

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017 OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company NAIC Group Code \_\_\_\_\_0008 NAIC Company Code \_\_\_\_\_60186 Employer's ID Number Organized under the Laws of Illinois State of Domicile or Port of Entry Country of Domicile United States of America Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957 Statutory Home Office 3075 Sanders Road Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code) (Street and Number) Main Administrative Office 3075 Sanders Road (Street and Number) Northbrook , IL, US 60062-7127 847-402-5000 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) Mail Address 3075 Sanders Road, Suite H1E Northbrook , IL, US 60062-7127 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code) Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number) Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code) 847-402-5000 (Area Code) (Telephone Number) Internet Website Address www.allstate.com Statutory Statement Contact Cynthia Quadros 847-402-5345 (Name) (Area Code) (Telephone Number) 847-402-0508 (FAX Number) cquad@Allstate.com (E-mail Address) **OFFICERS** President MARY JANE FORTIN Chief Financial Officer MARIO IMBARRATO Secretary \_ ANGELA KAY FONTANA THERESA MARY RESNICK Actuary OTHER JOHN EDWARD DUGENSKE #, Executive Vice President ERIC KYLE FERREN\*, #, Senior Vice President

SAMUEL HENRY PILCH, Senior Group Vice President THOMAS JOSEPH WILSON II, Chairman of the Board JESSE EDWARD MERTEN, Treasurer MATTHE W EVAN WINTER, Chief Executive Officer **DIRECTORS OR TRUSTEES** BRIAN RICHARD BOHATY #
MARY JANE FORTIN
JULIE PARSONS #
STEVEN EMIL SHEBIK
MATTHEW EVAN WINTER ANGELA KAY FONTANA KATHERINE ANNE MABE PETER JOHN RUGEL THOMAS JOSEPH WILSON II JOHN EDWARD DUGENSKE # MARIO IMBARRATO SAMUEL HENRY PILCH **BRIAN STRICKER #** State of Illinois SS County of The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement. m MARY JANE FORTIN ANGELA KAY FONTANA MARIO IMBARRATO President Secretary Chief Financial Officer a. Is this an original filing?.... Yes [X] No [] Subscribed and sworn to before me this b. If no.

\* Person having charge of the accounts and finances of the insurer.

day of

FEBRUARY 2018

16TH

MIGUEL SAUCEDO NOTARY 11/04/2020

OFFICIAL SEAL MIGUEL SAUCEDO NOTARY PUBLIC - STATE OF ILLINOIS MY COMMISSION EXPIRES:11/04/20

1. State the amendment number.

3. Number of pages attached

2. Date filed

# **ASSETS**

				Prior Year	
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	17,712,251,087		17,712,251,087	18,429,744,152
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	31,229,302		31,229,302	19,027,185
	2.2 Common stocks	1,891,929,040	30,451,022	1,861,478,018	1,693,075,998
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3, 190, 563, 731		3,190,563,731	3,251,573,921
	3.2 Other than first liens.				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$ encumbrances)				
	4.2 Properties held for the production of income (less				
	\$33,550,000 encumbrances)	109,800,299		109,800,299	94,586,172
	4.3 Properties held for sale (less \$				
_	encumbrances)				
5.	Cash (\$34,918,029 , Schedule E - Part 1), cash equivalents				
	(\$403,570,936 , Schedule E - Part 2) and short-term investments (\$186,699,114 , Schedule DA)	625 100 070		625,188,079	600 216 252
6.	Contract loans (including \$premium notes)			555,557,308	
7.	Derivatives (Schedule DB)			90,014,135	
7. 8.	Other invested assets (Schedule BA)			3,357,162,230	
9.	Receivables for securities			24,446,862	
10.	Securities lending reinvested collateral assets (Schedule DL)			6,719,351	
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)				
	Title plants less \$ charged off (for Title insurers	, , ,	, ,		
	only)				
14.	Investment income due and accrued	206,220,641	43,570	206,177,071	213,930,509
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(1,871,400)		(1,871,400)	(3,162,588)
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	225,635,444		225,635,444	302,139,521
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$ )				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon  Net deferred tax asset				
18.2	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
21.	(\$ )				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
	Health care (\$ ) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)				
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,406,576,374		3,406,576,374	3,360,614,989
28.	Total (Lines 26 and 27)	31,901,931,606	334,617,162	31,567,314,444	32,126,975,801
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits			, , ,	
	Collateral and related receivables	, ,		, , ,	1,523,472
	Prepaid expenses		004 000 404		
	Summary of remaining write-ins for Line 25 from overflow page				1,178,930
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	334,455,281	291,292,461	43,162,820	42,215,529

