15,000,000	0
654740-BD-0	NISSAN MOTOR ACCEPTANCE BASIC 2.600% 09/28/22		09/29/2017	Various		30,014,900	30,000,000	3,611
655664-AS-9	NORDSTROM INC BASIC 4.000% 03/15/27		03/24/2017	JPMorgan Chase Bank N.A.		969,355	975,000	2,167
664764-AA-5	NORTHERN BANCORP INC BASIC 5.500% 01/15/26		05/25/2017	Sandler ONeill & Partners		1,017,500	1,000,000	20,778
665859-AS-3	NORTHERN TRUST CORP BASIC 3.375% 05/08/32		07/13/2017	Various		34,453,844	34,395,000	198,530
666807-BN-1	Northrop-Grumman BASIC 3.250% 01/15/28		10/10/2017	JPMorgan Chase Bank N.A.		7,421,065	7,425,000	0
666807-BP-6	Northrop-Grumman BASIC 4.030% 10/15/47		10/10/2017	JPMorgan Chase Bank N.A.		10,278,940	10,295,000	0
667274-AC-8	NORTHWELL HEALTHCARE INC BASIC 4.260% 11/01/47		09/27/2017	Citibank N.A.		30,070,300	30,000,000	3,550
668074-G*-2	NORTHWESTERN COR PRIVATE PLACEMENT 4.030% 11/06/47		10/04/2017	Mitsubishi UFJ Securities(USA)		9,000,000	9,000,000	0
668138-AA-8	NORTHWESTERN MUTUAL LIFE BASIC 3.850% 09/30/47		09/21/2017	JPMorgan Chase Bank N.A.		16,464,855	16,500,000	0
68245H-AA-2	ONE MARKET PLAZA TRUST SERIES 2017 1MKT CLASS A 3.614% 02/10/32		02/15/2017	Goldman Sachs		2,059,996	2,000,000	5,421
682680-AT-0	ONEOK INC BASIC 4.950% 07/13/47		07/11/2017	Various		2,225,985	2,250,000	202
687846-AD-7	OSCAR US Funding Trust SERIES 2017 1A CLASS A3 2.820% 06/10/21		03/15/2017	Mizuho Sec Inc		364,934	365,000	0
69352P-AM-5	PPL CAPITAL FUNDING INC BASIC 4.000% 09/15/47		09/06/2017	JPMorgan Chase Bank N.A.		16,300,680	16,500,000	0
701094-AL-8	Parker Hannifin Corp BASIC 4.100% 03/01/47		12/07/2017	Conversion		9,722,767	9,480,000	110,126
717081-ED-1	Pfizer Inc BASIC 4.125% 12/15/46		12/21/2017	Various		2,118,692	1,900,000	1,192
724479-AN-0	PITNEY BOWES INC BASIC 4.700% 04/01/23		09/12/2017	Bank of America N.A.		14,963,400	15,000,000	0
744320-AW-2	PRUDENTIAL FINANCIAL INC BASIC 4.500% 09/15/47		09/12/2017	Morgan Stanley		5,000,000	5,000,000	0
747525-AV-5	QUALCOMM INC BASIC 4.300% 05/20/47		05/31/2017	Various		7,006,350	7,000,000	3,225
74837H-C*-5	QUESTAR GAS PRIVATE PLACEMENT 3.380% 11/15/32		09/21/2017	Mizuho Sec Inc		5,000,000	5,000,000	0
749685-AV-5	RPM INTERNATIONAL INC BASIC 3.750% 03/15/27		02/27/2017	Bank of America N.A.		499,290	500,000	0
75973Q-AA-5	RENAISSANCERE FINANCE BASIC 3.450% 07/01/27		06/27/2017	Wells Fargo Bank N.A.		4,954,850	5,000,000	479
78403D-AL-4	SBA TOWER TRUST BASIC 3.168% 04/15/22		04/04/2017	Barclays Bank PLC		2,950,000	2,950,000	0
79588T-AC-4	SAMMONS FINANCIAL GROUP BASIC 4.450% 05/12/27		05/09/2017	Citibank N.A.		9,994,400	10,000,000	0
81733Y-AA-7	SEQUOIA MORTGAGE TRUST SERIES 2015 2 CLASS A1 3.500% 05/25/45		09/25/2017	Wells Fargo Bank N.A.		3,898,497	3,808,055	4,073
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017 4 CLASS A7 3.500% 07/25/47		06/07/2017	Wells Fargo Bank N.A.		6,846,377	6,825,000	18,579
81746D-AG-5	SEQUOIA MORTGAGE TRUST SERIES 2017 5 CLASS A7 3.500% 08/25/47		07/12/2017	Wells Fargo Bank N.A.		24,789,955	25,000,000	65,625
81746K-AG-9	SEQUOIA MORTGAGE TRUST SERIES 2017 2 CLASS A7 3.500% 03/25/47		02/06/2017	Wells Fargo Bank N.A.		19,620,478	20,000,000	31,111
81746T-AG-0	SEQUOIA MORTGAGE TRUST SERIES 2017 1 CLASS A7 3.500% 02/25/47		01/11/2017	Wells Fargo Bank N.A.		24,893,005	25,000,000	46,181
81746X-AG-1	SEQUOIA MORTGAGE TRUST SERIES 2017 3 CLASS A7 3.500% 04/25/47		03/13/2017	Wells Fargo Bank N.A.		3,825,683	4,000,000	10,111
82280R-AG-4	Shellpoint Co-Originator Trust SERIES 2017 1 CLASS A7 3.500% 04/25/44		03/16/2017	Bank of America N.A.		8,137,312	8,500,000	24,792
824348-AX-4	Sherwin-Williams Co BASIC 4.500% 06/01/47		05/17/2017	Citibank N.A.		5,073,550	5,000,000	3,750
83404F-AD-6	Social Professional Loan Progr SERIES 2017A CLASS B 3.440% 03/26/40		02/02/2017	Morgan Stanley		6,830,537	7,000,000	0
837004-CK-4	South Carolina Electric & Gas BASIC 4.100% 06/15/46		09/29/2017	Stifel, Nicolaus and Company		2,773,722	2,733,000	33,616
84346L-AA-8	SOUTHERN NATURAL GAS BASIC 4.800% 03/15/47		03/07/2017	Barclays Bank PLC		3,714,421	3,725,000	0
844895-AX-0	Southwest Gas Co BASIC 3.800% 09/29/46		03/10/2017	Cantor Fitzgerald & Co		3,223,080	3,500,000	61,328
84756N-AF-6	SPECTRA ENERGY PARTNERS BASIC 3.500% 03/15/25		01/09/2017	Goldman Sachs		2,717,844	2,750,000	31,101
857477-AL-7	STATE STREET CORP BASIC 3.100% 05/15/23		04/06/2017	Goldman Sachs		7,075,600	7,000,000	88,006
87165B-AL-7	SYNCHRONY FINANCIAL BASIC 3.700% 08/04/26		09/28/2017	Various		13,799,760	14,000,000	78,317
87233Q-AC-2	TC PIPELINES LP BASIC 3.900% 05/25/27		10/05/2017	Various		2,607,540	2,590,000	29,250
87236Y-AF-5	TD AMERITRADE HOLDING CO BASIC 3.300% 04/01/27		04/24/2017	Wells Fargo Bank N.A.		9,979,200	10,000,000	0
87612E-BG-0	Target Corp BASIC 3.900% 11/15/47		10/20/2017	UBS AG		3,934,400	4,000,000	1,733
878091-BF-3	TEACHERS INSUR & ANNUITY BASIC 4.270% 05/15/47		05/03/2017	JPMorgan Chase Bank N.A.		17,942,400	18,000,000	0
878237-AG-1	Tech Data Corp BASIC 3.700% 02/15/22		09/21/2017	Bank of America N.A.		10,120,700	10,000,000	41,111
88315F-AE-1	Textainer Marine Containers Li SERIES 2017 2A CLASS A 3.520% 06/20/42		06/22/2017	RBC Capital Mkts		6,005,706	6,006,775	0
89679H-AE-5	TRITON CONTAINER FIN LLC SERIES 2017 2A CLASS A 3.620% 08/20/42		08/16/2017	RBC Capital Mkts		16,491,191	16,493,099	0
902494-BD-4	Tyson Foods Inc BASIC 4.550% 06/02/47		12/21/2017	Barclays Bank PLC		540,040	500,000	1,517
90265E-AM-2	UDR INC BASIC 3.500% 07/01/27		07/13/2017	Suntrust Capital Markets		988,610	1,000,000	3,111
90276C-AH-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017 C2 CLASS AS 3.740% 08/15/50		07/31/2017	UBS AG		8,083,320	7,848,000	13,045
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017 C4 CLASS A4 3.563% 10/15/50		09/29/2017	UBS AG		26,501,741	25,731,000	43,293
902973-AZ-9	US Bancorp BASIC 5.300% 02/13/17		02/02/2017	US Bank		15,000,000	15,000,000	0
907818-DT-2	Union Pacific Corp BASIC 4.821% 02/01/44		02/02/2017	Tax Free Exchange		4,002,400	4,000,000	536
907818-ER-5	Union Pacific Corp BASIC 4.100% 09/15/67		09/12/2017	Morgan Stanley		19,970,400	20,000,000	0
91159H-HM-5	US BANCORP BASIC 3.100% 04/27/26		04/12/2017	US Bank		13,959,540	14,000,000	206,150
91324P-CZ-3	UNITEDHEALTH GROUP INC BASIC 4.250% 04/15/47		11/22/2017	Various		13,036,060	12,600,000	22,808
920253-AE-1	VALMONT INDUSTRIES INC BASIC 5.250% 10/01/54		09/27/2017	Citibank N.A.		5,903,385	5,990,000	155,490
92826C-AF-9	VISA INC BASIC 4.300% 12/14/45		12/15/2017	Various		6,762,660	6,000,000	88,508
928563-AC-9	VMWARE INC BASIC 3.900% 08/21/27		08/21/2017	Various		8,976,640	9,000,000	1,300
92890N-AU-3	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2012 C10 CLASS A3 2.875% 12/15/45		04/20/2017	Wells Fargo Bank N.A.		9,098,523	8,975,116	17,202
96145D-AC-9	WESTROCK CO BASIC 3.375% 09/15/27		08/22/2017	Various		6,591,252	6,600,000	619
981811-AF-9	WORTHINGTON INDUSTRIES BASIC 4.300% 08/01/32		07/25/2017	JPMorgan Chase Bank N.A.		6,993,070	7,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
984121-CQ-4	Xerox BASIC 3.625% 03/15/23		09/07/2017	JPMorgan Chase Bank N.A.		14,988,000	15,000,000	0
98978V-AM-5	ZOETIS INC BASIC 3.950% 09/12/47		09/05/2017	Barclays Bank PLC		9,940,800	10,000,000	0
BRT72V-E1-6	NORTHWEST PARKWY PRIVATE PLACEMENT 4.560% 03/31/27		01/04/2017	Blackrock		10,503,597	10,503,597	0
BRT8EG-73-8	AGUA CALIENTE PRIVATE PLACEMENT 5.430% 12/31/38		02/13/2017	Blackrock		11,754,883	11,754,883	0
BRT92M-QJ-0	HASI SYB TRUST PRIVATE PLACEMENT 4.350% 04/30/37		03/13/2017	Blackrock		11,146,141	11,146,141	0
BRT9CF-YG-1	TRANSOCEAN CONQ PRIVATE PLACEMENT 5.520% 05/31/22		04/21/2017	Blackrock		22,075,603	22,075,603	0
Q9326*-AA-8	UNIVERSITY NSW PRIVATE PLACEMENT 3.970% 11/02/47		08/03/2017	National Australia Bank		2,000,000	2,000,000	0
064159-KJ-4	Bank of Nova Scotia BASIC 4.650% 10/12/17	A	10/04/2017	UBS AG		10,000,000	10,000,000	0
11271L-AB-8	BROOKFIELD FINANCE INC BASIC 4.700% 09/20/47	A	09/11/2017	Deutsche Bank AG		14,882,850	15,000,000	0
136385-AL-5	Canadian Natural Resources 6.250% 03/15/38	A	01/03/2017	Barclays Bank PLC		1,738,875	1,500,000	28,906
56501R-AE-6	MANULIFE FINANCIAL CORP BASIC 4.061% 02/24/32	A	09/26/2017	Various		11,692,682	11,550,000	44,299
891160-MJ-9	Toronto-Dominion Bank BASIC 3.625% 09/15/31	A	09/25/2017	Various		14,943,700	15,000,000	74,010
00175L-AL-6	AMERICAN MONEY MANAGEMENT CORP SERIES 2014414A CLASS A3LR 3.767% 07/25/29	D	07/09/2017	Shenkman		1,670,000	1,670,000	0
00176C-AS-0	American Money Management Corp SERIES 201312A CLASS CR 3.290% 11/10/30	D	10/31/2017	Shenkman		2,897,000	2,897,000	0
00178L-AD-1	American Money Management Corp SERIES 201721A CLASS C 3.463% 11/02/30	D	09/13/2017	Shenkman		3,753,000	3,753,000	0
00182E-BF-5	ANZ NEW ZEALAND INTL LDN BASIC 3.450% 07/18/27	D	07/11/2017	RBC Capital Mkts		9,979,000	10,000,000	0
00774M-AB-1	AERCAP IRELAND CAP GLOBA BASIC 3.650% 07/21/27	D	09/28/2017	Various		6,644,206	6,650,000	41,737
00900C-AE-4	Aimco SERIES 2017AA CLASS C 3.813% 07/20/29	D	04/21/2017	Shenkman		3,000,000	3,000,000	0
00913R-AC-0	AIR LIQUIDE FINANCE BASIC 2.250% 09/27/23	D	04/19/2017	Bank of America N.A.		11,046,907	11,380,000	19,204
04015N-AK-0	ARES CLO LTD SERIES 20154A CLASS BR 3.180% 10/15/30	D	10/30/2017	Shenkman		6,000,000	6,000,000	27,228
04941G-AQ-1	Atlas Senior Loan Fund LTD SERIES 20131A CLASS CR 3.170% 11/17/27	D	11/07/2017	Shenkman		3,000,000	3,000,000	0
04941M-AP-0	Atlas Senior Loan Fund LTD SERIES 20141A CLASS CR2 3.959% 07/16/29	D	07/05/2017	Shenkman		6,000,000	6,000,000	0
04943A-AG-4	ATLAS SENIOR LOAN FUND LTD 2017-8A CL C 3.860% 01/16/30	D	06/23/2017	Shenkman		3,000,000	3,000,000	0
04964K-AS-0	Atrium CDO Corp SERIES 9A CLASS CR 4.018% 05/28/30	D	03/29/2017	Shenkman		5,000,000	5,000,000	0
05363L-AG-8	Avery Point CLO Ltd SERIES 20156A CLASS C 4.111% 08/05/27	D	05/21/2017	Shenkman		2,521,875	2,500,000	5,404
05565A-DW-0	BNP PARIBAS 5.125% 11/15/17	D	11/07/2017	BNP Paribas S.A.		8,000,000	8,000,000	0
05565Q-DB-1	BP CAPITAL MARKETS PLC BASIC 3.119% 05/04/26	D	01/17/2017	UBS AG		2,943,810	3,000,000	19,754
05565Q-DN-5	BP CAPITAL MARKETS PLC BASIC 3.279% 09/19/27	D	09/14/2017	Credit Suisse Financial		3,000,000	3,000,000	0
05581K-AB-7	BNP PARIBAS BASIC 3.800% 01/10/24	D	04/06/2017	Various		14,522,930	14,500,000	108,406
056162-AE-0	BABSON CLO LTD SERIES 2015IA CLASS C 4.157% 04/20/27	D	01/11/2017	Shenkman		480,046	480,000	4,477
05617Y-AU-3	BABSON CLO LTD SERIES 2013IIA CLASS BR 3.604% 01/18/25	D	02/16/2017	Shenkman		2,000,000	2,000,000	0
05683H-AG-0	Bain Capital Credit CLO, Limit SERIES 20172A CLASS CR 3.867% 07/25/30	D	06/29/2017	Shenkman		1,500,000	1,500,000	0
06759F-AF-3	BABSON CLO LTD SERIES 20152A CLASS C2R 3.310% 10/20/30	D	10/12/2017	Shenkman		5,250,000	5,250,000	0
08179H-AC-4	Benefit Street Partners CLO Lt SERIES 2017I2A CLASS B 3.350% 10/15/30	D	09/20/2017	Shenkman		1,000,000	1,000,000	0
08179X-AS-4	Benefit Street Partners CLO Lt SERIES 2013IIA CLASS BR 3.909% 07/15/29	D	06/12/2017	Shenkman		4,500,000	4,500,000	0
08180N-AS-3	Benefit Street Partners CLO Lt SERIES 2015VIA CLASS BR 3.754% 10/18/29	D	08/17/2017	Shenkman		5,000,000	5,000,000	0
09626R-AS-4	BLUEMOUNTAIN CLO LTD SERIES 20122A CLASS CR 4.036% 11/20/28	D	05/03/2017	Shenkman		4,020,800	4,000,000	31,248
09626Y-AU-4	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS CR 3.310% 10/22/30	D	10/11/2017	Shenkman		5,000,000	5,000,000	0
12548M-BH-7	CIFC FUNDING LTD SERIES 20151A CLASS CRR 3.575% 01/22/31	D	12/11/2017	Shenkman		2,000,000	2,000,000	0
12549A-AQ-3	CIFC FUNDING LTD SERIES 20131A CLASS BR 3.759% 07/16/30	D	07/20/2017	Shenkman		2,000,000	2,000,000	0
12549B-AU-2	CIFC FUNDING LTD SERIES 20132A CLASS A3LR 3.950% 10/18/30	D	09/27/2017	Shenkman		3,750,000	3,750,000	0
12551A-AG-0	CIFC FUNDING LTD SERIES 20171A CLASS C 3.813% 04/23/29	D	02/02/2017	Shenkman		3,750,000	3,750,000	0
12563X-AB-7	CK HUTCHISON INTL 17 LTD BASIC 2.750% 03/29/23	D	09/26/2017	Citibank N.A.		9,988,300	10,000,000	0
12563X-AC-5	CK HUTCHISON INTL 17 LTD BASIC 3.250% 09/29/27	D	09/26/2017	Citibank N.A.		19,907,000	20,000,000	0
13875E-AN-4	CANYON CAPITAL CLO LTD SERIES 20142A CLASS AJ 2.709% 04/15/29	D	04/06/2017	Shenkman		2,000,000	2,000,000	0
13875E-AS-3	CANYON CAPITAL CLO LTD SERIES 20142A CLASS CR 3.859% 04/15/29	D	04/06/2017	Shenkman		3,250,000	3,250,000	0
13876G-AE-8	CANYON CAPITAL CLO LTD SERIES 20171A CLASS C 0.000% 07/15/30	D	07/18/2017	J.P. Morgan Securities LLC		2,000,000	2,000,000	0
141312-AE-8	Carbone CLO, LTD SERIES 20171A CLASS B 3.246% 01/20/31	D	11/05/2017	Shenkman		3,000,000	3,000,000	0
15032A-AA-5	Cedar Funding Ltd SERIES 20165A CLASS A1 2.963% 07/17/28	D	03/12/2017	Shenkman		6,464,000	6,400,000	26,054
17180T-AC-6	CIFC FUNDING LTD SERIES 20161A CLASS C 4.063% 10/21/28	D	01/16/2017	Shenkman		1,505,625	1,500,000	4,575
2027A0-JR-1	Commonwealth Bank Aust BASIC 2.500% 09/18/22	D	09/21/2017	JPMorgan Chase Bank N.A.		4,990,900	5,000,000	2,431
21684A-AF-3	RABOBANK BASIC 3.750% 07/21/26	D	07/13/2017	Bank of America N.A.		10,080,000	10,000,000	184,375
225401-AD-0	CREDIT SUISSE GROUP AG BASIC 2.997% 12/14/23	D	09/25/2017	Various		9,747,037	9,750,000	10,552
26245E-AB-5	Dryden Senior Loan Fund SERIES 201747A CLASS A2 2.709% 04/15/28	D	03/06/2017	Shenkman		3,750,000	3,750,000	0
26249B-AU-5	DRYDEN SENIOR LOAN FUND SERIES 201330A CLASS CR 3.120% 02/15/30	D	11/06/2017	Shenkman		4,000,000	4,000,000	0
26249K-AM-3	Dryden Senior Loan Fund SERIES 201436A CLASS CR 4.159% 01/15/28	D	05/08/2017	Shenkman		4,045,200	4,000,000	10,996
26250J-AW-0	Dryden Senior Loan Fund SERIES 201225A CLASS CRR 3.210% 10/15/27	D	09/27/2017	Shenkman		4,500,000	4,500,000	0
27830K-AY-0	Eaton Vance CDO Ltd SERIES 20151A CLASS CR 3.380% 01/20/30	D	12/07/2017	Shenkman		5,000,000	5,000,000	0
36318W-AG-5	Galaxy CLO LTD SERIES 201315A CLASS CR 3.360% 10/15/30	D	10/03/2017	Shenkman		5,000,000	5,000,000	0
36319Q-BK-7	Galaxy CLO LTD SERIES 201519A CLASS BR 3.665% 07/24/30	D	08/08/2017	Shenkman		3,000,000	3,000,000	12,174
404280-BK-4	HSBC Holding PLC BASIC 4.041% 03/13/28	D	03/06/2017	HSBC		6,500,000	6,500,000	0
40436X-AG-2	Highbridge Loan Management Ltd SERIES 3A 2014 CLASS BR 3.754% 07/18/29	D	06/27/2017	Shenkman		2,900,000	2,900,000	0
423012-AG-8	Heineken N.V. BASIC 4.350% 03/29/47	D	03/21/2017	Various		7,950,805	8,000,000	0
44330D-AJ-9	HPS Investment Partners SERIES 20132A CLASS BR 3.168% 10/20/29	D	10/06/2017	Shenkman		2,900,000	2,900,000	0
456837-AG-8	ING Groep NV BASIC 3.150% 03/29/22	D	04/11/2017	Bank of America N.A.		10,063,800	10,000,000	15,750

SCHEDULE D - PART 3

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456837-AH-6	ING GROEP NV BASIC 3.950% 03/29/27	D	03/21/2017	JPMorgan Chase Bank N.A.		9,986,900	10,000,000	0
46619U-AA-7	JFIN CLO LTD SERIES 20171A CLASS A1 2.835% 04/24/29	D	01/26/2017	Shenkman		3,000,000	3,000,000	0
48251T-AB-7	KKR Financial CLO LTD SERIES 20 CLASS B 3.270% 10/16/30	D	12/14/2017	Shenkman		4,000,000	4,000,000	0
553205-AG-0	MP Clo III, LTD SERIES 20131A CLASS CR 3.238% 10/20/30	D	10/06/2017	Shenkman		3,850,000	3,850,000	0
55818H-AY-4	Madison Park Funding Ltd SERIES 201210A CLASS CR 3.963% 01/20/29	D	01/01/2017	Shenkman		4,995,000	5,000,000	32,844
55818P-AS-9	Madison Park Funding Ltd SERIES 201412A CLASS CR 3.713% 07/20/26	D	01/11/2017	Shenkman		4,000,000	4,000,000	0
55819B-AP-5	Madison Park Funding Ltd SERIES 201518A CLASS CR 3.310% 10/21/30	D	09/29/2017	Shenkman		6,000,000	6,000,000	0
56607F-AC-9	Marble Point CLO XI Ltd SERIES 20172A CLASS C 3.246% 12/18/30	D	11/13/2017	Shenkman		5,000,000	5,000,000	0
62481R-AG-3	MP Clo IV, LTD. SERIES 20132A CLASS CRR 3.767% 07/25/29	D	06/22/2017	Shenkman		1,000,000	1,000,000	0
62854A-AN-4	MYLAN NV BASIC 3.950% 06/15/26	D	06/28/2017	Bank of America N.A.		10,154,900	10,000,000	19,750
64129K-BA-4	Neuberger Berman CLO Ltd SERIES 201315A CLASS CR 3.410% 10/15/29	D	09/20/2017	Shenkman		4,000,000	4,000,000	0
64129U-BA-2	Neuberger Berman CLO Ltd SERIES 201417A CLASS CR 4.013% 04/22/29	D	04/26/2017	Shenkman		5,500,000	5,500,000	0
67108L-AS-2	OZLM LTD SERIES 20146A CLASS BR 4.053% 04/17/26	D	01/05/2017	Shenkman		2,500,000	2,500,000	0
67590A-BF-8	Octagon Investment Partners XI SERIES 20121A CLASS BR 3.959% 07/15/29	D	05/08/2017	Shenkman		6,500,000	6,500,000	0
67590E-AW-4	Octagon Investment Partners XV SERIES 20131A CLASS CR 3.957% 07/19/30	D	06/26/2017	Shenkman		2,500,000	2,500,000	0
69688V-AQ-8	Palmer Square CLO Ltd SERIES 20132A CLASS BR 3.603% 10/17/27	D	03/14/2017	Shenkman		2,000,000	2,000,000	0
69689A-AQ-3	Palmer Square CLO Ltd SERIES 20151A CLASS BR 3.866% 05/21/29	D	05/10/2017	Shenkman		6,350,000	6,350,000	0
714295-AA-0	PERRIGO FINANCE UNLIMITD BASIC 4.900% 12/15/44	D	09/27/2017	Bank of America N.A.		10,154,740	10,000,000	141,256
74981H-CG-3	Race Point CLO Ltd SERIES 20159A CLASS BR 3.509% 10/15/30	D	08/27/2017	Shenkman		2,000,000	2,000,000	0
75884B-AE-8	Regatta X Funding Ltd. SERIES 20173A CLASS C 3.280% 01/17/31	D	11/19/2017	Shenkman		5,000,000	5,000,000	0
75888K-AE-4	Regatta VIII Funding Ltd SERIES 20171A CLASS C 0.000% 10/17/30	D	08/17/2017	Shenkman		1,500,000	1,500,000	0
780097-BE-0	Royal Bank of Scotland BASIC 3.498% 05/15/23	D	09/22/2017	JPMorgan Chase Bank N.A.		10,088,100	10,000,000	127,288
81881U-AP-2	Shackleton CLO LTD SERIES 20134A CLASS CR 3.459% 01/13/25	D	03/23/2017	Shenkman		2,150,000	2,150,000	0
81883E-AC-5	Shackleton CLO LTD SERIES 201711A CLASS C 0.000% 08/15/30	D	06/28/2017	Shenkman		2,000,000	2,000,000	0
82481L-AC-3	SHIRE ACQ INV IRELAND DA BASIC 2.875% 09/23/23	D	09/25/2017	RBC Capital Mkts		9,949,300	10,000,000	3,194
82620K-AK-9	SIEMENS FINANCIERINGSMAT BASIC 2.000% 09/15/23	D	09/22/2017	Deutsche Bank AG		2,573,202	2,650,000	1,619
82620K-AT-0	SIEMENS FINANCIERINGSMAT BASIC 4.200% 03/16/47	D	05/19/2017	Various		10,404,522	10,250,000	33,717
83608N-AW-1	Sound Point CLO LTD SERIES 20141A CLASS CR 3.754% 04/18/26	D	01/11/2017	Shenkman		5,000,000	5,000,000	0
83608W-AW-1	Sound Point CLO LTD SERIES 20142A CLASS CR 3.633% 10/20/26	D	04/05/2017	Shenkman		3,000,000	3,000,000	0
83610K-AE-3	Sound Point CLO LTD SERIES 20172A CLASS C 0.000% 07/25/30	D	05/18/2017	Shenkman		3,000,000	3,000,000	0
853254-AJ-9	STANDARD CHARTERED PLC BASIC 3.950% 01/11/23	D	04/06/2017	Bank of America N.A.		5,022,250	5,000,000	49,375
8672EM-AG-9	SUNCORP-METWAY LTD BASIC 2.800% 05/04/22	D	04/27/2017	Citibank N.A.		9,994,400	10,000,000	0
87231B-AG-8	TCI-Flatiron CLO Ltd SERIES 20171A CLASS C 3.092% 11/17/30	D	10/16/2017	Shenkman		3,250,000	3,250,000	0
87244D-AN-4	Wind River CLO Ltd SERIES 20131A CLASS BR 3.763% 07/20/30	D	06/28/2017	Shenkman		1,500,000	1,500,000	0
87806L-AC-0	TCI-Cent CLO 2016-1 Ltd. SERIES 20171A CLASS A1 2.637% 07/25/30	D	08/22/2017	Shenkman		5,012,500	5,000,000	11,479
87938W-AU-7	TELEFONICA EMISIONES SAU BASIC 5.213% 03/08/47	D	07/20/2017	Various		3,146,566	3,025,000	20,334
88167A-AD-3	TEVA PHARMACEUTICALS NE BASIC 2.800% 07/21/23	D	08/16/2017	Morgan Stanley		9,424,100	10,000,000	23,333
88167A-AF-8	TEVA PHARMACEUTICALS NE BASIC 4.100% 10/01/46	D	08/07/2017	Various		25,268,820	29,000,000	304,197
88432A-BA-7	Wind River CLO Ltd SERIES 20132A CLASS CR 3.350% 10/18/30	D	10/02/2017	Shenkman		5,000,000	5,000,000	0
88432C-AW-6	Wind River CLO Ltd SERIES 20141A CLASS CR 3.604% 04/18/26	D	02/16/2017	Shenkman		2,000,000	2,000,000	0
88433R-AG-7	Wind River CLO Ltd SERIES 20172A CLASS C1 0.000% 07/20/30	D	05/11/2017	Shenkman		2,500,000	2,500,000	0
90352J-AA-1	UBS GROUP FUNDING SWITZE BASIC 3.491% 05/23/23	D	09/22/2017	Various		30,465,150	30,000,000	160,488
92329N-AS-9	VENTURE CDO LTD SERIES 201313A CLASS CR 3.849% 09/10/29	D	08/27/2017	Shenkman		6,000,000	6,000,000	0
92331E-AD-8	VENTURE CDO LTD SERIES 201729A CLASS C 0.000% 09/15/30	D	08/01/2017	Shenkman		4,000,000	4,000,000	0
92331M-AC-2	VENTURE CDO LTD SERIES 201726A CLASS C 3.963% 01/20/29	D	01/18/2017	Shenkman		2,000,000	2,000,000	0
92917C-AL-6	Voya CLO Ltd SERIES 20131A CLASS BR 3.254% 10/15/30	D	09/29/2017	Shenkman		6,100,000	6,100,000	0
94950G-AC-1	Wellfleet CLO Ltd SERIES 20171A CLASS A2 3.063% 04/20/29	D	03/28/2017	Shenkman		4,500,000	4,500,000	0
96122U-AA-2	WESTPAC BANKING CORP BASIC 5.000% 09/21/17	D	09/12/2017	Citibank N.A.		15,000,000	15,000,000	0
Q7160#-AL-3	ORICA FINANCE L PRIVATE PLACEMENT 4.330% 05/03/27	D	02/22/2017	Citibank N.A.		1,500,000	1,500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,910,954,923	2,912,305,562	8,831,930
00912X-AK-0	AIR LEASE CORP BASIC 3.875% 12/01/18		05/09/2017	Barclays Bank PLC		54,050	40,000	693
171779-AK-7	CIENA CORP BASIC 4.000% 12/15/20		12/07/2017	Various		844,606	650,000	10,591
177376-AD-2	CITRIX SYSTEMS INC BASIC 0.500% 04/15/19		08/10/2017	Various		331,975	285,000	431
19624R-AA-4	COLONY NORTHSTAR INC BASIC 5.000% 04/15/23		09/12/2017	Deutsche Bank AG		175,313	170,000	3,518
19624R-AB-2	COLONY FINANCIAL INC BASIC 3.875% 01/15/21		12/05/2017	Various		413,274	409,000	5,884
298736-AH-2	EURONET WORLDWIDE INC 144A 1.500% 10/01/44		12/28/2017	Various		844,274	705,000	2,695
393657-AJ-0	GREENBRIER COS INC BASIC 2.875% 02/01/24		11/29/2017	Various		1,894,977	1,722,000	13,327
458660-AD-9	INTERDIGITAL INC BASIC 1.500% 03/01/20		08/04/2017	Various		1,320,252	1,110,000	6,711
483548-AE-3	KAMAN CORP BASIC 3.250% 05/01/24		12/22/2017	Bank of America N.A.		199,291	180,000	910
530610-AD-6	LIBERTY INTERACTIVE LLC BASIC 1.750% 09/30/46		12/20/2017	Various		1,179,650	1,055,000	3,557
55024U-AA-7	LUMENTUM HOLDINGS INC BASIC 0.250% 03/15/24		12/13/2017	Various		236,159	220,000	128
55608B-AA-3	MACQUARIE INFRASTRUCTURE CONVERTIBLE 2.875% 07/15/19		07/27/2017	Various		724,386	660,000	6,382
60855R-AD-2	MOLINA HEALTHCARE INC BASIC 1.625% 08/15/44		08/16/2017	Various		518,151	460,000	125
64125C-AC-3	NEUROCRINE BIOSCIENCES BASIC 2.250% 05/15/24		05/08/2017	Barclays Bank PLC		154,621	150,000	84
69354N-AA-4	PRA GROUP INC BASIC 3.500% 06/01/23		09/25/2017	Various		595,097	640,000	4,795

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
697435-AB-1	PALO ALTO NETWORKS BASIC 0.000% 07/01/19		04/28/2017	Various		660,628	560,000	0
741503-AS-5	PRICELINE.COM INC BASIC 0.350% 06/15/20		11/08/2017	Bank of America N.A.		145,994	110,000	155
741503-AX-4	PRICELINE.COM INC BASIC 0.900% 09/15/21		12/14/2017	Various		2,793,307	2,485,000	3,841
749685-AT-0	RPM INTERNATIONAL INC BASIC 2.250% 12/15/20		11/15/2017	Various		1,714,069	1,465,000	6,762
74973W-AB-3	RTI INTERNATIONAL METALS BASIC 1.625% 10/15/19		06/20/2017	Barclays Bank PLC		235,238	205,000	629
756577-AD-4	RED HAT INC BASIC 0.250% 10/01/19		01/10/2017	Citibank N.A.		261,429	220,000	156
81762P-AD-4	SERVICENOW INC BASIC 0.000% 06/01/22		12/04/2017	Various		581,703	540,000	0
87157D-AC-3	SYNAPTICS INC BASIC 0.500% 06/15/22		06/21/2017	Wells Fargo Bank N.A.		135,000	135,000	0
87238Q-AD-5	TCP CAPITAL CORP BASIC 4.625% 03/01/22		02/14/2017	Citibank N.A.		60,075	60,000	1,241
896522-AF-6	TRINITY INDUSTRIES BASIC 3.875% 06/01/36		06/07/2017	Various		195,583	165,000	814
902104-AA-6	II-VI INC BASIC 0.250% 09/01/22		08/24/2017	Bank of America N.A.		180,000	180,000	0
98138H-AE-1	WORKDAY INC BASIC 0.250% 10/01/22		11/30/2017	Various		1,303,156	1,305,000	58
984332-AF-3	ALTABA INC ZERO COUPON CONV 0.000% 12/01/18		06/29/2017	Citibank N.A.		473,491	420,000	0
AM0397-50-6	CIE GENERALE DES ESTABLI BASIC 0.000% 01/10/22	D	12/27/2017	Various		2,889,900	2,800,000	0
AM4657-55-8	VINCI SA BASIC 0.375% 02/16/22	D	12/20/2017	Various		1,350,174	1,200,000	1,504
AM7310-65-0	BASF SE BASIC 0.925% 03/09/23	D	07/05/2017	Various		2,559,525	2,500,000	6,322
AN8852-74-0	CARREFOUR SA BASIC 0.000% 06/14/23	D	08/24/2017	UniCredit Group		384,000	400,000	0
AP0453-52-6	QIAGEN NV BASIC 0.500% 09/13/23	D	11/07/2017	Various		818,550	800,000	622
JV6993-60-6	CHINA RAILWAY CONSTRUCT BASIC 0.000% 01/29/21	D	08/03/2017	Various		1,144,875	1,000,000	0
QJ9373-87-0	TOTAL SA BASIC 0.500% 12/02/22	D	07/11/2017	Various		1,994,220	2,000,000	1,378
4899999. Subtotal - Bonds - Hybrid Securities						29,366,993	27,006,000	83,313
8399997. Total - Bonds - Part 3						3,077,403,233	3,077,208,574	9,084,080
8399998. Total - Bonds - Part 5						238,435,392	236,936,303	417,310
8399999. Total - Bonds						3,315,838,625	3,314,144,877	9,501,390
010392-46-2	Alabama Power Co. PREFERRED		09/05/2017	Wells Fargo Bank N.A.	400,000.000	10,000,000	0.00	0
G16962-20-4	BUNGE Perp Convertible	D	12/05/2017	Various	3,670.000	376,534	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,376,534	XXX	0
8999997. Total - Preferred Stocks - Part 3						10,376,534	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						10,376,534	XXX	0
38106#-10-9	Golden Gate V Vermont Captive Insuance Company		10/04/2017	Capital Contribution		6,478,750		
38104@-10-3	Golden Gate III Vermont Captive Insurance Company		12/13/2017	Capital Contribution		60,000,000		
95811#-10-5	Western Diversified Services, Inc.		12/28/2017	Capital Contribution		4,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						70,478,750	XXX	0
9799997. Total - Common Stocks - Part 3						70,478,750	XXX	0
9799998. Total - Common Stocks - Part 5						478,152	XXX	0
9799999. Total - Common Stocks						70,956,902	XXX	0
9899999. Total - Preferred and Common Stocks						81,333,436	XXX	0
9999999 - Totals						3,397,172,060	XXX	9,501,390

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200A-E8-8	Govt Natl Mtg Assoc 595159 6.000% 11/15/32		12/01/2017	Paydown		130,688	130,688	145,913	142,635	0	(11,948)	0	(11,948)	0	130,688	0	0	0	3,266	11/15/2032
36204J-C5-3	Govt Natl Mtg Assoc 370992 6.500% 12/15/23		12/01/2017	Paydown		5,226	5,226	5,195	5,202	0	24	0	24	0	5,226	0	0	0	178	12/15/2023
36205X-L6-9	Government National Mortgage 403649 8.000% 08/15/24		12/01/2017	Paydown		1,429	1,429	1,413	1,417	0	12	0	12	0	1,429	0	0	0	63	08/15/2024
36208C-F4-4	Government National Mortgage 446687 6.500% 08/15/28		12/01/2017	Paydown		382	382	385	384	0	(1)	0	(1)	0	382	0	0	0	14	08/15/2028
36219V-HD-7	Government National Mortgage 260428 10.000% 12/15/18		10/01/2017	Paydown		6,751	6,751	6,692	6,721	0	30	0	30	0	6,751	0	0	0	319	12/15/2018
36219X-BL-1	Government National Mortgage 262043 9.500% 12/15/18		12/01/2017	Paydown		5,579	5,579	5,401	5,519	0	59	0	59	0	5,579	0	0	0	291	12/15/2018
38373Y-XP-4	GNMA SERIES 20036 CLASS PG 5.500% 01/20/33		12/01/2017	Paydown		93,575	93,575	101,595	98,434	0	(4,859)	0	(4,859)	0	93,575	0	0	0	2,677	01/20/2033
38374J-GJ-9	GNMA SERIES 200480 CLASS PH 5.000% 07/20/34		12/01/2017	Paydown		170,448	170,448	182,771	172,575	0	(2,127)	0	(2,127)	0	170,448	0	0	0	4,442	07/20/2034
38374J-LU-8	GNMA 04-87 LD 5.000% 10/20/33		04/01/2017	Paydown		828,797	828,797	830,662	827,074	0	1,723	0	1,723	0	828,797	0	0	0	7,257	10/20/2033
38374K-ZF-3	GNMA SERIES 200511 CLASS PK 5.000% 01/20/34		06/01/2017	Paydown		137,841	137,841	147,035	138,027	0	(186)	0	(186)	0	137,841	0	0	0	1,854	01/20/2034
38375D-5C-8	GNMA SERIES 200952 CLASS MP 5.000% 07/20/39		12/01/2017	Paydown		2,148,365	2,148,365	2,242,034	2,181,449	0	(33,084)	0	(33,084)	0	2,148,365	0	0	0	54,758	07/20/2039
3837H2-XD-6	Govt Natl Mtg Assn SERIES 199927 CLASS PT 7.500% 08/16/29		12/01/2017	Paydown		102,858	102,858	115,345	112,905	0	(10,047)	0	(10,047)	0	102,858	0	0	0	3,761	08/16/2029
83162C-HF-3	SMALL BUSINESS ADMIN AGENCY DEBENTURES 7.150% 01/01/17		01/01/2017	Maturity		6,338	6,338	6,338	6,338	0	0	0	0	0	6,338	0	0	0	227	01/01/2017
83162C-HK-2	SMALL BUSINESS ADMIN AGENCY DEBENTURES 7.500% 04/01/17		04/01/2017	Maturity		1,896	1,896	1,896	1,896	0	0	0	0	0	1,896	0	0	0	71	04/01/2017
912828-J2-7	U S Treasury Notes NOTES 2.000% 02/15/25		11/16/2017	Nomura Securities		393,124	400,000	399,798	399,834	0	17	0	17	0	399,851	0	(6,727)	(6,727)	10,021	02/15/2025
912828-MS-6	U S Treasury Notes 3.000% 02/28/17		02/28/2017	Maturity		200,000	200,000	196,826	199,918	0	82	0	82	0	200,000	0	0	0	3,000	02/28/2017
912828-WH-9	U S Treasury Notes NOTES 0.875% 05/15/17		05/15/2017	Maturity		2,000,000	2,000,000	2,001,492	2,000,204	0	(204)	0	(204)	0	2,000,000	0	0	0	8,750	05/15/2017
912828-WJ-5	U S Treasury Notes NOTES 2.500% 05/15/24		05/12/2017	Nomura Securities		255,771	250,001	249,328	249,485	0	24	0	24	0	249,508	0	6,263	6,263	3,124	05/15/2024
0599999. Subtotal - Bonds - U.S. Governments						6,489,068	6,490,174	6,640,119	6,550,017	0	(60,485)	0	(60,485)	0	6,489,532	0	(464)	(464)	104,073	XXX
74514L-E8-6	PUERTO RICO CMWLTH GENERAL OBLIGATION 8.000% 07/01/35		12/27/2017	Basis adjustment		0	0	90,258	90,258	0	0	0	0	0	90,258	0	(90,258)	(90,258)	0	07/01/2035
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						0	0	90,258	90,258	0	0	0	0	0	90,258	0	(90,258)	(90,258)	0	XXX
31287U-NA-6	Freddie Mac C68485 7.000% 07/01/32		12/01/2017	Paydown		4,882	4,882	5,084	5,020	0	(138)	0	(138)	0	4,882	0	0	0	265	07/01/2032
31288J-L6-1	Freddie Mac C79349 5.500% 05/01/33		03/13/2017	Wells Fargo Bank N.A.		5,354	4,815	4,923	4,910	0	1	0	1	0	4,910	0	444	444	77	05/01/2033
31288J-L6-1	Freddie Mac C79349 5.500% 05/01/33		12/01/2017	Paydown		1,081	1,081	1,105	1,103	0	(21)	0	(21)	0	1,081	0	0	0	19	05/01/2033
3128E2-A9-7	Fedl Home Loan Mtg Corp D95432 6.500% 07/01/22		12/01/2017	Paydown		105,291	105,291	116,926	111,258	0	(5,966)	0	(5,966)	0	105,291	0	0	0	3,993	07/01/2022
31294K-SM-8	Federal Home Loan Mtg Corp E01424 4.000% 08/01/18		12/01/2017	Paydown		15,940	15,940	15,222	15,722	0	218	0	218	0	15,940	0	0	0	322	08/01/2018
31295W-3B-2	Freddie Mac A01694 9.500% 07/01/20		05/01/2017	Paydown		308	308	330	321	0	(14)	0	(14)	0	308	0	0	0	9	07/01/2020
31335H-4P-5	Federal Home Loan Mtg Corp C90830 4.500% 05/01/24		12/01/2017	Paydown		11,739	11,739	11,230	11,397	0	342	0	342	0	11,739	0	0	0	269	05/01/2024
31339N-TA-4	FREDDIE MAC 2425-0B 6.000% 03/15/17		03/01/2017	Paydown		2,273	2,273	2,330	2,271	0	2	0	2	0	2,273	0	0	0	20	03/15/2017
31339N-W3-6	FREDDIE MAC 2430-WF 6.500% 03/15/32		12/01/2017	Paydown		10,169	10,169	10,644	10,393	0	(224)	0	(224)	0	10,169	0	0	0	317	03/15/2032
313401-WZ-0	Fedl Home Loan Mtg Corp 170212 8.500% 01/01/17		01/01/2017	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2017
3136A0-X8-5	FNMA SERIES 201189 CLASS VB 4.000% 06/25/29		12/01/2017	Paydown		5,837,124	5,837,124	5,836,212	5,822,476	0	14,648	0	14,648	0	5,837,124	0	0	0	117,604	06/25/2029
3136A2-PM-9	FNMA 2011-123 JZ 4.500% 12/25/41		06/01/2017	Paydown		763,909	763,909	763,479	763,295	0	614	0	614	0	763,909	0	0	0	11,310	12/25/2041
3136A4-FU-8	FNMA SERIES 201220 CLASS QY 3.500% 03/25/42		12/01/2017	Paydown		2,085,600	2,085,600	2,083,889	2,081,592	0	4,008	0	4,008	0	2,085,600	0	0	0	33,644	03/25/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AC-GN-5	FANNIEMAE-ACES SERIES 2013M3 CLASS AL 3.346% 01/25/33		12/01/2017	Paydown		26,660	26,660	26,529	26,544	0	116	0	116	0	26,660	0	0	0	491	01/25/2033
31371K-3A-7	Federal National Mtg Assoc 254693 5.500% 04/01/33		03/13/2017	Wells Fargo Bank N.A.		47,114	42,374	43,291	43,137	0	5	0	5	0	43,142	0	3,972	3,972	680	04/01/2033
31371K-3A-7	Federal National Mtg Assoc 254693 5.500% 04/01/33		12/01/2017	Paydown		10,563	10,563	10,792	10,753	0	(190)	0	(190)	0	10,563	0	0	0	265	04/01/2033
31371K-MG-3	Federal National Mtg Assoc 254259 5.500% 04/01/17		04/01/2017	Paydown		3,338	3,338	3,319	3,325	0	13	0	13	0	3,338	0	0	0	26	04/01/2017
31371K-WH-0	Federal National Mtg Assoc 254548 5.500% 12/01/32		03/13/2017	Wells Fargo Bank N.A.		5,621	5,056	5,070	5,066	0	0	0	0	0	5,066	0	556	556	81	12/01/2032
31371K-WH-0	Federal National Mtg Assoc 254548 5.500% 12/01/32		12/01/2017	Paydown		1,415	1,415	1,419	1,418	0	(3)	0	(3)	0	1,415	0	0	0	32	12/01/2032
3137A4-CM-7	Freddie Mac SERIES 3768 CLASS MB 4.000% 12/15/39		12/01/2017	Paydown		10,594,843	10,594,843	10,429,298	10,541,947	0	52,896	0	52,896	0	10,594,843	0	0	0	223,193	12/15/2039
3137A4-D4-6	Freddie Mac SERIES 3768 CLASS PB 4.000% 06/15/39		12/01/2017	Paydown		5,121,199	5,121,199	5,042,780	5,098,056	0	23,143	0	23,143	0	5,121,199	0	0	0	168,019	06/15/2039
3137A9-KB-1	Freddie Mac SERIES 3843 CLASS KB 4.000% 05/15/40		12/01/2017	Paydown		3,684,727	3,684,727	3,594,911	3,656,543	0	28,184	0	28,184	0	3,684,727	0	0	0	74,291	05/15/2040
3137BA-HY-1	Freddie Mac SERIES 4345 CLASS AC 3.000% 03/15/37		12/01/2017	Paydown		241,574	241,574	251,991	247,648	0	(6,075)	0	(6,075)	0	241,574	0	0	0	3,651	03/15/2037
3137BB-E6-3	Freddie Mac SERIES 4353 CLASS PA 3.000% 12/15/41		12/01/2017	Paydown		60,995	60,995	63,254	62,327	0	(1,332)	0	(1,332)	0	60,995	0	0	0	984	12/15/2041
3137GA-HP-5	Freddie Mac SERIES 3743 CLASS CZ 4.500% 10/15/40		01/01/2017	Paydown		187,212	187,212	187,110	187,015	0	197	0	197	0	187,212	0	0	0	702	10/15/2040
3137GV-WY-9	Freddie Mac SERIES 3738 CLASS BP 4.000% 12/15/38		12/01/2017	Paydown		4,347,519	4,347,519	4,290,457	4,331,772	0	15,746	0	15,746	0	4,347,519	0	0	0	89,433	12/15/2038
31380E-GH-1	Fannie Mae 437700 6.000% 09/01/28		12/01/2017	Paydown		1,178	1,178	1,193	1,186	0	(8)	0	(8)	0	1,178	0	0	0	38	09/01/2028
31389B-AK-7	Fannie Mae 620210 6.000% 12/01/31		12/01/2017	Paydown		4,342	4,342	4,393	4,373	0	(31)	0	(31)	0	4,342	0	0	0	181	12/01/2031
31389E-3C-7	Fannie Mae 623695 6.000% 01/01/32		12/01/2017	Paydown		187	187	189	188	0	(1)	0	(1)	0	187	0	0	0	6	01/01/2032
31389F-MM-1	Fannie Mae 624164 6.500% 01/01/32		12/01/2017	Paydown		4,085	4,085	4,199	4,155	0	(70)	0	(70)	0	4,085	0	0	0	150	01/01/2032
31389H-NE-4	Fannie Mae 625989 6.000% 01/01/17		01/01/2017	Paydown		1,227	1,227	1,262	1,227	0	0	0	0	0	1,227	0	0	0	6	01/01/2017
3138AW-3K-7	Fannie Mae POOL AJ5301 4.000% 11/01/41		12/01/2017	Paydown		334,269	334,269	360,436	359,628	0	(25,360)	0	(25,360)	0	334,269	0	0	0	6,928	11/01/2041
3138YW-H4-2	Fannie Mae POOL AZ4750 3.500% 10/01/45		12/01/2017	Paydown		721,443	721,443	754,922	754,259	0	(32,816)	0	(32,816)	0	721,443	0	0	0	13,526	10/01/2045
31390G-W5-2	Fannie Mae 646068 7.000% 06/01/32		12/01/2017	Paydown		95,825	95,825	110,218	109,049	0	(13,224)	0	(13,224)	0	95,825	0	0	0	2,454	06/01/2032
31391A-AB-5	Fannie Mae 660702 5.500% 12/01/32		03/13/2017	Wells Fargo Bank N.A.		16,719	15,037	15,267	15,162	0	(2)	0	(2)	0	15,160	0	1,559	1,559	241	12/01/2032
31391A-AB-5	Fannie Mae 660702 5.500% 12/01/32		12/01/2017	Paydown		8,144	8,144	8,268	8,211	0	(67)	0	(67)	0	8,144	0	0	0	162	12/01/2032
31391J-RU-6	Fannie Mae 668399 5.500% 01/01/33		03/13/2017	Wells Fargo Bank N.A.		29,277	26,330	26,714	26,640	0	2	0	2	0	26,642	0	2,634	2,634	422	01/01/2033
31391J-RU-6	Fannie Mae 668399 5.500% 01/01/33		12/01/2017	Paydown		5,521	5,521	5,601	5,586	0	(65)	0	(65)	0	5,521	0	0	0	160	01/01/2033
31391Q-KF-0	Fannie Mae 673594 6.000% 01/01/33		12/01/2017	Paydown		23,505	23,505	25,987	25,405	0	(1,901)	0	(1,901)	0	23,505	0	0	0	770	01/01/2033
31391U-3S-2	Fannie Mae 677709 5.500% 02/01/33		03/13/2017	Wells Fargo Bank N.A.		39,979	35,957	36,481	36,397	0	4	0	4	0	36,401	0	3,578	3,578	577	02/01/2033
31391U-3S-2	Fannie Mae 677709 5.500% 02/01/33		12/01/2017	Paydown		8,827	8,827	8,955	8,935	0	(108)	0	(108)	0	8,827	0	0	0	230	02/01/2033
31391U-T5-4	Fannie Mae 677472 5.500% 01/01/33		12/01/2017	Paydown		4,266	4,266	4,329	4,301	0	(34)	0	(34)	0	4,266	0	0	0	112	01/01/2033
31391V-LQ-4	Fannie Mae 678135 5.500% 01/01/33		12/01/2017	Paydown		53,092	53,092	53,863	53,553	0	(461)	0	(461)	0	53,092	0	0	0	997	01/01/2033
31391W-VE-8	Fannie Mae 679313 5.500% 01/01/33		12/01/2017	Paydown		5,562	5,562	5,643	5,607	0	(45)	0	(45)	0	5,562	0	0	0	214	01/01/2033
31391W-VH-1	Fannie Mae 679316 5.500% 01/01/33		12/01/2017	Paydown		9,535	9,535	9,674	9,652	0	(117)	0	(117)	0	9,535	0	0	0	310	01/01/2033
31392A-UJ-5	Federal National Mtg Assoc 2001-63 TC 6.000% 12/25/31		12/01/2017	Paydown		59,266	59,266	57,739	58,479	0	787	0	787	0	59,266	0	0	0	1,931	12/25/2031
31392B-7E-0	FANNIE MAE 200224-AJ 6.000% 04/25/17		03/01/2017	Paydown		2,511	2,511	2,564	2,503	0	8	0	8	0	2,511	0	0	0	20	04/25/2017
31392B-M6-0	FANNIE MAE 20029-PR 6.000% 03/25/17		02/01/2017	Paydown		2,992	2,992	3,154	2,985	0	7	0	7	0	2,992	0	0	0	19	03/25/2017
31392G-VX-0	FANNIEMAE WHOLE LOAN 2003W1-1A1 6.500% 12/25/42		12/01/2017	Paydown		17,941	17,941	18,354	21,507	0	(3,566)	0	(3,566)	0	17,941	0	0	0	504	12/25/2042
31392U-MQ-4	FREDDIE MAC 2503-BH 5.500% 09/15/17		09/01/2017	Paydown		6,572	6,572	6,771	6,575	0	(3)	0	(3)	0	6,572	0	0	0	126	09/15/2017
31392X-J8-2	FREDDIE MAC 2523-YM 5.000% 11/15/17		11/01/2017	Paydown		17,936	17,936	18,060	17,913	0	23	0	23	0	17,936	0	0	0	371	11/15/2017
31393B-R5-6	FNMA 200335-ME 5.000% 05/25/18		12/01/2017	Paydown		50,693	50,693	50,117	50,486	0	207	0	207	0	50,693	0	0	0	1,237	05/25/2018
31393B-UU-7	FNMA 200342-EK 5.500% 05/25/23		12/01/2017	Paydown		142,206	142,206	145,250	142,612	0	(406)	0	(406)	0	142,206	0	0	0	3,979	05/25/2023
31393E-ER-6	Federal National Mtg Assn SERIES 200379 CLASS NJ 5.000% 08/25/23		12/01/2017	Paydown		773,775	773,775	840,861	804,782	0	(31,007)	0	(31,007)	0	773,775	0	0	0	19,782	08/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31393E-T3-3	Federal National Mtg Assn 200382-LH 5.000% 09/25/23		12/01/2017	Paydown		139,442	139,442	138,701	138,900	0	541	0	541	0	139,442	0	0	0	3,647	09/25/2023
31393E-U3-1	Federal National Mtg Assn 200382-VB 5.500% 08/25/33		05/01/2017	Paydown		118,272	118,272	121,487	117,920	0	352	0	352	0	118,272	0	0	0	1,350	08/25/2033
31393L-FK-4	FHLMC T-54 2A 6.500% 02/25/43		12/01/2017	Paydown		3,722	3,722	3,818	3,791	0	(68)	0	(68)	0	3,722	0	0	0	123	02/25/2043
31393N-N7-0	Federal Home Loan Mtg Corp SERIES 2590 CLASS WK 5.500% 03/15/33		12/01/2017	Paydown		81,642	81,642	88,320	85,936	0	(4,294)	0	(4,294)	0	81,642	0	0	0	2,170	03/15/2033
31393T-GV-2	Federal National Mtg Assn 200381-MC 5.000% 12/25/32		02/01/2017	Paydown		8,723	8,723	8,503	8,691	0	32	0	32	0	8,723	0	0	0	45	12/25/2032
31393U-XJ-7	FANNIE MAE 2003128-DY 4.500% 01/25/24		12/01/2017	Paydown		212,958	212,958	200,580	209,293	0	3,666	0	3,666	0	212,958	0	0	0	5,261	01/25/2024
31394D-TK-6	FANNIE MAE SERIES 200538 CLASS VH 5.000% 02/25/22		01/01/2017	Paydown		31,981	31,981	34,600	31,913	0	67	0	67	0	31,981	0	0	0	133	02/25/2022
31394D-ZR-4	FANNIE MAE 200548-MD 5.000% 04/25/34		12/01/2017	Paydown		309,551	309,551	302,628	308,019	0	1,532	0	1,532	0	309,551	0	0	0	7,237	04/25/2034
31394J-ZF-7	FHLMC SERIES 2685 CLASS DT 5.000% 10/15/23		12/01/2017	Paydown		808,434	808,434	866,156	831,552	0	(23,118)	0	(23,118)	0	808,434	0	0	0	21,846	10/15/2023
31394M-JJ-0	Freddie Mac SERIES 2721 CLASS PG 5.000% 12/15/23		12/01/2017	Paydown		1,757,106	1,757,106	1,881,509	1,801,791	0	(44,685)	0	(44,685)	0	1,757,106	0	0	0	46,409	12/15/2023
31394U-G6-3	FNMA 2005-105 Z 6.000% 12/25/35		12/01/2017	Paydown		1,627,775	1,627,775	1,621,432	1,620,687	0	7,089	0	7,089	0	1,627,775	0	0	0	54,840	12/25/2035
31395E-RT-6	FHLMC 2841-AT 4.000% 08/15/19		12/01/2017	Paydown		140,022	140,022	127,420	138,274	0	1,749	0	1,749	0	140,022	0	0	0	2,828	08/15/2019
31395M-AM-1	Freddie Mac SERIES 2929 CLASS CA 5.000% 02/15/25		12/01/2017	Paydown		681,908	681,908	743,484	716,956	0	(35,048)	0	(35,048)	0	681,908	0	0	0	17,351	02/15/2025
31395M-DZ-9	Freddie Mac 2934-NG 5.000% 02/15/35		12/15/2017	Paydown		344,449	344,449	361,449	352,096	0	(7,647)	0	(7,647)	0	344,449	0	0	0	8,595	02/15/2035
31396Q-B8-1	Fannie Mae 2009-73 LB 4.000% 09/25/29		12/25/2017	Paydown		210,172	210,172	195,601	204,779	0	5,393	0	5,393	0	210,172	0	0	0	4,321	09/25/2029
31397Q-H2-7	Fannie Mae SERIES 201118 CLASS VN 4.000% 10/25/25		12/01/2017	Paydown		388,518	388,518	394,468	391,703	0	(3,184)	0	(3,184)	0	388,518	0	0	0	8,469	10/25/2025
31397S-PJ-7	Freddie Mac SERIES 201125 CLASS PD 4.000% 04/25/41		12/01/2017	Paydown		3,930,814	3,930,814	3,930,814	3,930,814	0	0	0	0	0	3,930,814	0	0	0	98,876	04/25/2041
31398C-U5-5	Freddie Mac SERIES 3536 Class PJ 5.000% 05/15/39		12/15/2017	Paydown		734,300	734,300	763,123	746,549	0	(12,249)	0	(12,249)	0	734,300	0	0	0	18,172	05/15/2039
31398F-X6-3	Fannie Mae SERIES 200989 CLASS NY 4.500% 11/25/29		12/01/2017	Paydown		1,221,905	1,221,905	1,255,385	1,234,781	0	(12,876)	0	(12,876)	0	1,221,905	0	0	0	26,558	11/25/2029
31398G-D6-3	Fannie Mae SERIES 20106 CLASS VB 5.000% 03/25/32		12/01/2017	Paydown		4,592,827	4,592,827	4,874,827	4,606,710	0	(13,882)	0	(13,882)	0	4,592,827	0	0	0	116,963	03/25/2032
31398G-KM-0	Fannie Mae SERIES 2009112 CLASS EB 4.000% 01/25/30		12/01/2017	Paydown		800,019	800,019	764,658	781,594	0	18,425	0	18,425	0	800,019	0	0	0	16,172	01/25/2030
31398J-QP-1	Freddie Mac SERIES 3576 CLASS NB 5.000% 05/15/39		12/01/2017	Paydown		2,691,718	2,691,718	2,687,142	2,686,656	0	5,062	0	5,062	0	2,691,718	0	0	0	69,181	05/15/2039
31398N-RG-1	Freddie Mac SERIES 2010120 CLASS PD 4.000% 02/25/39		12/01/2017	Paydown		1,100,031	1,100,031	1,133,032	1,106,705	0	(6,675)	0	(6,675)	0	1,100,031	0	0	0	24,628	02/25/2039
31398P-SA-8	Fannie Mae 2010-42 EL 4.500% 05/25/40		12/25/2017	Paydown		261,480	261,480	260,522	261,198	0	281	0	281	0	261,480	0	0	0	9,470	05/25/2040
31400B-PB-6	Fannie Mae 682718 5.500% 01/01/33		12/01/2017	Paydown		11,034	11,034	11,361	11,219	0	(185)	0	(185)	0	11,034	0	0	0	214	01/01/2033
31400E-LB-4	Fannie Mae 685322 5.500% 02/01/33		12/01/2017	Paydown		6,617	6,617	6,732	6,685	0	(68)	0	(68)	0	6,617	0	0	0	188	02/01/2033
31400H-RZ-8	Fannie Mae 688204 5.500% 01/01/33		12/01/2017	Paydown		14,347	14,347	14,553	14,457	0	(110)	0	(110)	0	14,347	0	0	0	235	01/01/2033
31400R-DJ-7	Fannie Mae 695005 5.500% 04/01/33		12/01/2017	Paydown		10,359	10,359	10,547	10,507	0	(148)	0	(148)	0	10,359	0	0	0	260	04/01/2033
31400S-ZL-6	Fannie Mae 696547 5.500% 02/01/33		12/01/2017	Paydown		17,608	17,608	18,117	17,900	0	(292)	0	(292)	0	17,608	0	0	0	457	02/01/2033
31401X-M3-8	Fannie Mae 721378 5.500% 06/01/33		12/01/2017	Paydown		32,603	32,603	33,532	33,172	0	(569)	0	(569)	0	32,603	0	0	0	958	06/01/2033
31401Y-HB-4	Fannie Mae 722126 5.000% 07/01/33		12/01/2017	Paydown		4,762	4,762	4,829	4,816	0	(55)	0	(55)	0	4,762	0	0	0	96	07/01/2033
31402J-AG-2	Federal National Mtg Assoc 730007 5.500% 07/01/33		12/01/2017	Paydown		23,991	23,991	24,768	24,637	0	(646)	0	(646)	0	23,991	0	0	0	532	07/01/2033
31402V-KN-9	Fannie Mae 739301 5.500% 09/01/33		12/01/2017	Paydown		53,598	53,598	54,268	54,152	0	(554)	0	(554)	0	53,598	0	0	0	2,196	09/01/2033
31403F-SR-6	Fannie Mae 747628 5.000% 11/01/33		12/01/2017	Paydown		208,393	208,393	206,895	207,025	0	1,367	0	1,367	0	208,392	0	0	0	6,059	11/01/2033
31403J-7B-6	Fannie Mae 750690 6.000% 11/01/33		12/01/2017	Paydown		6,751	6,751	6,981	6,967	0	(215)	0	(215)	0	6,751	0	0	0	285	11/01/2033
31403R-N8-7	Fannie Mae 755615 5.500% 01/01/34		12/01/2017	Paydown		55,495	55,495	56,847	56,638	0	(1,143)	0	(1,143)	0	55,495	0	0	0	1,407	01/01/2034
31403U-VV-0	Fannie Mae 758528 4.500% 03/01/19		12/01/2017	Paydown		22,710	22,710	22,149	22,538	0	171	0	171	0	22,710	0	0	0	535	03/01/2019
31403W-FN-2	Fannie Mae 759873 5.500% 02/01/34		12/01/2017	Paydown		22,458	22,458	22,293	22,299	0	158	0	158	0	22,458	0	0	0	672	02/01/2034
31404J-EY-7	Fannie Mae 769751 5.500% 02/01/34		12/01/2017	Paydown		58,615	58,615	58,799	58,664	0	(47)	0	(47)	0	58,615	0	0	0	1,448	02/01/2034
31406J-EQ-2	Fannie Mae 811143 5.500% 04/01/35		12/01/2017	Paydown		26,596	26,596	26,837	26,741	0	(145)	0	(145)	0	26,597	0	0	0	559	04/01/2035
31406T-QK-0	Fannie Mae 819558 5.500% 04/01/35		12/01/2017	Paydown		53,065	53,065	53,712	53,620	0	(555)	0	(555)	0	53,065	0	0	0	1,610	04/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376G-5E-6	Govt Natl Mtg Assn SERIES 20111120 CLASS C 3.670% 03/16/52		12/01/2017	Paydown		15,518	15,518	16,042	15,832	0	(313)	0	(313)	0	15,519	0	0	0	491	03/16/2052
38376G-D4-9	Govt Natl Mtg Assn SERIES 201127 CLASS B 3.000% 09/16/34		12/01/2017	Paydown		1,625,353	1,625,353	1,678,177	1,628,692	0	(3,339)	0	(3,339)	0	1,625,353	0	0	0	23,143	09/16/2034
38376G-RY-8	Govt Natl Mtg Assn SERIES 201083 CLASS D 4.300% 06/16/44		12/01/2017	Paydown		90,348	90,348	90,235	90,208	0	140	0	140	0	90,348	0	0	0	2,119	06/16/2044
38376G-ZB-9	Govt Natl Mtg Assn SERIES 2010161 CLASS B 3.000% 07/16/40		12/01/2017	Paydown		421,739	421,739	402,277	413,796	0	7,943	0	7,943	0	421,739	0	0	0	12,652	07/16/2040
38378B-7E-3	Govt Natl Mtg Assn SERIES 201333 CLASS AC 1.744% 05/16/46		12/01/2017	Paydown		84,247	84,247	83,747	83,924	0	323	0	323	0	84,247	0	0	0	947	05/16/2046
62951M-AA-8	NOMURA ASSET ACCEPTANCE COR 2004R1-A1 6.500% 03/25/34		12/01/2017	Paydown		8,199	8,199	7,270	7,270	0	929	0	929	0	8,199	0	0	0	226	03/25/2034
63967H-AB-7	Nebraska Invest Fin Auth Ser B Ser B 9.500% 11/01/32		01/30/2017	Bank of New York		1,370	0	0	0	0	0	0	0	0	0	0	1,370	1,370	0	11/01/2032
649902-Z6-3	NEW YORK ST DORM AUTH ST PERS HIGHER EDUCATION 3.225% 03/15/17		03/15/2017	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	80,625	03/15/2017
745177-FN-0	PUERTO RICO CMWLTH GOVT DEV BA DEVELOPMENT		12/28/2017	Basis adjustment		0	0	24,400	24,400	0	0	0	0	0	24,400	0	(24,400)	(24,400)	0	02/01/2019
911760-LH-7	Vendee Mortgage Trust VA 19981-2E 7.000% 03/15/28		12/01/2017	Paydown		16,512	16,512	17,151	16,943	0	(432)	0	(432)	0	16,511	0	0	0	597	03/15/2028
928172-UV-5	VIRGINIA ST PUB BLDG AUTH PUB FACILITIES 4.000% 08/01/17		08/01/2017	Maturity		3,415,000	3,415,000	3,684,308	3,439,575	0	(24,575)	0	(24,575)	0	3,415,000	0	0	0	136,600	08/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						69,122,385	69,106,520	69,778,548	69,256,653	0	(123,981)	0	(123,981)	0	69,132,672	0	(10,287)	(10,287)	1,624,906	XXX
00113*-AA-2	AEP GENERATING 6.330% 09/30/37		03/02/2017	Call 100.0000		8,330,582	8,330,582	8,330,582	8,330,582	0	0	0	0	0	8,330,582	0	0	0	2,670,858	09/30/2037
00115A-AC-3	AEP TRANSMISSION CO LLC BASIC 4.000% 12/01/46		05/09/2017	Tax Free Exchange		4,918,227	5,000,000	4,917,450	4,917,585	0	642	0	642	0	4,918,227	0	0	0	101,667	12/01/2046
00184A-AC-9	AOL Time Warner Inc 7.625% 04/15/31		12/11/2017	Bank of New York		5,286,028	3,800,000	4,114,146	4,031,054	0	(9,737)	0	(9,737)	0	4,021,317	0	1,264,711	1,264,711	343,676	04/15/2031
00206R-CY-6	AT&T INC BASIC 5.200% 03/15/20		11/09/2017	Taxable Exchange		10,738,045	10,000,000	9,992,936	9,994,295	0	1,537	0	1,537	0	9,995,832	0	742,212	742,212	629,778	03/15/2020
00206R-CZ-3	AT&T INC BASIC 4.600% 02/15/21		11/09/2017	Taxable Exchange		13,926,542	13,000,000	12,995,465	12,996,585	0	706	0	706	0	12,997,290	0	929,252	929,252	774,078	02/15/2021
00213V-AA-2	ARC FINANCE LLC 2013-1 0.000% 12/31/56		10/06/2017	Redemption 100.0000		855,542	855,542	855,542	855,542	0	0	0	0	0	855,542	0	0	0	0	12/31/2056
002824-BF-6	Abbott Labs BASIC 3.750% 11/30/26		05/25/2017	JPMorgan Chase Bank N.A.		15,235,200	15,000,000	14,888,400	14,889,325	0	4,016	0	4,016	0	14,893,342	0	341,858	341,858	293,750	11/30/2026
007036-EP-7	ADJUSTABLE RATE MORTAGE TRUST 2004-5 2A1 3.617% 04/25/35		12/01/2017	Paydown		58,445	58,445	39,142	43,176	0	15,269	0	15,269	0	58,445	0	0	0	1,264	04/25/2035
00817Y-AW-8	Aetna US Healthcare Inc BASIC 3.200% 06/15/26		03/16/2017	Call 100.0000		1,435,000	1,435,000	1,492,644	1,490,195	0	(1,105)	0	(1,105)	0	1,489,089	0	(54,089)	(54,089)	25,958	06/15/2026
00817Y-AY-4	Aetna US Healthcare Inc AETNA INC 4.250% 06/15/36		03/16/2017	Call 100.0000		565,000	565,000	562,655	562,702	0	16	0	16	0	562,718	0	2,282	2,282	11,720	06/15/2036
00841T-AN-9	AGATE BAY MTG LN TR SERIES 20141 CLASS 1A6 3.500% 07/25/44		12/01/2017	Paydown		2,078,154	2,078,154	2,116,794	2,109,110	0	(30,957)	0	(30,957)	0	2,078,154	0	0	0	39,633	07/25/2044
00841U-AN-6	AGATE BAY MTG LN TRUST SERIES 20142 CLASS A13 3.500% 09/25/44		12/01/2017	Paydown		4,717,891	4,717,891	4,848,370	4,842,003	0	(124,112)	0	(124,112)	0	4,717,891	0	0	0	85,602	09/25/2044
00841W-AN-2	AGATE BAY MTG LN TRUST SERIES 20151 CLASS A13 3.500% 01/25/45		12/01/2017	Paydown		3,138,185	3,138,185	3,212,105	3,209,626	0	(71,441)	0	(71,441)	0	3,138,185	0	0	0	57,677	01/25/2045
00842B-AC-1	AGATE BAY MTG LN TR SERIES 20155 CLASS A3 3.500% 07/25/45		12/01/2017	Paydown		527,297	527,297	537,101	535,915	0	(8,618)	0	(8,618)	0	527,297	0	0	0	11,493	07/25/2045
00842C-AF-2	AGATE BAY MORTGAGE LOAN TRUST SERIES 20157 CLASS A6 3.000% 10/25/45		12/01/2017	Paydown		361,022	361,022	364,689	362,898	0	(1,876)	0	(1,876)	0	361,022	0	0	0	6,058	10/25/2045
008684-AA-0	American Home Mortgage Assets 1.742% 12/25/46		12/25/2017	Paydown		21,998	31,151	11,900	14,032	0	12,131	0	12,131	0	26,163	0	(4,165)	(4,165)	170	12/25/2046
010392-EW-4	Alabama Power Co. 5.550% 02/01/17		02/01/2017	Maturity		15,000,000	15,000,000	14,949,000	14,999,452	0	548	0	548	0	15,000,000	0	0	0	416,250	02/01/2017
013817-AS-0	Alcoa Inc 6.750% 07/15/18		04/17/2017	Bank of New York		14,890,820	14,000,000	13,955,760	13,991,133	0	1,682	0	1,682	0	13,992,816	0	898,004	898,004	721,875	07/15/2018
01877K-AB-9	Alliance Pipeline LP 144A 6.996% 12/31/19		12/31/2017	Redemption 100.0000		274,286	274,286	273,437	274,054	0	232	0	232	0	274,286	0	0	0	14,392	12/31/2019
02007C-AD-4	Ally Auto Receivables Trust SERIES 20161 CLASS A3 1.470% 04/15/20		12/15/2017	Paydown		759,929	759,929	759,842	759,879	0	50	0	50	0	759,929	0	0	0	9,231	04/15/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
021460-AB-6	Countrywide Alternative Loan T 2006-16CB A2 6.000% 06/25/36		12/01/2017	Paydown		6,897	7,877	4,154	4,154	0	3,260	0	3,260	0	7,414	0	(517)	(517)	252	06/25/2036
02146X-AB-4	COUNTRYWIDE ALTERNATIVE LOAN 2006-36T2 1A3 5.750% 12/25/36		12/01/2017	Paydown		50,962	70,818	40,123	40,123	0	22,089	0	22,089	0	62,212	0	(11,250)	(11,250)	1,673	12/25/2036
02150F-AA-8	Countrywide Alternative Loan 2007-8CB A1 5.500% 05/25/37		12/01/2017	Paydown		40,015	45,244	23,414	23,678	0	19,099	0	19,099	0	42,777	0	(2,762)	(2,762)	1,310	05/25/2037
023650-AH-7	America West Airlines Inc. Ser 2001-1 Cl G 7.100% 04/02/21		10/02/2017	Redemption 100.0000		783,487	783,487	785,701	784,197	0	(710)	0	(710)	0	783,487	0	0	0	41,933	04/02/2021
02376U-AA-3	AMERICAN AIRLINES INC BASIC 3.575% 01/15/28		07/15/2017	Redemption 100.0000		511,129	511,129	519,083	518,746	0	(7,617)	0	(7,617)	0	511,129	0	0	0	13,732	01/15/2028
02376Y-AA-5	AMER AIRLINE 16-1 B PTT BASIC 5.250% 01/15/24		07/15/2017	Redemption 100.0000		107,944	107,944	112,531	112,266	0	(4,323)	0	(4,323)	0	107,944	0	0	0	4,262	01/15/2024
023771-R9-1	American Airlines BASIC 3.000% 10/15/28		10/15/2017	Redemption 100.0000		414,210	414,210	414,210	414,210	0	0	0	0	0	414,210	0	0	0	12,841	10/15/2028
02377B-AA-4	AMER AIRLN 15-2 A PASS T BASIC 4.000% 09/22/27		09/22/2017	Redemption 100.0000		426,312	426,312	426,312	426,312	0	0	0	0	0	426,312	0	0	0	12,789	09/22/2027
029912-BD-3	AMERICAN TOWER CORP 4.500% 01/15/18		07/31/2017	Call 100.0000		5,000,000	5,000,000	4,996,050	4,999,394	0	337	0	337	0	4,999,731	0	269	269	302,550	01/15/2018
03040#-AD-4	AMERICAN WATER 5.620% 12/21/18		09/13/2017	Call 100.0000		9,240,000	9,240,000	9,636,586	9,396,602	0	(54,653)	0	(54,653)	0	9,341,949	0	(101,949)	(101,949)	826,175	12/21/2018
03072S-QP-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004FR1 CLASS A6 4.549% 05/25/34		12/01/2017	Paydown		679,951	679,951	593,665	652,949	0	27,002	0	27,002	0	679,951	0	0	0	17,433	05/25/2034
03073E-AG-0	AMERISOURCEBERGEN CORP 4.875% 11/15/19		12/29/2017	Call 100.0000		5,000,000	5,000,000	4,958,700	4,985,977	0	4,635	0	4,635	0	4,990,611	0	9,389	9,389	552,892	11/15/2019
03073E-AL-9	AMERISOURCEBERGEN CORP BASIC 3.400% 05/15/24		11/30/2017	Bank of America N.A.		10,151,700	10,000,000	9,890,260	9,902,237	0	10,908	0	10,908	0	9,913,145	0	238,555	238,555	357,944	05/15/2024
030955-AJ-7	Ameritech Cap Funding 6.875% 10/15/27		11/09/2017	Tax Free Exchange		2,047,481	2,000,000	2,061,233	2,048,513	0	(3,032)	0	(3,032)	0	2,045,481	0	2,000	2,000	155,069	10/15/2027
030955-AN-8	Ameritech Cap Funding 6.550% 01/15/28		11/09/2017	Tax Free Exchange		968,064	1,000,000	945,636	965,063	0	2,001	0	2,001	0	967,064	0	1,000	1,000	90,244	01/15/2028
031162-BG-4	Amgen Inc 4.100% 06/15/21		05/17/2017	Bank of America N.A.		5,322,400	5,000,000	4,987,100	4,993,538	0	522	0	522	0	4,994,060	0	328,340	328,340	89,403	06/15/2021
031162-CE-8	Amgen Inc BASIC 4.663% 06/15/51		01/01/2017	Tax Free Exchange		3,501,959	4,188,000	3,498,314	3,501,779	0	180	0	180	0	3,501,959	0	0	0	14,104	06/15/2051
03773S-CD-7	Appalachian Power 5.000% 06/01/17		06/01/2017	Maturity		7,225,000	7,225,000	7,102,491	7,217,376	0	7,624	0	7,624	0	7,225,000	0	0	0	180,625	06/01/2017
037833-AL-4	APPLE INC BASIC 3.850% 05/04/43		01/25/2017	UBS AG		3,759,560	4,000,000	3,464,000	3,494,996	0	789	0	789	0	3,495,785	0	263,775	263,775	36,789	05/04/2043
04248N-AA-1	ARMY HAWAII FAMILY HSG BASIC 5.524% 06/15/50		12/15/2017	Redemption 100.0000		10,279	10,279	10,648	10,635	0	(356)	0	(356)	0	10,279	0	0	0	428	06/15/2050
05568B-AA-6	BNSF FUNDING TRUST I 5.720% 01/15/24		07/15/2017	Redemption 100.0000		150,701	150,701	171,196	164,113	0	(13,413)	0	(13,413)	0	150,701	0	0	0	4,329	01/15/2024
05946X-DL-4	Banc of America Funding Corp 20033-1A7 5.500% 10/25/33		12/01/2017	Paydown		31,047	31,047	31,071	31,009	0	38	0	38	0	31,047	0	0	0	826	10/25/2033
05946X-WF-6	Banc of America Funding Corp SERIES 20053 CLASS 1A23 5.500% 06/25/35		12/01/2017	Paydown		700,131	700,131	682,190	690,134	0	9,997	0	9,997	0	700,131	0	0	0	13,666	06/25/2035
059487-AY-4	BANC OF AMERICA ALTERNATIVE LO SERIES 20066 CLASS 2A10 6.000% 07/25/46		12/01/2017	Paydown		174,773	199,888	161,997	161,997	0	33,130	0	33,130	0	195,127	0	(20,354)	(20,354)	8,142	07/25/2046
05948X-X2-2	Bank of America Mtg Secs SERIES 20041 CLASS 1A19 5.500% 02/25/34		06/01/2017	Paydown		3,961,721	4,584,011	4,792,125	4,642,172	0	(39,302)	0	(39,302)	0	4,602,870	0	(641,149)	(641,149)	125,289	02/25/2034
05949C-QD-1	Bank of America Mtg Secs SERIES 200512 CLASS A7 5.750% 01/25/36		06/01/2017	Paydown		538,477	566,179	555,033	566,179	0	0	0	0	0	566,179	0	(27,703)	(27,703)	15,421	01/25/2036
05950L-AD-4	Banc of America Mtg Sec 2006-3 1A4 5.750% 10/25/36		12/01/2017	Paydown		102,061	110,776	101,527	101,527	0	8,521	0	8,521	0	110,048	0	(7,988)	(7,988)	3,940	10/25/2036
05950N-BE-7	Banc of America Funding Corp 2006-5 3A1 5.750% 09/25/36		12/01/2017	Paydown		356,175	374,629	359,070	359,070	0	14,792	0	14,792	0	373,863	0	(17,688)	(17,688)	9,755	09/25/2036
05950R-AA-7	Banc of America Funding Corp 2006-06 1A1 5.750% 08/25/36		12/01/2017	Paydown		81,578	90,802	89,503	89,671	0	1,018	0	1,018	0	90,689	0	(9,111)	(9,111)	2,753	08/25/2036
06050H-VR-6	BANC OF AMERICA MORTGAGE S 2002J-B2 4.259% 09/25/32		12/01/2017	Paydown		5,262	5,262	5,235	5,240	0	21	0	21	0	5,262	0	0	0	113	09/25/2032
06051G-EC-9	Bank of America Corp 5.625% 07/01/20		11/07/2017	Bank of America N.A.		893,632	825,000	850,319	835,669	0	(2,437)	0	(2,437)	0	833,232	0	60,400	60,400	62,906	07/01/2020
06051G-EM-7	Bank of America Corp 5.700% 01/24/22		12/14/2017	Tax Free Exchange		8,142,844	8,000,000	8,300,960	8,172,499	0	(29,656)	0	(29,656)	0	8,142,844	0	0	0	640,933	01/24/2022
06051G-EU-9	Bank of America Corp BASIC 3.300% 01/11/23		05/17/2017	Bank of America N.A.		15,247,800	15,000,000	14,916,600	14,946,443	0	3,167	0	3,167	0	14,949,610	0	298,190	298,190	427,625	01/11/2023
070101-E@-5	Basin Electric PRIVATE PLACEMENT 4.000% 10/01/31		10/01/2017	Redemption 100.0000		458,000	458,000	474,841	474,498	0	(16,498)	0	(16,498)	0	458,000	0	0	0	18,320	10/01/2031

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07384M-TM-4	BEAR STEARNS ADJUSTABLE RAT 20031-5A1 3.178% 04/25/33		12/01/2017	Paydown		6,318	6,318	6,288	6,295	0	23	0	23	0	6,318	0	0	0	117	04/25/2033
07384Y-NA-0	BEAR STEARNS ASSET BACKED 2003AC5-A5 5.250% 10/25/33		12/01/2017	Paydown		279,876	279,876	278,607	281,872	0	(1,996)	0	(1,996)	0	279,876	0	0	0	7,903	10/25/2033
073868-AA-9	Bear Stearns Alt-A Trust 2006-6 1A1 1.872% 11/25/36		12/26/2017	Paydown		827,479	871,653	331,228	335,862	0	508,638	0	508,638	0	844,500	0	(17,021)	(17,021)	7,110	11/25/2036
07386H-B8-3	Bear Stearns Alt-A Trust 2006-1 21A2 3.351% 02/25/36		12/01/2017	Paydown		25,842	29,222	12,140	11,835	0	15,379	0	15,379	0	27,214	0	(1,372)	(1,372)	466	02/25/2036
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M 2005-3 2A1 3.607% 06/25/35		12/01/2017	Paydown		464,581	476,739	343,252	350,171	0	123,356	0	123,356	0	473,527	0	(8,946)	(8,946)	7,462	06/25/2035
07388Y-AG-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW16 CLASS AM 5.655% 06/11/40		05/12/2017	Call 100.0000		799,750	799,750	826,862	800,849	0	(1,923)	0	(1,923)	0	798,926	0	824	824	19,127	06/11/2040
07388Y-AG-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW16 CLASS AM 5.655% 06/11/40		04/01/2017	Paydown		4,200,250	4,200,250	4,342,638	4,206,023	0	(5,773)	0	(5,773)	0	4,200,250	0	0	0	74,714	06/11/2040
073902-PN-2	Bear Stearns Co 5.550% 01/22/17		01/22/2017	Maturity		2,500,000	2,500,000	2,490,050	2,499,925	0	75	0	75	0	2,500,000	0	0	0	69,375	01/22/2017
079857-AF-5	BELLSOUTH CAP FUNDING 7.120% 07/15/97		11/09/2017	Tax Free Exchange		8,416,543	7,962,000	8,408,589	8,408,589	0	(7)	0	(7)	0	8,408,581	0	7,962	7,962	781,055	07/15/2097
079860-AD-4	Bellsouth Corp 6.875% 10/15/31		11/09/2017	Tax Free Exchange		3,985,654	4,000,000	3,974,000	3,980,948	0	706	0	706	0	3,981,654	0	4,000	4,000	310,139	10/15/2031
079860-AK-8	Bellsouth Corp 6.000% 11/15/34		11/09/2017	Tax Free Exchange		5,905,501	6,000,000	5,870,290	5,896,481	0	3,021	0	3,021	0	5,899,501	0	6,000	6,000	376,000	11/15/2034
079867-AW-7	Bellsouth Telecommunications I 6.375% 06/01/28		11/09/2017	Tax Free Exchange		2,744,226	2,600,000	2,796,040	2,750,471	0	(8,845)	0	(8,845)	0	2,741,626	0	2,600	2,600	248,625	06/01/2028
10112R-AT-1	BOSTON PROPERTIES LP 3.700% 11/15/18		12/18/2017	Call 100.0000		660,000	660,000	658,462	659,551	0	227	0	227	0	659,778	0	222	222	36,447	11/15/2018
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 6.850% 06/01/34		06/01/2017	Redemption 100.0000		21,855	21,855	6,557	12,458	0	15,299	5,901	9,398	0	21,855	0	0	0	749	06/01/2034
12189L-AW-1	BURLINGTN NORTH SANTA FE BASIC 4.150% 04/01/45		08/07/2017	Morgan Stanley		7,330,260	7,000,000	6,977,110	6,978,029	0	253	0	253	0	6,978,282	0	351,978	351,978	249,346	04/01/2045
12189P-AG-7	Burlington North Santa Fe Ser 2000-1 8.251% 01/15/21		07/15/2017	Redemption 100.0000		505,409	505,409	634,117	530,652	0	(25,242)	0	(25,242)	0	505,409	0	0	0	20,974	01/15/2021
12189P-AK-8	Burlington North Santa Fe 6.462% 01/15/21		07/15/2017	Redemption 100.0000		1,052,018	1,052,018	1,052,018	1,052,018	0	0	0	0	0	1,052,018	0	0	0	34,086	01/15/2021
12189P-AM-4	Burlington North Santa Fe Series 2002-2 5.140% 01/15/21		01/15/2017	Redemption 100.0000		685,152	685,152	685,152	685,152	0	0	0	0	0	685,152	0	0	0	17,608	01/15/2021
124857-AD-5	CBS CORP 5.750% 04/15/20		11/30/2017	Call 100.0000		500,000	500,000	499,385	499,763	0	61	0	61	0	499,825	0	175	175	76,124	04/15/2020
124860-CB-1	CREDIT-BASED ASSET SERVICING 1999-3 A 6.245% 02/03/29		12/05/2017	Paydown		75,852	75,852	74,359	75,113	0	739	0	739	0	75,852	0	0	0	2,494	02/03/2029
124860-CF-2	CREDIT-BASED ASSET SERVICING 19993-M4 6.245% 02/03/29		12/05/2017	Paydown		37,926	37,926	35,176	20,859	15,684	1,382	0	17,066	0	37,926	0	0	0	1,247	02/03/2029
124860-CG-0	CREDIT-BASED ASSET SERVICING 19993-M5 6.245% 02/03/29		12/03/2017	Paydown		60,472	60,472	54,898	27,213	30,118	3,142	0	33,260	0	60,472	0	0	0	1,988	02/03/2029
12544A-AE-5	Countrywide Home Loans 2006-20 1A5 6.000% 02/25/37		12/01/2017	Paydown		245,291	284,330	256,994	256,994	0	23,582	0	23,582	0	280,576	0	(35,285)	(35,285)	7,798	02/25/2037
12544D-AC-3	COUNTRYWIDE HOME LNS 2007-14 A3 6.250% 09/25/37		12/01/2017	Paydown		145,031	159,421	142,334	142,334	0	15,545	0	15,545	0	157,879	0	(12,848)	(12,848)	5,496	09/25/2037
12544M-AA-7	Countrywide Home Loans SERIES 200716 CLASS A1 6.500% 10/25/37		12/01/2017	Paydown		52,146	59,906	50,920	52,323	0	6,610	0	6,610	0	58,933	0	(6,786)	(6,786)	2,112	10/25/2037
12544T-AB-0	Countrywide Home Loans 2007-7 A2 5.750% 06/25/37		12/01/2017	Paydown		89,901	98,197	84,668	84,668	0	12,386	0	12,386	0	97,054	0	(7,153)	(7,153)	2,699	06/25/2037
12544V-AD-1	Countrywide Home Loans 2007-5 A4 5.750% 05/25/37		12/01/2017	Paydown		212,490	235,476	191,287	191,287	0	39,875	0	39,875	0	231,163	0	(18,673)	(18,673)	6,107	05/25/2037
12566Q-AG-8	Citimortgage Alternative Loan SERIES 2007A1 CLASS 1A7 6.000% 01/25/37		12/01/2017	Paydown		218,210	265,790	191,369	195,536	0	57,753	0	57,753	0	253,288	0	(35,079)	(35,079)	8,935	01/25/2037
12566R-AD-3	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2006A6 CLASS 1A4 6.000% 11/25/36		12/01/2017	Paydown		281,159	337,868	250,233	245,370	0	77,024	0	77,024	0	322,394	0	(41,236)	(41,236)	11,389	11/25/2036
12566X-AK-4	CITIMORTGAGE ALTERNATIVE LOAN 2007-A7 2A1 1.952% 07/25/37		12/25/2017	Paydown		140,974	174,055	102,257	139,377	0	28,303	0	28,303	0	167,681	0	(26,707)	(26,707)	1,335	07/25/2037
12592U-AQ-5	CSMLT TRUST SERIES 20151 CLASS A9 3.500% 05/25/45		12/01/2017	Paydown		2,781,846	2,781,846	2,839,221	2,831,370	0	(49,524)	0	(49,524)	0	2,781,846	0	0	0	45,701	05/25/2045
12593Y-BF-9	COMM MORTGAGE TRUST SERIES 2016CR28 CLASS AHR 3.651% 02/10/49		12/01/2017	Paydown		385,681	385,681	383,742	384,002	0	1,679	0	1,679	0	385,681	0	0	0	7,657	02/10/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12631Q-AA-2	COMM MORTGAGE TRUST 2014-BBG CL A 1.789% 03/15/29		06/15/2017	Call 100.0000		1,445,000	1,445,000	1,421,519	1,439,740	0	(4,551)	0	(4,551)	0	1,435,188	0	9,812	9,812	12,105	03/15/2029
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL SERIES 20072 CLASS 3A4 5.500% 03/25/37		12/01/2017	Paydown		164,403	172,473	156,088	161,547	0	10,543	0	10,543	0	172,090	0	(7,687)	(7,687)	4,457	03/25/2037
12646L-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2012CIM3 CLASS A1 2.500% 11/25/42		12/01/2017	Paydown		5,193,269	5,193,269	5,009,505	5,016,503	0	176,766	0	176,766	0	5,193,269	0	0	0	67,813	11/25/2042
12647P-AJ-7	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A10 3.500% 08/25/43		12/01/2017	Paydown		1,163,354	1,163,354	1,160,446	1,160,486	0	2,868	0	2,868	0	1,163,354	0	0	0	22,966	08/25/2043
12649D-AB-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014WIN2 CLASS A1 3.000% 10/25/44		12/01/2017	Paydown		2,178,382	2,178,382	2,209,697	2,205,856	0	(27,474)	0	(27,474)	0	2,178,382	0	0	0	36,435	10/25/2044
12649N-AB-7	CREDIT SUISSE MORTGAGE TRUST SERIES 20151 CLASS A1 2.500% 01/25/45		12/01/2017	Paydown		3,814,842	3,814,842	3,819,611	3,818,564	0	(3,722)	0	(3,722)	0	3,814,842	0	0	0	56,453	01/25/2045
12649R-BF-8	CREDIT SUISSE MORTGAGE TRUST SERIES 20152 CLASS A15 3.500% 02/25/45		12/01/2017	Paydown		1,574,608	1,574,608	1,574,115	1,573,295	0	1,313	0	1,313	0	1,574,608	0	0	0	25,469	02/25/2045
12650U-AH-4	CSMLT TRUST SERIES 20153 CLASS 1A6 3.500% 11/25/45		12/01/2017	Paydown		3,144,299	3,144,299	3,144,791	3,141,833	0	2,466	0	2,466	0	3,144,299	0	0	0	70,279	11/25/2045
126650-BP-4	CVS Corp 6.036% 12/10/28		12/10/2017	Redemption 100.0000		552,912	552,912	601,733	590,718	0	(37,806)	0	(37,806)	0	552,912	0	0	0	18,244	12/10/2028
12667F-MX-0	COUNTRYWIDE ALTERNATIVE LOAN SERIES 200414T2 CLASS A11 5.500% 08/25/34		12/01/2017	Paydown		160,545	160,545	158,939	160,545	0	0	0	0	0	160,545	0	0	0	4,309	08/25/2034
12667G-L8-4	COUNTRYWIDE ALTERNATIVE LN TR 2005-27 1A2 2.463% 08/25/35		12/01/2017	Paydown		58,060	58,060	20,793	22,148	0	35,912	0	35,912	0	58,060	0	0	0	610	08/25/2035
12667G-MF-7	COUNTRYWIDE ALTERNATIVE LN TR 2005-16 A4 2.032% 06/25/35		12/26/2017	Paydown		69,370	69,370	24,279	28,985	0	40,384	0	40,384	0	69,370	0	0	0	599	06/25/2035
12668A-GN-9	COUNTRYWIDE ALTERNATIVE LN TR 2005-56 1A1 2.059% 11/25/35		12/26/2017	Paydown		113,659	113,659	38,431	52,089	0	61,571	0	61,571	0	113,659	0	0	0	985	11/25/2035
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LN TR SERIES 2005J14 CLASS A3 5.500% 12/25/35		12/01/2017	Paydown		26,363	31,321	28,011	28,011	0	2,786	0	2,786	0	30,797	0	(4,434)	(4,434)	976	12/25/2035
126694-D7-0	Countrywide Home Loans 2006-HYB2 4A1 3.027% 04/20/36		12/01/2017	Paydown		54,900	61,064	22,618	21,722	0	35,520	0	35,520	0	57,243	0	(2,343)	(2,343)	1,046	04/20/2036
126694-JT-6	Countrywide Home Loans SERIES 200524 CLASS A3 5.500% 11/25/35		12/01/2017	Paydown		193,921	193,921	181,680	184,941	0	8,980	0	8,980	0	193,921	0	0	0	5,791	11/25/2035
126694-XP-8	Countrywide Home Loans 2006-JA 1A1 5.750% 02/25/36		12/01/2017	Paydown		38,024	42,478	35,420	35,420	0	6,318	0	6,318	0	41,738	0	(3,714)	(3,714)	1,306	02/25/2036
126694-XS-2	Countrywide Home Loans SERIES 2006J1 CLASS 1A4 5.750% 02/25/36		12/01/2017	Paydown		216,318	241,659	211,678	219,685	0	19,697	0	19,697	0	239,382	0	(23,064)	(23,064)	7,431	02/25/2036
126694-Z7-6	Countrywide Home Loans SERIES 200610 CLASS 1A1 5.850% 05/25/36		12/01/2017	Paydown		31,187	37,176	26,484	26,484	0	8,970	0	8,970	0	35,453	0	(4,267)	(4,267)	864	05/25/2036
12669E-N2-8	Countrywide Home Loans 200349-A8B 3.551% 12/19/33		12/01/2017	Paydown		358,831	358,831	324,756	351,271	0	7,560	0	7,560	0	358,831	0	0	0	6,088	12/19/2033
12669G-3X-7	Countrywide Home Loans SERIES 200516 CLASS A29 5.500% 09/25/35		12/01/2017	Paydown		351,915	352,444	318,741	320,468	0	31,927	0	31,927	0	352,394	0	(480)	(480)	10,343	09/25/2035
12669G-BA-8	Countrywide Home Loans SERIES 2004HYB6 CLASS A2 3.492% 11/20/34		12/01/2017	Paydown		111,337	111,337	63,982	68,817	0	42,521	0	42,521	0	111,337	0	0	0	1,749	11/20/2034
12669G-M2-4	Countrywide Home Loans 2005-HYB4 2A1 3.370% 08/20/35		12/01/2017	Paydown		510,150	552,769	307,797	310,797	0	223,468	0	223,468	0	534,264	0	(24,114)	(24,114)	8,962	08/20/2035
12669G-Q6-1	Countrywide Home Loans 2005-15 A2 5.250% 08/25/35		12/01/2017	Paydown		8,092	8,042	7,691	7,691	0	353	0	353	0	8,044	0	48	48	234	08/25/2035
12669W-AE-6	Countrywide Asset-Backed Cert SERIES 20078 CLASS 2A3 1.742% 11/25/37		12/26/2017	Paydown		3,468,979	3,468,979	1,291,927	2,956,044	0	512,935	0	512,935	0	3,468,979	0	0	0	20,039	11/25/2037
12738A-AA-9	CADENCE FINANCIAL CORP 144A 4.875% 06/28/19		05/16/2017	Sandler ONeill & Partners		5,050,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	50,000	50,000	95,469	06/28/2019
12806*-AH-4	CAITHNESS LI H H 5.710% 01/15/32		07/15/2017	Redemption 100.0000		606,238	606,238	606,238	606,238	0	0	0	0	0	606,238	0	0	0	26,011	01/15/2032
129466-AM-0	MIDAMERICAN ENERGY HLDGS 8.480% 09/15/28		12/26/2017	Bank of New York		9,608,373	6,530,000	7,745,429	7,338,122	0	(46,475)	0	(46,475)	0	7,291,646	0	2,316,726	2,316,726	713,714	09/15/2028
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXE SERIES 2007A7 CLASS A7 5.750% 07/15/20		09/15/2017	Paydown		6,850,000	6,850,000	7,831,605	6,968,914	0	(118,914)	0	(118,914)	0	6,850,000	0	0	0	295,406	07/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
141784-DK-1	Cargill Inc 144A 7.350% 03/06/19		05/26/2017	Call 100.0000		10,000,000	10,000,000	9,986,000	9,996,035	0	687	0	687	0	9,996,722	0	3,278	3,278	1,503,333	03/06/2019
151020-AH-7	CELGENE CORP BASIC 3.250% 08/15/22		05/12/2017	Bank of America N.A.		10,235,000	10,000,000	9,995,000	9,996,917	0	190	0	190	0	9,997,108	0	237,892	237,892	245,556	08/15/2022
15132E-DZ-8	CENDANT MORTGAGE CORPORATION SERIES 20036 CLASS A3 5.250% 07/25/33		12/01/2017	Paydown		375,131	375,131	386,384	384,269	0	(9,138)	0	(9,138)	0	375,131	0	0	0	13,660	07/25/2033
15189T-AN-7	Centerpoint Energy Inc 5.950% 02/01/17		02/01/2017	Maturity		5,000,000	5,000,000	4,987,050	4,999,858	0	142	0	142	0	5,000,000	0	0	0	148,750	02/01/2017
15189Y-AE-6	CENTERPOINT ENERGY RES MTN 6.000% 05/15/18		12/18/2017	Call 100.0000		1,000,000	1,000,000	961,900	993,209	0	4,711	0	4,711	0	997,920	0	2,080	2,080	82,651	05/15/2018
161630-AQ-1	Chase Mtg Finance Corp 2007-A1 5A1 3.459% 02/25/37		12/01/2017	Paydown		50,302	50,302	37,052	38,180	0	12,121	0	12,121	0	50,302	0	0	0	659	02/25/2037
16163B-AX-2	CHASE MTG FIN CORP 2006-S2 2A2 5.750% 10/25/36		12/01/2017	Paydown		10,261	12,123	12,026	12,037	0	73	0	73	0	12,110	0	(1,849)	(1,849)	285	10/25/2036
16163F-AK-1	CHASE MORTGAGE FINANCE CORPORA 2007-S1 A10 6.000% 02/25/37		12/01/2017	Paydown		1,240	1,367	1,360	1,360	0	6	0	6	0	1,366	0	(126)	(126)	39	02/25/2037
17025T-AB-7	COUNTRYWIDE HOME LNS 2007-15 1A2 6.250% 09/25/37		12/01/2017	Paydown		416,718	510,450	434,441	434,441	0	62,051	0	62,051	0	496,493	0	(79,775)	(79,775)	16,479	09/25/2037
17120C-AC-6	Chrysler Capital Auto Receivab SERIES 2016AA CLASS A3 1.770% 10/15/20		12/15/2017	Paydown		439,178	439,178	439,120	439,140	0	38	0	38	0	439,178	0	0	0	7,221	10/15/2020
17121F-AC-8	Chrysler Capital Auto Receivab SERIES 2015BA CLASS A3 1.910% 03/16/20		12/15/2017	Paydown		629,179	629,179	629,094	629,143	0	36	0	36	0	629,179	0	0	0	8,489	03/16/2020
17275R-AN-2	CISCO SYSTEMS INC BASIC 3.625% 03/04/24		08/03/2017	Marcap Corp		1,062,040	1,000,000	999,250	999,436	0	42	0	42	0	999,478	0	62,562	62,562	33,632	03/04/2024
172967-HD-6	Citigroup Inc Citigroup Inc 3.875% 10/25/23		02/13/2017	Brownstone Investment Group		1,032,960	1,000,000	997,700	998,338	0	27	0	27	0	998,365	0	34,595	34,595	11,948	10/25/2023
172967-KU-4	Citigroup Inc BASIC 4.125% 07/25/28		08/08/2017	Nomura Securities		2,548,150	2,500,000	2,506,554	2,506,368	0	(267)	0	(267)	0	2,506,101	0	42,049	42,049	107,708	07/25/2028
172967-KY-6	Citigroup Inc BASIC 3.200% 10/21/26		11/07/2017	JPMorgan Chase Bank N.A.		9,875,000	10,000,000	9,452,900	9,454,208	0	40,178	0	40,178	0	9,494,386	0	380,614	380,614	336,000	10/21/2026
173105-AC-1	Citicorp Mortgage Securities 2007-1 1A3 5.750% 01/25/37		06/01/2017	Paydown		1,599	1,599	1,567	1,573	0	26	0	26	0	1,599	0	0	0	23	01/25/2037
17312V-AD-0	CITIGROUP MORTGAGE LOAN TRUST 2007-6 1A2A 3.180% 03/25/37		12/01/2017	Paydown		1,608,028	1,976,175	651,419	651,419	0	1,077,964	0	1,077,964	0	1,729,383	0	(121,354)	(121,354)	30,991	03/25/2037
17312V-AE-8	CITIGROUP MORTGAGE LOAN TRUST 2007-6 1A3A 2.944% 10/25/46		12/01/2017	Paydown		166,457	202,828	63,384	53,959	0	122,166	0	122,166	0	176,126	0	(9,669)	(9,669)	3,061	10/25/2046
17312X-AQ-7	CITICORP MORTGAGE SECURITIES, SERIES 20074 CLASS 1A15 6.000% 05/25/37		12/01/2017	Paydown		154,738	154,738	141,972	151,810	0	2,928	0	2,928	0	154,738	0	0	0	5,029	05/25/2037
17322G-AA-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014A CLASS A 4.000% 01/25/35		12/01/2017	Paydown		193,403	193,403	200,224	197,224	0	(3,821)	0	(3,821)	0	193,403	0	0	0	3,820	01/25/2035
17324V-AH-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015PS1 CLASS A1 3.750% 09/25/42		12/01/2017	Paydown		447,592	447,592	458,449	458,442	0	(10,851)	0	(10,851)	0	447,592	0	0	0	8,994	09/25/2042
18551P-AB-5	CLECO CORPORATION BASIC 4.973% 05/01/46		04/21/2017	Conversion		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	244,506	05/01/2046
186108-CF-1	Cleveland Electric Co 5.700% 04/01/17		04/01/2017	Maturity		1,212,000	1,212,000	1,166,853	1,210,384	0	1,616	0	1,616	0	1,212,000	0	0	0	34,542	04/01/2017
18683K-AC-5	CLIFFS NATURAL RESOURCES 6.250% 10/01/40		03/21/2017	Cantor Fitzgerald & Co		7,900,000	10,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	5,900,000	5,900,000	300,347	10/01/2040
194262-DK-4	COLLEGE LOAN CORP TRUST 2007-2 A12 2.787% 11/01/47		12/15/2017	CV Brokerage Inc		15,500,000	15,500,000	15,500,000	15,500,000	0	15,509	0	15,509	0	15,515,509	0	(15,509)	(15,509)	390,445	11/01/2047
194262-DL-2	COLLEGE LOAN CORP TRUST 2007-2 A13 2.813% 11/01/47		12/19/2017	CV Brokerage Inc		12,725,000	12,725,000	12,725,000	12,725,000	0	13,336	0	13,336	0	12,738,336	0	(13,336)	(13,336)	321,914	11/01/2047
194262-DM-0	COLLEGE LOAN CORP TRUST 2007-2 A14 2.861% 11/01/47		12/13/2017	CV Brokerage Inc		10,000,000	10,000,000	10,000,000	10,000,000	0	9,910	0	9,910	0	10,009,909	0	(9,909)	(9,909)	246,023	11/01/2047
20035C-AB-6	Comerica Bank 5.200% 08/22/17		08/22/2017	Maturity		1,500,000	1,500,000	1,497,750	1,499,842	0	158	0	158	0	1,500,000	0	0	0	78,000	08/22/2017
201723-AH-6	Commercial Metals 6.500% 07/15/17		07/15/2017	Maturity		4,000,000	4,000,000	3,919,369	3,993,470	0	6,530	0	6,530	0	4,000,000	0	0	0	260,000	07/15/2017
201723-AJ-2	Commercial Metals 7.350% 08/15/18		07/06/2017	Bank of New York		9,528,750	9,000,000	8,984,520	8,996,761	0	1,013	0	1,013	0	8,997,774	0	530,976	530,976	599,025	08/15/2018
202795-HS-2	COMMONWEALTH EDISON Ser 106 6.150% 09/15/17		09/15/2017	Maturity		2,000,000	2,000,000	1,994,360	1,999,484	0	516	0	516	0	2,000,000	0	0	0	123,000	09/15/2017
20449E-XN-1	Compass Bank 6.400% 10/01/17		10/01/2017	Maturity		9,000,000	9,000,000	8,886,690	8,987,307	0	12,693	0	12,693	0	9,000,000	0	0	0	576,000	10/01/2017
210518-CG-9	Consumers Energy Co 5.150% 02/15/17		02/15/2017	Maturity		8,000,000	8,000,000	7,784,820	7,997,038	0	2,962	0	2,962	0	8,000,000	0	0	0	206,000	02/15/2017
21075W-CJ-2	ContiMortgage Hm Eq Loan Tr 19961-A7 7.000% 03/15/27		12/01/2017	Paydown		13,412	13,412	9,854	10,299	0	3,113	0	3,113	0	13,412	0	0	0	275	03/15/2027
219023-AD-0	CORN PRODUCTS INTL INC 6.000% 04/15/17		04/15/2017	Maturity		2,000,000	2,000,000	1,995,360	1,999,826	0	174	0	174	0	2,000,000	0	0	0	60,000	04/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21987H-AS-4	Corp Bond Backed CTF Archer Da Archer Daniel Midland A1 6.500% 12/15/17		12/15/2017	Redemption 100.0000		858,484	858,484	877,672	859,821	0	(1,337)	0	(1,337)	0	858,484	0	0	0	42,074	12/15/2017
224044-BU-0	Cox Communications Inc. 9.375% 01/15/19		09/06/2017	Call 100.0000		1,200,000	1,200,000	1,285,512	1,223,658	0	(7,483)	0	(7,483)	0	1,216,175	0	(16,175)	(16,175)	246,098	01/15/2019
22540A-JT-6	CS First Boston SERIES 1998C2 CLASS F 6.750% 11/15/30		04/17/2017	Call 100.0000		98,384	98,384	103,300	98,486	0	(102)	0	(102)	0	98,384	0	0	0	2,186	11/15/2030
22540A-JT-6	CS First Boston SERIES 1998C2 CLASS F 6.750% 11/15/30		03/11/2017	Paydown		400,838	400,838	420,864	401,253	0	(415)	0	(415)	0	400,838	0	0	0	4,501	11/15/2030
22540V-R2-0	CS First Boston 200210-2B1 7.500% 05/25/32		01/01/2017	AURIGA USA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2032
22541Q-4D-1	CS First Boston Mtg Sec Corp 200329-7A1 6.500% 12/25/33		12/01/2017	Paydown		8,064	8,064	8,294	8,200	0	(135)	0	(135)	0	8,064	0	0	0	376	12/25/2033
22541Q-UN-0	CS First Boston Mtg Sec Corp 2003AR24-2A4 3.531% 10/25/33		12/01/2017	Paydown		382,109	382,109	381,065	381,190	0	919	0	919	0	382,109	0	0	0	6,391	10/25/2033
22541Q-YK-2	CS First Boston Mtg Sec Corp SERIES 200325 CLASS 1A7 5.500% 10/25/33		12/01/2017	Paydown		111,179	111,179	112,547	112,178	0	(999)	0	(999)	0	111,179	0	0	0	2,768	10/25/2033
225458-2Q-0	CS First Boston Mtg Sec Corp 20058-9A6 5.000% 09/25/35		12/01/2017	Paydown		10,533	11,942	10,776	10,776	0	1,029	0	1,029	0	11,805	0	(1,272)	(1,272)	307	09/25/2035
225458-UN-6	CS First Boston Mtg Sec Corp 2005-5 7A1 6.000% 07/25/35		11/25/2017	Paydown		60,520	60,520	58,553	60,152	0	368	0	368	0	60,520	0	0	0	1,689	07/25/2035
225470-EY-5	CS First Boston Mtg Sec Corp 2005-10 6A11 5.500% 11/25/35		12/01/2017	Paydown		9,544	10,210	9,345	9,345	0	809	0	809	0	10,154	0	(609)	(609)	250	11/25/2035
22942M-AB-2	CREDIT SUISSE MORTGAGE CAPITAL SERIES 20068 CLASS 2A1 5.500% 10/25/21		12/01/2017	Paydown		274,772	326,695	255,759	255,759	0	59,662	0	59,662	0	315,421	0	(40,648)	(40,648)	10,506	10/25/2021
232450-AA-7	Countrywide Alternative Loan 2006-OA21 A1 1.691% 03/20/47		12/20/2017	Paydown		26,415	26,415	8,900	10,156	0	16,259	0	16,259	0	26,415	0	0	0	168	03/20/2047
232820-AJ-9	Cytec Industries BASIC 3.500% 04/01/23		09/21/2017	Bank of New York		6,246,660	6,000,000	5,958,180	5,972,349	0	3,011	0	3,011	0	5,975,360	0	271,300	271,300	210,600	04/01/2023
233898-AA-9	DAIRYLAND POWER PRIVATE PLACEMENT 3.420% 03/30/43		12/30/2017	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	3,563	03/30/2043
248798-AA-4	Coserv Electric PRIVATE PLACEMENT 3.750% 10/01/40		10/01/2017	Redemption 100.0000		573,636	573,636	573,636	573,636	0	0	0	0	0	573,636	0	0	0	21,511	10/01/2040
25468P-CB-0	Walt Disney Company B 5.875% 12/15/17		12/15/2017	Maturity		3,750,000	3,750,000	3,656,363	3,740,956	0	9,044	0	9,044	0	3,750,000	0	0	0	220,313	12/15/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS 5.625% 08/15/19		03/10/2017	Bank of New York		8,841,507	8,143,000	8,096,422	8,128,127	0	1,087	0	1,087	0	8,129,214	0	712,292	712,292	267,192	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS 5.050% 06/01/20		03/10/2017	Bank of New York		25,988,160	24,000,000	23,922,000	23,968,805	0	1,735	0	1,735	0	23,970,540	0	2,017,620	2,017,620	350,133	06/01/2020
26439R-AC-0	Duke Capital Corp 6.750% 07/15/18		07/10/2017	Bank of New York		11,552,090	11,000,000	10,927,180	10,990,315	0	3,242	0	3,242	0	10,993,558	0	558,532	558,532	738,375	07/15/2018
278265-AC-7	Eaton Vance Corp 6.500% 10/02/17		05/08/2017	Call 100.0000		1,068,000	1,068,000	1,066,526	1,067,854	0	68	0	68	0	1,067,921	0	79	79	63,887	10/02/2017
278865-AL-4	ECOLAB INC 4.350% 12/08/21		12/29/2017	Call 100.0000		590,000	590,000	608,680	600,136	0	(1,887)	0	(1,887)	0	598,249	0	(8,249)	(8,249)	67,489	12/08/2021
283695-BP-8	El Paso Natural Gas 5.950% 04/15/17		04/15/2017	Maturity		1,000,000	1,000,000	896,150	995,336	0	4,664	0	4,664	0	1,000,000	0	0	0	29,750	04/15/2017
28618W-AA-2	ELEMENT RAIL LEASING I LLC SERIES 20141A CLASS A1 2.299% 04/19/44		12/19/2017	Paydown		316,292	316,292	306,951	308,891	0	7,400	0	7,400	0	316,292	0	0	0	3,984	04/19/2044
28932M-AA-3	ELM RD GENERATING STAT 144A 5.209% 02/11/30		08/11/2017	Redemption 100.0000		186,517	186,517	206,288	203,379	0	(16,862)	0	(16,862)	0	186,517	0	0	0	7,318	02/11/2030
29103D-AG-1	EMERA US FINANCE LP BASIC 3.550% 06/15/26		01/12/2017	Tax Free Exchange		7,979,080	8,000,000	7,978,000	7,978,997	0	84	0	84	0	7,979,080	0	0	0	25,244	06/15/2026
29103D-AK-2	EMERA US FINANCE LP BASIC 4.750% 06/15/46		01/12/2017	Tax Free Exchange		6,950,597	7,000,000	6,950,160	6,950,562	0	35	0	35	0	6,950,597	0	0	0	29,556	06/15/2046
29379V-AA-1	ENTERPRISE PRODUCTS OPER 6.300% 09/15/17		09/15/2017	Maturity		1,000,000	1,000,000	951,417	995,008	0	4,992	0	4,992	0	1,000,000	0	0	0	63,000	09/15/2017
294429-AG-0	Equifax Inc 7.000% 07/01/37		02/21/2017	Robert W. Baird & Company		3,760,980	3,000,000	2,992,860	2,993,967	0	20	0	20	0	2,993,987	0	766,993	766,993	135,917	07/01/2037
294429-AJ-4	Equifax Inc BASIC 3.300% 12/15/22		05/17/2017	Bank of America N.A.		8,096,860	7,865,000	7,762,085	7,798,891	0	3,943	0	3,943	0	7,802,834	0	294,027	294,027	113,190	12/15/2022
294549-AR-1	Equitable Resources 6.500% 04/01/18		07/31/2017	Wells Fargo Bank N.A.		5,147,200	5,000,000	4,966,050	4,994,515	0	2,532	0	2,532	0	4,997,047	0	150,153	150,153	272,639	04/01/2018
294549-AR-1	Equitable Resources 6.500% 04/01/18		11/03/2017	Call 100.0000		1,250,000	1,250,000	1,217,526	1,244,458	0	3,670	0	3,670	0	1,248,128	0	1,872	1,872	112,731	04/01/2018
29717P-AG-2	Essex Property Trust BASIC 5.500% 03/15/17		03/15/2017	Maturity		5,800,000	5,800,000	5,977,545	5,814,973	0	(14,973)	0	(14,973)	0	5,800,000	0	0	0	159,500	03/15/2017
30571#-AA-0	FAIRVIEW HEALTH PRIVATE PLACEMENT 4.160% 11/15/43		11/15/2017	Redemption 100.0000		112,360	112,360	112,360	112,360	0	0	0	0	0	112,360	0	0	0	4,674	11/15/2043
32052U-AF-0	FIRST HORIZON MORTGAGE PASS-TH 2006-4 1A6 5.750% 02/25/37		12/01/2017	Paydown		555,251	638,740	613,492	613,567	0	21,883	0	21,883	0	635,449	0	(80,198)	(80,198)	12,668	02/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32052W-AK-5	FIRST HORIZON ALTERNATIVE MORT 2007-FA4 1A10 6.250% 08/25/37		12/01/2017	Paydown		10,191	12,081	7,571	7,571	0	3,805	0	3,805	0	11,376	0	(1,184)	(1,184)	416	08/25/2037
34959J-AC-2	FORTIVE CORPORATION BASIC 3.150% 06/15/26		06/09/2017	Tax Free Exchange		6,977,215	7,000,000	6,975,080	6,976,194	0	1,021	0	1,021	0	6,977,215	0	0	0	113,313	06/15/2026
34959J-AD-0	FORTIVE CORPORATION BASIC 4.300% 06/15/46		06/08/2017	Tax Free Exchange		2,778,297	2,500,000	2,783,345	2,780,889	0	(2,592)	0	(2,592)	0	2,778,297	0	0	0	55,243	06/15/2046
359694-E*-3	H.B. FULLER 5.610% 02/24/20		10/20/2017	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	725,352	02/24/2020
36185N-5S-5	GMAC Mtg Corp Loan Trust SERIES 2004J6 CLASS 1A1 5.000% 01/25/20		02/27/2017	Call 100.0000		1,387,441	1,387,441	1,383,362	1,383,269	0	2,228	0	2,228	0	1,385,497	0	1,944	1,944	11,562	01/25/2020
36185N-5S-5	GMAC Mtg Corp Loan Trust SERIES 2004J6 CLASS 1A1 5.000% 01/25/20		01/01/2017	Paydown		41,563	41,563	41,441	41,438	0	125	0	125	0	41,563	0	0	0	173	01/25/2020
36185N-X3-9	GMAC Mtg Corp Loan Trust 2004-AR1 12A 3.979% 06/25/34		12/01/2017	Paydown		129,897	129,897	90,428	96,222	0	33,676	0	33,676	0	129,897	0	0	0	2,156	06/25/2034
36192E-AB-7	GTP CELLULAR SITES LLC 4.336% 03/15/19		02/15/2017	Call 100.0000		2,775,981	2,775,981	2,775,981	2,775,981	0	0	0	0	0	2,775,981	0	0	0	106,689	03/15/2019
36192E-AB-7	GTP CELLULAR SITES LLC 4.336% 03/15/19		01/15/2017	Redemption 100.0000		6,589	6,589	6,589	6,589	0	0	0	0	0	6,589	0	0	0	24	03/15/2019
3622MH-AB-2	GSAMP TRUST 2007-FM2 A2A 1.612% 01/25/37		12/25/2017	Paydown		35,088	35,088	33,154	33,154	0	1,934	0	1,934	0	35,088	0	0	0	202	01/25/2037
3622MP-AN-8	GSR MORTGAGE LOAN TRUST SERIES 20071F CLASS 2A4 5.500% 01/25/37		12/01/2017	Paydown		313,634	320,816	305,377	310,106	0	10,474	0	10,474	0	320,581	0	(6,946)	(6,946)	8,949	01/25/2037
362334-AN-4	GSR MORTGAGE LOAN TRUST 2006-1F 2A16 6.000% 02/25/36		12/25/2017	Paydown		27,253	32,798	29,703	30,332	0	2,087	0	2,087	0	32,420	0	(5,166)	(5,166)	907	02/25/2036
36248F-AG-7	GS MORTGAGE SECURITIES CORPORA SERIES 2011GC3 CLASS A4 4.753% 03/10/44		12/01/2017	Paydown		366,506	366,506	372,462	368,142	0	(1,636)	0	(1,636)	0	366,506	0	0	0	12,714	03/10/2044
36877*-AA-2	Genconn Energy Genconn Energy 4.73 4.730% 07/25/41		07/15/2017	Redemption 100.0000		473,686	473,686	473,686	473,686	0	0	0	0	0	473,686	0	0	0	16,804	07/25/2041
375558-BF-9	GILEAD SCIENCES INC BASIC 3.650% 03/01/26		05/16/2017	Bank of America N.A.		20,358,600	20,000,000	20,162,100	20,146,980	0	(5,389)	0	(5,389)	0	20,141,591	0	217,009	217,009	523,167	03/01/2026
38119#-AC-8	GOLDEN SPREAD EC 4.350% 08/10/31		08/10/2017	Redemption 100.0000		879,363	879,363	879,363	879,363	0	0	0	0	0	879,363	0	0	0	28,936	08/10/2031
38141G-FD-1	Goldman Sachs Group 6.750% 10/01/37		11/07/2017	Various		2,633,260	2,000,000	1,961,630	1,965,900	0	628	0	628	0	1,966,528	0	666,732	666,732	132,188	10/01/2037
39121J-A*-1	GREAT RIVER ENRG 5.810% 07/01/21		07/01/2017	Redemption 100.0000		2,093,023	2,093,023	2,093,023	2,093,023	0	0	0	0	0	2,093,023	0	0	0	121,605	07/01/2021
39121J-AG-5	GREAT RIVER ENERGY 144A 7.233% 07/01/38		07/01/2017	Redemption 100.0000		298,100	298,100	298,100	298,100	0	0	0	0	0	298,100	0	0	0	21,562	07/01/2038
393505-BK-7	GreenTree Financial 1993-3 A7 6.400% 10/15/18		12/01/2017	Paydown		6,638	6,638	6,749	6,638	0	0	0	0	0	6,638	0	0	0	228	10/15/2018
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SERIES 2006AR1 CLASS A1A 1.842% 02/25/36		12/26/2017	Paydown		273,303	273,303	178,330	193,701	0	79,602	0	79,602	0	273,303	0	0	0	1,845	02/25/2036
40145C-AW-5	Guardian S&L Assoc. 1989-10 A 7.300% 10/25/19		12/01/2017	Paydown		17,414	17,671	0	0	0	17,414	0	17,414	0	17,414	0	0	0	643	10/25/2019
406216-AX-9	Halliburton 6.150% 09/15/19		03/15/2017	Call 100.0000		250,000	250,000	249,140	249,724	0	19	0	19	0	249,743	0	257	257	32,736	09/15/2019
41161P-L4-3	Harborview Mortgage Loan Trust 2006-4 2A1A 1.695% 05/19/47		12/19/2017	Paydown		62,165	79,591	26,464	43,536	0	28,224	0	28,224	0	71,759	0	(9,595)	(9,595)	443	05/19/2047
41161Q-AB-7	HARBORVIEW MORTGAGE LOAN TRUST 2006-3 2A1A 3.895% 06/19/36		12/01/2017	Paydown		86,158	98,125	32,329	23,618	0	65,435	0	65,435	0	89,053	0	(2,895)	(2,895)	2,343	06/19/2036
41162G-AA-0	Harborview Mortgage Loan Trust SERIES 200611 CLASS A1A 1.665% 12/19/36		12/19/2017	Paydown		759,381	827,118	430,101	480,607	0	318,739	0	318,739	0	799,346	0	(39,966)	(39,966)	5,071	12/19/2036
421946-AG-9	Healthcare Realty Trust BASIC 5.750% 01/15/21		12/27/2017	Call 100.0000		475,000	475,000	537,596	516,307	0	(9,219)	0	(9,219)	0	507,089	0	(32,089)	(32,089)	89,332	01/15/2021
437414-AB-1	HOMER CITY GENERATION LP BASIC 8.734% 10/01/26		04/06/2017	Tax Free Exchange		950,696	2,640,824	950,696	1,056,329	0	0	105,633	(105,633)	0	950,696	0	0	0	0	10/01/2026
44217N-AC-0	HOUSTON GALLERIA MALL TRUST SERIES 2015HGLR CLASS A1A2 3.087% 03/05/37		08/29/2017	Barclays Bank PLC		3,885,375	3,900,000	3,893,579	3,893,546	0	18	0	18	0	3,893,564	0	(8,189)	(8,189)	90,282	03/05/2037
449670-CQ-9	IMC HOME EQUITY LOAN TRUST 19973-A7 7.080% 08/20/28		10/20/2017	Call 100.0000		308	308	313	310	0	0	0	0	0	310	0	(2)	(2)	19	08/20/2028
449670-CQ-9	IMC HOME EQUITY LOAN TRUST 19973-A7 7.080% 08/20/28		08/01/2017	Paydown		137	137	139	138	0	(1)	0	(1)	0	137	0	0	0	4	08/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45257E-AB-0	IMPAC SECURED ASSETS CORP 2006-5 1A1B 1.752% 02/25/37		12/26/2017	Paydown		190,928	190,233	64,766	79,593	0	111,040	0	111,040	0	190,633	0	295	295	1,142	02/25/2037
45257H-AA-5	Impact Funding LLC 2010-1 A1 5.314% 01/25/51		12/25/2017	Paydown		187,849	187,849	187,849	187,849	0	0	0	0	0	187,849	0	0	0	5,681	01/25/2051
45660L-XP-9	INDYMAC INDX MORTGAGE LOAN TRU SERIES 2005A10 CLASS A5 5.500% 09/25/35		12/01/2017	Paydown		175,973	192,271	158,442	158,442	0	30,961	0	30,961	0	189,403	0	(13,430)	(13,430)	6,087	09/25/2035
45660N-UG-8	Residential Asset Sec Trust SERIES 2003A10 CLASS A4 5.250% 09/25/33		12/01/2017	Paydown		137,929	137,929	145,170	137,929	0	0	0	0	0	137,929	0	0	0	3,873	09/25/2033
458140-AK-6	Intel Corporation 4.800% 10/01/41		12/04/2017	Tax Free Exchange		1,012,399	750,000	882,000	880,473	0	(3,075)	0	(3,075)	0	877,399	0	135,000	135,000	42,700	10/01/2041
458140-AP-5	Intel Corporation BASIC 4.250% 12/15/42		11/09/2017	Morgan Stanley		3,434,720	3,200,000	3,191,904	3,192,512	0	140	0	140	0	3,192,652	0	242,068	242,068	123,911	12/15/2042
458140-AT-7	Intel Corporation BASIC 4.900% 07/29/45		12/01/2017	Taxable Exchange		5,854,023	4,600,000	5,040,000	5,034,393	0	(7,726)	0	(7,726)	0	5,026,668	0	827,355	827,355	306,168	07/29/2045
459200-HU-8	IBM BASIC 3.625% 02/12/24		01/11/2017	Wells Fargo Bank N.A.		2,088,300	2,000,000	1,995,840	1,996,891	0	12	0	12	0	1,996,902	0	91,398	91,398	30,208	02/12/2024
46361T-AA-0	IRVINE CORE OFFICE TRUST SERIES 2013IRV CLASS A1 2.068% 05/15/48		12/10/2017	Paydown		292,858	292,858	289,881	291,162	0	1,696	0	1,696	0	292,858	0	0	0	3,292	05/15/2048
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 2011 2A CLASS A 4.940% 09/15/56		12/15/2017	Paydown		142,800	142,800	142,717	142,729	0	70	0	70	0	142,800	0	0	0	3,881	09/15/2056
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 2012 1A CLASS A 4.210% 02/16/65		12/16/2017	Paydown		116,221	116,221	116,195	116,199	0	23	0	23	0	116,221	0	0	0	2,691	02/16/2065
46616Y-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 2012 2A CLASS A 3.840% 10/15/59		12/15/2017	Paydown		658,979	658,979	660,471	660,301	0	(1,322)	0	(1,322)	0	658,979	0	0	0	14,178	10/15/2059
46617A-AA-3	321 HENDERSON RECEIVABLES LLC SERIES 2012 3A CLASS A 3.220% 09/15/65		12/15/2017	Paydown		266,087	266,087	265,908	265,930	0	157	0	157	0	266,087	0	0	0	4,276	09/15/2065
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 2013 3A CLASS A 4.080% 07/15/41		12/15/2017	Paydown		620,646	620,646	620,144	620,191	0	456	0	456	0	620,646	0	0	0	13,346	07/15/2041
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 2014 1A CLASS A 3.960% 03/15/63		12/15/2017	Paydown		425,622	425,622	425,381	425,401	0	220	0	220	0	425,622	0	0	0	9,538	03/15/2063
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 2014 2A CLASS A 3.610% 01/17/73		12/15/2017	Paydown		336,120	336,120	335,903	335,916	0	204	0	204	0	336,120	0	0	0	6,236	01/17/2073
466247-B2-8	JP MORGAN TRUST SERIES 2005S3 CLASS 1A21 5.500% 01/25/36		12/01/2017	Paydown		120,231	123,673	107,441	113,239	0	10,154	0	10,154	0	123,392	0	(3,161)	(3,161)	3,197	01/25/2036
466247-SE-4	JP MORGAN TRUST 2005-A-5 1A2 3.583% 08/25/35		12/01/2017	Paydown		494,248	494,248	419,759	419,759	0	74,489	0	74,489	0	494,248	0	0	0	9,537	08/25/2035
466247-ZW-6	JP MORGAN TRUST SERIES 2005S3 CLASS 1A9 6.000% 01/25/36		12/01/2017	Paydown		171,471	196,414	172,231	182,486	0	12,121	0	12,121	0	194,607	0	(23,136)	(23,136)	5,739	01/25/2036
46628Y-BD-1	JP MORGAN MORTGAGE TRUST 2006-S2 3A2 6.000% 07/25/36		12/01/2017	Paydown		50,471	50,473	46,493	46,494	0	3,979	0	3,979	0	50,472	0	(2)	(2)	1,311	07/25/2036
46628Y-BJ-8	JP MORGAN MORTGAGE TRUST SERIES 2006S2 CLASS 3A7 6.250% 07/25/36		12/01/2017	Paydown		199,842	198,587	175,253	184,895	0	13,779	0	13,779	0	198,673	0	1,169	1,169	4,755	07/25/2036
46634S-AC-9	JP MORGAN CHASE COMM MTG SERIES 2012C6 CLASS A3 3.507% 05/15/45		10/01/2017	Paydown		642,539	642,539	659,205	649,034	0	(6,495)	0	(6,495)	0	642,539	0	0	0	8,023	05/15/2045
46635G-AC-4	JP MORGAN CHASE COMM MTG SERIES 2010C2 CLASS A2 3.616% 11/15/43		12/01/2017	Paydown		5,551,513	5,551,513	5,590,981	5,553,668	0	(2,110)	0	(2,110)	0	5,551,558	0	(45)	(45)	129,073	11/15/2043
46635T-AK-8	JP MORGAN CHASE COMM MTG SERIES 2011C3 CLASS A3 4.388% 02/16/46		12/01/2017	Paydown		5,306,650	5,306,650	5,557,670	5,374,739	0	(68,089)	0	(68,089)	0	5,306,650	0	0	0	185,868	02/16/2046
46636V-AC-0	JP MORGAN CHASE COMM MTG SERIES 2011C5 CLASS A3 4.171% 08/15/46		12/01/2017	Paydown		254,145	254,145	256,686	254,768	0	(623)	0	(623)	0	254,145	0	0	0	7,366	08/15/2046
46643K-AC-5	JP MORGAN MORTGAGE TRUST 2014-5 CL A2 2.500% 10/01/29		12/01/2017	Paydown		497,539	497,539	500,337	498,645	0	(1,106)	0	(1,106)	0	497,539	0	0	0	6,016	10/01/2029
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 2015 3 CLASS A3 3.500% 09/01/44		12/01/2017	Paydown		198,591	198,591	201,415	200,197	0	(1,606)	0	(1,606)	0	198,591	0	0	0	3,774	09/01/2044
46645G-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2015 6 CLASS A3 3.500% 10/01/45		12/01/2017	Paydown		230,180	230,180	233,165	232,038	0	(1,858)	0	(1,858)	0	230,180	0	0	0	4,094	10/01/2045
46645N-AG-8	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016ATRM CLASS B 3.969% 10/05/28		12/01/2017	Paydown		15,000,000	15,000,000	14,962,500	14,967,807	0	32,193	0	32,193	0	15,000,000	0	0	0	595,320	10/05/2028
47233B-AA-3	Jeffries & Co SERIES 2009R8 CLASS 1A1 6.000% 06/26/36		12/01/2017	Paydown		1,879,084	1,879,084	2,004,419	1,965,885	0	(86,801)	0	(86,801)	0	1,879,084	0	0	0	60,447	06/26/2036
47233B-AD-7	Jeffries & Co SERIES 2009R8 CLASS 1A4 6.000% 06/26/36		12/01/2017	Paydown		0	267,118	0	0	0	0	0	0	0	0	0	0	0	8,225	06/26/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47233B-AH-8	Jeffries & Co SERIES 2009R8 CLASS 2A1 6.000% 01/26/37		12/01/2017	Paydown		724,731	724,731	788,000	773,488	0	(48,757)	0	(48,757)	0	724,731	0	0	0	22,910	01/26/2037
47233B-AS-4	Jeffries & Co SERIES 2009R8 CLASS 3A4 6.250% 09/26/36		12/01/2017	Paydown		42,258	50,183	25,522	25,522	0	20,767	0	20,767	0	46,289	0	(4,030)	(4,030)	1,416	09/26/2036
47233B-BE-4	Jeffries & Co SERIES 2009R8 CLASS 5A2 5.750% 02/26/36		03/01/2017	Paydown		226,511	226,511	164,838	211,048	0	15,463	0	15,463	0	226,511	0	0	0	2,557	02/26/2036
47233B-BF-1	Jeffries & Co SERIES 2009R8 CLASS 5A3 5.750% 02/26/36		12/01/2017	Paydown		1,408,510	1,408,510	619,854	739,977	0	668,533	0	668,533	0	1,408,510	0	0	0	47,531	02/26/2036
47233B-BG-9	Jeffries & Co SERIES 2009R8 CLASS 5A4 5.750% 02/26/36		11/01/2017	Paydown		0	191,541	51,368	53,354	0	231	0	231	0	53,585	0	(53,585)	(53,585)	6,112	02/26/2036
47233B-BV-6	Jeffries & Co SERIES 2009R8 CLASS 7A4 6.000% 07/26/36		12/01/2017	Paydown		71,980	71,982	14,240	19,011	0	52,970	0	52,970	0	71,980	0	(1)	(1)	1,871	07/26/2036
47233B-BZ-7	Jeffries & Co SERIES 2009R8 CLASS 8A1 6.000% 01/26/37		12/01/2017	Paydown		74,563	74,563	83,249	80,437	0	(5,875)	0	(5,875)	0	74,563	0	0	0	2,260	01/26/2037
47233B-CC-7	Jeffries & Co SERIES 2009R8 CLASS 8A4 6.000% 01/26/37		12/01/2017	Paydown		0	13,263	2,000	2,000	0	0	0	0	0	2,000	0	(2,000)	(2,000)	407	01/26/2037
47233B-CQ-6	Jeffries & Co SERIES 2009R8 CLASS 10A2 5.750% 05/26/36		10/26/2017	Call 100.0000		7,549	7,549	1,904	4,058	0	2,398	0	2,398	0	6,455	0	1,093	1,093	356	05/26/2036
47233B-CQ-6	Jeffries & Co SERIES 2009R8 CLASS 10A2 5.750% 05/26/36		09/01/2017	Paydown		89,470	89,470	22,569	48,092	0	41,378	0	41,378	0	89,470	0	0	0	2,042	05/26/2036
47233B-CR-4	Jeffries & Co SERIES 2009R8 CLASS 10A3 5.750% 05/26/36		12/01/2017	Paydown		21,687	21,687	4,184	4,805	0	16,882	0	16,882	0	21,687	0	0	0	1,145	05/26/2036
47233B-CS-2	Jeffries & Co SERIES 2009R8 CLASS 10A4 5.750% 05/26/36		12/01/2017	Paydown		0	5,829	889	1,261	0	32	0	32	0	1,293	0	(1,293)	(1,293)	242	05/26/2036
47233B-CY-9	Jeffries & Co SERIES 2009R8 CLASS 11A3 5.750% 05/26/36		12/01/2017	Paydown		38,678	38,678	8,008	16,100	0	22,579	0	22,579	0	38,678	0	0	0	1,156	05/26/2036
47233B-CZ-6	Jeffries & Co SERIES 2009R8 CLASS 11A4 5.750% 05/26/36		12/01/2017	Paydown		0	1,899	276	387	0	13	0	13	0	400	0	(400)	(400)	79	05/26/2036
47233B-DE-2	Jeffries & Co SERIES 2009R8 CLASS 12A2 5.750% 05/26/36		01/01/2017	Paydown		159	159	41	144	0	15	0	15	0	159	0	0	0	1	05/26/2036
47233B-DF-9	Jeffries & Co SERIES 2009R8 CLASS 12A3 5.750% 05/26/36		12/01/2017	Paydown		7,576	7,576	1,521	2,302	0	5,275	0	5,275	0	7,576	0	0	0	230	05/26/2036
47233B-DG-7	Jeffries & Co SERIES 2009R8 CLASS 12A4 5.750% 05/26/36		12/01/2017	Paydown		0	380	60	84	0	3	0	3	0	87	0	(87)	(87)	16	05/26/2036
47233B-DW-2	Jeffries & Co SERIES 2009R8 CLASS 14A4 6.000% 09/26/36		12/01/2017	Paydown		2,808	3,190	611	796	0	2,109	0	2,109	0	2,905	0	(97)	(97)	87	09/26/2036
47233B-ED-3	Jeffries & Co SERIES 2009R8 CLASS 15A4 6.000% 09/26/36		12/01/2017	Paydown		397	397	171	274	0	123	0	123	0	397	0	0	0	10	09/26/2036
47233B-EJ-0	Jeffries & Co SERIES 2009R8 CLASS 16A2 5.750% 03/26/37		12/01/2017	Paydown		453,436	453,436	419,928	434,197	0	19,239	0	19,239	0	453,436	0	0	0	13,380	03/26/2037
47233B-EL-5	Jeffries & Co SERIES 2009R8 CLASS 16A4 5.750% 03/26/37		12/01/2017	Paydown		0	74,206	22,143	28,419	0	540	0	540	0	28,959	0	(28,959)	(28,959)	2,161	03/26/2037
47233B-EY-7	Jeffries & Co SERIES 2009R8 CLASS 18A2 6.000% 09/28/37		02/01/2017	Paydown		1,004,799	1,004,799	1,072,422	1,002,947	0	1,852	0	1,852	0	1,004,799	0	0	0	7,734	09/28/2037
47233B-EZ-4	Jeffries & Co SERIES 2009R8 CLASS 18A3 6.000% 09/28/37		12/01/2017	Paydown		4,296,234	4,296,234	4,010,783	4,226,820	0	69,414	0	69,414	0	4,296,234	0	0	0	171,815	09/28/2037
47233B-FU-4	Jeffries & Co SERIES 2009R8 CLASS 21A1 5.500% 05/26/37		12/01/2017	Paydown		1,009,603	1,009,603	1,107,635	1,039,846	0	(30,244)	0	(30,244)	0	1,009,603	0	0	0	29,064	05/26/2037
47233B-FY-6	Jeffries & Co SERIES 2009R8 CLASS 21A5 5.500% 05/26/37		12/01/2017	Paydown		0	131,948	45,093	50,875	0	437	0	437	0	51,313	0	(51,313)	(51,313)	3,992	05/26/2037
47233B-GD-1	Jeffries & Co SERIES 2009R8 CLASS 22A2 6.000% 06/26/37		11/01/2017	Paydown		929,734	929,734	956,878	948,603	0	(18,869)	0	(18,869)	0	929,734	0	0	0	23,724	06/26/2037
47233B-GP-4	Jeffries & Co SERIES 2009R8 CLASS 23A5 5.750% 10/26/36		12/01/2017	Paydown		12,492	14,759	5,624	6,835	0	6,715	0	6,715	0	13,549	0	(1,057)	(1,057)	347	10/26/2036
47233B-HE-8	Jeffries & Co SERIES 2009R8 CLASS 25A4 5.750% 02/26/37		12/01/2017	Paydown		981,314	1,165,396	352,394	459,955	0	594,905	0	594,905	0	1,054,860	0	(73,546)	(73,546)	34,287	02/26/2037
47233B-HJ-7	Jeffries & Co SERIES 2009R8 CLASS 26A1 6.000% 07/26/36		09/01/2017	Paydown		411,318	411,318	463,350	442,572	0	(31,254)	0	(31,254)	0	411,318	0	0	0	13,592	07/26/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47233B-HK-4	Jeffries & Co SERIES 2009R8 CLASS 26A2 6.000% 07/26/36		12/01/2017	Paydown		181,318	181,318	99,340	109,717	0	71,600	0	71,600	0	181,318	0	0	0	10,413	07/26/2036
47233B-HM-0	Jeffries & Co SERIES 2009R8 CLASS 26A4 6.000% 07/26/36		12/01/2017	Paydown		0	81,899	23,670	31,085	0	720	0	720	0	31,804	0	(31,804)	(31,804)	3,696	07/26/2036
47233B-HU-2	Jeffries & Co SERIES 2009R8 CLASS 27A3 5.750% 09/26/36		06/01/2017	Paydown		175,960	175,960	45,066	60,864	0	115,096	0	115,096	0	175,960	0	0	0	2,626	09/26/2036
47233B-HV-0	Jeffries & Co SERIES 2009R8 CLASS 27A4 5.750% 09/26/36		12/01/2017	Paydown		240,841	262,436	43,739	44,058	0	200,527	0	200,527	0	244,585	0	(3,745)	(3,745)	8,790	09/26/2036
47233B-JA-4	Jeffries & Co SERIES 2009R8 CLASS 28A2 6.250% 09/26/37		12/01/2017	Paydown		184,967	203,320	33,097	44,614	0	144,435	0	144,435	0	189,049	0	(4,082)	(4,082)	7,009	09/26/2037
47233B-JG-1	Jeffries & Co SERIES 2009R8 CLASS 29A3 5.750% 06/26/37		12/01/2017	Paydown		63,459	63,459	17,661	27,638	0	35,821	0	35,821	0	63,459	0	0	0	1,797	06/26/2037
47233B-JH-9	Jeffries & Co SERIES 2009R8 CLASS 29A4 5.750% 06/26/37		12/01/2017	Paydown		0	5,856	985	1,006	0	19	0	19	0	1,025	0	(1,025)	(1,025)	108	06/26/2037
47233B-JM-8	Jeffries & Co SERIES 2009R8 CLASS 30A1 5.750% 12/26/36		03/01/2017	Paydown		215,084	215,084	226,613	221,781	0	(6,697)	0	(6,697)	0	215,084	0	0	0	2,509	12/26/2036
47233B-JN-6	Jeffries & Co SERIES 2009R8 CLASS 30A2 5.750% 12/26/36		11/01/2017	Paydown		481,399	481,399	507,202	501,465	0	(20,066)	0	(20,066)	0	481,399	0	0	0	12,705	12/26/2036
47233B-JR-7	Jeffries & Co SERIES 2009R8 CLASS 30A5 5.750% 12/26/36		12/01/2017	Paydown		0	271,362	0	0	0	0	0	0	0	0	0	0	0	7,666	12/26/2036
47233B-JV-8	Jeffries & Co SERIES 2009R8 CLASS 31A1 5.750% 11/26/36		12/01/2017	Paydown		516,559	516,559	557,625	535,609	0	(19,050)	0	(19,050)	0	516,559	0	0	0	16,378	11/26/2036
47233B-JZ-9	Jeffries & Co SERIES 2009R8 CLASS 31A5 5.750% 11/26/36		12/01/2017	Paydown		0	92,128	16,421	16,469	0	403	0	403	0	16,871	0	(16,871)	(16,871)	2,295	11/26/2036
47233B-KG-9	Jeffries & Co SERIES 2009R8 CLASS 32A4 5.750% 10/26/36		12/01/2017	Paydown		108,614	108,614	29,280	39,047	0	69,567	0	69,567	0	108,614	0	0	0	3,933	10/26/2036
47233B-KH-7	Jeffries & Co SERIES 2009R8 CLASS 32A5 5.750% 10/26/36		12/01/2017	Paydown		0	9,275	2,142	2,903	0	52	0	52	0	2,955	0	(2,955)	(2,955)	262	10/26/2036
47233B-KP-9	Jeffries & Co SERIES 2009R8 CLASS 33A3 5.750% 08/26/36		12/01/2017	Paydown		92,455	92,455	25,269	40,503	0	51,951	0	51,951	0	92,455	0	0	0	2,676	08/26/2036
47233B-KQ-7	Jeffries & Co SERIES 2009R8 CLASS 33A4 5.750% 08/26/36		12/01/2017	Paydown		0	10,454	1,431	2,013	0	75	0	75	0	2,088	0	(2,088)	(2,088)	445	08/26/2036
47233B-LD-5	Jeffries & Co SERIES 2009R8 CLASS 35A2 6.000% 02/26/37		05/26/2017	Call 100.0000		33,290	33,290	27,055	30,115	0	676	0	676	0	30,791	0	2,499	2,499	832	02/26/2037
47233B-LD-5	Jeffries & Co SERIES 2009R8 CLASS 35A2 6.000% 02/26/37		04/01/2017	Paydown		241,293	241,293	196,099	218,275	0	23,018	0	23,018	0	241,293	0	0	0	2,835	02/26/2037
47233B-LE-3	Jeffries & Co SERIES 2009R8 CLASS 35A3 6.000% 02/26/37		12/01/2017	Paydown		215,999	215,999	86,771	96,843	0	119,156	0	119,156	0	215,999	0	0	0	9,477	02/26/2037
47233B-LF-0	Jeffries & Co SERIES 2009R8 CLASS 35A4 6.000% 02/26/37		12/01/2017	Paydown		0	78,077	19,321	19,746	0	38	0	38	0	19,784	0	(19,784)	(19,784)	2,474	02/26/2037
47233B-LK-9	Jeffries & Co SERIES 2009R8 CLASS 36A1 5.500% 07/26/35		10/26/2017	Call 100.0000		2,418	2,418	2,463	2,416	0	(6)	0	(6)	0	2,410	0	8	8	111	07/26/2035
47233B-LK-9	Jeffries & Co SERIES 2009R8 CLASS 36A1 5.500% 07/26/35		09/01/2017	Paydown		257,776	257,776	262,530	257,575	0	201	0	201	0	257,776	0	0	0	5,961	07/26/2035
47233B-LL-7	Jeffries & Co SERIES 2009R8 CLASS 36A2 5.500% 07/26/35		12/01/2017	Paydown		68,868	86,523	11,970	32,628	0	43,210	0	43,210	0	75,838	0	(6,970)	(6,970)	3,937	07/26/2035
47233B-MG-7	Jeffries & Co SERIES 2009R8 CLASS 39A3 6.000% 10/26/36		12/01/2017	Paydown		199,368	199,368	155,404	170,175	0	29,193	0	29,193	0	199,368	0	0	0	5,839	10/26/2036
47233B-MJ-1	Jeffries & Co SERIES 2009R8 CLASS 39A5 6.000% 10/26/36		12/01/2017	Paydown		0	47,761	21,071	21,071	0	0	0	0	0	21,071	0	(21,071)	(21,071)	1,243	10/26/2036
47233B-MY-8	Jeffries & Co SERIES 2009R8 CLASS 42A3 5.750% 05/26/37		12/01/2017	Paydown		101,995	101,995	32,803	45,983	0	56,012	0	56,012	0	101,995	0	0	0	2,705	05/26/2037
47233B-NA-9	Jeffries & Co SERIES 2009R8 CLASS 42A5 5.750% 05/26/37		12/01/2017	Paydown		0	11,034	2,101	2,121	0	2	0	2	0	2,123	0	(2,123)	(2,123)	227	05/26/2037
47233B-NE-1	Jeffries & Co SERIES 2009R8 CLASS 43A1 5.500% 10/26/35		09/26/2017	Call 100.0000		29,302	29,302	31,627	30,302	0	(787)	0	(787)	0	29,514	0	(212)	(212)	1,209	10/26/2035
47233B-NE-1	Jeffries & Co SERIES 2009R8 CLASS 43A1 5.500% 10/26/35		08/01/2017	Paydown		155,571	155,571	167,916	160,878	0	(5,308)	0	(5,308)	0	155,571	0	0	0	2,899	10/26/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47233B-NF-8	Jeffries & Co SERIES 2009R8 CLASS 43A2 5.500% 10/26/35		12/01/2017	Paydown		73,558	73,558	24,555	32,081	0	41,477	0	41,477	0	73,558	0	0	0	3,739	10/26/2035
47233B-NH-4	Jeffries & Co SERIES 2009R8 CLASS 43A4 5.500% 10/26/35		11/01/2017	Paydown		0	9,715	1,484	1,500	0	3	0	3	0	1,503	0	(1,503)	(1,503)	232	10/26/2035
47233B-NP-6	Jeffries & Co SERIES 2009R8 CLASS 44A3 5.250% 08/26/35		12/01/2017	Paydown		121,384	120,630	42,456	54,204	0	66,837	0	66,837	0	121,041	0	342	342	3,503	08/26/2035
47233B-PF-6	Jeffries & Co SERIES 2009R8 CLASS 46A5 6.000% 02/26/37		12/01/2017	Paydown		17,562	19,357	8,754	9,092	0	9,313	0	9,313	0	18,405	0	(843)	(843)	555	02/26/2037
47233B-PL-3	Jeffries & Co SERIES 2009R8 CLASS 47A2 6.250% 09/26/37		11/01/2017	Paydown		251,618	251,618	186,606	215,959	0	35,660	0	35,660	0	251,618	0	0	0	6,987	09/26/2037
47233B-PM-1	Jeffries & Co SERIES 2009R8 CLASS 47A3 6.250% 09/26/37		12/01/2017	Paydown		45,222	111,990	39,242	43,022	0	28,629	0	28,629	0	71,651	0	(26,429)	(26,429)	4,752	09/26/2037
47233B-PR-0	Jeffries & Co SERIES 2009R8 CLASS 48A1 6.250% 08/26/37		12/01/2017	Paydown		2,612,569	2,612,569	2,735,782	2,708,218	0	(95,648)	0	(95,648)	0	2,612,569	0	0	0	94,874	08/26/2037
47233B-PU-3	Jeffries & Co SERIES 2009R8 CLASS 48A4 6.250% 08/26/37		12/01/2017	Paydown		0	484,496	140,435	140,435	0	0	0	0	0	140,435	0	(140,435)	(140,435)	11,699	08/26/2037
47233B-PY-5	Jeffries & Co SERIES 2009R8 CLASS 49A1 5.500% 04/26/35		11/01/2017	Paydown		852,514	852,514	848,736	849,093	0	3,420	0	3,420	0	852,514	0	0	0	24,791	04/26/2035
47233B-QE-8	Jeffries & Co SERIES 2009R8 CLASS 50A2 5.750% 08/26/36		11/01/2017	Paydown		704,724	704,724	752,575	715,011	0	(10,287)	0	(10,287)	0	704,724	0	0	0	18,046	08/26/2036
47233B-QF-5	Jeffries & Co SERIES 2009R8 CLASS 50A3 5.750% 08/26/36		12/01/2017	Paydown		228,346	228,346	243,851	239,146	0	(10,800)	0	(10,800)	0	228,346	0	0	0	12,606	08/26/2036
47233B-QH-1	Jeffries & Co SERIES 2009R8 CLASS 50A5 5.750% 08/26/36		11/01/2017	Paydown		0	107,549	0	0	0	0	0	0	0	0	0	0	0	4,126	08/26/2036
47233B-QM-0	Jeffries & Co SERIES 2009R8 CLASS 51A1 6.000% 06/26/36		12/01/2017	Paydown		627,025	627,025	679,457	663,210	0	(36,184)	0	(36,184)	0	627,025	0	0	0	18,690	06/26/2036
47233B-QR-9	Jeffries & Co SERIES 2009R8 CLASS 51A5 6.000% 06/26/36		12/01/2017	Paydown		0	73,163	15,874	33,348	0	1,070	0	1,070	0	34,418	0	(34,418)	(34,418)	2,594	06/26/2036
47233B-QV-0	Jeffries & Co SERIES 2009R8 CLASS 52A1 5.500% 08/26/35		12/01/2017	Paydown		81,608	98,404	96,072	96,282	0	1,761	0	1,761	0	98,043	0	(16,435)	(16,435)	2,600	08/26/2035
47233B-RD-9	Jeffries & Co SERIES 2009R8 CLASS 54A1 6.000% 06/26/37		12/01/2017	Paydown		171,920	171,920	189,438	189,438	0	(17,518)	0	(17,518)	0	171,920	0	0	0	5,326	06/26/2037
47233B-RG-2	Jeffries & Co SERIES 2009R8 CLASS 54A4 6.000% 06/26/37		12/01/2017	Paydown		0	36,656	0	0	0	0	0	0	0	0	0	0	0	732	06/26/2037
47233B-RL-1	Jeffries & Co SERIES 2009R8 CLASS 55A1 6.000% 06/26/37		12/01/2017	Paydown		369,403	369,403	417,610	401,238	0	(31,835)	0	(31,835)	0	369,403	0	0	0	10,715	06/26/2037
47233B-RP-2	Jeffries & Co SERIES 2009R8 CLASS 55A4 6.000% 06/26/37		12/01/2017	Paydown		0	90,628	31,002	31,002	0	0	0	0	0	31,002	0	(31,002)	(31,002)	2,381	06/26/2037
47233B-RZ-0	Jeffries & Co SERIES 2009R8 CLASS 2A4 6.000% 01/26/37		12/01/2017	Paydown		0	89,169	22,303	22,303	0	0	0	0	0	22,303	0	(22,303)	(22,303)	2,764	01/26/2037
47233B-SA-4	Jeffries & Co SERIES 2009R8 CLASS 22A5 6.000% 06/26/37		12/01/2017	Paydown		0	325,456	0	0	0	0	0	0	0	0	0	0	0	7,390	06/26/2037
47787W-AC-3	JOHN DEERE OWNER TRUST SERIES 2015B CLASS A3 1.440% 10/15/19		12/15/2017	Paydown		708,353	708,353	708,217	708,291	0	62	0	62	0	708,353	0	0	0	7,656	10/15/2019
48730P-AB-6	Keenan Dev Assoc TN Ser 2002 Ser 2002 8.000% 07/15/28		07/15/2017	Redemption 100.0000		368,278	368,278	368,278	368,278	0	0	0	0	0	368,278	0	0	0	22,243	07/15/2028
491386-AM-0	AEP Kentucky Power 144A 6.000% 09/15/17		09/15/2017	Maturity		2,750,000	2,750,000	2,735,893	2,748,712	0	1,288	0	1,288	0	2,750,000	0	0	0	165,000	09/15/2017
49228R-AE-3	Kern River Funding Corp 144A 4.893% 04/30/18		04/13/2017	Call 100.0000		56,700	56,700	55,574	56,503	0	37	0	37	0	56,540	0	160	160	2,512	04/30/2018
49228R-AE-3	Kern River Funding Corp 144A 4.893% 04/30/18		03/31/2017	Redemption 100.0000		4,995	4,995	4,896	4,978	0	17	0	17	0	4,995	0	0	0	41	04/30/2018
49446R-AK-5	KIMCO REALTY CORP BASIC 3.125% 06/01/23		08/02/2017	Suncoast Capital		1,004,880	1,000,000	992,670	995,046	0	422	0	422	0	995,468	0	9,412	9,412	21,354	06/01/2023
49725V-AB-8	KIOWA POWER PARTNERS LLC Ser B 144A 5.737% 03/30/21		12/30/2017	Redemption 100.0000		1,173,386	1,173,386	1,173,386	1,173,386	0	0	0	0	0	1,173,386	0	0	0	42,073	03/30/2021
501044-CR-0	Kroger Co BASIC 5.000% 04/15/42		06/21/2017	Citibank N.A.		5,218,600	5,000,000	6,084,787	6,076,037	0	(13,115)	0	(13,115)	0	6,062,921	0	(844,321)	(844,321)	174,306	04/15/2042
501044-CT-6	Kroger Co BASIC 5.150% 08/01/43		06/21/2017	Credit Suisse Financial		1,066,480	1,000,000	1,238,560	1,236,075	0	(2,640)	0	(2,640)	0	1,233,435	0	(166,955)	(166,955)	46,493	08/01/2043

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524ESC-A9-1	Lehman Brothers Inc ESCROW 0.000% 03/01/25		12/07/2017	Bank of New York		6,754	0	0	0	0	0	0	0	0	0	0	6,754	6,754	0	03/01/2025
525226-AJ-5	LEHMAN XS TRUST SERIES 200612N CLASS A32A 1.752% 08/25/46		12/26/2017	Paydown		2,599,567	2,599,567	1,291,928	2,432,082	0	167,484	0	167,484	0	2,599,567	0	0	0	15,815	08/25/2046
52522D-AM-3	LEHMAN XS TRUST SERIES 200616N CLASS A4A 1.742% 11/25/46		12/26/2017	Paydown		321,268	321,268	212,690	228,952	0	92,317	0	92,317	0	321,268	0	0	0	2,056	11/25/2046
52524G-AC-6	LEHMAN XS TRUST SERIES 20077N CLASS 1A2 1.792% 06/25/47		12/26/2017	Paydown		874,674	1,155,996	508,169	555,962	0	455,219	0	455,219	0	1,011,181	0	(136,507)	(136,507)	7,506	06/25/2047
52525B-AD-4	LEHMAN XS TRUST SERIES 200716N CLASS 2A2 2.402% 09/25/47		12/26/2017	Paydown		2,388,904	2,388,904	1,391,123	1,483,444	0	905,460	0	905,460	0	2,388,904	0	0	0	25,907	09/25/2047
525ESC-13-3	Lehman Brothers Inc ESCROW 0.000% 07/26/60		12/07/2017	Bank of New York		87,873	0	0	0	0	0	0	0	0	0	0	87,873	87,873	0	07/26/2060
525ESC-3F-4	Lehman Brothers Inc ESCROW 0.000% 01/18/60		12/07/2017	Bank of New York		170,046	0	0	0	0	0	0	0	0	0	0	170,046	170,046	0	01/18/2060
525ESC-4J-5	Lehman Brothers Inc ESCROW 0.000% 03/13/24		12/07/2017	Bank of New York		51,709	0	0	0	0	0	0	0	0	0	0	51,709	51,709	0	03/13/2024
525ESC-AJ-8	Lehman Brothers Inc ESCROW 0.000% 01/27/60		12/07/2017	Bank of New York		44,678	0	0	0	0	0	0	0	0	0	0	44,678	44,678	0	01/27/2060
55265K-ZG-7	Mastr Asset Securitization Tr SERIES 20036 CLASS 9A7 5.500% 07/25/33		03/28/2017	Call 100.0000		1,990,301	1,990,301	2,060,957	2,057,334	0	(13,836)	0	(13,836)	0	2,043,497	0	(53,197)	(53,197)	27,367	07/25/2033
55265K-ZG-7	Mastr Asset Securitization Tr SERIES 20036 CLASS 9A7 5.500% 07/25/33		02/01/2017	Paydown		12,332	12,332	12,770	12,747	0	(415)	0	(415)	0	12,332	0	0	0	85	07/25/2033
554694-AA-7	MACKINAW POWER LLC 144A 6.296% 10/31/23		10/31/2017	Redemption 100.0000		141,600	141,600	142,761	142,319	0	(719)	0	(719)	0	141,600	0	0	0	8,468	10/31/2023
55616X-AK-3	MACYS RETAIL HLDGS INC BASIC 4.375% 09/01/23		08/04/2017	Imperial Capital LLC		120,388	120,000	119,177	119,411	0	47	0	47	0	119,457	0	930	930	4,929	09/01/2023
576434-J3-9	MASTR ALTERNATIVE LOANS TRUST SERIES 20052 CLASS 2A1 6.000% 01/25/35		12/01/2017	Paydown		256,654	256,654	247,671	249,880	0	6,774	0	6,774	0	256,654	0	0	0	7,774	01/25/2035
59018Y-J6-9	Merrill Lynch & Co MTN C 6.400% 08/28/17		08/28/2017	Maturity		1,525,000	1,525,000	1,522,774	1,524,807	0	193	0	193	0	1,525,000	0	0	0	97,600	08/28/2017
59018Y-N6-4	Merrill Lynch & Co MTN 6.875% 04/25/18		11/07/2017	Bank of America N.A.		3,683,628	3,600,000	3,118,311	3,503,658	0	61,308	0	61,308	0	3,564,966	0	118,662	118,662	257,125	04/25/2018
59025E-AT-3	Merril Lynch Alternative Note 2007-OAR4 A2 1.778% 08/25/37		12/26/2017	Paydown		109,595	119,668	22,924	105,027	0	13,388	0	13,388	0	118,415	0	(8,821)	(8,821)	1,031	08/25/2037
59025K-AE-2	MERRILL LYNCH MORTGAGE TRUST SERIES 2007C1 CLASS A4 6.018% 06/12/50		06/01/2017	Paydown		4,650,963	4,650,963	5,101,641	4,663,822	0	(12,859)	0	(12,859)	0	4,650,963	0	0	0	99,465	06/12/2050
594918-AJ-3	MICROSOFT CORP 4.500% 10/01/40		08/03/2017	Barclays Bank PLC		2,267,420	2,000,000	1,977,124	1,979,732	0	291	0	291	0	1,980,022	0	287,398	287,398	76,750	10/01/2040
59549P-AA-6	Mid-State Trust 4 A 8.330% 04/01/30		01/01/2017	Paydown		123,387	123,387	127,494	124,291	0	(904)	0	(904)	0	123,387	0	0	0	2,570	04/01/2030
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY 6.125% 04/01/36		12/21/2017	Bank of New York		44,536	33,000	40,796	40,328	0	(247)	0	(247)	0	40,080	0	4,455	4,455	2,515	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY 6.500% 09/15/37		12/22/2017	Bank of New York		14,043,100	10,000,000	9,331,776	9,406,601	0	12,655	0	12,655	0	9,419,256	0	4,623,844	4,623,844	837,778	09/15/2037
61748H-KN-0	MORGAN STANLEY MTG LN TR 2005-4 B1 5.450% 08/25/35		10/01/2017	Paydown		0	2,347,828	1,905	1,905	0	0	0	0	0	1,905	0	(1,905)	(1,905)	221,630	08/25/2035
61749B-AB-9	MORGAN STANLEY CAPITAL INC 2006-NC5 A2FP 1.622% 10/25/36		12/25/2017	Paydown		9,376	9,376	8,428	8,428	0	947	0	947	0	9,376	0	0	0	43	10/25/2036
617526-AB-4	MORGAN STANLEY CAPITAL INC 2007-HE1 A2FP 1.632% 11/25/36		12/26/2017	Paydown		238,618	238,618	200,466	200,466	0	38,152	0	38,152	0	238,618	0	0	0	1,351	11/25/2036
61756V-AC-3	Morgan Stanley Mortgage Loan 2007-14AR 1A3 3.593% 10/25/37		12/01/2017	Paydown		48,038	48,039	20,236	19,242	0	28,796	0	28,796	0	48,038	0	0	0	698	10/25/2037
61766R-AZ-9	MORGAN STANLEY BAML TRUST SERIES 2016C31 CLASS A5 3.102% 10/15/26		11/03/2017	Morgan Stanley		2,012,188	2,000,000	1,947,188	1,947,287	0	3,729	0	3,729	0	1,951,017	0	61,171	61,171	57,904	10/15/2026
628530-AV-9	MYLAN INC BASIC 3.125% 01/15/23		06/28/2017	Bank of America N.A.		9,990,000	10,000,000	9,979,300	9,986,927	0	1,002	0	1,002	0	9,987,929	0	2,071	2,071	302,083	01/15/2023
629568-AQ-9	Nabors Industries Inc 6.150% 02/15/18		05/24/2017	Call 100.0000		7,598,000	7,598,000	7,598,000	7,598,000	0	0	0	0	0	7,598,000	0	0	0	617,432	02/15/2018
636180-BG-5	National Fuel Gas 6.500% 04/15/18		10/18/2017	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	1,068,380	04/15/2018
63730*-AC-9	AMTRAK PRIVATE PLACEMENT 3.810% 11/15/31		11/15/2017	Redemption 100.0000		888,889	888,889	888,889	888,889	0	0	0	0	0	888,889	0	0	0	31,891	11/15/2031
64828Y-AR-2	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2014-2A CL A3 3.750% 05/25/54		12/01/2017	Paydown		160,626	160,626	164,479	162,788	0	(2,161)	0	(2,161)	0	160,626	0	0	0	3,122	05/25/2054

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
649840-CP-8	New York State E & G 6.150% 12/15/17		12/15/2017	Maturity		5,000,000	5,000,000	5,486,500	5,079,209	0	(79,209)	0	(79,209)	0	5,000,000	0	0	0	307,500	12/15/2017
650119-AA-8	NEW YORK UNIVERSITY 5.236% 07/01/32		07/01/2017	Redemption 100.0000		553,000	553,000	552,691	552,781	0	219	0	219	0	553,000	0	0	0	28,955	07/01/2032
650119-AB-6	NEW YORK UNIVERSITY 4.955% 07/01/32		07/01/2017	Redemption 100.0000		193,000	193,000	193,000	193,000	0	0	0	0	0	193,000	0	0	0	9,563	07/01/2032
651229-AG-1	Newell Rubbermaid Inc 6.250% 04/15/18		03/22/2017	Bank of New York		3,406,715	3,250,000	3,124,525	3,227,505	0	4,036	0	4,036	0	3,231,542	0	175,173	175,173	91,970	04/15/2018
651229-AK-2	Newell Rubbermaid Inc 4.700% 08/15/20		03/22/2017	Bank of New York		8,659,920	8,000,000	7,996,950	7,998,756	0	77	0	77	0	7,998,832	0	661,088	661,088	232,911	08/15/2020
651229-AY-2	Newell Rubbermaid Inc BASIC 5.500% 04/01/46		12/12/2017	JPMorgan Chase Bank N.A.		2,913,050	2,450,000	2,441,082	2,441,178	0	120	0	120	0	2,441,297	0	471,753	471,753	162,074	04/01/2046
654730-AS-2	Nisource Finance Corp 6.400% 03/15/18		05/15/2017	Bank of New York		1,861,064	1,791,000	1,789,299	1,790,756	0	80	0	80	0	1,790,835	0	70,228	70,228	79,918	03/15/2018
65477W-AC-0	NISSAN AUTO RECEIVABLES OWNER SERIES 2014B CLASS A3 1.110% 05/15/19		12/15/2017	Paydown		2,311,713	2,311,713	2,311,639	2,311,695	0	18	0	18	0	2,311,713	0	0	0	12,929	05/15/2019
65535V-BZ-0	NOMURA ASSET ACCEPTANCE COR 2003A3-A1 5.500% 08/25/33		12/01/2017	Paydown		1,850	1,850	1,798	1,810	0	40	0	40	0	1,850	0	0	0	54	08/25/2033
65535V-MG-0	NOMURA ASSET ACCEPTANCE COR 2005-AR3 3A1 5.688% 07/25/35		12/01/2017	Paydown		396,148	396,148	237,688	281,564	0	114,584	0	114,584	0	396,148	0	0	0	6,312	07/25/2035
65535V-MY-1	NOMURA ASSET ACCEPTANCE COR 2005-AR4 4A1 3.942% 08/25/35		12/01/2017	Paydown		158,200	158,200	66,472	82,601	0	75,599	0	75,599	0	158,200	0	0	0	3,341	08/25/2035
67088C-AA-5	OMX TIMBER FIN INV LLC 2 CLASS A-2 NOTES 5.540% 01/29/20		12/22/2017	Bank of New York		287,620	0	0	0	0	0	0	0	0	0	0	287,620	287,620	0	01/29/2020
677071-AU-6	OHANA MILITARY COMM LLC 144A 6.000% 10/01/51		10/01/2017	Redemption 100.0000		7,624	7,624	8,532	8,522	0	(898)	0	(898)	0	7,624	0	0	0	345	10/01/2051
678858-BB-6	Oklahoma Gas & Electric 6.500% 07/15/17		07/15/2017	Maturity		1,500,000	1,500,000	1,587,195	1,504,640	0	(4,640)	0	(4,640)	0	1,500,000	0	0	0	97,500	07/15/2017
68233J-AK-0	Oncor Electric Delivery 5.000% 09/30/17		09/29/2017	Call 100.0000		700,000	700,000	718,462	702,460	0	(2,451)	0	(2,451)	0	700,009	0	(9)	(9)	34,968	09/30/2017
68383N-DW-0	OPTEUM MORTGAGE ACCEPTANCE COR SERIES 20061 CLASS 1AC1 1.852% 04/25/36		12/26/2017	Paydown		4,322,993	4,322,993	2,283,497	2,650,342	0	1,672,651	0	1,672,651	0	4,322,993	0	0	0	29,061	04/25/2036
68389F-DA-9	OPTION ONE MORTGAGE LOAN T 20031-A2 1.611% 02/25/33		02/27/2017	Call 100.0000		74,923	74,923	75,113	75,017	0	0	0	0	0	75,016	0	(93)	(93)	207	02/25/2033
68389F-DA-9	OPTION ONE MORTGAGE LOAN T 20031-A2 1.611% 02/25/33		01/25/2017	Paydown		510	510	511	510	0	(1)	0	(1)	0	510	0	0	0	1	02/25/2033
693456-AH-8	PMT LOAN TRUST SERIES 2013J1 CLASS A8 3.000% 09/25/43		12/01/2017	Paydown		3,509,250	3,509,250	3,560,244	3,559,894	0	(50,644)	0	(50,644)	0	3,509,250	0	0	0	52,735	09/25/2043
69349L-AC-2	PNC Bank NA 4.875% 09/21/17		09/21/2017	Maturity		4,000,000	4,000,000	3,955,280	3,996,503	0	3,497	0	3,497	0	4,000,000	0	0	0	195,000	09/21/2017
69349L-AG-3	PNC Bank NA BASIC 2.700% 11/01/22		10/26/2017	Bank of America N.A.		10,019,400	10,000,000	9,999,100	9,999,476	0	70	0	70	0	9,999,546	0	19,854	19,854	269,250	11/01/2022
69352J-AL-1	PPL Energy Supply LLC 6.500% 05/01/18		11/27/2017	Various		8,409,225	8,250,000	8,129,806	8,228,378	0	14,556	0	14,556	0	8,242,934	0	166,291	166,291	577,958	05/01/2018
694308-HD-2	Pacific Gas and Electric BASIC 4.600% 06/15/43		07/18/2017	Barclays Bank PLC		3,054,698	2,725,000	2,722,793	2,722,929	0	23	0	23	0	2,722,952	0	331,746	331,746	75,210	06/15/2043
694476-AC-6	Pacific Life Corp 6.000% 02/10/20		11/30/2017	Call 100.0000		9,116,000	9,116,000	9,052,461	9,092,060	0	6,588	0	6,588	0	9,098,648	0	17,352	17,352	1,462,720	02/10/2020
69573C-CG-8	PAINE WEBBER MORTGAGE ACCEP 19992-2B2 7.450% 11/28/25		01/01/2017	Paydown		2,602	2,602	2,524	2,566	0	36	0	36	0	2,602	0	0	0	16	11/28/2025
698455-AA-0	Panhandle East Pipe Line 6.200% 11/01/17		11/01/2017	Maturity		4,000,000	4,000,000	3,834,040	3,980,960	0	19,040	0	19,040	0	4,000,000	0	0	0	248,000	11/01/2017
709599-AS-3	Penske Truck Leasing 144A 3.375% 02/01/22		03/14/2017	US Bank		2,311,960	2,300,000	2,282,405	2,286,722	0	507	0	507	0	2,287,229	0	24,731	24,731	48,731	02/01/2022
724060-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30		07/15/2017	Redemption 100.0000		149,000	149,000	149,000	149,000	0	0	0	0	0	149,000	0	0	0	8,438	01/15/2030
72650R-AT-9	PLAINS ALL AMER PIPELINE 6.500% 05/01/18		12/28/2017	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	182,443	05/01/2018
743675-AF-7	Protective Fin Corp Remic 2007 IO 0.187% 03/14/38		12/01/2017	Paydown		0	0	534,176	363,658	0	(363,658)	0	(363,658)	0	0	0	0	0	75,162	03/14/2038
743675-AG-5	Protective Fin Corp Remic 2007 A-M 6.193% 03/14/38		12/01/2017	Paydown		37,936,234	37,936,234	39,039,414	37,991,490	0	(55,257)	0	(55,257)	0	37,936,234	0	0	0	1,195,147	03/14/2038
74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007QH1 CLASS A1 1.712% 02/25/37		12/26/2017	Paydown		641,327	641,327	411,251	451,424	0	189,902	0	189,902	0	641,327	0	0	0	3,941	02/25/2037
74922K-AH-8	RESIDENTIAL ACCREDIT LNS INC SERIES 2007QS1 CLASS 2A2 1.912% 01/25/37		12/25/2017	Paydown		133,991	203,030	82,481	94,821	0	71,780	0	71,780	0	166,602	0	(32,610)	(32,610)	1,316	01/25/2037
74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007QH4 CLASS A1 1.742% 05/25/37		12/26/2017	Paydown		1,268,492	1,268,492	816,592	892,371	0	376,121	0	376,121	0	1,268,492	0	0	0	8,358	05/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749577-AC-6	Residential Funding Mtg Sec I 2006-S9 A3 5.750% 09/25/36		12/01/2017	Paydown		27,677	32,860	26,667	26,667	0	5,216	0	5,216	0	31,884	0	(4,207)	(4,207)	1,099	09/25/2036
74957E-AF-4	Residential Funding Mtg Sec I SERIES 2006S5 CLASS A6 6.000% 06/25/36		12/01/2017	Paydown		212,949	237,796	197,371	208,874	0	25,891	0	25,891	0	234,764	0	(21,816)	(21,816)	7,228	06/25/2036
74957E-AQ-0	Residential Funding Mtg Sec I 2006-S5 A15 6.000% 06/25/36		12/01/2017	Paydown		46,638	52,080	40,078	40,078	0	10,748	0	10,748	0	50,826	0	(4,188)	(4,188)	1,583	06/25/2036
74957V-AJ-8	Residential Funding Mtg Sec I SERIES 2006S6 CLASS A9 6.000% 07/25/36		12/01/2017	Paydown		93,738	111,386	100,386	106,664	0	3,756	0	3,756	0	110,420	0	(16,682)	(16,682)	3,787	07/25/2036
749581-AJ-3	Residential Funding MTG SEC I 2007-S1 A5 6.000% 01/25/37		12/01/2017	Paydown		196,574	231,541	201,698	201,706	0	25,330	0	25,330	0	227,035	0	(30,461)	(30,461)	7,030	01/25/2037
74958D-AB-4	RESIDENTIAL FUNDING MTG SEC I 2006-S10 1A2 6.000% 10/25/36		12/01/2017	Paydown		181,059	224,434	199,765	199,765	0	19,901	0	19,901	0	219,666	0	(38,607)	(38,607)	6,443	10/25/2036
74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I SERIES 2006S10 CLASS 2A1 5.500% 10/25/21		12/01/2017	Paydown		114,877	114,877	114,114	114,407	0	470	0	470	0	114,877	0	0	0	3,983	10/25/2021
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006Q010 CLASS A1 1.712% 01/25/37		12/26/2017	Paydown		256,269	256,269	149,597	169,102	0	87,167	0	87,167	0	256,269	0	0	0	1,507	01/25/2037
754427-AA-0	KEYSPAN CORP 5.996% 01/15/19		01/15/2017	Redemption 100.0000		1,295,901	1,295,901	1,292,668	1,295,288	0	613	0	613	0	1,295,901	0	0	0	38,851	01/15/2019
755111-AU-5	Raytheon Co 6.400% 12/15/18		05/12/2017	Call 100.0000		150,000	150,000	162,410	152,475	0	(442)	0	(442)	0	152,033	0	(2,033)	(2,033)	15,640	12/15/2018
759351-AF-6	Reinsurance Group of America 5.625% 03/15/17		03/15/2017	Maturity		5,000,000	5,000,000	4,954,350	4,998,791	0	1,209	0	1,209	0	5,000,000	0	0	0	140,625	03/15/2017
76110W-SK-3	RESIDENTIAL ASSET SECURITIES 2003KS5-AIIB 1.818% 07/25/33		11/27/2017	Paydown		13,783	13,783	13,442	13,442	0	341	0	341	0	13,783	0	0	0	200	07/25/2033
761118-DU-9	RESIDENTIAL ACCREDIT LN INC 2005-QS12 A7 5.500% 08/25/35		12/01/2017	Paydown		1,383	1,668	1,487	1,496	0	143	0	143	0	1,639	0	(256)	(256)	44	08/25/2035
761118-GD-4	RESIDENTIAL ACCREDIT LN INC SERIES 2005QA10 CLASS A31 4.284% 09/25/35		12/01/2017	Paydown		42,618	44,753	30,943	29,100	0	14,908	0	14,908	0	44,009	0	(1,391)	(1,391)	1,005	09/25/2035
76111X-YH-0	RESIDENTIAL FUNDING MTG SEC 2005-SA4 2A1 3.826% 09/25/35		12/01/2017	Paydown		255,840	269,062	162,924	166,203	0	97,827	0	97,827	0	264,030	0	(8,190)	(8,190)	5,138	09/25/2035
76112B-SV-3	Residential Asset Mtg Products 2005-SP1 2A8 5.250% 09/25/34		12/01/2017	Paydown		746,539	746,539	748,405	744,702	0	1,276	0	1,276	0	745,977	0	562	562	15,716	09/25/2034
762009-AK-4	RESIDENTIAL FUNDING MTG SEC I 2007-S6 1A10 6.000% 06/25/37		12/01/2017	Paydown		11,187	13,572	10,776	10,776	0	2,304	0	2,304	0	13,081	0	(1,894)	(1,894)	394	06/25/2037
762009-BD-9	RESIDENTIAL FUNDING MTG SEC I 2007-S6 2A6 6.000% 06/25/37		12/01/2017	Paydown		54,621	68,022	55,628	55,628	0	9,953	0	9,953	0	65,580	0	(10,959)	(10,959)	1,937	06/25/2037
778296-AA-1	ROSS STORES INC BASIC 3.375% 09/15/24		01/25/2017	Amherst Sec Group LP		6,582,246	6,600,000	6,555,714	6,564,545	0	323	0	323	0	6,564,868	0	17,378	17,378	83,531	09/15/2024
78388Q-AA-8	SAPTS-BLS Trust 1997-1 144A 6.950% 07/15/17		07/15/2017	Redemption 100.0000		1,334,992	1,334,992	1,366,722	1,336,118	0	(1,126)	0	(1,126)	0	1,334,992	0	0	0	69,983	07/15/2017
78471D-AA-5	SOFI CONSUMER LN PROGRAM TR SERIES 20161A CLASS A 3.260% 08/25/25		05/16/2017	Deutsche Bank AG		7,431,025	7,363,431	7,362,629	7,362,847	0	(40)	0	(40)	0	7,362,807	0	68,217	68,217	91,042	08/25/2025
78471D-AA-5	SOFI CONSUMER LN PROGRAM TR SERIES 20161A CLASS A 3.260% 08/25/25		12/25/2017	Paydown		4,997,615	4,997,615	4,997,071	4,996,958	0	657	0	657	0	4,997,615	0	0	0	78,139	08/25/2025
78471F-AA-0	SOFI CONSUMER LOAN PROGRAM TRU SERIES 20163 CLASS A 3.050% 12/26/25		06/02/2017	Deutsche Bank AG		4,605,887	4,563,461	4,563,367	4,563,417	0	3	0	3	0	4,563,421	0	42,466	42,466	62,634	12/26/2025
78471F-AA-0	SOFI CONSUMER LOAN PROGRAM TRU SERIES 20163 CLASS A 3.050% 12/26/25		12/25/2017	Paydown		5,264,922	5,264,922	5,264,815	5,264,872	0	50	0	50	0	5,264,922	0	0	0	70,689	12/26/2025
78471K-AE-1	Sofi Mortgage Trust SERIES 20161A CLASS 1A4 3.000% 11/25/46		12/01/2017	Paydown		773,510	773,510	737,856	737,895	0	35,616	0	35,616	0	773,510	0	0	0	8,763	11/25/2046
790849-AK-9	ST Jude Medical Inc BASIC 4.750% 04/15/43		03/02/2017	Tax Free Exchange		38,469,130	39,000,000	38,434,860	38,466,877	0	2,253	0	2,253	0	38,469,130	0	0	0	807,896	04/15/2043
815177-AD-2	SECURNET MTG SEC CORP I SECURNET MTGE SECS CORP 1.837% 04/25/19		12/01/2017	Paydown		8,080	8,080	8,205	8,123	0	(43)	0	(43)	0	8,080	0	0	0	100	04/25/2019
81733Y-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20152 CLASS A1 3.500% 05/25/45		12/01/2017	Paydown		238,205	238,205	243,714	242,168	0	(3,963)	0	(3,963)	0	238,205	0	0	0	4,732	05/25/2045
81744T-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20121 CLASS 2A1 3.474% 01/25/42		12/01/2017	Paydown		300,950	300,950	300,939	300,398	0	551	0	551	0	300,950	0	0	0	4,893	01/25/2042
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 20137 CLASS A2 3.000% 06/25/43		12/01/2017	Paydown		633,692	633,694	637,857	636,282	0	(2,588)	0	(2,588)	0	633,694	0	0	0	8,780	06/25/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81745Y-AA-3	SEQUOIA MORTGAGE TRUST SERIES 201312 CLASS A1 4.000% 12/25/43		12/01/2017	Paydown		1,227,842	1,227,842	1,250,672	1,239,410	0	(11,569)	0	(11,569)	0	1,227,842	0	0	0	24,812	12/25/2043
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		12/01/2017	Paydown		82,912	82,912	83,767	83,748	0	(836)	0	(836)	0	82,912	0	0	0	1,496	11/25/2046
83402Q-AA-0	SOFI CONSUMER LN PROGRAM TR SERIES 20162A CLASS A 3.090% 10/27/25		12/25/2017	Paydown		5,096,222	5,096,222	5,095,423	5,095,576	0	646	0	646	0	5,096,222	0	0	0	78,715	10/27/2025
83402Q-AC-6	SOFI CONSUMER LN PROGRAM TR SERIES 20162A CLASS B 4.770% 10/27/25		03/14/2017	Deutsche Bank AG		9,388,750	9,250,000	9,246,747	9,247,329	0	115	0	115	0	9,247,444	0	141,306	141,306	100,501	10/27/2025
83887@-AB-8	SOUTH MS ELECTRC 5.400% 12/09/40		12/09/2017	Redemption 100.0000		223,512	223,512	223,512	223,512	0	0	0	0	0	223,512	0	0	0	9,092	12/09/2040
843452-BC-6	Southern Nat Gas 144A 5.900% 04/01/17		04/01/2017	Maturity		2,000,000	2,000,000	1,996,680	1,999,872	0	128	0	128	0	2,000,000	0	0	0	59,000	04/01/2017
845467-AH-2	Southwestern Energy Co 4.100% 03/15/22		11/09/2017	Nomura Securities		957,875	970,000	969,132	969,499	0	76	0	76	0	969,576	0	(11,701)	(11,701)	46,177	03/15/2022
84755T-AA-5	SPECTRA ENERGY CAPITAL 6.200% 04/15/18		07/10/2017	Bank of New York		10,341,200	10,000,000	9,982,200	9,997,078	0	1,183	0	1,183	0	9,998,261	0	342,939	342,939	461,556	04/15/2018
857477-AL-7	STATE STREET CORP BASIC 3.100% 05/15/23		10/26/2017	Bank of America N.A.		17,293,250	17,000,000	16,972,460	16,981,483	0	2,211	0	2,211	0	16,983,694	0	309,556	309,556	505,042	05/15/2023
858271-AA-7	STEELRIVER TRANSMISSION 4.710% 06/30/17		06/30/2017	Redemption 100.0000		6,042,587	6,042,587	6,042,587	6,042,587	0	0	0	0	0	6,042,587	0	0	0	141,271	06/30/2017
863579-AQ-1	STRUCTURED ADJUSTABLE RATE MOR 2004-12 3A2 3.458% 09/25/34		12/01/2017	Paydown		84,806	84,806	46,274	51,684	0	33,123	0	33,123	0	84,806	0	0	0	1,471	09/25/2034
86358R-R4-1	STRUCTURED ASSET SECURITIES 2002-14A 1A1 4.037% 07/25/32		12/01/2017	Paydown		1,533	1,533	690	878	0	655	0	655	0	1,533	0	0	0	38	07/25/2032
86359A-S9-5	Structured Asset Sec Corp 2003-26A 3A5 3.369% 09/25/33		12/01/2017	Paydown		181,207	181,207	121,920	129,251	0	51,956	0	51,956	0	181,207	0	0	0	2,857	09/25/2033
86359L-QS-1	Structured Asset Mortgage Inve 2005-AR7 5A1 2.523% 03/25/46		12/01/2017	Paydown		16,076	16,076	6,967	7,040	0	9,036	0	9,036	0	16,076	0	0	0	178	03/25/2046
86361B-AJ-6	STRUCTURED ADJUSTABLE RATE 2006-7 4A1 3.709% 08/25/36		12/01/2017	Paydown		22,204	41,710	13,763	6,072	0	18,969	0	18,969	0	25,043	0	(2,837)	(2,837)	859	08/25/2036
86361H-AA-2	Stuctured Asset Mortgage Inves 2006-AR7 A1A 1.762% 08/25/36		12/26/2017	Paydown		448,449	448,449	197,549	303,047	0	145,402	0	145,402	0	448,449	0	0	0	2,761	08/25/2036
86362H-AA-1	STRUCTURED ADJUSTABLE RATE MOR SERIES 200611 CLASS 1A1 1.712% 12/25/36		12/26/2017	Paydown		1,605,032	1,599,285	962,570	1,065,122	0	536,060	0	536,060	0	1,601,183	0	3,849	3,849	10,488	12/25/2036
86787G-AC-6	Suntrust Bank 5.450% 12/01/17		12/01/2017	Maturity		2,000,000	2,000,000	2,138,200	2,021,590	0	(21,590)	0	(21,590)	0	2,000,000	0	0	0	109,000	12/01/2017
86787G-AD-4	Suntrust Bank 5.200% 01/17/17		01/17/2017	Maturity		3,000,000	3,000,000	3,015,000	3,000,135	0	(135)	0	(135)	0	3,000,000	0	0	0	78,000	01/17/2017
869504-AA-8	SUTTONPARK STRUCTURED SETTLEME SERIES 20111A CLASS A 4.920% 11/15/58		12/15/2017	Paydown		874,966	874,966	873,922	873,988	0	978	0	978	0	874,966	0	0	0	25,129	11/15/2058
871928-AW-7	CORP BOND BACKED CTF-AGC STRUCTURED NOTE 8.120% 03/15/46		09/15/2017	Tax Free Exchange		17,723,487	15,000,000	13,275,000	16,922,080	0	801,407	0	801,407	0	17,723,487	0	0	0	0	03/15/2046
87305Q-BY-6	TTX Co 5.000% 06/15/17		06/15/2017	Maturity		9,000,000	9,000,000	8,969,400	8,998,483	0	1,518	0	1,518	0	9,000,000	0	0	0	225,000	06/15/2017
878091-BD-8	TEACHERS INSUR & ANNUITY 144A 4.900% 09/15/44		01/01/2017	Security Reclass		11,489,635	11,500,000	11,489,305	11,489,635	0	0	0	0	0	11,489,305	0	0	0	0	09/15/2044
88031Q-AA-8	TENASKA VIRGINIA PARTNRS 144A 6.119% 03/30/24		12/30/2017	Redemption 100.0000		446,376	446,376	446,376	446,376	0	0	0	0	0	446,376	0	0	0	17,042	03/30/2024
88031R-AA-6	Tenaska Alabama II Part 144A 6.125% 03/30/23		12/30/2017	Redemption 100.0000		1,222,800	1,222,800	1,222,800	1,222,800	0	0	0	0	0	1,222,800	0	0	0	46,810	03/30/2023
88031V-AA-7	TENASKA GATEWAY PARTNERS 6.052% 12/30/23		12/30/2017	Redemption 100.0000		560,737	560,737	558,403	559,544	0	1,193	0	1,193	0	560,737	0	0	0	21,210	12/30/2023
882850-CX-6	Texas Utilities Electric 7.480% 01/01/17		01/01/2017	Redemption 100.0000		1,684	1,684	1,305	1,684	0	0	0	0	0	1,684	0	0	0	63	01/01/2017
883203-BU-4	Textron Inc BASIC 4.300% 03/01/24		05/25/2017	Citibank N.A.		9,559,350	9,000,000	8,982,090	8,986,816	0	661	0	661	0	8,987,477	0	571,873	571,873	290,250	03/01/2024
883556-BC-5	THERMO FISHER SCIENTIFIC BASIC 3.150% 01/15/23		05/31/2017	Bank of America N.A.		10,185,700	10,000,000	9,939,900	9,960,779	0	2,539	0	2,539	0	9,963,317	0	222,383	222,383	280,000	01/15/2023
88522Q-GZ-0	THORNBURG MORTGAGE SECURITIES 2005-1 A1 3.014% 04/25/45		12/01/2017	Paydown		6,182	6,182	3,524	4,021	0	2,161	0	2,161	0	6,182	0	0	0	84	04/25/2045
89566E-A@-7	TRISTATE GEN&TRANS ASSN 6.310% 04/08/21		04/08/2017	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	63,100	04/08/2021
89566E-AA-6	TRISTATE GEN&TRANS ASSN 144A 6.040% 01/31/18		01/31/2017	Redemption 100.0000		38,721	38,721	39,866	38,784	0	(63)	0	(63)	0	38,721	0	0	0	1,169	01/31/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89656F-AC-0	TRINITY RAIL LEASING LP SERIES 20131A CLASS A 3.898% 07/15/43		12/15/2017	Paydown		123,092	123,092	122,703	122,720	0	372	0	372	0	123,092	0	0	0	2,533	07/15/2043
89690E-AB-3	TRIP RAIL MASTER FUNDING LLC SERIES 20111A CLASS A1B 3.726% 07/15/41		08/15/2017	Call 100.0000		715,338	715,338	715,338	715,338	0	0	0	0	0	715,338	0	0	0	16,617	07/15/2041
89690E-AB-3	TRIP RAIL MASTER FUNDING LLC SERIES 20111A CLASS A1B 3.726% 07/15/41		07/17/2017	Paydown		78,840	78,840	78,840	78,840	0	0	0	0	0	78,840	0	0	0	894	07/15/2041
90357#-AW-6	BNSF EQUIP NOTES Series A 5.510% 04/01/24		04/01/2017	Redemption 100.0000		407,596	407,596	424,184	419,762	0	(12,165)	0	(12,165)	0	407,596	0	0	0	11,236	04/01/2024
90357#-AX-4	BNSF EQUIP NOTES Series B 5.510% 04/01/24		04/01/2017	Redemption 100.0000		613,375	613,375	638,338	631,682	0	(18,307)	0	(18,307)	0	613,375	0	0	0	16,881	04/01/2024
90357#-AY-2	BNSF EQUIP NOTES Series C 5.510% 04/01/24		04/01/2017	Redemption 100.0000		340,878	340,878	354,752	351,053	0	(10,174)	0	(10,174)	0	340,878	0	0	0	9,402	04/01/2024
90357#-AZ-9	BNSF EQUIP NOTES Series D 5.510% 04/01/24		04/01/2017	Redemption 100.0000		75,574	75,574	78,649	77,829	0	(2,255)	0	(2,255)	0	75,574	0	0	0	2,081	04/01/2024
90357#-BA-3	BNSF EQUIP NOTES Series E 5.510% 04/01/24		04/01/2017	Redemption 100.0000		22,957	22,957	23,824	23,593	0	(636)	0	(636)	0	22,957	0	0	0	632	04/01/2024
90357#-BB-1	BNSF EQUIP NOTES Series F 5.510% 04/01/24		04/01/2017	Redemption 100.0000		38,519	38,519	40,416	39,910	0	(1,392)	0	(1,392)	0	38,519	0	0	0	1,062	04/01/2024
907818-DS-4	Union Pacific Corp BASIC 4.821% 02/01/44		02/02/2017	Tax Free Exchange		4,002,400	4,000,000	4,002,400	4,002,400	0	0	0	0	0	4,002,400	0	0	0	96,956	02/01/2044
90783T-AA-8	Union Pacific Corp 5.404% 07/02/25		01/02/2017	Redemption 100.0000		138,651	138,651	134,345	136,984	0	1,667	0	1,667	0	138,651	0	0	0	3,746	07/02/2025
90783V-AA-3	Union Pacific Railroad 5.082% 01/02/29		07/02/2017	Redemption 100.0000		1,473,974	1,473,974	1,473,974	1,473,974	0	0	0	0	0	1,473,974	0	0	0	38,066	01/02/2029
908594-AB-0	Union Tank Car 5.640% 06/01/19		06/01/2017	Redemption 100.0000		1,454,545	1,454,545	1,454,545	1,454,545	0	0	0	0	0	1,454,545	0	0	0	41,016	06/01/2019
90932L-AA-5	UNITED AIR 2015-1 AA PTT BASIC 3.450% 12/01/27		12/01/2017	Redemption 100.0000		241,766	241,766	241,766	241,766	0	0	0	0	0	241,766	0	0	0	6,256	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2 A PTT PASS THRU CERTS 3.750% 09/03/26		09/03/2017	Redemption 100.0000		399,174	399,174	399,388	399,343	0	(168)	0	(168)	0	399,174	0	0	0	11,222	09/03/2026
91159J-AA-4	US Bancorp BASIC 2.950% 07/15/22		04/12/2017	US Bank		7,129,500	7,000,000	6,977,810	6,986,859	0	653	0	653	0	6,987,512	0	141,988	141,988	156,596	07/15/2022
92343V-AM-6	VERIZON COMMUNICATIONS INC 6.100% 04/15/18		04/24/2017	Call 100.0000		1,000,000	1,000,000	1,008,460	1,001,392	0	(328)	0	(328)	0	1,001,063	0	(1,063)	(1,063)	76,875	04/15/2018
92343V-AP-9	VERIZON COMMUNICATIONS INC 6.900% 04/15/38		03/15/2017	Bank of New York		1,273,290	1,000,000	987,240	988,799	0	51	0	51	0	988,850	0	284,440	284,440	29,708	04/15/2038
925524-AU-4	Viacom Inc 4.625% 05/15/18		07/26/2017	Call 100.0000		3,000,000	3,000,000	3,053,700	3,011,776	0	(4,809)	0	(4,809)	0	3,006,967	0	(6,967)	(6,967)	174,260	05/15/2018
92922F-3N-6	WASHINGTON MUTUAL 2005-AR12 1A8 3.213% 10/25/35		12/01/2017	Paydown		637,378	637,378	454,172	471,844	0	165,533	0	165,533	0	637,378	0	0	0	10,530	10/25/2035
92922F-HP-6	WASHINGTON MUTUAL 2003S12-2A 4.750% 11/25/18		12/01/2017	Paydown		23,930	23,930	23,990	23,871	0	59	0	59	0	23,930	0	0	0	593	11/25/2018
92922F-R7-5	WASHINGTON MUTUAL 2005-AR8 2A1A 1.842% 07/25/45		12/25/2017	Paydown		80,787	80,787	61,600	63,794	0	16,993	0	16,993	0	80,787	0	0	0	547	07/25/2045
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2007OA6 CLASS 1A 1.812% 07/25/47		12/01/2017	Paydown		161,218	161,218	97,537	98,244	0	62,974	0	62,974	0	161,218	0	0	0	1,320	07/25/2047
92976G-AH-4	Wachovia Bank Bank Note 6.000% 11/15/17		11/15/2017	Maturity		3,400,000	3,400,000	3,328,396	3,391,061	0	8,939	0	8,939	0	3,400,000	0	0	0	204,000	11/15/2017
931142-DQ-3	Wal-Mart Stores BASIC 4.300% 04/22/44		10/17/2017	Bank of New York		2,485,032	2,200,000	2,464,770	2,460,977	0	(4,788)	0	(4,788)	0	2,456,189	0	28,843	28,843	95,126	04/22/2044
93363S-AB-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2007OA2 CLASS 2A 1.987% 03/25/47		12/01/2017	Paydown		635,626	739,087	480,869	501,400	0	204,525	0	204,525	0	705,925	0	(70,299)	(70,299)	8,455	03/25/2047
93364A-AB-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2007OA3 CLASS 2A 1.833% 04/25/47		12/01/2017	Paydown		1,087,015	1,483,030	943,578	986,340	0	365,084	0	365,084	0	1,351,425	0	(264,409)	(264,409)	11,438	04/25/2047
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2007OA5 CLASS 1A 1.813% 06/25/47		12/01/2017	Paydown		1,052,715	1,052,715	690,844	722,145	0	330,570	0	330,570	0	1,052,715	0	0	0	7,766	06/25/2047
939336-6F-5	Washington Mutual MSC SERIES 20054 CLASS CB11 5.500% 06/25/35		12/01/2017	Paydown		107,131	118,708	101,495	106,044	0	11,440	0	11,440	0	117,484	0	(10,353)	(10,353)	3,168	06/25/2035
939336-DH-3	Washington Mutual MSC 2002-AR14 A2 3.454% 11/25/32		12/01/2017	Paydown		117	117	48	49	0	69	0	69	0	117	0	0	0	2	11/25/2032
939336-X8-1	Washington Mutual MSC 2005-AR1 A2A3 2.352% 01/25/45		12/25/2017	Paydown		179,959	179,959	137,669	141,732	0	38,227	0	38,227	0	179,959	0	0	0	1,615	01/25/2045