# LIABILITIES, SURPLUS AND OTHER FUNDS

1. Aggregate reserve for tife contracts \$ 20,010,879,400 (\$41.5, Line bibliothy) (bodo Reserve)   20,010,879,400   21,411,200,72   2. Aggregate reserve to explain a contract (including \$   Modo Reserve)   20,100,879,400   21,411,200,72   2. Aggregate reserve to explain a contract (including \$   Modo Reserve)   2,179,707,201   20,000,879,400   2. Contract data and beam (Chief to 1) (bod \$1,000,470   10,0		•	1	2
Process			Current Year	Prior Year
2. Majorgapier resurve for sacrification and material centraling. (Piculary S. Modoo Reserve) (2) (1), (2), (2), (2), (2), (2), (2), (2), (2	1.			
1. Licelity for deposit types contracts (Carlain F), Line A (20. 1) (including \$ Montes Receive)				
4. Contract carriers 4. Liver (picture) a function (1, but 1, Line 4.4 Co.1 less sour of Colds 9, 10 and 11) 5. Poliphyloiders dividents 8. Liver (1) 6. Protoco for poliphyloiders dividents 8. and coopers 8 to 10 and 11 and 11 and 12	2.	Aggregate reserve for accident and health contracts (including \$ Modco Heserve)	101,295,033	103,076,620
4 1 Lis (Crishellis, R. Part. 1, Lim 4.4, Col. 1 less som of Colis. 9, 10 and 11)  5 Palighylatedem dividentis 9  6 1 Dividentis apparential of the High 1 Lim 4.4, and capports 8  6 1 Dividentis apparential for purporal principling 3  6 1 Dividentis apparential for purporal principling 3  6 1 Dividentis apparential for purporal principling 3  6 2 Dividentis apparential for purporal principling 3  6 2 Dividentis apparential for purporal principling 3  7 Amount provisionally had for delibrarial dividential policies and mountain in lim 6  8 Previsional and annual provisional for for the and contract of a nether breath and seath principling and annual principling 3  8 Territory of the principling 4 Lim 5 Lim 5 Lim 6 Lim			2, 187, 097, 261	2,348,986,669
4. Accordent and health Carbot C. Part I. Link 4. Sum of Cols. 9. 10 and 11).  5. Polysophorative dividends 3  4. do not coupped (Fabrica).  6. Provision for adispriptidents dividends and couppers sayable in following calendary year- estimated amounts:  6. Provision for adispriptidents dividends and couppers sayable in following calendary year- estimated amounts:  8. 10 Movinds and protein provision of the college of the College of Coll	4.		00 600 717	00 306 363
5. PolicyTechnic dividends \$ 4 and courpors \$ 10 and and properties of the propertie				
Liver 19 Leve 19 Provision in exclusive interest and courses payable in following coloredar year estimated amounts: 4 569 Provision in exclusive interest including \$ Models 6.2 Divisional not yet approximately provisionally \$ Models 7. Amount provisionally has for adversed divisional policies not including \$ Models 7. Amount provisionally has for adversed divisional policies not including \$ Models 7. Amount provisionally has for adversed divisional policies not including \$ Models 7. Amount provisionally has for adversed divisional policies not including \$ Models 7. Amount provisionally has for adversed divisional policies not including \$ Models 7. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, Cell 1, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 1, sum of lines 4 and 14 9. Part 1, cell 1, sum of lines 4 and 14 9. Part 1, cell 1, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 1, cell 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum of lines 4 and 14 9. Part 2, sum	5	7.2 Notice and relation (Exhibit 6, 1 at 1, 2 at 1, 3 at 1 ( ) at	10,000,001	
6. Provision for polision/order dividents and couptors (seption in following services) 6. 10 Dividents approximately approximate	٥.	Line 10)	44	57
6. 1 Divisionds apportingned for payment (reducting \$ Modes). 6. 2 Divisionds only all apportions (providing \$ Modes). 6. 3 Divisionds not val apportions (providing \$ Modes). 6. 3 Divisionds not val apportions (providing \$ Modes). 6. 4 Divisionds and value of the control of the and abouts on the control of the control o	6			J1
6.2 Dicidentia not yet apportuned (including 6 6.3 Cancentor and minit forweith implicating politics not including 6 7.8 Permitures and armitury confidencies for life and searchest and health contracts received in advance less 8. Cancentor and armitury confidencies for life and searchest and health contracts received in advance less 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Part 1, Co. 1, sum of lines 4 and 15 9. Provision for experimence entiring arthracts childring the liability of 8 9. Provision for experimence entiring arthracts childreng to the lines of the second season of the second season of the lines of t	0.		4 858	5 227
6 S Coupris and similar brenths including 8 6 Part 1, Cell 1, sum of times 4 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 8 and 1, 127,786 accident and health premiums (Exhibit 1, 127,127,128) accident and health premiums (Exhibit 1, 127,127,128) accident and health premiums (Exhibit 1, 127,127,128) accident and health appriatures at any solution of which 5 accident and health appriatures at any solution of which 5 accident and health appriatures at any solution of which 5 accident and health appriatures at any solution of which 5 accident and health appriatures at a solution of the solution		6.2 Dividends not yet apportioned (including \$ Modes)	,,000	J, LL1
7. Amount provisionally held ick ordered divident policies on thicked in Line 6 Persultinar and amounty considerations for file and activation at health controlled in Line 6 Persultinar and amounty considerations for file and activation of the state of		6.3 Coupons and similar benefits (including \$ Modco)	299 049	191 491
6. Permiture and annually considerations for life and accordent and health continued received in advance less.  8	7			101,401
S discount: including \$ 1,127.765 accident and health premiums (Enibert 1, 2 , 465, 627 \$ 3,265, 68				
Part 1, Col. 1, sum of lines 4 and 14)  Contract billiams on included between:  5. 1. Summorize volution or executed continues:  5. 1. Summorize volution or executed continues:  5. Service Act.  9. Contract amounts payable or niceutary contracts 3:  5. Service Act.  9. Contract on the payable or reviewarrance, including 5:  2. 1, 157, 616  15, 687 (68  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  3. 1, 633, 681; and deposit legion contract turds 8:  4. 1, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7,				
9. Contract labilities not included elsewhere: 9.1 Provision for experience mining relevate, including the liability of \$ 9. Provision for experience mining relevate, including \$ 9. Shrowing which is a state of the second of t			2 465 627	3 285 681
9 - Provision for appendience rating refunds, including the tability of \$ somewhat is not modelal loss ratio betales for the betale source and any effort of which \$ is for modelal loss ratio betale per the Public Health Service Act \$ 21,157,816 service Act \$ 3.0 of the public on reinsurance, including \$ 21,157,816 service and \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$	9.			
9 - Provision for appendience rating refunds, including the tability of \$ somewhat is not modelal loss ratio betales for the betale source and any effort of which \$ is for modelal loss ratio betale per the Public Health Service Act \$ 21,157,816 service Act \$ 3.0 of the public on reinsurance, including \$ 21,157,816 service and \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$ 21,157,816 \$ 15,987,689 \$ 21,157,816 \$		9.1 Surrender values on canceled contracts		
Service Act.				
9 3 Other amounts payable on reinsurance, including \$ 21, 157, 616 assumed and \$ 21, 157, 616 [15, 887,088] 10 Commissions to agents due or accrued file and annuly contracts \$ 3, 187,000 accident and health 9, 189,9,696 [10, 208, 415] 11. Commissions and segments allowances payable on reinsurance assumed 5, 5, 689, 692 [15, 5, 684, 692 [17, 684, 692]] 12. Commissions and segments allowances payable on reinsurance assumed 5, 5, 689, 692 [17, 684, 692] 13. Transfers to Separate Accounts due or accrued (neit) (including 3 [16, 388, 104) accrued for expense allowances, neith of immunity of the substitution of the substitut		experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		
Code				
Code		9.3 Other amounts payable on reinsurance, including \$21, 157,616 assumed and \$		
1. Interest maintenance reserve (IMF), Line 6)		ceded	21, 157, 616	15,887,086
10. Commissions to agents due or accrued His and annuity contracts \$ \$ \$ 1,63,840 and deposit byte contrict time \$ \$ 9,83,866   10,038,151		9.4 Interest maintenance reserve (IMR, Line 6)		
\$ 1,653,400 and deposit-type contract funds \$ 9,888,666   10,0881,51   Commissions and expenses due or accrued (Exhibit 2, Line 12, Col. 5)   Commissions and expenses due or accrued (Exhibit 2, Line 12, Col. 5)   Commissions and expenses due or accrued (Exhibit 2, Line 12, Col. 5)   Commissions Separate Accounts due or accrued reflectating \$ (10,088,151)   Commissions Separate Accounts due or accrued reflectating \$ (10,088,151)   Commissions recognized in reserves, red or ferticated allowances (Exhibit 2, Line 0, Col. 5)   Commissions and Exhibit 10   Commissio	10.	Commissions to agents due or accrued-life and annuity contracts \$8,186,206 accident and health		
1.1   Commissions and expense allowances payable on reinsurance assumed   5, 286,082   5, 284,482   12, 286 onto provide (Fibitis) L. Intel 2, Col. 6)   10,888,451   12,788,081   12,788,081   12,788,081   12,788,081   12,788,081   12,788,081   13,788		\$1,653,490 and deposit-type contract funds \$		
12. General expenses due or account (Exhibit 2, Line 12, Col. 6)   12.28 (45)   1.2.	11.	Commissions and expense allowances payable on reinsurance assumed	5,269,092	5,614,427
allowances recognized in reserves, net of reinsured allowances)   (46, 073, 865)   (29, 266 885)   (12, 865 012)	12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	10,268,451	12,218,013
14. Taxes, licensees and frees due or account, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)   12, 660, 012   8, 834, 815   15.0 Current feteral and foreign income taxes, including \$ on realized capital gains (losses)   94, 479, 384   12, 788, 501   15.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 611   17.0 Line federal tax listality   291, 941   313, 941, 941   313, 941, 941   313, 941, 941   313, 941, 941   313, 941, 941, 941, 941, 941, 941, 941, 941	13.	Transfers to Separate Accounts due or accrued (net) (including \$(16,308,104) accrued for expense		
15.1   Current federal and foreign income taxes, including \$ on realized capital gains (losses)   94, 479, 934   12,785, 501		allowances recognized in reserves, net of reinsured allowances)	(45,073,585)	(29,256,892)
15.2   Net deferred tax liability				
16   Unearned investment income	15.1	Current federal and foreign income taxes, including \$ on realized capital gains (losses)	94,479,934	12,788,507
17. Amounts withheld or retained by company as agen or trustee   5.59   10.100     18. Amounts held for agents' account, including \$ agents' credit balances   5.199   10.100     19. Renitlances and items not allocated   4.338,353   4.494,468     20. Net adjustment in assets and liabilities due to foreign exchange rates   2.100     21. Lability for bonefits for employees and agents if not included above   2.200     22. Borrowed money \$ and interest thereon \$   2.200     23. Dividends to stockholders declared and unpaid   2.200     24. Miscellanceus liabilities   2.200     24. Miscellanceus liabilities   2.200     24. Of Spring and the properties   2.200   2.200   2.200     24. Of Spring and the properties   2.200   2.200   2.200     24. Of Spring and the properties   2.200   2.200   2.200     24. Of Spring and the properties   2.200   2.200   2.200     24. Of Spring				
18. Amounts held for agents' account, including \$ agents' credit balances				
19. Remittances and terms not allocated   4, 386, 383   4, 494, 466				
20. Net adjustment in assets and liabilities due to foreign exchange rates		Amounts held for agents' account, including \$ agents' credit balances	5, 196	
Lability for benefits for employees and agents if not included above		Remittances and items not allocated	4,336,353	4 , 494 , 468
22   Borrowed money \$   and interest thereon \$	20.	Net adjustment in assets and liabilities due to foreign exchange rates		
22.   Dividends to stockholders declared and unpaid   24.	21.	Liability for benefits for employees and agents if not included above		
All Miscellaneous liabilities:   24.01 Asset valuation reserve (AVR, Line 16, Col. 7)   927, 419, 446   751, 694, 244   24.02 Reinsurance in unauthorized and certified (\$ ) companies   24.05 Payable to parent, subsidiaries and affiliates   24.04 Payable to parent, subsidiaries and affiliates   24.05 Liability for amounts held under uninsured plans   24.05 Payable for securities   258, 90.07, 76   225, 303, 304, 24.05 Payable for securities   24.05 Payab		Borrowed money \$ and interest thereon \$		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7) 24.02 Florisurance in unauthorized and certified (\$ ) companies 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers 24.04 Payable to practive, subsidiaries and affiliates 24.05 Drafts outstanding 24.06 Liability for amounts held under uninsured plans 24.06 Liability for amounts held under uninsured plans 24.06 Derivatives 24.07 Punds held under crionisurance 559, 805, 776 226, 303, 300 24.08 Derivatives 24.09 Derivatives 24.09 Derivatives 24.09 Derivatives 24.09 Derivatives 24.09 Derivatives 24.10 Payable for securities lending 24.10 Payable for securities lending 24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28. Total liabilities (Lines 25 and 27) 28. 191, 14, 837 29. 12, 191, 14, 837 29. 12, 191, 14, 187 29. Common capital stock 29. Preferend capital stock 29. Preferend capital stock 29. Preferend capital stock 30. Gross paid in and contributed surplus funds 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus funds 34. Aggregate write-ins for special surplus funds 35. Less treasury stock, at cost: 36. Less treasury stock, at cost: 37. Surplus (Total Lines 31+32-33-34-43-56) (including \$ ) 38. Unassigned funds (surplus) 39. Totals of Lines 29, 30 and 37 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 30. Totals of Lines 39, 30 and 37 (Page 4, Line 55) 30. Surplus (Total Lines 31+52-33-34-43-56) (including \$ ) 30. Totals of Lines 39, 30 and 37 (Page 4, Line 55) 30. Surplus (Total Lines 31+52-33-34-43-56) (including \$ ) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Surplus (Total Lines 31+52-33-34-43-56) (including \$ ) 30. Surplus (Total Lines 31+52-33-34-43-56) (including \$ )	l l			
24.02 Peinsurance in unauthorized and certified (\$ ) companies 24.04 Payable to parent, subsidiaries and affiliates 24.05 Protist outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.07 Funds held under coinsurance 24.08 Derivatives 24.09 Derivatives 24.09 Derivatives 24.09 Derivatives 24.10 Payable for securities 24.10 Payable for securities lending 25. Aggregate write-ins for liabilities 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 29. 10 July 10	24.		007 440 440	754 004 040
24.05 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers   24.06 Drafts outstanding		24.01 Asset valuation reserve (AVH, Line 16, COI. 7)	927,419,446	/51,694,246
24.04 Payable to parent, subsidiaries and affiliates				
24.05 Drafts outstanding. 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance. 559,805,776 226,303,304 24.08 Payable for securities 124,894,819 3,500,99,381 24.10 Payable for securities lending. 479,655,064 484,324,086 481,322,338,066 484,324,086 481,322,338,066 484,324,086 481,322,338,066 481,322,338,0				
24.07 Euchibility for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.08 Derivatives 31.89, 805, 776 226, 303, 304 24.08 Derivatives 31.24, 594, 819 31.532, 778 24.10 Payable for securities lending 32.10 Payable for securities lending 32.11 Capital notes \$ 38, 092, 064 484, 324, 008 24.11 Capital notes \$ 38, 092, 064 51, 641, 822 62. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 24, 725, 598, 463 25, 719, 745, 158 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 38, 3, 405, 576, 374 38, 360, 614, 985 28. Total liabilities (Lines 26 and 27) 28, 159, 174, 837 29, 080, 360, 141, 985 29. Total liabilities (Lines 26 and 27) 28, 159, 174, 837 29, 080, 360, 141, 985 29. Preferred capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36.1 36.1 37. Surplus (Capital Lines 31+32+33+34+35-36) (Including in Line 29 \$ 36.2 38. Surplus notes 39. Surplus (Capital Lines 31+32+33+34+35-36) (Including in Line 29 \$ 36.2 39. Surplus (Capital Lines 31+32+33+34+35-36) (Including \$ 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30. DETAILS OF WRITE-INS 30. DETAILS OF WRITE-INS 30. DETAILS OF WRITE-INS 30. Surmmary of remaining write-ins for Line 25 from overflow page 30. 30.00, 699 30.00, 690 30.0				
24.07 Funds held under coinsurance				
24.08 Derivatives				
24.19 Payable for securities				
24.10 Payable for securities lending. 24.11 Capital notes \$ and interest thereon \$  25. Aggregate write-ins for liabilities \$ 39,092,064 61.641,822 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 24,782,598,463 25,719,745,156 27. From Separate Accounts Statement 3,406,576,374 3,360,614,982 28. Total liabilities (Lines 26 and 27) 28,159,174,837 29,080,380,141 29. Common capital stock 5,402,600 5,4				
24.11 Capital notes \$ and interest thereon \$ 24. Aggregate write-ins for liabilities				
25. Aggregate write-ins for liabilities excluding Separate Accounts business (Lines 1 to 25) 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities (Lines 26 and 27) 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 20. Total liabilities (Lines 26 and 27) 29. Common capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 36. Less treasury stock, at cost: 37. Aggregate write-ins for special surplus funds 38. Unassigned funds (surplus) 39. Surplus (Total Lines 31+32+33+34+35-36) (including \$\) 30. Surplus (Total Lines 31+32+33+34+35-36) (including \$\) 31. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 32. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 33. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 34. DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 2502. Col lateral and related interest payable 2503. Accord investment expenses 3. 3, 384, 722 3, 398, 509, 006 3, 399, 506 3				
Total liabilities excluding Separate Accounts business (Lines 1 to 25)   24,752,598,463   25,719,745,158	25			
From Separate Accounts Statement   3, 406, 576, 374   3, 30, 614, 98t		00 0		
Total liabilities (Lines 26 and 27)   29,000,360,140   29,000   360,140   3,400,600   5,				
29. Common capital stock   5,402,600   5,402,600     30. Preferred capital stock   31. Aggregate write-ins for other than special surplus funds   32. Surplus notes   33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)   1,887,510,317   1,887,510,317   34. Aggregate write-ins for special surplus funds   1,515,226,691   1,153,702,737   35. Unassigned funds (surplus)   1,515,226,691   1,153,702,737   36. Less treasury stock, at cost:   36.1   shares perferred (value included in Line 29 \$ 36.2   shares perferred (value included in Line 29 \$ 36.2   shares perferred (value included in Line 30 \$ )   3,402,737,007   3,041,213,057   38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)   3,408,139,607   3,408,139,607   3,046,615,657   3,408,139,607   3,046,615,657   3,408,139,607				
30. Preferred capital stock. 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36. 1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29 and 36 (Page 2, Line 28, Col. 3) 31. Surplus (Total Lines 11+32+33+34+35-36) 32. Totals of Lines 29 and 36 (Page 2, Line 28, Col. 3) 33. Totals of Lines 29 and 36 (Page 2, Line 28, Col. 3) 34. Surplus (Total Lines 11+32+33+34+35-36) 35. DETAILS OF WRITE-INS 36. DETAILS OF WRITE-INS 37. Surplus (Total Lines 31+32+33+34+35-36) 38. Surmary of remaining write-ins for Line 25 from overflow page 39. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39. Totals (Lines 29 and 36 (Page 3, Line 28) (Line 25 above) 39. Surmary of remaining write-ins for Line 31 from overflow page 39. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Surmary of remaining write-ins for Line 34 from overflow page 30. Surmary of remaining write-ins for Line 34 from overflow page		Common capital stock		
31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ ) 36.2 shares preferred (value included in Line 30 \$ ) 37. Surplus (Total Lines 31-92-93-434-53-6) (including \$ in Separate Accounts Statement) 3. 402, 737,007 3. 041,213,054 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 26,587,206 27,723,300 2502. Col lateral and related interest payable 3. 334,722 5. 310,955 2503. Accrued investment expenses 3. 0,800,078 3. 3,208,509 3. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3101. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403.				
32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)  34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31+32+33+43+53-36) (including \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55). 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55). 30. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 26, 587, 206 2502. Col lateral and related interest payable 3, 334, 722 2503. Accrued investment expenses 3, 080, 078 3, 238, 567 2598. Summary of remaining write-ins for Line 25 from overflow page 30, 092, 064 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 30, 092, 064 3401. 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403.				
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)				
34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36. 1 shares common (value included in Line 29 \$ 36. 2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 2502. Col lateral and related interest payable 2503. Accrued investment expenses 30, 300, 078 30, 238, 556 2598. Summary of remaining write-ins for Line 25 from overflow page 3101. 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1.887.510 317	1.887.510 317
35. Unassigned funds (surplus)	34.	Aggregate write-ins for special surplus funds	. , .,,	, .,
36. Less treasury stock, at cost: 36.1	35.	Unassigned funds (surplus)	1,515,226.691	1,153,702.737
36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ )			, , =-,	,, -=,-3.
36.2 shares preferred (value included in Line 30 \$ )  37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,402,737,007 3,041,213,054 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,408,139,607 3,046,615,654 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 31,567,314,444 32,126,975,807  DETAILS OF WRITE-INS  2501. Reserve for uncashed checks 26,587,206 27,723,308 2502. Collateral and related interest payable 3,334,722 5,310,955 2503. Accrued investment expenses 3,080,078 3,238,556 2599. Summary of remaining write-ins for Line 25 from overflow page 6,090,059 25,389,006 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,092,064 61,641,824 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 50,090,090 50				
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,402,737,007 3,041,213,054 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,408,139,607 3,046,615,654 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 31,567,314,444 32,126,975,80*  DETAILS OF WRITE-INS  2501. Reserve for uncashed checks 26,587,206 27,723,306 2502. Collateral and related interest payable 3,334,722 5,310,955 2503. Accrued investment expenses 3,080,078 3,238,556 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,092,064 61,641,824 3101. 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408.		36.2shares preferred (value included in Line 30 \$)		
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS  2501. Reserve for uncashed checks 26,587,206 27,723,306 2502. Col lateral and related interest payable 3,334,722 2503. Accrued investment expenses 3,080,078 2598. Summary of remaining write-ins for Line 25 from overflow page 6,090,059 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 3101. 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page 3498.	37.			3,041,213,054
DETAILS OF WRITE-INS         2501. Reserve for uncashed checks       26,587,206       27,723,308         2502. Collateral and related interest payable       3,334,722       5,310,953         2503. Accrued investment expenses       3,080,078       3,238,556         2598. Summary of remaining write-ins for Line 25 from overflow page       6,090,059       25,369,006         2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)       39,092,064       61,641,824         3101.       3102.       3103.       3103.       3198. Summary of remaining write-ins for Line 31 from overflow page       3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)       3401.       3402.       3403.       3408.       Summary of remaining write-ins for Line 34 from overflow page       3408. Summary of remaining write-ins for Line 34 from overflow page       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408.       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408. <td< td=""><td></td><td></td><td>3,408,139,607</td><td>3,046,615,654</td></td<>			3,408,139,607	3,046,615,654
DETAILS OF WRITE-INS         2501. Reserve for uncashed checks       26,587,206       27,723,308         2502. Collateral and related interest payable       3,334,722       5,310,953         2503. Accrued investment expenses       3,080,078       3,238,556         2598. Summary of remaining write-ins for Line 25 from overflow page       6,090,059       25,369,006         2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)       39,092,064       61,641,824         3101.       3102.       3103.       3103.       3198. Summary of remaining write-ins for Line 31 from overflow page       3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)       3401.       3402.       3403.       3408.       Summary of remaining write-ins for Line 34 from overflow page       3408. Summary of remaining write-ins for Line 34 from overflow page       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408.       3408. Summary of remaining write-ins for Line 34 from overflow page       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408.       3408. <td< td=""><td>39.</td><td>Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)</td><td>31,567,314,444</td><td>32,126,975,801</td></td<>	39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,567,314,444	32,126,975,801
2502. Collateral and related interest payable   3,334,722   5,310,950				
2502. Collateral and related interest payable   3,334,722   5,310,950	2501.	Reserve for uncashed checks	26,587,206	
2503. Accrued investment expenses       3,080,078       3,238,556         2598. Summary of remaining write-ins for Line 25 from overflow page       6,090,059       25,369,006         2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)       39,092,064       61,641,824         3101.       3102.       3103.       3	2502.	Collateral and related interest payable	3,334,722	
2598. Summary of remaining write-ins for Line 25 from overflow page	2503.	Accrued investment expenses	3,080,078	3,238,556
3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)  3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page		Summary of remaining write-ins for Line 25 from overflow page	6,090,059	25,369,006
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page		Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	39,092,064	61,641,824
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	I			
3198. Summary of remaining write-ins for Line 31 from overflow page	l l			
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)  3401				
3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	l l		ļ	
3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
3403	I			
3498. Summary of remaining write-ins for Line 34 from overflow page				
, , , , , , , , , , , , , , , , , , , ,	I			
3499. I otals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	l l		ļ	
	3499.	iotais (Lines 3401 thru 3403 pius 3498)(Line 34 above)		

# ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY **SUMMARY OF OPERATIONS**

	SUMMANT OF OPERATIONS	1	2
		Current Year	Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	751.087.489	1,212,230,450
2.	Considerations for supplementary contracts with life contingencies	15,870	425,420
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,279,718,555	1,270,039,405
4. 5.	Amortization of Interest Maintenance Reserve (IMR, Line 5)		
5. 6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		
7.	Reserve adjustments on reinsurance ceded	(490,012,386)	(484,934,196)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate  Accounts	36 599 528	35 580 557
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	309,425,596	82,435,194
9.	Total (Lines 1 to 8.3)		2,179,366,584
10. 11.	Death benefits		623,699,292 2,267,093
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	918.020.060	949, 176, 498
13.	Disability benefits and benefits under accident and health contracts	46,067,309	44,755,761
14.	Coupons, guaranteed annual pure endowments and similar benefits	362,018	238,331
15.	Surrender benefits and withdrawals for life contracts		783,639,070
16. 17.	Group conversions Interest and adjustments on contract or deposit-type contract funds		125,070,873
18.	Payments on supplementary contracts with life contingencies	141,845	175,897
19.	Increase in aggregate reserves for life and accident and health contracts	(1,402,222,910)	(412,611,479)
20.	Totals (Lines 10 to 19)	952,452,352	2,116,411,336
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	36 477 500	35.994.502
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	139,494,213	70,722,687
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	188,563,506	171,413,137
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	21,008,069	11,793,235
25.	Increase in loading on deferred and uncollected premiums	(2,423,042)	(2,933,528)
26. 27.	Net transfers to or (from) Separate Accounts net of reinsurance		7,443,189
28.	Totals (Lines 20 to 27)	828,679,042	1,893,794,169
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	, ,	
30.	Dividends to policyholders	4,756	4,392
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)		285,568,023
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	404,645,005	12,343,146
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	849.955.821	273,224,877
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	,,,,,,	, ,
	\$(1,731,092) (excluding taxes of \$(938,248) transferred to the IMR)	(3,214,882)	(41,356,910)
35.	Net income (Line 33 plus Line 34)	846,740,939	231,867,967
36.	CAPITAL AND SURPLUS ACCOUNT Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,046,615,654	2,868,709,279
	Net income (Line 35)		231,867,967
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$13,876,325	444 , 164 , 215	61,574,794
39.	Change in net unrealized foreign exchange capital gain (loss)	53,222,705	6,717,775
40. 41.	Change in net deferred income tax  Change in nonadmitted assets		
41. 42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve		
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. 47.	Surplus (contributed to) withdrawn from Separate Accounts during period		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.3 Transferred to surplus (Stock Dividend)		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
52.	Dividends to stockholders		
	Aggregate write-ins for gains and losses in surplus		
	Net change in capital and surplus for the year (Lines 37 through 53)	361,523,954	177,906,375
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,408,139,607	3,046,615,654
00 201	DETAILS OF WRITE-INS  Experience refund on reinsurance	308 307 456	81, 194, 110
08.301.	Fund manager fees	1.156.935	1,236,776
08.303.	Allocated share of gain (loss) on sale of fixed assets	(38,443)	4,308
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(352)	
	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	309,425,596	82,435,194
	Funds withheld expense		783,959 6,650,974
	Fines and penalties	, ,	18,867
	Summary of remaining write-ins for Line 27 from overflow page		
	, v :		7,443,189
2798.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	18,748,610	7,443,109
2798. 2799. 5301.	, , ,		
2798. 2799. 5301. 5302.			
2798. 2799. 5301. 5302. 5303.	, , ,		

		1	2
		Current Year	Prior Year
_	Cash from Operations	1 004 700 000	1 000 540 50
1. 2.	Premiums collected net of reinsurance		1,220,542,52
	Net investment income		117,788,13
3.	Miscellaneous income		
4.	Total (Lines 1 through 3)		2,591,643,97
5.	Benefit and loss related payments		2,894,177,63
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		(516,099,60
7.	Commissions, expenses paid and aggregate write-ins for deductions		294,723,14
8.	Dividends paid to policyholders		5,84
9.	Federal and foreign income taxes paid (recovered) net of \$(70,481,103) tax on capital gains (losses)		(29, 100, 61
10.	Total (Lines 5 through 9)	2,926,846,955	2,643,706,40
11.	Net cash from operations (Line 4 minus Line 10)	(54,492,208)	(52,062,42
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	5,798,171,347	7,609,292,17
	12.2 Stocks	914,548,415	882,416,2
	12.3 Mortgage loans	516, 134, 157	280,037,29
	12.4 Real estate		
	12.5 Other invested assets	448,504,044	622,831,65
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(520,037)	(629,55
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,676,837,926	9,393,947,79
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,805,322,391	7,213,529,68
	13.2 Stocks	793,660,445	677,414,84
	13.3 Mortgage loans	455,692,334	440,579,90
	13.4 Real estate	19,402,967	36,316,87
	13.5 Other invested assets	677,035,892	732,996,39
	13.6 Miscellaneous applications	50,565,863	12,060,53
	13.7 Total investments acquired (Lines 13.1 to 13.6)		9,112,898,23
14.	Net increase (decrease) in contract loans and premium notes	, , ,	(3,739,34
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	, , ,	284,788,90
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(277,096,123)	(377,538,82
	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders	(277,096,123)	(377,538,82
17.	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
17.	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		36,217,13
17.	16.4 Net deposits on deposit-type contracts and other insurance liabilities		36,217,13
18.	16.4 Net deposits on deposit-type contracts and other insurance liabilities		36,217,13
	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:	(277,096,123) 	36,217,13 (341,321,69 (108,595,22
18.	16.4 Net deposits on deposit-type contracts and other insurance liabilities		36,217,13 (341,321,6) (108,595,22
18. 19.	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)	(277,096,123) 	36,217,1: (341,321,6) (108,595,2: 717,811,5
18. 19. ote: Su	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)	(277,096,123) 	36,217,1: (341,321,6: (108,595,2: 717,811,5: 609,216,3:
18. 19. ote: Su 0.0001 0.0002	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  Applemental disclosures of cash flow information for non-cash transactions:  1. Portfolio investments exchanged  2. Intercompany note redeemed via asset transfer		(377,538,8 36,217,1 (341,321,6 (108,595,2 
18. 19. ote: Su 0.0001 0.0002 0.0003	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  upplemental disclosures of cash flow information for non-cash transactions:  1. Port folio investments exchanged  2. Intercompany note redeemed via asset transfer  3. Funds held under coinsurance due to amended reinsurance agreement		(377,538,8 36,217,1 (341,321,6 (108,595,2 717,811,5 609,216,3
18. 19.  0.0001 0.0002 0.0003 0.0004 0.0005	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  upplemental disclosures of cash flow information for non-cash transactions:  1. Portfolio investments exchanged  2. Intercompany note redeemed via asset transfer  3. Funds held under coinsurance due to amended reinsurance agreement  4. Change in commitment on low income housing investments  5. Change in payable for securities acquired		36,217,1 (341,321,6 (108,595,2 
18. 19. 19. 000000000000000000000000000000	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  Applemental disclosures of cash flow information for non-cash transactions:  1. Portfolio investments exchanged  2. Intercompany note redeemed via asset transfer  3. Funds held under coinsurance due to amended reinsurance agreement  4. Change in commitment on low income housing investments  5. Change in payable for securities acquired  6. Reinvestment of non-cash distributions from other invested assets		(377,538,8 36,217,1 (341,321,6 (108,595,2 717,811,5 609,216,3 510,075,2: 7,084,4 67,419,5; 49,810,3
18. 19. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  upplemental disclosures of cash flow information for non-cash transactions:  1. Portfolio investments exchanged  2. Intercompany note redeemed via asset transfer  3. Funds held under coinsurance due to amended reinsurance agreement  4. Change in commitment on low income housing investments  5. Change in payable for securities acquired		(377,538,8 36,217,1 (341,321,6 (108,595,2 717,811,5 609,216,3 
18. 19.  10.0000 0.0002 0.0002 0.0002 0.00000 0.00000 0.00000 0.00000 0.00000	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  Applemental disclosures of cash flow information for non-cash transactions:  1. Portfol io investments exchanged  2. Intercompany note redeemed via asset transfer  3. Funds held under coinsurance due to amended reinsurance agreement  4. Change in commitment on low income housing investments  5. Change in payable for securities acquired  6. Reinvestment of non-cash distributions from other invested assets  7. Stock dividends received  8. Change in receivable from securities sold  9. Stock dividends received – a return of capital		(377,538,8: 36,217,1: (341,321,6: (108,595,2: 
18. 19. 0.0001 0.0002 0.0003 0.0006 0.0006 0.0008 0.0008 0.0001	16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of year (Line 18 plus Line 19.1)  Inportfolio investments exchanged  2. Intercompany note redeemed via asset transfer  3. Funds held under coinsurance due to amended reinsurance agreement  4. Change in commitment on low income housing investments  5. Change in payable for securities acquired  5. Reinvestment of non-cash distributions from other invested assets  7. Stock dividends received  6. Change in receivable from securities sold		36,217,13 (341,321,69 (108,595,22

Note: Supplemental disclosures of cash flow information for non-cash transactions:	
20.0014. Net assets transferred from a subsidiary as result of merger	 10,734,109
20.0015. Investment income due and accrued transferrred due to reinsurance	 1,742,580
20.0016 Bonds transferred to limited partnerships as contribution	 1,607,500

# **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

		1	2		Ordinary		6	Gro	oup		Accident and Health		12
				3	4	5		7	8	9	10	11	Aggregate of All
		Total	Industrial Life	1.77		Supplementary	Credit Life (Group and Individual)	Life Insurance		•	Credit (Group and	Other	Other Lines of Business
	D : 1 : 1 : 1 : 1 : 1 : 1	Total	industrial Life	Life Insurance	Individual Annuities	Contracts	and individual)	(a)	Annuities	Group	Individual)	Otner	business
1.	Premiums and annuity considerations for life and accident and health	751,087,488		628,753,512	24,465,344			22,062,863	1, 149, 099	28,283,309		46,373,361	
2.	contracts  Considerations for supplementary contracts with life contingencies	15,870			24,400,344	15.870		22,002,003	1, 149,099	20,203,309		40,373,301	
3.	Net investment income	1,279,718,555		386,819,033	719,620,023	4,361,897		14,300,754	149, 102, 490	4.897.467		616.892	
3.	Amortization of Interest Maintenance Reserve (IMR)	16,999,874		5,393,720				14,300,734	1,847,223	59.908		23,902	
4. 5.	Separate Accounts net gain from operations excluding unrealized gains or	10,999,074			9,430,100	00,000		131,920	1,041,220			23,902	
5.	losses												
6.	Commissions and expense allowances on reinsurance ceded	179,450,097		163,538,566	14,286,432			1,331,970	(40, 366)	307,248		26,247	
7.	Reserve adjustments on reinsurance ceded	(490,012,386)		100,000,000	(238, 454, 621)			,1,001,070	(251,557,765)			20,241	
8.	Miscellaneous Income:	(+30,012,000)			(200, 404, 021)				(201,007,700)		<u>-</u>		
0.	8.1 Fees associated with income from investment management,												
	administration and contract guarantees from Separate Accounts	36,599,528		33,372,448	676,768			2.550.313					
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	309.425.597		309.076.002	275.784	(20)		73.952	(123)	3		(1)	
9.	Totals (Lines 1 to 8.3)	2,083,284,623		1,526,953,280		4.465.755		40,471,779	(99,499,442)	33,547,935		47,040,401	
10.	Death benefits	539.547.537		517,441,082		7,700,700		22, 106, 455	(33,433,442)	00,041,300		10,00,101	
-				2.818.869				22, 100,400			·····		
11.	Matured endowments (excluding guaranteed annual pure endowments)	918.020.060		2,818,809	694.401.712				223.618.348				
12.	Annuity benefits	46.067.309		1.994.375				23.767	223,018,348	23.587.489		20.461.679	
13.	Disability benefits and benefits under accident and health contracts	362.018		362.018				23,767		23,387,489		20,461,679	
14.	Coupons, guaranteed annual pure endowments and similar benefits							0 000 777	145.688.958				
15.	Surrender benefits and withdrawals for life contracts	731,019,144		226,292,130	355,6/5,2/9			3,362,777	145,688,958		<del></del>		
16.	Group conversions	440.000.400		4 057 004	444 540 000	700 407		40.000	400 450		<del></del>		
17.	Interest and adjustments on contract or deposit-type contract funds	116,698,480		1,257,094	114,518,236	789 , 107		13,338	120,453			251	
18.	Payments on supplementary contracts with life contingencies	141,846		/040 004 070		141,846							
19.	Increase in aggregate reserves for life and accident and health contracts	(1,402,222,910)		(648,604,676		49,139		2,550,479	(287,309,689)	(2,075,775)		294, 188	
20.	Totals (Lines 10 to 19)	952,452,352		101,560,892	697,468,650	980,092		28,056,816	82,118,071	21,511,713		20,756,118	
21.	Commissions on premiums, annuity considerations and deposit-type	00 477 504		00 004 000	40 450 000	44		507.000	005 400	70		•	
	contract funds (direct business only)	36,477,501		22,394,369		14		597,820	335, 192	70			
22.	Commissions and expense allowances on reinsurance assumed	139,494,211		121,751,670	1,280,176	10		97,478	645	7,534,925		8,829,307	
23.	General insurance expenses	188,563,506		143,949,412		984,012		5,309,000	4,512,344	5,674,137		6,954,108	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,008,069		11,621,780		10,043		593,060	486,223	1,120,760		1,296,712	
25.	Increase in loading on deferred and uncollected premiums	(2,423,042)		(2,364,435				(58,608)			<del></del>		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(525,642,166)		18,776,035	(289,816,710)			(2,986,861)	(251,614,631)				
27.	Aggregate write-ins for deductions	18,748,610		18,749,142		91		(2,821)	360	(1,427)		262	
28.	Totals (Lines 20 to 27)	828,679,041		436,438,865	449, 145, 133	1,974,263		31,605,885	(164,161,796)	35,840,178		37,836,513	
29.	Net gain from operations before dividends to policyholders and federal				050 50.					(0.000.010)			
	income taxes (Line 9 minus Line 28)	1,254,605,581		1,090,514,416	, ,	2,491,493		8,865,894	64,662,354	(2,292,243)	<del></del>	9,203,888	
30.	Dividends to policyholders	4,756		4,756									
31.	Net gain from operations after dividends to policyholders and before federal	1 054 600 000		1 000 500 000	01 150 701	2.491.493		0.005.004	64 660 054	(0.000.040)		0 000 000	
	income taxes (Line 29 minus Line 30)	1,254,600,826		1,090,509,660				8,865,894	64,662,354	(2,292,243)		9,203,888	
32.	Federal income taxes incurred (excluding tax on capital gains)	404,645,005		127,873,211	225,302,906	2,086,484		3,601,875	43,793,592	1,420,276		566,660	
33.	Net gain from operations after dividends to policyholders and federal income	849.955.821		962.636.449	(144.143.125)	405.009		5.264.019	20.868.761	(3.712.519)		8.637.228	
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	849,900,821		902,030,449	(144, 143, 123)	400,009		5,204,019	20,000,701	(3,712,319)		8,037,228	
1	DETAILS OF WRITE-INS	000 007 450		000 007 150									
	Experience refund on reinsurance	308,307,456		308,307,456							<b></b>		
	Fund manager fee	1, 156, 935		805,398				74,913	/50				
	Allocated share of loss on sale of fixed assets	(38,443)		(36,622		7		(961)	(56)	3		(1)	
	Summary of remaining write-ins for Line 8.3 from overflow page	(352)		(230	, ( ,	(27)		70.050	(67)				
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	309,425,597		309,076,002	- /	(20)		73,952	(123)	3		(1)	
2701.	Funds withheld expense	17,782,756		17,782,756							<b></b>		
2702.	Transfer of IMR due to reinsurance agreement	957,269		957 , 269									
2703.	Fines and penalties	13,246		9, 117	3,003	91		256	360	157	ļ	262	
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,661)						(3,077)		(1,584)			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	18,748,610		18,749,142	3,003	91		(2,821)	360	(1,427)		262	
	(a) Includes the following amounts for FEGLI/SGLI: Line 1	, Line 10		, Line 16		, Line 23 .		, Line 24					

# ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

7.1.0.2.0.0	INCILAGE				/ \ \ \	T		
	1	2		Ordinary		6	Gro	up
			3	4	5 Supplementary	Credit Life (Group and	7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
Reserve December 31, prior year	21,411,320,722		7,530,830,692	10,955,224,230	1,250,995		260,744,137	2,663,270,669
Tabular net premiums or considerations	731,092,976		691,646,748	24,465,345			13,831,784	1,149,099
Present value of disability claims incurred	701,362		701,362		xxx			
4. Tabular interest	1,099,895,616		328, 394, 127	633,571,628	90,429		11,961,431	125,878,000
Tabular less actual reserve released	(172,332,297)		(645,529)	(126,559,351)	(41,290	)		(45,086,127
Increase in reserve on account of change in valuation basis								
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX		xxx	XXX	xxx	xxx	XXX
7. Other increases (net)	(755,046,902)		(755,046,902)					
8. Totals (Lines 1 to 7)	22,315,631,477		7,795,880,498	11,486,701,852	1,300,134		286,537,353	2,745,211,64
9. Tabular cost	503,328,325		487,260,753		XXX		16,067,572	
10. Reserves released by death	118,244,155		112,725,364	xxx	XXX		5,518,791	XXX
11. Reserves released by other terminations (net)	790,907,168		293,727,340	347,700,788			3,790,082	145,688,958
12. Annuity, supplementary contract and disability payments involving life contingencies	916,962,267		2,018,142	691,325,558				223,618,568
13. Net transfers to or (from) Separate Accounts	(24,689,839)		18,776,035	(40,422,148)			(2,986,861)	(56,865
14. Total Deductions (Lines 9 to 13)	2,304,752,077		914,507,633	998,604,198			22,389,585	369,250,66
15. Reserve December 31, current year	20,010,879,400		6,881,372,864	10,488,097,654	1,300,134		264,147,767	2,375,960,980

# **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
		Collected During Year	
1.	U.S. Government bonds	(a)9,251,283	9,138,850
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)860,588,831	853,977,487
1.3	Bonds of affiliates		
2.1	Preferred stocks (unaffiliated)	(b)519,079	622,098
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	26, 130, 771	27,643,581
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)150,841,224	150,668,703
4.	Real estate	(d)13,936,986	13,936,986
5	Contract loans	31,928,310	
6	Cash, cash equivalents and short-term investments	(e)8,462,562	7,563,360
7	Derivative instruments	(f)20,858,742	33,283,775
8.	Other invested assets	256,931,740	
9.	Aggregate write-ins for investment income	(4,247,400)	(4,247,400
10.	Total gross investment income	1,375,202,127	1,348,747,250
11.	Investment expenses		(g)63, 178, 129
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)1,415,231
13.	Interest expense		(h)118,079
14.	Depreciation on real estate and other invested assets		
15.	Agregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		1,279,718,554
	DETAILS OF WRITE-INS		, , ,
0901.	Securities Lending Fees	(4.200.072)	(4.200.072
0902.	· · · · · · · · · · · · · · · · · · ·	, , , ,	, , ,
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	, , ,	1 /
0999.	, ,	(4.247.400)	
	( )	(1,=11,111)	(1,=11,111
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15. above)		
			I
(=)	25 CEE 116	00	
a) Inclu	ides \$56,152,556 accrual of discount less \$25,655,116 amortization of premium and less \$12,952,6	paid for accrued int	erest on purchases.

			•	•
(b) Includes \$		accrual of discount less \$33,873	amortization of premium and less \$	paid for accrued dividends on purchases
(c) Includes \$	1,826,533	accrual of discount less \$1,989,671	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$		for company's occupancy of its own building	s; and excludes \$1,152,863 interest on end	eumbrances.
(e) Includes \$	3,521,272	accrual of discount less \$1,849,892	amortization of premium and less \$275,06	8 paid for accrued interest on purchases.
(f) Includes \$	95,826,048	accrual of discount less \$63,601,705	amortization of premium.	
	and Separate Acco		investment taxes, licenses and fees, excluding fe	deral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	4,317,257	depreciation on real estate and \$	depreciation on other invested assets.	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	4	5
		•	_	· ·		
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds			(653,393)		
1.1	Bonds exempt from U.S. tax	40.054.000	(00, 404, 504)	(44 540 000)	404.040	40 445 050
1.2	Other bonds (unaffiliated)					
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				92,365,041	
3.	Mortgage loans	(38,013)	(367,215)	(405,228)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	(4,058,142)		(4,058,142)	848,497	(16,933,604)
8.	Other invested assets					19,036,752
9.	Aggregate write-ins for capital gains (losses)			15,886		
10.	Total capital gains (losses)	51,618,924	(59,245,611)	(7,626,687)	458,040,540	53,222,705
	DETAILS OF WRITE-INS					
0901.	Litigation on CDS swaps gain/(loss)	15,886		15,886		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	15,886		15,886		

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# ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

	EXHIBIT - 1 PART	I I - PREWIN							ND HEALIH		3	11
		1	2	Ordin 3	ary 4	5	Gro 6	oup 7	8	Accident and Health	10	11 Aggregate of All
					Individual	Credit Life (Group	•	,	-	Credit (Group and	10	Other Lines of
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business
	FIRST YEAR (other than single)											
	Uncollected	1, 110, 147		(244,535)					750,350		604,332	
2.		8,745,133		8,745,133								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	8,697,378		8,697,378								
	3.2 Reinsurance assumed	22,286,979		20,932,297					750,350		604,332	
	3.3 Reinsurance ceded	21, 129, 077		21,129,077								
	3.4 Net (Line 1 + Line 2)	9,855,280		8,500,598					750,350		604,332	
	Advance	68,785		362					45,930		22,493	
5.	Line 3.4 - Line 4	9,786,495		8,500,236					704,420		581,839	
6.												
	6.1 Direct	25,059,869		25,059,869								
	6.2 Reinsurance assumed	74,438,127		53,270,437			2,765,630		10,992,211		7,409,849	
	6.3 Reinsurance ceded	45,837,658		45,837,658								
	6.4 Net	53,660,338		32,492,648			2,765,630		10,992,211		7,409,849	
7.		63,446,833		40,992,884			2,765,630		11,696,631		7,991,688	
8.	Prior year (uncollected + deferred and accrued - advance)	7,983,294		6,877,841					650,492		454,961	
9.	First year premiums and considerations:											
	9.1 Direct	26,846,755		26,846,755								
	9.2 Reinsurance assumed	95,306,484		73,957,989			2,765,630		11,046,140		7,536,725	
	9.3 Reinsurance ceded	66,689,701		66,689,701								
	9.4 Net (Line 7 - Line 8)	55,463,538		34, 115, 043			2,765,630		11,046,140		7,536,725	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	38,895,894		1,901,323	33 , 135 , 388			3,859,183				
	10.2 Reinsurance assumed	5,373,757		170.089	4,941,673			261,995				
	10.3 Reinsurance ceded	21,658,909		461,448	18, 146, 227		78.755	2,972,479				
	10.4 Net	22,610,742		1,609,964	19,930,834		(78,755)	1,148,699				
	RENEWAL	, ,		, ,,,	.,,		,,	, ,				
11.		(3,450,704)		(6,224,720)			(139,922)		989.620		1,924,318	
12.		128,819,655		127,928,061								
	Deferred, accrued and uncollected:			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
	13.1 Direct	66,942,124		65,441,770			928.018				44.098	
	13.2 Reinsurance assumed	207,666,126		204,407,993			371,500		962,212		1,924,421	
	13.3 Reinsurance ceded	149,239,299		148, 146, 422			547,846		500,830		44,201	
	13.4 Net (Line 11 + Line 12)	125,368,951		121,703,341			751,672		989,620		1,924,318	
14.		2,396,842		1,328,823	10		8,646		228,842		830,521	
15.		122,972,109		120,374,518	(10)		743,026				1,093,797	
	Collected during year:			25,5,616	(10)						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	16.1 Direct	404,884,503		359, 121, 918	651,032		24,654,184		19,021,374		1,435,995	
	16.2 Reinsurance assumed	1,076,472,337		998.107.277	3.883.395		19.916.454	400	15.725.415		38.839.396	
	16.3 Reinsurance ceded	729.689.782		685,666,263			25, 121, 173	100	17,494,255		1,408,091	
	16.4 Net	751.667.058		671,562,932	4.534.427		19,449,465	400	17,252,534		38,867,300	
17	Line 15 + Line 16.4	874,639,167		791,937,450	4,534,417		20, 192, 491	400	18,013,312		39,961,097	
18.		201,625,959		198,908,945	(93)		816,502		776, 144		1, 124, 461	
19.	, ,				(00)		010,002				, 121, 101	
.5.	19.1 Direct	406,262,012		360,621,151	651, 115		24,556,004		18,996,687		1,437,055	
1	19.2 Reinsurance assumed	1,096,611,300		1,018,256,017	3,883,395		19,942,531	400	15,720,225		38,808,732	
1	19.3 Reinsurance ceded			785,848,663			25, 122,547		17,479,743		1,409,151	
	19.4 Net (Line 17 - Line 18)	673.013.208		593,028,505	4,534,510		19.375.988	400	17,237,169		38,836,636	
	TOTAL	. 0,0,0,0,200		000,020,000	1,001,010		10,010,000	400	17,207,100		00,000,000	
20.	_			1								
۷٠.	20.1 Direct	472,004,661		389,369,229	33,786,503		24,556,004	3,859,183	18,996,687		1,437,055	
	20.2 Reinsurance assumed	1, 197, 291, 541		1,092,384,095	8,825,068		22,708,161	262,395	26,766,365		46,345,457	
1	20.3 Reinsurance ceded	918,208,714		852,999,812	18,146,227		25,201,302	2,972,479	17,479,743		1,409,151	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	751,087,488		628,753,512	24,465,344		22,062,863	1,149,099	28,283,309		46,373,361	
	20.7 NOT (LINES 3.7 T 10.7 T 13.7)	101,001,400		020,700,012	47,700,044		22,002,000	1, 170,000	20,200,000		70,010,001	

# EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1	2	Ordi	nary	5	Gro	up		Accident and Health		11
			3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of Al Other Lines of
	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business
DIVIDENDS AND COUPONS APPLIED											
(included in Part 1)											
21. To pay renewal premiums	811		811								
22. All other	174,786		174,786								
REINSURANCE COMMISSIONS AND											
EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	87,400,363		87,400,363								
23.2 Reinsurance assumed	64,517,965		53,423,553			1,091		6,212,463		4,880,858	
23.3 Net ceded less assumed	22,882,398		33,976,810			(1,091)		(6,212,463)		(4,880,858)	
24. Single:											
24.1 Reinsurance ceded	14,318,268		8,045	14,285,303			24,920				
24.2 Reinsurance assumed	1,284,059		28,237	1,255,245			577				
24.3 Net ceded less assumed	13,034,209		(20, 192)	13,030,058			24,343				
25. Renewal:											
25.1 Reinsurance ceded	77,731,466		76, 130, 158	1, 129		1,331,970	(65,286)	307,248		26,247	
25.2 Reinsurance assumed	73,692,187		68,299,890	24,931		96,387	68	1,322,462		3,948,449	
25.3 Net ceded less assumed	4,039,279		7,830,268	(23,802)		1,235,583	(65,354)	(1,015,214)		(3,922,202)	
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	179,450,097		163,538,566	14,286,432		1,331,970	(40,366)	307,248		26,247	
26.2 Reinsurance assumed (Page 6, Line 22)	139,494,211		121,751,680	1,280,176		97,478	645	7,534,925		8,829,307	
26.3 Net ceded less assumed	39,955,886		41,786,886	13,006,256		1,234,492	(41,011)	(7,227,677)		(8,803,060)	
COMMISSIONS INCURRED	, , , , , ,		, ,	, , ,		, , ,	, ,	, , ,		, , ,	
(direct business only)											
27. First year (other than single)	14,274,801		14,274,208	593							
28. Single	14,585,927		559,278	13,148,799		542,658	335 , 192				
29. Renewal	7,616,772		7,560,897	637		55,162		70		6	
30. Deposit-type contract funds	, ,,,,		, , , , , , , , , , , , , , , , , , , ,								
31. Totals (to agree with Page 6. Line 21)	36,477,500		22.394.383	13.150.029		597.820	335.192	70		6	