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93934F-QP-0	Washington Mutual Mortgage Pas 2006-AR3 A1A 2.033% 05/25/46		12/01/2017	Paydown		48,685	53,749	18,812	17,346	0	32,980	0	32,980	0	50,326	0	(1,642)	(1,642)	464	05/25/2046
93935F-AC-5	Washington Mutual Mortgage PT 2006-AR6 2A 2.023% 08/25/46		12/01/2017	Paydown		20,941	23,115	8,090	6,794	0	14,786	0	14,786	0	21,580	0	(640)	(640)	248	08/25/2046
93935P-AA-7	WAMU 2007-1 1A1 6.000% 02/25/37		12/01/2017	Paydown		33,423	37,211	27,350	28,820	0	7,550	0	7,550	0	36,370	0	(2,946)	(2,946)	1,368	02/25/2037
947074-AJ-9	Weatherford International 6.350% 06/15/17		06/15/2017	Maturity		5,000,000	5,000,000	5,343,250	5,024,437	0	(24,437)	0	(24,437)	0	5,000,000	0	0	0	158,750	06/15/2017
94973V-AL-1	WELLPOINT INC 5.850% 01/15/36		11/20/2017	Bank of New York		2,509,040	2,000,000	1,944,280	1,952,268	0	1,266	0	1,266	0	1,953,534	0	555,506	555,506	160,875	01/15/2036
94973V-AN-7	WELLPOINT INC 6.375% 06/15/37		11/20/2017	Bank of New York		2,678,780	2,000,000	1,820,920	1,843,584	0	3,290	0	3,290	0	1,846,873	0	831,906	831,906	122,188	06/15/2037
949746-NX-5	Wells Fargo Co 5.625% 12/11/17		12/11/2017	Maturity		3,825,000	3,825,000	3,890,018	3,834,739	0	(9,739)	0	(9,739)	0	3,825,000	0	0	0	215,156	12/11/2017
949768-AB-1	WELLS FARGO MORTGAGE BACKED 2003K-1A2 3.566% 11/25/33		12/01/2017	Paydown		90,811	90,811	89,222	89,936	0	875	0	875	0	90,811	0	0	0	1,427	11/25/2033
94980X-AR-5	WELLS FARGO MORTGAGE BACKED 2003N-3A4 3.568% 12/25/33		12/01/2017	Paydown		50,909	50,909	46,892	49,384	0	1,525	0	1,525	0	50,909	0	0	0	774	12/25/2033
94981N-AH-8	WELLS FARGO MBS TR SERIES 2005AR4 CLASS 2A2 3.422% 04/25/35		12/01/2017	Paydown		456,257	456,257	340,601	351,552	0	104,705	0	104,705	0	456,257	0	0	0	7,143	04/25/2035
94984A-AC-4	Wells Fargo Mortgage Backed Se 2006-6 1A3 5.750% 05/25/36		12/01/2017	Paydown		109,572	114,955	112,310	112,781	0	2,072	0	2,072	0	114,855	0	(5,281)	(5,281)	3,492	05/25/2036
94984A-AP-5	Wells Fargo Mortgage Backed Se 2006-6 1A14 5.750% 05/25/36		12/01/2017	Paydown		30,943	32,462	30,999	31,211	0	1,194	0	1,194	0	32,405	0	(1,462)	(1,462)	986	05/25/2036
94984E-BA-9	WELLS FARGO MORTGAGE BACKED SE SERIES 200610 CLASS A25 6.000% 08/25/36		12/01/2017	Paydown		598,347	673,659	647,386	651,419	0	19,803	0	19,803	0	671,222	0	(72,875)	(72,875)	19,942	08/25/2036
94984F-AF-6	WELLS FARGO MBS TRUST 2006-11 A6 6.000% 09/25/36		12/01/2017	Paydown		3,658	4,157	3,886	3,886	0	239	0	239	0	4,125	0	(466)	(466)	112	09/25/2036
94984W-AC-6	WELLS FARGO MBS TRUST 2007-1 A3 5.750% 02/25/37		12/01/2017	Paydown		178,672	212,188	198,096	198,096	0	11,866	0	11,866	0	209,962	0	(31,291)	(31,291)	6,243	02/25/2037
94984X-AH-3	WELLS FARGO MBS TRUST 2007-2 1A8 5.750% 03/25/37		12/01/2017	Paydown		204,919	238,454	218,786	218,786	0	16,902	0	16,902	0	235,688	0	(30,769)	(30,769)	7,029	03/25/2037
94985G-AH-9	WELLS FARGO ALTERNATIVE LOAN T SERIES 2007PA3 CLASS 3A1 6.250% 07/25/37		12/01/2017	Paydown		74,676	87,378	66,872	64,127	0	19,881	0	19,881	0	84,009	0	(9,332)	(9,332)	2,950	07/25/2037
94985K-AA-5	WELLS FARGO ALT LOAN TRUST 2007-PA6 A1 3.644% 12/28/37		12/01/2017	Paydown		1,653,280	1,743,616	1,187,411	1,229,132	0	488,018	0	488,018	0	1,717,150	0	(63,870)	(63,870)	29,477	12/28/2037
95763P-AJ-0	WESTERN ALLIANCE BANK BASIC 5.000% 07/15/25		07/05/2017	Sandler ONeill & Partners		1,015,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,000	15,000	49,306	07/15/2025
970648-AD-3	Willis Group N America 6.200% 03/28/17		03/28/2017	Maturity		15,000,000	15,000,000	14,837,850	14,994,299	0	5,701	0	5,701	0	15,000,000	0	0	0	465,000	03/28/2017
97652P-AB-7	WINWATER MTG LOAN TRUST SERIES 20141 CLASS A2 3.500% 06/20/44		12/01/2017	Paydown		1,126,619	1,126,619	1,158,657	1,157,715	0	(31,096)	0	(31,096)	0	1,126,619	0	0	0	24,764	06/20/2044
97652R-AD-9	WINWATER MTG LN TRUST SERIES 20143 CLASS A4 3.500% 11/20/44		12/01/2017	Paydown		981,207	981,207	1,007,883	1,006,636	0	(25,430)	0	(25,430)	0	981,207	0	0	0	15,801	11/20/2044
97653B-AC-5	Winwater Mtg Ln Trust SERIES 2015A CLASS A3 3.500% 06/20/45		12/01/2017	Paydown		1,988,371	1,988,371	1,988,371	1,988,371	0	0	0	0	0	1,988,371	0	0	0	32,504	06/20/2045
97655J-AH-5	WINWATER MTG LN TRUST SERIES 20161 CLASS 1A8 3.500% 01/20/46		12/01/2017	Paydown		183,213	183,213	187,475	186,009	0	(2,796)	0	(2,796)	0	183,213	0	0	0	3,604	01/20/2046
97806*-AD-4	WOLVERINE POWER 5.040% 05/31/40		11/30/2017	Redemption 100.0000		266,665	266,665	266,665	266,665	0	0	0	0	0	266,667	0	0	0	10,080	05/31/2040
98160V-AD-3	WORLD OMNI AUTOMOBILE LEASE SE SERIES 2015A CLASS A3 1.540% 10/15/18		12/15/2017	Paydown		3,489,125	3,489,124	3,488,424	3,488,846	0	277	0	277	0	3,489,123	0	0	0	45,185	10/15/2018
BRT2T9-HZ-9	CSVR HOLDCO LLC PRIVATE PLACEMENT 4.680% 03/31/37		03/30/2017	Redemption 100.0000		622,750	622,750	622,750	622,750	0	0	0	0	0	622,752	0	0	0	14,572	03/31/2037
C1466#-AA-6	CPR LEASING LTD SENIOR SECURED NOTES 5.410% 03/03/24		09/03/2017	Redemption 100.0000		419,678	419,678	460,219	449,427	0	(29,749)	0	(29,749)	0	419,678	0	0	0	17,104	03/03/2024
Q0307#-AF-5	AMCOR LIMITED SENIOR NOTE SERIES F 5.950% 12/17/17		12/17/2017	Maturity		5,000,000	5,000,000	5,530,500	5,127,420	0	(127,420)	0	(127,420)	0	5,000,000	0	0	0	297,500	12/17/2017
009089-AA-1	AIR CANADA 2013-1A PTC BASIC 4.125% 05/15/25	A	11/15/2017	Redemption 100.0000		238,472	238,472	238,472	238,472	0	0	0	0	0	238,472	0	0	0	7,378	05/15/2025
136055-AA-8	Canadian Imperial Bank 144A Ser 2002-A-1 7.262% 04/10/32	A	10/10/2017	Redemption 100.0000		572,919	572,919	574,249	573,789	0	(871)	0	(871)	0	572,919	0	0	0	31,204	04/10/2032
448055-AC-7	Husky Energy Inc 6.200% 09/15/17	A	09/15/2017	Maturity		5,425,000	5,425,000	5,339,501	5,416,173	0	8,827	0	8,827	0	5,425,000	0	0	0	336,350	09/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86722T-AA-0	Suncor Energy Inc 6.100% 06/01/18	A	04/26/2017	Call 100.0000		10,000,000	10,000,000	9,988,300	9,997,862	0	467	0	467	0	9,998,329	0	1,671	1,671	752,594	06/01/2018
001749-AS-9	American Money Management Corp SERIES 20119A CLASS CR 4.904% 01/15/22	D	07/17/2017	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	105,105	01/15/2022
00176C-AE-1	American Money Management Corp SERIES 201312A CLASS C 4.109% 05/10/25	D	11/10/2017	Call 100.0000		2,000,000	2,000,000	1,968,000	1,970,181	0	3,160	0	3,160	0	1,973,341	0	26,659	26,659	79,146	05/10/2025
00176D-AC-3	American Money Management Corp SERIES 201313A CLASS A3L 3.853% 01/26/26	D	07/24/2017	Call 100.0000		3,005,000	3,005,000	2,985,133	2,986,240	0	1,190	0	1,190	0	2,987,431	0	17,569	17,569	84,906	01/26/2026
00190Y-AG-0	Ares CLO Ltd SERIES 20132A CLASS C 3.922% 07/28/25	D	06/22/2017	Call 100.0000		2,500,000	2,500,000	2,393,750	2,404,491	0	4,474	0	4,474	0	2,408,964	0	91,036	91,036	61,898	07/28/2025
00191M-AC-4	Ares CLO Ltd SERIES 201430A CLASS B 2.480% 04/20/23	D	03/30/2017	Call 100.0000		3,585,000	3,585,000	3,459,525	3,476,977	0	3,812	0	3,812	0	3,480,789	0	104,211	104,211	38,399	04/20/2023
00191M-AG-5	Ares CLO Ltd SERIES 201430A CLASS D 3.880% 04/20/23	D	03/30/2017	Call 100.0000		3,500,000	3,500,000	3,430,000	3,437,485	0	2,163	0	2,163	0	3,439,648	0	60,352	60,352	59,403	04/20/2023
04015E-AE-4	Ares CLO Ltd SERIES 201432A CLASS B 4.156% 11/15/25	D	02/15/2017	Call 100.0000		1,000,000	1,000,000	975,000	977,433	0	537	0	537	0	977,970	0	22,030	22,030	10,620	11/15/2025
04015N-AD-6	ARES CLO LTD SERIES 20154A CLASS B 4.459% 10/15/26	D	11/16/2017	Call 100.0000		3,500,000	3,500,000	3,528,700	3,527,538	0	(2,005)	0	(2,005)	0	3,525,533	0	(25,533)	(25,533)	161,751	10/15/2026
04941G-AE-8	Atlas Senior Loan Fund LTD SERIES 20131A CLASS C 4.064% 08/18/25	D	11/17/2017	Call 100.0000		2,000,000	2,000,000	1,964,200	1,966,494	0	3,453	0	3,453	0	1,969,946	0	30,054	30,054	78,292	08/18/2025
04941R-AA-2	Atlas Senior Loan Fund LTD SERIES 20146A CLASS A 2.563% 10/15/26	D	02/10/2017	Call 100.0000		2,835,000	2,835,000	2,806,650	2,808,749	0	(20)	0	(20)	0	2,808,729	0	26,271	26,271	22,377	10/15/2026
055451-AH-1	BHP BILLITON FINANCE 6.500% 04/01/19	D	02/24/2017	Bank of New York		1,107,340	1,000,000	996,790	999,095	0	63	0	63	0	999,158	0	108,182	108,182	27,264	04/01/2019
05616N-AG-9	Babson CLO Ltd SERIES 20152A CLASS C 4.057% 07/20/27	D	10/20/2017	Call 100.0000		2,500,000	2,500,000	2,387,500	2,397,113	0	7,327	0	7,327	0	2,404,440	0	95,560	95,560	97,430	07/20/2027
08180N-AG-9	Benefit Street Partners CLO Lt SERIES 2015VIA CLASS B 4.354% 04/18/27	D	09/14/2017	Call 100.0000		4,500,000	4,500,000	4,493,250	4,493,563	0	350	0	350	0	4,493,912	0	6,088	6,088	170,478	04/18/2027
08180R-AA-3	Benefit Street Partners CLO Lt SERIES 2015VIIA CLASS A1A 2.884% 07/18/27	D	11/16/2017	Call 100.0000		5,000,000	5,000,000	4,962,500	4,964,952	0	2,424	0	2,424	0	4,967,377	0	32,623	32,623	144,539	07/18/2027
09624S-AE-5	BLUEMOUNTAIN CLO LTD SERIES 20073A CLASS D 2.548% 03/17/21	D	06/19/2017	Call 100.0000		4,885,000	4,885,000	4,689,600	4,718,811	0	15,705	0	15,705	0	4,734,516	0	150,484	150,484	61,080	03/17/2021
09627L-AG-2	BLUEMOUNTAIN CLO LTD SERIES 20141A CLASS C 3.637% 04/30/26	D	01/30/2017	Redemption 100.0000		1,250,000	1,250,000	1,217,188	1,219,979	0	30,021	0	30,021	0	1,250,000	0	0	0	11,493	04/30/2026
11042A-AA-2	BRITISH AIRWAYS PLC BASIC 4.625% 06/20/24	D	12/20/2017	Redemption 100.0000		258,431	258,431	258,431	258,431	0	0	0	0	0	258,433	0	0	0	7,564	06/20/2024
12479L-AC-4	CAL Funding II Ltd 2013-1A A 3.350% 03/27/28	D	12/25/2017	Paydown		800,000	800,000	799,946	799,965	0	35	0	35	0	800,000	0	0	0	14,517	03/27/2028
12548C-AA-5	CIFC FUNDING LTD SERIES 20142A CLASS A1L 2.410% 05/24/26	D	02/24/2017	Call 100.0000		6,350,000	6,350,000	6,297,763	6,302,849	0	1,314	0	1,314	0	6,304,163	0	45,837	45,837	38,686	05/24/2026
12548M-BE-4	CIFC FUNDING LTD SERIES 20151A CLASS CR 4.163% 01/22/27	D	12/21/2017	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	82,780	01/22/2027
17178X-AL-1	CIFC FUNDING LTD SERIES 20072A CLASS B 2.109% 04/15/21	D	04/18/2017	Call 100.0000		5,000,000	5,000,000	4,632,095	4,794,005	0	15,101	0	15,101	0	4,809,106	0	190,894	190,894	43,221	04/15/2021
25812A-AE-2	DORAL CLO LTD SERIES 20123A CLASS B 4.517% 12/19/22	D	08/07/2017	Call 100.0000		4,000,000	4,000,000	4,024,988	4,016,666	0	(1,744)	0	(1,744)	0	4,014,922	0	(14,922)	(14,922)	112,005	12/19/2022
26244E-AE-0	Dryden Senior Loan Fund SERIES 201434A CLASS C 3.823% 10/15/26	D	04/06/2017	Call 100.0000		1,000,000	1,000,000	944,000	948,947	0	1,252	0	1,252	0	950,199	0	49,801	49,801	17,794	10/15/2026
26249B-AE-1	DRYDEN SENIOR LOAN FUND SERIES 201330A CLASS C 4.165% 11/15/25	D	11/15/2017	Call 100.0000		2,000,000	2,000,000	1,980,000	1,981,401	0	1,903	0	1,903	0	1,983,303	0	16,697	16,697	80,301	11/15/2025
26249E-AE-5	Dryden Senior Loan Fund SERIES 201431A CLASS C 3.874% 04/18/26	D	04/18/2017	Call 100.0000		4,900,000	4,900,000	4,838,750	4,843,106	0	1,901	0	1,901	0	4,845,007	0	54,993	54,993	94,175	04/18/2026
26828A-AC-6	ECP CLO LTD SERIES 20123A CLASS A2 3.035% 05/03/23	D	05/03/2017	Call 100.0000		8,000,000	8,000,000	8,028,728	8,018,629	0	(1,086)	0	(1,086)	0	8,017,543	0	(17,543)	(17,543)	118,916	05/03/2023
27830K-AE-4	Eaton Vance CDO Ltd SERIES 20151A CLASS C 4.263% 10/20/26	D	12/21/2017	Call 100.0000		5,000,000	5,000,000	4,697,000	4,719,398	0	24,008	0	24,008	0	4,743,406	0	256,594	256,594	202,463	10/20/2026
29268B-AE-1	ENEL FINANCE INTL SA 5.125% 10/07/19	D	08/02/2017	Call 100.0000		7,500,000	7,500,000	7,467,000	7,489,130	0	2,177	0	2,177	0	7,491,307	0	8,693	8,693	861,424	10/07/2019
44983T-AC-9	Voya CLO Ltd SERIES 20074A CLASS B 2.103% 06/14/22	D	10/23/2017	Paydown		685,459	685,459	657,183	660,681	0	24,778	0	24,778	0	685,459	0	0	0	12,451	06/14/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48249H-AC-6	KKR Financial CLO LTD SERIES 20121A CLASS A2 3.446% 12/15/24	D	09/15/2017	Call 100.0000		5,000,000	5,000,000	5,037,020	5,026,159	0	(2,593)	0	(2,593)	0	5,023,566	0	(23,566)	(23,566)	126,135	12/15/2024
482688-AK-0	KPMG LLP 4.230% 05/31/18	D	06/21/2017	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	392,445	05/31/2018
48268@-AL-8	KPMG LLP PRIVATE PLACEMENT 3.860% 07/15/30	D	06/15/2017	JPMorgan Chase Bank N.A.		5,129,813	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	129,813	129,813	92,747	07/15/2030
48268@-AN-4	KPMG LLP PRIVATE PLACEMENT 3.410% 06/30/28	D	06/12/2017	JPMorgan Chase Bank N.A.		4,931,603	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(68,397)	(68,397)	111,772	06/30/2028
49245P-AA-4	KERRY GROUP FIN SERVICES BASIC 3.200% 04/09/23	D	12/11/2017	Barclays Bank PLC		13,119,600	13,000,000	12,956,970	12,971,424	0	3,967	0	3,967	0	12,975,391	0	144,209	144,209	489,956	04/09/2023
492712-AG-9	Keuka Park CLO Ltd SERIES 20131A CLASS C 3.591% 10/21/24	D	04/21/2017	Call 100.0000		3,000,000	3,000,000	2,782,500	2,804,649	0	7,889	0	7,889	0	2,812,538	0	187,462	187,462	53,209	10/21/2024
53226A-AC-8	LIGHTPOINT CLO LTD SERIES 20077A CLASS B 1.606% 05/15/21	D	02/15/2017	Call 100.0000		2,500,000	2,500,000	2,161,788	2,302,609	0	9,989	0	9,989	0	2,312,598	0	187,402	187,402	10,258	05/15/2021
539439-AK-5	LLOYDS TSB GROUP PLC BASIC 3.100% 07/06/21	D	05/17/2017	Deutsche Bank AG		5,103,150	5,000,000	4,996,300	4,996,635	0	274	0	274	0	4,996,909	0	106,241	106,241	136,056	07/06/2021
55818P-AE-0	Madison Park Funding Ltd SERIES 201412A CLASS C 3.981% 07/20/26	D	01/20/2017	Redemption 100.0000		4,000,000	4,000,000	3,980,000	3,981,463	0	18,537	0	18,537	0	4,000,000	0	0	0	40,697	07/20/2026
64129F-AV-0	Neuberger Berman CLO Ltd SERIES 201212A CLASS CR 3.982% 07/25/23	D	01/25/2017	Redemption 100.0000		1,700,000	1,700,000	1,655,290	1,660,192	0	39,808	0	39,808	0	1,700,000	0	0	0	17,299	07/25/2023
66859J-AE-1	NORTHWOODS CAPITAL LTD SERIES 20129A CLASS B1 3.408% 01/18/24	D	07/18/2017	Call 100.0000		10,000,000	10,000,000	10,098,390	10,066,120	0	(4,968)	0	(4,968)	0	10,061,153	0	(61,153)	(61,153)	248,032	01/18/2024
67105V-AC-8	Oak Hill Credit Partners SERIES 20139A CLASS A1 2.430% 10/20/25	D	04/20/2017	Call 100.0000		4,000,000	4,000,000	3,942,500	3,946,807	0	2,015	0	2,015	0	3,948,822	0	51,178	51,178	47,620	10/20/2025
67107F-AJ-6	OZLM Ltd SERIES 20148A CLASS B 4.158% 10/17/26	D	05/30/2017	Call 100.0000		3,500,000	3,500,000	3,434,375	3,441,343	0	1,753	0	1,753	0	3,443,096	0	56,904	56,904	87,292	10/17/2026
67108L-AG-8	OZLM LTD SERIES 20146A CLASS B 3.923% 04/17/26	D	01/17/2017	Redemption 100.0000		5,000,000	5,000,000	4,837,500	4,855,765	0	144,235	0	144,235	0	5,000,000	0	0	0	48,300	04/17/2026
67109U-AG-7	OZLM Ltd SERIES 201511A CLASS B 4.311% 01/30/27	C	08/18/2017	Call 100.0000		2,000,000	2,000,000	1,962,500	1,965,795	0	1,583	0	1,583	0	1,967,378	0	32,622	32,622	65,463	01/30/2027
67572Y-AJ-1	Octagon Investment Partners XX SERIES 20141A CLASS C1 4.403% 11/25/25	D	06/09/2017	Call 100.0000		7,500,000	7,500,000	7,253,125	7,274,680	0	8,567	0	8,567	0	7,283,246	0	216,754	216,754	201,883	11/25/2025
69688V-AG-0	Palmer Square CLO Ltd SERIES 20132A CLASS B 4.073% 10/17/25	D	04/17/2017	Call 100.0000		2,500,000	2,500,000	2,502,500	2,502,383	0	(65)	0	(65)	0	2,502,318	0	(2,318)	(2,318)	50,566	10/17/2025
69689A-AE-0	Palmer Square CLO Ltd SERIES 20151A CLASS B 3.902% 05/21/27	D	05/22/2017	Call 100.0000		6,500,000	6,500,000	6,337,500	6,346,089	0	6,704	0	6,704	0	6,352,792	0	147,208	147,208	125,891	05/21/2027
69689U-AE-6	PALMER SQUARE LOAN FUNDING LTD SERIES 20162A CLASS B 4.306% 06/21/24	D	06/28/2017	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	115,611	06/21/2024
70501V-AA-6	PEARSON FUNDING FIVE PLC BASIC 3.250% 05/08/23	D	08/10/2017	Bank of New York		14,450,000	14,450,000	14,416,687	14,427,604	0	1,995	0	1,995	0	14,429,599	0	20,401	20,401	361,350	05/08/2023
767201-AN-6	Rio Tinto Fin US LTD 4.125% 05/20/21	D	05/25/2017	Bank of New York		1,620,075	1,500,000	1,499,025	1,499,523	0	43	0	43	0	1,499,566	0	120,509	120,509	33,859	05/20/2021
806213-AA-2	SCENTRE GROUP TRUST 1-2 BASIC 2.375% 11/05/19	D	03/23/2017	Wells Fargo Bank N.A.		8,939,816	8,925,000	8,874,931	8,895,764	0	2,404	0	2,404	0	8,898,167	0	41,648	41,648	84,199	11/05/2019
817176-AE-0	Seneca Park CLO Ltd SERIES 20141A CLASS C 3.923% 07/17/26	D	04/17/2017	Call 100.0000		1,250,000	1,250,000	1,235,547	1,236,858	0	393	0	393	0	1,237,251	0	12,749	12,749	24,335	07/17/2026
81881U-AE-7	Shackleton CLO LTD SERIES 20134A CLASS C 4.022% 01/13/25	D	04/13/2017	Call 100.0000		1,000,000	1,000,000	956,250	959,569	0	1,412	0	1,412	0	960,981	0	39,019	39,019	19,964	01/13/2025
81881V-AE-5	Shackleton CLO LTD SERIES 20145A CLASS B1 3.034% 05/07/26	D	05/08/2017	Call 100.0000		4,250,000	4,250,000	4,111,025	4,123,439	0	5,459	0	5,459	0	4,128,898	0	121,102	121,102	63,526	05/07/2026
83608N-AG-6	Sound Point CLO LTD SERIES 20141A CLASS C 3.632% 04/18/26	D	01/18/2017	Redemption 100.0000		5,000,000	5,000,000	4,791,975	4,810,244	0	189,756	0	189,756	0	5,000,000	0	0	0	46,405	04/18/2026
83608X-AL-3	Sound Point CLO LTD SERIES 20142A CLASS C 3.960% 10/20/26	D	04/20/2017	Call 100.0000		5,000,000	5,000,000	4,750,000	4,771,817	0	7,119	0	7,119	0	4,778,936	0	221,064	221,064	98,200	10/20/2026
83609E-AG-5	Sound Point CLO LTD SERIES 20151A CLASS C 4.304% 04/15/27	D	10/16/2017	Call 100.0000		2,500,000	2,500,000	2,438,750	2,442,642	0	4,104	0	4,104	0	2,446,746	0	53,254	53,254	103,409	04/15/2027
87154E-AB-6	Symphony CLO Ltd SERIES 201415A CLASS A 2.473% 10/17/26	D	03/13/2017	Call 100.0000		3,340,000	3,340,000	3,294,910	3,298,674	0	529	0	529	0	3,299,203	0	40,797	40,797	32,508	10/17/2026
87246G-AA-3	TIERS 2007-5 144A 1.652% 03/22/17	D	03/22/2017	Maturity		11,000,000	11,000,000	5,223,900	5,223,900	0	0	0	0	0	5,223,900	0	5,776,100	5,776,100	79,779	03/22/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88432G-AE-7	Wind River CLO Ltd SERIES 20152A CLASS C 4.509% 10/15/27	D	10/24/2017	Call 100.0000		2,500,000	2,500,000	2,504,688	2,504,467	0	(236)	0	(236)	0	2,504,231	0	(4,231)	(4,231)	109,706	10/15/2027
92329J-AE-9	VENTURE CDO LTD SERIES 201212A CLASS C1 3.787% 02/28/24	D	02/28/2017	Call 100.0000		18,000,000	18,000,000	17,978,016	17,979,125	0	999	0	999	0	17,980,125	0	19,875	19,875	174,205	02/28/2024
92329J-AF-6	VENTURE CDO LTD SERIES 201212A CLASS C2 4.437% 02/28/24	D	02/28/2017	Call 100.0000		500,000	500,000	496,500	496,803	0	130	0	130	0	496,933	0	3,067	3,067	5,670	02/28/2024
92329N-AG-5	VENTURE CDO LTD SERIES 201313A CLASS C1 4.018% 06/10/25	D	09/11/2017	Call 100.0000		6,000,000	6,000,000	5,820,000	5,834,555	0	15,441	0	15,441	0	5,849,996	0	150,004	150,004	176,924	06/10/2025
94707V-AA-8	WEATHERFORD INTL LTD 5.125% 09/15/20	D	08/01/2017	Morgan Stanley		4,900,000	5,000,000	4,993,100	4,996,995	0	443	0	443	0	4,997,437	0	(97,437)	(97,437)	227,066	09/15/2020
94707V-AD-2	WEATHERFORD INTL LTD 5.950% 04/15/42	D	09/12/2017	Jefferies & Co Inc		1,385,840	1,700,000	1,687,947	1,688,787	0	137	0	137	0	1,688,924	0	(303,084)	(303,084)	92,440	04/15/2042
BCC0VD-Q1-7	BLACK DIAMOND CLO LTD SERIES 20061X CLASS B 1.429% 04/29/19	D	05/02/2017	Call 100.0000		765,597	765,597	660,710	727,160	0	2,586	0	2,586	0	729,746	0	35,851	35,851	5,268	04/29/2019
BCC0VD-Q1-7	BLACK DIAMOND CLO LTD SERIES 20061X CLASS B 1.429% 04/29/19	D	01/29/2017	Paydown		234,403	234,403	202,290	222,635	0	11,768	0	11,768	0	234,403	0	0	0	757	04/29/2019
G9550V-AA-7	WESTCHESTER CLO LTD SERIES 20071X CLASS A1A 1.259% 08/01/22	D	05/01/2017	Paydown		431,055	431,055	380,136	405,860	0	25,195	0	25,195	0	431,055	0	0	0	1,719	08/01/2022
H4777*-AA-3	SBM Deep Panuke 3.500% 12/15/21	D	12/15/2017	Redemption 100.0000		135,554	135,554	135,554	135,554	0	0	0	0	0	135,556	0	0	0	3,578	12/15/2021
L8038*-AA-4	SBM Baleia Azul 5.500% 12/15/27	D	12/15/2017	Redemption 100.0000		143,500	143,500	143,500	143,500	0	0	0	0	0	143,500	0	0	0	5,008	12/15/2027
L8992#-AC-0	SYNGENTA AG 5.590% 12/08/35	D	07/20/2017	Call 100.0000		1,500,000	1,500,000	1,526,880	1,523,721	0	(405)	0	(405)	0	1,523,316	0	(23,316)	(23,316)	51,708	12/08/2035
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,432,881,128	1,415,527,652	1,374,995,321	1,381,026,464	45,802	13,992,673	111,534	13,926,941	0	1,394,953,075	0	37,927,721	37,927,721	52,881,643	XXX
004446-AD-2	ACETO CORP BASIC 2.000% 11/01/20		06/26/2017	Various		322,089	349,000	322,887	326,897	0	2,635	0	2,635	0	329,532	0	(7,443)	(7,443)	4,595	11/01/2020
00912X-AK-0	AIR LEASE CORP BASIC 3.875% 12/01/18		12/18/2017	Bank of America N.A.		812,729	510,000	673,206	587,904	0	(39,739)	0	(39,739)	0	548,165	0	264,564	264,564	20,628	12/01/2018
02261W-AB-5	Alza Corp Zero Coupon 0.000% 07/28/20		10/25/2017	Conversion		478,152	510,000	476,981	476,981	0	1,170	0	1,170	0	478,152	0	0	0	0	07/28/2020
032359-AG-6	AMTRUST FIN SERVICES BASIC 2.750% 12/15/44		02/03/2017	Various		205,900	240,000	188,175	188,594	0	104	0	104	0	188,698	0	17,203	17,203	972	12/15/2044
09238E-AA-2	BLACKHAWK NETWORK HOLD BASIC 1.500% 01/15/22		03/20/2017	Barclays Bank PLC		208,445	200,000	194,868	195,116	0	207	0	207	0	195,323	0	13,121	13,121	1,967	01/15/2022
177376-AD-2	CITRIX SYSTEMS INC BASIC 0.500% 04/15/19		12/01/2017	Various		580,561	450,000	480,794	473,321	0	(9,576)	0	(9,576)	0	463,745	0	116,817	116,817	2,540	04/15/2019
267475-AB-7	DYCOM INDUSTRIES INC BASIC 0.750% 09/15/21		12/21/2017	Various		442,806	340,000	340,000	340,000	0	0	0	0	0	340,000	0	102,806	102,806	3,123	09/15/2021
286082-AC-6	ELECTRONICS FOR IMAGING CONVERTIBLE 144A 0.750% 09/01/19		03/15/2017	Various		1,157,391	1,085,000	1,102,459	1,097,683	0	(780)	0	(780)	0	1,096,903	0	60,488	60,488	4,121	09/01/2019
292764-AB-3	ENERNOC INC CONVERTIBLE 144A 2.250% 08/15/19		06/22/2017	Nomura Securities		134,295	135,000	123,649	128,569	0	1,147	0	1,147	0	129,716	0	4,579	4,579	2,633	08/15/2019
30225V-AD-9	EXTRA SPACE STORAGE LP BASIC 3.125% 10/01/35		04/20/2017	Jefferies & Co Inc		1,112,800	1,040,000	1,141,316	1,131,628	0	(7,614)	0	(7,614)	0	1,124,014	0	(11,214)	(11,214)	18,417	10/01/2035
302570-AX-4	FPL Group Capital 3.713% 06/15/67		03/24/2017	Jefferies & Co Inc		892,500	1,000,000	857,520	859,120	0	58	0	58	0	859,179	0	33,321	33,321	19,211	06/15/2067
381427-AA-1	Goldman Sachs Capital II 4.000% Perpet.		03/15/2017	Bank of America N.A.		74,319	90,000	65,025	65,025	0	0	0	0	0	65,025	0	9,294	9,294	1,090	01/01/9999
44978N-AA-3	ING Cap Funding Trust III 4.896% 06/28/02		10/02/2017	Call 100.0000		1,500,000	1,500,000	1,678,012	1,678,012	0	(332,841)	0	(332,841)	0	1,345,171	0	154,829	154,829	54,010	06/28/2102
458140-AD-2	INTEL CORPORATION BASIC 2.950% 12/15/35		12/08/2017	Various		467,730	280,000	338,235	335,563	0	(3,465)	0	(3,465)	0	332,098	0	135,632	135,632	9,071	12/15/2035
458140-AF-7	INTEL CORPORATION 3.250% 08/01/39		10/27/2017	Various		2,248,781	1,180,000	1,463,018	1,423,493	0	(6,578)	0	(6,578)	0	1,416,916	0	831,865	831,865	45,638	08/01/2039
47102X-AH-8	JANUS CAPITAL GROUP INC BASIC 0.750% 07/15/18		12/21/2017	Various		2,031,083	1,230,000	1,570,059	1,430,460	0	(122,922)	0	(122,922)	0	1,307,538	0	723,545	723,545	12,752	07/15/2018
50540R-AG-7	LABORATORY CORP OF AMER BASIC 0.000% 09/11/21		03/09/2017	Wells Fargo Bank N.A.		625,376	330,000	422,987	388,450	0	(2,449)	0	(2,449)	0	386,002	0	239,374	239,374	676	09/11/2021
512807-AL-2	LAM Research 1.25 05/18 1.250% 05/15/18		03/15/2017	Various		1,764,371	915,000	1,185,830	1,057,013	0	(14,480)	0	(14,480)	0	1,042,532	0	721,839	721,839	2,868	05/15/2018
531229-AB-8	LIBERTY MEDIA CORP 144A 1.375% 10/15/23		07/31/2017	Various		429,964	340,000	322,684	327,399	0	1,028	0	1,028	0	328,427	0	101,536	101,536	3,740	10/15/2023
595017-AD-6	MICROCHIP TECHNOLOGY INC 144A 1.625% 02/15/25		09/14/2017	Various		1,300,385	790,000	790,000	790,000	0	0	0	0	0	790,000	0	510,385	510,385	12,059	02/15/2025
60855R-AD-2	MOLINA HEALTHCARE INC BASIC 1.625% 08/15/44		06/22/2017	Nomura Securities		575,380	440,000	495,406	479,030	0	(11,919)	0	(11,919)	0	467,111	0	108,269	108,269	6,197	08/15/2044
62942X-AD-0	NRG YIELD INC BASIC 3.250% 06/01/20		01/24/2017	Citibank N.A.		370,998	380,000	331,843	342,390	0	718	0	718	0	343,109	0	27,889	27,889	1,921	06/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
66644P-AA-5	NORTHGROUP PFD CAP CORP 144A 6.378% 05/17/07		10/16/2017	Call 100.0000		9,250,000	9,250,000	8,403,240	8,403,240	0	269	0	269	0	8,403,509	0	846,491	846,491	589,965	05/17/2107
69350J-AA-7	PNC PREFERRED FUNDING TR 144A 2.613% Perpet.		03/15/2017	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	32,668	01/01/9999
69350K-AA-4	PNC PREFERRED FUNDING TR 144A 2.186% Perpet.		03/15/2017	Call 100.0000		1,000,000	1,000,000	770,000	770,000	0	0	0	0	0	770,000	0	230,000	230,000	5,465	01/01/9999
73640Q-AB-1	PRA GROUP INC BASIC 3.000% 08/01/20		07/19/2017	Various		1,021,505	1,060,000	956,337	978,159	0	11,040	0	11,040	0	989,199	0	32,306	32,306	29,739	08/01/2020
741503-AQ-9	PRICELINE.COM INC BASIC 1.000% 03/15/18		04/25/2017	Various		2,451,953	1,325,000	1,777,264	1,525,753	0	(41,810)	0	(41,810)	0	1,483,942	0	968,011	968,011	6,820	03/15/2018
743315-AM-5	Progressive Corp Hybrid 6.700% 06/15/37		06/15/2017	Call 100.0000		20,000,000	20,000,000	19,876,200	19,893,318	0	1,127	0	1,127	0	19,894,444	0	105,556	105,556	670,000	06/15/2037
74348T-AQ-5	PROSPECT CAPITAL CORP 144A 4.750% 04/15/20		04/11/2017	Various		1,846,075	1,870,000	1,822,763	1,839,353	0	2,349	0	2,349	0	1,841,701	0	4,374	4,374	42,525	04/15/2020
756577-AD-4	RED HAT INC BASIC 0.250% 10/01/19		11/16/2017	Various		359,450	215,000	250,143	241,046	0	(8,037)	0	(8,037)	0	233,009	0	126,441	126,441	573	10/01/2019
759351-AE-9	Reinsurance Group of America 4.253% 12/15/65		06/14/2017	Jefferies & Co Inc		3,810,000	4,000,000	3,156,750	2,569,947	0	37,393	0	37,393	0	2,607,340	0	1,202,660	1,202,660	71,319	12/15/2065
79466L-AD-6	SALESFORCE.COM INC BASIC 0.250% 04/01/18		09/11/2017	Various		1,922,325	1,340,000	1,614,959	1,530,149	0	(105,866)	0	(105,866)	0	1,424,281	0	498,042	498,042	3,091	04/01/2018
84860W-AA-0	SPIRIT REALTY CAPITAL INC CONVERTIBLE 2.875% 05/15/19		01/23/2017	Citibank N.A.		290,312	280,000	280,000	280,000	0	0	0	0	0	280,000	0	10,312	10,312	1,588	05/15/2019
852891-AB-6	Stancorp Financial Group 3.826% 06/01/67		03/24/2017	Imperial Capital LLC		4,362,500	5,000,000	4,990,350	4,990,534	0	5	0	5	0	4,990,540	0	(628,040)	(628,040)	113,083	06/01/2067
852891-AB-6	Stancorp Financial Group 3.826% 06/01/67		12/01/2017	Call 100.0000		20,000,000	20,000,000	19,820,200	19,823,528	0	(4,283,889)	0	(4,283,889)	0	15,539,639	0	4,460,361	4,460,361	1,073,144	06/01/2067
86074Q-AL-6	STILLWATER MINING CO BASIC 1.750% 10/15/32		01/31/2017	Various		448,146	340,000	370,314	357,174	0	(426)	0	(426)	0	356,747	0	91,400	91,400	1,668	10/15/2032
88163V-AE-9	TEVA PHARMACEUTICALS CONV 0.250% 02/01/26		12/15/2017	Various		1,500,609	1,730,000	1,970,957	1,923,080	0	(193,080)	0	(193,080)	0	1,730,000	0	(229,391)	(229,391)	5,706	02/01/2026
883199-AR-2	Textron Financial Corp 144A 2.917% 02/15/67		06/01/2017	Cantor Fitzgerald & Co		16,723,750	20,000,000	19,876,400	19,879,613	0	(4,236,504)	0	(4,236,504)	0	15,643,109	0	1,080,641	1,080,641	771,188	02/15/2067
896522-AF-6	TRINITY INDUSTRIES BASIC 3.875% 06/01/36		12/12/2017	Various		438,176	290,000	371,067	322,624	0	(21,190)	0	(21,190)	0	301,433	0	136,743	136,743	11,189	06/01/2036
928298-AJ-7	VISHAY INTERTECHNOLOGY INC BASIC 2.250% 05/15/41		09/19/2017	Various		417,520	380,000	339,850	340,980	0	806	0	806	0	341,786	0	75,734	75,734	7,246	05/15/2041
94770V-AL-6	WEBMD HEALTHCORP BASIC 2.625% 06/15/23		05/15/2017	Various		385,617	400,000	387,788	388,395	0	494	0	494	0	388,890	0	(3,272)	(3,272)	3,558	06/15/2023
94770V-AL-6	WEBMD HEALTHCORP BASIC 2.625% 06/15/23		06/15/2017	Tax Free Exchange		174,777	180,000	174,150	174,419	0	358	0	358	0	174,777	0	0	0	4,725	06/15/2023
94986R-XR-7	Wells Fargo & Company STRUCTURED NOTE 0.250% 06/24/22		05/18/2017	Wells Fargo Bank N.A.		1,938,170	2,210,000	2,197,718	2,200,296	0	688	0	688	0	2,200,984	0	(262,814)	(262,814)	2,287	06/24/2022
976657-AH-9	Wisconsin Gas Company Ser A 3.528% 05/15/67		03/29/2017	Imperial Capital LLC		9,087,500	10,000,000	9,973,400	9,974,051	0	19	0	19	0	9,974,070	0	(886,570)	(886,570)	239,583	05/15/2067
98138H-AD-3	WORKDAY INC BASIC 1.500% 07/15/20		10/31/2017	JPMorgan Chase Bank N.A.		44,090	30,000	33,405	33,340	0	(806)	0	(806)	0	32,535	0	11,555	11,555	584	07/15/2020
89352H-AC-3	Trans-Canada Pipelines 3.626% 05/15/67	A	03/28/2017	Various		4,650,000	5,000,000	4,923,550	4,925,433	0	50	0	50	0	4,925,483	0	(275,483)	(275,483)	118,886	05/15/2067
964152-AB-8	White Mountains RE Group 144A 7.506% 02/07/08	C	10/25/2017	Call 100.0000		14,180,000	14,180,000	12,288,625	12,288,625	0	2,174	0	2,174	0	12,290,799	0	1,889,201	1,889,201	801,170	02/07/2108
4899999. Subtotal - Bonds - Hybrid Securities						139,038,530	138,414,000	136,190,384	134,775,705	0	(9,380,132)	0	(9,380,132)	0	125,395,573	0	13,642,957	13,642,957	4,835,999	XXX
8399997. Total - Bonds - Part 4						1,647,531,111	1,629,538,346	1,587,694,630	1,591,699,097	45,802	4,428,075	111,534	4,362,343	0	1,596,061,110	0	51,469,669	51,469,669	59,446,621	XXX
8399998. Total - Bonds - Part 5						240,438,688	236,936,303	238,435,392		0	(60,354)	0	(60,354)	0	238,375,038	0	2,063,651	2,063,651	1,739,996	XXX
8399999. Total - Bonds						1,887,969,799	1,866,474,649	1,826,130,022	1,591,699,097	45,802	4,367,721	111,534	4,301,989	0	1,834,436,148	0	53,533,320	53,533,320	61,186,617	XXX
00170F-20-9	AMG CAPITAL TRUST II PREFERRED		02/07/2017	Credit Suisse Financial	5,230.000	305,948	0.00	205,051	205,051	0	0	0	0	0	205,051	0	100,897	100,897	3,367	
48126E-75-0	JPMORGAN CHASE & CO PREFERRED		12/01/2017	Call 25.0000	200,000.000	5,000,000	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	275,000	
49446R-79-4	KIMCO REALTY CORP KIMCO REALTY CORP		09/06/2017	Call 25.0000	67,381.000	1,684,525	0.00	1,478,339	1,478,339	0	0	0	0	0	1,478,339	0	206,186	206,186	90,122	
64944P-30-7	NY COMMUNITY CAP TRUST V CONV PFD		05/31/2017	Mitsubishi UFJ Securities(USA)	12,200.000	615,529	0.00	608,410	608,410	0	0	0	0	0	608,410	0	7,119	7,119	18,300	
756109-80-7	Realty Income Corp REALTY INCOME CORP		04/06/2017	Call 25.0000	197,575.000	4,939,375	0.00	4,787,242	4,787,242	0	0	0	0	0	4,787,242	0	152,133	152,133	101,806	
808513-20-4	Charles Schwab Corp PREFERRED		12/01/2017	Call 25.0000	440,000.000	11,000,000	0.00	10,122,000	10,122,000	0	0	0	0	0	10,122,000	0	878,000	878,000	660,000	
950400-20-3	Health Care REIT Inc PREFERRED		04/18/2017	Citibank N.A.	31,980.000	2,034,432	0.00	2,017,275	2,017,275	0	0	0	0	0	2,017,275	0	17,157	17,157	51,968	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						25,579,809	XXX	24,218,317	24,218,318	0	0	0	0	0	24,218,317	0	1,361,492	1,361,492	1,200,563	XXX
8999997. Total - Preferred Stocks - Part 4						25,579,809	XXX	24,218,317	24,218,318	0	0	0	0	0	24,218,317	0	1,361,492	1,361,492	1,200,563	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						25,579,809	XXX	24,218,317	24,218,318	0	0	0	0	0	24,218,317	0	1,361,492	1,361,492	1,200,563	XXX
74369*-10-0	Golden Gate Captive Insurance Company		03/29/2017	Capital Distribution		6,000,000		6,000,000	6,000,000				0		6,000,000			0		
74369*-10-0	Golden Gate Captive Insurance Company		06/09/2017	Capital Distribution		14,000,000		14,000,000	14,000,000				0		14,000,000			0		
743673-2#-1	Protective Finance Corporation II		06/28/2017	Capital Distribution		3,000,000		3,000,000	3,000,000				0		3,000,000			0		
74369*-10-0	Golden Gate Captive Insurance Company		09/15/2017	Capital Distribution		20,000,000		20,000,000	20,000,000				0		20,000,000			0		
74369*-10-0	Golden Gate Captive Insurance Company		12/13/2017	Capital Distribution		12,000,000		12,000,000	12,000,000				0		12,000,000			0		
381048-10-3	Golden Gate III Vermont Captive Insurance Company		12/13/2017	Capital Distribution		30,000,000		30,000,000	30,000,000				0		30,000,000			0		
743673-2#-1	Protective Finance Corporation II		12/19/2017	Capital Distribution		2,000,000		2,000,000	2,000,000				0		2,000,000			0		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						87,000,000	XXX	87,000,000	87,000,000	0	0	0	0	0	87,000,000	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						87,000,000	XXX	87,000,000	87,000,000	0	0	0	0	0	87,000,000	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						960,650	XXX	478,152		0	0	0	0	0	478,152	0	482,498	482,498	0	XXX
9799999. Total - Common Stocks						87,960,650	XXX	87,478,152	87,000,000	0	0	0	0	0	87,478,152	0	482,498	482,498	0	XXX
9899999. Total - Preferred and Common Stocks						113,540,459	XXX	111,696,469	111,218,318	0	0	0	0	0	111,696,469	0	1,843,991	1,843,991	1,200,563	XXX
9999999 - Totals						2,001,510,258	XXX	1,937,826,491	1,702,917,415	45,802	4,367,721	111,534	4,301,989	0	1,946,132,617	0	55,377,311	55,377,311	62,387,180	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RP-5	U S Treasury BONDS 3.000% 11/15/45		03/29/2017	Credit Suisse Financial	05/08/2017	Various	4,000,000	3,997,984	3,980,960	3,998,008	0	24	0	24	0	0	(17,048)	(17,048)	49,972	46,077
912828-V9-8	U S Treasury Notes NOTES 2.250% 02/15/27		03/24/2017	Citibank N.A.	05/08/2017	Various	6,000,000	5,920,104	5,924,116	5,920,378	0	274	0	274	0	0	3,738	3,738	20,947	15,663
0599999. Subtotal - Bonds - U.S. Governments							10,000,000	9,918,088	9,905,076	9,918,386	0	298	0	298	0	0	(13,310)	(13,310)	70,919	61,740
3136A2-PM-9	FNMA 2011-123 JZ 4.500% 12/25/41		05/01/2017	Interest Capitalization	06/01/2017	Paydown	3,064	3,064	3,064	3,064	0	0	0	0	0	0	0	0	23	0
3136AD-JQ-3	Fannie Mae SERIES 201332 CLASS MH 2.500% 09/25/42		07/24/2017	Morgan Stanley	12/01/2017	Paydown	244,364	244,078	244,364	244,364	0	286	0	286	0	0	0	0	1,533	441
3136AU-A4-3	Fannie Mae SERIES 2016106 CLASS BC 2.500% 06/25/45		09/27/2017	Nomura Securities	12/01/2017	Paydown	73,412	73,440	73,412	73,412	0	(29)	0	(29)	0	0	0	0	231	5
3136AW-6P-7	Fannie Mae SERIES 201748 CLASS LG 2.750% 05/25/47		07/27/2017	Wells Fargo Bank N.A.	12/01/2017	Paydown	373,652	374,060	373,652	373,652	0	(409)	0	(409)	0	0	0	0	2,180	0
3137AR-TP-1	Freddie Mac SERIES 4081 CLASS PA 2.000% 04/15/42		09/27/2017	Nomura Securities	12/01/2017	Paydown	237,253	232,397	237,253	237,253	0	4,856	0	4,856	0	0	0	0	550	13
3137FA-H9-2	Freddie Mac SERIES 4708 CLASS KD 2.000% 11/15/46		09/28/2017	Cantor Fitzgerald & Co	12/01/2017	Paydown	402,118	391,956	402,118	402,118	0	10,164	0	10,164	0	0	0	0	1,342	626
3137G1-BW-6	Freddie Mac Whole Loan Securit SERIES 2017SC02 CLASS 2A1 3.500% 05/25/47		07/19/2017	Bank of America N.A.	12/01/2017	Paydown	169,404	173,037	169,404	169,404	0	(3,633)	0	(3,633)	0	0	0	0	1,461	395
3199999. Subtotal - Bonds - U.S. Special Revenues							1,503,267	1,492,032	1,503,267	1,503,267	0	11,235	0	11,235	0	0	0	0	7,320	1,480
00206R-EQ-1	AT&T INC BASIC 5.300% 08/14/58		07/27/2017	JPMorgan Chase Bank N.A.	07/28/2017	Jefferies & Co Inc	5,000,000	4,988,300	4,999,100	4,988,300	0	0	0	0	0	0	10,800	10,800	0	0
00206R-ER-9	AT&T INC BASIC 4.100% 02/15/28		11/09/2017	Taxable Exchange	11/09/2017	Cash Adjustment	3	3	2,467	3	0	0	0	0	0	0	2,464	2,464	0	0
036752-AD-5	ANTHEM INC BASIC 4.375% 12/01/47		11/14/2017	Bank of America N.A.	11/14/2017	Cantor Fitzgerald & Co	10,000,000	9,999,900	10,052,800	9,999,900	0	0	0	0	0	0	52,900	52,900	0	0
038222-AM-7	APPLIED MATERIALS INC BASIC 4.350% 04/01/47		03/28/2017	Citibank N.A.	03/29/2017	Stifel, Nicolaus and Company	1,000,000	998,170	1,009,810	998,170	0	0	0	0	0	0	11,640	11,640	363	0
042735-BF-6	Arrow Electronics Inc BASIC 3.875% 01/12/28		06/01/2017	JPMorgan Chase Bank N.A.	06/01/2017	Stifel, Nicolaus and Company	5,000,000	4,978,750	4,989,050	4,978,750	0	0	0	0	0	0	10,300	10,300	0	0
04685A-2C-4	ATHENE GLOBAL FUNDING BASIC 2.750% 04/20/20		04/17/2017	Deutsche Bank AG	10/26/2017	Wells Fargo Bank N.A.	15,000,000	14,972,550	15,087,150	14,977,216	0	4,666	0	4,666	0	0	109,934	109,934	217,708	0
05526D-BC-8	B.A.T. Industries BASIC 4.390% 08/15/37		08/08/2017	Bank of America N.A.	08/14/2017	Wells Fargo Bank N.A.	3,000,000	3,000,000	3,031,020	3,000,000	0	0	0	0	0	0	31,020	31,020	732	0
05949A-W9-7	Banc of America Mortgage Secur SERIES 2005B CLASS 2A1 3.632% 03/25/35		04/07/2017	Amherst Sec Group LP	12/01/2017	Paydown	306,128	297,040	290,500	305,765	0	8,725	0	8,725	0	0	(15,263)	(15,263)	3,392	338
06051G-GG-8	BANK OF AMERICA CORP BASIC 4.443% 01/20/48		01/17/2017	Bank of America N.A.	01/17/2017	Bank of America N.A.	10,000,000	10,000,000	10,014,900	10,000,000	0	0	0	0	0	0	14,900	14,900	0	0
06051G-GM-5	BANK OF AMERICA CORP BASIC 4.244% 04/24/38		04/19/2017	Bank of America N.A.	04/19/2017	Bank of America N.A.	10,000,000	10,000,000	10,032,200	10,000,000	0	0	0	0	0	0	32,200	32,200	0	0
06051G-GW-3	BANK OF AMERICA CORP BASIC 3.419% 12/20/28		12/14/2017	Tax Free Exchange	12/14/2017	Cash Adjustment	0	0	160	0	0	0	0	0	0	0	160	160	0	0
10922N-AA-1	BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27		06/15/2017	JPMorgan Chase Bank N.A.	06/16/2017	Bank of America N.A.	10,000,000	9,991,700	9,995,900	9,991,700	0	0	0	0	0	0	4,200	4,200	0	0
10922N-AD-5	BRIGHTHOUSE FINANCIAL IN BASIC 4.700% 06/22/47		06/15/2017	JPMorgan Chase Bank N.A.	06/15/2017	Bank of America N.A.	5,000,000	4,965,800	4,992,000	4,965,800	0	0	0	0	0	0	26,200	26,200	0	0
12647P-AK-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013 7 CLASS A6 3.500% 08/25/43		09/28/2017	Wells Fargo Bank N.A.	12/01/2017	Paydown	164,297	168,276	164,297	164,297	0	(3,979)	0	(3,979)	0	0	0	0	661	176
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014IVR3 CLASS A3 3.500% 07/25/44		10/06/2017	JPMorgan Chase Bank N.A.	12/01/2017	Paydown	445,435	454,901	445,435	445,435	0	(9,466)	0	(9,466)	0	0	0	0	2,324	433
14149Y-BM-9	CARDINAL HEALTH INC BASIC 4.368% 06/15/47		06/01/2017	Goldman Sachs	06/02/2017	Bank of America N.A.	5,000,000	5,000,000	5,067,450	5,000,000	0	0	0	0	0	0	67,450	67,450	0	0
22822V-AF-8	Crown Castle Intl Corp BASIC 4.750% 05/15/47		04/26/2017	Bank of America N.A.	05/02/2017	Sun Trust Equity Products	5,000,000	4,960,350	5,030,800	4,960,350	0	0	0	0	0	0	70,450	70,450	2,639	0
28416D-AA-8	ELARA HGV TIMESHARE ISSUER SERIES 2017A CLASS A 2.690% 03/25/30		10/17/2017	Bank of America N.A.	12/25/2017	Paydown	75,179	75,173	75,179	75,179	0	7	0	7	0	0	0	0	265	0
37956A-AA-1	Global SC Finance SRL SERIES 2017-1A CLASS A 3.850% 04/15/37		04/25/2017	Deutsche Bank AG	12/17/2017	Paydown	646,044	645,804	646,044	646,044	0	240	0	240	0	0	0	0	8,999	38
41161P-WV-1	Harborview Mortgage Loan Trust SERIES 2005-14 CLASS 4A1A 3.440% 12/19/35		05/23/2017	Amherst Sec Group LP	12/01/2017	Paydown	216,796	178,891	202,252	214,273	0	35,384	0	35,384	0	0	(12,022)	(12,022)	2,666	466
458140-AT-7	Intel Corporation BASIC 4.900% 07/29/45		04/28/2017	JPMorgan Chase Bank N.A.	12/01/2017	Taxable Exchange	6,200,000	7,025,840	7,890,205	7,016,461	0	(9,379)	0	(9,379)	0	0	873,743	873,743	260,762	79,326

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
458140-BF-6	Intel Corporation BASIC 3.734% 12/08/47		12/01/2017	Taxable Exchange	12/01/2017	Cash Adjustment	0	0	820	0	0	0	0	0	0	0	820	820	0	0
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 20131 CLASS 1A2 3.000% 03/25/43		09/25/2017	Wells Fargo Bank N.A.	12/01/2017	Paydown	308,227	311,241	308,227	308,227	0	(3,014)	0	(3,014)	0	0	0	0	1,688	646
46644V-AD-8	JP MORGAN MORTGAGE TRUST SERIES 20154 CLASS 1A4 3.500% 06/25/45		09/25/2017	JPMorgan Chase Bank N.A.	12/01/2017	Paydown	392,329	401,647	392,329	392,329	0	(9,318)	0	(9,318)	0	0	0	0	1,761	420
46647E-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20163 CLASS 1A1 3.500% 10/25/46		02/02/2017	JPMorgan Chase Bank N.A.	12/01/2017	Paydown	204,656	206,190	204,656	204,656	0	(1,535)	0	(1,535)	0	0	0	0	3,314	119
46647P-AE-6	JPMORGAN CHASE & CO BASIC 2.776% 04/25/23		04/19/2017	JPMorgan Chase Bank N.A.	10/24/2017	JPMorgan Chase Bank N.A.	20,000,000	19,996,800	20,047,000	19,997,048	0	248	0	248	0	0	49,952	49,952	279,142	0
46648C-AB-0	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A2 3.500% 01/25/47		02/17/2017	JPMorgan Chase Bank N.A.	12/01/2017	Paydown	290,959	292,868	290,959	290,959	0	(1,910)	0	(1,910)	0	0	0	0	5,074	764
46648H-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A3 3.500% 05/25/47		05/22/2017	JPMorgan Chase Bank N.A.	12/01/2017	Paydown	185,832	189,040	185,832	185,832	0	(3,208)	0	(3,208)	0	0	0	0	2,439	542
46648U-AJ-3	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A9 3.500% 11/25/47		10/18/2017	JPMorgan Chase Bank N.A.	12/01/2017	Paydown	3,104	3,144	3,104	3,104	0	(40)	0	(40)	0	0	0	0	14	9
47233B-AS-4	Jeffries & Co SERIES 2009R8 CLASS 3A4 6.250% 09/26/36		02/01/2017	Interest Capitalization	12/01/2017	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
488401-AB-6	Kemper Corp BASIC 4.350% 02/15/25		06/12/2017	Bank of America N.A.	06/12/2017	Bank of America N.A.	10,000,000	10,119,300	10,128,900	10,119,300	0	0	0	0	0	0	9,600	9,600	149,833	149,833
532457-BR-8	Eli Lilly & Co BASIC 3.950% 05/15/47		05/04/2017	Morgan Stanley	05/09/2017	Stifel, Nicolaus and Company	10,000,000	9,945,900	9,973,700	9,945,900	0	0	0	0	0	0	27,800	27,800	0	0
55336V-AL-4	MPLX LP BASIC 5.200% 03/01/47		02/07/2017	Citibank N.A.	02/07/2017	Jefferies & Co Inc	5,000,000	4,965,200	5,041,350	4,965,200	0	0	0	0	0	0	76,150	76,150	0	0
64829K-BV-1	NEW RESIDENTIAL MTG LN TR 2017-2A A3 4.000% 03/25/57		04/19/2017	Bank of America N.A.	12/01/2017	Paydown	673,136	700,004	673,136	673,136	0	(26,868)	0	(26,868)	0	0	0	0	9,352	1,795
701094-AK-0	Parker Hannifin Corp BASIC 4.100% 03/01/47		09/28/2017	Wells Fargo Bank N.A.	12/07/2017	Conversion	9,480,000	9,723,541	9,722,767	9,722,767	0	(775)	0	(775)	0	0	0	0	110,126	33,470
81733Y-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20152 CLASS A1 3.500% 05/25/45		09/25/2017	Wells Fargo Bank N.A.	12/01/2017	Paydown	93,455	95,675	93,455	93,455	0	(2,220)	0	(2,220)	0	0	0	0	470	100
824348-AX-4	Sherwin-Williams Co BASIC 4.500% 06/01/47		05/02/2017	Citibank N.A.	05/02/2017	Cantor Fitzgerald & Co	5,000,000	4,965,650	5,022,700	4,965,650	0	0	0	0	0	0	57,050	57,050	0	0
832248-AZ-1	SMITHFIELD FOODS INC BASIC 4.250% 02/01/27		01/25/2017	Barclays Bank PLC	01/25/2017	Cantor Fitzgerald & Co	5,000,000	4,993,950	5,037,150	4,993,950	0	0	0	0	0	0	43,200	43,200	0	0
83404F-AC-8	Social Professional Loan Progr SERIES 2017A CLASS A2B 2.400% 03/26/40		02/02/2017	Morgan Stanley	10/06/2017	JPMorgan Chase Bank N.A.	10,000,000	9,843,156	9,896,484	9,861,074	0	17,919	0	17,919	0	0	35,410	35,410	161,333	0
857477-AL-7	STATE STREET CORP BASIC 3.100% 05/15/23		04/06/2017	Goldman Sachs	10/26/2017	Bank of America N.A.	3,000,000	3,032,400	3,051,750	3,029,736	0	(2,664)	0	(2,664)	0	0	22,014	22,014	89,125	37,717
88315F-AE-1	Textainer Marine Containers Li SERIES 20172A CLASS A 3.520% 06/20/42		06/22/2017	RBC Capital Mkts	12/20/2017	Paydown	243,225	243,182	243,225	243,225	0	43	0	43	0	0	0	0	2,326	0
89679H-AE-5	TRITON CONTAINER FIN LLC SERIES 20172A CLASS A 3.620% 08/20/42		08/16/2017	RBC Capital Mkts	12/20/2017	Paydown	506,901	506,842	506,901	506,901	0	59	0	59	0	0	0	0	3,707	0
BRT92M-QJ-0	HASI SYB TRUST PRIVATE PLACEMENT 4.350% 04/30/37		03/13/2017	Blackrock	10/30/2017	Redemption 100.0000	487,933	487,933	487,933	487,933	0	0	0	0	0	0	0	0	12,313	0
BRT9CF-YG-1	TRANSOCEAN CONQ PRIVATE PLACEMENT 5.520% 05/31/22		04/21/2017	Blackrock	12/30/2017	Redemption 100.0000	2,924,397	2,924,397	2,924,397	2,924,397	0	0	0	0	0	0	0	0	80,529	0
06738E-AW-5	BARCLAYS PLC BASIC 4.836% 05/09/28	D	05/02/2017	Barclays Bank PLC	05/02/2017	Stifel, Nicolaus and Company	5,000,000	5,000,000	5,032,700	5,000,000	0	0	0	0	0	0	32,700	32,700	0	0
225401-AC-2	CREDIT SUISSE GROUP AG BASIC 4.282% 01/09/28	D	01/04/2017	Credit Suisse Financial	01/04/2017	Various	5,000,000	5,000,000	5,006,860	5,000,000	0	0	0	0	0	0	6,860	6,860	0	0
404280-BJ-7	HSBC Holding PLC BASIC 3.262% 03/13/23	D	04/06/2017	Bank of America N.A.	10/26/2017	Morgan Stanley	10,000,000	10,086,000	10,212,500	10,077,106	0	(8,894)	0	(8,894)	0	0	135,394	135,394	205,687	25,370
404280-BL-2	HSBC Holding PLC BASIC 6.000% 11/22/97	D	05/15/2017	HSBC	05/15/2017	Various	15,000,000	15,000,000	15,085,000	15,000,000	0	0	0	0	0	0	85,000	85,000	0	0
492712-AG-9	Keuka Park CLO Ltd SERIES 20131A CLASS C 3.591% 10/21/24	D	01/16/2017	Shenkman	04/21/2017	Call 100.0000	500,000	498,750	500,000	498,789	0	38	0	38	0	0	1,212	1,212	8,868	4,335
80282K-AN-6	SANTANDER HOLDINGS BASIC 4.400% 07/13/27	C	07/10/2017	Barclays Bank PLC	07/10/2017	Cantor Fitzgerald & Co	3,000,000	2,994,480	3,003,600	2,994,480	0	0	0	0	0	0	9,120	9,120	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902133-AU-1	TYCO ELECTRONICS GROUP S BASIC 3.125% 08/15/27	D	07/31/2017	Bank of America N.A.	07/31/2017	Citibank N.A.	7,000,000	6,943,930	6,957,580	6,943,930	0	0	0	0	0	0	13,650	13,650	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							221,348,036	222,172,668	224,053,734	222,156,727	0	(15,941)	0	(15,941)	0	0	1,897,008	1,897,008	1,627,612	335,897
31787A-AM-3	FINISAR CORP BASIC 0.500% 12/15/33		08/10/2017	Various	12/19/2017	Various	1,440,000	1,566,773	1,466,587	1,520,550	0	(46,223)	0	(46,223)	0	0	(53,963)	(53,963)	5,942	1,794
31787A-AN-1	FINISAR CORP BASIC 0.500% 12/15/36		03/02/2017	Jefferies & Co Inc	06/22/2017	Bank of America N.A.	260,000	273,927	258,538	273,026	0	(900)	0	(900)	0	0	(14,489)	(14,489)	672	274
458140-AD-2	INTEL CORPORATION BASIC 2.950% 12/15/35		10/27/2017	Various	12/08/2017	Bank of America N.A.	1,330,000	1,946,517	2,143,764	1,939,029	0	(7,487)	0	(7,487)	0	0	204,735	204,735	22,838	13,621
55024U-AA-7	LUMENTUM HOLDINGS INC BASIC 0.250% 03/15/24		12/04/2017	Citibank N.A.	12/20/2017	Jefferies & Co Inc	170,000	183,115	198,475	183,020	0	(96)	0	(96)	0	0	15,455	15,455	115	96
69354N-AA-4	PRA GROUP INC BASIC 3.500% 06/01/23		05/23/2017	Bank of America N.A.	11/09/2017	Jefferies & Co Inc	250,000	250,000	253,757	250,000	0	0	0	0	0	0	3,757	3,757	4,059	0
697435-AB-1	PALO ALTO NETWORKS BASIC 0.000% 07/01/19		03/21/2017	Deutsche Bank AG	11/21/2017	RBC Capital Mkts	20,000	23,613	29,275	22,488	0	(1,124)	0	(1,124)	0	0	6,787	6,787	0	0
852234-AA-1	SQUARE INC BASIC 0.375% 03/01/22		05/03/2017	Jefferies & Co Inc	10/05/2017	Various	40,000	42,257	58,404	42,058	0	(199)	0	(199)	0	0	16,345	16,345	88	26
87157D-AC-3	SYNAPTICS INC BASIC 0.500% 06/15/22		06/21/2017	Wells Fargo Bank N.A.	11/08/2017	JPMorgan Chase Bank N.A.	95,000	95,000	89,770	95,000	0	0	0	0	0	0	(5,230)	(5,230)	176	0
94419L-AA-9	WAYFAIR INC BASIC 0.375% 09/01/22		09/26/2017	Various	11/01/2017	Bank of America N.A.	300,000	296,625	301,641	296,693	0	65	0	65	0	0	4,950	4,950	150	19
94770V-AM-4	WEBMD HEALTH CORP 2.625% 06/15/23		06/15/2017	Tax Free Exchange	06/20/2017	Bank of America N.A.	180,000	174,777	176,400	174,794	0	18	0	18	0	0	1,606	1,606	105	2,363
4899999. Subtotal - Bonds - Hybrid Securities							4,085,000	4,852,604	4,976,611	4,796,658	0	(55,946)	0	(55,946)	0	0	179,953	179,953	34,145	18,193
8399998. Total - Bonds							236,936,303	238,435,392	240,438,688	238,375,038	0	(60,354)	0	(60,354)	0	0	2,063,651	2,063,651	1,739,996	417,310
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
478160-10-4	Johnson & Johnson		10/25/2017	Conversion	10/25/2017	Citibank N.A.	7,008.000	478,152	960,650	478,152	0	0	0	0	0	0	482,498	482,498	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								478,152	960,650	478,152	0	0	0	0	0	0	482,498	482,498	0	0
9799998. Total - Common Stocks								478,152	960,650	478,152	0	0	0	0	0	0	482,498	482,498	0	0
9899999. Total - Preferred and Common Stocks								478,152	960,650	478,152	0	0	0	0	0	0	482,498	482,498	0	0
9999999 - Totals								238,913,544	241,399,338	238,853,190	0	(60,354)	0	(60,354)	0	0	2,546,150	2,546,150	1,739,996	417,310

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 (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
55137@-10-8	Protective Property & Casualty Insurance Company		35769	43-1139865	2CIB1	NO		169,916,899		4,000,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							0	169,916,899	0	XXX	XXX
026267-10-4	Protective Life & Annuity Insurance Company		88536	63-0761690	2CIB1	NO		153,901,955		250,000.000	100.0
74368#-10-7	Golden Gate II Captive Insurance Company		60141	61-1306729	2CIB1	NO		135,004,854		100,000.000	100.0
74369*-10-0	Golden Gate Captive Insurance Company		60234	63-1191165	2CIB1	NO		191,707,010	191,707,010	850.000	100.0
952190-10-6	West Coast Life Insurance Company		70335	94-0971150	2CIB1	NO		400,927,745		1,000,000.000	100.0
38104@-10-3	Golden Gate III Vermont Captive Insurance Company		13797	27-1881907	2CIB1	NO		130,455,933	130,455,933	100,000.000	100.0
38105#-10-0	Golden Gate IV Vermont Captive Insurance Company		13991	27-3705745	2CIB1	NO		163,644,472	163,644,472	100,000.000	100.0
38106#-10-9	Golden Gate V Vermont Captive Insurance Company		14482	45-5581427	2CIB1	NO		93,050,020	93,050,020	100,000.000	100.0
553128-88-5	MONY Life Insurance Company		66370	13-1632487	2CIB1	NO		651,597,684	218,936,045	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	1,920,289,673	797,793,480	XXX	XXX
74368@-10-9	Protective Finance Corporation			51-0372969	2CIB3	NO				1,000.000	100.0
743673-2#-1	Protective Finance Corporation II			63-1187532	2CIB3	NO				1,000.000	100.0
1699999. Subtotal - Common Stock - Investment Sub							0	0	0	XXX	XXX
55136#-10-7	Protective Asset Protection, Inc.			43-1802403	2CIB3	NO				1,000.000	100.0
95811#-10-5	Western Diversified Services, Inc.			36-2600350	2CIB3	NO				225.000	100.0
90367*-10-8	USWC Holding Company			20-8645816	2CIB3	NO				35,859.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	0	0	XXX	XXX
1899999. Total Common Stocks							0	2,090,206,572	797,793,480	XXX	XXX
1999999 - Totals							0	2,090,206,572	797,793,480	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 4,136,839,693

2.Total amount of intangible assets nonadmitted $ 218,936,045

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
00771#-10-3	The Advantage Warranty Corporation	Western Diversified Services, Inc.		60,000.000	100.0
000000-00-0	First Protection Company	Protective Asset Protection, Inc.		1.000	100.0
000000-00-0	First Protection Corporation of Florida	Protective Asset Protection, Inc. (Through 100% Ownership of First Protection Company)		5,000.000	100.0
000000-00-0	Warranty Business Services Corporation	Protective Asset Protection, Inc.		0.000	100.0
55135#-10-8	Protective Administrative Services, Inc.	Protective Asset Protection, Inc.		2,000.000	100.0
000000-00-0	Western General Dealer Services, Inc.	Protective Asset Protection, Inc.		1.000	100.0
000000-00-0	Western General Warranty Corporation	Protective Asset Protection, Inc.		1.000	100.0
55135@-10-0	Asset Protection Financial, Inc.	Protective Property & Casualty Insurance Company		1,000.000	100.0
000000-00-0	Lyndon-DFS Administrative Services, Inc.	Protective Asset Protection, Inc.		225.000	100.0
000000-00-0	United States Warranty Corp.	USWC Holding Company		9,100.000	100.0
000000-00-0	New World Warranty Corp.	USWC Holding Company		10,000.000	100.0
000000-00-0	USWC Installment Program, Inc.	USWC Holding Company		10,000.000	100.0

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
000000-00-0	New World Re	USWC Holding Company		1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999 - Totals											XXX				XXX	XXX	XXX		