# **EXHIBIT 2 - GENERAL EXPENSES**

			Insur	ance		5	6
		1	Accident a	nd Health	4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	3,811,736		11,453		929,295	4,752,484
2.		89,592,359		275,420		32,835,607	122,703,386
3.11	Contributions for benefit plans for employees	11,794,092		36,850		2,677,991	14,508,932
	2 Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,415,827		6,837		1,240,204	2,662,868
3.32	2 Other agent welfare						
4.1	Legal fees and expenses	3,001,043		873		701,088	3,703,004
4.2	Medical examination fees	2,981,474					2,981,474
4.3				8			369, 123
4.4	Fees of public accountants and consulting actuaries	5,353,164		309,939		4,031,348	9,694,452
4.5	Expense of investigation and settlement of policy claims	86,233					86,233
5.1	Traveling expenses	2.357.031		24.437		327.207	2.708.675
5.2		11,688,445		16,710		,	11,705,155
5.3	Postage, express, telegraph and telephone	4.306.968		6.517		116.623	4,430,107
5.4	Printing and stationery	1.418.281		6,413		1.744.598	3, 169, 292
5.5		775.715		1,880		244,143	1,021,737
5.6	Rental of equipment	9 710 553		15,043		1,600,694	11,326,290
5.7	Cost or depreciation of EDP equipment and software	2 103 813		4.374		338.267	2,446,453
6.1	Books and periodicals	277 141		173		37.033	314.348
	Bureau and association fees	682,403		591		100, 195	783 . 189
6.3		98,568		(101)		38.281	136.748
6.4		205,113				19.058	224, 171
6.5	Collection and bank service charges					4,787,052	6.939.855
6.6	Sundry general expenses	3 181 114		158.074		109.461	3.448.649
6.7		(14 104 398)		(920,899)		100,401	(15.025.297)
6.8	Reimbursements by uninsured plans						(10,020,207)
7.1		336,956		7 , 105			344.061
	Agents' balances charged off (less \$			, 100			
1.2	recovered)	(26 AEC)					(36,456)
7.0	Agency conferences other than local meetings	1 100 000		22.089			1, 131, 169
				22,009		(36)	
	Real estate expenses					8.729.462	(36) 8.729.462
9.2			145,213	12,499,246		2.570.559	, ,
9.3	Aggregate write-ins for expenses	31,207,000	145,213	12,483,032		, . ,	46,482,106
10.	General expenses incurred			12,483,032		63, 178, 129	(a)251,741,635
11.	General expenses unpaid December 31, prior year	12,011,933		105,430		100,650	12,218,013
12.	General expenses unpaid December 31, current year			227,433		104,005	10,268,451
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year	170.010.:		10.001		00 (74	252 204 :22
15.	General expenses paid during year (Lines 10+11-12-13+14)	178,010,182	145,213	12,361,028		63, 174, 774	253,691,198
	DETAILS OF WRITE-INS						
	Professional services-contract programming			54,686		2,570,559	23,872,081
	Expenses assumed from subsidiaries and affiliates		145,213	12,444,560			12,610,025
09.303.	Capital support agreement	10,000,000					10,000,000
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	31,267,088	145,213	12,499,246		2,570,559	46,482,106

 09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)
 31,267,088
 145,213
 12,499,

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

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

			Insurance		4	5
		1	2	3 All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	409,793	563			410,35
3.	State taxes on premiums	6,972,967	348,212			7,321,17
4.	Other state taxes, including \$					
	for employee benefits	5,395,300	623		70,461	5,466,38
5.	U.S. Social Security taxes	5,659,955			1,344,770	7,022,76
6.	All other taxes		2,050,030			2,202,61
7.	Taxes, licenses and fees incurred	18,590,598	2,417,472		1,415,231	22,423,30
8.	Taxes, licenses and fees unpaid December 31, prior year					
9.	Taxes, licenses and fees unpaid December 31, current year.	12,660,012				12,660,01
10	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	14 865 393	2 417 472		1 415 231	18 698 09

# **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	811	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	174,786	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	175,596	
6.	Paid in cash	7,594	
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	259,598	
10.	Amount due and unpaid	44	
11.	Provision for dividends or refunds payable in the following calendar year	303,907	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	366,773	
	DETAILS OF WRITE-INS		
801.			
802.			
803.			
898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