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/10/2019	267	79,352	297.2000		3,666		10,637		10,637	6,971				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/19/2017	01/11/2019	670	199,593	297.9000		8,811		26,385		26,385	17,574				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/11/2019	95	28,301	297.9000		1,272		3,741		3,741	2,469				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/19/2017	01/16/2019	269	80,001	297.4000		3,618		10,753		10,753	7,135				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/19/2017	01/17/2019	508	151,028	297.3000		6,863		20,288		20,288	13,424				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/17/2019	612	181,948	297.3000		8,421		24,441		24,441	16,020				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/18/2019	845	250,374	296.3000		12,067		34,713		34,713	22,647				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/22/2019	1,056	313,210	296.6000		14,964		43,047		43,047	28,083				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/23/2019	294	87,612	298.0000		3,963		11,601		11,601	7,638				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/24/2019	294	87,935	299.1000		3,810		11,258		11,258	7,448				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/30/2017	01/25/2019	334	100,033	299.5000		4,269		12,636		12,636	8,367				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	01/29/2019	928	278,122	299.7000		15,386		34,982		34,982	19,596				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	01/30/2019	89	26,433	297.0000		1,616		3,586		3,586	1,969				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/01/2019	115	34,282	298.1000		2,016		4,505		4,505	2,489				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/05/2019	339	101,666	299.9000		5,610		12,756		12,756	7,145				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/06/2019	543	162,466	299.2000		9,209		20,784		20,784	11,575				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/07/2019	361	107,867	298.8000		6,209		13,977		13,977	7,767				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/08/2019	1,878	564,527	300.6000		30,405		69,830		69,830	39,425				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/13/2019	285	86,412	303.2000		4,235		9,948		9,948	5,713				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/16/2017	02/14/2019	569	172,009	302.3000		8,728		20,226		20,226	11,497				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/24/2017	02/14/2019	569	172,009	302.3000		8,893		20,226		20,226	11,332				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/24/2017	02/15/2019	609	184,953	303.7000		9,074		20,823		20,823	11,749				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/24/2017	02/19/2019	60	18,222	303.7000		897		2,060		2,060	1,163				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/24/2017	02/20/2019	53	16,096	303.7000		793		1,819		1,819	1,026				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/24/2017	02/21/2019	48	14,640	305.0000		687		1,595		1,595	908				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	03/03/2017	02/22/2019	949	289,730	305.3000		13,106		31,207		31,207	18,101				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	02/24/2017	02/22/2019	224	68,499	305.8000		3,118		7,264		7,264	4,146				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	03/03/2017	02/26/2019	1,401	427,585	305.2000		19,488		46,116		46,116	26,629				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	03/24/2016	02/27/2018	15	4,420	303.3700	202			451		451	389				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/03/2017	02/27/2019	132	40,273	305.1000		1,844		4,356		4,356	2,512				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/03/2017	02/28/2019	11	3,391	308.3000		137		333		333	196				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/01/2018	15	4,600	303.4000	222			470		470	403				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/01/2019	29	8,918	307.5000		327		905		905	579				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/03/2017	03/01/2019	330	101,970	309.0000		4,013		9,867		9,867	5,855				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/02/2018	25	7,650	303.8000	364			771		771	661				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/05/2019	56	17,192	307.0000		645		1,763		1,763	1,118				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/06/2019	113	34,363	304.1000		1,450		3,865		3,865	2,415				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/06/2019	984	299,234	304.1000		13,127		33,656		33,656	20,530				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/07/2018	92	27,899	304.4400	1,301			2,742		2,742	2,364				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/07/2019	48	14,544	303.0000		641		1,690		1,690	1,049				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/07/2019	311	94,233	303.0000		4,320		10,951		10,951	6,631				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/08/2019	368	111,467	302.9000		4,939		12,952		12,952	8,014				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/24/2016	03/09/2018	341	103,963	304.6900	4,552			10,136		10,136	8,753				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/12/2019	386	116,456	301.7000		5,636		14,065		14,065	8,429				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/12/2019	313	94,463	301.8000		4,382		11,375		11,375	6,993				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/24/2016	03/13/2018	29	8,925	303.7900	406			902		902	778				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/13/2018	57	17,237	303.7900	829			1,743		1,743	1,502				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/13/2019	425	128,478	302.3000		6,082		15,305		15,305	9,224				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/24/2016	03/14/2018	660	200,001	303.1100	9,356			20,659		20,659	17,495				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/14/2018	61	18,599	303.1100	919			1,921		1,921	1,627				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/14/2019	455	137,683	302.6000		6,447		16,154		16,154	9,707				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/15/2019	67	20,448	305.2000		865		2,229		2,229	1,364				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/16/2018	33	9,852	303.1400	487			1,017		1,017	869				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/24/2016	03/16/2018	98	29,879	305.2900	1,285			2,854		2,854	2,470				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/16/2018	88	26,978	305.2900	1,227			2,577		2,577	2,230				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/19/2019	132	40,630	307.8000		1,555		4,075		4,075	2,520				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/24/2016	03/20/2018	75	22,751	305.0100	993			2,201		2,201	1,906				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/20/2018	25	7,653	305.0100	353			740		740	641				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/20/2019	105	32,015	304.9000		1,377		3,539		3,539	2,163				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/20/2019	161	49,089	304.9000		2,249		5,427		5,427	3,177				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/24/2016	03/21/2018	56	16,999	304.0900	770			1,704		1,704	1,438				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/21/2018	61	18,601	304.0900	890			1,865		1,865	1,573				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/21/2019	164	49,741	303.3000		2,427		5,754		5,754	3,327				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/22/2018	287	87,420	304.0900	4,186			8,739		8,739	7,481				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/22/2019	831	253,206	304.7000		11,709		28,007		28,007	16,298				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/23/2018	292	88,487	302.7900	4,460			9,269		9,269	7,862				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/23/2018	21	6,422	303.0800	320			666		666	566				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/26/2019	292	88,447	302.9000		4,398		10,329		10,329	5,932				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/27/2018	165	50,000	302.7900	2,528			5,249		5,249	4,484				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/27/2019	30	9,084	302.8000		454		1,064		1,064	610				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/28/2018	134	40,454	302.7800	2,047			4,245		4,245	3,599				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/28/2019	337	102,515	304.2000		4,856		11,509		11,509	6,653				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/29/2018	6	1,840	304.5900	87			181		181	156				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	03/29/2018	208	63,595	305.1300	2,945			6,133		6,133	5,288				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	03/29/2019	333	101,632	305.2000		4,559		11,103		11,103	6,544				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/29/2019	180	54,954	305.3000		2,498		5,987		5,987	3,488				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	04/02/2019	1,313	400,596	305.1000		18,106		43,691		43,691	25,585				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	04/03/2018	7	2,221	304.2200	107			222		222	192				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	04/03/2019	120	36,504	304.2000		1,709		4,107		4,107	2,398				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	04/04/2018	16	4,799	304.1100	232			481		481	411				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/28/2016	04/04/2018	24	7,299	304.1100	369			732		732	625				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	04/04/2019	104	31,637	304.2000		1,483		3,564		3,564	2,081				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	04/05/2018	17	5,101	305.1000	238			493		493	425				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	04/05/2019	606	184,163	303.9000		8,739		21,079		21,079	12,341				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	04/06/2018	57	17,210	304.5000	821			1,706		1,706	1,455				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	04/09/2019	575	174,743	303.9000		8,315		19,965		19,965	11,651				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/09/2019	253	77,064	304.6000		4,096		8,626		8,626	4,530				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/14/2016	04/10/2018	53	16,245	306.1700	729			1,513		1,513	1,298				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/10/2019	910	277,550	305.0000		14,542		30,755		30,755	16,213				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/21/2016	04/11/2018	137	42,204	307.0300	1,882			3,799		3,799	3,306				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/11/2019	34	10,424	306.6000		515		1,101		1,101	587				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/12/2019	232	70,644	304.5000		3,777		7,899		7,899	4,122				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/21/2016	04/13/2018	35	10,624	305.8900	496			1,002		1,002	853				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/16/2019	237	71,858	303.2000		4,041		8,412		8,412	4,371				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/21/2016	04/17/2018	164	50,000	305.1400	2,410			4,845		4,845	4,147				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/28/2016	04/17/2018	82	25,021	305.1400	1,228			2,424		2,424	2,075				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/17/2019	55	16,814	305.7000		862		1,842		1,842	979				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/28/2016	04/18/2018	199	60,699	305.0200	2,993			5,905		5,905	5,003				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/18/2019	1,486	453,973	305.5000		23,494		50,049		50,049	26,555				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/18/2019	596	182,316	305.9000		9,292		19,860		19,860	10,569				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/28/2016	04/20/2018	719	219,345	305.0700	10,814			21,318		21,318	18,078				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/28/2016	04/20/2018	390	119,153	305.5200	5,772			11,390		11,390	9,686				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/23/2019	1,495	457,171	305.8000		23,472		50,511		50,511	27,040				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	04/28/2016	04/24/2018	122	37,053	303.7100	1,929			3,787		3,787	3,162				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/24/2019	234	71,627	306.1000		3,639		7,746		7,746	4,107				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/04/2016	04/25/2018	84	25,554	304.2100	1,425			2,570		2,570	2,189				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/25/2019	42	12,839	305.7000		663		1,412		1,412	749				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/04/2016	04/26/2018	86	26,159	304.1800	1,461			2,633		2,633	2,215				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/26/2019	3,439	1,061,275	308.6000		49,143		106,337		106,337	57,193				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/04/2016	04/27/2018	370	112,909	305.1600	6,087			10,993		10,993	9,259				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	04/30/2019	36	11,084	307.9000		529		1,131		1,131	603				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/12/2017	04/30/2019	175	53,883	307.9000		2,560		5,500		5,500	2,940				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/10/2016	05/01/2018	72	22,185	308.1300	1,049			1,931		1,931	1,661				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/03/2017	05/01/2019	509	156,976	308.4000		7,355		15,859		15,859	8,504				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/12/2017	05/01/2019	77	23,747	308.4000		1,108		2,399		2,399	1,291				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/10/2016	05/02/2018	73	22,496	308.1700	1,063			1,955		1,955	1,684				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/18/2016	05/02/2018	15	4,623	308.1700	207			402		402	346				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/12/2017	05/02/2019	47	14,490	308.3000		679		1,504		1,504	824				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/10/2016	05/03/2018	100	30,846	308.4600	1,443			2,651		2,651	2,264				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/03/2019	295	90,742	307.6000		4,372		9,254		9,254	4,882				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2017	05/03/2019	154	47,417	307.9000		2,145		4,791		4,791	2,645				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/10/2016	05/04/2018	829	254,992	307.5900	12,336			22,650		22,650	19,752				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2016	05/04/2018	325	99,967	307.5900	4,241			8,880		8,880	7,744				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2016	05/04/2018	584	179,708	307.7200	8,883			15,893		15,893	13,807				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/07/2019	453	139,705	308.4000		6,550		14,102		14,102	7,552				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2017	05/07/2019	237	73,091	308.4000		3,254		7,378		7,378	4,124				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/10/2016	05/08/2018	32	9,882	308.8000	458			838		838	731				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2016	05/08/2018	125	38,600	308.8000	1,838			3,274		3,274	2,856				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/08/2019	93	28,691	308.5000		1,341		2,938		2,938	1,597				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2016	05/09/2018	322	99,002	307.4600	4,962			8,843		8,843	7,455				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2016	05/09/2018	27	8,301	307.4600	383			742		742	625				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/09/2019	126	38,821	308.1000		1,845		3,973		3,973	2,128				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2016	05/10/2018	7	2,151	307.2900	100			194		194	165				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2017	05/10/2019	562	172,984	307.8000		7,902		17,742		17,742	9,841				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/10/2019	62	19,121	308.4000		899		1,924		1,924	1,025				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2016	05/11/2018	49	15,060	307.3500	700			1,355		1,355	1,165				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/11/2018	77	23,666	307.3500	963			2,130		2,130	1,831				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2016	05/11/2018	63	19,401	307.9500	881			1,705		1,705	1,479				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2016	05/11/2018	6	1,848	307.9500	78			162		162	141				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2017	05/15/2019	1,145	354,034	309.2000		15,389		34,872		34,872	19,483				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2016	05/16/2018	535	164,416	307.3200	7,683			14,884		14,884	12,802				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/16/2019	336	104,026	309.6000		5,379		10,021		10,021	4,642				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/17/2018	249	76,505	307.2500	3,140			6,893		6,893	5,932				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/17/2019	706	217,236	307.7000		12,051		22,589		22,589	10,538				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/18/2018	88	26,854	305.1600	1,199			2,628		2,628	2,231				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/01/2016	05/18/2018	147	44,859	305.1600	1,987			4,391		4,391	3,727				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/18/2018	64	19,594	306.1500	841			1,850		1,850	1,582				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/08/2016	05/18/2018	113	34,595	306.1500	1,729			3,266		3,266	2,792				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/21/2019	32	10,035	313.6000		448		880		880	432				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/25/2016	05/22/2018	81	24,716	305.1400	1,107			2,425		2,425	2,049				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	05/22/2018	14	4,272	305.1400	222			419		419	354				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	05/25/2016	05/23/2018	212	64,664	305.0200	2,915			6,361		6,361	5,357				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	05/24/2019	3,041	945,447	310.9000		46,862		90,531		90,531	43,669				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/01/2016	05/25/2018	297	90,000	303.0300	4,357			9,515		9,515	7,850				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/20/2016	05/25/2018	297	90,000	303.0300	4,645			9,515		9,515	7,850				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	05/25/2018	21	6,368	303.2600	356			668		668	550				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	05/29/2019	454	141,194	311.0000		7,001		13,153		13,153	6,153				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/01/2016	05/30/2018	254	76,855	302.5800	3,800			8,252		8,252	6,858				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	05/30/2018	213	64,450	302.5800	3,710			6,920		6,920	5,751				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	05/30/2019	228	70,817	310.6000		3,566		6,777		6,777	3,211				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	05/31/2019	1,815	565,191	311.4000		27,642		52,935		52,935	25,293				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	06/01/2018	162	49,000	302.4700	2,837			5,279		5,279	4,302				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	06/01/2018	297	89,878	302.6200	5,174			9,634		9,634	7,859				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	06/04/2019	115	36,191	314.7000		1,569		3,038		3,038	1,470				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	06/05/2018	556	169,908	305.5900	8,790			16,490		16,490	13,780				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	06/05/2019	103	32,280	313.4000		1,471		2,852		2,852	1,381				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/08/2016	06/06/2018	139	42,487	305.6600	2,195			4,108		4,108	3,454				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	06/06/2019	166	51,858	312.4000		2,455		4,795		4,795	2,340				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/12/2017	06/07/2019	522	163,282	312.8000		7,621		14,635		14,635	7,014				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/20/2017	06/07/2019	981	307,053	313.0000		13,822		27,343		27,343	13,520				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/14/2016	06/08/2018	321	98,447	306.6900	3,862			9,164		9,164	7,732				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/20/2016	06/08/2018	37	11,348	306.6900	515			1,056		1,056	891				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/14/2016	06/08/2018	439	135,006	307.5300	5,119			12,179		12,179	10,325				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/20/2017	06/11/2019	96	30,038	312.9000		1,362		2,684		2,684	1,322				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/07/2017	06/11/2019	319	99,815	312.9000		4,185		8,919		8,919	4,733				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/14/2016	06/12/2018	29	8,824	304.2900	383			898		898	753				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/20/2016	06/12/2018	140	42,601	304.2900	2,125			4,334		4,334	3,637				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/07/2016	06/12/2018	7	2,130	304.2900	91			217		217	182				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/20/2017	06/12/2019	228	71,273	312.6000		3,272		6,479		6,479	3,208				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2017	06/13/2019	52	16,567	318.6000		604		1,221		1,221	618				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2016	06/14/2018	141	42,473	301.2300	2,380			4,798		4,798	3,939				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2017	06/14/2019	476	148,940	312.9000		6,773		13,374		13,374	6,600				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2016	06/15/2018	19	5,725	301.3100	320			645		645	525				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/18/2019	708	222,029	313.6000		9,119		19,688		19,688	10,569				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2017	06/18/2019	238	74,899	314.7000		3,192		6,406		6,406	3,214				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/19/2018	517	156,056	301.8500	7,403			17,251		17,251	14,098				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/19/2019	63	19,744	313.4000		818		1,743		1,743	926				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/20/2019	345	107,537	311.7000		4,761		9,869		9,869	5,108				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/21/2018	43	13,080	304.1800	567			1,344		1,344	1,133				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/21/2019	121	37,788	312.3000		1,636		3,514		3,514	1,878				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/22/2018	199	60,492	303.9800	2,645			6,229		6,229	5,189				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/22/2018	589	180,481	306.4200	7,156			17,044		17,044	14,446				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/25/2019	307	95,815	312.1000		4,194		8,823		8,823	4,630				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	06/26/2019	113	35,222	311.7000		2,714		3,295		3,295	581				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/26/2019	536	168,733	314.8000		6,657		14,242		14,242	7,585				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/27/2018	625	184,806	295.6900	11,144			24,740		24,740	19,467				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/27/2019	525	163,905	312.2000		7,161		14,949		14,949	7,788				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/28/2018	210	62,748	298.8000	3,373			7,666		7,666	6,231				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/28/2019	459	143,346	312.3000		6,242		13,185		13,185	6,943				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/29/2018	103	30,993	300.9000	1,538			3,551		3,551	2,878				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2016	06/29/2018	339	102,463	302.2500	4,827			11,241		11,241	9,192				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	07/02/2019	79	24,624	311.7000		1,101		2,317		2,317	1,216				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/15/2016	07/03/2018	6	1,817	302.7700	75			195		195	160				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	07/03/2019	40	12,500	312.5000		543		1,152		1,152	609				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/03/2019	560	175,000	312.5000		9,251		16,123		16,123	6,872				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/05/2019	418	129,831	310.6000		7,365		12,593		12,593	5,228				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/15/2016	07/06/2018	20	6,035	301.7700	259			674		674	552				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/15/2016	07/06/2018	164	49,494	301.7900	2,125			5,520		5,520	4,520				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/09/2019	30	9,318	310.6000		530		900		900	370				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/15/2016	07/10/2018	135	40,669	301.2500	1,791			4,605		4,605	3,760				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/10/2016	07/10/2018	26	7,833	301.2500	404			887		887	724				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/10/2019	619	192,633	311.2000		10,727		18,377		18,377	7,650				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/15/2016	07/11/2018	38	11,425	300.6500	516			1,324		1,324	1,084				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/11/2019	31	9,641	311.0000		541		941		941	400				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/12/2019	143	45,260	316.5000		2,076		3,706		3,706	1,630				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2016	07/13/2018	885	264,553	298.9300	12,372			32,247		32,247	25,761				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/15/2016	07/13/2018	265	79,428	299.7300	3,723			9,447		9,447	7,591				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/26/2016	07/13/2018	84	25,177	299.7300	1,139			2,994		2,994	2,406				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/16/2019	145	45,661	314.9000		2,232		3,930		3,930	1,698				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2016	07/17/2018	50	14,914	298.2700	719			1,858		1,858	1,471				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/17/2019	787	249,873	317.5000		11,089		19,427		19,427	8,338				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2016	07/18/2018	33	9,851	298.5100	470			1,221		1,221	982				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/26/2016	07/18/2018	306	91,344	298.5100	4,354			11,321		11,321	9,102				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/18/2019	229	72,227	315.4000		3,472		6,020		6,020	2,548				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2016	07/19/2018	253	75,589	298.7700	3,575			9,271		9,271	7,491				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/19/2019	237	75,105	316.9000		3,415		6,021		6,021	2,606				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/26/2016	07/20/2018	227	67,628	297.9200	3,305			8,513		8,513	6,826				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/26/2016	07/20/2018	21	6,275	298.7900	296			770		770	621				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2016	07/20/2018	129	38,544	298.7900	2,009			4,728		4,728	3,815				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/23/2019	475	150,385	316.6000		6,940		12,181		12,181	5,242				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/26/2016	07/24/2018	181	53,989	298.2800	2,610			6,754		6,754	5,384				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2016	07/24/2018	264	78,746	298.2800	4,195			9,851		9,851	7,852				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/24/2019	49	15,548	317.3000		699		1,253		1,253	554				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2016	07/25/2018	56	16,683	297.9100	902			2,102		2,102	1,665				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/10/2016	07/25/2018	11	3,277	297.9100	194			413		413	327				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/18/2016	07/25/2018	20	5,958	297.9100	359			751		751	595				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/25/2019	334	106,312	318.3000		4,609		7,967		7,967	3,357				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2016	07/26/2018	342	101,899	297.9500	5,506			12,897		12,897	10,335				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	08/09/2017	07/26/2019	728	231,067	317.4000		10,374		18,122		18,122	7,748				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/02/2016	07/27/2018	30	8,959	298.6300	472			1,108		1,108	885				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/02/2016	07/27/2018	355	106,149	299.0100	5,513			12,980		12,980	10,401				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/30/2019	163	51,638	316.8000		2,378		4,079		4,079	1,700				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/02/2016	07/31/2018	58	17,417	300.3000	864			2,049		2,049	1,680				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/10/2016	07/31/2018	13	3,904	300.3000	212			459		459	377				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/31/2019	213	67,457	316.7000		3,120		5,472		5,472	2,352				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/10/2016	08/01/2018	386	115,897	300.2500	6,307			13,592		13,592	11,031				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	08/01/2019	1,164	370,501	318.3000		16,156		28,709		28,709	12,553				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	08/02/2019	197	62,410	316.8000		2,882		5,033		5,033	2,151				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/10/2016	08/03/2018	241	72,507	300.8600	3,861			8,406		8,406	6,832				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	08/03/2018	367	110,416	300.8600	4,800			12,801		12,801	10,403				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/06/2019	741	234,675	316.7000		9,218		19,107		19,107	9,889				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	08/06/2019	166	52,605	316.9000		2,427		4,254		4,254	1,827				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/10/2016	08/07/2018	405	122,168	301.6500	6,334			13,773		13,773	11,264				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	08/07/2019	291	92,276	317.1000		4,231		7,476		7,476	3,245				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/07/2019	447	142,191	318.1000		5,292		11,138		11,138	5,845				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/10/2016	08/08/2018	70	21,141	302.0100	1,082			2,358		2,358	1,938				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/08/2018	182	54,966	302.0100	2,872			6,132		6,132	5,038				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/08/2019	215	68,413	318.2000		2,539		5,285		5,285	2,746				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/09/2018	203	61,452	302.7200	3,128			6,744		6,744	5,585				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/26/2016	08/09/2018	126	38,143	302.7200	1,756			4,186		4,186	3,467				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/09/2019	1,196	376,262	314.6000		16,074		32,725		32,725	16,651				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/10/2018	427	129,155	302.4700	6,644			14,246		14,246	11,764				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/10/2018	774	234,615	303.1200	11,773			25,337		25,337	21,010				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/13/2019	233	73,092	313.7000		3,243		6,508		6,508	3,265				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/14/2018	942	285,680	303.2700	14,300			30,704		30,704	25,441				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/14/2019	141	44,457	315.3000		1,857		3,823		3,823	1,966				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/15/2018	331	100,680	304.1700	4,872			10,514		10,514	8,651				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/15/2019	53	16,637	313.9000		734		1,501		1,501	767				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2016	08/16/2018	115	34,853	303.0700	1,761			3,783		3,783	3,073				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/26/2016	08/16/2018	148	44,854	303.0700	2,050			4,869		4,869	3,955				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/16/2019	316	99,414	314.6000		4,272		8,765		8,765	4,493				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	08/16/2019	694	218,749	315.2000		15,393		18,915		18,915	3,522				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	08/20/2019	107	33,662	314.6000		2,421		3,030		3,030	609				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/26/2016	08/21/2018	134	40,641	303.2900	1,849			4,372		4,372	3,554				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	08/21/2019	495	156,965	317.1000		10,390		12,516		12,516	2,126				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/22/2019	337	106,222	315.2000		5,837		9,226		9,226	3,390				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/26/2016	08/23/2018	10	3,040	304.0400	135			321		321	265				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/23/2019	787	247,275	314.2000		14,087		21,682		21,682	7,594				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/31/2016	08/24/2018	41	12,401	302.4600	582			1,373		1,373	1,130				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/26/2016	08/24/2018	1,062	321,393	302.6300	15,038			35,385		35,385	29,164				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/31/2016	08/24/2018	15	4,539	302.6300	212			500		500	412				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/27/2019	73	23,148	317.1000		1,192		1,863		1,863	671				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/28/2019	29	9,121	314.5000		516		805		805	289				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/31/2016	08/29/2018	719	217,397	302.3600	10,282			24,198		24,198	19,768				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	08/29/2018	392	118,525	302.3600	4,967			13,193		13,193	10,777				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/29/2019	110	34,848	316.8000		1,817		2,881		2,881	1,063				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/30/2019	473	150,272	317.7000		7,587		11,964		11,964	4,377				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	08/31/2018	31	9,342	301.3600	408			1,073		1,073	862				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	08/31/2018	64	19,295	301.4800	839			2,209		2,209	1,776				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/15/2016	08/31/2018	69	20,802	301.4800	920			2,381		2,381	1,914				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/04/2019	70	22,239	317.7000		1,127		1,813		1,813	686				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	09/05/2018	358	108,517	303.1200	4,439			11,752		11,752	9,417				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/05/2019	841	266,597	317.0000		13,868		21,821		21,821	7,953				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	09/06/2018	128	39,000	304.6900	1,498			4,045		4,045	3,346				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/15/2016	09/06/2018	233	70,993	304.6900	2,773			7,364		7,364	6,091				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/06/2019	80	25,440	318.0000		1,278		2,052		2,052	775				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/12/2016	09/07/2018	529	161,197	304.7200	6,189			16,653		16,653	13,681				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/10/2019	589	187,714	318.7000		9,218		14,420		14,420	5,202				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/15/2016	09/11/2018	951	284,977	299.6600	13,656			34,544		34,544	27,409				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/11/2019	26	8,323	320.1000		389		613		613	224				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/12/2019	116	37,433	322.7000		1,588		2,505		2,505	917				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/30/2016	09/13/2018	143	42,580	297.7600	2,434			5,466		5,466	4,237				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/13/2019	598	191,121	319.6000		9,102		14,644		14,644	5,543				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/14/2018	75	22,320	297.6000	1,248			2,881		2,881	2,209				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/14/2018	33	9,862	298.8600	526			1,227		1,227	951				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/17/2019	335	107,636	321.3000		4,831		7,692		7,692	2,861				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/18/2018	116	34,585	298.1500	1,900			4,403		4,403	3,384				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/18/2018	463	140,113	302.6200	6,482			15,588		15,588	12,408				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/18/2018	11	3,360	305.4500	139			341		341	277				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/18/2019	397	127,794	321.9000		5,614		9,134		9,134	3,521				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/19/2018	649	194,122	299.1100	10,293			24,007		24,007	18,615				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/28/2016	09/19/2018	30	8,973	299.1100	484			1,110		1,110	860				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/19/2018	233	70,354	301.9500	3,344			7,989		7,989	6,318				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/19/2019	2,516	808,642	321.4000		36,230		58,337		58,337	22,107				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	09/19/2019	251	80,671	321.4000		4,327		5,820		5,820	1,493				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/20/2018	70	20,931	299.0200	1,114			2,593		2,593	2,007				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/20/2018	2	609	304.5500	26			64		64	51				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	09/20/2019	1,773	571,793	322.5000		29,520		39,479		39,479	9,959				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/20/2019	231	74,636	323.1000		3,142		5,045		5,045	1,904				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/21/2018	121	36,415	300.9500	1,802			4,267		4,267	3,350				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/21/2018	587	177,914	303.0900	8,101			19,500		19,500	15,542				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/21/2018	817	249,977	305.9700	10,155			24,908		24,908	20,258				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/26/2016	09/21/2018	356	109,520	307.6400	4,162			10,296		10,296	8,466				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	09/24/2019	71	22,869	322.1000		1,201		1,558		1,558	357				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/28/2016	09/25/2018	723	218,389	302.0600	10,577			24,795		24,795	19,977				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/11/2016	09/25/2018	16	4,833	302.0600	219			549		549	442				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/28/2016	09/25/2018	982	299,441	304.9300	12,962			30,989		30,989	25,408				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/11/2016	09/25/2018	14	4,292	306.5900	162			420		420	348				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/28/2016	09/25/2018	73	22,591	309.4600	815			1,993		1,993	1,676				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	09/25/2019	868	279,322	321.8000		14,834		19,689		19,689	4,855				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/28/2016	09/26/2018	533	160,470	301.0700	8,075			18,735		18,735	14,785				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/26/2018	197	59,311	301.0700	2,793			6,925		6,925	5,465				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/28/2016	09/26/2018	109	33,309	305.5900	1,406			3,362		3,362	2,732				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/30/2016	09/26/2018	176	54,145	307.6400	2,131			5,090		5,090	4,190				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/26/2018	176	54,287	308.4500	1,899			4,956		4,956	4,109				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	09/26/2019	276	88,458	320.5000		4,921		6,539		6,539	1,618				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/27/2018	69	20,786	301.2400	974			2,416		2,416	1,928				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/30/2016	09/27/2018	65	19,634	302.0600	963			2,225		2,225	1,783				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	09/27/2019	463	149,179	322.2000		7,825		10,515		10,515	2,690				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/28/2018	82	24,695	301.1600	1,161			2,882		2,882	2,265				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/28/2018	722	218,037	301.9900	9,928			24,803		24,803	19,608				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/28/2018	412	125,602	304.8600	5,096			13,029		13,029	10,497				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/30/2016	09/28/2018	553	168,626	304.9300	7,410			17,453		17,453	14,039				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	09/28/2018	76	23,311	306.7300	877			2,270		2,270	1,850				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/30/2016	09/28/2018	123	38,064	309.4600	1,396			3,363		3,363	2,781				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/01/2019	673	216,571	321.8000		11,549		15,560		15,560	4,011				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/02/2019	232	74,820	322.5000		3,898		5,154		5,154	1,257				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	10/03/2018	252	75,875	301.0900	3,594			8,892		8,892	6,978				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/03/2019	523	169,034	323.2000		8,593		11,607		11,607	3,014				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/04/2019	250	81,425	325.7000		3,790		4,934		4,934	1,144				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	10/05/2018	340	102,078	300.2300	5,005			12,242		12,242	9,673				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/11/2016	10/05/2018	137	41,166	300.4800	1,999			4,900		4,900	3,879				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/08/2019	73	23,740	325.2000		1,129		1,518		1,518	390				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2016	10/09/2018	229	68,695	299.9800	3,394			8,343		8,343	6,471				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/09/2019	107	34,636	323.7000		1,738		2,289		2,289	552				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2016	10/10/2018	60	18,028	300.4600	875			2,147		2,147	1,685				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/10/2019	262	85,098	324.8000		4,108		5,402		5,402	1,294				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2016	10/11/2018	605	183,158	302.7400	8,137			20,378		20,378	16,282				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/17/2017	10/11/2019	1,550	507,470	327.4000		22,336		30,162		30,162	7,827				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2016	10/12/2018	15	4,497	299.7700	225			550		550	425				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/12/2018	116	34,831	300.2700	1,750			4,201		4,201	3,255				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/12/2018	330	100,030	303.1200	4,498			11,059		11,059	8,735				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2016	10/12/2018	539	164,002	304.2700	6,861			17,475		17,475	13,902				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2016	10/12/2018	474	144,461	304.7700	5,925			15,146		15,146	12,086				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/12/2018	45	13,843	307.6300	519			1,319		1,319	1,070				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	10/15/2019	367	119,569	325.8000		5,593		7,334		7,334	1,741				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/15/2019	323	105,233	325.8000		4,780		6,455		6,455	1,674				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/16/2018	266	79,797	299.9900	4,067			9,665		9,665	7,530				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/16/2019	841	274,755	326.7000		12,085		16,617		16,617	4,532				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/17/2018	187	56,162	300.3300	2,827			6,756		6,756	5,265				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/17/2019	1,000	325,100	325.1000		15,170		20,479		20,479	5,309				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/18/2018	43	12,938	300.8900	638			1,533		1,533	1,206				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/18/2019	177	57,631	325.6000		2,643		3,636		3,636	993				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/28/2016	10/19/2018	153	46,062	301.0600	2,185			5,430		5,430	4,309				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/19/2018	461	138,913	301.3300	6,740			16,243		16,243	12,918				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/22/2019	46	14,987	325.8000		684		944		944	260				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/23/2018	104	31,312	301.0800	1,538			3,686		3,686	2,849				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/23/2018	617	187,531	303.9400	8,243			20,201		20,201	15,900				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/23/2018	119	36,707	308.4600	1,346			3,398		3,398	2,747				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/23/2019	1,358	443,251	326.4000		19,827		27,207		27,207	7,380				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/26/2016	10/24/2018	768	233,126	303.5500	10,414			25,487		25,487	20,080				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/24/2019	154	50,481	327.8000		2,147		2,940		2,940	793				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/28/2016	10/25/2018	116	34,947	301.2700	1,652			4,083		4,083	3,204				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/28/2016	10/25/2018	226	68,733	304.1300	2,904			7,345		7,345	5,879				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/25/2019	558	181,908	326.0000		8,270		11,605		11,605	3,335				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/28/2016	10/26/2018	39	11,726	300.6700	568			1,402		1,402	1,079				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	10/26/2018	380	114,255	300.6700	5,305			13,657		13,657	10,516				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	10/26/2018	328	100,073	305.1000	3,890			10,425		10,425	8,287				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/29/2019	19	6,186	325.6000		286		398		398	112				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	10/30/2018	176	54,305	308.5500	1,839			5,002		5,002	4,063				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/30/2019	938	305,976	326.2000		13,864		18,625		18,625	4,762				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	10/31/2018	71	21,377	301.0900	981			2,526		2,526	1,984				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2016	10/31/2018	239	71,961	301.0900	2,545			8,503		8,503	6,677				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	10/31/2018	153	46,504	303.9500	1,903			5,032		5,032	4,032				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/31/2019	762	248,564	326.2000		11,270		15,314		15,314	4,044				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/01/2018	38	11,479	302.0900	507			1,318		1,318	1,045				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/01/2018	29	8,975	309.4900	293			807		807	671				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/01/2019	1,218	398,286	327.0000		17,564		24,884		24,884	7,320				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/02/2018	342	103,732	303.3100	4,364			11,445		11,445	8,852				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/02/2018	71	21,535	303.3100	752			2,376		2,376	1,838				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/02/2018	81	25,023	308.9200	687			2,287		2,287	1,831				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/05/2019	87	28,414	326.6000		1,275		1,765		1,765	490				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/06/2018	809	245,629	303.6200	10,242			26,831		26,831	21,186				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/06/2018	396	122,459	309.2400	4,059			11,084		11,084	9,071				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/06/2018	64	19,908	311.0600	612			1,687		1,687	1,396				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/06/2019	203	66,686	328.5000		2,795		3,713		3,713	918				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/07/2018	633	190,995	301.7300	8,590			22,125		22,125	17,374				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/07/2018	19	5,733	301.7300	215			664		664	521				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2016	11/07/2018	452	137,679	304.6000	4,222			14,583		14,583	11,671				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/07/2018	490	150,067	306.2600	4,650			15,047		15,047	12,168				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/07/2018	47	14,444	307.3100	519			1,398		1,398	1,138				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/09/2016	11/07/2018	28	8,655	309.1200	289			786		786	646				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/07/2018	48	14,838	309.1200	407			1,348		1,348	1,108				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/07/2019	445	146,227	328.6000		6,110		8,508		8,508	2,398				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/08/2018	491	149,996	305.4900	4,807			15,446		15,446	12,353				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	11/08/2019	986	323,605	328.2000		15,342		19,020		19,020	3,678				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/09/2018	97	28,988	298.8500	1,225			3,662		3,662	2,811				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/09/2018	68	20,384	299.7600	830			2,508		2,508	1,940				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/09/2018	237	71,889	303.3300	2,526			7,937		7,937	6,308				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/09/2018	92	28,168	306.1700	878			2,838		2,838	2,302				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	11/12/2019	321	105,095	327.4000		5,142		6,403		6,403	1,261				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	11/13/2019	94	30,700	326.6000		1,545		1,904		1,904	359				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/16/2016	11/14/2018	216	63,789	295.3200	3,117			8,895		8,895	6,619				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	11/14/2019	390	126,828	325.2000		6,708		8,225		8,225	1,517				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2016	11/15/2018	214	63,201	295.3300	2,876			8,795		8,795	6,560				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2017	11/15/2019	757	246,328	325.4000		12,952		15,994		15,994	3,041				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/15/2019	1,832	596,499	325.6000		32,097		38,455		38,455	6,359				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2016	11/16/2018	1,323	389,756	294.6000	18,271			55,297		55,297	40,733				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2016	11/16/2018	180	53,165	295.3600	2,417			7,390		7,390	5,475				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/21/2016	11/16/2018	83	24,968	300.8200	908			2,970		2,970	2,290				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/19/2019	169	55,162	326.4000		2,895		3,437		3,437	542				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/30/2016	11/20/2018	497	145,964	293.6900	6,297			21,256		21,256	15,564				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/20/2019	106	34,927	329.5000		1,645		1,972		1,972	327				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/30/2016	11/21/2018	654	192,139	293.7900	8,267			27,939		27,939	20,396				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/30/2016	11/21/2018	263	77,314	293.9700	3,301			11,190		11,190	8,181				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/30/2016	11/21/2018	25	7,481	299.2300	256			937		937	715				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/30/2016	11/21/2018	54	16,253	300.9900	516			1,935		1,935	1,495				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/21/2019	505	166,297	329.3000		7,893		9,359		9,359	1,466				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/22/2019	651	214,049	328.8000		10,351		12,120		12,120	1,769				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/26/2019	1,106	365,644	330.6000		16,645		19,336		19,336	2,690				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/30/2016	11/27/2018	321	93,578	291.5200	4,436			14,441		14,441	10,363				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2016	11/27/2018	154	44,894	291.5200	2,521			6,928		6,928	4,972				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/27/2019	321	106,283	331.1000		4,754		5,563		5,563	809				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2016	11/28/2018	52	15,215	292.6000	820			2,286		2,286	1,663				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2016	11/29/2018	173	50,604	292.5100	2,739			7,641		7,641	5,565				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/05/2017	11/29/2019	678	224,282	330.8000		10,156		11,955		11,955	1,798				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2016	11/30/2018	146	42,400	290.4100	2,488			6,725		6,725	4,785				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2016	11/30/2018	112	32,596	291.0400	1,867			5,091		5,091	3,642				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2016	11/30/2018	108	31,904	295.4100	1,543			4,456		4,456	3,307				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	11/30/2018	85	25,141	295.7800	1,199			3,477		3,477	2,588				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/05/2017	12/03/2019	623	205,715	330.2000		9,551		11,366		11,366	1,815				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/04/2018	73	21,275	291.4400	1,204			3,307		3,307	2,375				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/05/2018	875	254,844	291.2500	14,534			39,773		39,773	28,402				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/06/2018	143	41,613	291.0000	2,397			6,516		6,516	4,609				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/07/2018	1,987	585,092	294.4600	29,527			83,994		83,994	61,799				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/07/2018	254	74,856	294.7100	3,254			10,674		10,674	7,869				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/11/2018	18	5,239	291.0400	265			825		825	587				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/11/2018	152	44,462	292.5100	2,119			6,749		6,749	4,865				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/11/2018	29	8,548	294.7600	428			1,225		1,225	900				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/11/2018	68	20,314	298.7400	868			2,612		2,612	1,983				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2016	12/11/2018	16	4,806	300.3600	192			590		590	453				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/12/2018	26	7,681	295.4100	326			1,078		1,078	799				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/12/2018	507	149,960	295.7800	6,267			20,838		20,838	15,498				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/13/2018	50	14,572	291.4400	726			2,261		2,261	1,615				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/16/2016	12/14/2018	125	36,406	291.2500	1,820			5,688		5,688	4,049				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/14/2018	146	43,625	298.8000		1,916		5,578		5,578	3,662				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/14/2018	146	43,625	298.8000		1,904		5,578		5,578	3,674				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/18/2018	344	100,586	292.4000		5,693		15,255		15,255	9,562				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/18/2018	344	100,586	292.4000		5,673		15,255		15,255	9,582				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/18/2018	6	1,787	297.9000		82		234		234	153				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/18/2018	6	1,787	297.9000		81		234		234	153				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/19/2018	194	56,881	293.2000		3,125		8,433		8,433	5,308				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/19/2018	194	56,881	293.2000		3,112		8,433		8,433	5,321				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/20/2018	426	125,074	293.6000		6,769		18,409		18,409	11,640				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/20/2018	426	125,074	293.6000		6,744		18,409		18,409	11,665				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/21/2018	2,371	692,806	292.2000		39,596		105,863		105,863	66,268				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/21/2018	2,371	692,806	292.2000		39,430		105,863		105,863	66,434				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/21/2018	375	109,875	293.0000		6,090		16,452		16,452	10,362				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/21/2018	375	109,875	293.0000		6,068		16,452		16,452	10,384				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/21/2018	170	49,929	293.7000		2,695		7,343		7,343	4,648				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/21/2018	170	49,929	293.7000		2,683		7,343		7,343	4,660				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/26/2018	531	155,371	292.6000		8,772		23,373		23,373	14,601				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/26/2018	531	155,371	292.6000		8,740		23,373		23,373	14,633				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/27/2018	73	21,404	293.2000		1,183		3,194		3,194	2,012				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/27/2018	73	21,404	293.2000		1,177		3,194		3,194	2,017				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/28/2018	127	37,097	292.1000		2,137		5,684		5,684	3,546				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/28/2018	127	37,097	292.1000		2,130		5,684		5,684	3,554				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/05/2017	12/28/2018	242	70,906	293.0000		3,949		10,620		10,620	6,670				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	01/18/2017	12/28/2018	242	70,906	293.0000		3,935		10,620		10,620	6,685				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange ...	05/15/2017	01/19/2018	100	27,000,000	2700.0000		46,800		75,000		75,000	28,200				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Bank of America N.A.	02/16/2017	02/14/2018	5,200	12,157,600	2338.0000		655,616		1,763,288		1,763,288	1,107,672				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/14/2018	1,300	3,169,400	2438.0000		170,911		349,347		349,347	178,436				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/15/2018	4,000	9,732,000	2433.0000		539,520		1,093,366		1,093,366	553,846				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/18/2018	2,200	5,352,600	2433.0000		298,012		602,809		602,809	304,797				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/19/2018	2,300	5,641,900	2453.0000		284,970		591,177		591,177	306,207				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/20/2018	1,600	3,899,200	2437.0000		214,240		434,261		434,261	220,021				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/21/2018	1,400	3,410,400	2436.0000		188,692		381,825		381,825	193,133				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Barclays Bank PLC .	09/18/2017	09/14/2018	6,400	15,974,400	2496.0000		887,680		1,575,699		1,575,699	688,019				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/02/2018	400	1,022,000	2555.0000		12,724		47,484		47,484	34,760				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/03/2018	1,500	3,870,000	2580.0000		30,840		141,311		141,311	110,471				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/04/2018	600	1,557,000	2595.0000		9,372		47,883		47,883	38,511				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/05/2018	2,400	6,228,000	2595.0000		38,448		193,132		193,132	154,684				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/08/2018	600	1,560,000	2600.0000		8,964		45,687		45,687	36,723				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/09/2018	400	1,036,000	2590.0000		7,424		34,247		34,247	26,823				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/10/2018	900	2,331,000	2590.0000		17,082		77,604		77,604	60,522				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/11/2018	800	2,080,000	2600.0000		12,832		62,122		62,122	49,290				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/12/2018	3,900	10,120,500	2595.0000		70,629		323,982		323,982	253,353				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/16/2018	600	1,560,000	2600.0000		10,242		47,428		47,428	37,186				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/17/2018	200	518,000	2590.0000		4,214		17,833		17,833	13,619				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/18/2018	600	1,557,000	2595.0000		11,784		51,174		51,174	39,390				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/19/2018	6,100	15,799,000	2590.0000		133,773		552,951		552,951	419,178				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/22/2018	700	1,816,500	2595.0000		14,532		60,625		60,625	46,093				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/23/2018	300	775,500	2585.0000		7,566		28,903		28,903	21,337				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/24/2018	2,100	5,470,500	2605.0000		37,989		164,918		164,918	126,929				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/25/2018	1,500	3,937,500	2625.0000		19,050		92,389		92,389	73,339				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/26/2018	4,500	11,790,000	2620.0000		64,620		298,771		298,771	234,151				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/29/2018	400	1,048,000	2620.0000		5,996		26,831		26,831	20,835				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/30/2018	500	1,302,500	2605.0000		10,060		40,422		40,422	30,362				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/31/2018	2,900	7,554,500	2605.0000		59,392		235,992		235,992	176,600				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/01/2018	600	1,563,000	2605.0000		12,516		49,026		49,026	36,510				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/02/2018	4,500	11,767,500	2615.0000		80,415		330,564		330,564	250,149				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/05/2018	1,000	2,625,000	2625.0000		15,420		65,659		65,659	50,239				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/06/2018	400	1,048,000	2620.0000		6,892		28,198		28,198	21,306				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/07/2018	900	2,358,000	2620.0000		15,813		63,930		63,930	48,117				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/21/2018	700	1,890,000	2700.0000		17,066		13,931		13,931	(3,135)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/22/2018	900	2,430,000	2700.0000		22,572		18,536		18,536	(4,036)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/23/2018	1,800	4,860,000	2700.0000		45,756		38,005		38,005	(7,751)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/26/2018	600	1,620,000	2700.0000		15,798		13,114		13,114	(2,684)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/27/2018	400	1,080,000	2700.0000		10,752		8,947		8,947	(1,805)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/28/2018	400	1,080,000	2700.0000		10,912		9,136		9,136	(1,776)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/01/2018	600	1,635,000	2725.0000		10,266		7,593		7,593	(2,673)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/02/2018	1,100	2,970,000	2700.0000		31,361		26,428		26,428	(4,933)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/05/2018	600	1,635,000	2725.0000		11,052		8,408		8,408	(2,644)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/06/2018	700	1,890,000	2700.0000		21,007		17,902		17,902	(3,105)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/08/2018	400	1,080,000	2700.0000		12,424		10,653		10,653	(1,771)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/09/2018	1,300	3,510,000	2700.0000		41,184		35,430		35,430	(5,754)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/12/2018	300	810,000	2700.0000		9,792		8,469		8,469	(1,323)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/13/2018	600	1,620,000	2700.0000		19,932		17,290		17,290	(2,642)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/14/2018	200	540,000	2700.0000		6,686		5,806		5,806	(880)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/15/2018	600	1,635,000	2725.0000		13,500		10,874		10,874	(2,626)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/16/2018	1,500	4,050,000	2700.0000		52,140		45,494		45,494	(6,646)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/19/2018	500	1,350,000	2700.0000		17,835		15,693		15,693	(2,142)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/20/2018	400	1,080,000	2700.0000		14,488		12,819		12,819	(1,669)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/22/2018	300	802,500	2675.0000		15,648		14,489		14,489	(1,159)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/23/2018	1,800	4,815,000	2675.0000		95,004		88,195		88,195	(6,809)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/26/2018	600	1,605,000	2675.0000		32,286		30,091		30,091	(2,195)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/27/2018	600	1,605,000	2675.0000		32,676		30,531		30,531	(2,145)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	03/29/2018	2,000	5,400,000	2700.0000		81,560		74,700		74,700	(6,860)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/02/2018	500	1,350,000	2700.0000		20,840		19,120		19,120	(1,720)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/03/2018	700	1,872,500	2675.0000		39,914		37,544		37,544	(2,370)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/06/2018	1,600	4,280,000	2675.0000		93,520		88,100		88,100	(5,420)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/09/2018	600	1,605,000	2675.0000		35,430		33,385		33,385	(2,045)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/10/2018	500	1,337,500	2675.0000		29,805		28,095		28,095	(1,710)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/12/2018	300	802,500	2675.0000		18,201		17,178		17,178	(1,023)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/13/2018	1,500	3,975,000	2650.0000		116,955		111,992		111,992	(4,963)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/16/2018	300	795,000	2650.0000		23,652		22,658		22,658	(994)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/17/2018	600	1,605,000	2675.0000		37,584		35,520		35,520	(2,064)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/18/2018	200	535,000	2675.0000		12,640		11,953		11,953	(687)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/23/2018	800	1,898,400	2373.0000		134,720		257,785		257,785	123,065				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/23/2018	1,300	3,117,400	2398.0000		197,756		389,339		389,339	191,583				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/24/2018	500	1,189,500	2379.0000		82,385		158,751		158,751	76,366				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/24/2018	800	1,923,200	2404.0000		118,904		235,859		235,859	116,955				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/25/2018	5,900	14,106,900	2391.0000		927,303		1,810,750		1,810,750	883,447				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/25/2018	4,100	9,905,600	2416.0000		579,576		1,165,804		1,165,804	586,228				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/29/2018	1,000	2,391,000	2391.0000		157,640		307,307		307,307	149,667				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/29/2018	1,700	4,107,200	2416.0000		241,179		484,116		484,116	242,937				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/30/2018	900	2,149,200	2388.0000		143,811		279,183		279,183	135,372				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/30/2018	1,500	3,619,500	2413.0000		215,895		431,498		431,498	215,603				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/31/2018	1,000	2,387,000	2387.0000		160,750		311,351		311,351	150,601				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/31/2018	1,700	4,100,400	2412.0000		246,279		491,002		491,002	244,723				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/01/2018	4,700	11,327,000	2410.0000		688,080		1,366,928		1,366,928	678,848				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/01/2018	4,400	10,714,000	2435.0000		577,104		1,181,475		1,181,475	604,371				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/04/2018	1,000	2,414,000	2414.0000		144,440		287,727		287,727	143,287				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/04/2018	1,500	3,658,500	2439.0000		194,010		398,201		398,201	204,191				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/05/2018	1,600	3,857,600	2411.0000		234,560		465,062		465,062	230,502				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/05/2018	1,800	4,384,800	2436.0000		236,520		483,106		483,106	246,586				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/06/2018	800	1,923,200	2404.0000		121,112		237,699		237,699	116,587				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/06/2018	1,000	2,429,000	2429.0000		136,000		274,806		274,806	138,806				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/11/2018	700	1,680,000	2400.0000		114,387		216,170		216,170	101,783				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/11/2018	800	1,940,000	2425.0000		117,856		229,524		229,524	111,668				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/12/2018	500	1,209,000	2418.0000		76,005		146,746		146,746	70,741				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/12/2018	700	1,710,100	2443.0000		95,508		190,241		190,241	94,733				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/13/2018	6,000	14,568,000	2428.0000		875,880		1,710,753		1,710,753	834,873				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/13/2018	5,900	14,478,600	2454.0000		767,472		1,549,838		1,549,838	782,366				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/16/2018	2,000	4,868,000	2434.0000		285,480		561,043		561,043	275,563				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/16/2018	2,000	4,918,000	2459.0000		255,300		518,076		518,076	262,776				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/17/2018	2,200	5,354,800	2434.0000		314,886		618,018		618,018	303,132				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/17/2018	2,400	5,901,600	2459.0000		307,272		622,678		622,678	315,406				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Citibank N.A.	08/16/2017	08/14/2018	7,000	17,262,000	2466.0000		903,980		1,827,151		1,827,151	923,171				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/20/2018	2,000	4,966,000	2483.0000		300,240		513,516		513,516	213,276				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/20/2018	2,200	5,517,600	2508.0000		297,154		520,855		520,855	223,701				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/21/2018	6,400	15,852,800	2477.0000		986,560		1,675,558		1,675,558	688,998				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/21/2018	5,800	14,511,600	2502.0000		805,736		1,401,994		1,401,994	596,258				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/24/2018	1,500	3,715,500	2477.0000		232,005		393,462		393,462	161,457				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/24/2018	1,400	3,502,800	2502.0000		195,230		339,148		339,148	143,918				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/25/2018	1,700	4,202,400	2472.0000		268,787		453,480		453,480	184,693				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/25/2018	1,800	4,494,600	2497.0000		256,968		443,937		443,937	186,969				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/26/2018	1,400	3,460,800	2472.0000		221,830		373,935		373,935	152,105				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/26/2018	1,200	2,996,400	2497.0000		171,660		296,389		296,389	124,729				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/02/2018	10	2,214,000	2214.0000		158,846		461,501		461,501	302,655				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/02/2018	18	4,030,200	2239.0000		257,536		785,709		785,709	528,173				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/03/2018	13	2,902,900	2233.0000		191,159		575,345		575,345	384,186				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/03/2018	10	2,258,000	2258.0000		132,776		417,592		417,592	284,816				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/04/2018	6	1,347,600	2246.0000		83,727		257,886		257,886	174,159				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/04/2018	7	1,589,700	2271.0000		87,273		283,384		283,384	196,111				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/05/2018	31	6,968,800	2248.0000		429,182		1,326,070		1,326,070	896,888				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/05/2018	39	8,868,600	2274.0000		482,335		1,566,979		1,566,979	1,084,644				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/08/2018	7	1,576,400	2252.0000		78,453		296,649		296,649	218,196				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/19/2017	01/08/2018	42	9,555,000	2275.0000		495,765		1,683,422		1,683,422	1,187,657				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/08/2018	11	2,504,700	2277.0000		131,357		438,699		438,699	307,342				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/09/2018	8	1,795,200	2244.0000		111,493		345,279		345,279	233,786				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/09/2018	11	2,495,900	2269.0000		136,868		447,313		447,313	310,445				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/10/2018	15	3,366,000	2244.0000		209,934		646,988		646,988	437,054				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/10/2018	13	2,949,700	2269.0000		162,507		528,308		528,308	365,800				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/11/2018	8	1,800,000	2250.0000		109,357		340,474		340,474	231,118				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/11/2018	7	1,592,500	2275.0000		85,341		280,471		280,471	195,130				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/12/2018	57	12,819,300	2249.0000		782,870		2,432,863		2,432,863	1,649,992				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/12/2018	50	11,365,000	2273.0000		615,679		2,014,533		2,014,533	1,398,855				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/16/2018	12	2,700,000	2250.0000		177,643		511,108		511,108	333,466				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/16/2018	25	5,687,500	2275.0000		330,089		1,002,593		1,002,593	672,503				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/17/2018	4	897,200	2243.0000		61,214		173,241		173,241	112,026				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/17/2018	6	1,360,800	2268.0000		82,221		244,938		244,938	162,717				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/18/2018	7	1,572,900	2247.0000		105,025		300,471		300,471	195,446				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/18/2018	11	2,499,200	2272.0000		148,539		444,823		444,823	296,284				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/19/2018	69	15,483,600	2244.0000		1,055,946		2,983,058		2,983,058	1,927,111				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/19/2018	54	12,252,600	2269.0000		739,993		2,200,368		2,200,368	1,460,375				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/22/2018	9	2,021,400	2246.0000		136,832		387,398		387,398	250,565				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/22/2018	16	3,633,600	2271.0000		217,657		648,948		648,948	431,291				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/23/2018	10	2,240,000	2240.0000		151,676		436,544		436,544	284,868				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/23/2018	17	3,850,500	2265.0000		231,142		699,883		699,883	468,741				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/24/2018	19	4,284,500	2255.0000		271,084		801,343		801,343	530,259				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/24/2018	17	3,876,000	2280.0000		216,522		674,759		674,759	458,238				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/25/2018	10	2,273,000	2273.0000		132,246		404,204		404,204	271,958				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/25/2018	12	2,757,600	2298.0000		140,947		455,256		455,256	314,310				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/26/2018	52	11,809,200	2271.0000		695,530		2,113,958		2,113,958	1,418,428				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/26/2018	60	13,776,000	2296.0000		713,434		2,290,228		2,290,228	1,576,794				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/29/2018	5	1,135,000	2270.0000		67,398		203,854		203,854	136,456				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/29/2018	13	2,983,500	2295.0000		155,903		497,758		497,758	341,855				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/30/2018	13	2,932,800	2256.0000		187,025		548,103		548,103	361,077				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/30/2018	23	5,246,300	2281.0000		295,770		912,629		912,629	616,859				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	01/31/2018	23	5,184,200	2254.0000		363,712		974,279		974,279	610,567				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	01/31/2018	18	4,102,200	2279.0000		256,204		717,786		717,786	461,582				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/01/2018	6	1,353,000	2255.0000		94,875		253,576		253,576	158,700				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/01/2018	13	2,964,000	2280.0000		185,036		517,154		517,154	332,118				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/02/2018	54	12,231,000	2265.0000		821,533		2,228,635		2,228,635	1,407,102				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/02/2018	51	11,679,000	2290.0000		696,689		1,978,343		1,978,343	1,281,654				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/05/2018	16	3,635,200	2272.0000		237,033		649,624		649,624	412,591				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/05/2018	12	2,756,400	2297.0000		159,355		457,482		457,482	298,127				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/06/2018	9	2,041,200	2268.0000		135,914		368,918		368,918	233,004				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/06/2018	11	2,522,300	2293.0000		149,133		423,649		423,649	274,516				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/07/2018	9	2,041,200	2268.0000		135,995		368,837		368,837	232,842				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/07/2018	10	2,293,000	2293.0000		135,686		385,059		385,059	249,373				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/08/2018	9	2,043,000	2270.0000		152,051		366,961		366,961	214,910				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/08/2018	10	2,295,000	2295.0000		152,746		382,988		382,988	230,242				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/09/2018	47	10,758,300	2289.0000		736,752		1,827,458		1,827,458	1,090,706				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/09/2018	40	9,248,000	2312.0000		569,143		1,464,263		1,464,263	895,120				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/12/2018	13	2,978,300	2291.0000		202,599		502,626		502,626	300,026				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/12/2018	25	5,790,000	2316.0000		350,489		904,837		904,837	554,347				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/13/2018	9	2,072,700	2303.0000		133,430		337,215		337,215	203,784				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/13/2018	12	2,793,600	2328.0000		159,547		420,030		420,030	260,483				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/14/2018	10	2,313,000	2313.0000		142,136		364,721		364,721	222,585				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/14/2018	13	3,039,400	2338.0000		165,276		442,126		442,126	276,850				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	02/14/2018	6	1,402,800	2338.0000		66,204		204,058		204,058	137,855				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/15/2018	9	2,091,600	2324.0000		131,927		318,408		318,408	186,481				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/15/2018	11	2,583,900	2349.0000		144,634		362,103		362,103	217,468				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/16/2018	46	10,695,000	2325.0000		672,638		1,565,380		1,565,380	892,742				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/16/2018	55	12,925,000	2350.0000		721,466		1,736,350		1,736,350	1,014,884				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/20/2018	8	1,860,800	2326.0000		116,845		281,695		281,695	164,851				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/20/2018	14	3,291,400	2351.0000		183,450		458,638		458,638	275,188				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/21/2018	11	2,574,000	2340.0000		151,289		372,332		372,332	221,042				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/21/2018	15	3,547,500	2365.0000		184,404		471,004		471,004	286,601				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/22/2018	10	2,338,000	2338.0000		152,276		340,538		340,538	188,262				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/22/2018	22	5,198,600	2363.0000		301,391		695,370		695,370	393,980				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/23/2018	39	9,129,900	2341.0000		586,543		1,317,021		1,317,021	730,478				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/23/2018	49	11,593,400	2366.0000		662,508		1,534,967		1,534,967	872,459				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/26/2018	13	3,044,600	2342.0000		195,423		437,885		437,885	242,462				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/26/2018	14	3,313,800	2367.0000		189,246		437,415		437,415	248,169				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/27/2018	8	1,876,000	2345.0000		118,933		267,145		267,145	148,213				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/27/2018	23	5,451,000	2370.0000		307,293		711,990		711,990	404,697				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	02/28/2018	6	1,403,400	2339.0000		88,821		203,891		203,891	115,069				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	02/28/2018	11	2,600,400	2364.0000		146,339		346,983		346,983	200,644				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/01/2018	9	2,133,900	2371.0000		115,232		277,916		277,916	162,683				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/01/2018	9	2,156,400	2396.0000		102,632		256,124		256,124	153,492				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/02/2018	29	6,838,200	2358.0000		394,504		932,591		932,591	538,088				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/02/2018	39	9,293,700	2383.0000		475,939		1,159,566		1,159,566	683,627				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/05/2018	10	2,358,000	2358.0000		137,036		322,027		322,027	184,991				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/05/2018	11	2,621,300	2383.0000		135,339		327,620		327,620	192,281				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/06/2018	20	4,700,000	2350.0000		284,071		659,842		659,842	375,771				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/06/2018	17	4,037,500	2375.0000		215,961		519,749		519,749	303,788				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/07/2018	4	937,200	2343.0000		59,074		134,743		134,743	75,669				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/07/2018	11	2,604,800	2368.0000		145,899		343,916		343,916	198,017				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/08/2018	7	1,636,600	2338.0000		105,781		239,292		239,292	133,511				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/08/2018	14	3,308,200	2363.0000		189,834		444,678		444,678	254,844				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/09/2018	29	6,800,500	2345.0000		426,694		972,001		972,001	545,307				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/09/2018	45	10,660,500	2369.0000		595,826		1,403,954		1,403,954	808,128				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/12/2018	8	1,878,400	2348.0000		116,317		266,113		266,113	149,796				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/12/2018	12	2,847,600	2373.0000		156,175		370,316		370,316	214,142				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/13/2018	15	3,522,000	2348.0000		218,724		499,146		499,146	280,422				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/13/2018	23	5,457,900	2373.0000		300,370		710,118		710,118	409,748				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/14/2018	12	2,808,000	2340.0000		160,723		408,745		408,745	248,023				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/14/2018	16	3,784,000	2365.0000		190,937		506,488		506,488	315,551				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	03/14/2018	46	10,879,000	2365.0000		621,700		1,456,154		1,456,154	834,454				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/15/2018	9	2,124,000	2360.0000		110,444		289,333		289,333	178,889				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/15/2018	12	2,862,000	2385.0000		130,459		357,051		357,051	226,592				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/16/2018	37	8,713,500	2355.0000		465,407		1,207,673		1,207,673	742,266				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/16/2018	41	9,758,000	2380.0000		457,542		1,240,192		1,240,192	782,649				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/19/2018	10	2,353,000	2353.0000		127,406		329,107		329,107	201,701				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/19/2018	11	2,615,800	2378.0000		124,471		335,776		335,776	211,304				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/20/2018	13	3,052,400	2348.0000		170,034		434,420		434,420	264,385				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/20/2018	20	4,746,000	2373.0000		232,771		620,611		620,611	387,840				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/21/2018	4	927,600	2319.0000		59,870		144,935		144,935	85,065				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/21/2018	12	2,812,800	2344.0000		160,951		405,936		405,936	244,985				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/22/2018	5	1,161,500	2323.0000		73,953		179,368		179,368	105,415				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/22/2018	9	2,113,200	2348.0000		119,228		301,237		301,237	182,009				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/23/2018	41	9,512,000	2320.0000		615,392		1,483,660		1,483,660	868,267				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/23/2018	34	7,973,000	2345.0000		457,557		1,148,714		1,148,714	691,156				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/26/2018	14	3,246,600	2319.0000		211,702		509,016		509,016	297,315				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/26/2018	11	2,578,400	2344.0000		149,243		373,599		373,599	224,356				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/27/2018	17	3,938,900	2317.0000		260,025		621,789		621,789	361,764				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/27/2018	22	5,152,400	2342.0000		302,183		752,010		752,010	449,827				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/28/2018	8	1,867,200	2334.0000		109,357		279,787		279,787	170,430				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/28/2018	28	6,605,200	2359.0000		357,380		912,530		912,530	555,150				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	03/29/2018	48	11,227,200	2339.0000		656,811		1,657,144		1,657,144	1,000,332				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	03/29/2018	48	11,352,000	2365.0000		583,371		1,538,484		1,538,484	955,113				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/02/2018	12	2,805,600	2338.0000		165,403		416,377		416,377	250,974				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/02/2018	9	2,126,700	2363.0000		110,732		290,937		290,937	180,205				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/03/2018	20	4,668,000	2334.0000		281,271		701,954		701,954	420,683				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/03/2018	21	4,953,900	2359.0000		264,255		687,229		687,229	422,974				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/04/2018	4	934,000	2335.0000		56,054		140,089		140,089	84,034				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/04/2018	7	1,652,000	2360.0000		87,735		228,562		228,562	140,827				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/05/2018	5	1,164,000	2328.0000		72,268		178,532		178,532	106,264				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/05/2018	9	2,117,700	2353.0000		116,582		300,012		300,012	183,430				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/06/2018	35	8,158,500	2331.0000		455,475		1,240,405		1,240,405	784,930				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/06/2018	31	7,303,600	2356.0000		358,006		1,025,213		1,025,213	667,208				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/09/2018	11	2,564,100	2331.0000		143,589		390,468		390,468	246,879				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/09/2018	14	3,298,400	2356.0000		162,240		463,870		463,870	301,630				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/10/2018	12	2,798,400	2332.0000		156,643		425,057		425,057	268,414				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/10/2018	21	4,949,700	2357.0000		243,360		694,259		694,259	450,899				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/11/2018	5	1,164,500	2329.0000		66,268		178,621		178,621	112,353				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/11/2018	12	2,824,800	2354.0000		141,403		400,359		400,359	258,956				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/12/2018	7	1,624,000	2320.0000		96,835		256,176		256,176	159,341				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/12/2018	17	3,986,500	2345.0000		209,756		581,948		581,948	372,192				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/13/2018	35	8,064,000	2304.0000		519,875		1,334,768		1,334,768	814,893				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/13/2018	33	7,685,700	2329.0000		439,513		1,180,129		1,180,129	740,616				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/13/2018	44	10,247,600	2329.0000		567,773		1,573,505		1,573,505	1,005,732				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/16/2018	10	2,304,000	2304.0000		171,036		381,869		381,869	210,833				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/16/2018	14	3,260,600	2329.0000		216,630		501,437		501,437	284,807				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/17/2018	21	4,880,400	2324.0000		332,295		762,453		762,453	430,158				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/17/2018	29	6,812,100	2349.0000		412,774		984,680		984,680	571,906				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/18/2018	8	1,853,600	2317.0000		130,589		295,901		295,901	165,313				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/18/2018	10	2,342,000	2342.0000		147,136		346,310		346,310	199,174				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/19/2018	9	2,081,700	2313.0000		149,792		336,454		336,454	186,662				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/19/2018	14	3,273,200	2338.0000		210,190		490,359		490,359	280,169				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/20/2018	27	6,282,900	2327.0000		425,346		974,110		974,110	548,764				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/20/2018	35	8,235,500	2353.0000		493,625		1,177,351		1,177,351	683,726				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/23/2018	10	2,324,000	2324.0000		160,036		364,325		364,325	204,289				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/23/2018	10	2,349,000	2349.0000		144,036		340,872		340,872	196,836				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/24/2018	12	2,818,800	2349.0000		173,203		409,342		409,342	236,139				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/24/2018	22	5,222,800	2374.0000		283,879		699,194		699,194	415,315				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/25/2018	8	1,891,200	2364.0000		111,613		261,891		261,891	150,279				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/25/2018	12	2,866,800	2389.0000		149,347		365,003		365,003	215,657				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/26/2018	5	1,181,000	2362.0000		70,763		164,738		164,738	93,975				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/26/2018	9	2,148,300	2387.0000		113,684		275,664		275,664	161,980				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/27/2018	30	7,086,000	2362.0000		425,357		989,189		989,189	563,831				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/27/2018	42	10,025,400	2387.0000		531,660		1,287,575		1,287,575	755,915				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/30/2018	19	4,482,100	2359.0000		273,801		633,218		633,218	359,417				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/30/2018	16	3,814,400	2384.0000		206,089		496,249		496,249	290,160				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/01/2018	13	3,071,900	2363.0000		184,607		428,682		428,682	244,075				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/01/2018	23	5,492,400	2388.0000		291,722		705,327		705,327	413,605				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/02/2018	3	709,800	2366.0000		42,074		98,152		98,152	56,079				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/02/2018	9	2,151,900	2391.0000		112,667		273,694		273,694	161,026				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/03/2018	9	2,126,700	2363.0000		128,399		297,121		297,121	168,722				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/03/2018	18	4,298,400	2388.0000		229,510		552,725		552,725	323,215				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/04/2018	37	8,769,000	2370.0000		464,038		1,198,305		1,198,305	734,266				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/04/2018	37	8,857,800	2394.0000		413,977		1,116,504		1,116,504	702,527				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/07/2018	9	2,136,600	2374.0000		111,191		288,672		288,672	177,481				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/07/2018	14	3,358,600	2399.0000		153,420		416,915		416,915	263,495				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/08/2018	21	4,985,400	2374.0000		259,572		673,965		673,965	414,393				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/08/2018	21	5,037,900	2399.0000		230,340		625,805		625,805	395,465				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/09/2018	7	1,660,400	2372.0000		87,392		226,075		226,075	138,683				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/09/2018	13	3,116,100	2397.0000		144,099		390,042		390,042	245,943				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/10/2018	6	1,425,000	2375.0000		74,133		192,235		192,235	118,101				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/10/2018	11	2,640,000	2400.0000		120,621		327,249		327,249	206,628				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/11/2018	42	9,941,400	2367.0000		538,800		1,377,320		1,377,320	838,520				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/11/2018	35	8,372,000	2392.0000		399,580		1,067,497		1,067,497	667,917				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/14/2018	16	3,785,600	2366.0000		206,585		527,035		527,035	320,450				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/14/2018	11	2,630,100	2391.0000		126,451		337,150		337,150	210,699				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/16/2017	05/14/2018	45	10,759,500	2391.0000		576,177		1,379,250		1,379,250	803,073				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/15/2018	17	4,040,900	2377.0000		249,417		543,123		543,123	293,706				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/15/2018	21	5,044,200	2402.0000		275,910		623,049		623,049	347,139				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/16/2018	9	2,138,400	2376.0000		132,818		288,524		288,524	155,705				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/16/2018	15	3,601,500	2401.0000		198,339		446,700		446,700	248,362				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/17/2018	5	1,166,000	2332.0000		88,353		180,665		180,665	92,312				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/17/2018	11	2,592,700	2357.0000		176,226		372,036		372,036	195,810				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/18/2018	47	11,030,900	2347.0000		785,256		1,633,822		1,633,822	848,566				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/18/2018	42	9,966,600	2373.0000		631,326		1,359,498		1,359,498	728,172				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/21/2018	7	1,649,900	2357.0000		112,536		237,232		237,232	124,696				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/21/2018	12	2,858,400	2382.0000		173,899		379,221		379,221	205,322				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/22/2018	16	3,790,400	2369.0000		245,529		524,895		524,895	279,366				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/22/2018	22	5,266,800	2394.0000		303,459		671,686		671,686	368,227				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/07/2018	10	2,408,000	2408.0000		139,536		295,758		295,758	156,223				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/07/2018	8	1,946,400	2433.0000		99,629		218,876		218,876	119,247				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/08/2018	36	8,665,200	2407.0000		498,729		1,068,612		1,068,612	569,884				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/08/2018	40	9,732,000	2433.0000		494,143		1,095,189		1,095,189	601,046				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/11/2018	15	3,610,500	2407.0000		208,554		446,090		446,090	237,536				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/11/2018	17	4,134,400	2432.0000		211,371		467,974		467,974	256,604				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/12/2018	18	4,327,200	2404.0000		258,904		540,438		540,438	281,534				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/12/2018	24	5,829,600	2429.0000		307,286		667,482		667,482	360,196				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/13/2018	11	2,656,500	2415.0000		150,299		319,740		319,740	169,441				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/13/2018	11	2,684,000	2440.0000		134,459		295,547		295,547	161,087				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/14/2018	12	2,895,600	2413.0000		176,443		351,154		351,154	174,712				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/19/2017	06/14/2018	55	13,409,000	2438.0000		748,216		1,488,450		1,488,450	740,233				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/15/2018	44	10,595,200	2408.0000		664,557		1,307,848		1,307,848	643,291				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/18/2018	15	3,612,000	2408.0000		226,554		447,354		447,354	220,800				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/19/2018	23	5,584,400	2428.0000		319,782		646,212		646,212	326,430				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/20/2018	7	1,688,400	2412.0000		104,325		206,762		206,762	102,437				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/21/2018	12	2,893,200	2411.0000		180,043		355,911		355,911	175,868				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/22/2018	39	9,406,800	2412.0000		518,995		1,154,590		1,154,590	635,595				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/22/2018	42	10,235,400	2437.0000		496,632		1,151,438		1,151,438	654,806				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/25/2018	20	4,826,000	2413.0000		265,831		592,373		592,373	326,542				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/25/2018	19	4,632,200	2438.0000		224,401		521,255		521,255	296,854				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/26/2018	23	5,552,200	2414.0000		304,832		679,992		679,992	375,160				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/26/2018	24	5,853,600	2439.0000		282,662		657,200		657,200	374,538				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/27/2018	9	2,154,600	2394.0000		130,694		282,283		282,283	151,589				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/27/2018	9	2,177,100	2419.0000		116,888		262,445		262,445	145,556				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/28/2018	8	1,932,800	2416.0000		105,701		235,661		235,661	129,961				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/28/2018	13	3,173,300	2441.0000		152,640		354,660		354,660	202,020				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/29/2018	66	15,820,200	2397.0000		950,372		2,056,896		2,056,896	1,106,524				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/29/2018	60	14,532,000	2422.0000		772,474		1,738,004		1,738,004	965,530				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	07/02/2018	21	5,035,800	2398.0000		302,223		654,086		654,086	351,863				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	07/02/2018	19	4,603,700	2423.0000		244,484		550,115		550,115	305,631				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/03/2018	13	3,125,200	2404.0000		193,746		398,341		398,341	204,594				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/03/2018	13	3,157,700	2429.0000		172,946		369,935		369,935	196,989				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/05/2018	14	3,371,200	2408.0000		204,450		424,730		424,730	220,280				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/05/2018	11	2,676,300	2433.0000		144,139		309,761		309,761	165,622				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/06/2018	47	11,247,100	2393.0000		733,368		1,489,053		1,489,053	755,685				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/06/2018	55	13,293,500	2417.0000		775,696		1,626,599		1,626,599	850,903				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/09/2018	14	3,360,000	2400.0000		212,850		435,878		435,878	223,028				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/09/2018	15	3,637,500	2425.0000		204,054		434,272		434,272	230,218				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/10/2018	13	3,122,600	2402.0000		196,346		402,766		402,766	206,419				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/10/2018	25	6,067,500	2427.0000		337,589		720,072		720,072	382,483				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/19/2017	07/13/2018	60	14,754,000	2459.0000		762,836		1,568,083		1,568,083	805,247				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/18/2018	15	3,654,000	2436.0000		218,829		423,379		423,379	204,551				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/18/2018	14	3,445,400	2461.0000		181,980		365,325		365,325	183,345				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/19/2018	17	4,163,300	2449.0000		234,576		461,388		461,388	226,812				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/19/2018	18	4,453,200	2474.0000		220,420		450,428		450,428	230,007				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/20/2018	47	11,505,600	2448.0000		648,533		1,280,786		1,280,786	632,253				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/20/2018	63	15,579,900	2473.0000		771,471		1,583,459		1,583,459	811,988				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/23/2018	28	6,854,400	2448.0000		390,336		765,138		765,138	374,802				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/23/2018	20	4,946,000	2473.0000		247,671		504,270		504,270	256,599				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/24/2018	16	3,912,000	2445.0000		226,857		441,700		441,700	214,843				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/24/2018	22	5,434,000	2470.0000		277,499		560,815		560,815	283,316				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/25/2018	17	4,168,400	2452.0000		224,461		459,633		459,633	235,172				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/25/2018	17	4,210,900	2477.0000		198,961		423,833		423,833	224,872				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/26/2018	8	1,962,400	2453.0000		104,829		215,821		215,821	110,993				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/26/2018	17	4,212,600	2478.0000		197,261		422,863		422,863	225,602				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/27/2018	59	14,443,200	2448.0000		796,711		1,618,175		1,618,175	821,465				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/27/2018	65	16,074,500	2473.0000		773,732		1,645,717		1,645,717	871,985				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/30/2018	15	3,670,500	2447.0000		204,054		413,794		413,794	209,740				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/30/2018	22	5,438,400	2472.0000		264,079		560,580		560,580	296,501				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/31/2018	16	3,912,000	2445.0000		219,257		444,486		444,486	225,229				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/31/2018	21	5,187,000	2470.0000		256,275		539,158		539,158	282,883				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/01/2018	11	2,696,100	2451.0000		141,939		300,278		300,278	158,339				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/01/2018	9	2,228,400	2476.0000		103,532		226,795		226,795	123,263				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/02/2018	8	1,962,400	2453.0000		102,429		217,232		217,232	114,804				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/02/2018	10	2,478,000	2478.0000		114,036		250,592		250,592	136,556				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/03/2018	42	10,290,000	2450.0000		546,150		1,152,165		1,152,165	606,015				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/03/2018	63	15,592,500	2475.0000		731,025		1,596,118		1,596,118	865,093				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/06/2018	16	3,923,200	2452.0000		206,457		437,415		437,415	230,958				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/06/2018	16	3,963,200	2477.0000		184,057		403,956		403,956	219,899				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/07/2018	15	3,684,000	2456.0000		190,554		405,402		405,402	214,848				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/07/2018	23	5,706,300	2481.0000		259,982		573,660		573,660	313,677				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/08/2018	16	3,920,000	2450.0000		196,857		440,908		440,908	244,050				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/08/2018	15	3,712,500	2475.0000		162,054		381,984		381,984	219,931				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/09/2018	7	1,714,300	2449.0000		86,825		193,659		193,659	106,834				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/09/2018	10	2,474,000	2474.0000		109,036		255,746		255,746	146,710				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/10/2018	59	14,248,500	2415.0000		849,811		1,803,936		1,803,936	954,125				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/10/2018	67	16,348,000	2440.0000		864,539		1,906,045		1,906,045	1,041,506				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/13/2018	13	3,140,800	2416.0000		187,246		397,265		397,265	210,018				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/13/2018	17	4,149,700	2441.0000		219,361		483,425		483,425	264,064				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/14/2018	15	3,661,500	2441.0000		193,554		426,915		426,915	233,361				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/14/2018	24	5,918,400	2466.0000		273,686		632,820		632,820	359,134				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/15/2018	11	2,684,000	2440.0000		144,139		314,263		314,263	170,124				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/15/2018	13	3,204,500	2465.0000		156,046		344,188		344,188	188,142				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/16/2018	9	2,198,700	2443.0000		116,582		255,070		255,070	138,488				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/16/2018	17	4,195,600	2468.0000		181,961		446,288		446,288	264,327				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/17/2018	57	13,691,400	2402.0000		886,553		1,815,385		1,815,385	928,832				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/17/2018	44	10,683,200	2428.0000		622,757		1,303,752		1,303,752	680,995				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/20/2018	18	4,321,800	2401.0000		281,764		576,022		576,022	294,258				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/20/2018	23	5,579,800	2426.0000		331,282		687,019		687,019	355,737				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/21/2018	20	4,806,000	2403.0000		312,071		637,040		637,040	324,968				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/21/2018	18	4,370,400	2428.0000		257,464		535,042		535,042	277,578				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/22/2018	12	2,913,600	2428.0000		192,043		356,975		356,975	164,932				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/22/2018	10	2,453,000	2453.0000		144,036		276,503		276,503	132,467				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/23/2018	9	2,177,100	2419.0000		149,432		274,798		274,798	125,366				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/23/2018	20	4,888,000	2444.0000		300,071		568,527		568,527	268,455				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/24/2018	40	9,668,000	2417.0000		672,143		1,229,028		1,229,028	556,886				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/24/2018	58	14,163,600	2442.0000		881,807		1,659,830		1,659,830	778,023				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/27/2018	22	5,319,600	2418.0000		367,479		675,603		675,603	308,125				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/27/2018	21	5,130,300	2443.0000		317,175		600,725		600,725	283,550				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/28/2018	12	2,902,800	2419.0000		199,243		367,768		367,768	168,525				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/28/2018	18	4,399,200	2444.0000		270,064		513,835		513,835	243,771				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/29/2018	13	3,147,300	2421.0000		208,696		396,514		396,514	187,818				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/29/2018	11	2,690,600	2446.0000		159,539		312,440		312,440	152,901				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/30/2018	11	2,676,300	2433.0000		168,889		324,655		324,655	155,765				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/30/2018	11	2,703,800	2458.0000		152,389		301,742		301,742	149,353				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/31/2018	51	12,500,100	2451.0000		739,682		1,429,840		1,429,840	690,158				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/31/2018	56	13,860,000	2475.0000		722,600		1,459,183		1,459,183	736,583				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/04/2018	12	2,942,400	2452.0000		171,043		336,598		336,598	165,555				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/04/2018	11	2,724,700	2477.0000		140,839		285,942		285,942	145,103				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/05/2018	14	3,406,200	2433.0000		216,350		415,155		415,155	198,805				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/05/2018	15	3,687,000	2458.0000		208,554		413,672		413,672	205,118				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/06/2018	8	1,952,800	2441.0000		105,629		232,081		232,081	126,453				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/06/2018	7	1,726,200	2466.0000		81,925		188,613		188,613	106,688				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/07/2018	69	16,815,300	2437.0000		904,146		2,026,299		2,026,299	1,122,153				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/07/2018	60	14,778,000	2463.0000		696,214		1,632,940		1,632,940	936,726				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/10/2018	14	3,410,400	2436.0000		189,050		413,277		413,277	224,228				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/10/2018	21	5,168,100	2461.0000		249,975		576,523		576,523	326,548				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/11/2018	18	4,433,400	2463.0000		244,864		491,652		491,652	246,788				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/11/2018	21	5,224,800	2488.0000		252,075		530,884		530,884	278,809				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/12/2018	12	2,965,200	2471.0000		164,443		320,224		320,224	155,781				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/12/2018	15	3,744,000	2496.0000		183,054		369,942		369,942	186,889				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/13/2018	8	1,978,400	2473.0000		119,629		212,381		212,381	92,752				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/13/2018	9	2,248,200	2498.0000		120,632		220,760		220,760	100,128				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/14/2018	67	16,582,500	2475.0000		995,189		1,769,488		1,769,488	774,299				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/14/2018	55	13,744,500	2499.0000		735,821		1,346,139		1,346,139	610,317				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/17/2018	20	4,950,000	2475.0000		298,071		529,708		529,708	231,637				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/17/2018	18	4,500,000	2500.0000		240,364		440,536		440,536	200,172				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/18/2018	19	4,710,100	2479.0000		279,368		497,538		497,538	218,170				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/18/2018	26	6,510,400	2504.0000		341,993		628,734		628,734	286,741				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/19/2018	18	4,467,600	2482.0000		261,964		467,441		467,441	205,477				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/19/2018	18	4,512,600	2507.0000		234,064		431,469		431,469	197,404				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/27/2018	7	1,737,400	2482.0000		118,325		183,477		183,477	65,152				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/27/2018	12	3,008,400	2507.0000		182,803		290,698		290,698	107,895				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/28/2018	68	16,945,600	2492.0000		1,104,563		1,730,261		1,730,261	625,699				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/28/2018	51	12,831,600	2516.0000		747,842		1,201,184		1,201,184	453,342				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/01/2018	15	3,741,000	2494.0000		242,304		380,409		380,409	138,105				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/01/2018	13	3,274,700	2519.0000		188,676		304,145		304,145	115,469				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/02/2018	14	3,505,600	2504.0000		217,470		344,339		344,339	126,869				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/02/2018	15	3,793,500	2529.0000		208,854		339,688		339,688	130,834				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/03/2018	15	3,765,000	2510.0000		227,154		362,244		362,244	135,091				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/03/2018	16	4,056,000	2535.0000		216,857		355,345		355,345	138,488				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/04/2018	14	3,518,200	2513.0000		219,640		335,165		335,165	115,525				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/04/2018	16	4,060,800	2538.0000		225,177		352,078		352,078	126,901				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/05/2018	66	16,665,000	2525.0000		983,636		1,520,216		1,520,216	536,580				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/05/2018	59	15,045,000	2550.0000		785,796		1,245,868		1,245,868	460,073				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/09/2018	11	2,772,000	2520.0000		168,339		258,757		258,757	90,418				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/09/2018	15	3,817,500	2545.0000		205,629		324,037		324,037	118,409				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/10/2018	16	4,041,600	2526.0000		239,097		369,364		369,364	130,267				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/10/2018	13	3,316,300	2551.0000		173,791		275,266		275,266	101,475				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/11/2018	12	3,036,000	2530.0000		199,243		273,630		273,630	74,388				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/11/2018	15	3,832,500	2555.0000		223,554		313,494		313,494	89,940				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/12/2018	66	16,684,800	2528.0000		1,102,436		1,516,842		1,516,842	414,407				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/12/2018	49	12,504,800	2552.0000		740,075		1,036,459		1,036,459	296,384				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/15/2018	23	5,814,400	2528.0000		385,332		530,375		530,375	145,043				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/15/2018	14	3,574,200	2553.0000		211,310		296,197		296,197	84,887				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/16/2018	20	5,066,000	2533.0000		329,071		454,034		454,034	124,962				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/16/2018	13	3,325,400	2558.0000		192,446		270,511		270,511	78,065				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/17/2018	9	2,280,600	2534.0000		147,632		203,860		203,860	56,227				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/17/2018	12	3,070,800	2559.0000		177,043		249,127		249,127	72,084				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/18/2018	12	3,043,200	2536.0000		195,883		270,290		270,290	74,407				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/18/2018	9	2,304,900	2561.0000		132,062		185,744		185,744	53,682				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/19/2018	69	17,574,300	2547.0000		1,078,716		1,498,347		1,498,347	419,630				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/19/2018	61	15,677,000	2570.0000		862,148		1,219,862		1,219,862	357,714				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/22/2018	13	3,315,000	2550.0000		201,286		280,387		280,387	79,101				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/22/2018	19	4,892,500	2575.0000		263,218		374,520		374,520	111,302				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/23/2018	18	4,572,000	2540.0000		291,664		402,297		402,297	110,633				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/23/2018	25	6,412,500	2565.0000		363,589		511,888		511,888	148,299				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/24/2018	11	2,798,400	2544.0000		175,709		242,804		242,804	67,095				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/24/2018	12	3,082,800	2569.0000		172,123		242,483		242,483	70,361				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/25/2018	15	3,798,000	2532.0000		254,304		345,155		345,155	90,852				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/25/2018	14	3,579,800	2557.0000		214,250		295,730		295,730	81,480				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/26/2018	50	12,760,000	2552.0000		785,179		1,076,188		1,076,188	291,010				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/26/2018	56	14,408,800	2573.0000		803,800		1,118,152		1,118,152	314,352				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/29/2018	22	5,623,200	2556.0000		339,979		468,694		468,694	128,716				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/29/2018	15	3,871,500	2581.0000		208,554		291,945		291,945	83,392				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/30/2018	14	3,567,200	2548.0000		224,050		307,004		307,004	82,954				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/30/2018	15	3,859,500	2573.0000		216,804		301,131		301,131	84,327				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/31/2018	17	4,335,000	2550.0000		270,361		370,688		370,688	100,327				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/31/2018	15	3,862,500	2575.0000		215,379		299,344		299,344	83,965				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/01/2018	20	5,108,000	2554.0000		314,071		430,653		430,653	116,581				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/01/2018	17	4,384,300	2579.0000		240,611		334,744		334,744	94,133				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/02/2018	48	12,292,800	2561.0000		734,571		1,009,881		1,009,881	275,309				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/02/2018	39	10,081,500	2585.0000		538,339		751,993		751,993	213,653				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/05/2018	16	4,100,800	2563.0000		243,257		335,540		335,540	92,283				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/05/2018	18	4,658,400	2588.0000		245,764		344,654		344,654	98,889				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/06/2018	19	4,875,400	2566.0000		285,068		394,764		394,764	109,696				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/06/2018	18	4,663,800	2591.0000		243,064		341,263		341,263	98,199				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/07/2018	18	4,618,800	2566.0000		270,964		374,467		374,467	103,503				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/07/2018	15	3,886,500	2591.0000		203,304		284,800		284,800	81,496				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/08/2018	10	2,569,000	2569.0000		148,786		206,105		206,105	57,319				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/08/2018	21	5,447,400	2594.0000		279,816		394,786		394,786	114,970				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/09/2018	64	16,371,200	2558.0000		998,628		1,372,580		1,372,580	373,952				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/09/2018	57	14,723,100	2583.0000		799,343		1,118,238		1,118,238	318,894				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/13/2018	16	4,096,000	2560.0000		248,057		342,471		342,471	94,414				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/13/2018	16	4,136,000	2585.0000		222,777		313,327		313,327	90,549				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/14/2018	11	2,809,400	2554.0000		174,939		240,614		240,614	65,675				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/14/2018	9	2,321,100	2579.0000		128,822		180,394		180,394	51,571				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/16/2017	11/14/2018	66	17,021,400	2579.0000		937,459		1,322,886		1,322,886	385,427				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/15/2018	12	3,048,000	2540.0000		205,588		275,322		275,322	69,735				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/15/2018	11	2,821,500	2565.0000		169,700		231,990		231,990	62,290				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/16/2018	60	15,330,000	2555.0000		1,016,074		1,311,138		1,311,138	295,064				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/16/2018	52	13,421,200	2581.0000		794,486		1,037,563		1,037,563	243,077				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/19/2018	22	5,618,800	2554.0000		374,981		484,100		484,100	109,120				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/19/2018	17	4,384,300	2579.0000		261,861		343,040		343,040	81,179				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/20/2018	16	4,091,200	2557.0000		269,977		348,950		348,950	78,973				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/20/2018	20	5,164,000	2582.0000		304,771		399,787		399,787	95,016				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/21/2018	25	6,432,500	2573.0000		396,814		516,674		516,674	119,860				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/21/2018	31	8,053,800	2598.0000		442,481		585,113		585,113	142,632				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/23/2018	65	16,744,000	2576.0000		1,276,832		1,332,720		1,332,720	55,888				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/23/2018	42	10,920,000	2600.0000		755,310		789,129		789,129	33,819				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/26/2018	20	5,154,000	2577.0000		392,271		410,231		410,231	17,959				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/26/2018	17	4,423,400	2602.0000		304,191		318,430		318,430	14,240				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/27/2018	6	1,545,600	2576.0000		118,341		123,663		123,663	5,322				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/27/2018	13	3,381,300	2601.0000		234,046		244,780		244,780	10,733				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/28/2018	16	4,163,200	2602.0000		287,097		300,587		300,587	13,490				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/28/2018	13	3,415,100	2627.0000		211,556		221,747		221,747	10,191				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/29/2018	10	2,601,000	2601.0000		180,636		188,846		188,846	8,210				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/29/2018	15	3,939,000	2626.0000		245,904		257,312		257,312	11,409				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	11/30/2018	35	9,166,500	2619.0000		595,125		618,156		618,156	23,031				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	11/30/2018	36	9,522,000	2645.0000		549,129		572,522		572,522	23,394				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	11/30/2018	19	5,700,000	3000.0000		21,538		23,923		23,923	2,385				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/03/2018	15	3,925,500	2617.0000		257,304		268,256		268,256	10,953				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/03/2018	12	3,170,400	2642.0000		186,043		194,277		194,277	8,235				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/03/2018	6	1,800,000	3000.0000		6,921		7,769		7,769	848				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/04/2018	16	4,182,400	2614.0000		278,457		289,897		289,897	11,440				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/04/2018	10	2,639,000	2639.0000		157,036		164,190		164,190	7,154				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/04/2018	4	1,200,000	3000.0000		4,734		5,228		5,228	494				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/05/2018	12	3,126,000	2605.0000		217,243		225,251		225,251	8,009				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/05/2018	12	3,156,000	2630.0000		196,843		204,640		204,640	7,797				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/05/2018	3	900,000	3000.0000		3,611		3,957		3,957	346				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/06/2018	16	4,166,400	2604.0000		290,457		301,895		301,895	11,438				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/06/2018	10	2,629,000	2629.0000		164,536		171,495		171,495	6,960				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/06/2018	11	3,300,000	3000.0000		13,239		14,643		14,643	1,404				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/07/2018	57	14,934,000	2620.0000		1,063,253		1,014,066		1,014,066	(49,187)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/07/2018	44	11,642,400	2646.0000		743,757		705,748		705,748	(38,009)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/07/2018	29	8,772,500	3025.0000		32,584		31,501		31,501	(1,082)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/10/2018	12	3,152,400	2627.0000		219,043		208,786		208,786	(10,256)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/10/2018	10	2,652,000	2652.0000		165,536		157,312		157,312	(8,224)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/10/2018	6	1,815,000	3025.0000		6,981		6,697		6,697	(285)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/11/2018	19	5,006,500	2635.0000		337,318		320,869		320,869	(16,449)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/11/2018	14	3,724,000	2660.0000		225,450		213,325		213,325	(12,125)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/11/2018	8	2,420,000	3025.0000		9,469		9,010		9,010	(459)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/12/2018	8	2,111,200	2639.0000		140,029		133,192		133,192	(6,837)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/12/2018	13	3,463,200	2664.0000		206,096		195,101		195,101	(10,995)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/12/2018	3	907,500	3025.0000		3,611		3,409		3,409	(202)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/13/2018	17	4,484,600	2638.0000		299,261		284,655		284,655	(14,605)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/13/2018	16	4,260,800	2663.0000		255,257		241,627		241,627	(13,630)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/13/2018	6	1,815,000	3025.0000		6,861		6,879		6,879	17				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Credit Suisse International	10/17/2017	09/14/2018	500	1,248,000	2496.0000		81,515		122,080		122,080	40,565				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Credit Suisse International	10/17/2017	10/12/2018	7,000	17,871,000	2553.0000		934,640		1,470,172		1,470,172	535,532				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	01/02/2018	30	8,175,000	2725.0000		7,650		150		150	(7,500)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/05/2018	60	16,200,000	2700.0000		8,820		7,500		7,500	(1,320)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/07/2017	01/05/2018	40	10,900,000	2725.0000		4,320		400		400	(3,920)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/12/2018	40	10,800,000	2700.0000		8,680		16,000		16,000	7,320				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/07/2017	01/12/2018	40	10,900,000	2725.0000		6,600		2,200		2,200	(4,400)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/26/2018	40	10,800,000	2700.0000		15,120		40,000		40,000	24,880				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/31/2018	40	10,800,000	2700.0000		17,680		49,200		49,200	31,520				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	01/31/2018	40	11,100,000	2775.0000		8,840		1,600		1,600	(7,240)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	02/16/2018	40	11,100,000	2775.0000		13,840		6,800		6,800	(7,040)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/09/2017	02/28/2018	80	21,600,000	2700.0000		66,046		184,000		184,000	117,954				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	02/28/2018	40	11,200,000	2800.0000		12,040		5,600		5,600	(6,440)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	03/16/2018	40	11,300,000	2825.0000		11,440		6,800		6,800	(4,640)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/06/2017	03/29/2018	40	11,200,000	2800.0000		14,080		19,200		19,200	5,120				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	03/29/2018	40	11,400,000	2850.0000		11,040		7,200		7,200	(3,840)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/06/2017	04/30/2018	40	11,400,000	2850.0000		11,430		13,980		13,980	2,542				0		0/0
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										824,589	155,050,418	0	318,042,644	XXX	318,042,644	162,586,532	0	0	0	0	XXX	XXX
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	09/21/2017	12/18/2020	100	3,675,399	3100.0000		450,137		440,213		440,213	(15,988)	6,064			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	09/21/2017	12/18/2020	100	3,793,960	3200.0000		509,855		497,371		497,371	(19,320)	6,836			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	09/21/2017	12/18/2020	100	3,912,521	3300.0000		570,884		559,693		559,693	(18,840)	7,648			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/18/2020	250	9,490,250	3400.0000	0			1,567,644		1,567,644	(590,213)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/18/2020	200	7,815,500	3500.0000	0			1,398,692		1,398,692	(476,110)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	07/18/2017	12/20/2019	100	3,242,820	2800.0000		228,333		182,161		182,161	(54,580)	8,409			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	07/18/2017	12/20/2019	100	3,358,635	2900.0000		267,710		215,063		215,063	(62,505)	9,859			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2019	300	10,048,500	3000.0000	0			759,026		759,026	(696,598)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2019	200	6,922,300	3100.0000	0			591,994		591,994	(492,340)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2019	400	14,291,200	3200.0000	0			1,378,999		1,378,999	(1,032,696)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2019	125	4,605,563	3300.0000	0			499,383		499,383	(335,755)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/15/2017	12/20/2019	120	4,479,228	3400.0000		579,208		552,896		552,896	(80,626)	54,315			0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/15/2017	12/20/2019	120	4,610,970	3500.0000		650,217		634,022		634,022	(77,168)	60,974			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/15/2017	12/20/2019	120	4,742,712	3600.0000		727,879		723,218		723,218	(72,917)	68,256			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2024	700	28,135,800	3600.0000	0			8,677,941		8,677,941	(895,634)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2024	200	8,262,100	3700.0000	0			2,648,004		2,648,004	(245,945)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/20/2024	300	12,728,100	3800.0000	0			4,233,180		4,233,180	(351,719)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	07/18/2017	12/21/2018	100	2,793,563	2500.0000	102,879	36,570		39,746		39,746	(100,671)	15,297			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	2,819,700	2600.0000	119,621	43,666		49,593		49,593	(117,158)	20,558			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	2,928,150	2700.0000	138,948	51,749		61,601		61,601	(132,584)	23,982			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	3,036,600	2800.0000	160,805	61,689		76,371		76,371	(149,584)	27,933			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	3,145,050	2900.0000	185,569	72,667		94,623		94,623	(166,852)	32,381			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	08/29/2016	12/21/2018	100	3,349,500	3000.0000	0			116,838		116,838	(240,950)				0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	3,401,553	3100.0000	0	161,733		143,976		143,976	(136,036)	16,306			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	3,511,280	3200.0000	0	189,549		177,238		177,238	(147,107)	19,110			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	3,621,008	3300.0000	0	221,701		217,945		217,945	(156,745)	22,352			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/02/2017	12/21/2018	100	3,706,510	3400.0000		354,089		266,938		266,938	(123,092)	35,940			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/02/2017	12/21/2018	100	3,815,525	3500.0000		409,633		325,297		325,297	(125,913)	41,578			0		0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Germany - Eurex Deutschland	05/12/2017	12/21/2018	100	3,932,280	3600.0000		430,424		394,223		394,223	(78,956)	42,755			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	08/01/2017	12/18/2020	50	4,366,395	6600.0000		501,232		381,814		381,814	(130,632)	11,213			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	08/01/2017	12/18/2020	50	4,498,710	6800.0000		562,759		433,218		433,218	(142,130)	12,589			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	08/01/2017	12/20/2019	50	3,969,450	6000.0000		223,040		157,934		157,934	(70,096)	4,990			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	08/01/2017	12/20/2019	50	4,101,765	6200.0000		260,419		184,312		184,312	(81,933)	5,826			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	01/05/2017	12/20/2019	50	3,976,000	6400.0000		493,354		215,087		215,087	(322,043)	43,776			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/20/2019	100	8,356,590	6600.0000		993,595		500,518		500,518	(563,526)	70,448			0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	02/28/2017	12/20/2019	75	6,254,115	6700.0000		788,873		404,810		404,810	(452,612)	68,549			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	02/28/2017	12/20/2019	75	6,440,805	6900.0000		882,218		470,757		470,757	(488,121)	76,661			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	01/05/2017	12/20/2019	50	4,348,750	7000.0000		678,486		337,849		337,849	(400,841)	60,204			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/20/2019	125	11,234,508	7100.0000		1,592,874		908,879		908,879	(794,759)	110,764			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	08/01/2017	12/20/2019	50	4,763,340	7200.0000		533,650		391,283		391,283	(154,305)	11,938			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	01/04/2017	12/21/2018	25	1,536,875	5000.0000		60,286		7,947		7,947	(58,382)	6,043			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	6,684,535	5200.0000		148,657		40,583		40,583	(118,040)	9,966			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	6,941,633	5400.0000		175,470		51,405		51,405	(135,794)	11,729			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	7,198,730	5600.0000		209,744		64,932		64,932	(158,622)	13,810			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	7,414,213	5800.0000		297,565		81,841		81,841	(235,391)	19,667			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	7,669,875	6000.0000		351,806		103,485		103,485	(271,408)	23,087			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	7,925,538	6200.0000		416,742		129,188		129,188	(314,696)	27,141			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/21/2018	75	6,094,560	6400.0000		405,555		121,240		121,240	(312,790)	28,476			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	100	8,436,863	6600.0000		576,777		202,236		202,236	(411,417)	36,876			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	01/04/2017	12/21/2018	25	2,090,150	6800.0000		220,121		63,241		63,241	(178,945)	22,066			0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	02/16/2017	12/21/2018	100	8,713,600	7000.0000		906,568		315,867		315,867	(669,793)	79,092			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	02/16/2017	12/21/2018	100	8,962,560	7200.0000		1,036,158		394,327		394,327	(732,188)	90,357			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	02/23/2017	12/21/2018	75	6,869,483	7300.0000		790,588		330,240		330,240	(522,129)	61,781			0		0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	UK - Intercontinental Exchange - Ice Futures Europe	07/19/2017	12/21/2018	25	2,412,678	7400.0000		212,229		122,931		122,931	(97,207)	7,909			0		0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	03/23/2015	12/18/2020	1,000	10,455,900	7000.0000	2,334,205			989,247		989,247	(864,782)	182,133			0		0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	12/19/2013	12/21/2018	200	2,127,450	6500.0000	379,020			35,931		35,931	(139,548)	26,993			0		0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	02/25/2014	12/21/2018	4,000	45,426,040	6800.0000	7,870,072			1,005,767		1,005,767	(3,169,908)	549,228			0		0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Deutsche Bank AG	03/18/2015	12/18/2020	1,000	10,134,030	6900.0000	2,231,690			922,209		922,209	(836,343)	177,098			0		0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Deutsche Bank AG	04/15/2015	12/18/2020	1,000	10,484,570	7100.0000	2,333,186			1,043,614		1,043,614	(864,047)	184,149			0		0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Deutsche Bank AG	05/12/2014	12/20/2019	500	5,736,140	6800.0000	992,015			282,056		282,056	(397,468)	68,531			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	09/21/2017	12/11/2020	20	3,557,924	20000.0000		543,295		321,349		321,349	(220,861)	(1,085)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	02/16/2017	12/13/2019	30	4,764,425	18000.0000		612,181		198,402		198,402	(417,529)	3,750			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	02/16/2017	12/13/2019	30	5,029,116	19000.0000		772,312		259,654		259,654	(517,388)	4,730			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	09/21/2017	12/13/2019	20	3,557,924	20000.0000		422,326		225,477		225,477	(196,005)	(843)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	11/29/2017	12/13/2019	20	3,663,822	20500.0000		302,655		257,434		257,434	(43,219)	(2,002)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	11/29/2017	12/13/2019	20	3,753,183	21000.0000		342,353		291,167		291,167	(48,922)	(2,264)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	11/29/2017	12/13/2019	20	3,842,545	21500.0000		387,058		330,226		330,226	(54,272)	(2,560)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	11/29/2017	12/13/2019	20	3,931,906	22000.0000		433,552		371,061		371,061	(59,624)	(2,867)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	11/29/2017	12/13/2019	20	4,021,268	22500.0000		483,533		417,221		417,221	(63,113)	(3,198)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	07/25/2017	12/14/2018	50	6,272,119	14000.0000		103,076		42,166		42,166	(59,954)	(956)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	Japan - Osaka Securities Exchange	07/25/2017	12/14/2018	50	6,609,959	15000.0000		271,039		57,701		57,701	(216,752)	3,413			0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	07/25/2017	12/14/2018	50	7,050,622	16000.0000		363,428		77,674		77,674	(290,192)	4,438			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	07/25/2017	12/14/2018	50	7,491,286	17000.0000		486,004		108,744		108,744	(382,976)	5,716			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	07/25/2017	12/14/2018	50	7,931,950	18000.0000		643,937		146,471		146,471	(504,708)	7,242			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	07/25/2017	12/14/2018	50	8,372,614	19000.0000		841,503		204,172		204,172	(646,334)	9,004			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	09/21/2017	12/14/2018	20	3,557,924	20000.0000		276,984		115,402		115,402	(161,030)	(553)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	11/28/2017	12/14/2018	20	3,683,239	20500.0000		179,503		136,707		136,707	(40,669)	(2,127)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	11/28/2017	12/14/2018	20	3,773,074	21000.0000		211,427		162,450		162,450	(46,471)	(2,506)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	11/28/2017	12/14/2018	20	3,862,909	21500.0000		248,234		193,520		193,520	(51,773)	(2,942)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	11/28/2017	12/14/2018	20	3,952,744	22000.0000		289,912		227,252		227,252	(59,224)	(3,436)			0		0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	11/28/2017	12/14/2018	20	4,042,580	22500.0000		336,630		266,312		266,312	(66,329)	(3,989)			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Bank of America N.A.	01/06/2016	12/11/2020	50,000	7,585,335	18000.0000	1,620,059			560,257		560,257	(855,418)	58,229			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	02/20/2015	12/11/2020	50,000	7,585,920	18000.0000	1,781,848			560,075		560,075	(867,615)	64,039			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	08/18/2014	12/13/2019	20,000	2,732,352	14000.0000	473,478			49,133		49,133	(152,448)	14,698			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	08/18/2014	12/13/2019	20,000	2,829,936	14500.0000	530,467			56,149		56,149	(170,422)	16,467			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	08/18/2014	12/13/2019	20,000	2,927,520	15000.0000	590,774			64,187		64,187	(190,084)	18,339			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	08/27/2014	12/13/2019	40,000	5,966,942	15500.0000	1,257,292			146,807		146,807	(421,826)	39,575			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	04/10/2015	12/13/2024	60,000	9,972,300	20000.0000	3,296,029			2,162,463		2,162,463	(1,238,339)	120,149			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	11/05/2014	12/13/2019	75,000	11,140,695	17000.0000	2,622,389			408,773		408,773	(1,061,831)	90,915			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	09/18/2014	12/20/2019	20,000	2,943,040	16000.0000	616,199			84,061		84,061	(235,135)	20,296			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	03/12/2015	12/11/2020	50,000	7,843,390	19000.0000	1,874,281			723,860		723,860	(1,029,525)	68,770			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	04/22/2015	12/13/2024	40,000	6,686,160	20000.0000	2,185,505			1,539,382		1,539,382	(903,779)	79,215			0		0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Credit Suisse International	03/17/2015	12/11/2020	50,000	8,030,588	19500.0000	1,953,327			791,927		791,927	(1,008,545)	71,843			0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/02/2017	12/20/2019	10	4,400,000	4400.0000		180,940		107,600		107,600	(73,340)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/11/2017	12/20/2019	10	4,800,000	4800.0000		555,200		160,800		160,800	(394,400)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/11/2017	12/20/2019	10	4,900,000	4900.0000		594,890		176,800		176,800	(418,090)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/11/2017	12/20/2019	10	5,000,000	5000.0000		637,780		193,900		193,900	(443,880)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	12/20/2019	15	7,800,000	5200.0000		923,955		340,500		340,500	(583,455)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/21/2017	12/20/2019	10	5,300,000	5300.0000		618,210		247,700		247,700	(370,510)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/24/2017	12/20/2019	10	5,400,000	5400.0000		404,010		271,000		271,000	(133,010)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/24/2017	12/20/2019	10	5,600,000	5600.0000		473,510		318,100		318,100	(155,410)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/24/2017	12/20/2019	10	5,800,000	5800.0000		551,110		372,200		372,200	(178,910)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/02/2017	12/21/2018	10	4,200,000	4200.0000		75,450		37,500		37,500	(37,950)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/02/2017	12/21/2018	10	4,400,000	4400.0000		94,490		45,800		45,800	(48,690)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/11/2017	12/21/2018	10	4,800,000	4800.0000		433,670		73,900		73,900	(359,770)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/11/2017	12/21/2018	10	4,900,000	4900.0000		470,040		82,900		82,900	(387,140)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/11/2017	12/21/2018	10	5,000,000	5000.0000		510,010		93,000		93,000	(417,010)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/14/2017	12/21/2018	10	5,200,000	5200.0000		487,010		113,500		113,500	(373,510)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	12/21/2018	5	2,650,000	5300.0000		247,645		63,500		63,500	(184,145)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/20/2017	12/21/2018	5	2,700,000	5400.0000		130,555		71,000		71,000	(59,555)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/20/2017	12/21/2018	10	5,600,000	5600.0000		318,010		176,900		176,900	(141,110)				0		0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/20/2017	12/21/2018	10	5,800,000	5800.0000		397,010		215,900		215,900	(181,110)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/14/2015	12/20/2019	500	2,200,000	4400.0000	347,810			59,214		59,214	(169,321)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/20/2015	12/20/2019	1,000	4,600,000	4600.0000	715,920			141,471		141,471	(387,325)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	11/02/2015	12/20/2019	1,000	4,700,000	4700.0000	788,440			154,296		154,296	(413,321)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/14/2015	12/21/2018	500	1,900,000	3800.0000	188,110			12,169		12,169	(85,973)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/14/2015	12/21/2018	500	2,000,000	4000.0000	221,015			15,785		15,785	(103,937)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/14/2015	12/21/2018	500	2,100,000	4200.0000	257,480			20,151		20,151	(124,822)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/14/2015	12/21/2018	500	2,200,000	4400.0000	297,660			25,371		25,371	(148,981)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	07/20/2015	12/21/2018	1,000	4,600,000	4600.0000	613,530			63,181		63,181	(353,452)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Bank of America N.A.	11/02/2015	12/21/2018	1,000	4,700,000	4700.0000	684,760			70,279		70,279	(384,034)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	02/15/2017	12/17/2021	1,000	5,200,000	5200.0000		832,260		425,456		425,456	(406,804)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	04/23/2015	12/18/2020	2,000	9,000,000	4500.0000	1,837,160			407,815		407,815	(737,925)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	04/27/2015	12/18/2020	2,000	9,200,000	4600.0000	1,888,680			436,336		436,336	(781,191)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Barclays Bank PLC	02/15/2017	12/18/2020	1,000	5,200,000	5200.0000		727,290		333,154		333,154	(394,136)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	04/18/2016	12/17/2021	2,000	9,200,000	4600.0000	1,998,940			594,221		594,221	(859,730)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	02/26/2015	12/18/2020	1,000	4,200,000	4200.0000	788,000			164,294		164,294	(331,131)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	02/26/2015	12/18/2020	1,000	4,300,000	4300.0000	830,600			177,300		177,300	(351,834)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	02/26/2015	12/18/2020	1,000	4,400,000	4400.0000	875,000			191,094		191,094	(373,235)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2017	12/18/2020	1,000	5,400,000	5400.0000		550,000		380,649		380,649	(169,351)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2017	12/18/2020	1,000	5,600,000	5600.0000		620,000		431,956		431,956	(188,044)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	08/02/2017	12/18/2020	1,000	5,800,000	5800.0000		700,060		488,544		488,544	(211,516)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	06/24/2014	12/20/2019	1,750	6,650,000	3800.0000	1,067,500			127,309		127,309	(378,779)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	08/25/2014	12/20/2019	3,000	12,000,000	4000.0000	1,950,000			265,264		265,264	(756,113)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	03/20/2015	12/18/2020	2,000	9,000,000	4500.0000	1,853,500			418,188		418,188	(792,522)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	11/10/2014	12/20/2019	2,000	8,200,000	4100.0000	1,419,300			179,047		179,047	(550,456)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	10/21/2013	12/21/2018	1,000	3,300,000	3300.0000	604,875			11,969		11,969	(103,737)				0		0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	02/14/2014	12/21/2018	1,000	3,600,000	3600.0000	622,660			18,715		18,715	(142,171)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/14/2017	12/20/2019	50	6,000,000	1200.0000		389,630		236,000		236,000	(153,630)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/14/2017	12/20/2019	50	6,500,000	1300.0000		545,660		340,500		340,500	(205,160)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/14/2017	12/20/2019	50	7,000,000	1400.0000		716,250		476,000		476,000	(240,250)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/21/2016	12/21/2018	50	5,000,000	1000.0000	607,190			42,000		42,000	(192,500)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/22/2016	12/21/2018	25	3,000,000	1200.0000	359,155			55,000		55,000	(188,000)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/22/2016	12/21/2018	25	3,125,000	1250.0000	415,775			70,250		70,250	(213,000)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/14/2017	12/21/2018	50	6,500,000	1300.0000		348,150		178,000		178,000	(170,150)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/14/2017	12/21/2018	50	6,750,000	1350.0000		419,680		220,000		220,000	(199,680)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/14/2017	12/21/2018	50	7,000,000	1400.0000		509,990		274,500		274,500	(235,490)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A.	10/18/2013	12/21/2018	5,000	5,500,000	1100.0000	1,202,800			67,958		67,958	(301,074)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	Deutsche Bank AG	02/18/2014	12/21/2018	10,000	11,500,000	1150.0000	2,297,700			186,490		186,490	(688,538)				0		0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/26/2016	12/18/2020	100	12,000,000	1200.0000	2,334,357			740,000		740,000	(841,892)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	08/28/2017	12/16/2022	5,000	6,500,000	1300.0000		1,058,136		752,716		752,716	(305,420)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	12/11/2017	12/16/2022	18,000	27,000,000	1500.0000		4,020,660		4,007,093		4,007,093	(13,567)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	08/28/2017	12/17/2021	5,000	6,500,000	1300.0000		928,083		634,604		634,604	(293,479)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A.	11/07/2017	12/20/2024	30,000	44,277,000	1475.9000		8,563,173		7,729,626		7,729,626	(833,547)				0		0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	BNP Paribas S.A.	11/06/2014	12/20/2019	20,000	23,000,000	1150.0000	4,725,800			839,054		839,054	(1,580,907)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	12/20/2019	50	11,000,000	2200.0000		1,218,860		469,000		469,000	(749,860)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/09/2017	12/20/2019	25	5,750,000	2300.0000		692,975		282,250		282,250	(410,725)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	12/20/2019	25	6,000,000	2400.0000		673,975		338,000		338,000	(335,975)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2017	12/20/2019	25	6,250,000	2500.0000		565,075		403,250		403,250	(161,825)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/21/2018	50	8,500,000	1700.0000	630,300			48,000		48,000	(340,000)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/21/2018	75	13,500,000	1800.0000	1,146,095			99,000		99,000	(627,750)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/21/2018	125	23,750,000	1900.0000	2,342,025			223,750		223,750	(1,276,250)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/21/2018	125	25,000,000	2000.0000	2,804,295			296,250		296,250	(1,542,500)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/21/2018	125	26,250,000	2100.0000	3,336,435			391,250		391,250	(1,846,250)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	12/21/2018	25	5,500,000	2200.0000	646,115			102,000		102,000	(438,750)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/09/2017	12/21/2018	25	5,750,000	2300.0000		529,525		132,250		132,250	(397,275)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	12/21/2018	25	6,000,000	2400.0000		519,775		170,750		170,750	(349,025)				0		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2017	12/21/2018	25	6,250,000	2500.0000		395,075		219,750		219,750	(175,325)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	02/18/2015	12/18/2020	5,000	10,500,000	2100.0000	2,178,000			569,432		569,432	(823,515)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	05/27/2014	12/20/2019	13,000	24,700,000	1900.0000	3,841,500			675,868		675,868	(1,453,410)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2014	12/20/2019	10,000	20,000,000	2000.0000	3,414,000			637,507		637,507	(1,306,600)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	02/24/2014	12/21/2018	5,000	9,250,000	1850.0000	1,500,000			77,258		77,258	(453,074)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A.	01/27/2017	12/17/2021	2,500	5,500,000	2200.0000		865,126		427,154		427,154	(437,972)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A.	01/27/2017	12/18/2020	2,500	5,500,000	2200.0000		741,501		325,494		325,494	(416,007)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A.	07/15/2015	12/20/2019	3,000	6,300,000	2100.0000	1,017,900			229,623		229,623	(476,586)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A.	07/15/2015	12/21/2018	3,000	6,000,000	2000.0000	749,100			71,064		71,064	(366,388)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A.	07/15/2015	12/21/2018	3,000	6,300,000	2100.0000	876,300			92,994		92,994	(441,103)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	08/31/2017	12/16/2022	2,500	6,000,000	2400.0000		894,875		681,883		681,883	(212,992)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	02/13/2017	12/17/2021	1,500	3,450,000	2300.0000		563,100		296,537		296,537	(266,563)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	08/31/2017	12/17/2021	2,500	6,000,000	2400.0000		770,000		568,289		568,289	(201,711)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	02/13/2017	12/18/2020	1,500	3,450,000	2300.0000		484,633		234,162		234,162	(250,473)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	05/05/2014	12/20/2019	25,000	46,250,000	1850.0000	7,427,500			1,146,794		1,146,794	(2,779,212)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	09/23/2013	12/21/2018	2,500	4,250,000	1700.0000	789,581			25,875		25,875	(172,865)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	01/17/2014	12/21/2018	5,000	9,000,000	1800.0000	1,463,750			70,354		70,354	(423,050)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	02/19/2014	12/21/2018	10,000	18,500,000	1850.0000	3,155,700			162,710		162,710	(933,598)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	BNP Paribas S.A.	07/18/2016	12/20/2019	2,500	4,750,000	1900.0000	575,975			134,519		134,519	(285,119)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	BNP Paribas S.A.	07/18/2016	12/20/2019	2,500	5,000,000	2000.0000	669,825			163,761		163,761	(333,682)				0		0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index.	BNP Paribas S.A.	07/18/2016	12/20/2019	2,500	5,250,000	2100.0000	778,549			198,182		198,182	(387,429)				0		0/0
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										106,786,320	65,834,413	0	85,366,752	XXX	85,366,752	(75,936,789)	3,293,143	0	0	0	XXX	XXX
Bank of America N.A. Swaption Hedge ID: N/A Tenor: 1828 days SD: 04/13/2018 ED: 04/13/2033	VA GMxB Hedge	N/A	Interest Rate	Bank of America N.A. B4TYDEB6GKMZO031MB27	04/11/2013	04/13/2018		75,000,000	3.7500	5,773,125			4,624		4,624	(812,780)				0		0/0
Citibank N.A. Swaption Hedge ID: N/A Tenor: 1828 days SD: 04/13/2018 ED: 04/13/2033	VA GMxB Hedge	N/A	Interest Rate	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/11/2013	04/13/2018		75,000,000	3.7500	5,805,000			4,604		4,604	(817,348)				0		0/0
UBS-NY Swaption Hedge ID: N/A Tenor: 1828 days SD: 04/13/2018 ED: 04/13/2033	VA GMxB Hedge	N/A	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2013	04/13/2018		75,000,000	3.7500	5,767,500			4,700		4,700	(858,505)				0		0/0
0139999. Subtotal - Purchased Options - Hedging Other - Other										17,345,625	0	0	13,928	XXX	13,928	(2,488,633)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										124,956,534	220,884,831	0	403,423,324	XXX	403,423,324	84,161,110	3,293,143	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
37045V126 General Motors Corp Equity Uncovered American Call	N/A	N/A	None	US - NYSE AMEX Equities	11/13/2014	07/10/2019	8,006	146,750	18.3300	118,691			187,340		187,340	49,957				0		0/0
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										118,691	0	0	187,340	XXX	187,340	49,957	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										118,691	0	0	187,340	XXX	187,340	49,957	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										943,280	155,050,418	0	318,229,984	XXX	318,229,984	162,636,489	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										106,786,320	65,834,413	0	85,366,752	XXX	85,366,752	(75,936,789)	3,293,143	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										17,345,625	0	0	13,928	XXX	13,928	(2,488,633)	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										125,075,225	220,884,831	0	403,610,664	XXX	403,610,664	84,211,067	3,293,143	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	11/21/2017	04/22/2019	1,134	346,437	305.5000		(30,187)		(38,190)		(38,190)	(8,003)				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	11/21/2017	06/07/2019	791	247,504	312.9000		(16,856)		(22,111)		(22,111)	(5,255)				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	11/21/2017	08/07/2019	386	122,632	317.7000		(7,172)		(9,737)		(9,737)	(2,565)				0		0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	11/21/2017	09/20/2019	1,843	594,552	322.6000		(29,433)		(40,911)		(40,911)	(11,478)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/15/2017	01/19/2018	100	28,000,000	2800.0000		(15,100)		(2,000)		(2,000)	13,100				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Bank of America N.A.	02/16/2017	02/14/2018	5,200	13,312,000	2560.0000		(159,484)		(652,572)		(652,572)	(493,088)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/14/2018	1,300	3,308,500	2545.0000		(96,876)		(231,881)		(231,881)	(135,005)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/15/2018	4,000	10,148,000	2537.0000		(314,040)		(740,706)		(740,706)	(426,666)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/18/2018	2,200	5,592,400	2542.0000		(168,916)		(400,069)		(400,069)	(231,153)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/19/2018	2,300	5,885,700	2559.0000		(160,034)		(388,154)		(388,154)	(228,120)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/20/2018	1,600	4,075,200	2547.0000		(120,528)		(286,219)		(286,219)	(165,691)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Bank of America N.A.	06/26/2017	06/21/2018	1,400	3,558,800	2542.0000		(108,990)		(256,817)		(256,817)	(147,827)				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Barclays Bank PLC	09/18/2017	09/14/2018	6,400	17,491,200	2733.0000		(199,680)		(517,712)		(517,712)	(318,032)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/02/2018	400	1,034,000	2585.0000		(7,116)		(35,518)		(35,518)	(28,402)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/03/2018	1,500	3,915,000	2610.0000		(15,690)		(96,977)		(96,977)	(81,287)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/04/2018	600	1,575,000	2625.0000		(4,590)		(30,485)		(30,485)	(25,895)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/05/2018	2,400	6,300,000	2625.0000		(18,984)		(124,100)		(124,100)	(105,116)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/08/2018	600	1,578,000	2630.0000		(4,410)		(28,687)		(28,687)	(24,277)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/09/2018	400	1,048,000	2620.0000		(3,780)		(22,849)		(22,849)	(19,069)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/10/2018	900	2,358,000	2620.0000		(8,757)		(52,107)		(52,107)	(43,350)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/11/2018	800	2,104,000	2630.0000		(6,440)		(39,936)		(39,936)	(33,496)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/12/2018	3,900	10,237,500	2625.0000		(36,192)		(215,586)		(215,586)	(179,394)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/16/2018	600	1,578,000	2630.0000		(5,232)		(31,046)		(31,046)	(25,814)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/17/2018	200	524,000	2620.0000		(2,234)		(12,313)		(12,313)	(10,079)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/18/2018	600	1,575,000	2625.0000		(6,192)		(34,848)		(34,848)	(28,656)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/19/2018	6,100	15,982,000	2620.0000		(71,858)		(386,461)		(386,461)	(314,603)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/22/2018	700	1,837,500	2625.0000		(7,791)		(41,783)		(41,783)	(33,992)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/23/2018	300	784,500	2615.0000		(4,227)		(20,711)		(20,711)	(16,484)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/24/2018	2,100	5,533,500	2635.0000		(20,118)		(109,886)		(109,886)	(89,768)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/25/2018	1,500	3,982,500	2655.0000		(9,735)		(55,509)		(55,509)	(45,774)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/26/2018	4,500	11,925,000	2650.0000		(33,570)		(186,331)		(186,331)	(152,761)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/29/2018	400	1,060,000	2650.0000		(3,156)		(16,900)		(16,900)	(13,744)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/30/2018	500	1,317,500	2635.0000		(5,525)		(27,503)		(27,503)	(21,978)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	01/31/2018	2,900	7,641,500	2635.0000		(32,828)		(161,365)		(161,365)	(128,537)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/01/2018	600	1,581,000	2635.0000		(6,960)		(33,630)		(33,630)	(26,670)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/02/2018	4,500	11,902,500	2645.0000		(43,920)		(218,513)		(218,513)	(174,593)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/05/2018	1,000	2,655,000	2655.0000		(8,320)		(41,705)		(41,705)	(33,385)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/06/2018	400	1,060,000	2650.0000		(3,776)		(18,468)		(18,468)	(14,692)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	10/03/2017	02/07/2018	900	2,385,000	2650.0000		(8,712)		(42,103)		(42,103)	(33,391)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	02/21/2018	700	1,925,000	2750.0000		(4,963)		(2,987)		(2,987)	1,976				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	02/22/2018	900	2,475,000	2750.0000		(6,687)		(4,119)		(4,119)	2,568				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	02/23/2018	1,800	4,950,000	2750.0000		(13,752)		(8,712)		(8,712)	5,040				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	02/26/2018	600	1,650,000	2750.0000		(4,878)		(3,143)		(3,143)	1,735				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	02/27/2018	400	1,100,000	2750.0000		(3,372)		(2,202)		(2,202)	1,170				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	02/28/2018	400	1,100,000	2750.0000		(3,468)		(2,307)		(2,307)	1,161				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/01/2018	600	1,665,000	2775.0000		(2,994)		(1,706)		(1,706)	1,288				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/02/2018	1,100	3,025,000	2750.0000		(10,329)		(7,071)		(7,071)	3,258				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/05/2018	600	1,665,000	2775.0000		(3,354)		(2,023)		(2,023)	1,331				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/06/2018	700	1,925,000	2750.0000		(7,224)		(5,134)		(5,134)	2,090				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/08/2018	400	1,100,000	2750.0000		(4,400)		(3,199)		(3,199)	1,201				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/09/2018	1,300	3,575,000	2750.0000		(14,807)		(10,887)		(10,887)	3,920				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/12/2018	300	825,000	2750.0000		(3,606)		(2,697)		(2,697)	909				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/13/2018	600	1,650,000	2750.0000		(7,440)		(5,619)		(5,619)	1,821				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/14/2018	200	550,000	2750.0000		(2,520)		(1,914)		(1,914)	606				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/15/2018	600	1,665,000	2775.0000		(4,614)		(3,157)		(3,157)	1,457				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/16/2018	1,500	4,125,000	2750.0000		(20,190)		(15,600)		(15,600)	4,590				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/19/2018	500	1,375,000	2750.0000		(7,030)		(5,558)		(5,558)	1,473				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/20/2018	400	1,100,000	2750.0000		(5,772)		(4,626)		(4,626)	1,146				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/22/2018	300	817,500	2725.0000		(7,296)		(6,410)		(6,410)	886				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/23/2018	1,800	4,905,000	2725.0000		(44,676)		(39,543)		(39,543)	5,133				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/26/2018	600	1,635,000	2725.0000		(15,396)		(13,780)		(13,780)	1,616				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/27/2018	600	1,635,000	2725.0000		(15,720)		(14,158)		(14,158)	1,562				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	03/29/2018	2,000	5,500,000	2750.0000		(35,060)		(30,650)		(30,650)	4,410				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/02/2018	500	1,375,000	2750.0000		(9,115)		(7,997)		(7,997)	1,118				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/03/2018	700	1,907,500	2725.0000		(19,894)		(18,222)		(18,222)	1,672				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/06/2018	1,600	4,360,000	2725.0000		(47,552)		(43,721)		(43,721)	3,831				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/09/2018	600	1,635,000	2725.0000		(18,180)		(16,734)		(16,734)	1,446				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/10/2018	500	1,362,500	2725.0000		(15,400)		(14,186)		(14,186)	1,214				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/12/2018	300	817,500	2725.0000		(9,525)		(8,797)		(8,797)	728				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	12/13/2017	04/13/2018	1,500	4,050,000	2700.0000		(67,755)		(64,038)		(64,038)	3,717				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/16/2018	300	810,000	2700.0000		(13,803)		(13,060)		(13,060)	743				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/17/2018	600	1,635,000	2725.0000		(20,106)		(18,633)		(18,633)	1,473				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	12/13/2017	04/18/2018	200	545,000	2725.0000		(6,804)		(6,311)		(6,311)	493				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/23/2018	800	1,928,800	2411.0000		(114,528)		(230,195)		(230,195)	(115,667)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/23/2018	1,300	3,261,700	2509.0000		(114,010)		(261,855)		(261,855)	(147,845)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/24/2018	500	1,208,500	2417.0000		(69,890)		(141,554)		(141,554)	(71,664)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/24/2018	800	2,009,600	2512.0000		(69,232)		(159,755)		(159,755)	(90,523)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/25/2018	5,900	14,331,100	2429.0000		(782,871)		(1,608,875)		(1,608,875)	(826,004)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/25/2018	4,100	10,319,700	2517.0000		(345,794)		(803,085)		(803,085)	(457,291)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/29/2018	1,000	2,429,000	2429.0000		(133,180)		(273,140)		(273,140)	(139,960)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/29/2018	1,700	4,294,200	2526.0000		(136,867)		(321,101)		(321,101)	(184,234)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/30/2018	900	2,183,400	2426.0000		(121,698)		(248,425)		(248,425)	(126,727)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/30/2018	1,500	3,777,000	2518.0000		(126,930)		(293,848)		(293,848)	(166,918)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/31/2018	1,000	2,425,000	2425.0000		(136,150)		(277,191)		(277,191)	(141,041)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	05/31/2018	1,700	4,278,900	2517.0000		(145,231)		(335,054)		(335,054)	(189,823)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/01/2018	4,700	11,505,600	2448.0000		(577,066)		(1,207,913)		(1,207,913)	(630,847)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/01/2018	4,400	11,162,800	2537.0000		(335,368)		(795,088)		(795,088)	(459,720)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/04/2018	1,000	2,452,000	2452.0000		(121,010)		(253,987)		(253,987)	(132,977)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/04/2018	1,500	3,817,500	2545.0000		(109,665)		(262,104)		(262,104)	(152,439)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/05/2018	1,600	3,918,400	2449.0000		(196,880)		(411,047)		(411,047)	(214,167)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/05/2018	1,800	4,568,400	2538.0000		(137,880)		(325,485)		(325,485)	(187,605)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/06/2018	800	1,953,600	2442.0000		(102,032)		(210,633)		(210,633)	(108,601)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	06/09/2017	06/06/2018	1,000	2,525,000	2525.0000		(83,100)		(191,873)		(191,873)	(108,773)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/11/2018	700	1,706,600	2438.0000		(96,656)		(192,926)		(192,926)	(96,270)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/11/2018	800	2,016,000	2520.0000		(72,912)		(165,198)		(165,198)	(92,286)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/12/2018	500	1,228,000	2456.0000		(63,720)		(130,300)		(130,300)	(66,580)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/12/2018	700	1,784,300	2549.0000		(53,942)		(128,585)		(128,585)	(74,643)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/13/2018	6,000	14,796,000	2466.0000		(731,040)		(1,514,680)		(1,514,680)	(783,640)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/13/2018	5,900	15,074,500	2555.0000		(440,022)		(1,058,404)		(1,058,404)	(618,382)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/16/2018	2,000	4,944,000	2472.0000		(237,760)		(496,000)		(496,000)	(258,240)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/16/2018	2,000	5,136,000	2568.0000		(138,320)		(339,941)		(339,941)	(201,621)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/17/2018	2,200	5,438,400	2472.0000		(262,394)		(546,521)		(546,521)	(284,127)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	07/21/2017	07/17/2018	2,400	6,158,400	2566.0000		(169,008)		(412,786)		(412,786)	(243,778)				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Citibank N.A.	08/16/2017	08/14/2018	7,000	18,900,000	2700.0000		(178,850)		(620,351)		(620,351)	(441,501)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/20/2018	2,000	5,042,000	2521.0000		(251,820)		(453,021)		(453,021)	(201,201)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/20/2018	2,200	5,761,800	2619.0000		(162,976)		(337,911)		(337,911)	(174,935)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/21/2018	6,400	16,096,000	2515.0000		(830,080)		(1,481,200)		(1,481,200)	(651,120)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/21/2018	5,800	15,132,200	2609.0000		(458,316)		(933,279)		(933,279)	(474,963)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/24/2018	1,500	3,772,500	2515.0000		(195,345)		(347,964)		(347,964)	(152,619)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/24/2018	1,400	3,656,800	2612.0000		(109,354)		(223,185)		(223,185)	(113,831)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/25/2018	1,700	4,267,000	2510.0000		(226,933)		(401,749)		(401,749)	(174,816)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/25/2018	1,800	4,687,200	2604.0000		(147,978)		(297,987)		(297,987)	(150,009)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/26/2018	1,400	3,514,000	2510.0000		(187,376)		(331,366)		(331,366)	(143,990)				0		0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index.	Citibank N.A.	09/29/2017	09/26/2018	1,200	3,115,200	2596.0000		(103,764)		(206,037)		(206,037)	(102,273)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/02/2018	10	2,252,000	2252.0000		(134,964)		(423,507)		(423,507)	(288,543)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/02/2018	18	4,221,000	2345.0000		(151,136)		(594,957)		(594,957)	(443,821)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/03/2018	13	2,952,300	2271.0000		(161,154)		(525,989)		(525,989)	(364,835)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/03/2018	10	2,365,000	2365.0000		(75,964)		(310,803)		(310,803)	(234,839)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/04/2018	6	1,370,400	2284.0000		(70,179)		(235,110)		(235,110)	(164,932)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/04/2018	7	1,662,500	2375.0000		(49,675)		(210,712)		(210,712)	(161,037)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/05/2018	31	7,086,600	2286.0000		(359,489)		(1,208,383)		(1,208,383)	(848,894)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/10/2017	01/05/2018	39	9,278,100	2379.0000		(272,861)		(1,158,123)		(1,158,123)	(885,263)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/08/2018	7	1,603,000	2290.0000		(62,814)		(270,089)		(270,089)	(207,275)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/08/2018	11	2,620,200	2382.0000		(72,902)		(323,497)		(323,497)	(250,596)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/19/2017	01/08/2018	42	10,458,000	2490.0000		(119,619)		(783,190)		(783,190)	(663,570)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/09/2018	8	1,825,600	2282.0000		(93,331)		(314,942)		(314,942)	(221,610)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/09/2018	11	2,615,800	2378.0000		(75,168)		(327,802)		(327,802)	(252,634)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/10/2018	15	3,423,000	2282.0000		(175,851)		(590,144)		(590,144)	(414,293)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/10/2018	13	3,104,400	2388.0000		(83,960)		(374,235)		(374,235)	(290,275)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/11/2018	8	1,830,400	2288.0000		(91,395)		(310,178)		(310,178)	(218,783)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/11/2018	7	1,663,900	2377.0000		(48,737)		(209,398)		(209,398)	(160,661)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/12/2018	57	13,035,900	2287.0000		(654,727)		(2,217,123)		(2,217,123)	(1,562,397)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/18/2017	01/12/2018	50	11,925,000	2385.0000		(331,572)		(1,457,418)		(1,457,418)	(1,125,847)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/16/2018	12	2,745,600	2288.0000		(149,405)		(465,720)		(465,720)	(316,315)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/16/2018	25	5,967,500	2387.0000		(180,811)		(724,215)		(724,215)	(543,404)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/17/2018	4	912,400	2281.0000		(51,682)		(158,122)		(158,122)	(106,440)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/17/2018	6	1,422,600	2371.0000		(48,291)		(183,529)		(183,529)	(135,238)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/18/2018	7	1,599,500	2285.0000		(88,483)		(274,025)		(274,025)	(185,542)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/18/2018	11	2,613,600	2376.0000		(86,333)		(331,185)		(331,185)	(244,852)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/19/2018	69	15,745,800	2282.0000		(892,200)		(2,722,437)		(2,722,437)	(1,830,237)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/19/2018	54	12,835,800	2377.0000		(422,411)		(1,621,203)		(1,621,203)	(1,198,792)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/22/2018	9	2,055,600	2284.0000		(115,564)		(353,411)		(353,411)	(237,847)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	01/25/2017	01/22/2018	16	3,808,000	2380.0000		(123,239)		(475,831)		(475,831)	(352,592)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/23/2018	10	2,278,000	2278.0000		(127,764)		(398,778)		(398,778)	(271,014)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/23/2018	17	4,046,000	2380.0000		(124,770)		(505,842)		(505,842)	(381,072)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/24/2018	19	4,356,700	2293.0000		(226,792)		(729,618)		(729,618)	(502,826)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/24/2018	17	4,059,600	2388.0000		(119,296)		(492,619)		(492,619)	(373,322)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/25/2018	10	2,311,000	2311.0000		(109,744)		(366,478)		(366,478)	(256,734)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/25/2018	12	2,874,000	2395.0000		(81,197)		(339,856)		(339,856)	(258,658)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/26/2018	52	12,006,800	2309.0000		(578,106)		(1,917,790)		(1,917,790)	(1,339,684)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/26/2018	60	14,436,000	2406.0000		(379,526)		(1,636,277)		(1,636,277)	(1,256,752)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/29/2018	5	1,154,000	2308.0000		(56,082)		(184,997)		(184,997)	(128,915)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/29/2018	13	3,118,700	2399.0000		(86,625)		(363,838)		(363,838)	(277,214)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/30/2018	13	2,982,200	2294.0000		(156,786)		(499,063)		(499,063)	(342,278)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/06/2017	01/30/2018	23	5,520,000	2400.0000		(153,236)		(641,584)		(641,584)	(488,348)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	01/31/2018	23	5,271,600	2292.0000		(308,325)		(887,506)		(887,506)	(579,181)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	01/31/2018	18	4,296,600	2387.0000		(148,094)		(525,281)		(525,281)	(377,187)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/01/2018	6	1,375,800	2293.0000		(80,433)		(230,950)		(230,950)	(150,517)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/01/2018	13	3,103,100	2387.0000		(107,464)		(379,458)		(379,458)	(271,994)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/02/2018	54	12,436,200	2303.0000		(693,761)		(2,025,133)		(2,025,133)	(1,331,372)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/02/2018	51	12,270,600	2406.0000		(378,136)		(1,393,475)		(1,393,475)	(1,015,339)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/05/2018	16	3,696,000	2310.0000		(199,655)		(589,384)		(589,384)	(389,729)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/05/2018	12	2,887,200	2406.0000		(89,429)		(328,322)		(328,322)	(238,893)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/06/2018	9	2,075,400	2306.0000		(114,745)		(335,038)		(335,038)	(220,293)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/06/2018	11	2,646,600	2406.0000		(82,340)		(300,964)		(300,964)	(218,625)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/07/2018	9	2,075,400	2306.0000		(114,835)		(334,971)		(334,971)	(220,136)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/10/2017	02/07/2018	10	2,408,000	2408.0000		(74,164)		(271,631)		(271,631)	(197,466)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/08/2018	9	2,079,000	2310.0000		(128,695)		(331,331)		(331,331)	(202,636)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/08/2018	10	2,409,000	2409.0000		(87,534)		(270,629)		(270,629)	(183,095)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/09/2018	47	10,946,300	2329.0000		(618,634)		(1,641,541)		(1,641,541)	(1,022,907)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/09/2018	40	9,712,000	2428.0000		(314,657)		(1,008,242)		(1,008,242)	(693,585)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/12/2018	13	3,030,300	2331.0000		(170,046)		(451,285)		(451,285)	(281,239)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/12/2018	25	6,082,500	2433.0000		(191,786)		(618,012)		(618,012)	(426,226)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/13/2018	9	2,108,700	2343.0000		(111,406)		(301,731)		(301,731)	(190,325)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/13/2018	12	2,926,800	2439.0000		(88,937)		(289,635)		(289,635)	(200,698)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/14/2018	10	2,353,000	2353.0000		(118,154)		(325,339)		(325,339)	(207,184)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/17/2017	02/14/2018	13	3,198,000	2460.0000		(84,818)		(287,401)		(287,401)	(202,583)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	02/14/2018	6	1,536,000	2560.0000		(11,016)		(76,119)		(76,119)	(65,103)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/15/2018	9	2,125,800	2362.0000		(111,235)		(284,762)		(284,762)	(173,527)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/15/2018	11	2,704,900	2459.0000		(81,328)		(244,233)		(244,233)	(162,906)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/16/2018	46	10,869,800	2363.0000		(567,108)		(1,450,489)		(1,450,489)	(883,382)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/16/2018	55	13,546,500	2463.0000		(398,499)		(1,199,989)		(1,199,989)	(801,490)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/20/2018	8	1,891,200	2364.0000		(98,523)		(251,888)		(251,888)	(153,365)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/20/2018	14	3,451,000	2465.0000		(100,792)		(303,871)		(303,871)	(203,079)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/21/2018	11	2,615,800	2378.0000		(126,769)		(331,425)		(331,425)	(204,656)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	02/24/2017	02/21/2018	15	3,724,500	2483.0000		(96,621)		(300,179)		(300,179)	(203,558)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/22/2018	10	2,376,000	2376.0000		(128,954)		(303,369)		(303,369)	(174,415)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/22/2018	22	5,453,800	2479.0000		(166,615)		(449,041)		(449,041)	(282,426)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/23/2018	39	9,278,100	2379.0000		(496,097)		(1,172,152)		(1,172,152)	(676,056)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/23/2018	49	12,147,100	2479.0000		(371,147)		(1,001,102)		(1,001,102)	(629,955)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/26/2018	13	3,094,000	2380.0000		(165,366)		(389,709)		(389,709)	(224,344)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/26/2018	14	3,469,200	2478.0000		(107,484)		(288,038)		(288,038)	(180,554)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/27/2018	8	1,906,400	2383.0000		(100,547)		(237,535)		(237,535)	(136,987)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/03/2017	02/27/2018	23	5,722,400	2488.0000		(166,990)		(451,973)		(451,973)	(284,983)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	02/28/2018	6	1,426,200	2377.0000		(74,853)		(181,680)		(181,680)	(106,828)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	02/28/2018	11	2,717,000	2470.0000		(84,298)		(234,949)		(234,949)	(150,651)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/01/2018	9	2,168,100	2409.0000		(95,539)		(244,848)		(244,848)	(149,309)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/01/2018	9	2,251,800	2502.0000		(55,921)		(165,468)		(165,468)	(109,548)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/02/2018	29	6,948,400	2396.0000		(329,597)		(825,817)		(825,817)	(496,220)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/02/2018	39	9,687,600	2484.0000		(274,694)		(783,754)		(783,754)	(509,060)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/05/2018	10	2,396,000	2396.0000		(114,654)		(285,304)		(285,304)	(170,650)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/05/2018	11	2,741,200	2492.0000		(74,607)		(213,747)		(213,747)	(139,140)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/06/2018	20	4,776,000	2388.0000		(238,509)		(586,359)		(586,359)	(347,850)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/10/2017	03/06/2018	17	4,224,500	2485.0000		(119,381)		(341,877)		(341,877)	(222,496)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/07/2018	4	952,400	2381.0000		(49,674)		(120,041)		(120,041)	(70,367)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/07/2018	11	2,723,600	2476.0000		(82,417)		(230,730)		(230,730)	(148,313)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/08/2018	7	1,663,200	2376.0000		(89,148)		(213,563)		(213,563)	(124,415)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/08/2018	14	3,441,200	2458.0000		(116,570)		(317,629)		(317,629)	(201,059)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/09/2018	29	6,910,700	2383.0000		(358,684)		(865,657)		(865,657)	(506,972)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/09/2018	45	11,110,500	2469.0000		(353,224)		(975,639)		(975,639)	(622,415)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/12/2018	8	1,908,800	2386.0000		(97,651)		(236,884)		(236,884)	(139,233)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/12/2018	12	2,976,000	2480.0000		(88,253)		(248,792)		(248,792)	(160,539)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/13/2018	15	3,579,000	2386.0000		(183,711)		(444,400)		(444,400)	(260,689)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/17/2017	03/13/2018	23	5,697,100	2477.0000		(173,453)		(483,842)		(483,842)	(310,389)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/14/2018	12	2,853,600	2378.0000		(133,997)		(364,921)		(364,921)	(230,924)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/14/2018	16	3,955,200	2472.0000		(105,223)		(344,418)		(344,418)	(239,195)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	03/14/2018	46	11,914,000	2590.0000		(156,942)		(505,948)		(505,948)	(349,006)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/15/2018	9	2,158,200	2398.0000		(91,210)		(256,599)		(256,599)	(165,389)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/15/2018	12	2,992,800	2494.0000		(68,777)		(234,247)		(234,247)	(165,470)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/16/2018	37	8,854,100	2393.0000		(385,223)		(1,073,179)		(1,073,179)	(687,956)				0		0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/16/2018	41	10,180,300	2483.0000		(252,168)		(842,919)		(842,919)	(590,752)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/19/2018	10	2,391,000	2391.0000		(105,634)		(292,849)		(292,849)	(187,215)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/19/2018	11	2,732,400	2484.0000		(67,655)		(226,415)		(226,415)	(158,760)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/20/2018	13	3,101,800	2386.0000		(141,420)		(387,282)		(387,282)	(245,862)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/24/2017	03/20/2018	20	4,956,000	2478.0000		(128,709)		(423,452)		(423,452)	(294,743)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/21/2018	4	942,800	2357.0000		(51,322)		(130,331)		(130,331)	(79,009)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/21/2018	12	2,935,200	2446.0000		(93,185)		(290,083)		(290,083)	(196,898)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/22/2018	5	1,180,500	2361.0000		(63,122)		(161,146)		(161,146)	(98,023)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/22/2018	9	2,208,600	2454.0000		(67,252)		(211,190)		(211,190)	(143,938)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/23/2018	41	9,667,800	2358.0000		(525,761)		(1,334,254)		(1,334,254)	(808,493)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/23/2018	34	8,296,000	2440.0000		(277,251)		(843,340)		(843,340)	(566,089)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/26/2018	14	3,299,800	2357.0000		(180,760)		(458,118)		(458,118)	(277,358)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/26/2018	11	2,693,900	2449.0000		(85,453)		(264,828)		(264,828)	(179,375)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/27/2018	17	4,003,500	2355.0000		(223,064)		(560,004)		(560,004)	(336,939)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/27/2018	22	5,385,600	2448.0000		(172,885)		(532,508)		(532,508)	(359,622)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/28/2018	8	1,897,600	2372.0000		(92,339)		(250,876)		(250,876)	(158,536)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	03/31/2017	03/28/2018	28	6,918,800	2471.0000		(192,036)		(619,539)		(619,539)	(427,503)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	03/29/2018	48	11,409,600	2377.0000		(546,549)		(1,484,002)		(1,484,002)	(937,453)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	03/29/2018	48	11,841,600	2467.0000		(328,149)		(1,081,567)		(1,081,567)	(753,418)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/02/2018	12	2,851,200	2376.0000		(137,837)		(373,199)		(373,199)	(235,362)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/02/2018	9	2,224,800	2472.0000		(59,818)		(199,706)		(199,706)	(139,888)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/03/2018	20	4,744,000	2372.0000		(235,629)		(629,980)		(629,980)	(394,351)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/03/2018	21	5,174,400	2464.0000		(148,185)		(481,919)		(481,919)	(333,734)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/04/2018	4	949,200	2373.0000		(46,826)		(125,706)		(125,706)	(78,881)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/04/2018	7	1,716,400	2452.0000		(53,315)		(168,514)		(168,514)	(115,199)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/05/2018	5	1,183,000	2366.0000		(60,632)		(160,538)		(160,538)	(99,906)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/10/2017	04/05/2018	9	2,215,800	2462.0000		(64,678)		(208,682)		(208,682)	(144,004)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/06/2018	35	8,291,500	2369.0000		(377,385)		(1,114,628)		(1,114,628)	(737,243)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/06/2018	31	7,604,300	2453.0000		(205,109)		(745,118)		(745,118)	(540,009)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/09/2018	11	2,605,900	2369.0000		(119,047)		(351,019)		(351,019)	(231,972)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/09/2018	14	3,444,000	2460.0000		(88,990)		(328,710)		(328,710)	(239,720)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/10/2018	12	2,844,000	2370.0000		(129,869)		(382,059)		(382,059)	(252,190)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/10/2018	21	5,166,000	2460.0000		(134,409)		(493,638)		(493,638)	(359,229)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/11/2018	5	1,183,500	2367.0000		(55,087)		(160,705)		(160,705)	(105,618)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/11/2018	12	2,949,600	2458.0000		(78,197)		(284,587)		(284,587)	(206,389)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/12/2018	7	1,650,600	2358.0000		(80,902)		(231,050)		(231,050)	(150,148)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/12/2018	17	4,163,300	2449.0000		(117,919)		(417,552)		(417,552)	(299,633)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/13/2018	35	8,197,000	2342.0000		(437,760)		(1,208,710)		(1,208,710)	(770,950)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/13/2018	33	7,979,400	2418.0000		(277,280)		(905,418)		(905,418)	(628,138)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/18/2017	04/13/2018	44	11,220,000	2550.0000		(135,831)		(688,423)		(688,423)	(552,592)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/16/2018	10	2,342,000	2342.0000		(145,704)		(345,926)		(345,926)	(200,222)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/16/2018	14	3,407,600	2434.0000		(129,478)		(364,548)		(364,548)	(235,070)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/17/2018	21	4,960,200	2362.0000		(280,842)		(687,431)		(687,431)	(406,589)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/17/2018	29	7,110,800	2452.0000		(243,061)		(708,204)		(708,204)	(465,143)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/18/2018	8	1,884,000	2355.0000		(110,723)		(267,289)		(267,289)	(156,565)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/18/2018	10	2,443,000	2443.0000		(88,654)		(252,667)		(252,667)	(164,013)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/19/2018	9	2,115,900	2351.0000		(127,291)		(304,257)		(304,257)	(176,966)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/19/2018	14	3,413,200	2438.0000		(128,274)		(360,485)		(360,485)	(232,211)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/20/2018	27	6,385,500	2365.0000		(359,463)		(877,930)		(877,930)	(518,468)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/20/2018	35	8,557,500	2445.0000		(309,345)		(879,752)		(879,752)	(570,407)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/23/2018	10	2,362,000	2362.0000		(135,504)		(328,718)		(328,718)	(193,214)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/23/2018	10	2,451,000	2451.0000		(85,954)		(246,821)		(246,821)	(160,867)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/24/2018	12	2,864,400	2387.0000		(145,097)		(366,900)		(366,900)	(221,802)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	04/28/2017	04/24/2018	22	5,451,600	2478.0000		(161,731)		(490,358)		(490,358)	(328,627)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/25/2018	8	1,921,600	2402.0000		(93,107)		(233,736)		(233,736)	(140,628)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/25/2018	12	2,985,600	2488.0000		(86,105)		(257,214)		(257,214)	(171,108)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/26/2018	5	1,200,000	2400.0000		(59,052)		(147,146)		(147,146)	(88,094)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/26/2018	9	2,242,800	2492.0000		(63,517)		(190,025)		(190,025)	(126,508)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/27/2018	30	7,200,000	2400.0000		(355,453)		(883,718)		(883,718)	(528,265)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/27/2018	42	10,437,000	2485.0000		(310,860)		(914,112)		(914,112)	(603,252)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/30/2018	19	4,554,300	2397.0000		(229,262)		(566,525)		(566,525)	(337,263)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	04/30/2018	16	3,984,000	2490.0000		(115,463)		(342,720)		(342,720)	(227,257)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/01/2018	13	3,121,300	2401.0000		(154,381)		(383,119)		(383,119)	(228,739)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/01/2018	23	5,724,700	2489.0000		(167,933)		(495,320)		(495,320)	(327,388)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/02/2018	3	721,200	2404.0000		(35,146)		(87,649)		(87,649)	(52,503)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/02/2018	9	2,245,500	2495.0000		(63,454)		(189,324)		(189,324)	(125,870)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/03/2018	9	2,160,900	2401.0000		(107,491)		(265,617)		(265,617)	(158,127)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/09/2017	05/03/2018	18	4,498,200	2499.0000		(124,604)		(372,851)		(372,851)	(248,247)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/04/2018	37	8,909,600	2408.0000		(384,409)		(1,069,024)		(1,069,024)	(684,615)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/04/2018	37	9,220,400	2492.0000		(236,039)		(790,111)		(790,111)	(554,072)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/07/2018	9	2,170,800	2412.0000		(91,993)		(257,320)		(257,320)	(165,327)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/07/2018	14	3,507,000	2505.0000		(82,508)		(284,252)		(284,252)	(201,744)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/08/2018	21	5,065,200	2412.0000		(214,839)		(600,864)		(600,864)	(386,025)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/08/2018	21	5,262,600	2506.0000		(123,258)		(425,149)		(425,149)	(301,891)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/09/2018	7	1,687,000	2410.0000		(72,432)		(201,716)		(201,716)	(129,284)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/09/2018	13	3,253,900	2503.0000		(77,993)		(266,934)		(266,934)	(188,942)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/10/2018	6	1,447,800	2413.0000		(61,395)		(171,385)		(171,385)	(109,990)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/10/2018	11	2,745,600	2496.0000		(69,547)		(232,863)		(232,863)	(163,316)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/11/2018	42	10,101,000	2405.0000		(448,116)		(1,231,195)		(1,231,195)	(783,079)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/11/2018	35	8,725,500	2493.0000		(226,220)		(751,021)		(751,021)	(524,801)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/14/2018	16	3,846,400	2404.0000		(171,991)		(471,469)		(471,469)	(299,478)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/18/2017	05/14/2018	11	2,745,600	2496.0000		(70,009)		(234,060)		(234,060)	(164,051)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/16/2017	05/14/2018	45	11,781,000	2618.0000		(137,163)		(505,951)		(505,951)	(368,788)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/15/2018	17	4,105,500	2415.0000		(209,600)		(484,304)		(484,304)	(274,703)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/15/2018	21	5,266,800	2508.0000		(157,026)		(425,638)		(425,638)	(268,612)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/16/2018	9	2,172,600	2414.0000		(111,712)		(257,401)		(257,401)	(145,689)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/16/2018	15	3,747,000	2498.0000		(119,451)		(317,387)		(317,387)	(197,936)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/17/2018	5	1,185,000	2370.0000		(75,727)		(163,132)		(163,132)	(87,404)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/17/2018	11	2,702,700	2457.0000		(110,665)		(272,511)		(272,511)	(161,846)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/18/2018	47	11,209,500	2385.0000		(669,394)		(1,469,844)		(1,469,844)	(800,449)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/18/2018	42	10,378,200	2471.0000		(393,516)		(989,691)		(989,691)	(596,175)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/21/2018	7	1,676,500	2395.0000		(95,574)		(212,951)		(212,951)	(117,377)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/21/2018	12	2,978,400	2482.0000		(106,145)		(272,145)		(272,145)	(166,000)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/22/2018	16	3,851,200	2407.0000		(207,575)		(469,696)		(469,696)	(262,121)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	05/25/2017	05/22/2018	22	5,486,800	2494.0000		(182,653)		(476,630)		(476,630)	(293,976)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/07/2018	10	2,446,000	2446.0000		(116,824)		(262,188)		(262,188)	(145,364)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/07/2018	8	2,028,800	2536.0000		(56,987)		(148,362)		(148,362)	(91,375)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/08/2018	36	8,802,000	2445.0000		(416,931)		(947,788)		(947,788)	(530,856)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/08/2018	40	10,136,000	2534.0000		(285,137)		(749,487)		(749,487)	(464,350)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/11/2018	15	3,667,500	2445.0000		(174,186)		(395,857)		(395,857)	(221,670)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/11/2018	17	4,318,000	2540.0000		(117,069)		(311,512)		(311,512)	(194,443)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/12/2018	18	4,395,600	2442.0000		(217,736)		(480,111)		(480,111)	(262,376)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/12/2018	24	6,086,400	2536.0000		(173,626)		(448,302)		(448,302)	(274,676)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/13/2018	11	2,698,300	2453.0000		(125,691)		(283,098)		(283,098)	(157,408)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/16/2017	06/13/2018	11	2,800,600	2546.0000		(75,432)		(196,775)		(196,775)	(121,343)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/14/2018	12	2,941,200	2451.0000		(148,037)		(311,178)		(311,178)	(163,141)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/19/2017	06/14/2018	55	14,685,000	2670.0000		(175,784)		(474,637)		(474,637)	(298,854)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/15/2018	44	10,762,400	2446.0000		(559,523)		(1,161,009)		(1,161,009)	(601,486)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/18/2018	15	3,669,000	2446.0000		(190,746)		(397,390)		(397,390)	(206,644)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/19/2018	23	5,671,800	2466.0000		(266,948)		(570,382)		(570,382)	(303,434)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/20/2018	7	1,715,000	2450.0000		(87,755)		(183,525)		(183,525)	(95,770)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	06/26/2017	06/21/2018	12	2,938,800	2449.0000		(151,637)		(316,080)		(316,080)	(164,443)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/22/2018	39	9,555,000	2450.0000		(430,421)		(1,025,294)		(1,025,294)	(594,873)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/22/2018	42	10,663,800	2539.0000		(276,084)		(789,496)		(789,496)	(513,412)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/25/2018	20	4,902,000	2451.0000		(220,489)		(526,223)		(526,223)	(305,734)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/25/2018	19	4,845,000	2550.0000		(116,839)		(342,594)		(342,594)	(225,755)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/26/2018	23	5,639,600	2452.0000		(252,826)		(604,003)		(604,003)	(351,177)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/26/2018	24	6,115,200	2548.0000		(150,154)		(437,604)		(437,604)	(287,450)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/27/2018	9	2,188,800	2432.0000		(109,525)		(252,233)		(252,233)	(142,708)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/27/2018	9	2,269,800	2522.0000		(66,865)		(183,525)		(183,525)	(116,661)				0		0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/28/2018	8	1,963,200	2454.0000		(87,683)		(209,289)		(209,289)	(121,606)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/28/2018	13	3,313,700	2549.0000		(81,763)		(237,067)		(237,067)	(155,305)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/29/2018	66	16,071,000	2435.0000		(796,054)		(1,837,185)		(1,837,185)	(1,041,131)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	06/29/2018	60	15,144,000	2524.0000		(443,906)		(1,218,443)		(1,218,443)	(774,537)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	07/02/2018	21	5,115,600	2436.0000		(253,206)		(584,333)		(584,333)	(331,127)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/07/2017	07/02/2018	19	4,803,200	2528.0000		(138,043)		(381,299)		(381,299)	(243,255)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/03/2018	13	3,174,600	2442.0000		(162,506)		(355,330)		(355,330)	(192,824)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/03/2018	13	3,296,800	2536.0000		(96,622)		(252,810)		(252,810)	(156,188)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/05/2018	14	3,424,400	2446.0000		(171,086)		(378,564)		(378,564)	(207,478)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/05/2018	11	2,791,800	2538.0000		(81,317)		(212,793)		(212,793)	(131,477)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/06/2018	47	11,425,700	2431.0000		(618,540)		(1,332,825)		(1,332,825)	(714,285)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/06/2018	55	13,854,500	2519.0000		(456,964)		(1,150,742)		(1,150,742)	(693,779)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/09/2018	14	3,413,200	2438.0000		(179,066)		(389,608)		(389,608)	(210,542)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/09/2018	15	3,795,000	2530.0000		(116,676)		(301,679)		(301,679)	(185,003)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/10/2018	13	3,172,000	2440.0000		(165,106)		(359,871)		(359,871)	(194,765)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/13/2017	07/10/2018	25	6,340,000	2536.0000		(187,711)		(491,387)		(491,387)	(303,676)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/19/2017	07/13/2018	60	16,158,000	2693.0000		(153,544)		(496,892)		(496,892)	(343,348)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/18/2018	15	3,711,000	2474.0000		(182,256)		(374,958)		(374,958)	(192,702)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/18/2018	14	3,591,000	2565.0000		(100,540)		(246,272)		(246,272)	(145,732)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/19/2018	17	4,227,900	2487.0000		(194,147)		(406,905)		(406,905)	(212,758)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/19/2018	18	4,649,400	2583.0000		(115,154)		(292,098)		(292,098)	(176,944)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/20/2018	47	11,684,200	2486.0000		(536,431)		(1,130,164)		(1,130,164)	(593,733)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/20/2018	63	16,247,700	2579.0000		(410,472)		(1,043,681)		(1,043,681)	(633,209)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/23/2018	28	6,960,800	2486.0000		(323,804)		(675,558)		(675,558)	(351,754)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/23/2018	20	5,162,000	2581.0000		(131,229)		(330,131)		(330,131)	(198,902)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/24/2018	16	3,972,800	2483.0000		(188,615)		(390,460)		(390,460)	(201,846)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	07/27/2017	07/24/2018	22	5,658,400	2572.0000		(154,493)		(379,085)		(379,085)	(224,591)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/25/2018	17	4,233,000	2490.0000		(184,661)		(405,432)		(405,432)	(220,771)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/25/2018	17	4,380,900	2577.0000		(108,807)		(286,897)		(286,897)	(178,090)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/26/2018	8	1,992,800	2491.0000		(86,099)		(190,346)		(190,346)	(104,247)				0		0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/26/2018	17	4,386,000	2580.0000		(105,917)		(283,508)		(283,508)	(177,591)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/27/2018	59	14,667,400	2486.0000		(657,403)		(1,429,848)		(1,429,848)	(772,445)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/27/2018	65	16,731,000	2574.0000		(422,138)		(1,116,012)		(1,116,012)	(693,874)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/30/2018	15	3,727,500	2485.0000		(168,636)		(365,971)		(365,971)	(197,335)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/30/2018	22	5,671,600	2578.0000		(139,709)		(373,003)		(373,003)	(233,294)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/31/2018	16	3,972,800	2483.0000		(181,319)		(393,451)		(393,451)	(212,132)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/03/2017	07/31/2018	21	5,392,800	2568.0000		(144,783)		(372,872)		(372,872)	(228,089)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/01/2018	11	2,737,900	2489.0000		(117,518)		(265,326)		(265,326)	(147,808)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/01/2018	9	2,316,600	2574.0000		(59,017)		(155,913)		(155,913)	(96,897)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/02/2018	8	1,992,800	2491.0000		(84,747)		(191,859)		(191,859)	(107,111)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/02/2018	10	2,586,000	2586.0000		(60,844)		(164,380)		(164,380)	(103,536)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/03/2018	42	10,449,600	2488.0000		(452,904)		(1,018,781)		(1,018,781)	(565,877)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/03/2018	63	16,209,900	2573.0000		(418,788)		(1,100,110)		(1,100,110)	(681,322)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/06/2018	16	3,984,000	2490.0000		(171,095)		(386,753)		(386,753)	(215,658)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/06/2018	16	4,128,000	2580.0000		(101,719)		(272,298)		(272,298)	(170,579)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/07/2018	15	3,741,000	2494.0000		(157,551)		(358,055)		(358,055)	(200,504)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/11/2017	08/07/2018	23	5,938,600	2582.0000		(144,841)		(388,640)		(388,640)	(243,799)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/08/2018	16	3,980,800	2488.0000		(161,303)		(390,242)		(390,242)	(228,939)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/08/2018	15	3,870,000	2580.0000		(83,826)		(256,207)		(256,207)	(172,381)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/09/2018	7	1,740,900	2487.0000		(71,270)		(171,493)		(171,493)	(100,223)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/09/2018	10	2,575,000	2575.0000		(58,384)		(174,930)		(174,930)	(116,546)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/10/2018	59	14,472,700	2453.0000		(710,444)		(1,613,878)		(1,613,878)	(903,433)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/10/2018	67	17,018,000	2540.0000		(497,705)		(1,356,450)		(1,356,450)	(858,745)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/13/2018	13	3,190,200	2454.0000		(156,669)		(355,478)		(355,478)	(198,810)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/13/2018	17	4,333,300	2549.0000		(120,163)		(333,632)		(333,632)	(213,469)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/14/2018	15	3,718,500	2479.0000		(159,771)		(379,355)		(379,355)	(219,584)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/22/2017	08/14/2018	24	6,165,600	2569.0000		(147,562)		(434,514)		(434,514)	(286,951)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/15/2018	11	2,725,800	2478.0000		(118,761)		(279,388)		(279,388)	(160,628)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/15/2018	13	3,339,700	2569.0000		(87,288)		(235,755)		(235,755)	(148,468)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/16/2018	9	2,232,900	2481.0000		(95,953)		(226,597)		(226,597)	(130,644)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/16/2018	17	4,370,700	2571.0000		(93,150)		(306,208)		(306,208)	(213,058)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/17/2018	57	13,908,000	2440.0000		(746,212)		(1,631,200)		(1,631,200)	(884,989)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/17/2018	44	11,118,800	2527.0000		(378,067)		(945,015)		(945,015)	(566,948)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/20/2018	18	4,390,200	2439.0000		(237,446)		(517,926)		(517,926)	(280,480)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/20/2018	23	5,825,900	2533.0000		(193,877)		(484,991)		(484,991)	(291,114)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/21/2018	20	4,882,000	2441.0000		(263,029)		(572,593)		(572,593)	(309,564)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	08/25/2017	08/21/2018	18	4,543,200	2524.0000		(159,938)		(392,923)		(392,923)	(232,985)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/22/2018	12	2,959,200	2466.0000		(162,461)		(318,838)		(318,838)	(156,377)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/22/2018	10	2,556,000	2556.0000		(85,654)		(193,456)		(193,456)	(107,802)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/23/2018	9	2,211,300	2457.0000		(126,931)		(246,074)		(246,074)	(119,144)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/23/2018	20	5,096,000	2548.0000		(180,109)		(399,920)		(399,920)	(219,811)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/24/2018	40	9,820,000	2455.0000		(571,937)		(1,101,307)		(1,101,307)	(529,370)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/24/2018	58	14,685,600	2532.0000		(574,573)		(1,234,194)		(1,234,194)	(659,621)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/27/2018	22	5,403,200	2456.0000		(312,475)		(605,512)		(605,512)	(293,036)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/27/2018	21	5,340,300	2543.0000		(195,351)		(430,532)		(430,532)	(235,180)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/28/2018	12	2,948,400	2457.0000		(169,301)		(329,578)		(329,578)	(160,277)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/01/2017	08/28/2018	18	4,564,800	2536.0000		(173,330)		(379,402)		(379,402)	(206,072)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/29/2018	13	3,196,700	2459.0000		(176,910)		(355,208)		(355,208)	(178,299)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/29/2018	11	2,807,200	2552.0000		(94,407)		(218,466)		(218,466)	(124,060)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/30/2018	11	2,718,100	2471.0000		(142,488)		(289,953)		(289,953)	(147,465)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/30/2018	11	2,814,900	2559.0000		(91,492)		(212,857)		(212,857)	(121,365)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/31/2018	51	12,693,900	2489.0000		(621,100)		(1,270,617)		(1,270,617)	(649,517)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	08/31/2018	56	14,414,400	2574.0000		(429,376)		(1,021,366)		(1,021,366)	(591,989)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/04/2018	12	2,988,000	2490.0000		(143,201)		(299,246)		(299,246)	(156,045)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/04/2018	11	2,843,500	2585.0000		(79,194)		(192,878)		(192,878)	(113,684)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/05/2018	14	3,459,400	2471.0000		(182,818)		(371,144)		(371,144)	(188,326)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/08/2017	09/05/2018	15	3,849,000	2566.0000		(120,711)		(284,912)		(284,912)	(164,201)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/06/2018	8	1,983,200	2479.0000		(85,843)		(207,059)		(207,059)	(121,216)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/06/2018	7	1,797,600	2568.0000		(40,351)		(132,107)		(132,107)	(91,756)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/07/2018	69	17,077,500	2475.0000		(732,603)		(1,810,156)		(1,810,156)	(1,077,553)				0		0/0