Total	LAIIDII 3 - AGGII	2	3	4	5	6
Total	·	_	· ·	•	Credit	
The color of the	Valuation Standard	Total	Industrial	Ordinany		Group
Common   C			industrial		ilidividuai)	Стоир
10   10   10   10   10   10   10   10	0100002. AE 2.5% ILL 46,48,51	3,668		3,668		
1000005, 4   5   10   6   5   7   7   8   7   7   8   7   7   8   7   8   8	0100003. AE 3% NLP 42-51,54,58-59,66	96,292		96,292		
1000000000000000000000000000000000000				891		
1000076						
1000000000000000000000000000000000000						
1000009, 14 (1) 5, 14 (1)	0100007. AE 3.5% CRYM 57-64,66-67,69-73	38,236				
1000000	0100000. AE 3.5% ILL 30-45	17 372		17 372		
Octoon   1				28.017		
900001 90 11 10 15 3 M P 3 M 5 M 5 M 5 M 5 M 5 M 5 M 5 M 5 M 5 M				244,392		
0.000024, 4.1 (20.2) \$1.0004, 5.2005,		25,691		25,691		
1000014   1 (33 ) 2.0   10.7						
0000015 4 1 CS 2 5 C RM 4 C P - 1, 25 5 5 P 7 2 P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 1 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 0000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 5 C RM 5 C P - 1 000007 4 CS 2 C RM 5 C P - 1 000007 4		2,215				45.050
75.77		341,455		326,202		15,253
0.00006   1   100   2.00   1	75 77 CHVM 47,49-51,53-65,69,72,74-	267 025		267 025		
01000072 4 1 (30 2 75 6 FM 55 76)	0100016 41 CS0 2 75% NI P 50-69 77	149 530				
10000124   1 032   7						
0.00010.0   1   150 07 (0.000   15   15   15   15   15   15   15	0100018. 41 CSO 3% NLP 45,47-48,50-89	5,081,963		5,081,963		
0.000021, 41 (SS 0.3.5) N.P. 91 S.5.5, 55.73, 92 S.1-6, 57.70  0.000022, 41 CS 0.3.5, 177 S.9.5, 187 S.1  0.000024, 41 CS 0.3.5, 177 S.9.5, 187 S.1  0.000024, 41 CS 0.3.5, 177 S.9.5, 187 S.1  0.000024, 41 CS 0.5, 177 S.9.5, 187 S.1  0.000024, 41 CS 0.5, 177 S.9.5, 187 S.1  0.000025, 41 CS 0.5, 177 S.9.5, 187 S.1  0.000026, 41 CS 0.5, 177 S.9.5, 187 S.1  0.000027, 41 CS 0.5, 177 S.9.5, 187 S.1  0.000027, 41 CS 0.5, 177 S.9.5, 187 S.1  0.000028, 41 CS 0.5, 177 S.9.5, 187	0100019. 41 CSO 3% CRVM 49,51-72,84,87	6,354,403		6,335,331		19,072
17. 17-76 10.0022. 41 (33. 35, FRM 35-70 10.0022. 41 (33. 35, FRM 35-70 10.0022. 41 (33. 35, FRM 35-70 10.0022. 41 (33. 15, FRM 35-92 10.0022. 41 (33. 15,		7,092		7,092		
01000022, 41 (53) 3,5 (50) 55-70  1000024, 41 (53) 3,5 (70) 55-70  1000024, 41 (53) 3,5 (70) 55-70  1000024, 41 (53) 3,5 (70) 55-70  1000024, 41 (53) 1,5 (70) 42,5 (70) 55-70  1000025, 41 (53) 1,5 (70) 42,5	0100021. 41 CSO 3.5% NLP 51-53,55,57-59,61-62,67,70-					
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1						
01000024 1 (SD 6: NJP 60)					<b>L</b>	
01000026 41 (83 5) K (RM 91-92						<b></b>
01000024 1 CS 01 (1932) 2 P. M.P. 95, 60, 63 1,908 9 1,909 9 1,900				60 012		
01000024, 14 CS 0 (1907) 2, 70% N.P. 64 GF	0100026. 41 CSO (130%) 2.5% NLP 55,60,63	1,908		1,908		
01000024   1 CS   1500   3 FW 57-94.67   244.161   244.161   245.67   15.570   917   1000004   1 CS   SPECIAL 2.5 (CM 94 05.4-6.5   4.619   4.619   917   1000004   1 CS   SPECIAL 2.5 (CM 94 05.4-6.5   4.619   4.619   917   1000004   1 CS   SPECIAL 2.5 (CM 94 05.4-6.5   4.619   4.619   917   1000004   1 CS   SPECIAL 2.5 (CM 94 05.4-6.5   4.619   4.619   1000005   5 CS   1.5 (CM 94 16.4-6.7   1.6 CM 94 16.4   1.5	0100027. 41 CSO (130%) 2.75% NLP 64	894		894		
01000031 41 CSD SPECIAL 2 SS. CRM N2 64-65	0100028. 41 CSO (130%) 3% NLP 57-64,67	244,161		244, 161		
01000032 41 RD 35 NEP 84 459 0100033 41 STD 1RD 35 CRM 84 547 0100034 51 STD 1RD 35 CRM 84 547 0100035 58 CD 35 NEP 84 544 0100035 58 CD 35 NEP 85 544 0100036 58 CD 35 NEP 85 544 0100036 58 CD 35 NEP 85 544 0100037 58 CD 35 NE						917
01000024 11 ND 35 N, MP 48	0100030. 41 CSO SPECIAL 2.5% CRVM 62,64-65	4,619		4,619		
01000334 St SD IN 03 St RM 54-67	0100031. 41 USO SPECIAL 3.5% CHYM 63					
0100035 56 CSD 2 HP GC 72-83 991 133 9	0100033 41 STD IND 3% CRVM 54-67	2 945		2 945		
0100005, \$8 (50) 25 MP B G 72-83  0.991, 130  0.00007, \$8 (50) 25 (67M MD D G 72-87), 81 (1.776, 479)  0.176, 479  1.777, 479  1.776, 479  1.776, 479  1.776, 479  1.776, 479  1.776, 479  1.776, 479  1.776, 479  1.776, 479  1.776, 479  1.777, 479		158.444		158.444		
01000057 - St 65 02 - CMM MUD CS 779-83						
1000036   58   CSU 2 25   CRIN 69   7,884   7,884   9.42,469   9		2,891,727				
1000004   St 250 2 5 N LP 36 B 67-70 R2-88   942 499   942 499   100004 5 St 25 S				, ,		
1000004   \$8 CSD 2 5 N PM 24 SeP-17, 73-98 142 88   5529, 408   529, 408   1000042   \$8 CSD 2.55 CRM 64-17, 73-78 14-82 88   529, 408   529, 408   1000042   \$8 CSD 2.55 CRM 64-17, 73-78 14-82 88   72, 1194, 538   21, 100, 225   94, 243   1000044   \$8 CSD 38 N P.P 23, 99-89 97   21, 194, 538   21, 100, 225   94, 243   1000044   \$8 CSD 38 N P.P 23, 99-89 97   21, 194, 538   21, 100, 225   94, 243   1000044   \$8 CSD 38 N P.P 23, 99-89 97   21, 194, 538   21, 100, 225   94, 243   1000045   \$8 CSD 38 CRM 64-89 39   595, 566, 918   59, 663, 993   42, 955   1000045   \$8 CSD 38 CRM 64-89 59   51, 525   52, 974   1000045   \$8 CSD 38 CRM 64-89 59   51, 525   52, 974   1000045   \$8 CSD 38 CRM 64-89 59   51, 525   52, 974   1000045   \$8 CSD 38 N P.P 23, 99-85   51, 525   52, 974   1000045   \$8 CSD 38 N P.P 24, 44, 85, 99-89 91   104, 402, 495   1000045   36 CSD 38 N P.P 24, 44, 85, 99-89 91   104, 402, 495   1000045   36 CSD 3.55 N P.P 24, 44, 85, 99-89 91   104, 402, 495   1000045   36 CSD 3.55 N P.P 24, 44, 85, 99-89 95   819, 176   819,				,		
0100041   \$8 C SD 2 5 0 GRM Bd 71 73-79 61-82 84   599 408   599 408   1.301 012   1.301						
01000042 58 CSD 2.55 CRM ALB 67-77, 79.83-88	0100040. 58 CSU 2.5% NLP ALB 68-71,73-81,83-87	102,635				
0100004 58 (SS) 8 N.P. P. BE 57-17, 47-81 18-98, 91-92 150, 860 1500004 58 (SS) 8 N.P. P. BE 57-17, 47-81 18-98, 91-92 150, 860 1500004 58 (SS) 8 N.P. P. BE 57-17, 47-81 18-98, 91-92 150, 860 1500004 58 (SS) 8 N.P. P. BE 57-17, 47-81 18-98, 91-92 1500004 58 (SS) 8 N.P. P. BE 57-85 1 1, 372				,		
0100045 58 CS3 N.P.M. P.B. 62-71, 74-91 18, 78-98, 91-92 0100045 58 CS3 N.CPM 60-99 33 059, 506, 919 0100045 58 CS3 N.CPM 60-99 35 0100046 58 CS3 N.CPM 80-99 35 010046 58	0100043. 58 CS0 3% NLP 52.59-89.97	21.194.538		21.100.295		94.243
0100045 58 CSG 38 CRIM BG 58-89, 93 59.506, 918 59.483, 963 42,955 100046, 98 CSG 38 CRIM MLB 68-89, 93 58,848 556,515 2,974 100047, 88 CSG 38 CRIM MLB 68-89, 91,918,658 9,186,568 9,186,568 1010049, 58 CSG 38 CRIM MLB 68-89, 91,918,658 113,922 891 79,605 1100054, 58 CSG 38 CRIM MLD 65-73 9,136,568 113,922 891 179,605 1100054, 58 CSG 38 CRIM MLD 65-73 89,191,777 89,176 89,177 89,176 89,177 89	0100044. 58 CSO 3% NLP ALB 62-71,74-81,83-88,91-92	150,860		150,860		,
0100047. 58 650 38, NJ 65	0100045. 58 CSO 3% CRVM 60-89,93	59,506,918		59,463,963		
0100049. 56 CS0 38 CM PLO 65-73	0100046. 58 CSO 3% CRVM ALB 65-83,93	588,489		585,515		2,974
01000049. S8 CSO 3.5 M.P 42.46, 48.50-88.91				1,372		
0100050. 58 CS0 3.5 KIP ALB 66-88,92-95 1819,176 100051. 58 CS0 3.5 KIP ALB 66-87 100052. 58 CS0 3.5 KIP ALB 66-87 100052. 58 CS0 3.5 KIP ALB 66-87 100055. 58 CS0 45 KIP ALB 67-86-92 2.020, 938 100065. 58 CS0 45 KIP ALB 67-86-92 2.020, 938 2.020,						
0100051 58 CS3 3.5 KPM 26-04 85,278,288 94,886,056 392,232 0100052 58 CS3 3.5 KPM 26-07 94,022 949,282				819 176		
0100062. 58 CS0 3.5 K.PM ALB 66-87 949.02 949.22 949.22 9700065. 58 CS0 3.5 J.V.102.N P.C 661-73.79-81 355.475 355.475 9700065. 58 CS0 3.5 J.V.102.N P.C 661-73.79-81 646.761 9700065. 58 CS0 3.5 J.V.102.N CRIM CC 61-73 72.0 483 726.483 726.483 9700065. 58 CS0 3.5 J.V.102.N CRIM CC 61-73 720.483 726.483 727.176 972.176				84.886.056		
0100055. 58 (S0 3 S.1710/2% NLP CG 61-73.79-81	0100052. 58 CSO 3.5% CRVM ALB 66-87	949,282		949,282		, .
0100055. 58 CS0 3.5%1/0/2½ CRNM GG 61-73	0100053. 58 CS0 3.5%/10/2% NLP GC 61-73,79-81	355,475		355,475		
0100065. 58 CS0 3.5X/10/2½ CAN IMD 0C 67-68,70-73				646,761		
01000675 58 CS0 4 K. P. P. B. F. 67, F6-88	0100055. 58 CSO 3.5%/10/2% CRVM GC 61-73	726,483		726,483		
0100065 58 CS0 48 NLP ALB 76 78 -86 92	0100056. 58 CSO 3.5%/10/2% CAN MOD GC 67-68,70-73	3/2,1/6		3/2,1/6		
0100069. 58 CS0 4K CPNM 77-87,39,39.5  2, 202,338  2, 202,348  2, 202,238  2, 202,28  2	0100058 58 CS0 4% NLP ALR 76 78_96 02	1,511,938				,
0100060. 58 CS0 45 CRW ALB 55.61,64,76-88,93-94	0100059. 58 CSO 4% CRVM 77-87 93 95	2 202 938		2 202 938		
0100061 58 CS0 4%/20/2k NLP 79-81 5.50 .771 5.508 .775 91 23.616.899 0100062 58 CS0 4.5k NLP 80-88 .90-91 5.508 .765 4.775 .194 283.571 0100064 58 CS0 4.5k NLP 80-88 .90-91 5.508 .765 4.775 .194 283.571 0100064 58 CS0 4.5k NLP 80-88 .90-91 5.508 .765 4.775 .194 283.571 0100064 58 CS0 4.5k NLP 80-88 .90-91 34.592 354 .592 0100066 58 CS0 4.5k NLP 80-88 .90-96 4.2 283,640 41.009,338 1.274,302 0100067 58 CS0 4.5k CRWI 81-06,09,16 42.283,640 41.009,338 1.274,302 0100067 58 CS0 4.5k CRWI 81-06,09,16 42.283,640 41.009,338 1.274,302 0100067 58 CS0 4.5k CRWI MAB 82-88 23.987 23.987 23.987 0100068 58 CS0 4.5k CRWI MAB 82-88 23.987 23.987 23.987 0100069 58 CS0 4.5k CRWI MAD 06 CS0 4.91 3.256,431 3.256,431 3.256,431 3.256,431 0100070 58 CS0 4.5k/20/2k NLP 972,74-78,80-83 6.489,756 6.489,756 6.489,756 0100072 58 CS0 4.5k/20/2k CRWI MOD 6C 84,87 120,141 120,141 100072 58 CS0 4.5k/20/2k RWI MOD 6C 84,87 120,141 120,141 100073 58 CS0 4.5k/20/2k RWI MOD 6C 84,87 120,141 120,141 100075 58 CS0 4.5k/20/2k RWI MOD 6C 84,87 120,141 120,141 100076 58 CS0 4.5k/20/2k RWI MOD 6C 84,87 120,141 120,141 100076 58 CS0 5.5k RWI MAB 87 454,172 454,172 100076 58 CS0 5.5k RWI MAB 87 454,172 454,172 100076 58 CS0 5.5k RWI MAB 87 454,172 454,172 100076 58 CS0 5.5k RWI MAB 87 42,184 172 454,172 100076 58 CS0 5.5k RWI MAB 87 42,184 172 454,172 100076 58 CS0 5.5k RWI MAB 87 42,184 172 454,172 100076 58 CS0 5.5k RWI MAB 87 42,184 172 454,172 100076 58 CS0 5.5k RWI MAB 87 42,184 172 444 120,874	0100060. 58 CSO 4% CRVM ALB 55,61,64,76-88,93-94	426 , 166				
0100063. 58 CSQ 4.5% NLP 80-88,90-91	0100061. 58 CS0 4%/20/2% NLP 79-81	530,771		530,771		
0100064   58   CSQ 4 5% NLP ALB 82   832   832   835	0100062. 58 CSO 4%/20/2% CRVM MOD 79-81	23,616,899				
0100065. 58 CS0 4.5% NLP GC 84-89	U1UU063. 58 CSO 4.5% NLP 80-88,90-91	5,058,765				
0100066. 58 CS0 4.5% CRVIM AIB 83-84 23,954,187 23,955,194,187 23,955,194,187 23,955,194,187 23,955,194,187 23,955,194,187 23,954,194 23,955 23,951,194 24,102	0100065 59 CSO 4 5% NLP ALB 82	832		832		
0100067. 58 CS0 4.5% CRVM ANB 83-84 23,954,187 22,997 222,987 222 987 220,00068. 58 CS0 4.5% CRVM ANB 82-88 232,987 23	0100066, 58 CS0 4.5% CRVM 81-06 09 16	334,392 42 283 640				
0100068. 58 CS0 4.5% CRVM ALB 82-88	0100067. 58 CSO 4.5% CRVM ANR 83-84	23 954 187				, ,
0100069	0100068. 58 CSO 4.5% CRVM ALB 82-88	232.987		232,987		
0100070. 58 CS0 4.5%/20/2% NLP 72,74-78,80-83	0100069. 58 CSO 4.5% CRVM MOD GC 84-91	3,256,431		3,256,431		
0100072. 58 CS0 4.5%/20/2% CRVM MOD GC 84,87	0100070. 58 CSO 4.5%/20/2% NLP 72,74-78,80-83	6,489,756		6,489,756		
0100073         58 CS0 4.5%/20/2% MOD 81-83         610,786         610,786           0100074         58 CS0 4.5%/20/3.5% CRVM 84,87         454,172         454,172           0100075         58 CS0 5.5% NLP 81-82         51,847         51,847           0100076         58 CS0 5.5% CRVM ALB 87         28,644         28,644           0100077         58 CS0 6% CRVM ALB 85-86         578,532         578,532           0100078         58 CET 2% NLP GC 73-76,78-83         120,874         120,874           0100079         58 CET 2.5% NLP 59-60,62,68-70,72,77,79,84         7,565         7,565           0100080         58 CET 2.5% CRVM 70,74,78         3,565         3,565           0100081         58 CET 2.5% CRVM 70,74,78         3,565         3,565           0100082         58 CET 3% NLP ALB 74         1,842         1,842           0100083         58 CET 3% NLP ALB 64-65,74-78,80,91         8,849         8,849           0100084         58 CET 3% CRVM 62-63,65-66,69-85,88-89         24,955         24,955           0100085         58 CET 3% CRVM ALB 65-66,71-72,74,76-78,82         15,520         15,520           0100087         58 CET 3.5% NLP ALB 67-70,74,77,80,83-86         42,102         42,102				53,828,642		
0100074.       58 CS0 4.5%/20/3.5% CRWN 84,87       454,172       454,172         0100075.       58 CS0 5.5% NLP 81-82       51,847       51,847         0100076.       58 CS0 5.5% CRWN ALB 87       28,644       28,644         0100077.       58 CS0 6% CRVM ALB 85-86       578,532       578,532         0100078.       58 CET 2% NLP GC 73-76,78-83       120,874       120,874         0100079.       58 CET 2.5% NLP 59-60,62,68-70,72,77,79,84       7,565       7,565         0100080.       58 CET 2.5% NLP ALB 75,79,85-86       2,022       2,022         0100081.       58 CET 2.5% CRVM 70,74,78       3,565       3,565         0100082.       58 CET 2.5% CRVM ALB 74       1,842       1,842         0100083.       58 CET 3% NLP 60-82       5,104,543       5,104,543         0100084.       58 CET 3% CRVM 62-63,65-66,98,88-89       24,955         0100085.       58 CET 3% CRVM 62-63,65-66,98,88-89       24,955         0100086.       58 CET 3% CRVM 62-63,74-78,80,91       8,849         0100087.       58 CET 3% CRVM 62-63,65-66,98-66,98-8,88-89       24,955         0100088.       58 CET 3% CRVM 62-63,74-78,80,81       15,520         0100087.       58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102	0100072 58 CSO 4.5%/20/2% CRVM MOD GC 84,87	120,141		120,141		
0100075. 58 CS0 5.5% NLP 81-82       51,847         0100076. 58 CS0 5.5% CRVM ALB 87       28,644         0100077. 58 CS0 6% CRVM ALB 85-86       578,532         0100078. 58 CET 2% NLP GC 73-76,78-83       120,874         0100079. 58 CET 2.5% NLP 59-60,62,68-70,72,77,79,84       7,565         0100080. 58 CET 2.5% NLP ALB 75,79,85-86       2,022         0100081. 58 CET 2.5% CRVM 70,74,78       3,565         0100082. 58 CET 2.5% CRVM 70,74,78       3,565         0100083. 58 CET 3% NLP 60-82       5,104,543         0100084. 58 CET 3% NLP BO-82       5,104,543         0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955         0100086. 58 CET 3% CRVM ALB 64-65,74-72,74,76-78,82       15,520         0100087. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102	0100074. 58 CS0 4 5%/20/3 5% CRVM 84 87					
0100076. 58 CSO 5.5% CRVM ALB 87       28,644       28,644       28,644         0100077. 58 CSO 6% CRVM ALB 85–86       578,532       578,532       578,532         0100078. 58 CET 2% NLP GC 73–76,78–83       120,874       120,874       120,874         0100079. 58 CET 2.5% NLP ALB 75,79,85–86       2,022       2,022       2         0100081. 58 CET 2.5% CRVM 70,74,78       3,565       3,565       3,565         0100082. 58 CET 2.5% CRVM ALB 74       1,842       1,842       1,842         0100083. 58 CET 3% NLP 60-82       5,104,543       5,104,543       5,104,543         0100084. 58 CET 3% NLP BLB 64-65,74–78,80,91       8,849       8,849       8,849         0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955       24,955         0100086. 58 CET 3% CRVM ALB 65-68,71–72,74,76-78,82       15,520       15,520       15,520         0100087. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102	0100075. 58 CSO 5.5% NI P 81-82	<del></del>				
0100077.       58 CSO 6% CRVM ALB 85-86       578,532       578,532         0100078.       58 CET 2% NLP GC 73-76,78-83       120,874       120,874         0100079.       58 CET 2.5% NLP 59-60,62,68-70,72,77,79,84       7,565       7,565         0100080.       58 CET 2.5% NLP ALB 75,79,85-86       2,022       2,022         0100081.       58 CET 2.5% CRVM 70,74,78       3,565       3,565         0100082.       58 CET 2.5% CRVM ALB 74       1,842       1,842         0100083.       58 CET 3% NLP 60-82       5,104,543       5,104,543         0100084.       58 CET 3% NLP ALB 64-65,74-78,80,91       8,849       8,849         0100085.       58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955         0100086.       58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82       15,520       15,520         0100087.       58 CET 3.5% NLP 62,70-82       5,294,014       5,293,519       495         0100088.       58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102	0100076. 58 CSO 5.5% CRVM ALB 87	28,644				
0100078. 58 CET 2% NLP GC 73-76,78-83       120,874       120,874         0100079. 58 CET 2.5% NLP 59-60,62,68-70,72,77,79,84       7,565       7,565         0100080. 58 CET 2.5% NLP ALB 75,79,85-86       2,022       2,022         0100081. 58 CET 2.5% CRVM 70,74,78       3,565       3,565         0100082. 58 CET 2.5% CRVM ALB 74       1,842       1,842         0100083. 58 CET 3% NLP 60-82       5,104,543       5,104,543         0100084. 58 CET 3% NLP ALB 64-65,74-78,80,91       8,849       8,849         0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955         0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82       15,520       15,520         0100087. 58 CET 3.5% NLP 62,70-82       5,294,014       5,293,519       495         0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102	0100077. 58 CSO 6% CRVM ALB 85-86	578,532		578,532	· · · · · · · · · · · · · · · · · · ·	
0100080. 58 CET 2.5% NLP ALB 75,79,85-86       2,022       2,022       2,022       3,565       3,565       3,565       3,565       0100081. 58 CET 2.5% CRVM 70,74,78       3,565       3,565       3,565       3,565       3,565       0100082. 58 CET 2.5% CRVM ALB 74       1,842       1,842       1,842       1,842       0100083. 58 CET 3% NLP 60-82       5,104,543       5,104,543       5,104,543       0100084. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955       24,955       24,955       24,955       0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82       15,520       15,520       15,520       0100087. 58 CET 3.5% NLP 62,70-82       5,294,014       5,293,519       495         0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102       42,102	0100078. 58 CET 2% NLP GC 73-76,78-83	120,874		120,874		
0100081. 58 CET 2.5% CRVM 70,74,78       3,565       3,565         0100082. 58 CET 2.5% CRVM ALB 74       1,842       1,842         0100083. 58 CET 3% NLP 60-82       5,104,543       5,104,543         0100084. 58 CET 3% NLP ALB 64-65,74-78,80,91       8,849       8,849         0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955         0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82       15,520       15,520         0100087. 58 CET 3.5% NLP 62,70-82       5,294,014       5,293,519       495         0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102				7,565		
0100082. 58 CET 2.5% CRVM ALB 74     1,842     1,842       0100083. 58 CET 3% NLP 60-82     5,104,543     5,104,543       0100084. 58 CET 3% NLP ALB 64-65,74-78,80,91     8,849     8,849       0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89     24,955     24,955       0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82     15,520     15,520       0100087. 58 CET 3.5% NLP 62,70-82     5,294,014     5,293,519     495       0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86     42,102     42,102     42,102	0100080. 58 CET 2.5% NLP ALB 75,79,85–86	2,022		2,022		
0100083. 58 CET 3% NLP 60-82       5, 104,543       5, 104,543         0100084. 58 CET 3% NLP ALB 64-65,74-78,80,91       8,849       8,849         0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955         0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82       15,520       15,520         0100087. 58 CET 3.5% NLP 62,70-82       5,294,014       5,293,519       495         0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102	U1UUU81. 58 CET 2.5% CRVM 70,74,78	3,565		3,565		
0100084. 58 CET 3% NLP ALB 64-65,74-78,80,91       8,849       8,849	0100083 59 CET 20 NLD 60 92	1,842		1,842		<b></b>
0100085. 58 CET 3% CRVM 62-63,65-66,69-85,88-89       24,955       24,955         0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82       15,520       15,520         0100087. 58 CET 3.5% NLP 62,70-82       5,294,014       5,293,519       495         0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86       42,102       42,102       42,102	0100084 58 CET 3% NLP ALR 64_65 74_79 90 01	کر, 401 رو				
0100086. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82     15,520     15,520       0100087. 58 CET 3.5% NLP 62,70-82     5,294,014     5,293,519       0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86     42,102     42,102						
0100087 58 CET 3.5% NLP 62,70-82 5,294,014 5,293,519 495 0100088 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86 42,102 42,102						
0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86	0100087. 58 CET 3.5% NLP 62,70-82	5,294,014				
0100089, 58 CFT 3.5% CRVM 62 64 66 76-78	0100088. 58 CET 3.5% NLP ALB 67-70,74,77,80,83-86	42,102		42,102		
	0100089. 58 CET 3.5% CRVM 62,64,66,76-78	12,311		12,311		