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/07/2018	60	15,372,000	2562.0000		(347,066)		(1,161,449)		(1,161,449)	(814,383)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/10/2018	14	3,463,600	2474.0000		(154,244)		(369,475)		(369,475)	(215,231)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/10/2018	21	5,392,800	2568.0000		(118,701)		(398,824)		(398,824)	(280,123)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/11/2018	18	4,501,800	2501.0000		(202,004)		(436,255)		(436,255)	(234,251)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/11/2018	21	5,432,700	2587.0000		(136,467)		(369,604)		(369,604)	(233,137)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/12/2018	12	3,010,800	2509.0000		(136,229)		(283,501)		(283,501)	(147,271)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/15/2017	09/12/2018	15	3,915,000	2610.0000		(91,281)		(239,270)		(239,270)	(147,989)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/13/2018	8	2,008,800	2511.0000		(100,611)		(187,945)		(187,945)	(87,334)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/13/2018	9	2,342,700	2603.0000		(69,268)		(148,400)		(148,400)	(79,132)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/14/2018	67	16,837,100	2513.0000		(837,529)		(1,565,230)		(1,565,230)	(727,701)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/14/2018	55	14,305,500	2601.0000		(430,454)		(916,605)		(916,605)	(486,152)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/17/2018	20	5,026,000	2513.0000		(251,009)		(468,848)		(468,848)	(217,840)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/17/2018	18	4,701,600	2612.0000		(132,254)		(287,386)		(287,386)	(155,133)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/18/2018	19	4,782,300	2517.0000		(234,981)		(439,930)		(439,930)	(204,948)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/18/2018	26	6,799,000	2615.0000		(188,511)		(410,367)		(410,367)	(221,856)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/19/2018	18	4,536,000	2520.0000		(220,148)		(413,024)		(413,024)	(192,876)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	09/26/2017	09/19/2018	18	4,710,600	2617.0000		(129,374)		(282,111)		(282,111)	(152,738)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/27/2018	7	1,764,000	2520.0000		(100,467)		(162,443)		(162,443)	(61,976)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/27/2018	12	3,139,200	2616.0000		(104,693)		(192,411)		(192,411)	(87,718)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/28/2018	68	17,204,000	2530.0000		(933,873)		(1,527,545)		(1,527,545)	(593,671)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	09/28/2018	51	13,341,600	2616.0000		(446,017)		(819,679)		(819,679)	(373,662)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/01/2018	15	3,798,000	2532.0000		(204,801)		(335,817)		(335,817)	(131,016)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/01/2018	13	3,416,400	2628.0000		(106,203)		(199,136)		(199,136)	(92,933)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/02/2018	14	3,558,800	2542.0000		(183,028)		(303,039)		(303,039)	(120,011)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/02/2018	15	3,949,500	2633.0000		(119,616)		(225,019)		(225,019)	(105,403)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/03/2018	15	3,822,000	2548.0000		(190,671)		(318,221)		(318,221)	(127,550)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/06/2017	10/03/2018	16	4,227,200	2642.0000		(120,807)		(230,628)		(230,628)	(109,821)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/04/2018	14	3,571,400	2551.0000		(185,254)		(294,194)		(294,194)	(108,940)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/04/2018	16	4,228,800	2643.0000		(129,351)		(230,012)		(230,012)	(100,661)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/05/2018	66	16,915,800	2563.0000		(825,094)		(1,329,078)		(1,329,078)	(503,984)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/05/2018	59	15,676,300	2657.0000		(437,805)		(794,410)		(794,410)	(356,605)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/09/2018	11	2,813,800	2558.0000		(141,696)		(226,825)		(226,825)	(85,129)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/09/2018	15	3,969,000	2646.0000		(120,381)		(214,798)		(214,798)	(94,416)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/10/2018	16	4,102,400	2564.0000		(200,775)		(323,178)		(323,178)	(122,403)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	10/13/2017	10/10/2018	13	3,471,000	2670.0000		(90,096)		(165,862)		(165,862)	(75,767)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/11/2018	12	3,081,600	2568.0000		(168,797)		(239,139)		(239,139)	(70,342)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/11/2018	15	3,996,000	2664.0000		(126,591)		(197,702)		(197,702)	(71,111)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/12/2018	66	16,935,600	2566.0000		(934,588)		(1,326,864)		(1,326,864)	(392,276)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/12/2018	49	13,043,800	2662.0000		(419,265)		(653,722)		(653,722)	(234,457)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/15/2018	23	5,901,800	2566.0000		(326,886)		(464,263)		(464,263)	(137,377)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/15/2018	14	3,724,000	2660.0000		(121,932)		(189,868)		(189,868)	(67,936)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/16/2018	20	5,142,000	2571.0000		(278,649)		(396,847)		(396,847)	(118,198)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/16/2018	13	3,465,800	2666.0000		(109,765)		(171,568)		(171,568)	(61,803)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/17/2018	9	2,314,800	2572.0000		(124,987)		(178,162)		(178,162)	(53,176)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/17/2018	12	3,204,000	2670.0000		(99,089)		(155,601)		(155,601)	(56,512)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/18/2018	12	3,088,800	2574.0000		(165,785)		(236,110)		(236,110)	(70,325)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/18/2018	9	2,395,800	2662.0000		(78,448)		(121,671)		(121,671)	(43,223)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/19/2018	69	17,836,500	2585.0000		(908,829)		(1,303,828)		(1,303,828)	(394,999)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/19/2018	61	16,335,800	2678.0000		(484,122)		(763,165)		(763,165)	(279,043)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/22/2018	13	3,364,400	2588.0000		(169,448)		(243,890)		(243,890)	(74,443)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/22/2018	19	5,111,000	2690.0000		(140,551)		(224,988)		(224,988)	(84,437)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/23/2018	18	4,640,400	2578.0000		(246,860)		(351,330)		(351,330)	(104,470)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/23/2018	25	6,682,500	2673.0000		(207,061)		(323,774)		(323,774)	(116,714)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/24/2018	11	2,840,200	2582.0000		(148,516)		(211,782)		(211,782)	(63,267)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/08/2017	10/24/2018	12	3,212,400	2677.0000		(97,649)		(152,685)		(152,685)	(55,035)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/25/2018	15	3,855,000	2570.0000		(216,726)		(302,405)		(302,405)	(85,679)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/25/2018	14	3,733,800	2667.0000		(124,046)		(187,586)		(187,586)	(63,540)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/26/2018	50	12,950,000	2590.0000		(663,672)		(936,340)		(936,340)	(272,668)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/26/2018	56	14,991,200	2677.0000		(471,320)		(715,859)		(715,859)	(244,539)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/29/2018	22	5,706,800	2594.0000		(286,845)		(407,479)		(407,479)	(120,633)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/29/2018	15	4,038,000	2692.0000		(116,031)		(178,889)		(178,889)	(62,857)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/30/2018	14	3,620,400	2586.0000		(189,818)		(267,777)		(267,777)	(77,959)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/30/2018	15	4,018,500	2679.0000		(126,321)		(191,616)		(191,616)	(65,295)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/31/2018	17	4,399,600	2588.0000		(229,048)		(323,165)		(323,165)	(94,116)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	10/31/2018	15	4,017,000	2678.0000		(127,446)		(193,019)		(193,019)	(65,573)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/01/2018	20	5,184,000	2592.0000		(265,669)		(374,978)		(374,978)	(109,309)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/01/2018	17	4,569,600	2688.0000		(136,857)		(208,509)		(208,509)	(71,652)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/02/2018	48	12,475,200	2599.0000		(619,845)		(877,215)		(877,215)	(257,370)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/02/2018	39	10,483,200	2688.0000		(314,786)		(479,509)		(479,509)	(164,723)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/05/2018	16	4,161,600	2601.0000		(205,175)		(291,470)		(291,470)	(86,295)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/05/2018	18	4,861,800	2701.0000		(134,918)		(208,442)		(208,442)	(73,525)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/06/2018	19	4,947,600	2604.0000		(240,035)		(342,613)		(342,613)	(102,577)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/06/2018	18	4,827,600	2682.0000		(151,712)		(230,259)		(230,259)	(78,547)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/07/2018	18	4,687,200	2604.0000		(228,392)		(325,085)		(325,085)	(96,693)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/13/2017	11/07/2018	15	4,051,500	2701.0000		(113,631)		(174,600)		(174,600)	(60,969)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/08/2018	10	2,607,000	2607.0000		(125,144)		(178,767)		(178,767)	(53,623)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/08/2018	21	5,674,200	2702.0000		(156,207)		(243,783)		(243,783)	(87,576)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/09/2018	64	16,614,400	2596.0000		(844,572)		(1,195,788)		(1,195,788)	(351,217)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/09/2018	57	15,333,000	2690.0000		(458,020)		(705,601)		(705,601)	(247,581)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/13/2018	16	4,156,800	2598.0000		(209,735)		(298,446)		(298,446)	(88,711)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/13/2018	16	4,294,400	2684.0000		(133,767)		(205,987)		(205,987)	(72,220)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/14/2018	11	2,851,200	2592.0000		(149,462)		(210,188)		(210,188)	(60,726)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/14/2018	9	2,418,300	2687.0000		(74,110)		(114,440)		(114,440)	(40,330)				0		0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/16/2017	11/14/2018	66	18,638,400	2824.0000		(197,741)		(358,932)		(358,932)	(161,191)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/15/2018	12	3,093,600	2578.0000		(175,700)		(241,719)		(241,719)	(66,019)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/17/2017	11/15/2018	9	2,390,400	2656.0000		(88,762)		(132,645)		(132,645)	(43,883)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/15/2018	2	535,000	2675.0000		(19,219)		(27,009)		(27,009)	(7,791)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/16/2018	60	15,558,000	2593.0000		(866,306)		(1,145,500)		(1,145,500)	(279,194)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/16/2018	52	13,982,800	2689.0000		(465,318)		(657,809)		(657,809)	(192,490)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/19/2018	22	5,702,400	2592.0000		(319,999)		(423,401)		(423,401)	(103,401)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/19/2018	17	4,573,000	2690.0000		(151,171)		(215,515)		(215,515)	(64,344)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/20/2018	16	4,152,000	2595.0000		(230,199)		(304,953)		(304,953)	(74,755)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/20/2018	20	5,364,000	2682.0000		(186,729)		(264,169)		(264,169)	(77,440)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/21/2018	25	6,527,500	2611.0000		(336,186)		(449,044)		(449,044)	(112,858)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	11/21/2018	31	8,401,000	2710.0000		(247,176)		(356,907)		(356,907)	(109,731)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/23/2018	65	16,991,000	2614.0000		(1,105,678)		(1,157,613)		(1,157,613)	(51,935)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/23/2018	42	11,377,800	2709.0000		(465,084)		(488,604)		(488,604)	(23,520)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/26/2018	20	5,230,000	2615.0000		(339,709)		(356,492)		(356,492)	(16,784)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/26/2018	17	4,618,900	2717.0000		(181,448)		(191,172)		(191,172)	(9,724)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/27/2018	6	1,568,400	2614.0000		(102,543)		(107,532)		(107,532)	(4,989)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/27/2018	13	3,528,200	2714.0000		(141,485)		(148,901)		(148,901)	(7,416)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/28/2018	16	4,224,000	2640.0000		(246,471)		(258,867)		(258,867)	(12,396)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/28/2018	13	3,564,600	2742.0000		(121,881)		(128,291)		(128,291)	(6,410)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/29/2018	10	2,639,000	2639.0000		(155,214)		(162,750)		(162,750)	(7,536)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	11/29/2018	15	4,119,000	2746.0000		(138,426)		(145,148)		(145,148)	(6,721)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	11/30/2018	35	9,299,500	2657.0000		(506,220)		(528,902)		(528,902)	(22,682)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	11/30/2018	36	9,925,200	2757.0000		(311,631)		(327,882)		(327,882)	(16,250)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	11/30/2018	19	5,795,000	3050.0000		(12,225)		(15,511)		(15,511)	(3,286)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/03/2018	15	3,982,500	2655.0000		(219,201)		(229,953)		(229,953)	(10,752)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/03/2018	12	3,306,000	2755.0000		(105,797)		(111,666)		(111,666)	(5,869)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/03/2018	6	1,830,000	3050.0000		(3,921)		(5,036)		(5,036)	(1,116)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/04/2018	16	4,243,200	2652.0000		(237,655)		(248,906)		(248,906)	(11,251)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/04/2018	10	2,752,000	2752.0000		(89,764)		(94,980)		(94,980)	(5,216)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/04/2018	4	1,220,000	3050.0000		(2,694)		(3,388)		(3,388)	(695)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/05/2018	12	3,171,600	2643.0000		(186,281)		(194,171)		(194,171)	(7,890)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/05/2018	12	3,290,400	2742.0000		(115,277)		(120,955)		(120,955)	(5,678)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/05/2018	3	915,000	3050.0000		(2,080)		(2,565)		(2,565)	(484)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/06/2018	16	4,227,200	2642.0000		(249,175)		(260,422)		(260,422)	(11,247)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/06/2018	10	2,735,000	2735.0000		(99,774)		(105,036)		(105,036)	(5,262)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/12/2017	12/06/2018	11	3,355,000	3050.0000		(7,518)		(9,489)		(9,489)	(1,971)				0		0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/07/2018	57	15,150,600	2658.0000		(915,901)		(869,292)		(869,292)	46,609				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/07/2018	44	12,135,200	2758.0000		(442,439)		(407,635)		(407,635)	34,804				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/07/2018	29	8,917,500	3075.0000		(16,281)		(20,042)		(20,042)	(3,761)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/10/2018	12	3,198,000	2665.0000		(188,321)		(178,614)		(178,614)	9,707				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/10/2018	10	2,764,000	2764.0000		(97,764)		(90,353)		(90,353)	7,412				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/10/2018	6	1,845,000	3075.0000		(3,579)		(4,257)		(4,257)	(679)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/11/2018	19	5,078,700	2673.0000		(289,112)		(273,624)		(273,624)	15,488				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/11/2018	14	3,878,000	2770.0000		(133,496)		(122,507)		(122,507)	10,989				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/11/2018	8	2,460,000	3075.0000		(4,883)		(5,726)		(5,726)	(842)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/12/2018	8	2,141,600	2677.0000		(119,859)		(113,416)		(113,416)	6,444				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/12/2018	13	3,614,000	2780.0000		(122,583)		(107,483)		(107,483)	15,099				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/12/2018	3	922,500	3075.0000		(1,876)		(2,166)		(2,166)	(290)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/13/2018	17	4,549,200	2676.0000		(256,350)		(242,588)		(242,588)	13,763				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/13/2018	16	4,444,800	2778.0000		(146,679)		(134,382)		(134,382)	12,297				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/19/2017	12/13/2018	6	1,845,000	3075.0000		(3,351)		(4,369)		(4,369)	(1,019)				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Credit Suisse International	10/17/2017	09/14/2018	500	1,366,500	2733.0000		(18,870)		(39,293)		(39,293)	(20,423)				0		0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index.	Credit Suisse International	10/17/2017	10/12/2018	7,000	19,572,000	2796.0000		(182,420)		(406,735)		(406,735)	(224,315)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/04/2017	01/02/2018	30	8,250,000	2750.0000		(2,940)		(150)		(150)	2,790				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/05/2018	60	16,350,000	2725.0000		(4,800)		(600)		(600)	4,200				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/07/2017	01/05/2018	40	11,000,000	2750.0000		(2,040)		(200)		(200)	1,840				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/12/2018	40	10,900,000	2725.0000		(4,600)		(2,200)		(2,200)	2,400				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/07/2017	01/12/2018	40	11,000,000	2750.0000		(2,920)		(200)		(200)	2,720				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/26/2018	40	10,900,000	2725.0000		(8,240)		(12,400)		(12,400)	(4,160)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/27/2017	01/31/2018	40	10,900,000	2725.0000		(9,600)		(18,000)		(18,000)	(8,400)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	01/31/2018	40	11,300,000	2825.0000		(3,760)		(400)		(400)	3,360				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	02/16/2018	40	11,300,000	2825.0000		(5,360)		(1,600)		(1,600)	3,760				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/09/2017	02/28/2018	80	21,800,000	2725.0000		(39,486)		(100,000)		(100,000)	(60,514)				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	02/28/2018	40	11,400,000	2850.0000		(5,760)		(1,600)		(1,600)	4,160				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	03/16/2018	40	11,500,000	2875.0000		(6,160)		(2,600)		(2,600)	3,560				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/06/2017	03/29/2018	40	11,400,000	2850.0000		(6,000)		(7,200)		(7,200)	(1,200)				0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	11/30/2017	03/29/2018	40	11,600,000	2900.0000		(6,560)		(3,000)		(3,000)	3,560				0		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index.	US - Chicago Board Options Exchange	12/06/2017	04/30/2018	40	11,600,000	2900.0000		(5,963)		(6,199)		(6,199)	(228)				0		0/0
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(104,241,161)	0	(237,806,965)	XXX	(237,806,965)	(133,565,803)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(104,241,161)	0	(237,806,965)	XXX	(237,806,965)	(133,565,803)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(104,241,161)	0	(237,806,965)	XXX	(237,806,965)	(133,565,803)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(104,241,161)	0	(237,806,965)	XXX	(237,806,965)	(133,565,803)	0	0	0	0	XXX	XXX
Currency Swap With Deutsche Bank AG	Funding Agreement	Exhibit 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2016	12/05/2028		117,178,345	2.9250 / (3.6070)	0		(694,541)			6,016,034	57,717	1,953			1,936,966		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										0	0	(694,541)	0	XXX	6,016,034	57,717	1,953	0	0	1,936,966	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(694,541)	0	XXX	6,016,034	57,717	1,953	0	0	1,936,966	XXX	XXX
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	01/09/2015	01/13/2045		50,000,000	2.7862 / (1.3586)				1,459,634		1,459,634	1,289,670				1,299,924		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	01/12/2015	01/14/2045		50,000,000	2.6825 / (1.3592)				506,042		506,042	1,270,058				1,299,990		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	01/13/2015	01/15/2045		50,000,000	2.6580 / (1.3592)				280,423		280,423	1,265,450				1,300,055		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	01/14/2015	01/16/2045		100,000,000	2.5970 / (1.3592)				(561,091)		(561,091)	2,507,660				2,600,243		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	01/14/2015	01/16/2045		100,000,000	2.5650 / (1.3592)				(1,149,217)		(1,149,217)	2,495,342				2,600,243		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	11/12/2014	11/14/2034		50,000,000	3.4320 / (1.4129)				5,065,568		5,065,568	1,090,042				1,026,858		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	11/18/2014	11/20/2034		25,000,000	3.4090 / (1.4357)				2,459,775		2,459,775	544,627				513,679		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	11/20/2014	11/24/2034		25,000,000	3.3980 / (1.4676)				2,424,311		2,424,311	544,524				513,845		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	12/05/2014	12/09/2034		50,000,000	3.2690 / (1.5361)				4,046,187		4,046,187	1,080,620				1,028,938		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	12/08/2014	12/10/2034		50,000,000	3.2400 / (1.5361)				3,866,899		3,866,899	1,078,118				1,029,022		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	12/10/2014	12/12/2034		50,000,000	3.1610 / (1.5488)				3,380,216		3,380,216	1,071,400				1,029,188		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	12/11/2014	12/16/2034		50,000,000	3.1375 / (1.6004)				3,234,222		3,234,222	1,070,127				1,029,520		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap With Bank of America N.A.	VA GMxB Hedge	N/A	Interest Rate	Bank of America N.A. B4TYDEB6GKMZO031MB27	12/19/2012	12/21/2032		30,000,000	3.3125 / (1.6420)				3,185,388		3,185,388	451,619				580,436		0/0
Interest Rate Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2013	02/06/2033		50,000,000	3.6365 / (1.3914)				7,317,915		7,317,915	822,207				971,542		0/0
Interest Rate Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/24/2012	08/29/2032		50,000,000	2.9950 / (1.4773)			(168,311)	3,691,680		3,691,680	932,979				957,258		0/0
Interest Rate Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2012	09/20/2032		100,000,000	3.3000 / (1.6255)			(334,931)	11,196,456		11,196,456	1,886,396				1,918,445		0/0
Interest Rate Swap With Wells Fargo Bank N.A.	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	08/24/2012	08/29/2032		50,000,000	3.0010 / (1.4773)			(168,311)	3,719,757		3,719,757	916,735				957,258		0/0
Interest Rate Swap With Wells Fargo Bank N.A.	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	09/18/2012	09/20/2032		100,000,000	3.2920 / (1.6255)			(334,931)	11,071,658		11,071,658	1,856,412				1,918,445		0/0
Interest Rate Swap With Wells Fargo Bank N.A.	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	10/09/2012	10/11/2032		50,000,000	3.2425 / (1.3503)				5,007,236		5,007,236	762,041				961,094		0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	01/26/2017	01/30/2019		25,000,000	1.5435 / (1.3780)			(29,903)	7,462		7,462	7,462				129,992		0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	01/27/2017	02/03/2019		25,000,000	1.5225 / (1.3848)			(32,258)	(2,116)		(2,116)	(2,116)				130,649		0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	01/30/2017	02/01/2019		25,000,000	1.5088 / (1.3768)			(33,665)	(6,007)		(6,007)	(6,007)				130,321		0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	01/31/2017	02/02/2019		22,500,000	1.5125 / (1.3812)			(29,998)	(5,507)		(5,507)	(5,507)				117,437		0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	02/01/2017	02/03/2019		25,000,000	1.5301 / (1.3848)			(31,308)	711		711	711				130,649		0/0
Interest Rate Swap-CLR With J.P. Morgan Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	02/13/2014	02/18/2034		35,000,000	3.5420 / (1.4357)			841,805	5,232,675		5,232,675	(172,581)				702,936		0/0
Interest Rate Swap-CLR With Wells Fargo Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Securities LLC/CME VYVVCKR63DVZZN70PB21	02/02/2017	02/06/2019		50,000,000	1.4905 / (1.3914)			(70,784)	(33,042)		(33,042)	(33,042)				262,278		0/0
Interest Rate Swap-CLR With Wells Fargo Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Securities LLC/CME VYVVCKR63DVZZN70PB21	02/03/2017	02/07/2019		50,000,000	1.4850 / (1.3919)			(74,650)	(35,602)		(35,602)	(35,602)				262,604		0/0
Interest Rate Swap With Bank of America N.A.	VA GMxB Hedge	N/A	Interest Rate	Bank of America N.A. B4TYDEB6GKMZO031MB27	03/27/2013	04/02/2023		100,000,000	2.0100 / (1.3350)			920,494	(1,053,413)		(1,053,413)	(928,097)				1,145,786		0/0
Interest Rate Swap With Citibank N.A.	VA GMxB Hedge	N/A	Interest Rate	Citibank N.A. E57ODZIWZ7FF32TWEFA76	05/29/2013	05/31/2033		50,000,000	3.0390 / (1.4788)			947,926	3,685,644		3,685,644	(174,506)				981,530		0/0
Interest Rate Swap With Credit Suisse International	VA GMxB Hedge	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/07/2013	02/11/2033		25,000,000	2.7863 / (1.4129)			416,140	1,168,037		1,168,037	152,532				485,991		0/0
Interest Rate Swap With Credit Suisse International	VA GMxB Hedge	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2013	05/03/2033		50,000,000	2.5913 / (1.3848)			737,919	723,241		723,241	390,021				979,086		0/0
Interest Rate Swap With Credit Suisse International	VA GMxB Hedge	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/14/2012	08/16/2032		50,000,000	2.4288 / (1.4190)			651,073	1,789		1,789	424,857				956,096		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/29/2033		25,000,000	2.7740 / (1.3780)			416,512	1,163,831		1,163,831	(40,543)				485,419		0/0
Interest Rate Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/01/2013	05/03/2033		50,000,000	2.5810 / (1.3848)			732,794	703,960		703,960	19,648				979,086		0/0
Interest Rate Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2012	06/07/2032		25,000,000	2.2850 / (1.5153)			280,454	(584,018)		(584,018)	65,217				474,905		0/0
Interest Rate Swap With Wells Fargo Bank N.A.	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	02/06/2013	02/08/2033		50,000,000	2.8460 / (1.3970)			863,537	2,774,857		2,774,857	(116,666)				971,718		0/0
Interest Rate Swap With Wells Fargo Bank N.A.	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	04/10/2013	04/12/2023		100,000,000	1.9580 / (1.3567)			854,799	(1,322,079)		(1,322,079)	(774,382)				1,148,769		0/0
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	6,354,403	82,623,482	XXX	82,623,482	21,707,426	0	0	0	34,011,235	XXX	XXX
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/11/2017	12/22/2021		67,867,130	1.9879 / (1.9879)			603,353	(150,548)		(150,548)	(150,548)				676,585		0/0
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/25/2017	12/20/2022		107,675,711	2.0220 / (2.0220)			394,185	(46,562)		(46,562)	(46,562)				1,200,150		0/0
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2017	12/26/2018		30,548,647	2.0820 / (2.0820)			17,991	28,120		28,120	28,120				151,643		0/0
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2017	12/24/2019		30,139,549	2.0620 / (2.0620)			8,306	37,564		37,564	37,564				212,024		0/0
Total Return Swap With Citibank N.A.	VA GMxB Hedge	N/A	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/11/2017	12/22/2020		64,868,186	2.0145 / (2.0145)			275,567	9,922		9,922	9,922				559,533		0/0
Total Return Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2017	12/23/2020		65,381,410	1.9879 / (1.9879)			355,439	59,424		59,424	59,424				564,219		0/0
Total Return Swap With JPMorgan Chase Bank N.A.	VA GMxB Hedge	N/A	Equity/Index.	JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/09/2017	12/22/2021		67,844,763	1.9879 / (1.9879)			613,303	(120,583)		(120,583)	(120,583)				676,362		0/0
0949999. Subtotal - Swaps - Hedging Other - Total Return										0	0	2,268,144	(182,663)	XXX	(182,663)	(182,663)	0	0	0	4,040,516	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	8,622,547	82,440,819	XXX	82,440,819	21,524,763	0	0	0	38,051,751	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	6,354,403	82,623,482	XXX	82,623,482	21,707,426	0	0	0	34,011,235	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	(694,541)	0	XXX	6,016,034	57,717	1,953	0	0	1,936,966	XXX	XXX
1189999. Total Swaps - Total Return										0	0	2,268,144	(182,663)	XXX	(182,663)	(182,663)	0	0	0	4,040,516	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	7,928,006	82,440,819	XXX	88,456,853	21,582,480	1,953	0	0	39,988,717	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(694,541)	0	XXX	6,016,034	57,717	1,953	0	0	1,936,966	XXX	XXX
1409999. Subtotal - Hedging Other										124,956,534	116,643,670	8,622,547	248,057,178	XXX	248,057,178	(27,879,930)	3,293,143	0	0	38,051,751	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										118,691	0	0	187,340	XXX	187,340	49,957	0	0	0	0	XXX	XXX
1449999 - Totals										125,075,225	116,643,670	7,928,006	248,244,518	XXX	254,260,552	(27,772,256)	3,295,096	0	0	39,988,717	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	02/01/2016	01/27/2017	01/27/2017	Expiration-Purchased Option	1	311	310.8200	4						4			(4)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/14/2017	03/08/2019	11/21/2017	Option Closing Sale	387	117,222	302.9000		5,194	11,022		11,022					5,828			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/13/2019	11/21/2017	Option Closing Sale	187	56,530	302.3000		2,676	5,429		5,429					2,753			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/14/2019	11/21/2017	Option Closing Sale	722	218,477	302.6000		10,231	20,779		20,779					10,548			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/15/2019	11/21/2017	Option Closing Sale	200	61,040	305.2000		2,582	5,318		5,318					2,736			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2017	03/20/2019	11/21/2017	Option Closing Sale	100	30,490	304.9000		1,311	2,688		2,688					1,377			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/21/2019	11/21/2017	Option Closing Sale	118	35,789	303.3000		1,746	3,331		3,331					1,585			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/22/2019	11/21/2017	Option Closing Sale	605	184,344	304.7000		8,524	16,371		16,371					7,847			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/27/2019	11/21/2017	Option Closing Sale	165	49,962	302.8000		2,495	4,736		4,736					2,241			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/03/2017	03/29/2019	11/21/2017	Option Closing Sale	218	66,555	305.3000		3,026	5,801		5,801					2,775			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/11/2017	04/05/2019	12/05/2017	Option Closing Sale	77	23,400	303.9000		1,110	2,214		2,214					1,103			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/10/2019	12/05/2017	Option Closing Sale	47	14,335	305.0000		751	1,309		1,309					558			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/11/2019	11/21/2017	Option Closing Sale	137	42,004	306.6000		2,074	3,514		3,514					1,440			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/17/2019	11/21/2017	Option Closing Sale	240	73,368	305.7000		3,763	6,346		6,346					2,582			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/18/2019	11/21/2017	Option Closing Sale	138	42,214	305.9000		2,151	3,627		3,627					1,475			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/24/2019	11/21/2017	Option Closing Sale	123	37,650	306.1000		1,913	3,219		3,219					1,306			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/25/2019	12/05/2017	Option Closing Sale	85	25,985	305.7000		1,341	2,327		2,327					986			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	04/26/2019	11/21/2017	Option Closing Sale	459	141,647	308.6000		6,559	11,099		11,099					4,540			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/03/2017	05/01/2019	12/05/2017	Option Closing Sale	77	23,747	308.4000		1,113	1,943		1,943					830			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/02/2019	12/05/2017	Option Closing Sale	89	27,439	308.3000		1,286	2,253		2,253					967			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/03/2019	11/21/2017	Option Closing Sale	1,807	555,833	307.6000		26,780	45,229		45,229					18,449			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/08/2019	11/21/2017	Option Closing Sale	158	48,743	308.5000		2,278	3,849		3,849					1,571			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/12/2017	05/09/2019	11/21/2017	Option Closing Sale	347	106,911	308.1000		5,080	8,567		8,567					3,487			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/18/2017	05/10/2019	11/21/2017	Option Closing Sale	203	62,483	307.8000		2,854	5,061		5,061					2,207			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/16/2019	11/21/2017	Option Closing Sale	541	167,494	309.6000		8,661	12,757		12,757					4,095			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/17/2019	11/21/2017	Option Closing Sale	672	206,774	307.7000		11,471	16,847		16,847					5,376			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/22/2019	12/05/2017	Option Closing Sale	96	29,750	309.9000		1,528	2,325		2,325					797			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/23/2019	11/21/2017	Option Closing Sale	214	66,340	310.0000		3,398	4,993		4,993					1,594			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/24/2019	11/21/2017	Option Closing Sale	307	95,446	310.9000		4,731	6,957		6,957					2,226			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/30/2019	11/21/2017	Option Closing Sale	471	146,293	310.6000		7,366	10,805		10,805					3,438			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	05/31/2019	11/21/2017	Option Closing Sale	386	120,200	311.4000		5,879	8,627		8,627					2,748			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	06/05/2019	11/21/2017	Option Closing Sale	562	176,131	313.4000		8,025	11,763		11,763					3,737			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/12/2017	06/06/2019	11/21/2017	Option Closing Sale	140	43,736	312.4000		2,071	3,032		3,032					962			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2017	06/12/2019	11/21/2017	Option Closing Sale	174	54,392	312.6000		2,497	3,753		3,753					1,256			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/20/2017	06/14/2019	11/21/2017	Option Closing Sale	156	48,812	312.9000		2,220	3,334		3,334					1,114			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/19/2019	11/21/2017	Option Closing Sale	502	157,327	313.4000		6,516	10,572		10,572					4,056			0/0

SCHEDULE DB - PART A - SECTION 2

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

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CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/21/2019	11/21/2017	Option Closing Sale	829	258,897	312.3000		11,208	18,139		18,139					6,930			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/27/2019	11/21/2017	Option Closing Sale	601	187,632	312.2000		8,198	13,222		13,222					5,024			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	07/07/2017	06/28/2019	11/21/2017	Option Closing Sale	614	191,752	312.3000		8,350	13,471		13,471					5,121			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/05/2019	11/21/2017	Option Closing Sale	181	56,219	310.6000		3,189	4,210		4,210					1,021			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/10/2019	11/21/2017	Option Closing Sale	163	50,726	311.2000		2,825	3,726		3,726					901			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/12/2019	11/21/2017	Option Closing Sale	1,178	372,837	316.5000		17,105	22,523		22,523					5,419			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/17/2019	12/05/2017	Option Closing Sale	48	15,240	317.5000		676	921		921					245			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/18/2019	11/21/2017	Option Closing Sale	324	102,190	315.4000		4,912	6,457		6,457					1,545			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/19/2019	11/21/2017	Option Closing Sale	748	237,041	316.9000		10,779	14,152		14,152					3,373			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/24/2019	11/21/2017	Option Closing Sale	424	134,535	317.3000		6,050	7,933		7,933					1,883			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/26/2019	11/21/2017	Option Closing Sale	894	283,756	317.4000		12,740	16,682		16,682					3,943			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	07/31/2019	12/05/2017	Option Closing Sale	68	21,536	316.7000		996	1,351		1,351					355			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	08/01/2019	11/21/2017	Option Closing Sale	350	111,405	318.3000		4,858	6,346		6,346					1,488			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/09/2017	08/02/2019	11/21/2017	Option Closing Sale	964	305,395	316.8000		14,103	18,441		18,441					4,338			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/08/2019	11/21/2017	Option Closing Sale	242	77,004	318.2000		2,858	4,419		4,419					1,561			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/09/2019	11/21/2017	Option Closing Sale	1,573	494,866	314.6000		21,141	32,545		32,545					11,404			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/14/2019	11/21/2017	Option Closing Sale	881	277,779	315.3000		11,603	17,840		17,840					6,237			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	08/18/2017	08/15/2019	11/21/2017	Option Closing Sale	275	86,323	313.9000		3,806	5,838		5,838					2,032			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/23/2019	11/21/2017	Option Closing Sale	714	224,339	314.2000		12,781	15,065		15,065					2,285			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/29/2019	11/21/2017	Option Closing Sale	1,041	329,789	316.8000		17,197	20,175		20,175					2,977			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	08/30/2019	11/21/2017	Option Closing Sale	155	49,244	317.7000		2,486	2,914		2,914					428			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/05/2019	11/21/2017	Option Closing Sale	345	109,365	317.0000		5,689	6,665		6,665					976			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/06/2019	11/21/2017	Option Closing Sale	860	273,480	318.0000		13,734	16,056		16,056					2,322			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/11/2019	11/21/2017	Option Closing Sale	895	286,490	320.1000		13,380	15,564		15,564					2,184			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/13/2019	11/21/2017	Option Closing Sale	235	75,106	319.6000		3,577	4,164		4,164					588			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/18/2019	11/21/2017	Option Closing Sale	562	180,908	321.9000		7,947	9,194		9,194					1,248			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	09/25/2017	09/19/2019	12/05/2017	Option Closing Sale	848	272,547	321.4000		12,211	14,265		14,265					2,054			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	09/25/2019	11/21/2017	Option Closing Sale	1,713	551,243	321.8000		29,275	28,247		28,247					(1,028)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	09/26/2019	12/05/2017	Option Closing Sale	853	273,387	320.5000		15,209	14,847		14,847					(362)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	09/27/2019	11/21/2017	Option Closing Sale	1,390	447,858	322.2000		23,491	22,615		22,615					(876)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	10/03/2019	11/21/2017	Option Closing Sale	281	90,819	323.2000		4,617	4,426		4,426					(191)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	10/04/2019	11/21/2017	Option Closing Sale	706	229,944	325.7000		10,703	10,138		10,138					(565)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	10/09/2019	11/21/2017	Option Closing Sale	214	69,272	323.7000		3,475	3,321		3,321					(154)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/17/2017	10/11/2019	11/21/2017	Option Closing Sale	2,115	692,451	327.4000		30,477	28,595		28,595					(1,882)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/16/2019	11/21/2017	Option Closing Sale	246	80,368	326.7000		3,535	3,429		3,429					(106)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/17/2019	11/21/2017	Option Closing Sale	173	56,242	325.1000		2,624	2,562		2,562					(62)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/18/2019	11/21/2017	Option Closing Sale	611	198,942	325.6000		9,122	8,890		8,890					(232)			0/0

SCHEDULE DB - PART A - SECTION 2

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CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/23/2019	11/21/2017	Option Closing Sale	777	253,613	326.4000		11,344	11,010		11,010					(334)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/24/2019	11/21/2017	Option Closing Sale	710	232,738	327.8000		9,897	9,542		9,542					(355)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/25/2019	11/21/2017	Option Closing Sale	1,219	397,394	326.0000		18,066	17,554		17,554					(512)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/30/2019	11/21/2017	Option Closing Sale	165	53,823	326.2000		2,439	2,366		2,366					(73)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	10/31/2019	11/21/2017	Option Closing Sale	430	140,266	326.2000		6,360	6,171		6,171					(189)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/01/2019	11/21/2017	Option Closing Sale	528	172,656	327.0000		7,614	7,360		7,360					(253)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/06/2019	11/21/2017	Option Closing Sale	1,189	390,587	328.5000		16,373	15,707		15,707					(666)			0/0
CITI Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	11/13/2017	11/07/2019	11/21/2017	Option Closing Sale	1,253	411,736	328.6000		17,204	16,502		16,502					(702)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/08/2016	01/06/2017	01/06/2017	Option Closing Sale	25	5,550,000	2220.0000	94,500		142,425		142,425		28,500			47,925			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/12/2017	01/13/2017	01/13/2017	Option Closing Sale	20	4,530,000	2265.0000		7,620	19,280		19,280					11,660			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/13/2017	01/13/2017	01/13/2017	Expiration-Purchased Option	20	4,550,000	2275.0000		1,420								(1,420)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/12/2017	01/17/2017	01/17/2017	Option Closing Sale	20	4,530,000	2265.0000		11,420	5,760		5,760					(5,660)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/12/2017	01/18/2017	01/18/2017	Option Closing Sale	20	4,530,000	2265.0000		13,420	13,760		13,760					340			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	01/20/2017	01/20/2017	Option Closing Sale	30	5,550,000	1850.0000	531,180		1,270,770		1,270,770		(640,020)			739,590			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/26/2016	01/20/2017	01/20/2017	Option Closing Sale	70	13,125,000	1875.0000	1,029,640		2,790,130		2,790,130		(1,528,860)			1,760,490			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/13/2016	01/20/2017	01/20/2017	Option Closing Sale	60	13,500,000	2250.0000	277,710		141,540		141,540		167,310			(136,170)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/19/2017	05/19/2017	05/19/2017	Option Closing Sale	13	3,087,500	2375.0000		11,648	8,736		8,736					(2,912)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	05/31/2017	05/31/2017	Option Closing Sale	20	4,450,000	2225.0000	198,520		373,580		373,580		24,720			175,060			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	06/16/2017	06/16/2017	Option Closing Sale	20	4,450,000	2225.0000	208,380		416,280		416,280		25,380			207,900			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	06/30/2017	06/30/2017	Option Closing Sale	20	4,450,000	2225.0000	218,920		396,800		396,800		24,920			177,880			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	06/30/2017	06/30/2017	Expiration-Purchased Option	60	14,850,000	2475.0000		6,240								(6,240)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	07/21/2017	07/21/2017	Expiration-Purchased Option	60	15,000,000	2500.0000		7,860								(7,860)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	07/31/2017	07/31/2017	Expiration-Purchased Option	60	15,300,000	2550.0000		7,860								(7,860)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	08/18/2017	08/18/2017	Expiration-Purchased Option	60	15,300,000	2550.0000		7,380								(7,380)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	08/31/2017	08/31/2017	Expiration-Purchased Option	60	15,600,000	2600.0000		8,460								(8,460)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	09/15/2017	09/15/2017	Expiration-Purchased Option	60	15,600,000	2600.0000		6,960								(6,960)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2017	10/20/2017	10/20/2017	Option Closing Sale	50	12,825,000	2565.0000		14,300	33,750		33,750					19,450			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2017	10/20/2017	10/20/2017	Expiration-Purchased Option	40	10,300,000	2575.0000		3,680								(3,680)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/09/2017	11/17/2017	11/17/2017	Expiration-Purchased Option	30	7,770,000	2590.0000		18,480								(18,480)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2017	11/17/2017	11/17/2017	Expiration-Purchased Option	80	20,800,000	2600.0000		11,000								(11,000)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Option Closing Sale	20	4,450,000	2225.0000	305,200		888,020		888,020		25,000			582,820			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	12/15/2017	12/15/2017	Option Closing Sale	40	10,000,000	2500.0000		235,040	676,040		676,040					441,000			0/0

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S&P 500 Index CALL OPTION ...	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange ...	11/30/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	13,500,000	2700.0000		14,800								(14,800)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/09/2017	01/09/2017	Option Closing Sale	800	1,756,000	2195.0000	48,608		59,120		59,120		10,552			10,512			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/10/2017	01/10/2017	Option Closing Sale	900	1,975,500	2195.0000	55,134		66,510		66,510		11,324			11,376			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/11/2017	01/11/2017	Option Closing Sale	600	1,317,000	2195.0000	37,062		48,192		48,192		7,303			11,130			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/12/2017	01/12/2017	Option Closing Sale	1,700	3,757,000	2210.0000	91,647		102,748		102,748		26,371			11,101			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/13/2017	01/13/2017	Option Closing Sale	5,700	12,340,500	2165.0000	460,674		624,948		624,948		15,286			164,274			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/17/2017	01/17/2017	Option Closing Sale	200	429,000	2145.0000	19,000		24,578		24,578		(612)			5,578			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/18/2017	01/18/2017	Option Closing Sale	500	1,072,500	2145.0000	47,750		63,445		63,445		(1,362)			15,695			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/19/2017	01/19/2017	Option Closing Sale	2,100	4,504,500	2145.0000	201,516		249,249		249,249		(5,757)			47,733			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/20/2017	01/20/2017	Option Closing Sale	6,300	13,419,000	2130.0000	671,076		890,253		890,253		(41,982)			219,177			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/23/2017	01/23/2017	Option Closing Sale	800	1,740,000	2175.0000	61,912		72,160		72,160		3,343			10,248			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/24/2017	01/24/2017	Option Closing Sale	1,800	3,915,000	2175.0000	140,184		189,126		189,126		6,869			48,942			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/25/2017	01/25/2017	Option Closing Sale	1,100	2,354,000	2140.0000	111,199		174,207		174,207		(5,242)			63,008			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/26/2017	01/26/2017	Option Closing Sale	2,900	6,293,000	2170.0000	237,626		367,372		367,372		5,786			129,746			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/27/2017	01/27/2017	Option Closing Sale	3,700	7,992,000	2160.0000	328,079		498,353		498,353		(2,112)			170,274			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/30/2017	01/30/2017	Option Closing Sale	1,600	3,544,000	2215.0000	90,528		105,440		105,440		16,608			14,912			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/31/2017	01/31/2017	Option Closing Sale	2,200	4,873,000	2215.0000	125,510		140,514		140,514		21,967			15,004			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/01/2017	02/01/2017	Option Closing Sale	600	1,329,000	2215.0000	34,488		38,730		38,730		5,971			4,242			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/02/2017	02/02/2017	Option Closing Sale	2,200	4,774,000	2170.0000	185,042		243,870		243,870		2,271			58,828			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/03/2017	02/03/2017	Option Closing Sale	5,300	11,527,500	2175.0000	429,830		648,826		648,826		8,045			218,996			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/06/2017	02/06/2017	Option Closing Sale	800	1,716,000	2145.0000	80,384		118,048		118,048		(3,919)			37,664			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/07/2017	02/07/2017	Option Closing Sale	600	1,287,000	2145.0000	60,570		88,848		88,848		(2,882)			28,278			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/08/2017	02/08/2017	Option Closing Sale	700	1,480,500	2115.0000	85,351		125,769		125,769		(7,341)			40,418			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/09/2017	02/09/2017	Option Closing Sale	1,700	3,595,500	2115.0000	207,468		327,879		327,879		(17,841)			120,411			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/10/2017	02/10/2017	Option Closing Sale	4,400	9,262,000	2105.0000	568,832		928,840		928,840		(56,107)			360,008			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/13/2017	02/13/2017	Option Closing Sale	700	1,487,500	2125.0000	80,486		142,275		142,275		(6,605)			61,789			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/14/2017	02/14/2017	Option Closing Sale	700	1,487,500	2125.0000	80,801		148,806		148,806		(6,411)			68,005			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/15/2017	02/15/2017	Option Closing Sale	500	1,062,500	2125.0000	57,945		112,125		112,125		(4,391)			54,180			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/16/2017	02/16/2017	Option Closing Sale	2,300	4,968,000	2160.0000	213,325		430,606		430,606		(5,828)			217,281			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/17/2017	02/17/2017	Option Closing Sale	5,600	12,320,000	2200.0000	384,384		846,496		846,496		20,749			462,112			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/03/2017	04/03/2017	Option Closing Sale	500	1,177,500	2355.0000	9,495		1,920		1,920		4,362			(7,575)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/05/2017	04/05/2017	Option Closing Sale	300	696,000	2320.0000	9,609		9,885		9,885		3,618			276			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/06/2017	04/06/2017	Option Closing Sale	600	1,407,000	2345.0000	16,014		7,494		7,494		8,098			(8,520)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/07/2017	04/07/2017	Option Closing Sale	1,400	3,248,000	2320.0000	46,032		49,756		49,756		16,908			3,724			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/10/2017	04/10/2017	Option Closing Sale	400	930,000	2325.0000	12,556		12,864		12,864		4,697			308			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/12/2017	04/12/2017	Option Closing Sale	500	1,170,000	2340.0000	13,265		2,465		2,465		5,321			(10,800)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/13/2017	04/13/2017	Expiration-Purchased Option	2,200	5,203,000	2365.0000	41,866						18,830			(41,866)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/17/2017	04/17/2017	Expiration-Purchased Option	600	1,419,000	2365.0000	11,916						5,251			(11,916)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/19/2017	04/19/2017	Expiration-Purchased Option	700	1,669,500	2385.0000	10,864						5,126			(10,864)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/20/2017	04/20/2017	Expiration-Purchased Option	800	1,912,000	2390.0000	11,768						5,614			(11,768)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/21/2017	04/21/2017	Expiration-Purchased Option	1,100	2,612,500	2375.0000	20,515						9,110			(20,515)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/24/2017	04/24/2017	Expiration-Purchased Option	400	950,000	2375.0000	7,628						3,354			(7,628)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/26/2017	04/26/2017	Option Closing Sale	400	950,000	2375.0000	7,884		4,980		4,980		3,401			(2,904)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/27/2017	04/27/2017	Option Closing Sale	700	1,666,000	2380.0000	13,125		6,139		6,139		5,736			(6,986)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/28/2017	04/28/2017	Option Closing Sale	1,300	3,055,000	2350.0000	36,725		44,460		44,460		13,713			7,735			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/01/2017	05/01/2017	Option Closing Sale	300	703,500	2345.0000	9,171		12,999		12,999		3,294			3,828			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/03/2017	05/03/2017	Option Closing Sale	300	703,500	2345.0000	9,405		12,939		12,939		3,308			3,534			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/04/2017	05/04/2017	Option Closing Sale	800	1,864,000	2330.0000	30,136		47,616		47,616		9,672			17,480			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/05/2017	05/05/2017	Option Closing Sale	1,300	3,029,000	2330.0000	49,595		90,077		90,077		15,747			40,482			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/08/2017	05/08/2017	Option Closing Sale	500	1,167,500	2335.0000	18,255		32,190		32,190		5,888			13,935			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/10/2017	05/10/2017	Option Closing Sale	500	1,182,500	2365.0000	9,930		17,315		17,315		1,683			7,385			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/11/2017	05/11/2017	Option Closing Sale	600	1,407,000	2345.0000	19,974		29,664		29,664		6,674			9,690			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/12/2017	05/12/2017	Option Closing Sale	1,500	3,495,000	2330.0000	59,670		91,350		91,350		18,170			31,680			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/15/2017	05/15/2017	Option Closing Sale	500	1,162,500	2325.0000	21,220		38,660		38,660		6,228			17,440			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/17/2017	05/17/2017	Option Closing Sale	400	930,000	2325.0000	17,176		12,812		12,812		4,963			(4,364)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/18/2017	05/18/2017	Option Closing Sale	1,700	3,952,500	2325.0000	73,729		69,224		69,224		21,079			(4,505)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/19/2017	05/19/2017	Option Closing Sale	1,300	3,022,500	2325.0000	56,849		73,749		73,749		16,113			16,900			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/22/2017	05/22/2017	Option Closing Sale	400	932,000	2330.0000	16,840		25,608		25,608		4,852			8,768			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/23/2017	05/23/2017	Option Closing Sale	300	697,500	2325.0000	13,428		22,026		22,026		3,734			8,598			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/25/2017	05/25/2017	Option Closing Sale	600	1,425,000	2375.0000	13,824		24,042		24,042		3,434			10,218			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/26/2017	05/26/2017	Option Closing Sale	2,600	6,188,000	2380.0000	66,274		93,132		93,132		23,674			26,858			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/31/2017	05/31/2017	Option Closing Sale	500	1,190,000	2380.0000	13,220		15,900		15,900		4,586			2,680			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/01/2017	06/01/2017	Option Closing Sale	1,000	2,385,000	2385.0000	25,310		45,060		45,060		8,892			19,750			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/02/2017	06/02/2017	Option Closing Sale	1,400	3,339,000	2385.0000	35,924		75,698		75,698		12,503			39,774			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/05/2017	06/05/2017	Option Closing Sale	500	1,192,500	2385.0000	13,025		25,550		25,550		4,492			12,525			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/06/2017	06/06/2017	Option Closing Sale	1,100	2,299,000	2090.0000	140,833		373,263		373,263		(63,985)			232,430			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/06/2017	06/06/2017	Option Closing Sale	600	1,266,000	2110.0000	70,206		191,598		191,598		(32,064)			121,392			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/07/2017	06/07/2017	Option Closing Sale	900	1,881,000	2090.0000	115,560		308,826		308,826		(52,134)			193,266			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/07/2017	06/07/2017	Option Closing Sale	400	844,000	2110.0000	46,952		129,256		129,256		(21,288)			82,304			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/07/2017	06/07/2017	Option Closing Sale	700	1,680,000	2400.0000	15,757		23,198		23,198		5,738			7,441			0/0

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/08/2017	06/08/2017	Option Closing Sale	1,500	3,150,000	2100.0000	184,230		500,685		500,685		(83,905)			316,455			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/08/2017	06/08/2017	Option Closing Sale	1,900	4,028,000	2120.0000	212,876		596,201		596,201		(97,288)			383,325			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/08/2017	06/08/2017	Option Closing Sale	400	962,000	2405.0000	8,592		11,516		11,516		3,159			2,924			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/09/2017	06/09/2017	Option Closing Sale	6,400	13,344,000	2085.0000	841,856		2,219,328		2,219,328		(380,417)			1,377,472			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/09/2017	06/09/2017	Option Closing Sale	2,800	5,894,000	2105.0000	337,176		914,956		914,956		(153,379)			577,780			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/09/2017	06/09/2017	Option Closing Sale	1,900	4,541,000	2390.0000	49,096		79,363		79,363		16,736			30,267			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/12/2017	06/12/2017	Option Closing Sale	1,500	3,112,500	2075.0000	206,340		531,585		531,585		(92,948)			325,245			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/12/2017	06/12/2017	Option Closing Sale	1,400	2,933,000	2095.0000	176,708		468,146		468,146		(80,300)			291,438			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/12/2017	06/12/2017	Option Closing Sale	500	1,190,000	2380.0000	14,655		24,695		24,695		4,733			10,040			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	06/20/2016	06/14/2017	06/14/2017	Option Closing Sale	4,500	9,337,500	2075.0000	622,665		1,633,140		1,633,140		(276,209)			1,010,475			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/14/2017	06/14/2017	Option Closing Sale	400	942,000	2355.0000	15,464		33,168		33,168		4,390			17,704			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/15/2017	06/15/2017	Option Closing Sale	900	2,115,000	2350.0000	36,792		74,214		74,214		10,363			37,422			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	06/20/2016	06/16/2017	06/16/2017	Option Closing Sale	2,300	4,772,500	2075.0000	319,447		823,745		823,745		(139,932)			504,298			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/16/2017	06/16/2017	Option Closing Sale	1,700	4,003,500	2355.0000	66,895		132,855		132,855		19,122			65,960			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/19/2017	06/19/2017	Option Closing Sale	600	1,410,000	2350.0000	25,098		62,076		62,076		6,945			36,978			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/21/2017	06/21/2017	Option Closing Sale	600	1,422,000	2370.0000	21,084		39,366		39,366		6,308			18,282			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/22/2017	06/22/2017	Option Closing Sale	500	1,185,000	2370.0000	17,765		32,250		32,250		5,272			14,485			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/23/2017	06/23/2017	Option Closing Sale	1,700	3,978,000	2340.0000	81,175		167,110		167,110		20,760			85,935			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/26/2017	06/26/2017	Option Closing Sale	600	1,389,000	2315.0000	35,904		74,442		74,442		8,097			38,538			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/28/2017	06/28/2017	Option Closing Sale	600	1,386,000	2310.0000	89,280		78,414		78,414		59,712			(10,866)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/29/2017	06/29/2017	Option Closing Sale	1,000	2,350,000	2350.0000	45,170		69,700		69,700		11,773			24,530			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/30/2017	06/30/2017	Option Closing Sale	1,700	4,054,500	2385.0000	55,471		65,297		65,297		16,832			9,826			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/03/2017	07/03/2017	Option Closing Sale	1,500	3,135,000	2090.0000	239,310		508,515		508,515		(49,064)			269,205			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/03/2017	07/03/2017	Option Closing Sale	600	1,263,000	2105.0000	90,390		194,406		194,406		(18,000)			104,016			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/03/2017	07/03/2017	Option Closing Sale	200	478,000	2390.0000		10,004	7,802		7,802					(2,202)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/05/2017	07/05/2017	Option Closing Sale	2,100	4,357,500	2075.0000	357,273		750,834		750,834		(72,332)			393,561			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/05/2017	07/05/2017	Option Closing Sale	800	1,672,000	2090.0000	128,816		274,032		274,032		(25,426)			145,216			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/05/2017	07/05/2017	Option Closing Sale	700	1,659,000	2370.0000		43,407	43,778		43,778					371			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/06/2017	07/06/2017	Option Closing Sale	4,800	10,008,000	2085.0000	784,176		1,558,800		1,558,800		(160,237)			774,624			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/06/2017	07/06/2017	Option Closing Sale	3,200	6,720,000	2100.0000	494,176		991,200		991,200		(98,233)			497,024			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/06/2017	07/06/2017	Option Closing Sale	1,100	2,623,500	2385.0000		59,378	27,225		27,225					(32,153)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/07/2017	07/07/2017	Option Closing Sale	5,800	12,180,000	2100.0000	893,200		1,886,044		1,886,044		(183,129)			992,844			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/07/2017	07/07/2017	Option Closing Sale	4,100	8,671,500	2115.0000	595,730		1,271,738		1,271,738		(118,346)			676,008			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/07/2017	07/07/2017	Option Closing Sale	1,800	4,329,000	2405.0000		79,416	36,324		36,324					(43,092)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/10/2017	07/10/2017	Option Closing Sale	1,700	3,595,500	2115.0000	246,483		531,131		531,131		(50,623)			284,648			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/10/2017	07/10/2017	Option Closing Sale	2,200	4,686,000	2130.0000	300,388		654,346		654,346		(59,497)			353,958			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/10/2017	07/10/2017	Option Closing Sale	400	968,000	2420.0000		15,080	2,972		2,972					(12,108)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/11/2017	07/11/2017	Option Closing Sale	600	1,272,000	2120.0000	85,350		183,318		183,318		(17,550)			97,968			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/11/2017	07/11/2017	Option Closing Sale	500	1,067,500	2135.0000	66,945		145,265		145,265		(13,255)			78,320			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/12/2017	07/12/2017	Option Closing Sale	600	1,281,000	2135.0000	80,112		184,950		184,950		(16,316)			104,838			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/12/2017	07/12/2017	Option Closing Sale	600	1,290,000	2150.0000	75,252		175,950		175,950		(14,664)			100,698			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/12/2017	07/12/2017	Expiration-Purchased Option	300	733,500	2445.0000		8,499								(8,499)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/13/2017	07/13/2017	Option Closing Sale	4,700	10,034,500	2135.0000	628,672		1,470,301		1,470,301		(128,845)			841,629			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/13/2017	07/13/2017	Option Closing Sale	2,800	6,020,000	2150.0000	351,876		833,924		833,924		(69,045)			482,048			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/13/2017	07/13/2017	Option Closing Sale	1,100	2,689,500	2445.0000		31,559	3,113		3,113					(28,446)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/14/2017	07/14/2017	Option Closing Sale	7,700	16,516,500	2145.0000	986,832		2,419,879		2,419,879		(202,075)			1,433,047			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/14/2017	07/14/2017	Option Closing Sale	4,800	10,368,000	2160.0000	577,152		1,436,496		1,436,496		(112,752)			859,344			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	02/16/2017	07/14/2017	07/14/2017	Option Closing Sale	3,000	7,095,000	2365.0000		164,430	282,810		282,810					118,380			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/14/2017	07/14/2017	Option Closing Sale	2,000	4,910,000	2455.0000		51,260	8,540		8,540					(42,720)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/17/2017	07/17/2017	Option Closing Sale	1,600	3,432,000	2145.0000	213,056		502,624		502,624		(34,975)			289,568			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/17/2017	07/17/2017	Option Closing Sale	1,800	3,888,000	2160.0000	225,792		538,452		538,452		(34,037)			312,660			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/17/2017	07/17/2017	Option Closing Sale	400	982,000	2455.0000		10,440	1,656		1,656					(8,784)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/18/2017	07/18/2017	Option Closing Sale	900	1,935,000	2150.0000	117,549		279,549		279,549		(19,154)			162,000			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/18/2017	07/18/2017	Option Closing Sale	800	1,732,000	2165.0000	98,384		236,488		236,488		(14,667)			138,104			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/18/2017	07/18/2017	Option Closing Sale	300	738,000	2460.0000		7,452	183		183					(7,269)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/19/2017	07/19/2017	Option Closing Sale	1,300	2,788,500	2145.0000	174,122		427,479		427,479		(28,366)			253,357			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/19/2017	07/19/2017	Option Closing Sale	1,000	2,165,000	2165.0000	123,370		308,830		308,830		(18,243)			185,460			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/19/2017	07/19/2017	Option Closing Sale	600	1,476,000	2460.0000		15,096	8,298		8,298					(6,798)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/20/2017	07/20/2017	Option Closing Sale	2,100	4,525,500	2155.0000	269,409		668,745		668,745		(43,619)			399,336			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/20/2017	07/20/2017	Option Closing Sale	2,500	5,437,500	2175.0000	294,925		746,125		746,125		(42,955)			451,200			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/20/2017	07/20/2017	Option Closing Sale	800	1,976,000	2470.0000		17,944	2,760		2,760					(15,184)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/21/2017	07/21/2017	Option Closing Sale	5,600	12,068,000	2155.0000	719,824		1,778,224		1,778,224		(117,687)			1,058,400			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/21/2017	07/21/2017	Option Closing Sale	5,400	11,718,000	2170.0000	653,454		1,633,716		1,633,716		(97,608)			980,262			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/21/2017	07/21/2017	Option Closing Sale	2,200	5,434,000	2470.0000		50,160	5,588		5,588					(44,572)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/24/2017	07/24/2017	Option Closing Sale	1,700	3,672,000	2160.0000	214,370		526,847		526,847		(34,857)			312,477			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/24/2017	07/24/2017	Option Closing Sale	2,100	4,567,500	2175.0000	249,186		619,311		619,311		(36,885)			370,125			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/24/2017	07/24/2017	Expiration-Purchased Option	500	1,235,000	2470.0000		11,605								(11,605)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/25/2017	07/25/2017	Option Closing Sale	1,100	2,365,000	2150.0000	145,486		359,788		359,788		(24,086)			214,302			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/25/2017	07/25/2017	Option Closing Sale	800	1,736,000	2170.0000	97,456		245,664		245,664		(14,666)			148,208			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/25/2017	07/25/2017	Option Closing Sale	400	986,000	2465.0000		10,056	4,832		4,832					(5,224)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/26/2017	07/26/2017	Option Closing Sale	800	1,720,000	2150.0000	108,000		262,264		262,264		(15,642)			154,264			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/26/2017	07/26/2017	Option Closing Sale	1,600	3,472,000	2170.0000	197,568		492,528		492,528		(27,326)			294,960			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/26/2017	07/26/2017	Option Closing Sale	600	1,479,000	2465.0000		15,288	7,698		7,698					(7,590)			0/0

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S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/27/2017	07/27/2017	Option Closing Sale	2,600	5,590,000	2150.0000	351,728		846,092		846,092		(51,261)			494,364			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/27/2017	07/27/2017	Option Closing Sale	2,400	5,196,000	2165.0000	304,080		745,008		745,008		(42,638)			440,928			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/27/2017	07/27/2017	Option Closing Sale	800	1,968,000	2460.0000		21,984	12,336		12,336					(9,648)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/28/2017	07/28/2017	Option Closing Sale	7,300	15,731,500	2155.0000	967,615		2,314,830		2,314,830		(140,807)			1,347,215			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/28/2017	07/28/2017	Option Closing Sale	6,300	13,671,000	2170.0000	781,578		1,903,230		1,903,230		(109,241)			1,121,652			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/28/2017	07/28/2017	Option Closing Sale	2,900	7,163,000	2470.0000		71,282	6,090		6,090					(65,192)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/31/2017	07/31/2017	Option Closing Sale	1,600	3,448,000	2155.0000	212,704		504,480		504,480		(31,130)			291,776			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/31/2017	07/31/2017	Option Closing Sale	1,700	3,697,500	2175.0000	206,618		502,010		502,010		(28,899)			295,392			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/31/2017	07/31/2017	Option Closing Sale	500	1,235,000	2470.0000		12,500	150		150					(12,350)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	08/01/2017	08/01/2017	Option Closing Sale	600	1,293,000	2155.0000	79,974		192,810		192,810		(11,725)			112,836			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	08/01/2017	08/01/2017	Option Closing Sale	800	1,736,000	2170.0000	99,848		245,080		245,080		(14,074)			145,232			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/02/2017	08/02/2017	Option Closing Sale	500	1,225,000	2450.0000		16,230	13,785		13,785					(2,445)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/03/2017	08/03/2017	Option Closing Sale	1,200	2,952,000	2460.0000		35,064	14,592		14,592					(20,472)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/04/2017	08/04/2017	Option Closing Sale	1,700	4,207,500	2475.0000		42,007	3,111		3,111					(38,896)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/07/2017	08/07/2017	Option Closing Sale	600	1,488,000	2480.0000		14,154	546		546					(13,608)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/09/2017	08/09/2017	Expiration-Purchased Option	500	1,240,000	2480.0000		12,000								(12,000)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/10/2017	08/10/2017	Expiration-Purchased Option	1,200	2,964,000	2470.0000		32,712								(32,712)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/11/2017	08/11/2017	Expiration-Purchased Option	2,400	5,964,000	2485.0000		55,248								(55,248)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/14/2017	08/14/2017	Expiration-Purchased Option	500	1,240,000	2480.0000		12,425								(12,425)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/16/2017	08/16/2017	Expiration-Purchased Option	500	1,237,500	2475.0000		13,365								(13,365)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/17/2017	08/17/2017	Expiration-Purchased Option	1,000	2,480,000	2480.0000		25,460								(25,460)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/18/2017	08/18/2017	Expiration-Purchased Option	2,500	6,212,500	2485.0000		60,575								(60,575)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/21/2017	08/21/2017	Expiration-Purchased Option	400	992,000	2480.0000		10,444								(10,444)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/22/2017	08/22/2017	Expiration-Purchased Option	300	744,000	2480.0000		7,932								(7,932)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/23/2017	08/23/2017	Expiration-Purchased Option	500	1,242,500	2485.0000		12,625								(12,625)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/24/2017	08/24/2017	Expiration-Purchased Option	700	1,729,000	2470.0000		21,245								(21,245)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/25/2017	08/25/2017	Expiration-Purchased Option	2,700	6,655,500	2465.0000		87,642								(87,642)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/28/2017	08/28/2017	Expiration-Purchased Option	400	986,000	2465.0000		13,168								(13,168)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/29/2017	08/29/2017	Expiration-Purchased Option	300	742,500	2475.0000		8,949								(8,949)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/30/2017	08/30/2017	Expiration-Purchased Option	700	1,732,500	2475.0000		21,021								(21,021)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/31/2017	08/31/2017	Option Closing Sale	300	739,500	2465.0000		10,143	1,995		1,995					(8,148)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/01/2017	09/01/2017	Option Closing Sale	3,200	7,920,000	2475.0000		98,112	4,960		4,960					(93,152)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/05/2017	09/05/2017	Expiration-Purchased Option	400	990,000	2475.0000		12,584								(12,584)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/07/2017	09/07/2017	Expiration-Purchased Option	1,100	2,733,500	2485.0000		31,548								(31,548)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/08/2017	09/08/2017	Option Closing Sale	4,000	9,760,000	2440.0000		182,760	85,720		85,720					(97,040)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/11/2017	09/11/2017	Option Closing Sale	700	1,690,500	2415.0000		40,397	51,177		51,177					10,780			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/12/2017	09/12/2017	Option Closing Sale	300	736,500	2455.0000		12,108	12,444		12,444					336			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/13/2017	09/13/2017	Option Closing Sale	600	1,449,000	2415.0000		34,944	50,022		50,022					15,078			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	09/22/2016	09/14/2017	09/14/2017	Option Closing Sale	9,500	20,187,500	2125.0000	1,473,830		3,520,890		3,520,890		(270,940)			2,047,060			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/14/2017	09/14/2017	Option Closing Sale	600	1,449,000	2415.0000		35,118	48,372		48,372					13,254			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/15/2017	09/15/2017	Option Closing Sale	4,000	9,740,000	2435.0000		198,160	260,920		260,920					62,760			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/18/2017	09/18/2017	Option Closing Sale	1,200	2,916,000	2430.0000		62,796	88,644		88,644					25,848			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/20/2017	09/20/2017	Option Closing Sale	1,400	3,402,000	2430.0000		74,438	109,536		109,536					35,098			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/21/2017	09/21/2017	Option Closing Sale	1,100	2,706,000	2460.0000		44,814	44,660		44,660					(154)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/22/2017	09/22/2017	Option Closing Sale	3,500	8,627,500	2465.0000		137,270	130,270		130,270					(7,000)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/25/2017	09/25/2017	Option Closing Sale	500	1,230,000	2460.0000		20,820	18,330		18,330					(2,490)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/26/2017	09/26/2017	Option Closing Sale	300	732,000	2440.0000		15,093	17,052		17,052					1,959			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/27/2017	09/27/2017	Option Closing Sale	400	982,000	2455.0000		17,672	20,816		20,816					3,144			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/28/2017	09/28/2017	Option Closing Sale	1,000	2,465,000	2465.0000		40,600	45,060		45,060					4,460			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America	02/21/2017	09/29/2017	09/29/2017	Option Closing Sale	3,700	9,083,500	2455.0000		166,130	238,132		238,132					72,002			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/09/2017	11/09/2017	Option Closing Sale	800	1,716,800	2146.0000	116,800		350,896		350,896		(29,909)			234,096			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/09/2017	11/09/2017	Option Closing Sale	1,200	2,595,600	2163.0000	162,756		505,944		505,944		(43,622)			343,188			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/10/2017	11/10/2017	Option Closing Sale	6,700	14,391,600	2148.0000	971,768		2,909,810		2,909,810		(250,582)			1,938,042			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/10/2017	11/10/2017	Option Closing Sale	3,800	8,230,800	2166.0000	509,618		1,581,940		1,581,940		(137,940)			1,072,322			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/13/2017	11/13/2017	Option Closing Sale	2,100	4,508,700	2147.0000	306,453		919,464		919,464		(78,646)			613,011			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/13/2017	11/13/2017	Option Closing Sale	1,000	2,164,000	2164.0000	135,580		420,840		420,840		(36,422)			285,260			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/14/2017	11/14/2017	Option Closing Sale	800	1,717,600	2147.0000	116,936		345,496		345,496		(29,757)			228,560			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/14/2017	11/14/2017	Option Closing Sale	800	1,731,200	2164.0000	108,672		331,896		331,896		(28,929)			223,224			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/15/2017	11/15/2017	Option Closing Sale	1,400	3,028,200	2163.0000	191,044		562,268		562,268		(50,978)			371,224			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/15/2017	11/15/2017	Option Closing Sale	1,000	2,180,000	2180.0000	126,420		384,620		384,620		(35,347)			258,200			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/16/2017	11/16/2017	Option Closing Sale	1,300	2,806,700	2159.0000	199,524		554,632		554,632		(28,756)			355,108			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/16/2017	11/16/2017	Option Closing Sale	1,500	3,265,500	2177.0000	213,675		612,960		612,960		(32,015)			399,285			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/17/2017	11/17/2017	Option Closing Sale	9,100	19,719,700	2167.0000	1,354,080		3,747,835		3,747,835		(199,600)			2,393,755			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/17/2017	11/17/2017	Option Closing Sale	5,300	11,575,200	2184.0000	734,156		2,092,705		2,092,705		(112,288)			1,358,549			0/0

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/20/2017	11/20/2017	Option Closing Sale	1,200	2,596,800	2164.0000	181,368		501,768		501,768		(26,510)			320,400			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/20/2017	11/20/2017	Option Closing Sale	2,100	4,582,200	2182.0000	294,420		840,294		840,294		(44,759)			545,874			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/21/2017	11/21/2017	Option Closing Sale	2,000	4,362,000	2181.0000	281,440		836,060		836,060		(43,371)			554,620			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/21/2017	11/21/2017	Option Closing Sale	1,000	2,198,000	2198.0000	130,690		401,030		401,030		(20,924)			270,340			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/22/2017	11/22/2017	Option Closing Sale	3,100	6,779,700	2187.0000	426,219		1,271,248		1,271,248		(66,515)			845,029			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/22/2017	11/22/2017	Option Closing Sale	3,700	8,154,800	2204.0000	472,046		1,454,396		1,454,396		(76,513)			982,350			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/24/2017	11/24/2017	Option Closing Sale	7,100	15,563,200	2192.0000	958,855		2,913,982		2,913,982		(151,387)			1,955,127			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/24/2017	11/24/2017	Option Closing Sale	4,000	8,836,000	2209.0000	501,120		1,573,680		1,573,680		(81,996)			1,072,560			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	12/14/2017	12/14/2017	Option Closing Sale	7,600	17,122,800	2253.0000	1,053,892		3,032,476		3,032,476		113,675			1,978,584			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Citibank N.A.	01/21/2016	01/13/2017	01/13/2017	Option Closing Sale	4,000	7,688,000	1922.0000	461,560		1,410,560		1,410,560		(805,226)			949,000			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2016	03/15/2017	03/15/2017	Option Closing Sale	4,000	8,080,000	2020.0000	549,560		1,461,040		1,461,040		(358,472)			911,480			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	03/30/2017	03/30/2017	Option Closing Sale	1,600	3,304,000	2065.0000	200,656		484,896		484,896		(104,620)			284,240			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	03/31/2017	03/31/2017	Option Closing Sale	1,600	3,304,000	2065.0000	201,136		476,352		476,352		(104,789)			275,216			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/03/2017	04/03/2017	Option Closing Sale	1,300	2,697,500	2075.0000	156,468		368,992		368,992		(81,421)			212,524			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/04/2017	04/04/2017	Option Closing Sale	400	826,000	2065.0000	50,472		118,064		118,064		(26,183)			67,592			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/05/2017	04/05/2017	Option Closing Sale	500	1,022,500	2045.0000	69,250		153,975		153,975		(35,601)			84,725			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/06/2017	04/06/2017	Option Closing Sale	1,200	2,478,000	2065.0000	151,752		350,988		350,988		(78,570)			199,236			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/07/2017	04/07/2017	Option Closing Sale	2,100	4,294,500	2045.0000	291,165		652,134		652,134		(149,439)			360,969			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/10/2017	04/10/2017	Option Closing Sale	500	1,012,500	2025.0000	79,910		166,080		166,080		(34,170)			86,170			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/10/2017	04/10/2017	Option Closing Sale	2,000	4,100,000	2050.0000	282,720		614,320		614,320		(129,263)			331,600			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/11/2017	04/11/2017	Option Closing Sale	800	1,632,000	2040.0000	120,656		251,024		251,024		(51,637)			130,368			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/12/2017	04/12/2017	Option Closing Sale	700	1,435,000	2050.0000	101,255		206,451		206,451		(43,334)			105,196			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/12/2017	04/12/2017	Option Closing Sale	600	1,236,000	2060.0000	83,166		170,958		170,958		(35,531)			87,792			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/13/2017	04/13/2017	Option Closing Sale	4,300	8,922,500	2075.0000	558,527		1,091,985		1,091,985		(238,260)			533,458			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/13/2017	04/13/2017	Option Closing Sale	4,300	8,944,000	2080.0000	542,961		1,070,485		1,070,485		(235,464)			527,524			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/17/2017	04/17/2017	Option Closing Sale	1,600	3,320,000	2075.0000	208,592		438,416		438,416		(88,955)			229,824			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/17/2017	04/17/2017	Option Closing Sale	1,900	3,952,000	2080.0000	242,307		511,119		511,119		(102,940)			268,812			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/01/2017	05/01/2017	Option Closing Sale	1,200	2,460,000	2050.0000	168,972		405,996		405,996		(85,053)			237,024			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/01/2017	05/01/2017	Option Closing Sale	1,600	3,304,000	2065.0000	210,896		517,328		517,328		(107,251)			306,432			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/02/2017	05/02/2017	Option Closing Sale	300	624,000	2080.0000	36,996		93,351		93,351		(18,953)			56,355			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/03/2017	05/03/2017	Option Closing Sale	600	1,230,000	2050.0000	84,720		202,878		202,878		(42,545)			118,158			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/03/2017	05/03/2017	Option Closing Sale	800	1,652,000	2065.0000	105,768		258,504		258,504		(53,666)			152,736			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/04/2017	05/04/2017	Option Closing Sale	1,600	3,240,000	2025.0000	250,784		583,232		583,232		(123,244)			332,448			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/04/2017	05/04/2017	Option Closing Sale	1,700	3,485,000	2050.0000	240,074		577,184		577,184		(120,465)			337,110			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/05/2017	05/05/2017	Option Closing Sale	3,700	7,585,000	2050.0000	522,995		1,292,373		1,292,373		(262,146)			769,378			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/05/2017	05/05/2017	Option Closing Sale	2,700	5,548,500	2055.0000	373,491		929,583		929,583		(187,895)			556,092			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/15/2017	05/15/2017	Option Closing Sale	2,000	4,050,000	2025.0000	322,020		754,640		754,640		(148,038)			432,620			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/15/2017	05/15/2017	Option Closing Sale	1,300	2,658,500	2045.0000	192,790		464,516		464,516		(90,378)			271,726			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Citibank N.A.	05/17/2016	05/15/2017	05/15/2017	Option Closing Sale	4,000	8,180,000	2045.0000	513,400		1,429,280		1,429,280		(357,887)			915,880			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/16/2017	05/16/2017	Option Closing Sale	300	615,000	2050.0000	43,581		105,201		105,201		(20,461)			61,620			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/16/2017	05/16/2017	Option Closing Sale	900	1,858,500	2065.0000	122,481		302,103		302,103		(58,266)			179,622			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/17/2017	05/17/2017	Option Closing Sale	400	810,000	2025.0000	64,504		132,812		132,812		(29,555)			68,308			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/17/2017	05/17/2017	Option Closing Sale	500	1,022,500	2045.0000	74,290		156,015		156,015		(34,700)			81,725			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/18/2017	05/18/2017	Option Closing Sale	3,200	6,480,000	2025.0000	516,544		1,090,304		1,090,304		(236,111)			573,760			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/18/2017	05/18/2017	Option Closing Sale	1,700	3,485,000	2050.0000	247,622		536,724		536,724		(115,864)			289,102			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/19/2017	05/19/2017	Option Closing Sale	3,200	6,480,000	2025.0000	516,864		1,141,536		1,141,536		(235,957)			624,672			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/19/2017	05/19/2017	Option Closing Sale	3,200	6,544,000	2045.0000	476,288		1,077,536		1,077,536		(221,730)			601,248			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/22/2017	05/22/2017	Option Closing Sale	1,400	2,835,000	2025.0000	249,242		516,628		516,628		(80,849)			267,386			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/22/2017	05/22/2017	Option Closing Sale	1,700	3,485,000	2050.0000	274,533		584,834		584,834		(90,047)			310,301			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/23/2017	05/23/2017	Option Closing Sale	400	810,000	2025.0000	71,348		149,368		149,368		(23,100)			78,020			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/23/2017	05/23/2017	Option Closing Sale	300	615,000	2050.0000	48,555		104,526		104,526		(15,891)			55,971			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/24/2017	05/24/2017	Option Closing Sale	500	1,037,500	2075.0000	73,185		164,695		164,695		(24,055)			91,510			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/25/2017	05/25/2017	Option Closing Sale	1,100	2,282,500	2075.0000	161,436		374,077		374,077		(52,894)			212,641			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/25/2017	05/25/2017	Option Closing Sale	900	1,881,000	2090.0000	123,750		292,563		292,563		(40,606)			168,813			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/26/2017	05/26/2017	Option Closing Sale	6,500	13,487,500	2075.0000	951,860		2,215,330		2,215,330		(315,246)			1,263,470			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/26/2017	05/26/2017	Option Closing Sale	4,000	8,380,000	2095.0000	538,480		1,283,280		1,283,280		(176,331)			744,800			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/08/2017	12/08/2017	Option Closing Sale	3,400	8,755,000	2575.0000		47,702	260,100		260,100					212,398			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/11/2017	12/11/2017	Option Closing Sale	1,400	3,612,000	2580.0000		18,396	111,986		111,986					93,590			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/12/2017	12/12/2017	Option Closing Sale	200	516,000	2580.0000		2,722	16,822		16,822					14,100			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/13/2017	12/13/2017	Option Closing Sale	900	2,335,500	2595.0000		8,721	61,065		61,065					52,344			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/14/2017	12/14/2017	Option Closing Sale	2,300	5,922,500	2575.0000		37,490	177,123		177,123					139,633			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/18/2017	12/18/2017	Option Closing Sale	900	2,322,000	2580.0000		14,040	99,144		99,144					85,104			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/19/2017	12/19/2017	Option Closing Sale	300	775,500	2585.0000		4,305	28,941		28,941					24,636			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/20/2017	12/20/2017	Option Closing Sale	1,800	4,671,000	2595.0000		20,988	151,650		151,650					130,662			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/21/2017	12/21/2017	Option Closing Sale	1,100	2,843,500	2585.0000		16,808	109,527		109,527					92,719			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/22/2017	12/22/2017	Option Closing Sale	3,900	10,081,500	2585.0000		61,269	383,526		383,526					322,257			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/26/2017	12/26/2017	Option Closing Sale	500	1,292,500	2585.0000		8,195	47,750		47,750					39,555			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/27/2017	12/27/2017	Option Closing Sale	1,400	3,626,000	2590.0000		21,140	129,668		129,668					108,528			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/28/2017	12/28/2017	Option Closing Sale	800	2,056,000	2570.0000		18,672	94,032		94,032					75,360			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/03/2017	01/03/2017	Option Closing Sale	16	3,240,000	2025.0000	234,457		372,512		372,512		(111,774)			138,055			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/03/2017	01/03/2017	Option Closing Sale	10	2,045,000	2045.0000	131,536		212,820		212,820		(64,874)			81,284			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/04/2017	01/04/2017	Option Closing Sale	6	1,197,000	1995.0000	102,201		165,444		165,444		(45,443)			63,243			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/04/2017	01/04/2017	Option Closing Sale	5	1,007,500	2015.0000	77,568		127,870		127,870		(35,478)			50,302			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/05/2017	01/05/2017	Option Closing Sale	17	3,400,000	2000.0000	284,131		457,283		457,283		(125,796)			173,152			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/05/2017	01/05/2017	Option Closing Sale	11	2,216,500	2015.0000	170,649		279,389		279,389		(78,123)			108,740			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	01/27/2017	01/27/2017	Option Closing Sale	45	8,437,500	1875.0000	742,211		1,888,560		1,888,560		(905,715)			1,146,349			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	02/03/2017	02/03/2017	Option Closing Sale	45	8,550,000	1900.0000	680,786		1,788,345		1,788,345		(855,749)			1,107,559			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/03/2017	02/03/2017	Option Closing Sale	50	9,550,000	1910.0000	711,429		1,937,050		1,937,050		(946,364)			1,225,622			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/03/2017	02/03/2017	Option Closing Sale	45	8,730,000	1940.0000	565,136		1,608,345		1,608,345		(793,393)			1,043,209			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/10/2017	02/10/2017	Option Closing Sale	80	14,800,000	1850.0000	1,449,486		3,728,720		3,728,720		(1,671,833)			2,279,234			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/10/2017	02/10/2017	Option Closing Sale	20	3,750,000	1875.0000	328,571		882,180		882,180		(402,260)			553,609			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	02/15/2017	02/15/2017	Option Closing Sale	45	8,392,500	1865.0000	760,812		2,179,103		2,179,103		(909,394)			1,418,291			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/16/2017	02/16/2017	Option Closing Sale	16	3,008,000	1880.0000	400,505		747,536		747,536		(168,617)			347,031			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/16/2017	02/16/2017	Option Closing Sale	12	2,274,000	1895.0000	284,575		542,652		542,652		(124,560)			258,077			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/17/2017	02/17/2017	Option Closing Sale	20	3,650,000	1825.0000	460,071		1,052,300		1,052,300		(352,529)			592,229			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/17/2017	02/17/2017	Option Closing Sale	15	2,775,000	1850.0000	318,054		751,725		751,725		(254,346)			433,671			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/17/2017	02/17/2017	Option Closing Sale	50	9,500,050	1900.0100	1,165,779		2,255,700		2,255,700		(511,166)			1,089,922			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/17/2017	02/17/2017	Option Closing Sale	49	9,408,049	1920.0100	1,057,938		2,112,586		2,112,586		(489,283)			1,054,648			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/21/2017	02/21/2017	Option Closing Sale	9	1,710,000	1900.0000	210,254		418,833		418,833		(93,618)			208,579			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/21/2017	02/21/2017	Option Closing Sale	12	2,304,000	1920.0000	259,663		534,444		534,444		(122,055)			274,781			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/21/2017	02/21/2017	Option Closing Sale	11	2,409,000	2190.0000	65,489		192,907		192,907		(14,827)			127,418			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/22/2017	02/22/2017	Option Closing Sale	11	2,123,000	1930.0000	229,180		476,091		476,091		(110,845)			246,911			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/22/2017	02/22/2017	Option Closing Sale	17	3,306,500	1945.0000	332,768		710,277		710,277		(167,959)			377,509			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/22/2017	02/22/2017	Option Closing Sale	17	3,774,000	2220.0000	71,801		242,777		242,777		(17,568)			170,976			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/23/2017	02/23/2017	Option Closing Sale	26	4,953,000	1905.0000	597,651		1,192,880		1,192,880		(271,604)			595,229			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/23/2017	02/23/2017	Option Closing Sale	24	4,608,000	1920.0000	520,814		1,065,120		1,065,120		(246,468)			544,306			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/23/2017	02/23/2017	Option Closing Sale	20	4,380,000	2190.0000	122,271		347,600		347,600		(27,749)			225,329			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Sale	30	5,700,000	1900.0000	540,107		1,401,990		1,401,990		(480,299)			861,883			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Sale	85	16,362,500	1925.0000	1,411,803		3,759,805		3,759,805		(1,271,970)			2,348,002			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Sale	25	4,875,000	1950.0000	377,589		1,043,325		1,043,325		(351,054)			665,736			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/24/2017	02/24/2017	Option Closing Sale	24	5,328,000	2220.0000	103,286		353,592		353,592		(27,304)			250,306			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/27/2017	02/27/2017	Option Closing Sale	7	1,351,000	1930.0000	146,185		307,818		307,818		(71,561)			161,633			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/27/2017	02/27/2017	Option Closing Sale	21	4,095,000	1950.0000	403,485		881,454		881,454		(209,081)			477,969			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/27/2017	02/27/2017	Option Closing Sale	6	1,335,000	2225.0000	24,621		86,844		86,844		(6,675)			62,223			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/28/2017	02/28/2017	Option Closing Sale	5	957,500	1915.0000	110,898		224,315		224,315		(51,952)			113,417			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/28/2017	02/28/2017	Option Closing Sale	6	1,158,000	1930.0000	125,457		260,178		260,178		(61,218)			134,721			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/28/2017	02/28/2017	Option Closing Sale	6	1,323,060	2205.1000	31,881		95,118		95,118		(7,882)			63,237			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/01/2017	03/01/2017	Option Closing Sale	8	1,568,000	1960.0000	147,573		348,760		348,760		(78,279)			201,187			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/01/2017	03/01/2017	Option Closing Sale	6	1,188,000	1980.0000	100,995		249,570		249,570		(56,904)			148,575			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/01/2017	03/01/2017	Option Closing Sale	11	2,486,000	2260.0000	27,649		149,545		149,545		(7,780)			121,896			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/02/2017	03/02/2017	Option Closing Sale	18	3,546,000	1970.0000	318,034		741,438		741,438		(173,159)			423,404			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/02/2017	03/02/2017	Option Closing Sale	17	3,374,500	1985.0000	279,983		674,747		674,747		(159,606)			394,764			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/02/2017	03/02/2017	Option Closing Sale	11	2,491,500	2265.0000	25,999		128,601		128,601		(7,266)			102,602			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Sale	20	3,850,000	1925.0000	330,071		916,220		916,220		(302,501)			586,149			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Sale	60	11,700,000	1950.0000	903,214		2,598,660		2,598,660		(849,929)			1,695,446			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Sale	20	3,950,000	1975.0000	269,271		816,220		816,220		(267,244)			546,949			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Sale	20	4,000,000	2000.0000	240,571		766,220		766,220		(248,566)			525,649			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/03/2017	03/03/2017	Option Closing Sale	22	5,016,000	2280.0000	41,219		226,842		226,842		(11,108)			185,623			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/06/2017	03/06/2017	Option Closing Sale	11	2,172,500	1975.0000	179,339		440,330		440,330		(115,371)			260,991			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/06/2017	03/06/2017	Option Closing Sale	12	2,730,000	2275.0000	28,243		120,360		120,360		(4,264)			92,117			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/06/2017	03/06/2017	Option Closing Sale	10	2,280,000	2280.0000	19,336		95,300		95,300		(5,541)			75,964			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/07/2017	03/07/2017	Option Closing Sale	10	1,975,000	1975.0000	163,136		393,380		393,380		(104,655)			230,244			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/07/2017	03/07/2017	Option Closing Sale	24	4,800,000	2000.0000	350,246		884,112		884,112		(235,854)			533,866			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/07/2017	03/07/2017	Option Closing Sale	10	2,275,000	2275.0000	23,636		93,380		93,380		(3,813)			69,744			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/07/2017	03/07/2017	Option Closing Sale	3	685,500	2285.0000	5,441		25,014		25,014		(1,503)			19,573			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/08/2017	03/08/2017	Option Closing Sale	3	592,500	1975.0000	48,971		116,391		116,391		(31,326)			67,420			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/08/2017	03/08/2017	Option Closing Sale	7	1,582,000	2260.0000	19,485		72,079		72,079		(5,099)			52,594			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/08/2017	03/08/2017	Option Closing Sale	3	682,500	2275.0000	7,121		26,391		26,391		(1,221)			19,270			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/09/2017	03/09/2017	Option Closing Sale	6	1,185,000	1975.0000	98,001		233,916		233,916		(62,508)			135,915			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/09/2017	03/09/2017	Option Closing Sale	10	1,980,000	1980.0000	159,236		384,860		384,860		(103,563)			225,624			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/09/2017	03/09/2017	Option Closing Sale	7	1,575,000	2250.0000	21,305		80,402		80,402		(7,253)			59,097			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/09/2017	03/09/2017	Option Closing Sale	7	1,589,000	2270.0000	16,895		66,402		66,402		(4,447)			49,507			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/10/2017	03/10/2017	Option Closing Sale	34	6,715,000	1975.0000	555,681		1,351,806		1,351,806		(353,372)			796,125			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/10/2017	03/10/2017	Option Closing Sale	41	8,179,500	1995.0000	615,146		1,548,119		1,548,119		(403,896)			932,973			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/10/2017	03/10/2017	Option Closing Sale	26	5,915,000	2275.0000	61,973		253,734		253,734		(12,183)			191,761			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/10/2017	03/10/2017	Option Closing Sale	27	6,169,500	2285.0000	51,936		236,493		236,493		(13,499)			184,557			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/13/2017	03/13/2017	Option Closing Sale	8	1,600,000	2000.0000	118,429		298,768		298,768		(76,341)			180,339			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/13/2017	03/13/2017	Option Closing Sale	7	1,610,000	2300.0000	13,325		51,422		51,422		(417)			38,097			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/13/2017	03/13/2017	Option Closing Sale	18	4,158,000	2310.0000	22,744		114,228		114,228		(6,668)			91,484			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/14/2017	03/14/2017	Option Closing Sale	17	3,400,000	2000.0000	251,831		621,248		621,248		(161,804)			369,417			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/14/2017	03/14/2017	Option Closing Sale	28	5,656,000	2020.0000	382,580		967,232		967,232		(246,865)			584,652			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/14/2017	03/14/2017	Option Closing Sale	16	3,680,000	2300.0000	30,617		104,704		104,704		(1,377)			74,087			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/14/2017	03/14/2017	Option Closing Sale	3	691,500	2305.0000	4,271		18,132		18,132		(1,219)			13,861			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/15/2017	03/15/2017	Option Closing Sale	12	2,760,000	2300.0000	19,723		102,300		102,300		(4,712)			82,577			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/16/2017	03/16/2017	Option Closing Sale	12	2,400,000	2000.0000	183,619		457,644		457,644		(107,986)			274,025			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/16/2017	03/16/2017	Option Closing Sale	4	806,000	2015.0000	58,294		146,548		146,548		(33,359)			88,254			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/16/2017	03/16/2017	Option Closing Sale	11	2,546,500	2315.0000	14,229		73,007		73,007		(3,222)			58,778			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/17/2017	03/17/2017	Option Closing Sale	37	7,496,200	2026.0000	508,882		1,303,288		1,303,288		(301,019)			794,406			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/17/2017	03/17/2017	Option Closing Sale	41	8,343,500	2035.0000	547,906		1,407,284		1,407,284		(324,164)			859,378			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/17/2017	03/17/2017	Option Closing Sale	21	4,903,710	2335.1000	19,395		90,594		90,594		(3,396)			71,199			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/20/2017	03/20/2017	Option Closing Sale	7	1,638,000	2340.0000	6,115		23,422		23,422		(1,270)			17,307			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/21/2017	03/21/2017	Option Closing Sale	19	3,847,500	2025.0000	262,838		606,119		606,119		(158,959)			343,281			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/21/2017	03/21/2017	Option Closing Sale	19	3,895,000	2050.0000	238,328		558,619		558,619		(140,604)			320,291			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/21/2017	03/21/2017	Option Closing Sale	1	234,000	2340.0000	904		401		401		(178)			(503)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/22/2017	03/22/2017	Option Closing Sale	13	2,665,000	2050.0000	163,586		387,972		387,972		(96,475)			224,386			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/22/2017	03/22/2017	Option Closing Sale	4	936,000	2340.0000	3,734		3,376		3,376		(703)			(358)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/23/2017	03/23/2017	Option Closing Sale	14	3,255,000	2325.0000	17,550		29,330		29,330		(3,790)			11,780			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/24/2017	03/24/2017	Option Closing Sale	51	10,327,500	2025.0000	710,102		1,626,747		1,626,747		(431,086)			916,645			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/24/2017	03/24/2017	Option Closing Sale	37	7,529,500	2035.0000	501,112		1,143,189		1,143,189		(293,379)			642,077			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/24/2017	03/24/2017	Option Closing Sale	34	7,905,000	2325.0000	43,641		64,498		64,498		(9,267)			20,857			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/27/2017	03/27/2017	Option Closing Sale	14	2,835,000	2025.0000	195,630		443,212		443,212		(120,246)			247,582			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/27/2017	03/27/2017	Option Closing Sale	11	2,557,500	2325.0000	14,669		18,238		18,238		(3,511)			3,569			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/28/2017	03/28/2017	Option Closing Sale	24	4,860,000	2025.0000	336,086		800,544		800,544		(206,958)			464,458			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/28/2017	03/28/2017	Option Closing Sale	20	4,070,000	2035.0000	272,471		647,120		647,120		(162,083)			374,649			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/28/2017	03/28/2017	Option Closing Sale	2	465,000	2325.0000	2,727		6,712		6,712		(643)			3,985			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/29/2017	03/29/2017	Option Closing Sale	9	1,831,500	2035.0000	122,702		293,508		293,508		(73,444)			170,806			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/29/2017	03/29/2017	Option Closing Sale	11	2,579,500	2345.0000	10,929		17,732		17,732		(2,145)			6,803			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	03/30/2017	03/30/2017	Option Closing Sale	15	3,075,000	2050.0000	199,554		477,075		477,075		(108,368)			277,521			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/30/2017	03/30/2017	Option Closing Sale	4	822,000	2055.0000	49,814		125,220		125,220		(30,530)			75,406			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/30/2017	03/30/2017	Option Closing Sale	14	3,297,000	2355.0000	12,090		18,270		18,270		(2,002)			6,180			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/31/2017	03/31/2017	Option Closing Sale	42	8,610,000	2050.0000	527,250		1,313,382		1,313,382		(337,816)			786,132			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/31/2017	03/31/2017	Option Closing Sale	27	6,372,270	2360.1000	21,966		7,047		7,047		(3,455)			(14,919)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/03/2017	04/03/2017	Option Closing Sale	15	3,075,000	2050.0000	200,454		463,245		463,245		(109,643)			262,791			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/05/2017	04/05/2017	Option Closing Sale	4	814,000	2035.0000	55,614		127,176		127,176		(32,582)			71,562			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/06/2017	04/06/2017	Option Closing Sale	14	2,870,000	2050.0000	187,650		430,472		430,472		(102,830)			242,822			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/07/2017	04/07/2017	Option Closing Sale	28	5,670,000	2025.0000	420,100		925,484		925,484		(223,532)			505,384			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/10/2017	04/10/2017	Option Closing Sale	5	1,012,500	2025.0000	75,268		166,075		166,075		(40,007)			90,807			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	04/13/2017	04/13/2017	Option Closing Sale	5	1,040,000	2080.0000	81,985		124,473		124,473		(9,693)			42,488			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	04/13/2017	04/13/2017	Option Closing Sale	5	1,140,000	2280.0000	12,165		24,473		24,473		(8,075)			12,308			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/18/2017	04/18/2017	Option Closing Sale	10	2,090,000	2090.0000	103,036		252,180		252,180		(73,265)			149,144			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/19/2017	04/19/2017	Option Closing Sale	12	2,490,000	2075.0000	133,243		315,792		315,792		(93,797)			182,549			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/19/2017	04/19/2017	Option Closing Sale	9	1,890,000	2100.0000	89,132		214,344		214,344		(62,300)			125,212			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/20/2017	04/20/2017	Option Closing Sale	13	2,697,500	2075.0000	144,476		365,079		365,079		(101,821)			220,603			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/20/2017	04/20/2017	Option Closing Sale	14	2,940,000	2100.0000	138,790		358,162		358,162		(97,165)			219,372			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/21/2017	04/21/2017	Option Closing Sale	30	6,225,000	2075.0000	333,707		821,040		821,040		(228,193)			487,333			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/21/2017	04/21/2017	Option Closing Sale	22	4,598,000	2090.0000	227,339		569,096		569,096		(157,001)			341,757			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/24/2017	04/24/2017	Option Closing Sale	12	2,490,000	2075.0000	133,843		358,968		358,968		(94,746)			225,125			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/24/2017	04/24/2017	Option Closing Sale	12	2,508,000	2090.0000	124,363		340,968		340,968		(89,148)			216,605			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/25/2017	04/25/2017	Option Closing Sale	8	1,672,000	2090.0000	82,989		238,880		238,880		(59,566)			155,891			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/26/2017	04/26/2017	Option Closing Sale	8	1,660,000	2075.0000	89,309		249,952		249,952		(63,492)			160,643			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/26/2017	04/26/2017	Option Closing Sale	5	1,045,000	2090.0000	51,918		148,720		148,720		(37,312)			96,802			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/27/2017	04/27/2017	Option Closing Sale	19	3,942,500	2075.0000	212,298		596,144		596,144		(151,086)			383,846			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/27/2017	04/27/2017	Option Closing Sale	19	3,980,500	2095.0000	194,818		558,144		558,144		(136,908)			363,326			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/28/2017	04/28/2017	Option Closing Sale	33	6,765,000	2050.0000	419,218		1,102,827		1,102,827		(282,892)			683,609			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/28/2017	04/28/2017	Option Closing Sale	24	4,968,000	2070.0000	278,486		754,056		754,056		(191,244)			475,570			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/08/2017	05/08/2017	Option Closing Sale	17	3,485,000	2050.0000	212,731		593,929		593,929		(152,037)			381,198			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/08/2017	05/08/2017	Option Closing Sale	15	3,082,500	2055.0000	183,804		516,555		516,555		(131,675)			332,751			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/09/2017	05/09/2017	Option Closing Sale	3	615,000	2050.0000	37,601		104,073		104,073		(26,822)			66,472			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/09/2017	05/09/2017	Option Closing Sale	6	1,236,000	2060.0000	71,961		202,146		202,146		(51,799)			130,185			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/10/2017	05/10/2017	Option Closing Sale	4	830,000	2075.0000	44,694		129,848		129,848		(32,859)			85,154			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/10/2017	05/10/2017	Option Closing Sale	5	1,042,500	2085.0000	53,318		157,310		157,310		(39,489)			103,992			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/11/2017	05/11/2017	Option Closing Sale	23	4,715,000	2050.0000	289,652		792,189		792,189		(205,044)			502,537			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/11/2017	05/11/2017	Option Closing Sale	9	1,858,500	2065.0000	105,962		296,487		296,487		(76,218)			190,525			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/12/2017	05/12/2017	Option Closing Sale	39	7,897,500	2025.0000	549,259		1,426,971		1,426,971		(373,865)			877,712			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	05/12/2017	05/12/2017	Option Closing Sale	9	1,845,000	2050.0000	172,592		306,806		306,806		(21,137)			134,213			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/12/2017	05/12/2017	Option Closing Sale	31	6,370,500	2055.0000	383,271		1,041,259		1,041,259		(270,889)			657,988			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	05/15/2017	05/15/2017	Option Closing Sale	8	1,788,000	2235.0000	41,231		133,852		133,852		(19,899)			92,621			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/30/2017	05/30/2017	Option Closing Sale	8	1,664,000	2080.0000	114,821		266,320		266,320		(39,876)			151,499			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/30/2017	05/30/2017	Option Closing Sale	10	2,100,000	2100.0000	131,386		312,900		312,900		(45,944)			181,514			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	05/31/2017	05/31/2017	Option Closing Sale	7	1,443,400	2062.0000		158,925	244,853		244,853					85,928			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/31/2017	05/31/2017	Option Closing Sale	10	2,080,000	2080.0000	143,836		331,790		331,790		(49,704)			187,954			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/31/2017	05/31/2017	Option Closing Sale	10	2,095,000	2095.0000	134,696		316,790		316,790		(46,792)			182,094			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/01/2017	06/01/2017	Option Closing Sale	30	6,240,000	2080.0000	432,197		1,050,150		1,050,150		(148,574)			617,953			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/01/2017	06/01/2017	Option Closing Sale	15	3,150,000	2100.0000	197,904		495,075		495,075		(68,462)			297,171			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/02/2017	06/02/2017	Option Closing Sale	52	10,842,000	2085.0000	734,738		1,841,112		1,841,112		(251,208)			1,106,374			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/02/2017	06/02/2017	Option Closing Sale	33	6,930,000	2100.0000	436,411		1,118,898		1,118,898		(149,790)			682,487			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/05/2017	06/05/2017	Option Closing Sale	13	2,704,000	2080.0000	188,260		462,917		462,917		(63,644)			274,657			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/05/2017	06/05/2017	Option Closing Sale	15	3,150,000	2100.0000	199,044		504,135		504,135		(67,662)			305,091			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/07/2017	06/07/2017	Option Closing Sale	4	826,000	2065.0000		90,414	147,252		147,252					56,838			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/13/2017	06/13/2017	Option Closing Sale	8	1,652,000	2065.0000	144,421		300,272		300,272		(20,530)			155,851			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/13/2017	06/13/2017	Option Closing Sale	8	1,664,000	2080.0000	136,149		288,272		288,272		(19,088)			152,123			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/14/2017	06/14/2017	Option Closing Sale	6	1,226,400	2044.0000		147,021	236,346		236,346					89,325			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/14/2017	06/14/2017	Option Closing Sale	5	1,030,000	2060.0000	92,183		188,955		188,955		(12,963)			96,772			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/14/2017	06/14/2017	Option Closing Sale	7	1,452,500	2075.0000	121,776		254,037		254,037		(16,890)			132,261			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	06/14/2017	06/14/2017	Option Closing Sale	14	2,905,000	2075.0000	250,977		508,081		508,081		(26,355)			257,104			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/15/2017	06/15/2017	Option Closing Sale	22	4,521,000	2055.0000	413,437		830,390		830,390		(58,256)			416,953			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/15/2017	06/15/2017	Option Closing Sale	24	4,968,000	2070.0000	425,918		869,880		869,880		(59,260)			443,962			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/16/2017	06/16/2017	Option Closing Sale	46	9,476,000	2060.0000	849,784		1,716,444		1,716,444		(117,656)			866,660			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/16/2017	06/16/2017	Option Closing Sale	37	7,677,537	2075.0100	645,079		1,325,081		1,325,081		(87,989)			680,002			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	06/16/2017	06/16/2017	Option Closing Sale	18	4,050,180	2250.1000	95,417		329,481		329,481		(39,322)			234,064			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/19/2017	06/19/2017	Option Closing Sale	22	4,521,000	2055.0000	415,175		876,590		876,590		(59,802)			461,415			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/19/2017	06/19/2017	Option Closing Sale	20	4,140,000	2070.0000	356,531		766,900		766,900		(50,862)			410,369			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/20/2017	06/20/2017	Option Closing Sale	4	828,000	2070.0000	71,458		146,808		146,808		(10,225)			75,350			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/20/2017	06/20/2017	Option Closing Sale	8	1,668,000	2085.0000	134,725		281,616		281,616		(19,038)			146,891			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/21/2017	06/21/2017	Option Closing Sale	6	1,225,800	2043.0000		148,821	235,560		235,560					86,739			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/21/2017	06/21/2017	Option Closing Sale	9	1,867,500	2075.0000	158,081		324,540		324,540		(22,553)			166,459			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/21/2017	06/21/2017	Option Closing Sale	6	1,254,000	2090.0000	99,285		207,360		207,360		(13,979)			108,075			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/22/2017	06/22/2017	Option Closing Sale	18	3,726,000	2070.0000	322,894		656,082		656,082		(46,537)			333,188			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/22/2017	06/22/2017	Option Closing Sale	20	4,170,000	2085.0000	338,311		698,980		698,980		(48,202)			360,669			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/23/2017	06/23/2017	Option Closing Sale	50	10,225,000	2045.0000	986,129		1,966,450		1,966,450		(144,387)			980,322			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/23/2017	06/23/2017	Option Closing Sale	36	7,434,000	2065.0000	659,505		1,343,844		1,343,844		(95,738)			684,339			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/26/2017	06/26/2017	Option Closing Sale	21	4,242,000	2020.0000	452,940		880,026		880,026		(68,524)			427,086			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/26/2017	06/26/2017	Option Closing Sale	20	4,070,000	2035.0000	409,651		808,120		808,120		(62,025)			398,469			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/27/2017	06/27/2017	Option Closing Sale	4	794,000	1985.0000	96,738		173,748		173,748		(14,639)			77,010			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/27/2017	06/27/2017	Option Closing Sale	6	1,200,000	2000.0000	138,369		251,622		251,622		(21,023)			113,253			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/28/2017	06/28/2017	Option Closing Sale	6	1,207,800	2013.0000		165,021	256,608		256,608					91,587			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/28/2017	06/28/2017	Option Closing Sale	7	1,414,000	2020.0000	151,239		294,476		294,476		(23,259)			143,237			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/28/2017	06/28/2017	Option Closing Sale	9	1,831,500	2035.0000	184,694		365,112		365,112		(28,456)			180,418			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/29/2017	06/29/2017	Option Closing Sale	32	6,576,000	2055.0000	612,274		1,167,008		1,167,008		(94,878)			554,734			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/29/2017	06/29/2017	Option Closing Sale	25	5,175,000	2070.0000	452,339		874,225		874,225		(69,916)			421,886			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/30/2017	06/30/2017	Option Closing Sale	58	12,093,000	2085.0000	991,601		1,962,720		1,962,720		(154,064)			971,119			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/30/2017	06/30/2017	Option Closing Sale	49	10,290,000	2100.0000	788,781		1,584,660		1,584,660		(121,747)			795,879			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/05/2017	07/05/2017	Option Closing Sale	4	825,600	2064.0000		92,814	147,412		147,412					54,598			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/12/2017	07/12/2017	Option Closing Sale	5	1,056,000	2112.0000		97,268	165,620		165,620					68,352			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/18/2016	07/14/2017	07/14/2017	Option Closing Sale	22	4,752,000	2160.0000	270,686		658,383		658,383		(47,240)			387,697			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	07/14/2017	07/14/2017	Option Closing Sale	68	14,722,000	2165.0000	822,211		2,001,002		2,001,002		(136,436)			1,178,791			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	07/14/2017	07/14/2017	Option Closing Sale	5	1,182,500	2365.0000	9,645		47,133		47,133		(6,464)			37,488			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/19/2017	07/19/2017	Option Closing Sale	13	2,767,700	2129.0000		237,946	448,266		448,266					210,320			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/26/2017	07/26/2017	Option Closing Sale	4	854,000	2135.0000		72,414	137,128		137,128					64,714			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/02/2017	08/02/2017	Option Closing Sale	6	1,281,000	2135.0000		109,821	205,536		205,536					95,715			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/02/2017	08/02/2017	Option Closing Sale	6	1,284,000	2140.0000	86,901		202,536		202,536		(11,044)			115,635			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/02/2017	08/02/2017	Option Closing Sale	9	1,939,500	2155.0000	122,387		290,304		290,304		(14,900)			167,917			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/03/2017	08/03/2017	Option Closing Sale	24	5,148,000	2145.0000	339,926		785,160		785,160		(43,783)			445,234			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/03/2017	08/03/2017	Option Closing Sale	21	4,546,500	2165.0000	272,760		645,015		645,015		(33,340)			372,255			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/04/2017	08/04/2017	Option Closing Sale	48	10,368,000	2160.0000	634,731		1,520,736		1,520,736		(82,796)			886,005			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/04/2017	08/04/2017	Option Closing Sale	58	12,615,000	2175.0000	712,157		1,750,556		1,750,556		(94,648)			1,038,399			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/07/2017	08/07/2017	Option Closing Sale	14	3,031,000	2165.0000	181,910		442,260		442,260		(23,465)			260,350			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/07/2017	08/07/2017	Option Closing Sale	17	3,714,500	2185.0000	199,216		503,030		503,030		(27,003)			303,814			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/08/2017	08/08/2017	Option Closing Sale	10	2,165,000	2165.0000	129,936		309,910		309,910		(16,994)			179,974			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/08/2017	08/08/2017	Option Closing Sale	9	1,962,000	2180.0000	108,527		265,419		265,419		(14,474)			156,892			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/09/2017	08/09/2017	Option Closing Sale	7	1,502,900	2147.0000		122,525	228,907		228,907					106,382			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/09/2017	08/09/2017	Option Closing Sale	6	1,299,000	2165.0000	79,221		185,406		185,406		(9,075)			106,185			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/09/2017	08/09/2017	Option Closing Sale	11	2,398,000	2180.0000	135,449		323,411		323,411		(15,148)			187,962			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/10/2017	08/10/2017	Option Closing Sale	24	5,184,000	2160.0000	323,486		667,680		667,680		(38,598)			344,194			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/10/2017	08/10/2017	Option Closing Sale	33	7,177,500	2175.0000	415,258		868,560		868,560		(48,484)			453,302			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/11/2017	08/11/2017	Option Closing Sale	60	12,990,000	2165.0000	791,914		1,657,860		1,657,860		(93,833)			865,946			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/11/2017	08/11/2017	Option Closing Sale	49	10,706,500	2185.0000	589,155		1,255,919		1,255,919		(67,597)			666,764			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/14/2017	08/14/2017	Option Closing Sale	11	2,381,500	2165.0000	145,679		330,913		330,913		(17,469)			185,234			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/14/2017	08/14/2017	Option Closing Sale	93	20,311,200	2184.0000	1,134,314		2,621,066		2,621,066		(125,043)			1,486,752			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/14/2017	08/14/2017	Option Closing Sale	18	3,933,000	2185.0000	217,144		505,494		505,494		(25,402)			288,350			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/16/2017	08/14/2017	08/14/2017	Option Closing Sale	40	9,560,000	2390.0000		271,557	303,340		303,340					31,783			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/15/2017	08/15/2017	Option Closing Sale	9	1,957,500	2175.0000	113,792		260,640		260,640		(13,740)			146,848			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/15/2017	08/15/2017	Option Closing Sale	10	2,190,000	2190.0000	117,736		274,600		274,600		(13,937)			156,864			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/16/2017	08/16/2017	Option Closing Sale	8	1,720,800	2151.0000		138,429	253,680		253,680					115,251			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/16/2017	08/16/2017	Option Closing Sale	6	1,296,000	2160.0000	78,435		184,860		184,860		(12,906)			106,425			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/16/2017	08/16/2017	Option Closing Sale	14	3,052,000	2180.0000	166,678		403,340		403,340		(27,314)			236,662			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/17/2017	08/17/2017	Option Closing Sale	24	5,196,000	2165.0000	307,214		636,000		636,000		(50,396)			328,786			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/17/2017	08/17/2017	Option Closing Sale	18	3,924,000	2180.0000	214,804		450,000		450,000		(35,038)			235,196			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/18/2017	08/18/2017	Option Closing Sale	58	12,586,000	2170.0000	726,831		1,482,132		1,482,132		(118,832)			755,301			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/18/2017	08/18/2017	Option Closing Sale	42	9,177,000	2185.0000	490,332		1,010,268		1,010,268		(79,601)			519,936			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/21/2017	08/21/2017	Option Closing Sale	13	2,814,500	2165.0000	167,226		342,368		342,368		(27,664)			175,142			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/21/2017	08/21/2017	Option Closing Sale	17	3,714,500	2185.0000	199,063		413,712		413,712		(32,830)			214,649			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/22/2017	08/22/2017	Option Closing Sale	10	2,165,000	2165.0000	128,846		287,500		287,500		(21,297)			158,654			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/22/2017	08/22/2017	Option Closing Sale	5	1,092,500	2185.0000	58,653		133,750		133,750		(9,669)			75,097			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/23/2017	08/23/2017	Option Closing Sale	4	857,200	2143.0000		72,214	120,412		120,412					48,198			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/23/2017	08/23/2017	Option Closing Sale	8	1,736,000	2170.0000	94,709		219,224		219,224		(22,853)			124,515			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/23/2017	08/23/2017	Option Closing Sale	10	2,185,000	2185.0000	109,996		259,030		259,030		(26,883)			149,034			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/24/2017	08/24/2017	Option Closing Sale	19	4,104,000	2160.0000	236,276		530,024		530,024		(56,396)			293,748			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/24/2017	08/24/2017	Option Closing Sale	16	3,480,000	2175.0000	185,273		422,336		422,336		(44,797)			237,063			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/25/2017	08/25/2017	Option Closing Sale	64	13,792,000	2155.0000	819,812		1,843,456		1,843,456		(189,645)			1,023,644			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/25/2017	08/25/2017	Option Closing Sale	57	12,369,000	2170.0000	680,897		1,556,328		1,556,328		(159,333)			875,431			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/28/2017	08/28/2017	Option Closing Sale	14	3,010,000	2150.0000	183,800		411,922		411,922		(42,824)			228,122			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/28/2017	08/28/2017	Option Closing Sale	15	3,255,000	2170.0000	179,559		411,345		411,345		(42,578)			231,786			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/29/2017	08/29/2017	Option Closing Sale	16	3,464,000	2165.0000	196,345		450,064		450,064		(46,408)			253,719			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/29/2017	08/29/2017	Option Closing Sale	12	2,616,000	2180.0000	137,095		319,548		319,548		(32,823)			182,453			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/30/2017	08/30/2017	Option Closing Sale	5	1,070,500	2141.0000		92,018	158,290		158,290					66,272			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/30/2017	08/30/2017	Option Closing Sale	11	2,376,000	2160.0000	150,849		327,338		327,338		(20,061)			176,489			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/30/2017	08/30/2017	Option Closing Sale	8	1,740,000	2175.0000	102,429		226,064		226,064		(13,708)			123,635			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/31/2017	08/31/2017	Option Closing Sale	6	1,293,000	2155.0000	84,321		189,984		189,984		(11,106)			105,663			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/31/2017	08/31/2017	Option Closing Sale	8	1,736,000	2170.0000	105,149		241,312		241,312		(13,868)			136,163			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/01/2017	09/01/2017	Option Closing Sale	77	16,632,000	2160.0000	1,061,335		2,437,358		2,437,358		(138,440)			1,376,023			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/01/2017	09/01/2017	Option Closing Sale	55	11,962,500	2175.0000	708,046		1,658,470		1,658,470		(92,904)			950,424			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	09/01/2017	09/01/2017	Option Closing Sale	9	2,092,500	2325.0000	37,286		136,391		136,391		(17,073)			99,104			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/05/2017	09/05/2017	Option Closing Sale	10	2,160,000	2160.0000	138,136		297,840		297,840		(18,559)			159,704			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/05/2017	09/05/2017	Option Closing Sale	9	1,962,000	2180.0000	113,522		250,056		250,056		(15,364)			136,534			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/06/2017	09/06/2017	Option Closing Sale	6	1,287,600	2146.0000		108,621	191,718		191,718					83,097			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/06/2017	09/06/2017	Option Closing Sale	2	434,000	2170.0000	22,951		59,106		59,106		(7,073)			36,155			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/06/2017	09/06/2017	Option Closing Sale	4	874,000	2185.0000	42,614		112,212		112,212		(13,440)			69,598			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/07/2017	09/07/2017	Option Closing Sale	21	4,557,000	2170.0000	241,344		619,689		619,689		(74,375)			378,345			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/07/2017	09/07/2017	Option Closing Sale	28	6,118,000	2185.0000	298,776		784,252		784,252		(94,249)			485,476			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/08/2017	09/08/2017	Option Closing Sale	92	19,596,000	2130.0000	1,274,528		3,049,064		3,049,064		(366,037)			1,774,536			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/08/2017	09/08/2017	Option Closing Sale	49	10,535,000	2150.0000	621,152		1,525,958		1,525,958		(183,629)			904,806			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/11/2017	09/11/2017	Option Closing Sale	17	3,587,000	2110.0000	256,761		642,770		642,770		(72,006)			386,009			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/11/2017	09/11/2017	Option Closing Sale	23	4,899,000	2130.0000	319,391		823,630		823,630		(92,153)			504,239			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/12/2017	09/12/2017	Option Closing Sale	14	2,996,000	2140.0000	186,432		499,058		499,058		(54,453)			312,626			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/12/2017	09/12/2017	Option Closing Sale	13	2,808,000	2160.0000	158,087		437,411		437,411		(47,600)			279,324			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/13/2017	09/13/2017	Option Closing Sale	9	1,893,600	2104.0000		192,632	354,924		354,924					162,292			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/13/2017	09/13/2017	Option Closing Sale	9	1,899,000	2110.0000	147,767		349,524		349,524		(26,633)			201,757			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/13/2017	09/13/2017	Option Closing Sale	7	1,487,500	2125.0000	108,350		261,352		261,352		(19,689)			153,002			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/14/2017	09/14/2017	Option Closing Sale	13	2,743,000	2110.0000	213,441		501,293		501,293		(38,720)			287,852			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/14/2017	09/14/2017	Option Closing Sale	12	2,550,000	2125.0000	185,743		444,732		444,732		(33,992)			258,989			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/18/2017	09/14/2017	09/14/2017	Option Closing Sale	37	8,602,500	2325.0000		292,076	631,276		631,276					339,200			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/15/2017	09/15/2017	Option Closing Sale	87	18,478,800	2124.0000	1,357,337		3,273,114		3,273,114		(243,714)			1,915,777			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/15/2017	09/15/2017	Option Closing Sale	58	12,441,000	2145.0000	827,751		2,060,276		2,060,276		(151,289)			1,232,525			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/18/2017	09/18/2017	Option Closing Sale	18	3,816,000	2120.0000	286,228		690,948		690,948		(52,375)			404,720			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/18/2017	09/18/2017	Option Closing Sale	19	4,066,000	2140.0000	278,000		691,334		691,334		(52,419)			413,334			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/19/2017	09/19/2017	Option Closing Sale	10	2,120,000	2120.0000	159,016		386,640		386,640		(29,500)			227,624			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/19/2017	09/19/2017	Option Closing Sale	11	2,354,000	2140.0000	160,914		403,304		403,304		(30,831)			242,390			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/20/2017	09/20/2017	Option Closing Sale	24	5,088,000	2120.0000	294,446		931,752		931,752		(158,962)			637,306			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/20/2017	09/20/2017	Option Closing Sale	7	1,491,000	2130.0000		137,575	264,761		264,761					127,186			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/20/2017	09/20/2017	Option Closing Sale	20	4,280,000	2140.0000	281,871		736,460		736,460		(67,575)			454,589			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/21/2017	09/21/2017	Option Closing Sale	18	3,861,000	2145.0000	212,968		640,062		640,062		(95,999)			427,094			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/21/2017	09/21/2017	Option Closing Sale	17	3,680,500	2165.0000	214,431		570,503		570,503		(54,098)			356,072			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/22/2017	09/22/2017	Option Closing Sale	73	15,724,200	2154.0000	843,192		2,541,933		2,541,933		(367,523)			1,698,741			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/22/2017	09/22/2017	Option Closing Sale	52	11,284,000	2170.0000	642,386		1,727,492		1,727,492		(163,687)			1,085,106			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/25/2017	09/25/2017	Option Closing Sale	13	2,788,500	2145.0000	154,707		457,145		457,145		(70,579)			302,438			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/25/2017	09/25/2017	Option Closing Sale	14	3,031,000	2165.0000	177,710		464,310		464,310		(45,755)			286,600			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/26/2017	09/26/2017	Option Closing Sale	13	2,769,000	2130.0000	155,019		476,879		476,879		(84,469)			321,860			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/26/2017	09/26/2017	Option Closing Sale	11	2,359,500	2145.0000	153,159		387,013		387,013		(37,923)			233,854			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/27/2017	09/27/2017	Option Closing Sale	8	1,699,200	2124.0000		162,429	306,424		306,424					143,995			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/27/2017	09/27/2017	Option Closing Sale	6	1,284,000	2140.0000	75,507		220,218		220,218		(31,055)			144,711			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/27/2017	09/27/2017	Option Closing Sale	10	2,160,000	2160.0000	114,336		347,030		347,030		(49,496)			232,694			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/28/2017	09/28/2017	Option Closing Sale	18	3,879,000	2155.0000	211,312		639,090		639,090		(90,465)			427,778			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/28/2017	09/28/2017	Option Closing Sale	20	4,340,000	2170.0000	217,951		680,100		680,100		(97,072)			462,149			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/29/2017	09/29/2017	Option Closing Sale	103	22,093,500	2145.0000	1,272,109		3,855,805		3,855,805		(529,911)			2,583,696			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/29/2017	09/29/2017	Option Closing Sale	41	8,856,000	2160.0000	471,154		1,473,335		1,473,335		(203,973)			1,002,181			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/02/2017	10/02/2017	Option Closing Sale	15	3,225,000	2150.0000	181,344		568,665		568,665		(76,954)			387,321			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/02/2017	10/02/2017	Option Closing Sale	15	3,255,000	2170.0000	164,424		538,665		538,665		(73,542)			374,241			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/02/2017	10/02/2017	Option Closing Sale	4	986,000	2465.0000		16,434	25,644		25,644					9,210			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/03/2017	10/03/2017	Option Closing Sale	13	2,788,500	2145.0000	161,376		506,441		506,441		(67,265)			345,065			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/03/2017	10/03/2017	Option Closing Sale	13	2,808,000	2160.0000	150,222		486,941		486,941		(65,066)			336,719			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/03/2017	10/03/2017	Option Closing Sale	3	736,500	2455.0000		13,703	23,871		23,871					10,168			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/04/2017	10/04/2017	Option Closing Sale	8	1,699,200	2124.0000		163,229	330,984		330,984					167,755			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/04/2017	10/04/2017	Option Closing Sale	17	3,629,500	2135.0000	221,027		684,641		684,641		(90,195)			463,614			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/04/2017	10/04/2017	Option Closing Sale	13	2,795,000	2150.0000	157,658		504,049		504,049		(66,803)			346,391			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/04/2017	10/04/2017	Option Closing Sale	8	1,956,000	2445.0000		40,165	74,184		74,184					34,019			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/05/2017	10/05/2017	Option Closing Sale	26	5,564,000	2140.0000	331,177		1,071,356		1,071,356		(136,322)			740,179			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/05/2017	10/05/2017	Option Closing Sale	17	3,672,000	2160.0000	197,023		666,502		666,502		(85,306)			469,479			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/05/2017	10/05/2017	Option Closing Sale	13	3,191,500	2455.0000		60,249	126,178		126,178					65,929			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/06/2017	10/06/2017	Option Closing Sale	72	15,408,000	2140.0000	918,185		2,947,104		2,947,104		(378,073)			2,028,919			0/0

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/06/2017	10/06/2017	Option Closing Sale	55	11,852,500	2155.0000	653,816		2,168,760		2,168,760		(279,566)			1,514,944			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/06/2017	10/06/2017	Option Closing Sale	26	6,370,000	2450.0000		126,713	258,232		258,232					131,519			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/10/2017	10/10/2017	Option Closing Sale	18	3,861,000	2145.0000	225,532		730,134		730,134		(93,945)			504,602			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/10/2017	10/10/2017	Option Closing Sale	9	1,948,500	2165.0000	102,533		347,067		347,067		(44,958)			244,534			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/10/2017	10/10/2017	Option Closing Sale	4	984,000	2460.0000		18,074	36,252		36,252					18,178			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/11/2017	10/11/2017	Option Closing Sale	6	1,261,200	2102.0000		133,221	271,938		271,938					138,717			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/11/2017	10/11/2017	Option Closing Sale	17	3,604,000	2120.0000	239,183		739,891		739,891		(92,743)			500,708			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/11/2017	10/11/2017	Option Closing Sale	14	2,989,000	2135.0000	184,444		588,322		588,322		(74,077)			403,878			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/11/2017	10/11/2017	Option Closing Sale	9	2,182,500	2425.0000		55,373	117,207		117,207					61,834			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/12/2017	10/12/2017	Option Closing Sale	13	2,756,000	2120.0000	183,346		560,196		560,196		(70,766)			376,850			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/12/2017	10/12/2017	Option Closing Sale	12	2,568,000	2140.0000	154,951		493,104		493,104		(62,733)			338,153			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/12/2017	10/12/2017	Option Closing Sale	7	1,701,000	2430.0000		41,717	84,644		84,644					42,927			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/13/2017	10/13/2017	Option Closing Sale	93	19,669,500	2115.0000	1,340,276		4,074,888		4,074,888		(512,923)			2,734,612			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/20/2016	10/13/2017	10/13/2017	Option Closing Sale	105	22,396,500	2133.0000	1,375,912		4,411,764		4,411,764		(582,418)			3,035,852			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/13/2017	10/13/2017	Option Closing Sale	54	11,529,000	2135.0000	713,425		2,258,064		2,258,064		(286,165)			1,544,639			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	10/13/2017	10/13/2017	Option Closing Sale	44	10,274,000	2335.0000		523,069	959,939		959,939					436,870			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/13/2017	10/13/2017	Option Closing Sale	38	9,215,000	2425.0000		237,522	487,008		487,008					249,486			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/16/2017	10/16/2017	Option Closing Sale	19	4,018,500	2115.0000	274,504		840,997		840,997		(105,355)			566,493			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/16/2017	10/16/2017	Option Closing Sale	10	2,135,000	2135.0000	132,486		422,630		422,630		(53,299)			290,144			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/16/2017	10/16/2017	Option Closing Sale	7	1,697,500	2425.0000		44,076	92,841		92,841					48,765			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/17/2017	10/17/2017	Option Closing Sale	6	1,266,000	2110.0000	85,821		269,610		269,610		(36,419)			183,789			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/17/2017	10/17/2017	Option Closing Sale	10	2,125,000	2125.0000	133,036		434,350		434,350		(59,990)			301,314			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/18/2017	10/18/2017	Option Closing Sale	8	1,684,000	2105.0000		177,629	365,000		365,000					187,371			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/18/2017	10/18/2017	Option Closing Sale	9	1,908,000	2120.0000	123,332		397,125		397,125		(53,783)			273,793			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/18/2017	10/18/2017	Option Closing Sale	9	1,926,000	2140.0000	112,532		379,125		379,125		(51,954)			266,593			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/18/2017	10/18/2017	Option Closing Sale	6	1,458,000	2430.0000		36,765	78,750		78,750					41,985			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/19/2017	10/19/2017	Option Closing Sale	21	4,462,500	2125.0000	283,575		917,889		917,889		(122,709)			634,314			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/19/2017	10/19/2017	Option Closing Sale	22	4,719,000	2145.0000	270,679		917,598		917,598		(124,310)			646,919			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/19/2017	10/19/2017	Option Closing Sale	13	3,165,500	2435.0000		77,188	165,217		165,217					88,029			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/20/2017	10/20/2017	Option Closing Sale	74	15,725,000	2125.0000	999,264		3,331,480		3,331,480		(434,040)			2,332,216			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/20/2017	10/20/2017	Option Closing Sale	56	11,984,000	2140.0000	700,200		2,437,120		2,437,120		(325,794)			1,736,920			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/20/2017	10/20/2017	Option Closing Sale	34	8,262,000	2430.0000		211,499	493,680		493,680					282,181			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/23/2017	10/23/2017	Option Closing Sale	18	3,825,000	2125.0000	243,064		791,946		791,946		(106,769)			548,882			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/23/2017	10/23/2017	Option Closing Sale	20	4,280,000	2140.0000	250,071		849,940		849,940		(117,706)			599,869			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/23/2017	10/23/2017	Option Closing Sale	5	1,215,000	2430.0000		31,308	67,485		67,485					36,177			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/24/2017	10/24/2017	Option Closing Sale	8	1,708,000	2135.0000	104,029		347,296		347,296		(46,032)			243,267			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/24/2017	10/24/2017	Option Closing Sale	10	2,150,000	2150.0000	121,036		419,120		419,120		(56,220)			298,084			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/24/2017	10/24/2017	Option Closing Sale	2	489,000	2445.0000		11,177	24,824		24,824					13,647			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/25/2017	10/25/2017	Option Closing Sale	7	1,471,400	2102.0000		158,225	318,598		318,598					160,373			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/25/2017	10/25/2017	Option Closing Sale	15	3,189,000	2126.0000	187,554		646,710		646,710		(103,580)			459,156			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/25/2017	10/25/2017	Option Closing Sale	12	2,571,600	2143.0000	138,379		496,968		496,968		(80,348)			358,589			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/25/2017	10/25/2017	Option Closing Sale	8	1,948,000	2435.0000		48,789	97,712		97,712					48,923			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/26/2017	10/26/2017	Option Closing Sale	11	2,334,200	2122.0000	140,509		482,229		482,229		(76,334)			341,720			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/26/2017	10/26/2017	Option Closing Sale	21	4,491,900	2139.0000	247,665		884,919		884,919		(141,365)			637,254			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/26/2017	10/26/2017	Option Closing Sale	6	1,458,000	2430.0000		38,349	78,234		78,234					39,885			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/27/2017	10/27/2017	Option Closing Sale	82	17,310,200	2111.0000	1,101,799		3,854,492		3,854,492		(580,636)			2,752,693			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/27/2017	10/27/2017	Option Closing Sale	53	11,283,700	2129.0000	656,117		2,395,918		2,395,918		(363,741)			1,739,801			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/27/2017	10/27/2017	Option Closing Sale	34	8,228,000	2420.0000		235,571	547,604		547,604					312,033			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/30/2017	10/30/2017	Option Closing Sale	12	2,530,800	2109.0000	163,123		556,584		556,584		(85,578)			393,461			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/30/2017	10/30/2017	Option Closing Sale	12	2,551,200	2126.0000	151,075		536,184		536,184		(83,150)			385,109			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/30/2017	10/30/2017	Option Closing Sale	4	966,000	2415.0000		28,922	63,128		63,128					34,206			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/31/2017	10/31/2017	Option Closing Sale	10	2,109,000	2109.0000	136,306		466,250		466,250		(71,159)			329,944			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/31/2017	10/31/2017	Option Closing Sale	14	2,976,400	2126.0000	176,786		628,950		628,950		(96,783)			452,164			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/31/2017	10/31/2017	Option Closing Sale	3	724,500	2415.0000		21,830	48,075		48,075					26,245			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/01/2017	11/01/2017	Option Closing Sale	7	1,451,100	2073.0000		175,025	354,445		354,445					179,420			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/01/2017	11/01/2017	Option Closing Sale	18	3,769,200	2094.0000	262,630		873,630		873,630		(130,666)			611,000			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/01/2017	11/01/2017	Option Closing Sale	18	3,801,600	2112.0000	243,028		841,230		841,230		(126,932)			598,202			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/01/2017	11/01/2017	Option Closing Sale	12	2,880,000	2400.0000		97,243	215,220		215,220					117,977			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/02/2017	11/02/2017	Option Closing Sale	4	832,000	2080.0000	61,978		199,936		199,936		(29,600)			137,958			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/02/2017	11/02/2017	Option Closing Sale	13	2,727,400	2098.0000	186,960		626,392		626,392		(93,590)			439,432			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/02/2017	11/02/2017	Option Closing Sale	6	1,431,000	2385.0000		54,045	116,904		116,904					62,859			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/03/2017	11/03/2017	Option Closing Sale	61	12,620,900	2069.0000	1,113,590		3,164,863		3,164,863		(333,827)			2,051,273			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/03/2017	11/03/2017	Option Closing Sale	48	10,017,600	2087.0000	819,291		2,403,984		2,403,984		(255,970)			1,584,693			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/03/2017	11/03/2017	Option Closing Sale	26	6,162,000	2370.0000		258,013	566,358		566,358					308,345			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/06/2017	11/06/2017	Option Closing Sale	15	3,102,000	2068.0000	275,274		784,680		784,680		(82,661)			509,406			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/06/2017	11/06/2017	Option Closing Sale	18	3,753,000	2085.0000	310,114		911,016		911,016		(96,849)			600,902			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/06/2017	11/06/2017	Option Closing Sale	6	1,422,000	2370.0000		59,799	132,672		132,672					72,873			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/07/2017	11/07/2017	Option Closing Sale	21	4,439,400	2114.0000	323,517		1,000,923		1,000,923		(107,811)			677,406			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/07/2017	11/07/2017	Option Closing Sale	11	2,345,200	2132.0000	157,207		504,493		504,493		(54,825)			347,286			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/07/2017	11/07/2017	Option Closing Sale	5	1,210,000	2420.0000		36,113	85,315		85,315					49,202			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/08/2017	11/08/2017	Option Closing Sale	11	2,295,700	2087.0000		264,039	558,107		558,107					294,068			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/08/2017	11/08/2017	Option Closing Sale	9	1,909,800	2122.0000	134,321		425,133		425,133		(45,641)			290,812			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/08/2017	11/08/2017	Option Closing Sale	23	4,922,000	2140.0000	317,988		1,045,051		1,045,051		(113,171)			727,063			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/08/2017	11/08/2017	Option Closing Sale	6	1,458,000	2430.0000		40,221	98,622		98,622					58,401			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/09/2017	11/09/2017	Option Closing Sale	6	1,476,000	2460.0000		32,001	74,766		74,766					42,765			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/10/2017	11/10/2017	Option Closing Sale	32	7,872,000	2460.0000		171,954	391,328		391,328					219,374			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/13/2017	11/13/2017	Option Closing Sale	6	1,476,000	2460.0000		32,373	74,898		74,898					42,525			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	11/14/2017	11/14/2017	Option Closing Sale	83	17,961,200	2164.0000	1,126,885		3,443,402		3,443,402		(305,952)			2,316,517			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/19/2017	11/14/2017	11/14/2017	Option Closing Sale	30	7,110,000	2370.0000		370,318	626,603		626,603					256,285			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/14/2017	11/14/2017	Option Closing Sale	2	492,000	2460.0000		10,813	23,772		23,772					12,959			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/15/2017	11/15/2017	Option Closing Sale	4	854,400	2136.0000		81,614	171,444		171,444					89,830			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/15/2017	11/15/2017	Option Closing Sale	8	1,980,000	2475.0000		38,405	71,688		71,688					33,283			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/16/2017	11/16/2017	Option Closing Sale	9	2,227,500	2475.0000		43,439	99,567		99,567					56,128			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/17/2017	11/17/2017	Option Closing Sale	37	9,176,000	2480.0000		172,182	365,708		365,708					193,526			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/20/2017	11/20/2017	Option Closing Sale	6	1,488,000	2480.0000		28,221	61,278		61,278					33,057			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/21/2017	11/21/2017	Option Closing Sale	4	1,000,000	2500.0000		15,898	39,608		39,608					23,710			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/22/2017	11/22/2017	Option Closing Sale	6	1,295,400	2159.0000		113,721	262,842		262,842					149,121			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/22/2017	11/22/2017	Option Closing Sale	21	5,260,500	2505.0000		80,778	193,347		193,347					112,569			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/24/2017	11/24/2017	Option Closing Sale	34	8,534,000	2510.0000		125,343	314,194		314,194					188,851			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/27/2017	11/27/2017	Option Closing Sale	5	1,098,000	2196.0000	68,423		202,705		202,705		(9,058)			134,282			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/27/2017	11/27/2017	Option Closing Sale	12	2,655,600	2213.0000	152,011		466,092		466,092		(21,285)			314,081			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/27/2017	11/27/2017	Option Closing Sale	2	503,000	2515.0000		7,101	17,282		17,282					10,181			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/28/2017	11/28/2017	Option Closing Sale	13	2,839,200	2184.0000	186,089		575,939		575,939		(25,568)			389,850			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/28/2017	11/28/2017	Option Closing Sale	11	2,422,200	2202.0000	146,933		467,533		467,533		(19,653)			320,600			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/28/2017	11/28/2017	Option Closing Sale	3	750,000	2500.0000		12,305	38,109		38,109					25,804			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/29/2017	11/29/2017	Option Closing Sale	4	866,000	2165.0000		74,414	184,424		184,424					110,010			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/29/2017	11/29/2017	Option Closing Sale	9	1,968,300	2187.0000	127,886		395,154		395,154		(17,130)			267,268			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/29/2017	11/29/2017	Option Closing Sale	10	2,205,000	2205.0000	131,496		421,060		421,060		(18,320)			289,564			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/29/2017	11/29/2017	Option Closing Sale	6	1,503,000	2505.0000		23,559	72,636		72,636					49,077			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/30/2017	11/30/2017	Option Closing Sale	14	3,053,400	2181.0000	204,674		653,198		653,198		(26,606)			448,524			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/30/2017	11/30/2017	Option Closing Sale	13	2,858,700	2199.0000	176,222		583,141		583,141		(23,700)			406,919			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/30/2017	11/30/2017	Option Closing Sale	8	2,000,000	2500.0000		33,189	118,056		118,056					84,867			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/01/2017	12/01/2017	Option Closing Sale	44	9,565,600	2174.0000	661,741		2,060,124		2,060,124		(86,037)			1,398,383			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/01/2017	12/01/2017	Option Closing Sale	34	7,452,800	2192.0000	474,829		1,530,714		1,530,714		(63,803)			1,055,885			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	12/01/2017	12/01/2017	Option Closing Sale	19	4,731,000	2490.0000		86,746	289,199		289,199					202,453			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/04/2017	12/04/2017	Option Closing Sale	15	3,261,000	2174.0000	227,094		698,145		698,145		(28,855)			471,051			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/04/2017	12/04/2017	Option Closing Sale	8	1,753,600	2192.0000	112,205		357,944		357,944		(15,092)			245,739			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	12/04/2017	12/04/2017	Option Closing Sale	4	996,000	2490.0000		18,406	59,772		59,772					41,366			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/05/2017	12/05/2017	Option Closing Sale	13	2,843,100	2187.0000	234,371		575,328		575,328		23,096			340,957			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/05/2017	12/05/2017	Option Closing Sale	11	2,425,500	2205.0000	185,598		467,016		467,016		19,236			281,418			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	12/05/2017	12/05/2017	Option Closing Sale	3	751,500	2505.0000		12,215	37,368		37,368					25,153			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/06/2017	12/06/2017	Option Closing Sale	6	1,312,800	2188.0000		103,221	264,756		264,756					161,535			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/06/2017	12/06/2017	Option Closing Sale	20	4,390,000	2195.0000	350,591		868,520		868,520		35,191			517,929			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/06/2017	12/06/2017	Option Closing Sale	9	1,990,800	2212.0000	148,064		375,534		375,534		15,605			227,470			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/07/2017	12/07/2017	Option Closing Sale	25	5,560,000	2224.0000	392,939		1,032,425		1,032,425		42,521			639,486			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/07/2017	12/07/2017	Option Closing Sale	12	2,689,200	2241.0000	176,275		475,164		475,164		20,077			298,889			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/08/2017	12/08/2017	Option Closing Sale	53	11,856,100	2237.0000	793,228		2,196,797		2,196,797		89,737			1,403,569			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/08/2017	12/08/2017	Option Closing Sale	39	8,782,800	2252.0000	549,064		1,558,011		1,558,011		64,935			1,008,947			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/11/2017	12/11/2017	Option Closing Sale	21	4,708,200	2242.0000	309,174		877,758		877,758		34,988			568,584			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/11/2017	12/11/2017	Option Closing Sale	11	2,486,000	2260.0000	150,376		439,978		439,978		17,911			289,602			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/12/2017	12/12/2017	Option Closing Sale	5	1,116,000	2232.0000	75,768		216,050		216,050		7,450			140,282			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/12/2017	12/12/2017	Option Closing Sale	12	2,708,400	2257.0000	163,723		488,520		488,520		16,924			324,797			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/13/2017	12/13/2017	Option Closing Sale	15	3,340,500	2227.0000		222,054	653,760		653,760					431,706			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/13/2017	12/13/2017	Option Closing Sale	7	1,572,900	2247.0000	99,845		291,088		291,088		10,115			191,243			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/13/2017	12/13/2017	Option Closing Sale	11	2,499,200	2272.0000	140,839		429,924		429,924		15,020			289,085			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/14/2017	12/14/2017	Option Closing Sale	17	3,787,600	2228.0000	262,711		720,800		720,800		25,593			458,089			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/14/2017	12/14/2017	Option Closing Sale	13	2,928,900	2253.0000	181,266		518,700		518,700		18,694			337,434			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/19/2017	12/14/2017	12/14/2017	Option Closing Sale	34	8,387,800	2467.0000		104,581	629,017		629,017					524,436			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/15/2017	12/15/2017	Option Closing Sale	59	13,186,500	2235.0000	888,751		2,600,720		2,600,720		88,669			1,711,969			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/15/2017	12/15/2017	Option Closing Sale	49	11,074,000	2260.0000	664,615		2,037,420		2,037,420		69,673			1,372,805			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/18/2017	12/18/2017	Option Closing Sale	12	2,679,600	2233.0000	182,803		548,580		548,580		18,063			365,777			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/18/2017	12/18/2017	Option Closing Sale	15	3,387,000	2258.0000	206,004		648,225		648,225		21,462			442,221			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/19/2017	12/19/2017	Option Closing Sale	6	1,342,800	2238.0000		81,057	266,076		266,076					185,019			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/19/2017	12/19/2017	Option Closing Sale	7	1,584,100	2263.0000		84,480	292,922		292,922					208,442			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/20/2017	12/20/2017	Option Closing Sale	4	892,400	2231.0000		59,214	179,296		179,296					120,082			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/20/2017	12/20/2017	Option Closing Sale	14	3,144,400	2246.0000		183,338	606,536		606,536					423,198			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/20/2017	12/20/2017	Option Closing Sale	19	4,314,900	2271.0000		221,855	775,656		775,656					553,801			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/21/2017	12/21/2017	Option Closing Sale	7	1,568,000	2240.0000		94,343	311,192		311,192					216,849			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/21/2017	12/21/2017	Option Closing Sale	7	1,585,500	2265.0000		84,291	293,692		293,692					209,401			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/22/2017	12/22/2017	Option Closing Sale	54	12,079,800	2237.0000		737,995	2,410,182		2,410,182					1,672,187			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/22/2017	12/22/2017	Option Closing Sale	64	14,476,800	2262.0000		782,308	2,696,512		2,696,512					1,914,204			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/26/2017	12/26/2017	Option Closing Sale	9	2,015,100	2239.0000		122,189	397,341		397,341					275,152			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/26/2017	12/26/2017	Option Closing Sale	13	2,943,200	2264.0000		157,814	541,437		541,437					383,623			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/27/2017	12/27/2017	Option Closing Sale	7	1,558,900	2227.0000		106,075	318,927		318,927					212,852			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/27/2017	12/27/2017	Option Closing Sale	9	2,019,600	2244.0000		120,056	394,749		394,749					274,693			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/27/2017	12/27/2017	Option Closing Sale	16	3,630,400	2269.0000		190,649	661,776		661,776					471,127			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/28/2017	12/28/2017	Option Closing Sale	7	1,557,500	2225.0000		101,399	323,771		323,771					222,372			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/28/2017	12/28/2017	Option Closing Sale	10	2,250,000	2250.0000		130,106	437,530		437,530					307,424			0/0

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/10/2017	12/29/2017	12/29/2017	Option Closing Sale	38	8,428,400	2218.0000		591,834	1,731,280		1,731,280					1,139,446			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/10/2017	12/29/2017	12/29/2017	Option Closing Sale	40	8,980,000	2245.0000		559,663	1,714,400		1,714,400					1,154,737			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	RBC Capital Mkts	04/18/2016	04/13/2017	04/13/2017	Option Closing Sale	4,700	9,785,400	2082.0000	586,088		1,160,665		1,160,665		(291,073)			574,575			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	09/29/2017	09/29/2017	Option Closing Sale	60	14,700,000	2450.0000		374,640	416,100		416,100					41,460			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2017	09/29/2017	09/29/2017	Option Closing Sale	37	9,268,500	2505.0000		24,642	53,095		53,095					28,453			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	09/29/2017	09/29/2017	Expiration-Purchased Option	60	15,900,000	2650.0000		8,760								(8,760)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/13/2017	10/20/2017	10/20/2017	Option Closing Sale	60	15,450,000	2575.0000		8,160	1,200		1,200					(6,960)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/24/2017	10/25/2017	10/25/2017	Expiration-Purchased Option	20	5,150,000	2575.0000		3,220								(3,220)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/05/2017	10/25/2017	10/25/2017	Expiration-Purchased Option	40	10,320,000	2580.0000		7,680								(7,680)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2017	10/31/2017	10/31/2017	Option Closing Sale	40	10,300,000	2575.0000		4,040	1,000		1,000					(3,040)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/30/2017	10/31/2017	10/31/2017	Expiration-Purchased Option	50	12,900,000	2580.0000		15,800								(15,800)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2017	10/31/2017	10/31/2017	Expiration-Purchased Option	100	26,000,000	2600.0000		9,100								(9,100)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	10/31/2017	10/31/2017	Expiration-Purchased Option	60	16,200,000	2700.0000		9,060								(9,060)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/05/2017	11/03/2017	11/03/2017	Option Closing Sale	40	10,340,000	2585.0000		11,640	11,360		11,360					(280)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/09/2017	11/15/2017	11/15/2017	Expiration-Purchased Option	20	5,180,000	2590.0000		9,400								(9,400)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2017	11/15/2017	11/15/2017	Expiration-Purchased Option	40	10,400,000	2600.0000		12,440								(12,440)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/02/2017	11/24/2017	11/24/2017	Option Closing Sale	40	10,400,000	2600.0000		14,600	9,640		9,640					(4,960)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/28/2017	11/29/2017	11/29/2017	Expiration-Purchased Option	40	10,520,000	2630.0000		7,480								(7,480)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/02/2017	11/30/2017	11/30/2017	Option Closing Sale	40	10,400,000	2600.0000		17,640	190,280		190,280					172,640			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/28/2017	11/30/2017	11/30/2017	Option Closing Sale	40	10,520,000	2630.0000		14,640	70,320		70,320					55,680			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/01/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	40	10,800,000	2700.0000		4,640								(4,640)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/01/2017	12/11/2017	12/11/2017	Expiration-Purchased Option	40	10,800,000	2700.0000		3,640								(3,640)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/04/2017	12/13/2017	12/13/2017	Expiration-Purchased Option	30	8,100,000	2700.0000		5,880								(5,880)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2017	12/18/2017	12/18/2017	Option Closing Sale	30	8,010,000	2670.0000		12,180	60,450		60,450					48,270			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2017	12/18/2017	12/18/2017	Option Closing Sale	30	8,025,000	2675.0000		9,780	45,450		45,450					35,670			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2017	12/20/2017	12/20/2017	Option Closing Sale	60	16,050,000	2675.0000		24,960	25,440		25,440					480			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2017	12/22/2017	12/22/2017	Option Closing Sale	30	8,025,000	2675.0000		12,330	24,990		24,990					12,660			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2017	12/22/2017	12/22/2017	Option Closing Sale	30	8,040,000	2680.0000		16,620	9,990		9,990					(6,630)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2017	12/22/2017	12/22/2017	Expiration-Purchased Option	30	8,100,000	2700.0000		3,480								(3,480)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2017	12/26/2017	12/26/2017	Option Closing Sale	30	8,025,000	2675.0000		13,230	16,470		16,470					3,240			0/0

SCHEDULE DB - PART A - SECTION 2

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

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/04/2017	12/26/2017	12/26/2017	Expiration-Purchased Option	30	8,175,000	2725.0000		4,560								(4,560)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2017	12/27/2017	12/27/2017	Expiration-Purchased Option	30	8,055,000	2685.0000		17,430								(17,430)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2017	12/27/2017	12/27/2017	Expiration-Purchased Option	30	8,100,000	2700.0000		4,470								(4,470)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/04/2017	12/27/2017	12/27/2017	Expiration-Purchased Option	30	8,175,000	2725.0000		4,920								(4,920)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	12/29/2017	12/29/2017	Option Closing Sale	40	10,200,000	2550.0000		181,840	494,400		494,400					312,560			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2017	12/29/2017	12/29/2017	Option Closing Sale	40	10,600,000	2650.0000		17,161	94,398		94,398					77,240			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/15/2017	12/29/2017	12/29/2017	Expiration-Purchased Option	100	27,000,000	2700.0000		37,100								(37,100)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/30/2017	12/29/2017	12/29/2017	Expiration-Purchased Option	50	14,000,000	2800.0000		2,359								(2,359)			0/0
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												153,639,954	17,528,949	425,195,745	0	425,195,745	XXX	(53,659,602)	0	0	254,026,842	0	0	XXX
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	586,163	2100.0000	0						(9,309)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	614,075	2200.0000	0						(11,207)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	150	3,851,925	2300.0000	0						(80,850)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	697,813	2500.0000	0						(19,435)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	725,725	2600.0000	0						(23,417)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	753,638	2700.0000	0						(28,216)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	1,563,100	2800.0000	0						(68,035)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	05/02/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	100	3,161,435	2900.0000		43,233								(43,233)			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	1,674,750	3000.0000	0						(98,307)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	05/02/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	1,689,733	3100.0000		36,088								(36,088)			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	865,288	3100.0000	0						(58,831)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	05/02/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	1,744,240	3200.0000		46,717								(46,717)			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	893,200	3200.0000	0						(70,144)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	05/02/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	1,798,748	3300.0000		60,126								(60,126)			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	25	921,113	3300.0000	0						(83,250)			0			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	05/02/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	100	3,706,510	3400.0000		154,537								(154,537)			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	03/09/2017	Option Closing Sale	30	1,138,830	3400.0000	0		82,863		82,863		(117,811)			82,863			0/0

SCHEDULE DB - PART A - SECTION 2

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Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	05/02/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	100	3,815,525	3500.0000		196,999								(196,999)			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	03/09/2017	Option Closing Sale	30	1,172,325	3500.0000	0		100,655		100,655		(137,999)			100,655			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	03/09/2017	Option Closing Sale	30	1,205,820	3600.0000	0		121,129		121,129		(160,340)			121,129			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/15/2017	03/09/2017	Option Closing Sale	50	2,065,525	3700.0000	0		239,735		239,735		(307,896)			239,735			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/18/2020	03/22/2017	Option Closing Sale	600	24,116,400	3600.0000	0		5,332,392		5,332,392		(6,094,002)			5,332,392			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/18/2020	03/09/2017	Option Closing Sale	400	16,524,200	3700.0000	0		3,880,400		3,880,400		(4,386,702)			3,880,400			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/20/2019	03/09/2017	Option Closing Sale	30	1,205,820	3600.0000	0		230,229		230,229		(265,968)			230,229			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/20/2019	03/09/2017	Option Closing Sale	50	2,065,525	3700.0000	0		421,728		421,728		(483,309)			421,728			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/21/2018	03/09/2017	Option Closing Sale	30	1,172,325	3500.0000	0		162,490		162,490		(196,921)			162,490			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/21/2018	03/09/2017	Option Closing Sale	30	1,205,820	3600.0000	0		183,170		183,170		(219,135)			183,170			0/0
Euro Stoxx 50 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Germany - Eurex Deutschland	08/29/2016	12/21/2018	03/09/2017	Option Closing Sale	50	2,065,525	3700.0000	0		342,052		342,052		(404,252)			342,053			0/0
Euro Stoxx 50 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	11/14/2014	12/15/2017	12/15/2017	Expiration-Purchased Option	5,000	13,105,575	2100.0000	657,401						382,028	101,837		(657,401)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/12/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	6,334,500	5000.0000	107,241						16,254	2,599		(107,241)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	6,532,760	5200.0000	125,816						15,017	2,013		(125,816)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/12/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	6,841,260	5400.0000	161,717						24,289	3,919		(161,717)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	16	1,125,645	5600.0000	30,080						3,491	481		(30,080)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/12/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	84	5,959,498	5600.0000	171,493						30,268	4,156		(171,493)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	3,611,440	5600.0000		23,303								(23,303)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/12/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	7,348,020	5800.0000	244,066						39,123	5,914		(244,066)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	3,740,420	5800.0000		30,720								(30,720)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/12/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	7,601,400	6000.0000	301,000						51,411	7,294		(301,000)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	3,869,400	6000.0000		40,071								(40,071)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	12/12/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	7,854,780	6200.0000	365,055						61,993	8,846		(365,055)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	05/03/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	50	3,998,380	6200.0000		53,291								(53,291)			0/0