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
0100090. 58 CET 3.5% CRVM ALB 67,72,74,77-78,81	7,080		7,080 67.349		
0100091. 58 CET 3.5%/10/2% NLP GC 62,66,68-71,80-81 0100092. 58 CET 4% NLP 77,82-86	3,429		3.429		
0100093. 58 CET 4% NLP ALB 66	23		23		
0100094. 58 CET 4% CRVM ALB 77,82	1,025		1,025		
0100095. 58 CET 4%/20/2% NLP 79-81,86			1,652,620		
0100096. 58 CET 4.5% NLP 82-88,92			2,460,270		
0100097. 58 CET 4.5% NLP GC 84-89	106,596 2,742,280		106,596 2.742.280		
0100098. 58 CET 4.5%/20/2% NLP 81-83 0100099. 58 CET 4.5%/20/3.5% NLP 84-85			25,738		
0100100. 60 CSG 4.5% CRVM 93-03	52 844 000		25,750		52,844,000
0100101. 60 CSG 5% CRVM 93-94	8,898,865				8,898,865
0100102. 80 CSO 4% CRVM ANB 06-09	179.770.913		178,688,734		1,082,179
0100103. 80 CSO 4% CRVM ALB 86-92,94-NB	386,794,097		371,760,989		15,033,108
0100104. 80 CSO 4% CRVM ALB S & U 00-02,04,06-08			177,327,318		4,970
0100105. 80 CSO 4% CRVM MOD 85			207,259,339		
0100106. 80 CSO 4.5% NLP 89-97 0100107. 80 CSO 4.5% NLP ANB 89-97,01			63,041 107,650		
0100108. 80 CSO 4.5% NLP ALB 69,92-95	515 598		515.598		
0100109. 80 CSO 4.5% NLP GC 89,03			5,100		
0100110. 80 CSO 4.5% CRVM 82-05,14,NB			70,344,501		2,746,659
0100111. 80 CSO 4.5% CRVM ANB 86-05	847,639,377		638,358,333		209,281,045
0100112. 80 CSO 4.5% CRVM ALB 87,90-09,14,16-NB			1,911,938,502		44,744,314
0100113. 80 CSO 4.5% CRVM ALB S & U 89-05 0100114. 80 CSO 4.5% CRVM MOD GC 89-00.02-04			856,478,072 6,267,143		1,399,282
, , , , , , , , , , , , , , , , , , , ,					
0100115. 80 CSO 4.5%-5% CRVM 91-94					<u></u>
0100117. 80 CS0 5% NLP 86-90	139,992		139,992		
0100118. 80 CSO 5% CRVM 88-89,92-94	17,088,070		16,860,266		227,804
0100119. 80 CSO 5% CRVM ANB 93-94	149,032,214		149,032,214		
0100120. 80 CSO 5% CRVM ALB 88-94	220,877,647		220,241,307		636,341
0100121. 80 CSO 5% CRVM ALB S & U 94 0100122. 80 CSO 5.25% CRVM ALB S & U 98			4,299,166 3,167		
	3, 167		3, 167		
0100124. 80 CSO 5.5% CRVM 84-09,11-NB			42,659,907		
	902,530,553		902,530,553		
0100126. 80 CSO 5.5% CRVM ALB 85-95	181 , 134 , 734		180 , 504 , 454		630,280
	1,824,979		1,824,979		
0100128. 80 CS0 6% NLP 84-89			5,631,437		4,941
	10,956,548		8,309,604		2,646,943
0100130. 80 CSO 6% CRVM ANB 83-86 0100131. 80 CSO 6% CRVM ALB 84-87			204 , 177 , 661 28 , 046 , 544		
0100131: 80 CSO 7% NLP 87-92			60,308		
0100133. 80 CS0 (135%) VARIOUS CRVM 91-98	16,155,297		16,155,297		
0100134. BLENDED 80 CS0 4.5% NLP ALB 98-01	2,151,684		2, 151, 684		
0100135. BLENDED 80 CS0 4.5% CRVM ALB 99-00			224,900		
0100136. 80 CET 4% CRVM 06-08			101,084		
0100137. 80 CET 4.5% NLP 89-03 0100138. 80 CET 4.5% NLP GC 89-93,97,01			674,502 238.782		
0100138. 80 CET 4.5% NLP GC 89-93,97,01			3,352,925		
0100140. 80 CET 4.5% CRVM ALB 95-NB			2.808		
0100141. 80 CET 5.5% NLP 87-92			806		
0100142. 01 CSO 3.5% CRVM ALB 13-NB	774,830,528		774,830,528		
0100143. 01 CSO 3.75% CRVM ALB 13-NB			12,561,727		
0100144. 01 CSO 4% CRVM ALB 02-13	2,527,327,935		2,527,327,935		
0100145. 01 CSO 4.25% CRVM ALB 11-12			2,007,180		
0100146. GIO NLP 85-02 0100147. GIO 3.5% CRVM 13-NB			82,258 8,511		
0100147. G10 3.5% CRVM 13-NB			156,362		
0100149. SUBSTANDARD NLP 59,61-65,67,69,73,76-77,79-			100,002		
80,82-04	34,234		31,134		3,101
0100150. UNEARNED PREMIUM	2,428		2,428		
0199997. Totals (Gross)	10,276,141,583		9,933,135,258		343,006,325
0199998. Reinsurance ceded	3,215,053,150		3,135,292,643		79,760,507
0199999. Life Insurance: Totals (Net)	7,061,088,432	V00/	6,797,842,615	100/	263,245,818
0200001. McClintok's 2.5% DEF CARVM 87-88,90-91 0200002. McClintok's 3.5% DEF CARVM 69-74,77-79,81-	34,8/2	XXX	34,872	XXX	
82,8782,87	71 932	XXX	71,932	XXX	
0200003. McClintok's 4% DEF CARVM 87		XXX		XXX	
0200004. McClintok's 4.65% IMM 98	22,817	XXX	22,817	XXX	
0200005. McClintok's 6.7% IMM 90	160,272	XXX	160,272	XXX	
0200006. 37 SA 2.5% IMM 72,75-78			146,123	XXX	
0200007. 37 SA 2.5% DEF NLP 73-80	74,542		74,542	XXX	
0200008. 37 SA 2.5% DEF CARVM 66-82	585,9/3		585,973 4,104	XXX	
0200009. 37 SA 3% DEF CARVM 73,79,84		XXX		XXXXX	
0200011. 37 SA 4% DEF CARVM 76-85			127,242	XXX	
0200012. 37 SA 4.5% DEF CARVM 78-81,86-87	41,521	XXX	41,521	XXX	
0200013. 37 SA 5% DEF CARVM 74		XXX	18,825	XXX	
0200014. 37 SA 5.5% DEF CARVM 75,77-79	70,697	XXX	70,697	XXX	
0200015. American Annuity 3.5% DEF CARVM 70,86,89- 90,92	100.070	XXX	100 070	XXX	
90,92	136,3/9	XXX	136,379	XXX	
0200016. 71 IAM 3% DEF CARVM 78-81,83-84,86			3,631,771	XXX	
0200018. 71 IAM 3.5% DEF CARVM 69,73-76,78,80-81				XXX	
0200019. 71 IAM 4% DEF 79		XXX	2,005,550	XXX	
0200020. 71 IAM 4% DEF CARVM 69-70,74-78,80-88,90-91	1,280,752	XXX	1,280,752	XXX	
0200021. 71 IAM 4.5% DEF 79-92	16,225,819	XXX	16,225,819	XXX	
0200022. 71 IAM 4.5% DEF CARVM 80-89	35,363,438	XXX		XXX	
0200023. 71 IAM 5% DEF CARVM 73-75,78-83,86-89			636,243	XXX	
0200024. 71 IAM 5.5% DEF 80-81,83-86 0200025. 71 IAM 5.5% DEF CARVM 77-80,94,96		XXXXXX	3,616,645 1,318,185	XXX	<b></b>
2-230-0. / I INW 3.30 DLI OMNYW / / TOU, 34,30	ان ۱,۵۱۵, ۱۵۵		ان, ۱,۵۱۵, ۱۵۵		