SCHEDULE DB - PART A - SECTION 2

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FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	10/24/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	8,420,760	6900.0000	695,067						129,850	(8,999)		(695,067)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	10/24/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	8,542,800	7000.0000	757,368						137,329	(9,805)		(757,368)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	02/16/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	75	6,749,460	7200.0000		411,656								(411,656)			0/0
FTSE 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	UK - Intercontinental Exchange - Ice Futures Europe	02/23/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	75	6,869,483	7300.0000		430,483								(430,483)			0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Bank of America N.A.	03/05/2013	12/15/2017	12/15/2017	Expiration-Purchased Option	200	1,934,080	6400.0000	411,615						267,392	74,859		(411,615)			0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Barclays Bank PLC	12/19/2013	12/15/2017	12/15/2017	Expiration-Purchased Option	200	2,127,450	6500.0000	337,112						176,543	82,460		(337,112)			0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	02/09/2012	02/09/2017	02/09/2017	Expiration-Purchased Option	5,800	54,133,105	5890.0000	12,614,208						9,818,228	2,773,438		(12,614,208)			0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	UBS AG	05/13/2014	12/15/2017	12/15/2017	Expiration-Purchased Option	250	2,778,270	6600.0000	351,605						154,306	93,466		(351,605)			0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	UBS AG	05/13/2014	12/15/2017	12/15/2017	Expiration-Purchased Option	250	2,820,365	6700.0000	372,143						158,939	98,926		(372,143)			0/0
FTSE 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	UBS AG	05/13/2014	12/15/2017	12/15/2017	Expiration-Purchased Option	250	2,862,460	6800.0000	393,565						163,236	104,620		(393,565)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	2,254,790	13000.0000		34,724								(34,724)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	2,428,236	14000.0000		48,599								(48,599)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	2,601,681	15000.0000		69,413								(69,413)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	2,775,126	16000.0000		97,164								(97,164)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	2,948,572	17000.0000		137,924								(137,924)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	3,122,017	18000.0000		194,294								(194,294)			0/0
Nikkei 225 Stock Avg PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	Japan - Osaka Securities Exchange	01/19/2017	12/08/2017	12/08/2017	Expiration-Purchased Option	20	3,295,463	19000.0000		271,910								(271,910)			0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	02/20/2013	12/15/2017	12/15/2017	Expiration-Purchased Option	10,000	1,223,936	11468.2800	256,355						191,153	50,401		(256,355)			0/0
Nikkei 225 Stock Avg PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	01/11/2012	01/11/2017	01/11/2017	Expiration-Purchased Option	300,278	26,403,461	6758.3040	4,492,840						2,960,813	1,532,028		(4,492,840)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	5	1,600,000	3200.0000	17,255						1,255			(17,255)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	5	1,700,000	3400.0000	24,755						3,155			(24,755)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	5	1,800,000	3600.0000	33,155						2,655			(33,155)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	10	3,800,000	3800.0000	185,060						102,060			(185,060)			0/0

SCHEDULE DB - PART A - SECTION 2

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

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NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	30	11,700,000	3900.0000	730,081						439,981			(730,081)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	10	4,000,000	4000.0000	227,720						118,720			(227,720)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	30	12,300,000	4100.0000	899,631						521,631			(899,631)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	10	4,200,000	4200.0000	277,820						132,820			(277,820)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	30	12,900,000	4300.0000	1,105,081						607,081			(1,105,081)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	10	4,400,000	4400.0000	340,020						150,020			(340,020)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	30	13,500,000	4500.0000	1,340,081						688,781			(1,340,081)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	15	6,900,000	4600.0000	619,045						248,545			(619,045)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/02/2015	12/15/2017	12/15/2017	Expiration-Purchased Option	10	4,700,000	4700.0000	542,890						262,790			(542,890)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/24/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	10	4,800,000	4800.0000	161,545	110,805					2,545			(272,350)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/24/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	5	2,450,000	4900.0000		126,585								(126,585)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/24/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	5	2,500,000	5000.0000		144,185								(144,185)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/14/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	10	5,200,000	5200.0000		285,780								(285,780)			0/0
NASDAQ 100 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	5	2,650,000	5300.0000		151,865								(151,865)			0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	10/21/2013	12/15/2017	12/15/2017	Expiration-Purchased Option	1,000	3,300,000	3300.0000	544,550						502,927			(544,550)			0/0
NASDAQ 100 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	02/14/2014	12/15/2017	12/15/2017	Expiration-Purchased Option	1,000	3,600,000	3600.0000	565,870						499,881			(565,870)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/20/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	4,750,000	950.0000	325,050						239,550			(325,050)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/20/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	10,000,000	1000.0000	750,060						527,060			(750,060)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/20/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	5,250,000	1050.0000	476,550						333,550			(476,550)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/20/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	5,500,000	1100.0000	565,050						383,550			(565,050)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/20/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	5,750,000	1150.0000	674,800						446,300			(674,800)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/16/2015	12/15/2017	12/15/2017	Expiration-Purchased Option	50	6,000,000	1200.0000	670,150						379,150			(670,150)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	6,250,000	1250.0000	459,980						105,980			(459,980)			0/0
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	6,500,000	1300.0000	419,710						(16,290)			(419,710)			0/0

SCHEDULE DB - PART A - SECTION 2

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Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	6,750,000	1350.0000	510,010						(24,490)			(510,010)			0/0
Russell 2000 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A.	10/18/2013	12/15/2017	12/15/2017	Expiration-Purchased Option	5,000	5,500,000	1100.0000	1,090,200						904,454			(1,090,200)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	8,000,000	1600.0000	297,330						184,330			(297,330)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/01/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	100	17,000,000	1700.0000	775,620						464,620			(775,620)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	125	22,500,000	1800.0000	1,102,755						574,005			(1,102,755)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	150	28,500,000	1900.0000	1,792,440						935,940			(1,792,440)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	150	30,000,000	2000.0000	2,248,210						1,103,710			(2,248,210)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	150	31,500,000	2100.0000	2,814,620						1,298,120			(2,814,620)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	50	11,000,000	2200.0000	816,870						149,370			(816,870)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/09/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	25	5,750,000	2300.0000		314,485								(314,485)			0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	12/15/2017	12/15/2017	Expiration-Purchased Option	25	6,000,000	2400.0000		307,386								(307,386)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	02/08/2012	02/08/2017	02/08/2017	Expiration-Purchased Option	47,500	64,125,000	1350.0000	15,356,750						15,355,186			(15,356,750)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	09/17/2012	12/15/2017	12/15/2017	Expiration-Purchased Option	15,000	21,968,250	1464.5500	5,272,380						5,041,287			(5,272,380)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	06/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	2,500	4,750,000	1900.0000	301,475						155,719			(301,475)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	06/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	2,500	5,000,000	2000.0000	383,625						189,426			(383,625)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG	06/07/2016	12/15/2017	12/15/2017	Expiration-Purchased Option	2,500	5,250,000	2100.0000	479,500						222,346			(479,500)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	09/23/2013	12/15/2017	12/15/2017	Expiration-Purchased Option	2,500	4,250,000	1700.0000	723,100						645,869			(723,100)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A.	01/17/2014	12/15/2017	12/15/2017	Expiration-Purchased Option	5,000	9,000,000	1800.0000	1,331,100						1,121,810			(1,331,100)			0/0
S&P 500 Index PUT OTC OPTION	VA GMxB Hedge	N/A	Equity/Index	UBS AG	12/07/2012	12/15/2017	12/15/2017	Expiration-Purchased Option	10,000	14,000,000	1400.0000	3,107,702						2,972,057			(3,107,703)			0/0
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												73,205,343	3,822,343	11,096,843	0	11,096,843	XXX	39,433,783	4,928,453	0	(65,930,843)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												226,845,297	21,351,292	436,292,588	0	436,292,588	XXX	(14,225,819)	4,928,453	0	188,095,999	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
421924127 HEALTHSOUTH CORP Equity Uncovered American Call	N/A	N/A	None	US - NYSE AMEX Equities	01/20/2016	01/17/2017	01/17/2017	Expiration-Purchased Option	1,348	55,807	41.4000	2,898						971			(2,898)			0/0
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants												2,898	0	0	0	0	XXX	971	0	0	(2,898)	0	0	XXX
0359999. Subtotal - Purchased Options - Other												2,898	0	0	0	0	XXX	971	0	0	(2,898)	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												153,642,852	17,528,949	425,195,745	0	425,195,745	XXX	(53,658,631)	0	0	254,023,944	0	0	XXX
0379999. Total Purchased Options - Put Options												73,205,343	3,822,343	11,096,843	0	11,096,843	XXX	39,433,783	4,928,453	0	(65,930,843)	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												226,848,195	21,351,292	436,292,588	0	436,292,588	XXX	(14,224,848)	4,928,453	0	188,093,101	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/08/2016	01/06/2017	01/06/2017	Option Closing Purchase	25	5,612,500	2245.0000	(56,200)		(79,975)		(79,975)		(31,700)			(23,775)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/13/2017	01/13/2017	01/13/2017	Option Closing Purchase	20	4,530,000	2265.0000		(19,880)	(19,280)		(19,280)					600			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/12/2017	01/13/2017	01/13/2017	Expiration-Written Option	20	4,550,000	2275.0000		(2,580)								2,580			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/12/2017	01/17/2017	01/17/2017	Expiration-Written Option	20	4,550,000	2275.0000		(5,180)								5,180			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/12/2017	01/18/2017	01/18/2017	Expiration-Written Option	20	4,550,000	2275.0000		(6,780)								6,780			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/26/2016	01/20/2017	01/20/2017	Option Closing Purchase	40	7,700,000	1925.0000	(474,080)		(1,394,440)		(1,394,440)		788,720			(920,360)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	01/20/2017	01/20/2017	Option Closing Purchase	30	5,850,000	1950.0000	(356,820)		(970,830)		(970,830)		515,880			(614,010)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/22/2016	01/20/2017	01/20/2017	Option Closing Purchase	30	5,925,000	1975.0000	(286,770)		(895,830)		(895,830)		511,230			(609,060)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/13/2016	01/20/2017	01/20/2017	Expiration-Written Option	60	13,710,000	2285.0000	(155,190)						(123,390)			155,190			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/19/2017	05/19/2017	05/19/2017	Option Closing Purchase	13	3,022,500	2325.0000		(75,972)	(73,762)		(73,762)					2,210			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	05/31/2017	05/31/2017	Option Closing Purchase	20	4,600,000	2300.0000	(113,480)		(223,620)		(223,620)		(23,280)			(110,140)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	06/16/2017	06/16/2017	Option Closing Purchase	20	4,600,000	2300.0000	(123,140)		(266,320)		(266,320)		(23,740)			(143,180)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	06/30/2017	06/30/2017	Option Closing Purchase	20	4,600,000	2300.0000	(133,480)		(246,840)		(246,840)		(23,480)			(113,360)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	06/30/2017	06/30/2017	Expiration-Written Option	60	15,450,000	2575.0000		(720)								720			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/14/2017	07/14/2017	07/14/2017	Option Closing Purchase	20	4,910,000	2455.0000		(7,190)	(8,560)		(8,560)					(1,370)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	07/21/2017	07/21/2017	Expiration-Written Option	60	15,600,000	2600.0000		(1,440)								1,440			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	07/31/2017	07/31/2017	Expiration-Written Option	60	15,900,000	2650.0000		(1,740)								1,740			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	08/18/2017	08/18/2017	Expiration-Written Option	60	15,900,000	2650.0000		(1,260)								1,260			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	08/31/2017	08/31/2017	Expiration-Written Option	60	16,200,000	2700.0000		(2,340)								2,340			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/17/2017	09/15/2017	09/15/2017	Expiration-Written Option	60	16,200,000	2700.0000		(1,740)								1,740			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2017	10/20/2017	10/20/2017	Expiration-Written Option	100	25,750,000	2575.0000		(5,400)								5,400			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2017	10/20/2017	10/20/2017	Expiration-Written Option	40	10,500,000	2625.0000		(1,400)								1,400			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/09/2017	11/17/2017	11/17/2017	Expiration-Written Option	60	15,600,000	2600.0000		(17,040)								17,040			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2017	11/17/2017	11/17/2017	Expiration-Written Option	80	21,200,000	2650.0000		(4,640)								4,640			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/09/2016	12/15/2017	12/15/2017	Option Closing Purchase	20	4,600,000	2300.0000	(220,760)		(738,060)		(738,060)		(23,560)			(517,300)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	12/15/2017	12/15/2017	Option Closing Purchase	40	10,400,000	2600.0000		(102,160)	(276,120)		(276,120)					(173,960)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/30/2017	12/15/2017	12/15/2017	Expiration-Written Option	50	13,625,000	2725.0000		(5,700)								5,700			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/09/2017	01/09/2017	Option Closing Purchase	800	1,776,000	2220.0000	(37,480)		(39,120)		(39,120)		(15,990)			(1,640)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/10/2017	01/10/2017	Option Closing Purchase	900	1,998,000	2220.0000	(42,597)		(44,010)		(44,010)		(17,105)			(1,413)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/11/2017	01/11/2017	Option Closing Purchase	600	1,332,000	2220.0000	(28,698)		(33,192)		(33,192)		(10,953)			(4,494)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/12/2017	01/12/2017	Option Closing Purchase	1,700	3,799,500	2235.0000	(69,666)		(60,248)		(60,248)		(34,245)			9,418			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/13/2017	01/13/2017	Option Closing Purchase	5,700	12,483,000	2190.0000	(371,127)		(482,448)		(482,448)		(52,692)			(111,321)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/17/2017	01/17/2017	Option Closing Purchase	200	434,000	2170.0000	(15,664)		(19,578)		(19,578)		(648)			(3,914)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/18/2017	01/18/2017	Option Closing Purchase	500	1,085,000	2170.0000	(39,415)		(50,945)		(50,945)		(1,719)			(11,530)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/19/2017	01/19/2017	Option Closing Purchase	2,100	4,557,000	2170.0000	(166,530)		(196,749)		(196,749)		(6,920)			(30,219)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/20/2017	01/20/2017	Option Closing Purchase	6,300	13,576,500	2155.0000	(562,149)		(732,753)		(732,753)		5,182			(170,604)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/23/2017	01/23/2017	Option Closing Purchase	800	1,760,000	2200.0000	(49,752)		(52,160)		(52,160)		(7,693)			(2,408)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/24/2017	01/24/2017	Option Closing Purchase	1,800	3,960,000	2200.0000	(112,806)		(144,126)		(144,126)		(16,377)			(31,320)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/25/2017	01/25/2017	Option Closing Purchase	1,100	2,381,500	2165.0000	(92,653)		(146,707)		(146,707)		(782)			(54,054)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/26/2017	01/26/2017	Option Closing Purchase	2,900	6,365,500	2195.0000	(192,734)		(294,872)		(294,872)		(20,548)			(102,138)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/27/2017	01/27/2017	Option Closing Purchase	3,700	8,084,500	2185.0000	(269,027)		(405,853)		(405,853)		(16,790)			(136,826)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/30/2017	01/30/2017	Option Closing Purchase	1,600	3,584,000	2240.0000	(69,984)		(65,440)		(65,440)		(22,174)			4,544			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	01/31/2017	01/31/2017	Option Closing Purchase	2,200	4,928,000	2240.0000	(97,218)		(85,514)		(85,514)		(29,558)			11,704			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/01/2017	02/01/2017	Option Closing Purchase	600	1,344,000	2240.0000	(26,766)		(23,730)		(23,730)		(7,998)			3,036			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/02/2017	02/02/2017	Option Closing Purchase	2,200	4,829,000	2195.0000	(150,964)		(188,870)		(188,870)		(12,309)			(37,906)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/03/2017	02/03/2017	Option Closing Purchase	5,300	11,660,000	2200.0000	(349,217)		(516,326)		(516,326)		(31,578)			(167,109)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/06/2017	02/06/2017	Option Closing Purchase	800	1,736,000	2170.0000	(67,136)		(98,048)		(98,048)		168			(30,912)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/07/2017	02/07/2017	Option Closing Purchase	600	1,302,000	2170.0000	(50,634)		(73,848)		(73,848)		119			(23,214)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/08/2017	02/08/2017	Option Closing Purchase	700	1,498,000	2140.0000	(72,961)		(108,269)		(108,269)		4,166			(35,308)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/09/2017	02/09/2017	Option Closing Purchase	1,700	3,638,000	2140.0000	(177,429)		(285,379)		(285,379)		10,220			(107,950)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/10/2017	02/10/2017	Option Closing Purchase	4,400	9,372,000	2130.0000	(489,632)		(818,840)		(818,840)		36,787			(329,208)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/13/2017	02/13/2017	Option Closing Purchase	700	1,505,000	2150.0000	(68,411)		(124,775)		(124,775)		3,515			(56,364)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/14/2017	02/14/2017	Option Closing Purchase	700	1,505,000	2150.0000	(68,733)		(131,306)		(131,306)		3,371			(62,573)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/15/2017	02/15/2017	Option Closing Purchase	500	1,075,000	2150.0000	(49,325)		(99,625)		(99,625)		2,261			(50,300)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/16/2017	02/16/2017	Option Closing Purchase	2,300	5,025,500	2185.0000	(176,962)		(373,106)		(373,106)		(3,492)			(196,144)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/09/2016	02/17/2017	02/17/2017	Option Closing Purchase	5,600	12,460,000	2225.0000	(309,176)		(706,496)		(706,496)		(41,966)			(397,320)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/03/2017	04/03/2017	Expiration-Written Option	500	1,202,500	2405.0000	(4,065)						(2,135)			4,065			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/05/2017	04/05/2017	Expiration-Written Option	300	711,000	2370.0000	(4,551)						(2,145)			4,551			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/06/2017	04/06/2017	Expiration-Written Option	600	1,437,000	2395.0000	(8,370)						(5,319)			8,370			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/07/2017	04/07/2017	Expiration-Written Option	1,400	3,318,000	2370.0000	(22,120)						(10,205)			22,120			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/10/2017	04/10/2017	Expiration-Written Option	400	950,000	2375.0000	(6,004)						(2,801)			6,004			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/12/2017	04/12/2017	Expiration-Written Option	500	1,195,000	2390.0000	(6,195)						(3,012)			6,195			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/13/2017	04/13/2017	Expiration-Written Option	2,200	5,313,000	2415.0000	(18,722)						(9,652)			18,722			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/17/2017	04/17/2017	Expiration-Written Option	600	1,449,000	2415.0000	(5,406)						(2,751)			5,406			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/19/2017	04/19/2017	Expiration-Written Option	700	1,704,500	2435.0000	(4,858)						(2,537)			4,858			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/20/2017	04/20/2017	Expiration-Written Option	800	1,952,000	2440.0000	(5,264)						(2,754)			5,264			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/21/2017	04/21/2017	Expiration-Written Option	1,100	2,667,500	2425.0000	(9,416)						(4,776)			9,416			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/24/2017	04/24/2017	Expiration-Written Option	400	970,000	2425.0000	(3,528)						(1,779)			3,528			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/26/2017	04/26/2017	Expiration-Written Option	400	970,000	2425.0000	(3,692)						(1,836)			3,692			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/27/2017	04/27/2017	Expiration-Written Option	700	1,701,000	2430.0000	(6,139)						(3,067)			6,139			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	04/28/2017	04/28/2017	Expiration-Written Option	1,300	3,120,000	2400.0000	(18,213)						(8,251)			18,213			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/01/2017	05/01/2017	Expiration-Written Option	300	718,500	2395.0000	(4,629)						(2,038)			4,629			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/03/2017	05/03/2017	Expiration-Written Option	300	718,500	2395.0000	(4,800)						(2,071)			4,800			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/04/2017	05/04/2017	Option Closing Purchase	800	1,904,000	2380.0000	(15,968)		(7,616)		(7,616)		(6,403)			8,352			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/05/2017	05/05/2017	Option Closing Purchase	1,300	3,094,000	2380.0000	(26,416)		(25,077)		(25,077)		(10,472)			1,339			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/08/2017	05/08/2017	Option Closing Purchase	500	1,192,500	2385.0000	(9,675)		(7,190)		(7,190)		(3,879)			2,485			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/10/2017	05/10/2017	Expiration-Written Option	500	1,207,500	2415.0000	(3,420)						264			3,420			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/11/2017	05/11/2017	Expiration-Written Option	600	1,437,000	2395.0000	(10,494)						(4,295)			10,494			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/12/2017	05/12/2017	Option Closing Purchase	1,500	3,570,000	2380.0000	(32,520)		(16,350)		(16,350)		(12,331)			16,170			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/15/2017	05/15/2017	Option Closing Purchase	500	1,187,500	2375.0000	(11,750)		(13,660)		(13,660)		(4,311)			(1,910)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/17/2017	05/17/2017	Expiration-Written Option	400	950,000	2375.0000	(9,580)						(3,453)			9,580			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/18/2017	05/18/2017	Expiration-Written Option	1,700	4,037,500	2375.0000	(41,293)						(14,705)			41,293			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/19/2017	05/19/2017	Option Closing Purchase	1,300	3,087,500	2375.0000	(31,980)		(8,749)		(8,749)		(11,287)			23,231			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/22/2017	05/22/2017	Option Closing Purchase	400	952,000	2380.0000	(9,424)		(5,608)		(5,608)		(3,366)			3,816			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/23/2017	05/23/2017	Option Closing Purchase	300	712,500	2375.0000	(7,626)		(7,026)		(7,026)		(2,636)			600			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/25/2017	05/25/2017	Expiration-Written Option	600	1,455,000	2425.0000	(6,180)						(1,294)			6,180			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/26/2017	05/26/2017	Expiration-Written Option	2,600	6,318,000	2430.0000	(34,528)						(14,535)			34,528			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	05/31/2017	05/31/2017	Expiration-Written Option	500	1,215,000	2430.0000	(6,980)						(2,861)			6,980			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/01/2017	06/01/2017	Expiration-Written Option	1,000	2,435,000	2435.0000	(13,320)						(5,499)			13,320			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/02/2017	06/02/2017	Option Closing Purchase	1,400	3,409,000	2435.0000	(18,998)		(5,698)		(5,698)		(7,781)			13,300			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/05/2017	06/05/2017	Option Closing Purchase	500	1,217,500	2435.0000	(6,920)		(550)		(550)		(2,811)			6,370			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/06/2017	06/06/2017	Option Closing Purchase	1,100	2,326,500	2115.0000	(124,762)		(345,763)		(345,763)		58,469			(221,001)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/06/2017	06/06/2017	Option Closing Purchase	600	1,305,000	2175.0000	(50,160)		(152,598)		(152,598)		23,178			(102,438)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/07/2017	06/07/2017	Option Closing Purchase	900	1,903,500	2115.0000	(102,411)		(286,326)		(286,326)		47,646			(183,915)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/07/2017	06/07/2017	Option Closing Purchase	400	872,000	2180.0000	(32,668)		(101,256)		(101,256)		14,918			(68,588)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/07/2017	06/07/2017	Expiration-Written Option	700	1,715,000	2450.0000	(8,274)						(3,493)			8,274			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/08/2017	06/08/2017	Option Closing Purchase	1,500	3,187,500	2125.0000	(162,765)		(463,185)		(463,185)		76,379			(300,420)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/08/2017	06/08/2017	Option Closing Purchase	1,900	4,180,000	2200.0000	(138,586)		(444,201)		(444,201)		62,415			(305,615)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/08/2017	06/08/2017	Expiration-Written Option	400	982,000	2455.0000	(4,500)						(1,908)			4,500			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/09/2017	06/09/2017	Option Closing Purchase	6,400	13,504,000	2110.0000	(747,712)		(2,059,328)		(2,059,328)		348,684			(1,311,616)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/09/2017	06/09/2017	Option Closing Purchase	2,800	6,090,000	2175.0000	(237,020)		(718,956)		(718,956)		108,139			(481,936)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/09/2017	06/09/2017	Expiration-Written Option	1,900	4,636,000	2440.0000	(26,315)						(10,528)			26,315			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/12/2017	06/12/2017	Option Closing Purchase	1,500	3,150,000	2100.0000	(183,870)		(494,085)		(494,085)		85,600			(310,215)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	06/15/2016	06/12/2017	06/12/2017	Option Closing Purchase	1,400	3,031,000	2165.0000	(124,936)		(370,146)		(370,146)		58,335			(245,210)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/12/2017	06/12/2017	Expiration-Written Option	500	1,215,000	2430.0000	(8,010)						(3,070)			8,010			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	06/20/2016	06/14/2017	06/14/2017	Option Closing Purchase	4,500	10,125,000	2250.0000	(242,280)		(845,640)		(845,640)		100,541			(603,360)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/14/2017	06/14/2017	Option Closing Purchase	400	962,000	2405.0000	(8,860)		(13,168)		(13,168)		(3,042)			(4,308)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/15/2017	06/15/2017	Option Closing Purchase	900	2,160,000	2400.0000	(21,321)		(29,214)		(29,214)		(7,264)			(7,893)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	06/20/2016	06/16/2017	06/16/2017	Option Closing Purchase	2,300	5,175,000	2250.0000	(119,715)		(421,245)		(421,245)		56,355			(301,530)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/16/2017	06/16/2017	Option Closing Purchase	1,700	4,088,500	2405.0000	(38,590)		(47,855)		(47,855)		(13,300)			(9,265)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/19/2017	06/19/2017	Option Closing Purchase	600	1,440,000	2400.0000	(14,658)		(32,076)		(32,076)		(4,902)			(17,418)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/21/2017	06/21/2017	Option Closing Purchase	600	1,452,000	2420.0000	(12,018)		(9,366)		(9,366)		(4,292)			2,652			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/22/2017	06/22/2017	Option Closing Purchase	500	1,210,000	2420.0000	(10,165)		(7,250)		(7,250)		(3,600)			2,915			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/23/2017	06/23/2017	Option Closing Purchase	1,700	4,063,000	2390.0000	(48,892)		(82,110)		(82,110)		(15,144)			(33,218)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/26/2017	06/26/2017	Option Closing Purchase	600	1,419,000	2365.0000	(22,602)		(44,442)		(44,442)		(6,197)			(21,840)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/28/2017	06/28/2017	Option Closing Purchase	600	1,416,000	2360.0000	(75,582)		(48,414)		(48,414)		(57,845)			27,168			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/29/2017	06/29/2017	Option Closing Purchase	1,000	2,400,000	2400.0000	(27,140)		(19,700)		(19,700)		(8,518)			7,440			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	06/30/2017	06/30/2017	Expiration-Written Option	1,700	4,139,500	2435.0000	(31,739)						(11,367)			31,739			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/03/2017	07/03/2017	Option Closing Purchase	1,500	3,172,500	2115.0000	(214,860)		(471,015)		(471,015)		44,692			(256,155)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/03/2017	07/03/2017	Option Closing Purchase	600	1,311,000	2185.0000	(61,530)		(146,406)		(146,406)		12,103			(84,876)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/03/2017	07/03/2017	Expiration-Written Option	200	488,000	2440.0000		(5,420)								5,420			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/05/2017	07/05/2017	Option Closing Purchase	2,100	4,410,000	2100.0000	(322,245)		(698,334)		(698,334)		66,388			(376,089)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/05/2017	07/05/2017	Option Closing Purchase	800	1,740,000	2175.0000	(87,000)		(206,032)		(206,032)		17,189			(119,032)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/05/2017	07/05/2017	Option Closing Purchase	700	1,694,000	2420.0000		(25,025)	(8,778)		(8,778)					16,247			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/06/2017	07/06/2017	Option Closing Purchase	4,800	10,128,000	2110.0000	(705,456)		(1,438,800)		(1,438,800)		146,505			(733,344)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/06/2017	07/06/2017	Option Closing Purchase	3,200	7,008,000	2190.0000	(321,824)		(703,200)		(703,200)		62,852			(381,376)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/06/2017	07/06/2017	Expiration-Written Option	1,100	2,678,500	2435.0000		(33,055)								33,055			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/07/2017	07/07/2017	Option Closing Purchase	5,800	12,325,000	2125.0000	(800,342)		(1,741,044)		(1,741,044)		166,401			(940,702)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/07/2017	07/07/2017	Option Closing Purchase	4,100	9,020,000	2200.0000	(392,206)		(923,238)		(923,238)		75,568			(531,032)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/07/2017	07/07/2017	Expiration-Written Option	1,800	4,419,000	2455.0000		(42,156)								42,156			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/10/2017	07/10/2017	Option Closing Purchase	1,700	3,638,000	2140.0000	(219,980)		(488,631)		(488,631)		45,656			(268,651)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/10/2017	07/10/2017	Option Closing Purchase	2,200	4,884,000	2220.0000	(189,332)		(456,346)		(456,346)		34,871			(267,014)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/10/2017	07/10/2017	Expiration-Written Option	400	988,000	2470.0000		(7,748)								7,748			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/11/2017	07/11/2017	Option Closing Purchase	600	1,287,000	2145.0000	(76,080)		(168,318)		(168,318)		15,799			(92,238)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/11/2017	07/11/2017	Option Closing Purchase	500	1,110,000	2220.0000	(43,200)		(102,765)		(102,765)		8,015			(59,565)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/12/2017	07/12/2017	Option Closing Purchase	600	1,296,000	2160.0000	(71,106)		(169,950)		(169,950)		14,552			(98,844)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/12/2017	07/12/2017	Option Closing Purchase	600	1,347,000	2245.0000	(45,036)		(118,950)		(118,950)		7,545			(73,914)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/12/2017	07/12/2017	Expiration-Written Option	300	748,500	2495.0000		(4,158)								4,158			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/13/2017	07/13/2017	Option Closing Purchase	4,700	10,152,000	2160.0000	(558,125)		(1,352,801)		(1,352,801)		115,088			(794,676)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/13/2017	07/13/2017	Option Closing Purchase	2,800	6,272,000	2240.0000	(217,224)		(581,924)		(581,924)		37,803			(364,700)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/13/2017	07/13/2017	Expiration-Written Option	1,100	2,744,500	2495.0000		(15,521)								15,521			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	02/16/2017	07/14/2017	07/14/2017	Option Closing Purchase	3,000	6,495,000	2165.0000		(595,830)	(882,810)		(882,810)					(286,980)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/14/2017	07/14/2017	Option Closing Purchase	7,700	16,709,000	2170.0000	(873,950)		(2,227,379)		(2,227,379)		179,081			(1,353,429)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/19/2016	07/14/2017	07/14/2017	Option Closing Purchase	4,800	10,824,000	2255.0000	(341,904)		(980,496)		(980,496)		55,758			(638,592)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/14/2017	07/14/2017	Expiration-Written Option	2,000	5,010,000	2505.0000		(24,820)								24,820			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/17/2017	07/17/2017	Option Closing Purchase	1,600	3,472,000	2170.0000	(189,440)		(462,624)		(462,624)		30,366			(273,184)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/17/2017	07/17/2017	Option Closing Purchase	1,800	4,050,000	2250.0000	(140,328)		(376,452)		(376,452)		15,068			(236,124)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/17/2017	07/17/2017	Expiration-Written Option	400	1,002,000	2505.0000		(5,084)								5,084			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/18/2017	07/18/2017	Option Closing Purchase	900	1,957,500	2175.0000	(104,400)		(257,049)		(257,049)		16,566			(152,649)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/18/2017	07/18/2017	Option Closing Purchase	800	1,800,000	2250.0000	(62,656)		(168,488)		(168,488)		6,793			(105,832)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/18/2017	07/18/2017	Expiration-Written Option	300	753,000	2510.0000		(3,612)								3,612			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/19/2017	07/19/2017	Option Closing Purchase	1,300	2,821,000	2170.0000	(154,934)		(394,979)		(394,979)		24,658			(240,045)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/19/2017	07/19/2017	Option Closing Purchase	1,000	2,255,000	2255.0000	(76,460)		(218,830)		(218,830)		7,816			(142,370)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/19/2017	07/19/2017	Expiration-Written Option	600	1,506,000	2510.0000		(7,350)								7,350			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/20/2017	07/20/2017	Option Closing Purchase	2,100	4,578,000	2180.0000	(239,064)		(616,245)		(616,245)		37,608			(377,181)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/20/2017	07/20/2017	Option Closing Purchase	2,500	5,662,500	2265.0000	(180,750)		(521,125)		(521,125)		17,011			(340,375)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/20/2017	07/20/2017	Expiration-Written Option	800	2,016,000	2520.0000		(8,624)								8,624			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/21/2017	07/21/2017	Option Closing Purchase	5,600	12,208,000	2180.0000	(638,904)		(1,638,224)		(1,638,224)		101,705			(999,320)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/21/2017	07/21/2017	Option Closing Purchase	5,400	12,204,000	2260.0000	(403,488)		(1,147,716)		(1,147,716)		41,486			(744,228)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/21/2017	07/21/2017	Expiration-Written Option	2,200	5,544,000	2520.0000		(24,222)								24,222			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/24/2017	07/24/2017	Option Closing Purchase	1,700	3,714,500	2185.0000	(190,060)		(484,347)		(484,347)		30,009			(294,287)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/24/2017	07/24/2017	Option Closing Purchase	2,100	4,756,500	2265.0000	(153,216)		(430,311)		(430,311)		15,138			(277,095)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/24/2017	07/24/2017	Expiration-Written Option	500	1,260,000	2520.0000		(5,635)								5,635			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/25/2017	07/25/2017	Option Closing Purchase	1,100	2,392,500	2175.0000	(129,426)		(332,288)		(332,288)		20,970			(202,862)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	07/28/2016	07/25/2017	07/25/2017	Option Closing Purchase	800	1,804,000	2255.0000	(62,136)		(177,664)		(177,664)		6,911			(115,528)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/25/2017	07/25/2017	Expiration-Written Option	400	1,006,000	2515.0000		(4,956)								4,956			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/26/2017	07/26/2017	Option Closing Purchase	800	1,740,000	2175.0000	(95,680)		(242,264)		(242,264)		14,026			(146,584)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/26/2017	07/26/2017	Option Closing Purchase	1,600	3,616,000	2260.0000	(120,064)		(348,528)		(348,528)		14,169			(228,464)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/26/2017	07/26/2017	Expiration-Written Option	600	1,509,000	2515.0000		(7,572)								7,572			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/27/2017	07/27/2017	Option Closing Purchase	2,600	5,655,000	2175.0000	(311,714)		(781,092)		(781,092)		46,012			(469,378)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/27/2017	07/27/2017	Option Closing Purchase	2,400	5,412,000	2255.0000	(186,360)		(529,008)		(529,008)		22,929			(342,648)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/27/2017	07/27/2017	Expiration-Written Option	800	2,008,000	2510.0000		(11,048)								11,048			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/28/2017	07/28/2017	Option Closing Purchase	7,300	15,914,000	2180.0000	(856,363)		(2,132,330)		(2,132,330)		126,101			(1,275,967)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/28/2017	07/28/2017	Option Closing Purchase	6,300	14,238,000	2260.0000	(476,406)		(1,336,230)		(1,336,230)		57,675			(859,824)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/28/2017	07/28/2017	Expiration-Written Option	2,900	7,308,000	2520.0000		(35,293)								35,293			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/31/2017	07/31/2017	Option Closing Purchase	1,600	3,488,000	2180.0000	(188,320)		(464,480)		(464,480)		27,916			(276,160)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	07/31/2017	07/31/2017	Option Closing Purchase	1,700	3,842,000	2260.0000	(129,200)		(357,510)		(357,510)		15,861			(228,310)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	07/31/2017	07/31/2017	Expiration-Written Option	500	1,260,000	2520.0000		(6,225)								6,225			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	08/01/2017	08/01/2017	Option Closing Purchase	600	1,308,000	2180.0000	(70,830)		(177,810)		(177,810)		10,525			(106,980)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	08/05/2016	08/01/2017	08/01/2017	Option Closing Purchase	800	1,804,000	2255.0000	(62,944)		(177,080)		(177,080)		7,959			(114,136)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/02/2017	08/02/2017	Expiration-Written Option	500	1,250,000	2500.0000		(8,480)								8,480			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/03/2017	08/03/2017	Expiration-Written Option	1,200	3,012,000	2510.0000		(18,036)								18,036			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/04/2017	08/04/2017	Expiration-Written Option	1,700	4,292,500	2525.0000		(21,114)								21,114			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/07/2017	08/07/2017	Expiration-Written Option	600	1,518,000	2530.0000		(7,080)								7,080			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/09/2017	08/09/2017	Expiration-Written Option	500	1,265,000	2530.0000		(6,050)								6,050			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/10/2017	08/10/2017	Expiration-Written Option	1,200	3,024,000	2520.0000		(16,848)								16,848			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/11/2017	08/11/2017	Expiration-Written Option	2,400	6,084,000	2535.0000		(27,816)								27,816			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/14/2017	08/14/2017	Expiration-Written Option	500	1,265,000	2530.0000		(6,345)								6,345			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/16/2017	08/16/2017	Expiration-Written Option	500	1,262,500	2525.0000		(6,930)								6,930			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/17/2017	08/17/2017	Expiration-Written Option	1,000	2,530,000	2530.0000		(13,140)								13,140			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/18/2017	08/18/2017	Expiration-Written Option	2,500	6,337,500	2535.0000		(31,100)								31,100			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/21/2017	08/21/2017	Expiration-Written Option	400	1,012,000	2530.0000		(5,436)								5,436			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/22/2017	08/22/2017	Expiration-Written Option	300	759,000	2530.0000		(4,143)								4,143			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/23/2017	08/23/2017	Expiration-Written Option	500	1,267,500	2535.0000		(6,565)								6,565			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/24/2017	08/24/2017	Expiration-Written Option	700	1,764,000	2520.0000		(11,382)								11,382			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/25/2017	08/25/2017	Expiration-Written Option	2,700	6,790,500	2515.0000		(47,601)								47,601			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/28/2017	08/28/2017	Expiration-Written Option	400	1,006,000	2515.0000		(7,184)								7,184			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/29/2017	08/29/2017	Expiration-Written Option	300	757,500	2525.0000		(4,815)								4,815			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/30/2017	08/30/2017	Expiration-Written Option	700	1,767,500	2525.0000		(11,347)								11,347			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	08/31/2017	08/31/2017	Expiration-Written Option	300	754,500	2515.0000		(5,592)								5,592			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/01/2017	09/01/2017	Expiration-Written Option	3,200	8,080,000	2525.0000		(53,344)								53,344			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/05/2017	09/05/2017	Expiration-Written Option	400	1,010,000	2525.0000		(6,900)								6,900			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/07/2017	09/07/2017	Expiration-Written Option	1,100	2,788,500	2535.0000		(17,116)								17,116			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/08/2017	09/08/2017	Expiration-Written Option	4,000	9,960,000	2490.0000		(107,400)								107,400			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/11/2017	09/11/2017	Option Closing Purchase	700	1,725,500	2465.0000		(24,892)	(16,177)		(16,177)					8,715			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/12/2017	09/12/2017	Expiration-Written Option	300	751,500	2505.0000		(6,984)								6,984			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/13/2017	09/13/2017	Option Closing Purchase	600	1,479,000	2465.0000		(21,630)	(20,022)		(20,022)					1,608			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	09/22/2016	09/14/2017	09/14/2017	Option Closing Purchase	9,500	22,087,500	2325.0000	(478,800)		(1,620,890)		(1,620,890)		126,060			(1,142,090)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/14/2017	09/14/2017	Option Closing Purchase	600	1,479,000	2465.0000		(21,792)	(18,372)		(18,372)					3,420			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/15/2017	09/15/2017	Option Closing Purchase	4,000	9,940,000	2485.0000		(119,200)	(60,920)		(60,920)					58,280			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/18/2017	09/18/2017	Option Closing Purchase	1,200	2,976,000	2480.0000		(38,232)	(28,644)		(28,644)					9,588			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/20/2017	09/20/2017	Option Closing Purchase	1,400	3,472,000	2480.0000		(45,584)	(39,536)		(39,536)					6,048			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/21/2017	09/21/2017	Expiration-Written Option	1,100	2,761,000	2510.0000		(26,191)								26,191			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/22/2017	09/22/2017	Expiration-Written Option	3,500	8,802,500	2515.0000		(79,870)								79,870			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/25/2017	09/25/2017	Expiration-Written Option	500	1,255,000	2510.0000		(12,255)								12,255			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/26/2017	09/26/2017	Option Closing Purchase	300	747,000	2490.0000		(9,201)	(2,052)		(2,052)					7,149			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/27/2017	09/27/2017	Option Closing Purchase	400	1,002,000	2505.0000		(10,544)	(816)		(816)					9,728			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/28/2017	09/28/2017	Expiration-Written Option	1,000	2,515,000	2515.0000		(23,910)								23,910			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	02/21/2017	09/29/2017	09/29/2017	Option Closing Purchase	3,700	9,268,500	2505.0000		(99,789)	(53,132)		(53,132)					46,657			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/09/2017	11/09/2017	Option Closing Purchase	800	1,736,800	2171.0000	(104,512)		(330,896)		(330,896)		28,853			(226,384)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/09/2017	11/09/2017	Option Closing Purchase	1,200	2,697,600	2248.0000	(106,092)		(403,944)		(403,944)		36,986			(297,852)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/10/2017	11/10/2017	Option Closing Purchase	6,700	14,559,100	2173.0000	(869,258)		(2,742,310)		(2,742,310)		241,683			(1,873,052)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/10/2017	11/10/2017	Option Closing Purchase	3,800	8,569,000	2255.0000	(323,988)		(1,243,740)		(1,243,740)		115,524			(919,752)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/13/2017	11/13/2017	Option Closing Purchase	2,100	4,561,200	2172.0000	(274,281)		(866,964)		(866,964)		75,873			(592,683)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/13/2017	11/13/2017	Option Closing Purchase	1,000	2,252,000	2252.0000	(87,000)		(332,840)		(332,840)		30,664			(245,840)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/14/2017	11/14/2017	Option Closing Purchase	800	1,737,600	2172.0000	(104,688)		(325,496)		(325,496)		28,708			(220,808)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/14/2017	11/14/2017	Option Closing Purchase	800	1,800,800	2251.0000	(70,216)		(262,296)		(262,296)		24,420			(192,080)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/15/2017	11/15/2017	Option Closing Purchase	1,400	3,063,200	2188.0000	(170,212)		(527,268)		(527,268)		49,078			(357,056)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/18/2016	11/15/2017	11/15/2017	Option Closing Purchase	1,000	2,276,000	2276.0000	(75,990)		(288,620)		(288,620)		28,674			(212,630)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/16/2017	11/16/2017	Option Closing Purchase	1,300	2,839,200	2184.0000	(179,231)		(522,132)		(522,132)		27,839			(342,901)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/16/2017	11/16/2017	Option Closing Purchase	1,500	3,394,500	2263.0000	(140,655)		(483,960)		(483,960)		27,227			(343,305)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/17/2017	11/17/2017	Option Closing Purchase	9,100	19,947,200	2192.0000	(1,213,940)		(3,520,335)		(3,520,335)		193,040			(2,306,395)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/17/2017	11/17/2017	Option Closing Purchase	5,300	12,057,500	2275.0000	(466,930)		(1,610,405)		(1,610,405)		93,651			(1,143,475)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/20/2017	11/20/2017	Option Closing Purchase	1,200	2,626,800	2189.0000	(162,792)		(471,768)		(471,768)		25,656			(308,976)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/20/2017	11/20/2017	Option Closing Purchase	2,100	4,754,400	2264.0000	(197,484)		(668,094)		(668,094)		38,358			(470,610)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/21/2017	11/21/2017	Option Closing Purchase	2,000	4,412,000	2206.0000	(251,400)		(786,060)		(786,060)		41,871			(534,660)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/21/2017	11/21/2017	Option Closing Purchase	1,000	2,292,000	2292.0000	(80,530)		(307,030)		(307,030)		17,021			(226,500)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/22/2017	11/22/2017	Option Closing Purchase	3,100	6,857,200	2212.0000	(380,153)		(1,193,748)		(1,193,748)		64,172			(813,595)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/22/2017	11/22/2017	Option Closing Purchase	3,700	8,491,500	2295.0000	(294,298)		(1,117,696)		(1,117,696)		62,335			(823,398)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/24/2017	11/24/2017	Option Closing Purchase	7,100	15,740,700	2217.0000	(854,698)		(2,736,482)		(2,736,482)		145,658			(1,881,784)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Bank of America N.A.	11/29/2016	11/24/2017	11/24/2017	Option Closing Purchase	4,000	9,208,000	2302.0000	(307,760)		(1,201,680)		(1,201,680)		66,021			(893,920)			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Bank of America N.A.	12/16/2016	12/14/2017	12/14/2017	Option Closing Purchase	7,600	18,749,200	2467.0000	(317,908)		(1,406,076)		(1,406,076)		(58,794)			(1,088,168)			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Citibank N.A.	01/21/2016	01/13/2017	01/13/2017	Option Closing Purchase	4,000	8,416,000	2104.0000	(162,200)		(682,560)		(682,560)		382,438			(520,360)			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Citibank N.A.	03/22/2016	03/15/2017	03/15/2017	Option Closing Purchase	4,000	8,840,000	2210.0000	(176,080)		(701,040)		(701,040)		98,637			(524,960)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	03/30/2017	03/30/2017	Option Closing Purchase	1,600	3,440,000	2150.0000	(126,560)		(348,896)		(348,896)		64,856			(222,336)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	03/31/2017	03/31/2017	Option Closing Purchase	1,600	3,432,000	2145.0000	(130,896)		(348,352)		(348,352)		67,635			(217,456)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/03/2017	04/03/2017	Option Closing Purchase	1,300	2,801,500	2155.0000	(100,724)		(264,992)		(264,992)		51,287			(164,268)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/04/2017	04/04/2017	Option Closing Purchase	400	856,000	2140.0000	(33,920)		(88,064)		(88,064)		17,597			(54,144)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/05/2017	04/05/2017	Option Closing Purchase	500	1,067,500	2135.0000	(43,810)		(108,975)		(108,975)		22,856			(65,165)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/06/2017	04/06/2017	Option Closing Purchase	1,200	2,580,000	2150.0000	(96,252)		(248,988)		(248,988)		49,446			(152,736)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/13/2016	04/07/2017	04/07/2017	Option Closing Purchase	2,100	4,462,500	2125.0000	(195,111)		(484,134)		(484,134)		102,526			(289,023)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/10/2017	04/10/2017	Option Closing Purchase	500	1,025,000	2050.0000	(71,615)		(153,580)		(153,580)		31,381			(81,965)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/10/2017	04/10/2017	Option Closing Purchase	2,000	4,260,000	2130.0000	(190,439)		(454,320)		(454,320)		86,464			(263,881)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/11/2017	04/11/2017	Option Closing Purchase	800	1,704,000	2130.0000	(78,360)		(179,024)		(179,024)		32,901			(100,664)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/12/2017	04/12/2017	Option Closing Purchase	700	1,452,500	2075.0000	(90,104)		(188,951)		(188,951)		39,313			(98,847)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/12/2017	04/12/2017	Option Closing Purchase	600	1,284,000	2140.0000	(55,752)		(122,958)		(122,958)		22,988			(67,206)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/13/2017	04/13/2017	Option Closing Purchase	4,300	9,030,000	2100.0000	(493,038)		(984,485)		(984,485)		212,901			(491,447)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/13/2017	04/13/2017	Option Closing Purchase	4,300	9,309,500	2165.0000	(347,655)		(704,985)		(704,985)		135,888			(357,330)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/17/2017	04/17/2017	Option Closing Purchase	1,600	3,360,000	2100.0000	(184,240)		(398,416)		(398,416)		79,605			(214,176)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	04/21/2016	04/17/2017	04/17/2017	Option Closing Purchase	1,900	4,123,000	2170.0000	(150,100)		(340,119)		(340,119)		58,186			(190,019)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/01/2017	05/01/2017	Option Closing Purchase	1,200	2,490,000	2075.0000	(150,804)		(375,996)		(375,996)		77,647			(225,192)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/01/2017	05/01/2017	Option Closing Purchase	1,600	3,440,000	2150.0000	(137,280)		(381,328)		(381,328)		70,645			(244,048)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/02/2017	05/02/2017	Option Closing Purchase	300	648,000	2160.0000	(24,369)		(69,351)		(69,351)		12,468			(44,982)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/03/2017	05/03/2017	Option Closing Purchase	600	1,245,000	2075.0000	(75,642)		(187,878)		(187,878)		38,866			(112,236)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/03/2017	05/03/2017	Option Closing Purchase	800	1,728,000	2160.0000	(65,152)		(182,504)		(182,504)		33,274			(117,352)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/04/2017	05/04/2017	Option Closing Purchase	1,600	3,280,000	2050.0000	(225,504)		(543,232)		(543,232)		113,826			(317,728)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/04/2017	05/04/2017	Option Closing Purchase	1,700	3,621,000	2130.0000	(163,591)		(441,184)		(441,184)		84,799			(277,593)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/05/2017	05/05/2017	Option Closing Purchase	3,700	7,677,500	2075.0000	(467,051)		(1,199,873)		(1,199,873)		239,629			(732,822)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/11/2016	05/05/2017	05/05/2017	Option Closing Purchase	2,700	5,764,500	2135.0000	(253,368)		(713,583)		(713,583)		131,156			(460,215)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/15/2017	05/15/2017	Option Closing Purchase	2,000	4,100,000	2050.0000	(289,640)		(704,640)		(704,640)		137,487			(415,000)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/15/2017	05/15/2017	Option Closing Purchase	1,300	2,769,000	2130.0000	(128,921)		(354,016)		(354,016)		63,926			(225,095)			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	Citibank N.A.	05/17/2016	05/15/2017	05/15/2017	Option Closing Purchase	4,000	8,940,000	2235.0000	(165,840)		(669,280)		(669,280)		133,749			(503,440)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/16/2017	05/16/2017	Option Closing Purchase	300	622,500	2075.0000	(38,928)		(97,701)		(97,701)		18,822			(58,773)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/16/2017	05/16/2017	Option Closing Purchase	900	1,935,000	2150.0000	(80,118)		(225,603)		(225,603)		39,692			(145,485)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/17/2017	05/17/2017	Option Closing Purchase	400	820,000	2050.0000	(58,036)		(122,812)		(122,812)		27,457			(64,776)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/17/2017	05/17/2017	Option Closing Purchase	500	1,062,500	2125.0000	(51,055)		(116,015)		(116,015)		25,226			(64,960)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/18/2017	05/18/2017	Option Closing Purchase	3,200	6,560,000	2050.0000	(464,832)		(1,010,304)		(1,010,304)		219,377			(545,472)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/18/2017	05/18/2017	Option Closing Purchase	1,700	3,621,000	2130.0000	(169,439)		(400,724)		(400,724)		83,605			(231,285)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/19/2017	05/19/2017	Option Closing Purchase	3,200	6,560,000	2050.0000	(465,184)		(1,061,536)		(1,061,536)		219,274			(596,352)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	05/25/2016	05/19/2017	05/19/2017	Option Closing Purchase	3,200	6,816,000	2130.0000	(319,360)		(805,536)		(805,536)		157,483			(486,176)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/22/2017	05/22/2017	Option Closing Purchase	1,400	2,870,000	2050.0000	(225,274)		(481,628)		(481,628)		74,968			(256,354)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/22/2017	05/22/2017	Option Closing Purchase	1,700	3,629,500	2135.0000	(186,643)		(440,334)		(440,334)		61,379			(253,691)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/23/2017	05/23/2017	Option Closing Purchase	400	820,000	2050.0000	(64,500)		(139,368)		(139,368)		21,428			(74,868)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/23/2017	05/23/2017	Option Closing Purchase	300	636,000	2120.0000	(35,568)		(83,526)		(83,526)		11,797			(47,958)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/24/2017	05/24/2017	Option Closing Purchase	500	1,077,500	2155.0000	(49,850)		(124,695)		(124,695)		16,077			(74,845)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/25/2017	05/25/2017	Option Closing Purchase	1,100	2,310,000	2100.0000	(144,012)		(346,577)		(346,577)		48,027			(202,565)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/25/2017	05/25/2017	Option Closing Purchase	900	1,953,000	2170.0000	(83,016)		(220,563)		(220,563)		26,225			(137,547)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/26/2017	05/26/2017	Option Closing Purchase	6,500	13,650,000	2100.0000	(851,955)		(2,052,830)		(2,052,830)		283,605			(1,200,875)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	06/07/2016	05/26/2017	05/26/2017	Option Closing Purchase	4,000	8,720,000	2180.0000	(349,520)		(943,280)		(943,280)		108,459			(593,760)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/08/2017	12/08/2017	Option Closing Purchase	3,400	8,857,000	2605.0000		(20,400)	(158,100)		(158,100)					(137,700)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/11/2017	12/11/2017	Option Closing Purchase	1,400	3,654,000	2610.0000		(7,924)	(69,986)		(69,986)					(62,062)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/12/2017	12/12/2017	Option Closing Purchase	200	522,000	2610.0000		(1,188)	(10,822)		(10,822)					(9,634)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/13/2017	12/13/2017	Option Closing Purchase	900	2,362,500	2625.0000		(3,753)	(34,065)		(34,065)					(30,312)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/14/2017	12/14/2017	Option Closing Purchase	2,300	5,991,500	2605.0000		(16,997)	(108,123)		(108,123)					(91,126)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/18/2017	12/18/2017	Option Closing Purchase	900	2,349,000	2610.0000		(6,453)	(72,144)		(72,144)					(65,691)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/19/2017	12/19/2017	Option Closing Purchase	300	784,500	2615.0000		(1,971)	(19,941)		(19,941)					(17,970)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/20/2017	12/20/2017	Option Closing Purchase	1,800	4,725,000	2625.0000		(9,486)	(97,650)		(97,650)					(88,164)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/21/2017	12/21/2017	Option Closing Purchase	1,100	2,876,500	2615.0000		(7,843)	(76,527)		(76,527)					(68,684)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/22/2017	12/22/2017	Option Closing Purchase	3,900	10,198,500	2615.0000		(28,821)	(266,526)		(266,526)					(237,705)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/26/2017	12/26/2017	Option Closing Purchase	500	1,307,500	2615.0000		(3,915)	(32,750)		(32,750)					(28,835)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/27/2017	12/27/2017	Option Closing Purchase	1,400	3,668,000	2620.0000		(10,052)	(87,668)		(87,668)					(77,616)			0/0
S&P 500 Index CALL OTC OPTION	FIA Hedge	N/A	Equity/Index	Citibank N.A.	10/03/2017	12/28/2017	12/28/2017	Option Closing Purchase	800	2,080,000	2600.0000		(9,592)	(70,032)		(70,032)					(60,440)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/03/2017	01/03/2017	Option Closing Purchase	16	3,280,000	2050.0000	(203,143)		(332,544)		(332,544)		103,118			(129,401)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/03/2017	01/03/2017	Option Closing Purchase	10	2,140,000	2140.0000	(64,964)		(117,840)		(117,840)		36,650			(52,876)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/04/2017	01/04/2017	Option Closing Purchase	6	1,212,000	2020.0000	(89,979)		(150,456)		(150,456)		42,680			(60,477)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/04/2017	01/04/2017	Option Closing Purchase	5	1,047,500	2095.0000	(47,482)		(87,880)		(87,880)		25,641			(40,398)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/05/2017	01/05/2017	Option Closing Purchase	17	3,442,500	2025.0000	(249,839)		(414,817)		(414,817)		117,655			(164,978)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/12/2016	01/05/2017	01/05/2017	Option Closing Purchase	11	2,321,000	2110.0000	(93,131)		(174,911)		(174,911)		51,410			(81,780)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	01/27/2017	01/27/2017	Option Closing Purchase	45	8,662,500	1925.0000	(607,339)		(1,663,650)		(1,663,650)		817,042			(1,056,311)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	02/03/2017	02/03/2017	Option Closing Purchase	45	8,775,000	1950.0000	(551,764)		(1,563,435)		(1,563,435)		762,425			(1,011,671)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/03/2017	02/03/2017	Option Closing Purchase	50	10,000,000	2000.0000	(470,822)		(1,487,150)		(1,487,150)		744,139			(1,016,329)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/03/2017	02/03/2017	Option Closing Purchase	45	9,112,500	2025.0000	(371,989)		(1,225,935)		(1,225,935)		612,019			(853,946)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	02/10/2017	02/10/2017	Option Closing Purchase	40	7,600,000	1900.0000	(607,857)		(1,664,440)		(1,664,440)		754,908			(1,056,583)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/10/2017	02/10/2017	Option Closing Purchase	40	7,800,000	1950.0000	(482,457)		(1,464,440)		(1,464,440)		683,536			(981,983)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/18/2016	02/10/2017	02/10/2017	Option Closing Purchase	20	3,950,000	1975.0000	(215,729)		(682,220)		(682,220)		318,404			(466,491)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	02/17/2016	02/15/2017	02/15/2017	Option Closing Purchase	45	9,202,500	2045.0000	(341,913)		(1,369,148)		(1,369,148)		542,100			(1,027,234)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/16/2017	02/16/2017	Option Closing Purchase	16	3,048,000	1905.0000	(364,935)		(707,568)		(707,568)		164,860			(342,633)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/16/2017	02/16/2017	Option Closing Purchase	12	2,370,000	1975.0000	(202,745)		(446,676)		(446,676)		112,624			(243,931)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/17/2017	02/17/2017	Option Closing Purchase	20	3,750,000	1875.0000	(390,009)		(952,340)		(952,340)		323,791			(562,331)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/17/2017	02/17/2017	Option Closing Purchase	15	2,850,000	1900.0000	(267,066)		(676,755)		(676,755)		231,534			(409,689)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/17/2017	02/17/2017	Option Closing Purchase	50	9,625,050	1925.0100	(1,056,122)		(2,130,800)		(2,130,800)		498,184			(1,074,679)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/17/2017	02/17/2017	Option Closing Purchase	49	9,800,049	2000.0100	(732,326)		(1,720,684)		(1,720,684)		433,877			(988,358)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/21/2017	02/21/2017	Option Closing Purchase	9	1,732,500	1925.0000	(190,606)		(396,351)		(396,351)		91,293			(205,745)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/21/2017	02/21/2017	Option Closing Purchase	12	2,406,000	2005.0000	(175,361)		(432,468)		(432,468)		107,854			(257,107)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/21/2017	02/21/2017	Option Closing Purchase	11	2,436,500	2215.0000	(47,943)		(165,429)		(165,429)		12,625			(117,486)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/22/2017	02/22/2017	Option Closing Purchase	11	2,150,500	1955.0000	(205,826)		(448,613)		(448,613)		107,518			(242,787)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/22/2017	02/22/2017	Option Closing Purchase	17	3,451,000	2030.0000	(216,910)		(565,811)		(565,811)		145,535			(348,901)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/22/2017	02/22/2017	Option Closing Purchase	17	3,816,500	2245.0000	(49,273)		(200,311)		(200,311)		13,430			(151,038)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/23/2017	02/23/2017	Option Closing Purchase	26	5,018,000	1930.0000	(541,149)		(1,127,932)		(1,127,932)		264,728			(586,783)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/23/2017	02/23/2017	Option Closing Purchase	24	4,800,000	2000.0000	(361,954)		(873,168)		(873,168)		220,044			(511,214)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/23/2017	02/23/2017	Option Closing Purchase	20	4,430,000	2215.0000	(90,569)		(297,640)		(297,640)		23,311			(207,071)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Purchase	30	5,850,000	1950.0000	(445,003)		(1,252,050)		(1,252,050)		429,369			(807,047)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Purchase	15	2,962,500	1975.0000	(200,256)		(588,525)		(588,525)		200,746			(388,269)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Purchase	70	14,000,000	2000.0000	(853,400)		(2,571,450)		(2,571,450)		850,637			(1,718,050)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	02/24/2017	02/24/2017	Option Closing Purchase	25	5,062,500	2025.0000	(270,736)		(855,875)		(855,875)		278,695			(585,139)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/24/2017	02/24/2017	Option Closing Purchase	24	5,388,000	2245.0000	(71,482)		(293,640)		(293,640)		20,936			(222,158)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/27/2017	02/27/2017	Option Closing Purchase	7	1,368,500	1955.0000	(131,393)		(290,332)		(290,332)		69,424			(158,939)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/27/2017	02/27/2017	Option Closing Purchase	21	4,273,500	2035.0000	(261,837)		(702,996)		(702,996)		180,948			(441,159)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/27/2017	02/27/2017	Option Closing Purchase	6	1,350,000	2250.0000	(16,911)		(71,856)		(71,856)		5,095			(54,945)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/28/2017	02/28/2017	Option Closing Purchase	5	970,000	1940.0000	(100,182)		(211,825)		(211,825)		50,539			(111,643)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	02/28/2017	02/28/2017	Option Closing Purchase	6	1,212,000	2020.0000	(81,807)		(206,190)		(206,190)		53,224			(124,383)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	02/28/2017	02/28/2017	Option Closing Purchase	6	1,338,000	2230.0000	(23,091)		(80,190)		(80,190)		6,436			(57,099)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/01/2017	03/01/2017	Option Closing Purchase	8	1,588,000	1985.0000	(131,147)		(328,776)		(328,776)		75,563			(197,629)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/01/2017	03/01/2017	Option Closing Purchase	6	1,236,000	2060.0000	(64,365)		(201,582)		(201,582)		48,579			(137,217)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/01/2017	03/01/2017	Option Closing Purchase	11	2,513,500	2285.0000	(17,363)		(122,067)		(122,067)		5,206			(104,704)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/02/2017	03/02/2017	Option Closing Purchase	18	3,591,000	1995.0000	(281,618)		(696,474)		(696,474)		166,727			(414,856)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/01/2016	03/02/2017	03/02/2017	Option Closing Purchase	17	3,519,000	2070.0000	(171,265)		(530,281)		(530,281)		133,826			(359,016)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/02/2017	03/02/2017	Option Closing Purchase	11	2,519,000	2290.0000	(16,263)		(101,123)		(101,123)		4,762			(84,860)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Purchase	20	3,950,000	1975.0000	(269,169)		(816,260)		(816,260)		267,347			(547,091)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Purchase	20	4,000,000	2000.0000	(240,669)		(766,260)		(766,260)		248,469			(525,591)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Purchase	40	8,100,000	2025.0000	(433,497)		(1,432,520)		(1,432,520)		451,049			(999,023)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Purchase	20	4,100,000	2050.0000	(187,969)		(666,260)		(666,260)		208,126			(478,291)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/09/2016	03/03/2017	03/03/2017	Option Closing Purchase	20	4,150,000	2075.0000	(163,549)		(616,260)		(616,260)		187,045			(452,711)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/03/2017	03/03/2017	Option Closing Purchase	22	5,071,000	2305.0000	(25,045)		(171,886)		(171,886)		6,725			(146,841)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/06/2017	03/06/2017	Option Closing Purchase	11	2,200,000	2000.0000	(161,265)		(412,852)		(412,852)		107,475			(251,587)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/06/2017	03/06/2017	Option Closing Purchase	12	2,760,000	2300.0000	(21,245)		(90,384)		(90,384)		(719)			(69,139)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/06/2017	03/06/2017	Option Closing Purchase	10	2,305,000	2305.0000	(11,784)		(70,320)		(70,320)		3,691			(58,536)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/07/2017	03/07/2017	Option Closing Purchase	10	2,000,000	2000.0000	(146,704)		(368,400)		(368,400)		97,504			(221,696)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/07/2017	03/07/2017	Option Closing Purchase	24	5,004,000	2085.0000	(230,554)		(680,160)		(680,160)		168,863			(449,606)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/07/2017	03/07/2017	Option Closing Purchase	10	2,300,000	2300.0000	(17,804)		(68,400)		(68,400)		(342)			(50,596)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/07/2017	03/07/2017	Option Closing Purchase	3	693,000	2310.0000	(3,295)		(17,520)		(17,520)		989			(14,225)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/08/2017	03/08/2017	Option Closing Purchase	3	600,000	2000.0000	(44,041)		(108,897)		(108,897)		29,189			(64,856)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/08/2017	03/08/2017	Option Closing Purchase	7	1,599,500	2285.0000	(12,659)		(54,593)		(54,593)		3,797			(41,934)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/08/2017	03/08/2017	Option Closing Purchase	3	690,000	2300.0000	(5,371)		(18,897)		(18,897)		(25)			(13,526)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/09/2017	03/09/2017	Option Closing Purchase	6	1,200,000	2000.0000	(88,143)		(218,928)		(218,928)		58,249			(130,785)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/09/2017	03/09/2017	Option Closing Purchase	10	2,060,000	2060.0000	(110,264)		(304,880)		(304,880)		78,465			(194,616)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/09/2017	03/09/2017	Option Closing Purchase	7	1,592,500	2275.0000	(16,523)		(62,916)		(62,916)		3,192			(46,393)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/09/2017	03/09/2017	Option Closing Purchase	7	1,606,500	2295.0000	(10,769)		(48,916)		(48,916)		3,209			(38,147)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/10/2017	03/10/2017	Option Closing Purchase	34	6,800,000	2000.0000	(499,815)		(1,266,874)		(1,266,874)		329,324			(767,059)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/10/2017	03/10/2017	Option Closing Purchase	41	8,507,500	2075.0000	(419,694)		(1,220,201)		(1,220,201)		298,749			(800,507)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/10/2017	03/10/2017	Option Closing Purchase	26	5,980,000	2300.0000	(46,811)		(188,786)		(188,786)		1,398			(141,975)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/10/2017	03/10/2017	Option Closing Purchase	27	6,237,000	2310.0000	(32,088)		(169,047)		(169,047)		9,230			(136,959)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/13/2017	03/13/2017	Option Closing Purchase	8	1,620,000	2025.0000	(105,763)		(278,784)		(278,784)		70,490			(173,021)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/13/2017	03/13/2017	Option Closing Purchase	7	1,627,500	2325.0000	(9,873)		(33,936)		(33,936)		(1,369)			(24,063)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/13/2017	03/13/2017	Option Closing Purchase	18	4,203,000	2335.0000	(13,472)		(69,264)		(69,264)		4,210			(55,792)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/14/2017	03/14/2017	Option Closing Purchase	17	3,442,500	2025.0000	(224,917)		(578,782)		(578,782)		149,421			(353,865)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/18/2016	03/14/2017	03/14/2017	Option Closing Purchase	28	5,908,000	2110.0000	(241,540)		(715,288)		(715,288)		163,486			(473,748)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/21/2016	03/14/2017	03/14/2017	Option Closing Purchase	16	3,720,000	2325.0000	(22,727)		(64,736)		(64,736)		(2,805)			(42,009)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/14/2017	03/14/2017	Option Closing Purchase	3	699,000	2330.0000	(2,575)		(10,638)		(10,638)		792			(8,063)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/15/2017	03/15/2017	Option Closing Purchase	12	2,790,000	2325.0000	(12,101)		(72,324)		(72,324)		3,205			(60,223)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/16/2017	03/16/2017	Option Closing Purchase	12	2,430,000	2025.0000	(164,357)		(427,668)		(427,668)		99,576			(263,311)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/16/2017	03/16/2017	Option Closing Purchase	4	838,000	2095.0000	(39,274)		(114,556)		(114,556)		23,710			(75,282)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/16/2017	03/16/2017	Option Closing Purchase	11	2,574,000	2340.0000	(8,662)		(45,529)		(45,529)		1,798			(36,867)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/17/2017	03/17/2017	Option Closing Purchase	37	7,588,700	2051.0000	(452,082)		(1,210,862)		(1,210,862)		273,877			(758,780)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/17/2017	03/17/2017	Option Closing Purchase	41	8,692,000	2120.0000	(351,716)		(1,058,866)		(1,058,866)		216,544			(707,150)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/17/2017	03/17/2017	Option Closing Purchase	21	4,956,021	2360.0100	(11,706)		(38,325)		(38,325)		1,109			(26,619)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/20/2017	03/20/2017	Option Closing Purchase	7	1,655,500	2365.0000	(3,692)		(5,936)		(5,936)		633			(2,244)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/21/2017	03/21/2017	Option Closing Purchase	19	3,895,000	2050.0000	(233,670)		(558,657)		(558,657)		145,261			(324,987)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/21/2017	03/21/2017	Option Closing Purchase	19	4,056,500	2135.0000	(149,785)		(397,157)		(397,157)		90,720			(247,372)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/21/2017	03/21/2017	Expiration-Written Option	1	236,500	2365.0000	(547)						91			547			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/22/2017	03/22/2017	Option Closing Purchase	13	2,775,500	2135.0000	(102,940)		(277,498)		(277,498)		62,529			(174,559)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/22/2017	03/22/2017	Expiration-Written Option	4	946,000	2365.0000	(2,270)						364			2,270			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/23/2017	03/23/2017	Expiration-Written Option	14	3,290,000	2350.0000	(10,884)						2,026			10,884			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/24/2017	03/24/2017	Option Closing Purchase	51	10,455,000	2050.0000	(631,810)		(1,499,349)		(1,499,349)		394,804			(867,539)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/24/2017	03/24/2017	Option Closing Purchase	37	7,844,000	2120.0000	(322,582)		(828,763)		(828,763)		198,993			(506,181)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/24/2017	03/24/2017	Expiration-Written Option	34	7,990,000	2350.0000	(27,113)						5,111			27,113			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/27/2017	03/27/2017	Option Closing Purchase	14	2,870,000	2050.0000	(174,138)		(408,240)		(408,240)		110,406			(234,102)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/27/2017	03/27/2017	Expiration-Written Option	11	2,585,000	2350.0000	(9,212)						2,076			9,212			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/28/2017	03/28/2017	Option Closing Purchase	24	4,920,000	2050.0000	(299,242)		(740,592)		(740,592)		190,153			(441,350)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/28/2017	03/28/2017	Option Closing Purchase	20	4,240,000	2120.0000	(175,869)		(477,160)		(477,160)		111,802			(301,291)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/28/2017	03/28/2017	Option Closing Purchase	2	470,000	2350.0000	(1,715)		(1,716)		(1,716)		391			(1)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/29/2017	03/29/2017	Option Closing Purchase	9	1,912,500	2125.0000	(77,026)		(212,526)		(212,526)		49,389			(135,500)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/29/2017	03/29/2017	Expiration-Written Option	11	2,607,000	2370.0000	(6,792)						1,354			6,792			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	03/30/2017	03/30/2017	Option Closing Purchase	15	3,112,500	2075.0000	(176,841)		(439,605)		(439,605)		98,216			(262,764)			0/0

SCHEDULE DB - PART A - SECTION 2

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

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/04/2016	03/30/2017	03/30/2017	Option Closing Purchase	4	848,000	2120.0000	(35,314)		(99,228)		(99,228)		22,809			(63,914)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/30/2017	03/30/2017	Expiration-Written Option	14	3,332,000	2380.0000	(7,524)						1,368			7,524			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/11/2016	03/31/2017	03/31/2017	Option Closing Purchase	42	8,715,000	2075.0000	(465,714)		(1,208,466)		(1,208,466)		307,414			(742,752)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/29/2016	03/31/2017	03/31/2017	Expiration-Written Option	27	6,439,500	2385.0000	(13,701)						2,300			13,701			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/03/2017	04/03/2017	Option Closing Purchase	15	3,112,500	2075.0000	(177,891)		(425,775)		(425,775)		99,473			(247,884)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/05/2017	04/05/2017	Option Closing Purchase	4	824,000	2060.0000	(49,398)		(117,184)		(117,184)		29,991			(67,786)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/06/2017	04/06/2017	Option Closing Purchase	14	2,905,000	2075.0000	(166,592)		(395,500)		(395,500)		93,434			(228,908)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/07/2017	04/07/2017	Option Closing Purchase	28	5,740,000	2050.0000	(376,024)		(855,540)		(855,540)		205,634			(479,516)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/13/2016	04/10/2017	04/10/2017	Option Closing Purchase	5	1,025,000	2050.0000	(67,447)		(153,585)		(153,585)		36,792			(86,138)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	04/13/2017	04/13/2017	Option Closing Purchase	5	1,045,000	2090.0000	(66,680)		(119,478)		(119,478)		20,779			(52,797)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	04/13/2017	04/13/2017	Option Closing Purchase	5	1,112,500	2225.0000	(35,480)		(51,978)		(51,978)		673			(16,497)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/18/2017	04/18/2017	Option Closing Purchase	10	2,180,000	2180.0000	(60,364)		(162,200)		(162,200)		44,897			(101,836)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/19/2017	04/19/2017	Option Closing Purchase	12	2,520,000	2100.0000	(116,861)		(285,816)		(285,816)		85,048			(168,955)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/19/2017	04/19/2017	Option Closing Purchase	9	1,966,500	2185.0000	(53,608)		(137,862)		(137,862)		38,158			(84,254)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/20/2017	04/20/2017	Option Closing Purchase	13	2,730,000	2100.0000	(126,730)		(332,605)		(332,605)		92,371			(205,875)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/20/2017	04/20/2017	Option Closing Purchase	14	3,052,000	2180.0000	(86,330)		(246,190)		(246,190)		61,994			(159,860)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/21/2017	04/21/2017	Option Closing Purchase	30	6,300,000	2100.0000	(292,753)		(746,100)		(746,100)		206,747			(453,347)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/21/2017	04/21/2017	Option Closing Purchase	22	4,774,000	2170.0000	(142,481)		(393,140)		(393,140)		103,259			(250,659)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/24/2017	04/24/2017	Option Closing Purchase	12	2,520,000	2100.0000	(117,461)		(328,992)		(328,992)		86,124			(211,531)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/24/2017	04/24/2017	Option Closing Purchase	12	2,616,000	2180.0000	(73,037)		(232,992)		(232,992)		55,726			(159,955)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/25/2017	04/25/2017	Option Closing Purchase	8	1,736,000	2170.0000	(52,131)		(174,896)		(174,896)		39,856			(122,765)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/26/2017	04/26/2017	Option Closing Purchase	8	1,680,000	2100.0000	(78,387)		(229,968)		(229,968)		57,777			(151,581)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/26/2017	04/26/2017	Option Closing Purchase	5	1,087,500	2175.0000	(31,582)		(106,230)		(106,230)		24,235			(74,648)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/27/2017	04/27/2017	Option Closing Purchase	19	3,990,000	2100.0000	(186,360)		(548,682)		(548,682)		137,553			(362,322)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/27/2017	04/27/2017	Option Closing Purchase	19	4,142,000	2180.0000	(118,492)		(396,682)		(396,682)		87,300			(278,190)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/28/2017	04/28/2017	Option Closing Purchase	33	6,847,500	2075.0000	(371,858)		(1,020,393)		(1,020,393)		260,116			(648,535)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/04/2016	04/28/2017	04/28/2017	Option Closing Purchase	24	5,148,000	2145.0000	(186,154)		(574,104)		(574,104)		137,485			(387,950)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/08/2017	05/08/2017	Option Closing Purchase	17	3,527,500	2075.0000	(188,078)		(551,463)		(551,463)		140,874			(363,385)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/08/2017	05/08/2017	Option Closing Purchase	15	3,217,500	2145.0000	(113,106)		(381,585)		(381,585)		92,979			(268,479)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/09/2017	05/09/2017	Option Closing Purchase	3	622,500	2075.0000	(33,250)		(96,579)		(96,579)		24,858			(63,329)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/09/2017	05/09/2017	Option Closing Purchase	6	1,284,000	2140.0000	(46,725)		(154,158)		(154,158)		38,161			(107,433)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/10/2017	05/10/2017	Option Closing Purchase	4	840,000	2100.0000	(39,182)		(119,856)		(119,856)		30,166			(80,674)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/10/2017	05/10/2017	Option Closing Purchase	5	1,080,000	2160.0000	(34,632)		(119,820)		(119,820)		28,654			(85,188)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/11/2017	05/11/2017	Option Closing Purchase	23	4,772,500	2075.0000	(256,299)		(734,735)		(734,735)		190,070			(478,436)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/11/2017	05/11/2017	Option Closing Purchase	9	1,935,000	2150.0000	(66,523)		(220,005)		(220,005)		54,372			(153,482)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/12/2017	05/12/2017	Option Closing Purchase	39	7,995,000	2050.0000	(490,052)		(1,329,549)		(1,329,549)		349,442			(839,497)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/18/2016	05/12/2017	05/12/2017	Option Closing Purchase	31	6,634,000	2140.0000	(244,076)		(777,821)		(777,821)		196,741			(533,745)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	05/12/2017	05/12/2017	Option Closing Purchase	9	2,002,500	2225.0000	(70,165)		(149,315)		(149,315)		3,498			(79,150)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	05/15/2017	05/15/2017	Option Closing Purchase	8	1,636,000	2045.0000	(140,369)		(285,860)		(285,860)		35,631			(145,491)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/30/2017	05/30/2017	Option Closing Purchase	8	1,684,000	2105.0000	(102,435)		(246,336)		(246,336)		36,256			(143,901)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/30/2017	05/30/2017	Option Closing Purchase	10	2,180,000	2180.0000	(87,184)		(232,920)		(232,920)		29,930			(145,736)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/31/2017	05/31/2017	Option Closing Purchase	10	2,105,000	2105.0000	(128,354)		(306,810)		(306,810)		45,200			(178,456)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	05/31/2017	05/31/2017	Option Closing Purchase	7	1,478,400	2112.0000		(128,859)	(209,867)		(209,867)					(81,008)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	05/31/2017	05/31/2017	Option Closing Purchase	10	2,180,000	2180.0000	(87,454)		(231,810)		(231,810)		29,909			(144,356)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/01/2017	06/01/2017	Option Closing Purchase	30	6,315,000	2105.0000	(385,753)		(975,210)		(975,210)		135,106			(589,457)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/01/2017	06/01/2017	Option Closing Purchase	15	3,277,500	2185.0000	(127,791)		(367,605)		(367,605)		43,180			(239,814)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/02/2017	06/02/2017	Option Closing Purchase	52	10,972,000	2110.0000	(654,754)		(1,711,216)		(1,711,216)		227,961			(1,056,462)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/02/2017	06/02/2017	Option Closing Purchase	33	7,210,500	2185.0000	(282,296)		(838,464)		(838,464)		94,270			(556,168)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/05/2017	06/05/2017	Option Closing Purchase	13	2,736,500	2105.0000	(168,135)		(430,443)		(430,443)		57,884			(262,308)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/08/2016	06/05/2017	06/05/2017	Option Closing Purchase	15	3,270,000	2180.0000	(132,681)		(384,165)		(384,165)		44,286			(251,484)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/07/2017	06/07/2017	Option Closing Purchase	4	846,000	2115.0000		(73,394)	(127,260)		(127,260)					(53,866)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/13/2017	06/13/2017	Option Closing Purchase	8	1,672,000	2090.0000	(130,347)		(280,288)		(280,288)		18,500			(149,941)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/13/2017	06/13/2017	Option Closing Purchase	8	1,732,000	2165.0000	(92,363)		(220,288)		(220,288)		11,158			(127,925)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/14/2017	06/14/2017	Option Closing Purchase	5	1,042,500	2085.0000	(83,337)		(176,465)		(176,465)		11,698			(93,128)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/14/2017	06/14/2017	Option Closing Purchase	6	1,256,400	2094.0000		(121,191)	(206,358)		(206,358)					(85,167)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/14/2017	06/14/2017	Option Closing Purchase	7	1,512,000	2160.0000	(83,128)		(194,551)		(194,551)		10,014			(111,423)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	06/14/2017	06/14/2017	Option Closing Purchase	14	3,150,000	2250.0000	(100,745)		(263,095)		(263,095)		3,624			(162,350)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/15/2017	06/15/2017	Option Closing Purchase	22	4,576,000	2080.0000	(374,317)		(775,434)		(775,434)		52,691			(401,117)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/15/2017	06/15/2017	Option Closing Purchase	24	5,184,000	2160.0000	(285,202)		(653,928)		(653,928)		34,343			(368,726)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	06/16/2017	06/16/2017	Option Closing Purchase	18	3,735,180	2075.1000	(288,469)		(644,499)		(644,499)		68,027			(356,030)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/16/2017	06/16/2017	Option Closing Purchase	46	9,591,000	2085.0000	(768,404)		(1,601,536)		(1,601,536)		106,151			(833,132)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/16/2017	06/16/2017	Option Closing Purchase	37	7,992,000	2160.0000	(441,167)		(1,010,692)		(1,010,692)		51,769			(569,525)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/19/2017	06/19/2017	Option Closing Purchase	22	4,576,000	2080.0000	(376,055)		(821,634)		(821,634)		54,406			(445,579)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/19/2017	06/19/2017	Option Closing Purchase	20	4,310,000	2155.0000	(245,469)		(596,940)		(596,940)		31,488			(351,471)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/20/2017	06/20/2017	Option Closing Purchase	4	838,000	2095.0000	(64,462)		(136,816)		(136,816)		9,262			(72,354)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/20/2017	06/20/2017	Option Closing Purchase	8	1,732,000	2165.0000	(93,755)		(217,632)		(217,632)		11,753			(123,877)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/21/2017	06/21/2017	Option Closing Purchase	6	1,255,800	2093.0000		(123,111)	(205,572)		(205,572)					(82,461)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/21/2017	06/21/2017	Option Closing Purchase	9	1,890,000	2100.0000	(142,528)		(302,058)		(302,058)		20,310			(159,530)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/21/2017	06/21/2017	Option Closing Purchase	6	1,302,000	2170.0000	(68,799)		(159,372)		(159,372)		8,550			(90,573)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/22/2017	06/22/2017	Option Closing Purchase	18	3,771,000	2095.0000	(291,590)		(611,118)		(611,118)		42,087			(319,528)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/22/2017	06/22/2017	Option Closing Purchase	20	4,340,000	2170.0000	(230,049)		(529,020)		(529,020)		28,899			(298,971)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/23/2017	06/23/2017	Option Closing Purchase	50	10,350,000	2070.0000	(896,222)		(1,841,550)		(1,841,550)		132,570			(945,329)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/23/2017	06/23/2017	Option Closing Purchase	36	7,740,000	2150.0000	(458,223)		(1,037,916)		(1,037,916)		61,385			(579,693)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/26/2017	06/26/2017	Option Closing Purchase	21	4,294,500	2045.0000	(414,129)		(827,568)		(827,568)		63,849			(413,439)			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/26/2017	06/26/2017	Option Closing Purchase	20	4,240,000	2120.0000	(292,829)		(638,160)		(638,160)		43,731			(345,331)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/27/2017	06/27/2017	Option Closing Purchase	4	804,000	2010.0000	(89,106)		(163,756)		(163,756)		13,772			(74,650)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/27/2017	06/27/2017	Option Closing Purchase	6	1,245,000	2075.0000	(105,903)		(206,634)		(206,634)		16,412			(100,731)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/28/2017	06/28/2017	Option Closing Purchase	7	1,431,500	2045.0000	(138,302)		(276,990)		(276,990)		21,735			(138,688)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	06/28/2017	06/28/2017	Option Closing Purchase	6	1,237,800	2063.0000		(138,831)	(226,620)		(226,620)					(87,789)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/28/2017	06/28/2017	Option Closing Purchase	9	1,912,500	2125.0000	(129,334)		(284,130)		(284,130)		19,724			(154,796)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/29/2017	06/29/2017	Option Closing Purchase	32	6,656,000	2080.0000	(555,694)		(1,087,072)		(1,087,072)		87,328			(531,378)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/29/2017	06/29/2017	Option Closing Purchase	25	5,387,500	2155.0000	(313,761)		(661,775)		(661,775)		46,496			(348,014)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/30/2017	06/30/2017	Option Closing Purchase	58	12,238,000	2110.0000	(893,051)		(1,817,836)		(1,817,836)		140,001			(924,785)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/20/2016	06/30/2017	06/30/2017	Option Closing Purchase	49	10,706,500	2185.0000	(530,985)		(1,168,258)		(1,168,258)		74,569			(637,273)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/05/2017	07/05/2017	Option Closing Purchase	4	845,600	2114.0000		(76,154)	(127,420)		(127,420)					(51,266)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/12/2017	07/12/2017	Option Closing Purchase	5	1,081,000	2162.0000		(77,592)	(140,630)		(140,630)					(63,038)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	07/14/2017	07/14/2017	Option Closing Purchase	5	1,082,500	2165.0000	(53,480)		(147,138)		(147,138)		17,008			(93,657)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	07/14/2017	07/14/2017	Option Closing Purchase	8	1,820,000	2275.0000	(54,369)		(147,420)		(147,420)		3,169			(93,051)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/18/2016	07/14/2017	07/14/2017	Option Closing Purchase	22	5,192,000	2360.0000	(75,484)		(218,405)		(218,405)		(863)			(142,921)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	07/18/2016	07/14/2017	07/14/2017	Option Closing Purchase	60	14,190,000	2365.0000	(197,165)		(565,650)		(565,650)		(3,861)			(368,485)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/19/2017	07/19/2017	Option Closing Purchase	13	2,832,700	2179.0000		(188,090)	(383,292)		(383,292)					(195,202)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	07/26/2017	07/26/2017	Option Closing Purchase	4	874,000	2185.0000		(57,274)	(117,136)		(117,136)					(59,862)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/02/2017	08/02/2017	Option Closing Purchase	6	1,299,000	2165.0000	(77,379)		(187,548)		(187,548)		9,938			(110,169)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/02/2017	08/02/2017	Option Closing Purchase	6	1,311,000	2185.0000		(87,171)	(175,548)		(175,548)					(88,377)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/02/2017	08/02/2017	Option Closing Purchase	9	2,025,000	2250.0000	(74,668)		(204,822)		(204,822)		7,205			(130,154)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/03/2017	08/03/2017	Option Closing Purchase	24	5,208,000	2170.0000	(302,314)		(725,208)		(725,208)		39,204			(422,894)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/03/2017	08/03/2017	Option Closing Purchase	21	4,725,000	2250.0000	(174,225)		(466,557)		(466,557)		17,365			(292,332)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/04/2017	08/04/2017	Option Closing Purchase	48	10,488,000	2185.0000	(561,429)		(1,400,832)		(1,400,832)		73,826			(839,403)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/04/2017	08/04/2017	Option Closing Purchase	58	13,108,000	2260.0000	(446,393)		(1,257,672)		(1,257,672)		51,282			(811,279)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/07/2017	08/07/2017	Option Closing Purchase	14	3,066,000	2190.0000	(160,950)		(407,288)		(407,288)		20,687			(246,338)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/07/2017	08/07/2017	Option Closing Purchase	17	3,850,500	2265.0000	(127,439)		(367,064)		(367,064)		15,048			(239,625)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/08/2017	08/08/2017	Option Closing Purchase	10	2,190,000	2190.0000	(114,964)		(284,930)		(284,930)		15,019			(169,966)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/11/2016	08/08/2017	08/08/2017	Option Closing Purchase	9	2,047,500	2275.0000	(63,868)		(179,937)		(179,937)		6,906			(116,069)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/09/2017	08/09/2017	Option Closing Purchase	6	1,314,000	2190.0000	(70,167)		(170,418)		(170,418)		7,969			(100,251)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/09/2017	08/09/2017	Option Closing Purchase	7	1,537,900	2197.0000		(96,659)	(193,921)		(193,921)					(97,262)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/09/2017	08/09/2017	Option Closing Purchase	11	2,497,000	2270.0000	(82,615)		(224,433)		(224,433)		7,150			(141,818)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/10/2017	08/10/2017	Option Closing Purchase	24	5,244,000	2185.0000	(287,026)		(607,728)		(607,728)		34,073			(320,702)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/10/2017	08/10/2017	Option Closing Purchase	33	7,441,500	2255.0000	(271,439)		(604,626)		(604,626)		26,252			(333,187)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/11/2017	08/11/2017	Option Closing Purchase	60	13,140,000	2190.0000	(701,366)		(1,507,980)		(1,507,980)		82,892			(806,614)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/11/2017	08/11/2017	Option Closing Purchase	49	11,147,500	2275.0000	(357,721)		(815,017)		(815,017)		31,513			(457,296)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/16/2017	08/14/2017	08/14/2017	Option Closing Purchase	40	8,736,000	2184.0000		(884,443)	(1,127,380)		(1,127,380)					(242,937)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/14/2017	08/14/2017	Option Closing Purchase	11	2,409,000	2190.0000	(129,189)		(303,435)		(303,435)		15,387			(174,246)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/14/2017	08/14/2017	Option Closing Purchase	18	4,086,000	2270.0000	(136,268)		(352,530)		(352,530)		13,005			(216,262)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/14/2017	08/14/2017	Option Closing Purchase	93	22,227,000	2390.0000	(287,935)		(705,359)		(705,359)		4,607			(417,423)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/15/2017	08/15/2017	Option Closing Purchase	9	1,980,000	2200.0000	(100,570)		(238,158)		(238,158)		12,053			(137,588)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/18/2016	08/15/2017	08/15/2017	Option Closing Purchase	10	2,285,000	2285.0000	(68,894)		(179,620)		(179,620)		6,339			(110,726)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/16/2017	08/16/2017	Option Closing Purchase	6	1,311,000	2185.0000	(69,267)		(169,872)		(169,872)		11,868			(100,605)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/16/2017	08/16/2017	Option Closing Purchase	8	1,760,800	2201.0000		(109,267)	(213,696)		(213,696)					(104,429)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/16/2017	08/16/2017	Option Closing Purchase	14	3,171,000	2265.0000	(103,144)		(284,368)		(284,368)		17,526			(181,224)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/17/2017	08/17/2017	Option Closing Purchase	24	5,256,000	2190.0000	(270,922)		(576,048)		(576,048)		46,241			(305,126)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/17/2017	08/17/2017	Option Closing Purchase	18	4,086,000	2270.0000	(128,996)		(288,036)		(288,036)		21,704			(159,040)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/18/2017	08/18/2017	Option Closing Purchase	58	12,731,000	2195.0000	(640,055)		(1,337,248)		(1,337,248)		108,796			(697,193)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/18/2017	08/18/2017	Option Closing Purchase	42	9,555,000	2275.0000	(292,674)		(632,352)		(632,352)		48,753			(339,678)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/21/2017	08/21/2017	Option Closing Purchase	13	2,847,000	2190.0000	(147,582)		(309,894)		(309,894)		25,455			(162,312)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/21/2017	08/21/2017	Option Closing Purchase	17	3,859,000	2270.0000	(122,883)		(269,246)		(269,246)		21,237			(146,363)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/22/2017	08/22/2017	Option Closing Purchase	10	2,190,000	2190.0000	(113,744)		(262,520)		(262,520)		19,598			(148,776)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	08/25/2016	08/22/2017	08/22/2017	Option Closing Purchase	5	1,135,000	2270.0000	(36,252)		(91,260)		(91,260)		6,268			(55,008)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/23/2017	08/23/2017	Option Closing Purchase	4	877,200	2193.0000		(57,514)	(100,420)		(100,420)					(42,906)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/23/2017	08/23/2017	Option Closing Purchase	8	1,756,000	2195.0000	(83,339)		(199,240)		(199,240)		20,909			(115,901)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/23/2017	08/23/2017	Option Closing Purchase	10	2,275,000	2275.0000	(65,404)		(169,050)		(169,050)		17,210			(103,646)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/24/2017	08/24/2017	Option Closing Purchase	19	4,151,500	2185.0000	(208,704)		(482,562)		(482,562)		51,811			(273,859)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/24/2017	08/24/2017	Option Closing Purchase	16	3,624,000	2265.0000	(112,007)		(278,368)		(278,368)		29,262			(166,361)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/25/2017	08/25/2017	Option Closing Purchase	64	13,952,000	2180.0000	(726,300)		(1,683,584)		(1,683,584)		173,998			(957,284)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/25/2017	08/25/2017	Option Closing Purchase	57	12,825,000	2250.0000	(442,060)		(1,100,442)		(1,100,442)		110,590			(658,382)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/28/2017	08/28/2017	Option Closing Purchase	14	3,045,000	2175.0000	(163,064)		(376,950)		(376,950)		39,535			(213,886)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/28/2017	08/28/2017	Option Closing Purchase	15	3,375,000	2250.0000	(116,706)		(291,375)		(291,375)		29,886			(174,669)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/29/2017	08/29/2017	Option Closing Purchase	16	3,504,000	2190.0000	(173,447)		(410,096)		(410,096)		42,546			(236,649)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/01/2016	08/29/2017	08/29/2017	Option Closing Purchase	12	2,724,000	2270.0000	(82,745)		(211,572)		(211,572)		21,510			(128,827)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/30/2017	08/30/2017	Option Closing Purchase	11	2,403,500	2185.0000	(133,985)		(299,860)		(299,860)		18,382			(165,875)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	08/30/2017	08/30/2017	Option Closing Purchase	5	1,095,500	2191.0000		(73,642)	(133,300)		(133,300)					(59,658)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/30/2017	08/30/2017	Option Closing Purchase	8	1,808,000	2260.0000	(65,027)		(158,080)		(158,080)		9,067			(93,053)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/31/2017	08/31/2017	Option Closing Purchase	6	1,308,000	2180.0000	(75,063)		(174,996)		(174,996)		10,173			(99,933)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	08/31/2017	08/31/2017	Option Closing Purchase	8	1,804,000	2255.0000	(67,347)		(173,328)		(173,328)		9,188			(105,981)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	09/01/2017	09/01/2017	Option Closing Purchase	9	1,912,500	2125.0000	(130,105)		(316,400)		(316,400)		32,335			(186,295)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/01/2017	09/01/2017	Option Closing Purchase	77	16,824,500	2185.0000	(943,283)		(2,245,012)		(2,245,012)		126,862			(1,301,729)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/01/2017	09/01/2017	Option Closing Purchase	55	12,457,500	2265.0000	(437,714)		(1,163,580)		(1,163,580)		59,388			(725,866)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/05/2017	09/05/2017	Option Closing Purchase	10	2,185,000	2185.0000	(122,804)		(272,860)		(272,860)		17,101			(150,056)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/08/2016	09/05/2017	09/05/2017	Option Closing Purchase	9	2,047,500	2275.0000	(67,666)		(164,574)		(164,574)		9,766			(96,908)			0/0

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/06/2017	09/06/2017	Option Closing Purchase	2	439,000	2195.0000	(20,123)		(54,110)		(54,110)		6,602			(33,987)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/06/2017	09/06/2017	Option Closing Purchase	6	1,317,600	2196.0000		(86,811)	(161,730)		(161,730)					(74,919)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/06/2017	09/06/2017	Option Closing Purchase	4	908,000	2270.0000	(25,942)		(78,220)		(78,220)		9,647			(52,278)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/07/2017	09/07/2017	Option Closing Purchase	21	4,609,500	2195.0000	(211,647)		(567,231)		(567,231)		69,456			(355,584)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/07/2017	09/07/2017	Option Closing Purchase	28	6,356,000	2270.0000	(182,068)		(546,308)		(546,308)		67,785			(364,240)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/08/2017	09/08/2017	Option Closing Purchase	92	19,826,000	2155.0000	(1,134,308)		(2,819,248)		(2,819,248)		344,896			(1,684,940)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/08/2017	09/08/2017	Option Closing Purchase	49	10,976,000	2240.0000	(386,533)		(1,085,056)		(1,085,056)		134,463			(698,523)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/11/2017	09/11/2017	Option Closing Purchase	17	3,629,500	2135.0000	(230,000)		(600,304)		(600,304)		68,141			(370,304)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/11/2017	09/11/2017	Option Closing Purchase	23	5,083,000	2210.0000	(216,095)		(639,676)		(639,676)		72,035			(423,581)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/12/2017	09/12/2017	Option Closing Purchase	14	3,031,000	2165.0000	(165,514)		(464,086)		(464,086)		51,241			(298,572)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2016	09/12/2017	09/12/2017	Option Closing Purchase	13	2,931,500	2255.0000	(94,412)		(313,937)		(313,937)		33,966			(219,525)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/13/2017	09/13/2017	Option Closing Purchase	9	1,921,500	2135.0000	(133,168)		(327,042)		(327,042)		25,040			(193,874)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/13/2017	09/13/2017	Option Closing Purchase	9	1,938,600	2154.0000		(158,296)	(309,942)		(309,942)					(151,646)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/13/2017	09/13/2017	Option Closing Purchase	7	1,550,500	2215.0000	(70,675)		(198,366)		(198,366)		15,176			(127,691)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	04/18/2017	09/14/2017	09/14/2017	Option Closing Purchase	37	7,862,500	2125.0000		(859,882)	(1,371,313)		(1,371,313)					(511,430)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/14/2017	09/14/2017	Option Closing Purchase	13	2,775,500	2135.0000	(192,354)		(468,819)		(468,819)		36,434			(276,465)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/14/2017	09/14/2017	Option Closing Purchase	12	2,646,000	2205.0000	(125,357)		(348,756)		(348,756)		29,596			(223,399)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/15/2017	09/15/2017	Option Closing Purchase	87	18,696,300	2149.0000	(1,217,689)		(3,055,788)		(3,055,788)		230,127			(1,838,099)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/15/2017	09/15/2017	Option Closing Purchase	58	12,963,000	2235.0000	(527,593)		(1,538,392)		(1,538,392)		112,727			(1,010,799)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/18/2017	09/18/2017	Option Closing Purchase	18	3,861,000	2145.0000	(257,336)		(645,984)		(645,984)		49,415			(388,648)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/18/2017	09/18/2017	Option Closing Purchase	19	4,237,000	2230.0000	(178,532)		(520,372)		(520,372)		40,333			(341,840)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/19/2017	09/19/2017	Option Closing Purchase	10	2,145,000	2145.0000	(142,964)		(361,660)		(361,660)		27,863			(218,696)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2016	09/19/2017	09/19/2017	Option Closing Purchase	11	2,453,000	2230.0000	(103,361)		(304,326)		(304,326)		23,787			(200,965)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/20/2017	09/20/2017	Option Closing Purchase	24	5,148,000	2145.0000	(258,082)		(871,800)		(871,800)		152,888			(613,718)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/20/2017	09/20/2017	Option Closing Purchase	7	1,526,000	2180.0000		(111,779)	(229,775)		(229,775)					(117,996)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/20/2017	09/20/2017	Option Closing Purchase	20	4,470,000	2235.0000	(173,589)		(546,500)		(546,500)		52,420			(372,911)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/21/2017	09/21/2017	Option Closing Purchase	18	3,906,000	2170.0000	(186,164)		(595,098)		(595,098)		92,115			(408,934)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/21/2017	09/21/2017	Option Closing Purchase	17	3,825,000	2250.0000	(135,310)		(426,037)		(426,037)		42,615			(290,727)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/22/2017	09/22/2017	Option Closing Purchase	73	15,906,700	2179.0000	(735,579)		(2,359,579)		(2,359,579)		352,321			(1,624,000)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/22/2017	09/22/2017	Option Closing Purchase	52	11,778,000	2265.0000	(379,050)		(1,233,596)		(1,233,596)		123,528			(854,546)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/25/2017	09/25/2017	Option Closing Purchase	13	2,821,000	2170.0000	(135,349)		(424,671)		(424,671)		67,791			(289,322)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/25/2017	09/25/2017	Option Closing Purchase	14	3,157,000	2255.0000	(109,192)		(338,338)		(338,338)		35,539			(229,146)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/26/2017	09/26/2017	Option Closing Purchase	13	2,801,500	2155.0000	(135,674)		(444,405)		(444,405)		81,196			(308,731)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2016	09/26/2017	09/26/2017	Option Closing Purchase	11	2,453,000	2230.0000	(99,764)		(293,535)		(293,535)		30,452			(193,771)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/27/2017	09/27/2017	Option Closing Purchase	6	1,299,000	2165.0000	(66,741)		(205,230)		(205,230)		29,530			(138,489)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	09/27/2017	09/27/2017	Option Closing Purchase	8	1,739,200	2174.0000		(132,867)	(266,440)		(266,440)					(133,573)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/27/2017	09/27/2017	Option Closing Purchase	10	2,255,000	2255.0000	(65,994)		(252,050)		(252,050)		38,162			(186,056)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/28/2017	09/28/2017	Option Closing Purchase	18	3,924,000	2180.0000	(185,732)		(594,126)		(594,126)		85,816			(408,394)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/28/2017	09/28/2017	Option Closing Purchase	20	4,520,000	2260.0000	(128,269)		(500,140)		(500,140)		75,162			(371,871)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/29/2017	09/29/2017	Option Closing Purchase	103	22,351,000	2170.0000	(1,122,641)		(3,598,511)		(3,598,511)		504,034			(2,475,870)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	09/29/2017	09/29/2017	Option Closing Purchase	41	9,225,041	2250.0100	(281,975)		(1,104,376)		(1,104,376)		159,982			(822,401)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/02/2017	10/02/2017	Option Closing Purchase	15	3,262,500	2175.0000	(159,876)		(531,195)		(531,195)		73,100			(371,319)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/02/2017	10/02/2017	Option Closing Purchase	15	3,390,000	2260.0000	(97,011)		(403,695)		(403,695)		57,283			(306,684)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/02/2017	10/02/2017	Option Closing Purchase	4	1,006,000	2515.0000		(9,434)	(5,652)		(5,652)					3,782			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/03/2017	10/03/2017	Option Closing Purchase	13	2,821,000	2170.0000	(142,512)		(473,967)		(473,967)		64,034			(331,455)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/03/2017	10/03/2017	Option Closing Purchase	13	2,931,500	2255.0000	(87,379)		(363,467)		(363,467)		50,355			(276,088)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/03/2017	10/03/2017	Option Closing Purchase	3	751,500	2505.0000		(8,086)	(8,877)		(8,877)					(791)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/04/2017	10/04/2017	Option Closing Purchase	17	3,672,000	2160.0000	(196,017)		(642,175)		(642,175)		85,913			(446,158)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/04/2017	10/04/2017	Option Closing Purchase	8	1,739,200	2174.0000		(133,747)	(291,000)		(291,000)					(157,253)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/04/2017	10/04/2017	Option Closing Purchase	13	2,918,500	2245.0000	(93,255)		(380,575)		(380,575)		52,293			(287,320)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/04/2017	10/04/2017	Option Closing Purchase	8	1,996,000	2495.0000		(24,283)	(34,200)		(34,200)					(9,917)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/05/2017	10/05/2017	Option Closing Purchase	26	5,629,000	2165.0000	(293,187)		(1,006,408)		(1,006,408)		129,841			(713,221)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/05/2017	10/05/2017	Option Closing Purchase	17	3,825,000	2250.0000	(118,752)		(513,536)		(513,536)		67,089			(394,784)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/05/2017	10/05/2017	Option Closing Purchase	13	3,256,500	2505.0000		(35,808)	(61,204)		(61,204)					(25,396)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/06/2017	10/06/2017	Option Closing Purchase	72	15,588,000	2165.0000	(812,983)		(2,767,248)		(2,767,248)		360,177			(1,954,265)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2016	10/06/2017	10/06/2017	Option Closing Purchase	55	12,375,000	2250.0000	(384,639)		(1,646,370)		(1,646,370)		218,004			(1,261,731)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/06/2017	10/06/2017	Option Closing Purchase	26	6,500,000	2500.0000		(76,321)	(128,284)		(128,284)					(51,963)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/10/2017	10/10/2017	Option Closing Purchase	18	3,906,000	2170.0000	(199,358)		(685,170)		(685,170)		89,611			(485,812)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/10/2017	10/10/2017	Option Closing Purchase	9	2,043,000	2270.0000	(55,435)		(252,585)		(252,585)		33,967			(197,150)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/10/2017	10/10/2017	Option Closing Purchase	4	1,004,000	2510.0000		(10,730)	(16,260)		(16,260)					(5,530)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/11/2017	10/11/2017	Option Closing Purchase	17	3,646,500	2145.0000	(213,306)		(697,425)		(697,425)		88,811			(484,119)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/11/2017	10/11/2017	Option Closing Purchase	6	1,291,200	2152.0000		(110,631)	(241,950)		(241,950)					(131,319)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/11/2017	10/11/2017	Option Closing Purchase	14	3,129,000	2235.0000	(108,632)		(448,350)		(448,350)		58,809			(339,718)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/11/2017	10/11/2017	Option Closing Purchase	9	2,227,500	2475.0000		(35,347)	(72,225)		(72,225)					(36,878)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/12/2017	10/12/2017	Option Closing Purchase	13	2,788,500	2145.0000	(163,572)		(527,722)		(527,722)		67,757			(364,150)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/12/2017	10/12/2017	Option Closing Purchase	12	2,670,000	2225.0000	(99,269)		(391,128)		(391,128)		51,750			(291,859)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/12/2017	10/12/2017	Option Closing Purchase	7	1,736,000	2480.0000		(26,477)	(49,658)		(49,658)					(23,181)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	10/13/2017	10/13/2017	Option Closing Purchase	44	9,385,200	2133.0000		(1,258,227)	(1,848,757)		(1,848,757)					(590,530)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/13/2017	10/13/2017	Option Closing Purchase	93	19,902,000	2140.0000	(1,197,694)		(3,842,574)		(3,842,574)		491,465			(2,644,880)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/13/2017	10/13/2017	Option Closing Purchase	54	12,042,000	2230.0000	(434,075)		(1,745,172)		(1,745,172)		230,579			(1,311,097)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/20/2016	10/13/2017	10/13/2017	Option Closing Purchase	105	24,517,500	2335.0000	(391,133)		(2,290,806)		(2,290,806)		318,214			(1,899,673)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/13/2017	10/13/2017	Option Closing Purchase	38	9,405,000	2475.0000		(152,548)	(297,084)		(297,084)					(144,536)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/16/2017	10/16/2017	Option Closing Purchase	19	4,066,000	2140.0000	(245,393)		(793,535)		(793,535)		100,995			(548,142)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/19/2016	10/16/2017	10/16/2017	Option Closing Purchase	10	2,220,000	2220.0000	(85,594)		(337,650)		(337,650)		44,304			(252,056)			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/16/2017	10/16/2017	Option Closing Purchase	7	1,732,500	2475.0000		(28,388)	(57,855)		(57,855)					(29,467)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/17/2017	10/17/2017	Option Closing Purchase	6	1,281,000	2135.0000	(76,599)		(254,622)		(254,622)		35,007			(178,023)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/17/2017	10/17/2017	Option Closing Purchase	10	2,215,000	2215.0000	(83,314)		(344,370)		(344,370)		49,915			(261,056)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/18/2017	10/18/2017	Option Closing Purchase	9	1,930,500	2145.0000	(109,768)		(374,643)		(374,643)		51,614			(264,875)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/18/2017	10/18/2017	Option Closing Purchase	8	1,724,000	2155.0000		(147,747)	(325,016)		(325,016)					(177,269)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/18/2017	10/18/2017	Option Closing Purchase	9	2,002,500	2225.0000	(71,383)		(302,643)		(302,643)		43,222			(231,260)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/18/2017	10/18/2017	Option Closing Purchase	6	1,488,000	2480.0000		(23,595)	(48,762)		(48,762)					(25,167)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/19/2017	10/19/2017	Option Closing Purchase	21	4,515,000	2150.0000	(252,135)		(865,431)		(865,431)		117,708			(613,296)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/19/2017	10/19/2017	Option Closing Purchase	22	4,917,000	2235.0000	(165,911)		(719,642)		(719,642)		101,603			(553,731)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/19/2017	10/19/2017	Option Closing Purchase	13	3,230,500	2485.0000		(49,263)	(100,243)		(100,243)					(50,980)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/20/2017	10/20/2017	Option Closing Purchase	74	15,910,000	2150.0000	(888,476)		(3,146,628)		(3,146,628)		416,469			(2,258,152)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/20/2017	10/20/2017	Option Closing Purchase	56	12,488,000	2230.0000	(430,720)		(1,933,232)		(1,933,232)		268,304			(1,502,512)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/20/2017	10/20/2017	Option Closing Purchase	34	8,432,000	2480.0000		(136,525)	(323,748)		(323,748)					(187,223)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/23/2017	10/23/2017	Option Closing Purchase	18	3,870,000	2150.0000	(216,116)		(746,982)		(746,982)		102,535			(530,866)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/23/2017	10/23/2017	Option Closing Purchase	20	4,460,000	2230.0000	(153,829)		(669,980)		(669,980)		97,311			(516,151)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/23/2017	10/23/2017	Option Closing Purchase	5	1,240,000	2480.0000		(20,267)	(42,495)		(42,495)					(22,228)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/24/2017	10/24/2017	Option Closing Purchase	8	1,728,000	2160.0000	(92,291)		(327,312)		(327,312)		44,101			(235,021)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/28/2016	10/24/2017	10/24/2017	Option Closing Purchase	10	2,245,000	2245.0000	(71,714)		(324,140)		(324,140)		45,262			(252,426)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/24/2017	10/24/2017	Option Closing Purchase	2	499,000	2495.0000		(7,067)	(14,828)		(14,828)					(7,761)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/25/2017	10/25/2017	Option Closing Purchase	15	3,226,500	2151.0000	(165,171)		(609,240)		(609,240)		100,033			(444,069)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	10/25/2017	10/25/2017	Option Closing Purchase	7	1,506,400	2152.0000		(132,079)	(283,612)		(283,612)					(151,533)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/25/2017	10/25/2017	Option Closing Purchase	12	2,680,800	2234.0000	(82,493)		(387,792)		(387,792)		65,925			(305,299)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/25/2017	10/25/2017	Option Closing Purchase	8	1,988,000	2485.0000		(31,475)	(57,728)		(57,728)					(26,253)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/26/2017	10/26/2017	Option Closing Purchase	11	2,361,700	2147.0000	(124,393)		(454,751)		(454,751)		73,339			(330,359)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/26/2017	10/26/2017	Option Closing Purchase	21	4,678,800	2228.0000	(150,726)		(698,061)		(698,061)		117,047			(547,335)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/26/2017	10/26/2017	Option Closing Purchase	6	1,488,000	2480.0000		(25,023)	(48,246)		(48,246)					(23,223)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/27/2017	10/27/2017	Option Closing Purchase	82	17,515,200	2136.0000	(979,689)		(3,649,656)		(3,649,656)		558,228			(2,669,967)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/27/2017	10/27/2017	Option Closing Purchase	53	11,755,400	2218.0000	(405,526)		(1,924,324)		(1,924,324)		303,793			(1,518,798)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/27/2017	10/27/2017	Option Closing Purchase	34	8,398,000	2470.0000		(156,483)	(377,672)		(377,672)					(221,189)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/30/2017	10/30/2017	Option Closing Purchase	12	2,560,800	2134.0000	(145,133)		(526,608)		(526,608)		82,392			(381,475)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/30/2017	10/30/2017	Option Closing Purchase	12	2,654,400	2212.0000	(95,681)		(433,008)		(433,008)		70,240			(337,327)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/30/2017	10/30/2017	Option Closing Purchase	4	986,000	2465.0000		(19,390)	(43,136)		(43,136)					(23,746)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/31/2017	10/31/2017	Option Closing Purchase	10	2,134,000	2134.0000	(121,364)		(441,270)		(441,270)		68,461			(319,906)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	10/31/2017	10/31/2017	Option Closing Purchase	14	3,098,200	2213.0000	(111,460)		(507,178)		(507,178)		81,589			(395,718)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	10/31/2017	10/31/2017	Option Closing Purchase	3	739,500	2465.0000		(14,668)	(33,081)		(33,081)					(18,413)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/01/2017	11/01/2017	Option Closing Purchase	18	3,814,200	2119.0000	(235,016)		(828,666)		(828,666)		125,990			(593,650)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/01/2017	11/01/2017	Option Closing Purchase	7	1,486,100	2123.0000		(148,179)	(319,459)		(319,459)					(171,280)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/01/2017	11/01/2017	Option Closing Purchase	18	3,969,000	2205.0000	(151,046)		(673,866)		(673,866)		106,564			(522,820)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/01/2017	11/01/2017	Option Closing Purchase	12	2,940,000	2450.0000		(66,857)	(155,244)		(155,244)					(88,387)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/02/2017	11/02/2017	Option Closing Purchase	4	842,000	2105.0000	(55,706)		(189,944)		(189,944)		28,598			(134,238)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/07/2016	11/02/2017	11/02/2017	Option Closing Purchase	13	2,835,300	2181.0000	(125,209)		(518,518)		(518,518)		81,098			(393,309)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/02/2017	11/02/2017	Option Closing Purchase	6	1,461,000	2435.0000		(37,995)	(86,916)		(86,916)					(48,921)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/03/2017	11/03/2017	Option Closing Purchase	61	12,773,400	2094.0000	(1,011,467)		(3,012,485)		(3,012,485)		323,908			(2,001,018)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/03/2017	11/03/2017	Option Closing Purchase	48	10,430,400	2173.0000	(564,597)		(1,991,280)		(1,991,280)		223,406			(1,426,683)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/03/2017	11/03/2017	Option Closing Purchase	26	6,292,000	2420.0000		(185,001)	(436,410)		(436,410)					(251,409)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/06/2017	11/06/2017	Option Closing Purchase	15	3,177,000	2118.0000	(226,326)		(709,710)		(709,710)		77,192			(483,384)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/06/2017	11/06/2017	Option Closing Purchase	18	3,891,600	2162.0000	(223,622)		(772,452)		(772,452)		86,221			(548,830)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/06/2017	11/06/2017	Option Closing Purchase	6	1,452,000	2420.0000		(42,945)	(102,684)		(102,684)					(59,739)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/07/2017	11/07/2017	Option Closing Purchase	21	4,544,400	2164.0000	(259,611)		(895,965)		(895,965)		99,558			(636,354)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/07/2017	11/07/2017	Option Closing Purchase	11	2,440,900	2219.0000	(102,866)		(408,815)		(408,815)		46,635			(305,949)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/07/2017	11/07/2017	Option Closing Purchase	5	1,235,000	2470.0000		(24,357)	(60,325)		(60,325)					(35,968)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/08/2017	11/08/2017	Option Closing Purchase	11	2,350,700	2137.0000		(222,513)	(503,129)		(503,129)					(280,616)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/08/2017	11/08/2017	Option Closing Purchase	9	1,954,800	2172.0000	(107,311)		(380,151)		(380,151)		42,072			(272,840)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/11/2016	11/08/2017	11/08/2017	Option Closing Purchase	23	5,124,400	2228.0000	(205,101)		(842,697)		(842,697)		95,539			(637,596)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/08/2017	11/08/2017	Option Closing Purchase	6	1,488,000	2480.0000		(26,745)	(68,634)		(68,634)					(41,889)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/09/2017	11/09/2017	Option Closing Purchase	6	1,506,000	2510.0000		(20,319)	(44,778)		(44,778)					(24,459)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/10/2017	11/10/2017	Option Closing Purchase	32	8,032,000	2510.0000		(109,486)	(231,392)		(231,392)					(121,906)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/13/2017	11/13/2017	Option Closing Purchase	6	1,506,000	2510.0000		(20,655)	(44,910)		(44,910)					(24,255)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	06/19/2017	11/14/2017	11/14/2017	Option Closing Purchase	30	6,492,000	2164.0000		(896,882)	(1,244,617)		(1,244,617)					(347,735)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/17/2016	11/14/2017	11/14/2017	Option Closing Purchase	83	19,671,000	2370.0000	(328,355)		(1,733,640)		(1,733,640)		174,361			(1,405,286)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/14/2017	11/14/2017	Option Closing Purchase	2	502,000	2510.0000		(6,911)	(13,776)		(13,776)					(6,865)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/15/2017	11/15/2017	Option Closing Purchase	4	874,400	2186.0000		(67,394)	(151,452)		(151,452)					(84,059)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/15/2017	11/15/2017	Option Closing Purchase	8	2,020,000	2525.0000		(23,971)	(31,704)		(31,704)					(7,733)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/16/2017	11/16/2017	Option Closing Purchase	9	2,272,500	2525.0000		(27,184)	(54,585)		(54,585)					(27,401)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/17/2017	11/17/2017	Option Closing Purchase	37	9,361,000	2530.0000		(107,020)	(180,782)		(180,782)					(73,762)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/20/2017	11/20/2017	Option Closing Purchase	6	1,518,000	2530.0000		(17,613)	(31,290)		(31,290)					(13,677)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/21/2017	11/21/2017	Option Closing Purchase	4	1,020,000	2550.0000		(9,574)	(19,616)		(19,616)					(10,042)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/22/2017	11/22/2017	Option Closing Purchase	6	1,325,400	2209.0000		(93,111)	(232,854)		(232,854)					(139,743)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/22/2017	11/22/2017	Option Closing Purchase	21	5,365,500	2555.0000		(48,414)	(88,389)		(88,389)					(39,975)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/24/2017	11/24/2017	Option Closing Purchase	34	8,704,000	2560.0000		(74,475)	(144,262)		(144,262)					(69,787)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/27/2017	11/27/2017	Option Closing Purchase	5	1,110,500	2221.0000	(60,982)		(190,215)		(190,215)		8,794			(129,233)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/27/2017	11/27/2017	Option Closing Purchase	12	2,769,600	2308.0000	(92,357)		(352,116)		(352,116)		17,706			(259,759)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/27/2017	11/27/2017	Option Closing Purchase	2	513,000	2565.0000		(4,191)	(7,286)		(7,286)					(3,095)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/28/2017	11/28/2017	Option Closing Purchase	13	2,871,700	2209.0000	(166,354)		(543,465)		(543,465)		24,886			(377,111)			0/0

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/28/2017	11/28/2017	Option Closing Purchase	11	2,525,600	2296.0000	(91,261)		(364,155)		(364,155)		16,555			(272,894)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/28/2017	11/28/2017	Option Closing Purchase	3	765,000	2550.0000		(7,501)	(23,115)		(23,115)					(15,614)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/29/2017	11/29/2017	Option Closing Purchase	9	1,990,800	2212.0000	(114,268)		(372,672)		(372,672)		16,686			(258,404)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	11/29/2017	11/29/2017	Option Closing Purchase	4	886,000	2215.0000		(60,834)	(164,432)		(164,432)					(103,598)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/29/2017	11/29/2017	Option Closing Purchase	10	2,306,000	2306.0000	(77,964)		(320,080)		(320,080)		15,256			(242,116)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/29/2017	11/29/2017	Option Closing Purchase	6	1,533,000	2555.0000		(14,247)	(42,648)		(42,648)					(28,401)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/30/2017	11/30/2017	Option Closing Purchase	14	3,088,400	2206.0000	(183,350)		(618,226)		(618,226)		25,858			(434,876)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	11/30/2017	11/30/2017	Option Closing Purchase	13	2,974,400	2288.0000	(113,054)		(467,467)		(467,467)		20,379			(354,413)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	11/30/2017	11/30/2017	Option Closing Purchase	8	2,040,000	2550.0000		(20,331)	(78,072)		(78,072)					(57,741)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/01/2017	12/01/2017	Option Closing Purchase	44	9,675,600	2199.0000	(593,843)		(1,950,212)		(1,950,212)		83,855			(1,356,369)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/01/2017	12/01/2017	Option Closing Purchase	34	7,765,600	2284.0000	(302,479)		(1,217,982)		(1,217,982)		54,463			(915,503)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	12/01/2017	12/01/2017	Option Closing Purchase	19	4,826,000	2540.0000		(54,272)	(194,237)		(194,237)					(139,965)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/04/2017	12/04/2017	Option Closing Purchase	15	3,298,500	2199.0000	(203,946)		(660,675)		(660,675)		28,146			(456,729)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/07/2016	12/04/2017	12/04/2017	Option Closing Purchase	8	1,826,400	2283.0000	(71,971)		(285,160)		(285,160)		13,040			(213,189)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	12/04/2017	12/04/2017	Option Closing Purchase	4	1,016,000	2540.0000		(11,550)	(39,780)		(39,780)					(28,230)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/05/2017	12/05/2017	Option Closing Purchase	13	2,875,600	2212.0000	(213,258)		(542,854)		(542,854)		(22,238)			(329,596)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/05/2017	12/05/2017	Option Closing Purchase	11	2,524,500	2295.0000	(127,044)		(368,038)		(368,038)		(16,720)			(240,994)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/13/2017	12/05/2017	12/05/2017	Option Closing Purchase	3	766,500	2555.0000		(7,483)	(22,374)		(22,374)					(14,891)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/06/2017	12/06/2017	Option Closing Purchase	20	4,440,000	2220.0000	(318,309)		(818,560)		(818,560)		(33,656)			(500,251)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/06/2017	12/06/2017	Option Closing Purchase	6	1,342,800	2238.0000		(83,631)	(234,768)		(234,768)					(151,137)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/06/2017	12/06/2017	Option Closing Purchase	9	2,074,500	2305.0000	(99,391)		(291,852)		(291,852)		(13,447)			(192,461)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/07/2017	12/07/2017	Option Closing Purchase	25	5,622,500	2249.0000	(354,336)		(969,975)		(969,975)		(40,387)			(615,639)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/07/2017	12/07/2017	Option Closing Purchase	12	2,804,400	2337.0000	(113,537)		(359,988)		(359,988)		(17,034)			(246,451)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/08/2017	12/08/2017	Option Closing Purchase	53	11,988,600	2262.0000	(713,509)		(2,064,403)		(2,064,403)		(85,063)			(1,350,894)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/08/2017	12/08/2017	Option Closing Purchase	39	9,153,300	2347.0000	(351,407)		(1,187,589)		(1,187,589)		(54,394)			(836,182)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/11/2017	12/11/2017	Option Closing Purchase	21	4,760,700	2267.0000	(277,797)		(825,300)		(825,300)		(32,966)			(547,503)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/14/2016	12/11/2017	12/11/2017	Option Closing Purchase	11	2,590,500	2355.0000	(95,672)		(335,500)		(335,500)		(14,944)			(239,828)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/12/2017	12/12/2017	Option Closing Purchase	5	1,135,000	2270.0000	(64,277)		(197,060)		(197,060)		(6,672)			(132,783)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/12/2017	12/12/2017	Option Closing Purchase	12	2,835,600	2363.0000	(96,401)		(361,344)		(361,344)		(12,087)			(264,943)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/13/2017	12/13/2017	Option Closing Purchase	15	3,415,500	2277.0000		(176,376)	(578,790)		(578,790)					(402,414)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/13/2017	12/13/2017	Option Closing Purchase	7	1,599,500	2285.0000	(84,248)		(264,502)		(264,502)		(9,008)			(180,254)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/13/2017	12/13/2017	Option Closing Purchase	11	2,611,400	2374.0000	(83,308)		(317,746)		(317,746)		(10,630)			(234,438)			0/0
S&P 500 Index CALL OPTION	IUL Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/19/2017	12/14/2017	12/14/2017	Option Closing Purchase	34	7,660,200	2253.0000		(424,867)	(1,356,651)		(1,356,651)					(931,784)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/14/2017	12/14/2017	Option Closing Purchase	17	3,852,200	2266.0000	(223,472)		(656,234)		(656,234)		(23,076)			(432,762)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/14/2017	12/14/2017	Option Closing Purchase	13	3,053,700	2349.0000	(113,665)		(393,926)		(393,926)		(13,859)			(280,261)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/15/2017	12/15/2017	Option Closing Purchase	59	13,410,700	2273.0000	(754,340)		(2,376,638)		(2,376,638)		(79,700)			(1,622,298)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/15/2017	12/15/2017	Option Closing Purchase	49	11,578,700	2363.0000	(398,048)		(1,532,818)		(1,532,818)		(50,122)			(1,134,770)			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/18/2017	12/18/2017	Option Closing Purchase	12	2,725,200	2271.0000	(155,345)		(503,004)		(503,004)		(16,241)			(347,659)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	12/21/2016	12/18/2017	12/18/2017	Option Closing Purchase	15	3,534,000	2356.0000	(127,551)		(501,255)		(501,255)		(15,910)			(373,704)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/19/2017	12/19/2017	Option Closing Purchase	6	1,365,600	2276.0000		(67,899)	(243,288)		(243,288)					(175,389)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/19/2017	12/19/2017	Option Closing Purchase	7	1,655,500	2365.0000		(48,723)	(221,536)		(221,536)					(172,813)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/20/2017	12/20/2017	Option Closing Purchase	4	912,400	2281.0000		(47,114)	(159,304)		(159,304)					(112,190)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/20/2017	12/20/2017	Option Closing Purchase	14	3,197,600	2284.0000		(153,208)	(553,364)		(553,364)					(400,156)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/20/2017	12/20/2017	Option Closing Purchase	19	4,512,500	2375.0000		(125,313)	(578,094)		(578,094)					(452,781)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/21/2017	12/21/2017	Option Closing Purchase	7	1,594,600	2278.0000		(79,047)	(284,606)		(284,606)					(205,559)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/21/2017	12/21/2017	Option Closing Purchase	7	1,654,100	2363.0000		(49,906)	(225,106)		(225,106)					(175,200)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/22/2017	12/22/2017	Option Closing Purchase	54	12,285,000	2275.0000		(619,403)	(2,205,090)		(2,205,090)					(1,585,687)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/22/2017	12/22/2017	Option Closing Purchase	64	15,148,800	2367.0000		(446,492)	(2,024,640)		(2,024,640)					(1,578,148)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/26/2017	12/26/2017	Option Closing Purchase	9	2,049,300	2277.0000		(102,505)	(363,159)		(363,159)					(260,654)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/26/2017	12/26/2017	Option Closing Purchase	13	3,082,300	2371.0000		(88,861)	(402,363)		(402,363)					(313,502)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/06/2017	12/27/2017	12/27/2017	Option Closing Purchase	7	1,593,900	2277.0000		(84,759)	(283,941)		(283,941)					(199,182)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/27/2017	12/27/2017	Option Closing Purchase	9	2,053,800	2282.0000		(100,561)	(360,567)		(360,567)					(260,006)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/27/2017	12/27/2017	Option Closing Purchase	16	3,798,400	2374.0000		(108,167)	(493,808)		(493,808)					(385,641)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/28/2017	12/28/2017	Option Closing Purchase	7	1,584,100	2263.0000		(85,690)	(297,185)		(297,185)					(211,495)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/03/2017	12/28/2017	12/28/2017	Option Closing Purchase	10	2,348,000	2348.0000		(78,934)	(339,550)		(339,550)					(260,616)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/10/2017	12/29/2017	12/29/2017	Option Closing Purchase	38	8,572,800	2256.0000		(501,464)	(1,586,956)		(1,586,956)					(1,085,492)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	01/10/2017	12/29/2017	12/29/2017	Option Closing Purchase	40	9,376,000	2344.0000		(339,857)	(1,318,480)		(1,318,480)					(978,623)			0/0
S&P 500 Index CALL OTC OPTION	IUL Hedge	N/A	Equity/Index	RBC Capital Mkts	04/18/2016	04/13/2017	04/13/2017	Option Closing Purchase	4,700	10,716,000	2280.0000	(161,538)		(230,065)		(230,065)		45,444			(68,526)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/29/2017	09/29/2017	09/29/2017	Option Closing Purchase	37	9,231,500	2495.0000		(59,718)	(90,169)		(90,169)					(30,451)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	03/01/2017	09/29/2017	09/29/2017	Option Closing Purchase	60	15,000,000	2500.0000		(242,520)	(116,220)		(116,220)					126,300			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	09/29/2017	09/29/2017	Expiration-Written Option	60	16,500,000	2750.0000		(3,240)								3,240			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/13/2017	10/20/2017	10/20/2017	Expiration-Written Option	60	15,900,000	2650.0000		(1,740)								1,740			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/24/2017	10/25/2017	10/25/2017	Expiration-Written Option	40	10,320,000	2580.0000		(2,465)								2,465			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/05/2017	10/25/2017	10/25/2017	Expiration-Written Option	40	10,420,000	2605.0000		(2,200)								2,200			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/30/2017	10/31/2017	10/31/2017	Expiration-Written Option	100	25,900,000	2590.0000		(7,400)								7,400			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/22/2017	10/31/2017	10/31/2017	Expiration-Written Option	40	10,500,000	2625.0000		(1,360)								1,360			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	09/15/2017	10/31/2017	10/31/2017	Expiration-Written Option	100	26,500,000	2650.0000		(4,400)								4,400			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	05/16/2017	10/31/2017	10/31/2017	Expiration-Written Option	60	16,800,000	2800.0000		(3,540)								3,540			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/03/2017	11/03/2017	11/03/2017	Option Closing Purchase	40	10,340,000	2585.0000		(7,055)	(11,360)		(11,360)					(4,305)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/05/2017	11/03/2017	11/03/2017	Expiration-Written Option	40	10,440,000	2610.0000		(4,160)								4,160			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/09/2017	11/15/2017	11/15/2017	Expiration-Written Option	40	10,400,000	2600.0000		(7,550)								7,550			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/18/2017	11/15/2017	11/15/2017	Expiration-Written Option	40	10,460,000	2615.0000		(5,960)								5,960			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	10/02/2017	11/24/2017	11/24/2017	Expiration-Written Option	40	10,500,000	2625.0000		(7,520)								7,520			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange	11/28/2017	11/29/2017	11/29/2017	Expiration-Written Option	40	10,540,000	2635.0000		(3,200)								3,200			0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/28/2017	11/30/2017	11/30/2017	Option Closing Purchase	40	10,480,000	2620.0000		(10,760)	(110,360)		(110,360)					(99,600)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	10/02/2017	11/30/2017	11/30/2017	Option Closing Purchase	40	10,520,000	2630.0000		(8,360)	(70,320)		(70,320)					(61,960)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/28/2017	11/30/2017	11/30/2017	Option Closing Purchase	40	10,560,000	2640.0000		(5,160)	(30,360)		(30,360)					(25,200)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/01/2017	12/08/2017	12/08/2017	Expiration-Written Option	40	10,920,000	2730.0000		(1,360)								1,360			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/01/2017	12/11/2017	12/11/2017	Expiration-Written Option	40	10,920,000	2730.0000		(760)								760			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/04/2017	12/13/2017	12/13/2017	Expiration-Written Option	30	8,175,000	2725.0000		(1,320)								1,320			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/14/2017	12/18/2017	12/18/2017	Option Closing Purchase	30	8,055,000	2685.0000		(2,970)	(15,510)		(15,510)					(12,540)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/29/2017	12/18/2017	12/18/2017	Expiration-Written Option	30	8,100,000	2700.0000		(3,420)								3,420			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/14/2017	12/20/2017	12/20/2017	Expiration-Written Option	30	8,070,000	2690.0000		(4,920)								4,920			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/29/2017	12/20/2017	12/20/2017	Expiration-Written Option	30	8,100,000	2700.0000		(4,020)								4,020			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/14/2017	12/22/2017	12/22/2017	Expiration-Written Option	30	8,085,000	2695.0000		(6,960)								6,960			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/29/2017	12/22/2017	12/22/2017	Expiration-Written Option	30	8,100,000	2700.0000		(4,470)								4,470			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/07/2017	12/22/2017	12/22/2017	Expiration-Written Option	30	8,175,000	2725.0000		(1,320)								1,320			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/29/2017	12/26/2017	12/26/2017	Expiration-Written Option	30	8,100,000	2700.0000		(4,770)								4,770			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/04/2017	12/26/2017	12/26/2017	Expiration-Written Option	30	8,250,000	2750.0000		(1,650)								1,650			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/14/2017	12/27/2017	12/27/2017	Expiration-Written Option	30	8,100,000	2700.0000		(8,370)								8,370			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/07/2017	12/27/2017	12/27/2017	Expiration-Written Option	30	8,175,000	2725.0000		(1,710)								1,710			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	12/04/2017	12/27/2017	12/27/2017	Expiration-Written Option	30	8,250,000	2750.0000		(1,860)								1,860			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	03/01/2017	12/29/2017	12/29/2017	Option Closing Purchase	40	10,400,000	2600.0000		(119,752)	(294,477)		(294,477)					(174,729)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	10/18/2017	12/29/2017	12/29/2017	Expiration-Written Option	40	10,720,000	2680.0000		(8,480)								8,480			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	11/30/2017	12/29/2017	12/29/2017	Expiration-Written Option	50	13,625,000	2725.0000		(12,500)								12,500			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index Options Exchange	US - Chicago Board Options Exchange	05/15/2017	12/29/2017	12/29/2017	Expiration-Written Option	100	28,000,000	2800.0000		(12,900)								12,900			0/0
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(114,252,203)	(15,435,792)	(347,911,439)	0	(347,911,439)	XXX	43,000,313	0	0	(218,223,444)	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												(114,252,203)	(15,435,792)	(347,911,439)	0	(347,911,439)	XXX	43,000,313	0	0	(218,223,444)	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												(114,252,203)	(15,435,792)	(347,911,439)	0	(347,911,439)	XXX	43,000,313	0	0	(218,223,444)	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(114,252,203)	(15,435,792)	(347,911,439)	0	(347,911,439)	XXX	43,000,313	0	0	(218,223,444)	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	01/26/2017	01/30/2019	01/31/2017	Swap Close Contract		25,000	1.5427 / (1.3780)													0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	10/22/2015	10/26/2020	01/24/2017	Swap Close Contract		10,000,000	.3 Month Libor / (1.3750)			149,000		149,000		(157,233)			149,000			0/0
Interest Rate Swap-CLR With Citigroup Global Markets/CME	VA GMxB Hedge	N/A	Interest Rate	Citigroup Global Markets/CME MBNUM2BPBDO7JBLYG310	11/06/2015	11/10/2020	01/23/2017	Swap Close Contract		50,000,000	.3 Month Libor / (1.6890)			124,000		124,000		(203,138)			124,000			0/0
Interest Rate Swap-CLR With Wells Fargo Securities LLC/CME	VA GMxB Hedge	N/A	Interest Rate	Wells Fargo Securities LLC/CME VYVVCKR63DVZZN70PB21	10/15/2015	10/19/2020	01/25/2017	Swap Close Contract		10,000,000	.3 Month Libor / (1.3596)			144,500	22,428	144,500		(160,345)			144,500			0/0
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	417,500	22,428	417,500	XXX	(520,716)	0	0	417,500	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/11/2017	12/22/2021	12/15/2017	Total Return Price Reset	39,048	7,867,134	3 Month Libor / (1.9879)			(7,867,134)							(7,867,134)			0/0
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/25/2017	12/20/2022	12/15/2017	Total Return Price Reset	20,651	7,675,739	3 Month Libor / (2.0220)			(7,675,739)							(7,675,739)			0/0
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/06/2017	12/26/2018	12/15/2017	Total Return Price Reset	5,859	548,623	3 Month Libor / (2.0820)			(548,623)							(548,623)			0/0
Total Return Swap With BNP PARIBAS	VA GMxB Hedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/12/2017	12/24/2019	12/15/2017	Total Return Price Reset	5,780	139,556	3 Month Libor / (2.0620)			(139,556)							(139,556)			0/0
Total Return Swap With Citibank N.A.	VA GMxB Hedge	N/A	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/11/2017	12/22/2020	12/15/2017	Total Return Price Reset	24,882	4,868,178	3 Month Libor / (2.0145)			(4,868,178)							(4,868,178)			0/0
Total Return Swap With Deutsche Bank AG	VA GMxB Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2017	12/23/2020	12/15/2017	Total Return Price Reset	25,079	5,381,396	3 Month Libor / (1.9879)			(5,381,402)							(5,381,402)			0/0
Total Return Swap With JPMorgan Chase Bank N.A.	VA GMxB Hedge	N/A	Equity/Index	JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/09/2017	12/22/2021	12/15/2017	Total Return Price Reset	39,035	7,844,763	3 Month Libor / (1.9879)			(7,844,763)							(7,844,763)			0/0
0949999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(34,325,395)	0	0	XXX	0	0	0	(34,325,395)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	(33,907,895)	22,428	417,500	XXX	(520,716)	0	0	(33,907,895)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	417,500	22,428	417,500	XXX	(520,716)	0	0	417,500	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	(34,325,395)	0	0	XXX	0	0	0	(34,325,395)	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	(33,907,895)	22,428	417,500	XXX	(520,716)	0	0	(33,907,895)	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												112,593,094	5,915,500	54,473,254	22,428	88,798,649	XXX	28,253,778	4,928,453	0	(64,035,340)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												2,898	0	0	0	0	XXX	971	0	0	(2,898)	0	0	XXX
1449999 - Totals												112,595,992	5,915,500	54,473,254	22,428	88,798,649	XXX	28,254,749	4,928,453	0	(64,038,238)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Expira-tion	Exchange	Trade Date	Transac-tion 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
ESH8	45	6,036,738	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/29/2017	2,682.9944	2,676.0000		(15,738)				(15,841)	(15,841)	929	0/0	50
ESH8	50	6,638,000	S&P 500 E-Mini Future	IUL Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/14/2017	2,655.2000	2,676.0000		52,000				51,899	51,899	225,000	0/0	50
ESH8	172	23,035,410	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/27/2017	2,678.5360	2,676.0000		(21,810)				(22,177)	(22,177)	3,550	0/0	50
TYH8	1,850	230,403,905	US 10-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	03/29/2018	CBT = Chicago Board of Trade	11/28/2017	124.5427	124.0469		(917,186)				(920,294)	(920,294)	1,508,814	0/0	1,000
USH8	800	122,277,859	US T-Bond Future	VA GMxB Hedge	N/A	Interest Rate	03/29/2018	CBT = Chicago Board of Trade	12/27/2017	152.8473	153.0000		122,141				120,757	120,757	652,460	0/0	1,000
VGH8	112	4,697,806	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	EUX = Eurex Deutschland	12/12/2017	3,576.0000	3,493.0000		(110,698)				(110,853)	(110,853)	323,444	0/0	10
WNH8	1,385	231,309,175	US Ultra Bond Future	VA GMxB Hedge	N/A	Interest Rate	03/29/2018	CBT = Chicago Board of Trade	11/27/2017	167.0102	167.6563		894,732				891,787	891,787	1,129,571	0/0	1,000
1289999. Subtotal - Long Futures - Hedging Other												0	3,441	0	0	0	(4,722)	(4,722)	3,843,768	XXX	XXX
1329999. Subtotal - Long Futures												0	3,441	0	0	0	(4,722)	(4,722)	3,843,768	XXX	XXX
BPH8	997	83,772,450	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	03/21/2018	CME = Chicago Mercantile Exch.	12/11/2017	134.4392	135.5700		(704,606)				(707,248)	(707,248)	1,971,494	0/0	625
ECH8	680	101,341,250	Euro Currency Future	VA GMxB Hedge	N/A	Currency	03/21/2018	CME = Chicago Mercantile Exch.	12/05/2017	1.1923	1.2076		(1,300,500)				(1,302,302)	(1,302,302)	1,344,650	0/0	125,000
ESH8	27	3,612,050	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/19/2017	2,675.5926	2,676.0000		(550)				(612)	(612)	557	0/0	50
ESH8	192	25,476,960	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/11/2017	2,653.8500	2,676.0000		(212,640)				(213,007)	(213,007)	3,963	0/0	50
FVH8	3,400	396,509,609	US 5-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	04/04/2018	CBT = Chicago Board of Trade	12/13/2017	116.6205	116.1641		1,551,796				1,546,124	1,546,124	2,772,955	0/0	1,000
JYH8	590	65,694,875	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	03/22/2018	CME = Chicago Mercantile Exch.	12/11/2017	89.0778	89.1400		(45,875)				(47,439)	(47,439)	1,166,681	0/0	1,250
NHH8	143	14,367,582	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	03/08/2018	CME = Chicago Mercantile Exch.	12/12/2017	22,727.4825	22,700.0000		17,572				17,196	17,196	286,897	0/0	500
NQH8	287	36,828,988	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/12/2017	6,416.2000	6,408.7500		42,763				42,215	42,215	1,291,500	0/0	20
RTYH8	3,013	229,627,505	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/14/2017	1,524.2450	1,536.5000		(1,846,220)				(1,853,225)	(1,853,225)	8,888,350	0/0	50
TUH8	1,500	321,772,955	US 2-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	04/04/2018	CBT = Chicago Board of Trade	11/27/2017	107.2577	107.0547		608,893				606,523	606,523	1,223,362	0/0	2,000
Z H8	92	9,110,947	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	ICE = Intercontinental Exchange	12/12/2017	7,434.0000	7,638.0000		(251,646)				(251,767)	(251,767)	399,662	0/0	10
1349999. Subtotal - Short Futures - Hedging Other												0	(2,141,013)	0	0	0	(2,163,542)	(2,163,542)	19,350,071	XXX	XXX
1389999. Subtotal - Short Futures												0	(2,141,013)	0	0	0	(2,163,542)	(2,163,542)	19,350,071	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												0	(2,137,572)	0	0	0	(2,168,264)	(2,168,264)	23,193,839	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												0	(2,137,572)	0	0	0	(2,168,264)	(2,168,264)	23,193,839	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Citibank N.A.	5,415,106	(7,810,859)	(2,395,753)
JPMorgan Chase Bank N.A.	(5,593,187)	7,905,562	2,312,375
Wells Fargo Bank N.A.	5,003,089	(7,057,283)	(2,054,194)
Total Net Cash Deposits	4,825,008	(6,962,580)	(2,137,572)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH7	229	26,245,813	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/17/2017	CME = Chicago Mercantile Exch.	03/03/2017	2,292.2107	03/03/2017	2,320.6539	Sale	324,632	324,632			0/0	50
ESH8	50	6,657,650	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/19/2017	2,663.0600	12/19/2017	2,680.0500	Sale	42,246	42,246			0/0	50
ESH8	100	13,321,750	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/12/2017	2,664.3500	12/27/2017	2,688.7500	Sale	121,580	121,580			0/0	50
ESM7	86	10,154,613	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	06/16/2017	CME = Chicago Mercantile Exch.	06/08/2017	2,361.5378	06/09/2017	2,368.0174	Sale	27,469	27,469			0/0	50
ESU7	135	16,454,713	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	08/24/2017	2,437.7352	08/25/2017	2,438.6370	Sale	5,469	5,469			0/0	50
ESU7	19	2,337,713	S&P 500 E-Mini Future	IUL Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	08/15/2017	2,460.7500	08/16/2017	2,470.2500	Sale	8,948	8,948			0/0	50
ESZ7	531	68,119,188	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	12/06/2017	2,565.6944	12/13/2017	2,583.0899	Sale	459,418	459,418			0/0	50
ESZ7	140	17,806,188	S&P 500 E-Mini Future	IUL Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	11/15/2017	2,543.7411	11/16/2017	2,548.2143	Sale	30,744	30,744			0/0	50
ESZ7	172	22,631,950	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	12/06/2017	2,631.6221	12/12/2017	2,661.6000	Sale	257,088	257,088			0/0	50
FVH7	305	305,000	US 5-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	04/05/2017	CBT = Chicago Board of Trade	11/28/2016	118.0574	01/11/2017	117.8131	Sale	(75,497)	(75,497)			0/0	1,000
RTYU7	3,273	231,161,890	Russell Emini 2000 Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	09/13/2017	1,412.5383	09/15/2017	1,427.0200	Sale	2,361,547	2,361,547			0/0	50
TUH7	1,425	2,850,000	US 2-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	04/05/2017	CBT = Chicago Board of Trade	11/28/2016	108.4066	01/30/2017	108.3886	Sale	(55,987)	(55,987)			0/0	2,000
TYH7	1,850	1,850,000	US 10-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	03/31/2017	CBT = Chicago Board of Trade	11/28/2016	124.8700	02/24/2017	124.9797	Sale	195,854	195,854			0/0	1,000
TYM7	1,850	1,850,000	US 10-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	06/30/2017	CBT = Chicago Board of Trade	02/24/2017	124.4372	05/30/2017	126.2134	Sale	3,278,420	3,278,420			0/0	1,000
TYU7	1,850	1,850,000	US 10-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	09/29/2017	CBT = Chicago Board of Trade	05/30/2017	125.9185	08/29/2017	126.8519	Sale	1,719,520	1,719,520			0/0	1,000
TYZ7	1,850	1,850,000	US 10-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	12/29/2017	CBT = Chicago Board of Trade	08/29/2017	126.5757	11/28/2017	124.7965	Sale	(3,298,497)	(3,298,497)			0/0	1,000
USZ7	600	600,000	US T-Bond Future	VA GMxB Hedge	N/A	Interest Rate	12/29/2017	CBT = Chicago Board of Trade	09/29/2017	152.8333	11/28/2017	154.3915	Sale	932,841	932,841			0/0	1,000
VGH7	266	8,868,036	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	03/17/2017	EUX = Eurex Deutschland	12/13/2016	3,107.8496	03/13/2017	3,299.7895	Sale	536,527	536,527			0/0	10
VGU7	1	40,716	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	EUX = Eurex Deutschland	07/18/2017	3,469.0000	08/08/2017	3,494.0000	Sale	288	288			0/0	10
VGZ7	124	5,207,234	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	EUX = Eurex Deutschland	11/30/2017	3,584.7419	12/12/2017	3,593.7097	Sale	12,510	12,510			0/0	10
WNH7	2,875	2,875,000	US Ultra Bond Future	VA GMxB Hedge	N/A	Interest Rate	03/31/2017	CBT = Chicago Board of Trade	02/07/2017	162.2070	02/24/2017	161.2358	Sale	(2,804,060)	(2,804,060)			0/0	1,000
WNH8	200	200,000	US Ultra Bond Future	VA GMxB Hedge	N/A	Interest Rate	03/29/2018	CBT = Chicago Board of Trade	11/22/2017	166.8594	12/01/2017	166.5053	Sale	(71,646)	(71,646)			0/0	1,000
WNM7	2,925	2,925,000	US Ultra Bond Future	VA GMxB Hedge	N/A	Interest Rate	06/30/2017	CBT = Chicago Board of Trade	03/15/2017	160.0488	05/30/2017	164.3950	Sale	12,700,209	12,700,209			0/0	1,000
WNU7	2,925	2,925,000	US Ultra Bond Future	VA GMxB Hedge	N/A	Interest Rate	09/29/2017	CBT = Chicago Board of Trade	05/30/2017	163.3787	08/28/2017	166.6402	Sale	9,527,678	9,527,678			0/0	1,000
WNZ7	1,675	1,675,000	US Ultra Bond Future	VA GMxB Hedge	N/A	Interest Rate	12/29/2017	CBT = Chicago Board of Trade	08/28/2017	167.5439	11/27/2017	167.8179	Sale	451,676	451,676			0/0	1,000
Z H8	156	15,436,401	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	ICE = Intercontinental Exchange	12/12/2017	7,427.9391	12/12/2017	7,434.0000	Sale	12,188	12,188			0/0	10
Z U7	46	4,345,999	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	ICE = Intercontinental Exchange	08/18/2017	7,296.9196	09/13/2017	7,370.4878	Sale	43,510	43,510			0/0	10
Z Z7	179	17,185,931	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	ICE = Intercontinental Exchange	11/30/2017	7,247.4749	12/12/2017	7,471.2286	Sale	532,696	532,696			0/0	10
1289999. Subtotal - Long Futures - Hedging Other														27,277,371	27,277,371	0	0	XXX	XXX
1329999. Subtotal - Long Futures														27,277,371	27,277,371	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
BPH7	1,827	144,441,950	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	03/15/2017	CME = Chicago Mercantile Exch.	01/17/2017	126.4954	03/13/2017	122.5672	Closing Purchase	4,474,858	4,474,858			0/0	625
BPM7	1,587	121,396,019	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	06/21/2017	CME = Chicago Mercantile Exch.	04/17/2017	122.3904	06/09/2017	128.2374	Closing Purchase	(5,809,560)	(5,809,560)			0/0	625
BPU7	1,507	121,068,938	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	09/20/2017	CME = Chicago Mercantile Exch.	06/09/2017	128.5403	09/08/2017	131.7677	Closing Purchase	(3,049,166)	(3,049,166)			0/0	625
BPZ7	1,392	114,970,450	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	12/20/2017	CME = Chicago Mercantile Exch.	09/08/2017	132.1499	12/11/2017	133.6157	Closing Purchase	(1,283,117)	(1,283,117)			0/0	625
ECH7	935	126,264,100	Euro Currency Future	VA GMxB Hedge	N/A	Currency	03/15/2017	CME = Chicago Mercantile Exch.	12/07/2016	1.0803	03/09/2017	1.0575	Closing Purchase	2,667,081	2,667,081			0/0	125,000
ECM7	910	120,856,306	Euro Currency Future	VA GMxB Hedge	N/A	Currency	06/21/2017	CME = Chicago Mercantile Exch.	04/19/2017	1.0625	06/08/2017	1.1148	Closing Purchase	(5,959,697)	(5,959,697)			0/0	125,000
ECU7	750	105,842,397	Euro Currency Future	VA GMxB Hedge	N/A	Currency	09/20/2017	CME = Chicago Mercantile Exch.	08/11/2017	1.1290	09/07/2017	1.1956	Closing Purchase	(6,252,936)	(6,252,936)			0/0	125,000
ECZ7	745	111,996,769	Euro Currency Future	VA GMxB Hedge	N/A	Currency	12/20/2017	CME = Chicago Mercantile Exch.	11/15/2017	1.2026	12/05/2017	1.1847	Closing Purchase	1,663,114	1,663,114			0/0	125,000
ESH7	326	37,729,225	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/17/2017	CME = Chicago Mercantile Exch.	03/03/2017	2,314.6764	03/06/2017	2,319.5222	Closing Purchase	(80,480)	(80,480)			0/0	50
ESH7	162	18,322,925	S&P 500 E-Mini Future	IUL Hedge	N/A	Equity/Index	03/17/2017	CME = Chicago Mercantile Exch.	02/16/2017	2,262.0895	03/16/2017	2,347.4265	Closing Purchase	(691,857)	(691,857)			0/0	50
ESH7	3,507	394,581,648	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/17/2017	CME = Chicago Mercantile Exch.	03/09/2017	2,250.2518	03/15/2017	2,369.4417	Closing Purchase	(20,913,805)	(20,913,805)			0/0	50
ESH8	60	8,018,775	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/14/2017	2,672.9250	12/29/2017	2,671.5542	Closing Purchase	3,838	3,838			0/0	50
ESH8	290	38,480,825	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/11/2017	2,653.8500	12/12/2017	2,669.3621	Closing Purchase	(226,143)	(226,143)			0/0	50
ESM7	443	52,575,113	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	06/16/2017	CME = Chicago Mercantile Exch.	05/25/2017	2,373.5942	06/15/2017	2,382.5858	Closing Purchase	(201,213)	(201,213)			0/0	50
ESM7	96	11,336,900	S&P 500 E-Mini Future	IUL Hedge	N/A	Equity/Index	06/16/2017	CME = Chicago Mercantile Exch.	05/16/2017	2,361.8542	06/15/2017	2,393.3880	Closing Purchase	(151,720)	(151,720)			0/0	50
ESM7	3,583	424,311,063	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	06/16/2017	CME = Chicago Mercantile Exch.	05/17/2017	2,368.4681	06/14/2017	2,419.5437	Closing Purchase	(9,165,675)	(9,165,675)			0/0	50
ESU7	411	50,299,450	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	08/25/2017	2,447.6618	08/29/2017	2,448.3090	Closing Purchase	(15,182)	(15,182)			0/0	50
ESU7	89	10,950,613	S&P 500 E-Mini Future	IUL Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	08/16/2017	2,460.8118	08/17/2017	2,447.9579	Closing Purchase	56,841	56,841			0/0	50
ESU7	3,065	372,593,823	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	08/17/2017	2,431.2811	09/13/2017	2,468.3540	Closing Purchase	(5,695,634)	(5,695,634)			0/0	50
ESZ7	338	42,686,100	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	12/14/2017	2,525.8047	12/14/2017	2,534.1930	Closing Purchase	(143,311)	(143,311)			0/0	50
ESZ7	2,125	261,950,635	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	10/26/2017	2,465.4177	12/11/2017	2,545.6769	Closing Purchase	(8,537,418)	(8,537,418)			0/0	50
FVH7	1,750	1,750,000	US 5-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	04/05/2017	CBT = Chicago Board of Trade	02/14/2017	117.8076	02/24/2017	118.0454	Closing Purchase	(421,676)	(421,676)			0/0	1,000
FVM7	1,750	1,750,000	US 5-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	07/06/2017	CBT = Chicago Board of Trade	02/24/2017	117.6791	05/30/2017	118.6552	Closing Purchase	(1,714,106)	(1,714,106)			0/0	1,000
FVU7	1,750	1,750,000	US 5-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	10/04/2017	CBT = Chicago Board of Trade	05/30/2017	118.1261	08/29/2017	118.5718	Closing Purchase	(785,805)	(785,805)			0/0	1,000
FVZ7	2,750	2,750,000	US 5-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	01/04/2018	CBT = Chicago Board of Trade	11/17/2017	117.8456	11/28/2017	116.8404	Closing Purchase	2,755,227	2,755,227			0/0	1,000
JYH7	620	68,343,747	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	03/15/2017	CME = Chicago Mercantile Exch.	12/08/2016	88.1855	03/13/2017	87.1619	Closing Purchase	789,451	789,451			0/0	1,250
JYM7	665	72,941,727	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	06/21/2017	CME = Chicago Mercantile Exch.	05/17/2017	87.7494	06/12/2017	90.9833	Closing Purchase	(2,692,161)	(2,692,161)			0/0	1,250
JYU7	660	75,364,531	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	09/20/2017	CME = Chicago Mercantile Exch.	08/11/2017	91.3509	09/11/2017	91.7934	Closing Purchase	(368,664)	(368,664)			0/0	1,250
JYZ7	700	80,421,231	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	12/20/2017	CME = Chicago Mercantile Exch.	11/15/2017	91.9100	12/11/2017	88.6541	Closing Purchase	2,845,183	2,845,183			0/0	1,250
NHH7	298	24,150,823	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	03/09/2017	CME = Chicago Mercantile Exch.	12/29/2016	18,530.4698	03/06/2017	19,343.8926	Closing Purchase	(1,035,030)	(1,035,030)			0/0	500

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NHM7	211	18,726,925	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	06/08/2017	CME = Chicago Mercantile Exch.	05/17/2017	19,452.2512	06/06/2017	20,019.0758	Closing Purchase	(538,441)	(538,441)			0/0	500
NHU7	197	18,043,530	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	09/07/2017	CME = Chicago Mercantile Exch.	08/09/2017	20,103.3503	09/05/2017	19,724.7208	Closing Purchase	342,539	342,539			0/0	500
NHZ7	305	28,411,330	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	12/07/2017	CME = Chicago Mercantile Exch.	11/03/2017	20,880.9344	12/04/2017	22,140.1803	Closing Purchase	(1,700,137)	(1,700,137)			0/0	500
NQH7	315	31,825,629	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/17/2017	CME = Chicago Mercantile Exch.	02/08/2017	5,051.6871	03/14/2017	5,216.8770	Closing Purchase	(1,042,057)	(1,042,057)			0/0	20
NQM7	327	35,917,843	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	06/16/2017	CME = Chicago Mercantile Exch.	05/17/2017	5,492.0249	06/14/2017	5,729.7095	Closing Purchase	(1,555,800)	(1,555,800)			0/0	20
NQU7	381	43,749,805	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	CME = Chicago Mercantile Exch.	07/27/2017	5,741.4442	09/13/2017	5,948.0013	Closing Purchase	(1,575,511)	(1,575,511)			0/0	20
NQZ7	287	34,784,480	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	11/02/2017	6,060.0139	12/12/2017	6,397.5000	Closing Purchase	(1,938,301)	(1,938,301)			0/0	20
RTAH7	3,376	232,650,925	Russell 2000 Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/17/2017	NYF = ICE Futures US Indices	01/12/2017	1,378.2638	03/15/2017	1,368.4615	Closing Purchase	1,639,414	1,639,414			0/0	50
RTAM7	3,938	269,237,865	Russell 2000 Mini Future	VA GMxB Hedge	N/A	Equity/Index	06/16/2017	NYF = ICE Futures US Indices	05/17/2017	1,367.3838	06/14/2017	1,416.9217	Closing Purchase	(9,770,275)	(9,770,275)			0/0	50
RTAU7	3,800	269,354,475	Russell 2000 Mini Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	NYF = ICE Futures US Indices	08/18/2017	1,417.6551	09/15/2017	1,420.8313	Closing Purchase	(614,882)	(614,882)			0/0	50
RTAZ7	160	11,985,190	Russell 2000 Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	NYF = ICE Futures US Indices	10/17/2017	1,498.1488	10/17/2017	1,499.6813	Closing Purchase	(12,823)	(12,823)			0/0	50
RTYH8	240	18,262,933	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	CME = Chicago Mercantile Exch.	12/04/2017	1,521.9111	12/13/2017	1,536.7221	Closing Purchase	(178,831)	(178,831)			0/0	50
RTYZ7	3,885	276,650,803	Russell Emini 2000 Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	CME = Chicago Mercantile Exch.	12/01/2017	1,424.1998	12/12/2017	1,516.0083	Closing Purchase	(17,849,945)	(17,849,945)			0/0	50
TUH7	1,500	3,000,000	US 2-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	04/05/2017	CBT = Chicago Board of Trade	02/03/2017	108.4064	02/24/2017	108.5156	Closing Purchase	(332,327)	(332,327)			0/0	2,000
TUM7	1,500	3,000,000	US 2-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	07/06/2017	CBT = Chicago Board of Trade	02/24/2017	108.2057	05/30/2017	108.3151	Closing Purchase	(333,015)	(333,015)			0/0	2,000
TUU7	1,500	3,000,000	US 2-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	10/04/2017	CBT = Chicago Board of Trade	05/30/2017	108.1875	08/29/2017	108.2536	Closing Purchase	(203,058)	(203,058)			0/0	2,000
TUZ7	1,500	3,000,000	US 2-Yr Note Future	VA GMxB Hedge	N/A	Interest Rate	01/04/2018	CBT = Chicago Board of Trade	08/29/2017	108.1435	11/27/2017	107.4395	Closing Purchase	2,107,398	2,107,398			0/0	2,000
USH7	1,190	1,190,000	US T-Bond Future	VA GMxB Hedge	N/A	Interest Rate	03/31/2017	CBT = Chicago Board of Trade	02/16/2017	151.7299	02/23/2017	151.5279	Closing Purchase	236,124	236,124			0/0	1,000
USM7	1,690	1,690,000	US T-Bond Future	VA GMxB Hedge	N/A	Interest Rate	06/30/2017	CBT = Chicago Board of Trade	04/05/2017	150.4030	05/30/2017	153.8729	Closing Purchase	(5,870,539)	(5,870,539)			0/0	1,000
USU7	1,690	1,690,000	US T-Bond Future	VA GMxB Hedge	N/A	Interest Rate	09/29/2017	CBT = Chicago Board of Trade	05/30/2017	152.6179	07/14/2017	152.5531	Closing Purchase	102,752	102,752			0/0	1,000
VGH7	28	973,568	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	03/17/2017	EUX = Eurex Deutschland	01/23/2017	3,259.0000	03/13/2017	3,416.0000	Closing Purchase	(46,617)	(46,617)			0/0	10
VGM7	1,051	38,649,017	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	06/16/2017	EUX = Eurex Deutschland	04/18/2017	3,339.3682	06/13/2017	3,539.3701	Closing Purchase	(2,289,306)	(2,289,306)			0/0	10
VGU7	564	23,045,295	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	EUX = Eurex Deutschland	08/10/2017	3,516.6525	09/12/2017	3,481.8723	Closing Purchase	220,682	220,682			0/0	10
VGZ7	252	10,525,317	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	EUX = Eurex Deutschland	11/07/2017	3,542.0198	11/21/2017	3,569.5992	Closing Purchase	(83,845)	(83,845)			0/0	10
Z H7	991	84,933,847	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	03/17/2017	ICE = Intercontinental Exchange	03/09/2017	6,905.8664	03/13/2017	7,218.2250	Closing Purchase	(3,818,776)	(3,818,776)			0/0	10
Z H8	29	2,853,579	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	03/16/2018	ICE = Intercontinental Exchange	12/11/2017	7,386.5000	12/12/2017	7,434.0000	Closing Purchase	(18,428)	(18,428)			0/0	10
Z M7	382	35,475,801	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	06/16/2017	ICE = Intercontinental Exchange	04/12/2017	7,288.5602	06/12/2017	7,377.3168	Closing Purchase	(438,852)	(438,852)			0/0	10
Z U7	321	31,200,425	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	09/15/2017	ICE = Intercontinental Exchange	08/17/2017	7,443.5189	09/12/2017	7,336.5349	Closing Purchase	438,919	438,919			0/0	10
Z Z7	104	10,424,203	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	12/15/2017	ICE = Intercontinental Exchange	10/16/2017	7,453.8806	12/11/2017	7,336.2404	Closing Purchase	164,749	164,749			0/0	10
1349999. Subtotal - Short Futures - Hedging Other														(104,897,952)	(104,897,952)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1389999. Subtotal - Short Futures														(104,897,952)	(104,897,952)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(77,620,581)	(77,620,581)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(77,620,581)	(77,620,581)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
					5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	325,648,728	(217,477,510)	325,648,728	322,358,832	(212,050,041)	322,358,832	23,193,839	23,193,839
Bank of America N.A.	B4TYDEB6GKMZO031MB27	Y	Y	5,279,423	9,528,260	(4,009,831)	239,006	9,528,260	(4,009,831)	239,006	1,726,222	1,726,222
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	9,375,000	10,208,286	(517,712)	315,574	10,208,286	(517,712)	315,574	0	0
BNP Paribas S.A.	ROMUWSFPU8MPRO8K5P83	Y	Y	(70,000)	1,401,197	(197,110)	1,274,087	1,401,197	(197,110)	1,274,087	2,240,402	2,240,402
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	20,100,000	42,542,844	(21,836,766)	606,078	42,542,844	(21,836,766)	606,078	1,541,063	1,541,063
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	3,230,000	4,277,246	(446,028)	601,218	4,277,246	(446,028)	601,218	2,421,173	2,421,173
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	32,790,000	28,841,338	(584,018)	0	34,857,371	(584,018)	1,483,353	8,287,840	3,755,159
JPMorgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	16,500,000	17,420,933	(120,582)	800,351	17,420,933	(120,582)	800,351	676,362	676,362
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	(300,000)	4,700	0	304,700	4,700	0	304,700	0	0
Wells Fargo Bank N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	20,480,000	22,573,506	(1,322,077)	771,429	22,573,506	(1,322,077)	771,429	5,957,284	5,957,284
0299999. Total NAIC 1 Designation				107,384,423	136,798,310	(29,034,124)	4,912,443	142,814,343	(29,034,124)	6,395,796	22,850,346	18,317,665
0899999. Aggregate Sum of Central Clearinghouses				(12,922,955)	31,964,125	(1,792,583)	43,094,497	31,964,125	(1,792,583)	43,094,497	17,138,371	17,138,371
0999999 - Gross Totals				94,461,468	494,411,163	(248,304,217)	373,655,668	497,137,300	(242,876,748)	371,849,125	63,182,556	58,649,875
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					494,411,163	(248,304,217)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912828-NT-3	US Treasury Note	15,261,915	15,000,000	14,922,437	08/15/2020	I
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Treasury	912828-NT-3	US Treasury Note	16,279,376	16,000,000	15,917,266	08/15/2020	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-NT-3	US Treasury Note	29,506,369	29,000,000	28,850,045	08/15/2020	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912828-R3-6	US Treasury Note	4,709,375	5,000,000	5,029,258	05/15/2026	I
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Treasury	912828-R3-6	US Treasury Note	1,883,750	2,000,000	2,011,703	05/15/2026	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-R3-6	US Treasury Note	2,825,625	3,000,000	3,017,555	05/15/2026	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Cash		Cash	2,327,309	2,327,309	2,327,309		IV
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash		Cash	4,291,906	4,291,906	4,291,906		IV
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Cash		Cash	25,679,531	25,679,531	25,679,531		
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Cash		Cash	1,153,824	1,153,824	1,153,824		
Citigroup Global Markets Inc./CME MBNUM2BPBDO7JBLYG310	Cash		Cash	314,577	314,577	314,577		IV
J.P. Morgan Securities LLC/CME ZBUT11V806EZRVTWT807	Cash		Cash	12,241,942	12,241,942	12,241,942		IV
Wells Fargo Securities LLC/CME VYVVCKR63DVZZN70PB21	Cash		Cash	366,436	366,436	366,436		IV
BNP Paribas S.A. ROMUWSFPU8MPRO8K5P83	Cash		Cash	70,000	70,000	70,000		
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	300,000	300,000	300,000		
0199999 - Total				117,211,935	116,745,525	116,493,789	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Cash		Cash	(1,075,266)	(1,075,266)	XXX		IV
Bank of America N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	(5,279,423)	(5,279,423)	XXX		
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	(9,375,000)	(9,375,000)	XXX		
Citibank N.A. E57ODZWZ7FF32TWEFA76	Cash		Cash	(20,100,000)	(20,100,000)	XXX		
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	(3,230,000)	(3,230,000)	XXX		
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	(32,790,000)	(32,790,000)	XXX		
JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash	(16,500,000)	(16,500,000)	XXX		
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash	(20,480,000)	(20,480,000)	XXX		
0299999 - Total				(108,829,689)	(108,829,689)	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	FNMA FNMS 04.500 CIAL2350			3,436	3,436	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAE8217			4,784	4,784	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAS5652			242,962	242,962	01/02/2018
000000-00-0	FMAC 03.500 FGPC G07351 G			332,146	332,146	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAE5460			485,504	485,504	01/02/2018
000000-00-0	FNMA FNMS 03.500 CRAR2624			553,638	553,638	01/02/2018
000000-00-0	FNMA FNMS 04.000 CRAL4708			7,959,885	7,959,885	01/02/2018
000000-00-0	FMAC 03.500 FGPC Q08995 G			2,866,995	2,866,995	01/02/2018
000000-00-0	FMAC 03.500 FGPC G07346 G			2,963,482	2,963,482	01/02/2018
000000-00-0	FMAC 03.000 FGPC J17772 G			3,008,815	3,008,815	01/02/2018
000000-00-0	FMAC 04.000 FGPC J14493 G			3,057,738	3,057,738	01/02/2018
000000-00-0	FMAC 04.000 FGPC Q38891 G			3,256,703	3,256,703	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAL4926			3,405,491	3,405,491	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAW7429			2,756,890	2,756,890	01/02/2018
000000-00-0	1 3/4 NOTE AF 21			50	50	01/02/2018
000000-00-0	FNIN 07/15/28			185	185	01/02/2018
000000-00-0	TINT 02/15/36			309	309	01/02/2018
000000-00-0	FNIN 07/15/20			669	669	01/02/2018
000000-00-0	6.625 FNPR BB 11/30			1,125	1,125	01/02/2018
000000-00-0	3 TPRN 42			1,290	1,290	01/02/2018
000000-00-0	FMIN 01/15/2026 F			1,365	1,365	01/02/2018
000000-00-0	FNIN 05/15/24			1,796	1,796	01/02/2018
000000-00-0	FNIN 07/15/27			1,913	1,913	01/02/2018
000000-00-0	FNIN 05/15/30			2,392	2,392	01/02/2018
000000-00-0	FNIN 11/15/29			2,441	2,441	01/02/2018
000000-00-0	FNIN 05/15/29			2,479	2,479	01/02/2018
000000-00-0	FNIN 11/15/28			2,523	2,523	01/02/2018
000000-00-0	FNIN 05/15/28			2,564	2,564	01/02/2018
000000-00-0	FNIN 05/15/27			2,652	2,652	01/02/2018
000000-00-0	0 5/8 TRIN A 26			2,662	2,662	01/02/2018
000000-00-0	FNIN 11/15/26			2,701	2,701	01/02/2018
000000-00-0	FMIN 09/15/2026 A			2,745	2,745	01/02/2018
000000-00-0	FMIN 03/15/2026 A			2,830	2,830	01/02/2018
000000-00-0	FNIN 11/15/24			2,909	2,909	01/02/2018
000000-00-0	FNIN 05/15/23			3,046	3,046	01/02/2018
000000-00-0	FNIN 11/15/22			3,098	3,098	01/02/2018
000000-00-0	FNIN 11/15/27			3,101	3,101	01/02/2018
000000-00-0	FNIN 11/15/21			3,179	3,179	01/02/2018
000000-00-0	FNIN 05/15/21			3,217	3,217	01/02/2018
000000-00-0	FNIN 11/15/20			3,268	3,268	01/02/2018
000000-00-0	FNIN 05/15/20			3,309	3,309	01/02/2018
000000-00-0	FNIN 11/15/19			3,350	3,350	01/02/2018
000000-00-0	FNIN 05/15/19			3,387	3,387	01/02/2018
000000-00-0	FNIN 05/15/18			3,462	3,462	01/02/2018
000000-00-0	7.25 FNPR BB 05/30			3,471	3,471	01/02/2018
000000-00-0	FNZC A 11/15/30			5,011	5,011	01/02/2018
000000-00-0	FMIN 03/15/2021 E			5,108	5,108	01/02/2018
000000-00-0	FMIN 01/15/2024 F			5,426	5,426	01/02/2018
000000-00-0	FMIN 09/15/2027 E			6,162	6,162	01/02/2018
000000-00-0	FMIN 03/15/2027 E			6,258	6,258	01/02/2018
000000-00-0	FMIN 03/15/2026 E			6,458	6,458	01/02/2018
000000-00-0	6.625 FNSM BB 11/30			6,643	6,643	01/02/2018
000000-00-0	FMIN 03/15/2024 E			6,942	6,942	01/02/2018
000000-00-0	FMIN 09/15/2022 E			7,289	7,289	01/02/2018
000000-00-0	FMIN 03/15/2020 E			7,340	7,340	01/02/2018
000000-00-0	FMIN 09/15/2020 E			7,690	7,690	01/02/2018
000000-00-0	FMIN 09/15/2019 E			7,866	7,866	01/02/2018
000000-00-0	FMIN 03/15/2019 E			7,961	7,961	01/02/2018
000000-00-0	FNIN 05/15/22			8,736	8,736	01/02/2018
000000-00-0	FMIN 03/15/2021 A			8,903	8,903	01/02/2018
000000-00-0	FNIN 01/15/27			9,185	9,185	01/02/2018
000000-00-0	6.03 FNPR A 10/27			9,481	9,481	01/02/2018
000000-00-0	1 7/8 NOTE V 22			9,540	9,540	01/02/2018
000000-00-0	6.25 FMNT GB 32 A			9,662	9,662	01/02/2018
000000-00-0	FNIN 11/15/30			9,945	9,945	01/02/2018
000000-00-0	FMIN 09/15/2026 E			12,435	12,435	01/02/2018
000000-00-0	FMIN 03/15/2018 E			15,043	15,043	01/02/2018
000000-00-0	FNIN 11/15/18			17,491	17,491	01/02/2018
000000-00-0	FNIN 02/07/26			22,210	22,210	01/02/2018
000000-00-0	FNIN 07/15/21			23,644	23,644	01/02/2018
000000-00-0	FMIN 03/15/2018 A			25,608	25,608	01/02/2018
000000-00-0	9 1/8 TPRN 18			25,860	25,860	01/02/2018
000000-00-0	FMZC 11/15/2028 A			27,145	27,145	01/02/2018
000000-00-0	FNIN 11/15/23			27,186	27,186	01/02/2018
000000-00-0	FNIN 05/15/25			30,406	30,406	01/02/2018
000000-00-0	3 TPRN 47			30,575	30,575	01/02/2018
000000-00-0	FNIN 11/15/25			30,858	30,858	01/02/2018
000000-00-0	6.75 FMPR GB 31 A			33,710	33,710	01/02/2018
000000-00-0	3 1/8 TPRN 41			36,035	36,035	01/02/2018
000000-00-0	FNIN 08/06/26			36,161	36,161	01/02/2018
000000-00-0	FNIN 07/15/30			39,079	39,079	01/02/2018
000000-00-0	FNIN 01/15/25			39,533	39,533	01/02/2018
000000-00-0	FNIN 01/15/37			40,010	40,010	01/02/2018
000000-00-0	TINT 05/15/39			40,063	40,063	01/02/2018
000000-00-0	FNIN 05/15/26			42,657	42,657	01/02/2018
000000-00-0	FNZC A 03/17/31			42,677	42,677	01/02/2018
000000-00-0	FNIN 01/15/29			61,903	61,903	01/02/2018
000000-00-0	0 7/8 TRIB 47			84,003	84,003	01/02/2018

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	1.25 FMNT GB 19 M8			87,316	87,316	01/02/2018
000000-00-0	FMIN 01/15/2027 F			97,517	97,517	01/02/2018
000000-00-0	1.25 FMNT GB 19 M8			98,074	98,074	01/02/2018
000000-00-0	FMIN 07/15/2021 F			103,691	103,691	01/02/2018
000000-00-0	FNIN 01/15/30			104,857	104,857	01/02/2018
000000-00-0	FMIN 07/15/2019 F			108,737	108,737	01/02/2018
000000-00-0	FMIN 07/15/2032 F			109,258	109,258	01/02/2018
000000-00-0	FNIN 01/15/28			110,087	110,087	01/02/2018
000000-00-0	FMIN 01/15/2032 F			111,236	111,236	01/02/2018
000000-00-0	FMIN 07/15/2031 F			113,103	113,103	01/02/2018
000000-00-0	FMIN 07/15/2030 F			116,885	116,885	01/02/2018
000000-00-0	FMIN 01/15/2030 F			118,820	118,820	01/02/2018
000000-00-0	FMIN 01/15/2031 F			119,070	119,070	01/02/2018
000000-00-0	FMIN 07/15/2029 F			121,401	121,401	01/02/2018
000000-00-0	1.875 FNSM A 09/18			121,639	121,639	01/02/2018
000000-00-0	FMIN 01/15/2029 F			123,348	123,348	01/02/2018
000000-00-0	FMIN 07/15/2018 F			125,364	125,364	01/02/2018
000000-00-0	FMIN 07/15/2028 F			125,507	125,507	01/02/2018
000000-00-0	FMIN 01/15/2021 F			127,191	127,191	01/02/2018
000000-00-0	FMIN 07/15/2027 F			127,207	127,207	01/02/2018
000000-00-0	FMIN 01/15/2028 F			132,616	132,616	01/02/2018
000000-00-0	FMIN 01/15/2019 F			133,492	133,492	01/02/2018
000000-00-0	4 1/2 TPRN 39			141,913	141,913	01/02/2018
000000-00-0	3 BOND 44			142,493	142,493	01/02/2018
000000-00-0	FMIN 07/15/2020 F			145,084	145,084	01/02/2018
000000-00-0	FMIN 07/15/2022 F			153,037	153,037	01/02/2018
000000-00-0	FMIN 01/15/2020 F			155,611	155,611	01/02/2018
000000-00-0	FMIN 01/15/2022 F			155,738	155,738	01/02/2018
000000-00-0	FMIN 01/15/2018 F			162,395	162,395	01/02/2018
000000-00-0	FMIN 07/15/2024 F			163,298	163,298	01/02/2018
000000-00-0	FMIN 07/15/2025 F			179,893	179,893	01/02/2018
000000-00-0	FMIN 07/15/2023 F			191,188	191,188	01/02/2018
000000-00-0	FMIN 01/15/2023 F			194,683	194,683	01/02/2018
000000-00-0	FMIN 07/15/2026 F			206,979	206,979	01/02/2018
000000-00-0	FMIN 01/15/2025 F			207,108	207,108	01/02/2018
000000-00-0	0 1/4 TRIN A 25			280,925	280,925	01/02/2018
000000-00-0	2.50 FHLB 27 TL			344,762	344,762	01/02/2018
000000-00-0	1.875 FNSM A 09/26			477,385	477,385	01/02/2018
000000-00-0	0 7/8 TRIB 47			533,352	533,352	01/02/2018
000000-00-0	BILL 06/21/18			673,649	673,649	01/02/2018
000000-00-0	1.05 FMNT GB17-18D9			758,236	758,236	01/02/2018
000000-00-0	2.75 FHLB 24 UT			799,028	799,028	01/02/2018
000000-00-0	1.50 FHOR 18-19 BE			827,083	827,083	01/02/2018
000000-00-0	1.25 FNSM F 16-19			1,499,219	1,499,219	01/02/2018
000000-00-0	6.25 FMPR GB 32 A			3,495,401	3,495,401	01/02/2018
000000-00-0	TINT 02/15/28			3,899,013	3,899,013	01/02/2018
000000-00-0	1.70 FHOR 18-20 TW			4,902,156	4,902,156	01/02/2018
000000-00-0	3 5/8 BOND 44			6,663,251	6,663,251	01/02/2018
000000-00-0	USTR 2 1/8 NOTE S 23			1,246,673	1,246,673	01/02/2018
000000-00-0	USTR 2 3/4 BOND 42			4,151,679	4,151,679	01/02/2018
000000-00-0	USTR 1 7/8 NOTE AB 22			3,756,694	3,756,694	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAM6534			1,124,734	1,124,734	01/02/2018
000000-00-0	FNMA FNMS 03.500 CLMA3182			23,972,346	23,972,346	01/02/2018
000000-00-0	USTR 2 3/4 NOTE B 24			2,047,690	2,047,690	01/02/2018
000000-00-0	FNMA FNMS 03.000 C1BJ3745			2,681,872	2,681,872	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN4673			915,138	915,138	01/02/2018
000000-00-0	USTR 2 7/8 BOND 45			156,348	156,348	01/02/2018
000000-00-0	USTR 0 1/8 TRIN X 21			351	351	01/02/2018
000000-00-0	FCSB 2.77 FCOR 18-24 GO			588,088	588,088	01/02/2018
000000-00-0	FNMA FNMS 02.500 C1BM1888			594,212	594,212	01/02/2018
000000-00-0	GNMA GNI I SF MA4511 M			725,811	725,811	01/02/2018
000000-00-0	FNMA FNMS 04.500 CLBM1922			733,295	733,295	01/02/2018
000000-00-0	GNMA GNI I SP 783481 M			738,128	738,128	01/02/2018
000000-00-0	GNMA GNPL PN BB4932			753,634	753,634	01/02/2018
000000-00-0	FNMA FNMS 03.500 CLBM3202			773,253	773,253	01/02/2018
000000-00-0	FNMA FNMS 03.500 CTBM1276			782,970	782,970	01/02/2018
000000-00-0	FNMA FNMS 05.000 CLAE0308			802,549	802,549	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLMA2930			870,864	870,864	01/02/2018
000000-00-0	FCSB 2.72 FCOR 17-25 DV			881,726	881,726	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLBM2003			1,010,179	1,010,179	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAM3216			1,071,399	1,071,399	01/02/2018
000000-00-0	FMAC 04.000 FGPC V83190 G			1,125,832	1,125,832	01/02/2018
000000-00-0	FNMA FNMS 04.000 I4BF0184			1,694,895	1,694,895	01/02/2018
000000-00-0	FNMA FNMS 03.000 CLAS7374			1,737,195	1,737,195	01/02/2018
000000-00-0	FMAC FMAR 840728 G			1,800,380	1,800,380	01/02/2018
000000-00-0	FNMA FNMS 03.000 CTMA3242			2,936,102	2,936,102	01/02/2018
000000-00-0	FMAC 03.500 FGPC J37965 G			25,294	25,294	01/02/2018
000000-00-0	FNMA FNAR XX.XXX S1947728			26,560	26,560	01/02/2018
000000-00-0	FMAC 04.000 FGPC G13223 G			27,054	27,054	01/02/2018
000000-00-0	FMAC 04.000 FGPC J38136 G			28,090	28,090	01/02/2018
000000-00-0	FNMA FNAR XX.XXX LBBM1069			30,293	30,293	01/02/2018
000000-00-0	GNMA GNI I SF BA3437 C			31,880	31,880	01/02/2018
000000-00-0	FMAC 02.500 FGPC J37643 G			32,426	32,426	01/02/2018
000000-00-0	FCSB 2.50 FCOR 17-27 BO			32,808	32,808	01/02/2018
000000-00-0	FNMA FNMS 06.000 CL880924			33,311	33,311	01/02/2018
000000-00-0	FMAC 02.500 FGPC J38235 G			34,711	34,711	01/02/2018
000000-00-0	FMAC 05.000 FGPC G11798 G			39,569	39,569	01/02/2018
000000-00-0	GNMA GNHF RF AQ1082 H			40,396	40,396	01/02/2018
000000-00-0	GNMA GNI I SF A08414 C			41,498	41,498	01/02/2018
000000-00-0	GNMA GNHA ML BD8921 H			48,422	48,422	01/02/2018
000000-00-0	FNMA FNMS 02.500 C1BC1193			49,561	49,561	01/02/2018
000000-00-0	GNMA GNHA ML BE8206 H			50,390	50,390	01/02/2018
000000-00-0	FMAC 03.000 FGPC Q43842 G			53,064	53,064	01/02/2018
000000-00-0	GNMA GNHA ML BE5463 H			60,847	60,847	01/02/2018
000000-00-0	FMAC 03.500 FGPC G61037 G			64,600	64,600	01/02/2018
000000-00-0	FNMA FNMS 04.500 CLAE0840			65,810	65,810	01/02/2018
000000-00-0	FNMA FNMS 04.500 CLAH0950			72,233	72,233	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN5372			77,841	77,841	01/02/2018
000000-00-0	FCSB 1.19 FCOR 17-20 KZ			78,473	78,473	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLMA3239			81,445	81,445	01/02/2018
000000-00-0	FNMA FNMS 03.500 CLAB8629			95,359	95,359	01/02/2018
000000-00-0	GNMA GNI I SF MA4900 M			96,002	96,002	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAS9676			96,301	96,301	01/02/2018
000000-00-0	GNMA GNMI SP 783745 X			100,654	100,654	01/02/2018
000000-00-0	FNMA FNAR XX.XXX JUBM1315			104,985	104,985	01/02/2018
000000-00-0	FCSB 1.93 FCOR 17-24 EL			108,342	108,342	01/02/2018
000000-00-0	GNMA GNHF RF BD8475 H			124,884	124,884	01/02/2018
000000-00-0	FCSB 3.10 FCOR 18-27 DN			127,258	127,258	01/02/2018
000000-00-0	FMAC 03.000 FGPC G60039 G			131,047	131,047	01/02/2018
000000-00-0	FNMA FNAR XX.XXX LBBM1072			140,077	140,077	01/02/2018
000000-00-0	GNMA GNI I SF AU8575 C			146,462	146,462	01/02/2018

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	FNMA FNMS 04.000 CLBJ1746			148,488	148,488	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN5601			156,832	156,832	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLBJ1745			161,147	161,147	01/02/2018
000000-00-0	FNMA FNAR XX.XXX WSBH3993			165,122	165,122	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN5855			178,819	178,819	01/02/2018
000000-00-0	FCSB 2.75 FCOR 17-25 EA			182,044	182,044	01/02/2018
000000-00-0	FCSB 2.68 FCOR 18-24 GM			182,594	182,594	01/02/2018
000000-00-0	FMAC 03.500 FGPC Q52818 G			187,449	187,449	01/02/2018
000000-00-0	FNMA FNMS 03.000 CTMA3214			188,510	188,510	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN5736			192,666	192,666	01/02/2018
000000-00-0	FCSB 2.63 FCOR 17-25 CK			201,034	201,034	01/02/2018
000000-00-0	FCSB 2.08 FCOR 17-24 EH			217,022	217,022	01/02/2018
000000-00-0	FNMA FNMS 02.500 CIBC2281			220,696	220,696	01/02/2018
000000-00-0	FCSB 2.53 FCOR 17-24 FX			245,236	245,236	01/02/2018
000000-00-0	GNMA GNHA ML AH4535 H			246,230	246,230	01/02/2018
000000-00-0	FCSB 2.65 FCOR 18-24 FL			249,341	249,341	01/02/2018
000000-00-0	GNMA GNHF RF 765145 H			263,233	263,233	01/02/2018
000000-00-0	GNMA GNHA ML AF5200 H			305,903	305,903	01/02/2018
000000-00-0	FMAC 03.000 FGPC C91815 G			316,365	316,365	01/02/2018
000000-00-0	FCSB 2.62 FCOR 17-25 CN			380,170	380,170	01/02/2018
000000-00-0	FMAC 03.500 FGPC Q52847 G			392,475	392,475	01/02/2018
000000-00-0	FCSB 2.50 FCOR 17-23 GI			427,767	427,767	01/02/2018
000000-00-0	FCSB 2.67 FCOR 17-25 EE			436,245	436,245	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN7431			440,544	440,544	01/02/2018
000000-00-0	FNMA FNMS 03.500 CLCA0859			452,072	452,072	01/02/2018
000000-00-0	FMAC 03.000 FGPC C91969 G			479,847	479,847	01/02/2018
000000-00-0	FCSB 2.74 FCOR 17-25 EC			482,229	482,229	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLBE3619			482,941	482,941	01/02/2018
000000-00-0	GNMA GNII SF MA4902 M			519,400	519,400	01/02/2018
000000-00-0	FNMA 2.625 FNSM A 09/24			69	69	01/02/2018
000000-00-0	FNMA FNMS 05.000 CL826590			139	139	01/02/2018
000000-00-0	FMAC 05.000 FGPC C91379 G			141	141	01/02/2018
000000-00-0	FNMA FNMS 05.000 CI865191			146	146	01/02/2018
000000-00-0	FNMA FNMS 07.500 CL595544			169	169	01/02/2018
000000-00-0	FNMA FNMS 05.000 CI900946			195	195	01/02/2018
000000-00-0	FNMA FNMS 05.500 CL817281			269	269	01/02/2018
000000-00-0	GNMA GNII SF MA2679 M			273	273	01/02/2018
000000-00-0	FNMA FNMS 03.500 CLAU3742			309	309	01/02/2018
000000-00-0	FNMA FNMS 06.500 CL897100			328	328	01/02/2018
000000-00-0	FMAC 05.000 FGPC G12654 G			340	340	01/02/2018
000000-00-0	FNMA FNMS 07.000 CL842290			346	346	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLBD5229			394	394	01/02/2018
000000-00-0	GNMA GNII SF MA1996 M			468	468	01/02/2018
000000-00-0	FNMA FNMS 04.500 CLBH3339			532	532	01/02/2018
000000-00-0	FNMA FNMS 06.000 CL909357			605	605	01/02/2018
000000-00-0	FNMA FNMS 07.000 CL826251			616	616	01/02/2018
000000-00-0	FMAC 06.000 FGPC G08003 G			956	956	01/02/2018
000000-00-0	FNMA FNMS 03.000 CLAL9045			1,012	1,012	01/02/2018
000000-00-0	FMAC 05.000 FGPC A91542 G			1,089	1,089	01/02/2018
000000-00-0	GNMA GNII SF 522493 C			1,108	1,108	01/02/2018
000000-00-0	FNMA FNMS 05.000 CLBH2710			1,205	1,205	01/02/2018
000000-00-0	FMAC 05.500 FGPC A14948 G			1,608	1,608	01/02/2018
000000-00-0	GNMA GNCL CL A04929			1,718	1,718	01/02/2018
000000-00-0	FNMA FNAR XX.XXX WD722422			2,052	2,052	01/02/2018
000000-00-0	FCSB FCDN 06/05/18			2,229	2,229	01/02/2018
000000-00-0	FCSB FCDN 05/29/18			2,230	2,230	01/02/2018
000000-00-0	FNMA FNMS 07.000 CL595798			2,344	2,344	01/02/2018
000000-00-0	FNMA FNAR XX.XXX WS708229			2,689	2,689	01/02/2018
000000-00-0	FNMA FNMS 03.000 CLAS8784			2,704	2,704	01/02/2018
000000-00-0	FCSB 1.44 FCOR 17-21 HZ			3,260	3,260	01/02/2018
000000-00-0	FCSB 3.50 FCSB 30 G			3,317	3,317	01/02/2018
000000-00-0	FNMA FNMS 05.500 CI890314			3,664	3,664	01/02/2018
000000-00-0	FNMA FNMS 04.000 CIAA4552			3,906	3,906	01/02/2018
000000-00-0	FNMA FNMS 06.000 CL986888			4,367	4,367	01/02/2018
000000-00-0	FCSB FCDN 04/05/18			4,471	4,471	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN6188			5,111	5,111	01/02/2018
000000-00-0	GNMA GNHF RF AF7363 H			5,260	5,260	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLBJ2179			5,421	5,421	01/02/2018
000000-00-0	FNMA FNMS 03.000 CIAZ9987			5,736	5,736	01/02/2018
000000-00-0	FNMA FNMS 03.500 CLBJ2489			6,012	6,012	01/02/2018
000000-00-0	FCSB 3.46 FCSB 38 H			6,022	6,022	01/02/2018
000000-00-0	FNMA FNMS 05.000 CI822342			6,072	6,072	01/02/2018
000000-00-0	FNMA FNMS 05.000 CT254799			6,549	6,549	01/02/2018
000000-00-0	FNMA FNMS 06.000 NP257095			8,170	8,170	01/02/2018
000000-00-0	GNMA GNHF RF 710055 H			8,399	8,399	01/02/2018
000000-00-0	FCSB 1.49 FCOR 17-21 IH			8,685	8,685	01/02/2018
000000-00-0	FCSB 1.20 FCOR 16-19 LC			9,884	9,884	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAH0984			10,310	10,310	01/02/2018
000000-00-0	FMAC 04.000 FGPC Q36482 G			10,372	10,372	01/02/2018
000000-00-0	FNMA FNMS 05.000 CLAA3409			10,633	10,633	01/02/2018
000000-00-0	FMAC 04.000 FGPC T62165 G			10,717	10,717	01/02/2018
000000-00-0	FCSB 5.70 FCSB 37 A			11,715	11,715	01/02/2018
000000-00-0	FNMA FNMS 04.000 CLAW1007			12,312	12,312	01/02/2018
000000-00-0	FMAC 05.500 FGPC G12392 G			12,672	12,672	01/02/2018
000000-00-0	GNMA GNII SF MA4587 M			13,678	13,678	01/02/2018
000000-00-0	FMAC 02.500 FGPC J19579 G			14,329	14,329	01/02/2018
000000-00-0	FCSB 1.60 FCSB 20 DS			14,716	14,716	01/02/2018
000000-00-0	FNMA FNAR XX.XXX HYAN7514			16,363	16,363	01/02/2018
000000-00-0	GNMA GNCL CL AV5301			16,995	16,995	01/02/2018
000000-00-0	FCSB 1.82 FCOR 17-23 FA			21,782	21,782	01/02/2018
000000-00-0	FCSB FCDN 07/30/18			22,240	22,240	01/02/2018
000000-00-0	FNMA FNAR XX.XXX LB933286			22,949	22,949	01/02/2018
000000-00-0	FMAC 04.000 FGPC J38241 G			23,217	23,217	01/02/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				132,749,150	132,749,150	XXX
9999999 - Totals				132,749,150	132,749,150	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 132,749,150 Book/Adjusted Carrying Value $ 132,749,150
2. Average balance for the year Fair Value $ 63,572,384 Book/Adjusted Carrying Value $ 63,572,384
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Atlantic Capital Bank	Atlanta, GA		0.650	8,136			XXX
Bank Of America	Charlotte, NC					11,661	XXX
Bank Of New York	New York, NY		0.250	777		30,391,135	XXX
Branch Banking and Trust	Winston-Salem, NC					162,935	XXX
Bryant Bank	Tuscaloosa, AL		0.500	3,380			XXX
Cadence Bank	Birmingham, AL		1.000	101			XXX
Commonwealth National Bank	Mobile, AL		0.160	218		136,298	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH		1.150	845		99,712	XXX
First Commercial	Birmingham, AL		1.000	247			XXX
Iberia Bank	New Orleans, LA		1.000	13,194		14,058	XXX
JP Morgan Chase	New York, NY					2,304,740	XXX
National Bank of Commerce	Birmingham, AL		0.770	3,571			XXX
Northern Trust	Chicago, IL					196,978	XXX
PNC Bank	Pittsburgh, PA		1.380	111,254		8,601,985	XXX
Regions Bank	Birmingham, AL					21,782,866	XXX
Renasant Bank	Tupelo, MS		0.800	40,289			XXX
ServisFirst Bank	Birmingham, AL					400,000	XXX
Sterling Bank	Montgomery, AL					38,100	XXX
U. S. Bank	Minneapolis, MN					1,338,521	XXX
Wells Fargo	San Francisco, CA					(77,033,436)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	182,012	0	(11,554,446)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	182,012	0	(11,554,446)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	182,012	0	(11,554,446)	XXX

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

1. January	51,388,058	4. April	(5,816,115)	7. July	4,396,878	10. October	16,466,091
2. February	43,040,534	5. May	39,381,202	8. August	(49,748,120)	11. November	30,854,368
3. March	(15,936,685)	6. June	13,933,352	9. September	7,445,032	12. December	(6,554,446)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						0	0	0
147539-67-0	DEUTSCHE ASSET MGMT CAT DIVS GOVT CASH MMKT		12/29/2017	0.000	XXX	21,800,000	0	0
665279-80-8	Northern Institutional Funds TREASURY PORT		12/29/2017	0.000	XXX	9,252,238	0	43
25160K-20-7	DEUTSCHE ASSET MGMT GOVT MMKT SER		12/26/2017	0.000	XXX	9,945,000	0	0
31846V-54-2	FIRST AMERICAN TREAS OBLIG MMKT FD		12/15/2017	0.000	XXX	550,000	0	0
52470G-79-1	Western Asset Inst GOVT RESERVES FD		12/19/2017	0.000	XXX	695,000	0	0
60934N-50-0	Federated Investors TREASURY OBLIG MMKT FD		12/29/2017	0.000	XXX	30,242,923	0	0
61747C-70-7	MORGAN STANLEY Gov't Institutional Liquidity		12/29/2017	0.000	XXX	16,430,931	0	0
38141W-32-3	GS Financial Square Treasury Oblig		12/19/2017	0.000	XXX	2,045,000	0	0
38141W-27-3	GS Financial Square Government Inst		12/29/2017	0.000	XXX	23,406,136	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						114,367,228	0	43
8899999 - Total Cash Equivalents						114,367,228	0	43

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Policyholders	0	0	550,701	547,701
4. Arkansas AR	B	Policyholders	0	0	2,594,747	2,593,094
5. California CA						
6. Colorado CO	B	Policyholders	0	0	110,140	109,540
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Policyholders	0	0	639,792	637,083
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	Policyholders	0	0	1,033,024	1,032,198
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Policyholders	0	0	748,485	748,008
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	Policyholders	0	0	610,778	607,450
27. Montana MT	B	Policyholders	0	0	2,509,289	2,481,621
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	Policyholders	0	0	99,798	99,734
31. New Jersey NJ						
32. New Mexico NM	B	Policyholders	0	0	245,115	244,067
33. New York NY						
34. North Carolina NC	B	Policyholders	0	0	1,759,772	1,753,786
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	Policyholders	0	0	319,353	319,150
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN	B	Policyholders	1,551,518	1,540,668	0	0
44. Texas TX	B	Policyholders	0	0	516,875	499,780
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Policyholders	0	0	550,701	547,701
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS	ST	Policyholders	0	0	59,806	59,806
53. Guam GU	B	Policyholders	0	0	60,076	59,749
54. Puerto Rico PR	B	Policyholders	0	0	615,445	620,445
55. U.S. Virgin Islands VI	B	Policyholders	0	0	498,990	498,672
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,551,518	1,540,668	13,522,886	13,459,586
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0