1	2	3	4	5	6
l '	2	3	4	5 Credit	ь
				(Group and	
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
0200026. 71 IAM 5.75% DEF 83-85		XXX	906,162	XXX	
0200027. 71 IAM 5.75% DEF CARVM 93	418,854	XXX	418,854	XXX	
0200028. 71 IAM 6% DEF CARVM 75-88,95			1,600,438	XXX	
0200029. 71 IAM 6.25% DEF CARVM 92		XXX	1,086,210 2,295,055	XXX	
0200030. 71 IAM 6.5% DEF CARVW 87,90	20, 577			XXXXXX	
0200032. 71 IAM 6.75% DEF CARVM 86,91,16	3 022 548		3,022,548	XXX	
0200033. 71 IAM 7% DEF CARVM 86-89			4,570,168	XXX	
0200034. 71 IAM 7.25% DEF CARVM 86	822.633		822,633	XXX	
0200035. 71 IAM 7.5% IMM 84			128,327		
0200036. 71 IAM 7.75% IMM 84,86	3,214	XXX	3,214	XXX	
0200037. 71 IAM 7.75%/5.75% IMM & DEF 83		XXX	321,707	XXX	
0200038. 71 IAM 8% DEF CARVM 84-85		XXX	40,655,575	XXX	
0200039. 71 IAM 8.25% DEF CARVM 83			44,389,899	XXX	
0200040. 71 IAM 8.5% DEF CARVM 85		XXX	'	XXX	
0200041. 71 IAM 9.25% IMM 86			11,182	XXX	
0200042. 71 IAM 9.32% IMM 83		XXX		XXX	
0200043. 71 IAM 9.5% IMM 85			2,794	XXX	
0200044. 71 IAM 10.75% IMM 82		XXX	1,757,270 9,559,105	XXX	
0200045. 71 TAM 11.25% TMM 84	155 162		9,559,105	XXX	
0200046. 71 GAM 7.5% TWW 83	1 01/ 830	XXX	1,914,839	XXX	
0200048. 83a 3.75% DEF CARVM 12–13		XXX	28,328	XXX	
0200049. 83a 4% IMM 13			4, 198, 421	XXX	
0200050. 83a 4.25% IMM 12	9 040 152	XXX	9,040,152	XXX	
0200051. 83a 4.5% DEF CARVM 07-08			1,164,911	XXX	8, 164, 041
0200052. 83a 4.65% IMM 98	12,569		12,569	XXX	
0200053. 83a 4.75% DEF 99	119,529	XXX	119,529	XXX	
0200054. 83a 4.77% IMM 93	5,830	XXX	5,830	XXX	
0200055. 83a 4.8% IMM 97	25,023	XXX	25,023	XXX	
0200056. 83a 5% IMM 11	64,529,473	XXX	64,529,473	XXX	
0200057. 83a 5% DEF CARVM 98,09	10,905,369	XXX	10,892,741	XXX	12,628
0200058. 83a 5.2% IMM 96	19,521	XXX	19,521	XXX	
0200059. 83a 5.25% IMM 05-06,10		XXX	398,989,830	XXX	
0200060. 83a 5.25% DEF 98			211,289	XXX	
0200061. 83a 5.25% DEF CARVM 97-98	3,145,970	XXX		XXX	
0200062. 83a 5.5% IMM 04,07-08	421,944,700	XXX		XXX	
0200063. 83a 5.5% DEF 94,96-97	1,700,872	XXX		XXX	
0200064. 83a 5.5% DEF CARVM 94,96-97			18,836,908	XXXXXX	
0200066. 83a 5.75% DEF 93,99	20, 174	XXX	'	XXX	
0200067. 83a 5.75% DEF CARVM 93	1 028 100	XXX		XXX	
0200068. 83a 6% IMM 03,09	176 118 629	XXX	176, 118, 629	XXX	
0200069. 83a 6% DEF 95	298 397	XXX	298,397	XXX	
	3,268,580		3,268,580	XXX	
0200071. 83a 6.25% IMM 98-99	412,770,127	XXX	411,820,350	XXX	949,777
0200072. 83a 6.25% DEF 87,92	2,144,132		2,144,132	XXX	
0200073. 83a 6.25% DEF CARVM 87,92			41,318,674	XXX	
0200074. 83a 6.33% DEF CARVM 97			71,884	XXX	
0200075. 83a 6.5% IMM 94,02			340,759,940	XXX	
0200076. 83a 6.5% DEF 87,90			1,365,271		
0200077. 83a 6.5% DEF CARVM 91	486,807	XXX	486,807		
0200078. 83a 6.63% DEF CARVM 96		XXX	3,328,301	XXX	
0200079. 63a 6.7% IMM 90	926 224 614	XXX	825,476,830	XXX	747,784
0200081. 83a 6.75% DEF 91	1 341 224		1,341,224	XXX	147,704
0200082. 83a 6.75% DEF CARVM 86,91–92	35 571 186	XXX	35,571,186	XXX	
0200083. 83a 6.99% DEF CARVM 95			15,145,314	XXX	
0200084. 83a 7% IMM 93,00	559,987,731	XXX	559,677,390	XXX	310,341
0200085. 83a 7% DEF 88-89			2,627,287	XXX	, , , , , , , , , , , , , , , , , , ,
0200086. 83a 7% DEF CARVM 89	202,068	XXX	202,068	XXX	
0200087. 83a 7.25% IMM 95	384,798,777	XXX	384,253,000	XXX	545,777
0200088. 83a 7.45% DEF CARVM 94		XXX	21,701,997	XXX	
0200089. 83a 7.75% IMM 85,92			270,222,262	XXX	
0200090. 83a 7.75%/5.75% IMM & DEF 88,91			77,856	XXX	
0200091. 83a 7.77% DEF CARVM 88	10,361,065	XXX	10,361,065	XXX	
0200092. 83a 8% IMM 87 0200093. 83a 8% DEF CARVM 85			230,647,253	XXX	
0200093. 83a 8% DEF CARVM 85	20 576 060	XXX	11,235 28,576,969	XXX	
0200094. 838 8.1% DEF CARVM 93			7,393,529	XXX	
0200095. 83a 8.16% DEF CARVW 89 0200096. 83a 8.25% IMM 90-91			773,593,291	XXX	
0200097. 83a 8.37% DEF CARVM 90	11 255 537		11,255,537	XXX	
0200098. 83a 8.4% DEF CARVM 92			25,002,108	XXX	
0200099. 83a 8.42% DEF CARVM 91			17,374,438	XXX	
0200100. 83a 8.75% IMM 88-89	616,451,169		616,079,159	XXX	
0200101. 83a 9.25% IMM 86	56, 125, 698	XXX	56, 125, 698	XXX	
0200102. 83a 9.5% IMM 85	11,777	XXX	11,777	XXX	
0200103. 83a 11% IMM 85	13,072,337	XXX	13,072,337	XXX	
0200104. 83a 11.25% IMM 84		XXX	541,105	XXX	
0200105. 83 GAM 5.5% 98				XXX	48,326
0200106. 83 GAM 5.5% IMM & DEF 85-97		XXX		XXX	699,384,171
0200107. 1994 GAR 4.5% DEF CARVM 05-06	8,459,926	XXX	898,836	XXX	
0200108. 1994 GAR 4.75% DEF CARVM 04,07	31,331,769	XXX	4,156,277	XXX	
0200109. 1994 GAR 5% DEF CARVM 03 0200110. 1994 GAR 5.25% DEF CARVM 98-99	12,901,762		2,622,955	XXX	
UZUUIIU. 1994 WAK 3.23% DEF CAKVM 98-99	0 767 054		1,501,133 1,666,791	XXX	
0200111 1004 CAD 5 50 DEE CAD/M 04 06 07 04 00	9, /0/,931			XXX	8, 101, 159 855,384
0200111. 1994 GAR 5.5% DEF CARVM 94,96-97,01-02	1 220 020	VVV	//U// K///		
0200112. 1994 GAR 5.75% DEF CARVM 93,00	1,339,928	XXX	484,544		
0200112. 1994 GAR 5.75% DEF CARVM 93,00 0200113. 1994 GAR 6% DEF CARVM 95	1,339,928	XXX	44,736	XXX	3,382,787
0200112. 1994 GAR 5.75% DEF CARVM 93,00	1,339,928 3,427,523 3,075,089	XXXXXX	44,736 51,343		3,382,787 3,023,745
0200112. 1994 GAR 5.75% DEF CARVM 93,00	1,339,928 3,427,523 3,075,089 53,265,211	XXX XXX XXX	44,736	XXXXXX	3,382,787 3,023,745 48,978,455

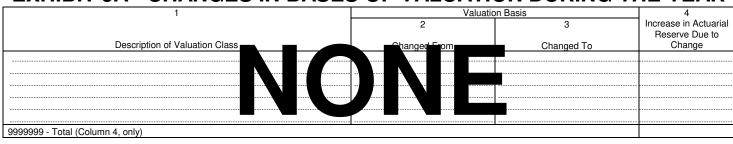
	0.2 1 1 - 1 1 1			7	
l Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200118. 1994 GAR 7.25% DEF CARVM 86		XXX	84,651	XXX	4,327,411
0200119. 1994 GAR 8.5% DEF CARVM 85		XXX	113,606	XXX	3,579,492
0200120. 1994 GAR CIF DEF CARVM 92-09 0200121. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50	2,421,803,287	XXX	1,753,922,605	XXX	667,880,682
IL ADM CODE 1410 91-13	1 136 448 359	XXX	643 729 489	XXX	492 718 870
0200122. a-2000 3.75% IMM NB	63,935			XXX	
0200123. a-2000 4% IMM 13,15	124,759,681	XXX		XXX	
0200124. a-2000 4% DEF CARVM 78-79	419,320	XXX		XXX	
0200125. a-2000 4.25% IMM 12,16		XXX		XXX	
0200126. a-2000 4.5% IMM 14	102,527,859	XXX		XXX	
0200127. a-2000 4.5% DEF CARVM 80-81,05-06 0200128. a-2000 4.75% DEF CARVM 04,07-08		XXXXXX		XXX	
0200128. a=2000 4.73% DEF CARVM 04,07=08		XXX		XXX	
0200130. a-2000 4.94% IMM 02				XXX	
0200131. a-2000 5% IMM 11	113,915,495	XXX	63,017,126	XXX	50,898,369
0200132. a-2000 5% DEF CARVM 98-99,03		XXX		XXX	
0200133. a-2000 5.15% IMM 99	5,024	XXX		XXX	
0200134. a-2000 5.25% IMM 01,05-06,10		XXX		XXX	93,986,967
0200135. a-2000 5.25% DEF CARVM 98-99,02	/6,4//,286	XXX		XXX	34,454,061
0200136. a-2000 5.27% DEF CARVM 03 0200137. a-2000 5.5% IMM 04,07-08	17,862,181	XXX		XXXXXX	12 002 224
0200137: a=2000 5.5% THINK 04,07=08	190 092 253	XXX		XXX	86 366 571
0200139. a-2000 5.71% DEF CARVM 02	6 449 209	XXX	6 449 209		
0200140. a-2000 5.75% DEF CARVM 93,00-01	116,468,801	XXX	74,532,632	XXX	
0200141. a-2000 5.77% IMM 00	21,758	XXX	21,758	XXX	
0200142. a-2000 6% IMM 03,09	149,404,098	XXX	114,577,926	XXX	
0200143. a-2000 6% DEF CARVM 95,01		XXX	12,854,888	XXX	2,646,219
0200144. a-2000 6.09% DEF CARVM 00	9,351,383	XXX		XXX	
0200145. a-2000 6.25% IMM 99 0200146. a-2000 6.25% DEF CARVM 92		XXX	, ,	XXX	378,660
0200146. a-2000 6.25% DEF CARVM 92		XXX		XXX	3,848,362
0200147. a=2000 6.3% DEF CARVM 99		XXX		XXX	
0200149. a-2000 6.33% DEF CARVM 97	4,520,349	XXX			
0200150. a-2000 6.5% IMM 02	51,885,982	XXX		XXX	
0200151. a-2000 6.5% DEF CARVM 87,90	2,710,552	XXX		XXX	428,274
0200152. a-2000 6.63% DEF CARVM 96	4,574,333	XXX			
0200153. a-2000 6.75% IMM 01		XXX		XXX	
0200154. a-2000 6.75% DEF CARVM 91	2,484,223	XXX		XXX	
0200155. a-2000 7% IMM 00 0200156. a-2000 7% DEF CARVM 88-89		XXXXXX	16,916,716	XXX	976,783
0200157. a-2000 7.25% DEF CARVM 86	1 197 066	XXX	1 197 066		
0200158. a-2000 8.25% IMM 90		XXX			
0200159. a-2000 8.5% DEF CARVM 84-85		XXX		XXX	
0200160. a-2000 CIF DEF CARVM 94-09,12-14	1,369,699,410	XXX	1,212,128,585	XXX	157,570,825
0200161. 2012 IAR 3.5% DEF CARVM NB	522,699	XXX		XXX	
0200162. 2012 IAR 3.75% IMM NB	114,442,432	XXX	61,463,949	XXX	52,978,483
0200163. 2012 IAR 3.75% DEF CARVM 14-NB	233,785	XXX	233,785	XXX	70 400 000
0200164. 2012 IAR 4% IMM 15-NB	1/6,441,456	XXX	97,941,594	XXX	78,499,862
98,10-NB	244 719 344	YYY	115,086,412	XXX	129 632 933
0299997. Totals (Gross)	14,076,904,236	XXX	11,037,665,877	XXX	3,039,238,359
0299998. Reinsurance ceded	1,212,301,914	XXX	549,024,535	XXX	663,277,379
0299999. Annuities: Totals (Net)	12,864,602,322	XXX	10,488,641,342	XXX	2,375,960,980
0300001. 71 IAM 9.32% IMM 83	259, 185		259 , 185		
0300002. 83a 6.25% IMM 98	24,998		24,998		
0300003. 83a 6.5% IMM 94			19,942		
0300004. 83a 6.75% IMM 96			31,789		
0300005. 83a 7.25% IMM 95	12 121		7,863 12,131		
0300000. a-2000 4.23% 1NM 12	17 253		17,253		
0300008. a-2000 5.25% IMM 05	15,892		15,892		
0300009. a-2000 5.5% IMM 04	175,234		175,234		
0300010. a-2000 6.25% IMM 99			23,457		
0300011. a-2000 6.75% IMM 01			70,330		
0300012. a-2000 7% IMM 00	98,293 756.367		98,293 756.367		
0399997. Totals (Gross) 0399998. Reinsurance ceded	/56,36/		/56,36/		
0399999. SCWLC: Totals (Net)	756.367		756.367		
0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-61.64-67.69-83	. , .		100,001		
		***************************************	943		***************************************
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB					
68,73,78,80,82-84,86,98-01	646		642		5
0400003. 59 ADB W/ 58 CSO 2.5% ANN CRF 61.65-66.68-			222 15-		, =
02,04,06	390,711		389 , 150		1,561
0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-66,68-73,75,83,85,95,97-10	01 750		91,400		360
0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 72-81,88	92 102		92.102		300
0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96	94.271		94,271		
0400007 59 ADB W/ 80 CS0 3% ANN CRF 58-59	22		22		
0400008. 59 ADB W/ 80 CS0 4% ANN CRF ALB S & U 06-16	2,447		2,447		
0400009. 59 ADB W/ 80 CSO 4.5% ANN CRF 84,89-99,01	2,546		2,546		
0400010. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 95-05	38,920		38,920		
0400011. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 89-05	77,559		77,559		
0400012. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 01-					<b></b>
02	18		18		
0400013. 59 ADB W/ 80 CSO 5% ANN CRF 84-01	55,515		55,515		
0400014. 59 ADB W/ 80 CS0 5% ANN CRF ALB 93-94	8,642		8,642		
0400015. 59 ADB W/ 80 CS0 5% ANN CRF ALB S & U 94	7,975		7,975		
0400016. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 98	<u> </u> 17		17		
0400017. 59 ADB W/ 80 CSO 5.5% ANN CRF 87- 98,00,09,12,NB	40 SEO		40,350		
30,00,03,12,ND	40,330		40,330		

1 Valuation Standard	2 Total	3	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400018. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	4,379		4,379		
0400019. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB 07,13-NB	3,085		3,085		
0400020. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB S & U 13-NB	53.255		53.255		
0400021. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	53,255 2,845		2,845		
0400022. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	39,233		39,233		
0499997. Totals (Gross)	1,007,240		1,005,315		1,926
0499998. Reinsurance ceded	490,897		489,336		1,561
0499999. Accidental Death Benefits: Totals (Net)	516,343		515,979		364
0500001. 01 CSO 3.5% CRVM ALB 13-NB	,		38,761		
0500002. 01 CSO 4% CRVM ALB 10-12 0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF	330,000		330,000		
49,61,64,67-73,75,77-80,82,84,86-87,90	1,420		1,420		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 84-88	20		20		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01			1,532		
0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%			- · - · · ·		
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF	ŕ				
95–10	38,263		35,458		2,804
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-	2,066		2,066		
92,96-01	·				
ANN CRF 69-73	11,882		11,882		
3.5% MO CRF 72-81	83,516		83,516		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 69,71-72,76-04,06,10	1,058,806		1,047,224		11,582
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90.93-97.99.01.09	194,863		194,863		
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	4,645		,		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5%			· ·		
ANN CRF 89-05	12,291		,		
ANN CRF ALB 95-NB	98,592		98,592		
ANN CRF ALB 99	3		3		
ANN CRF 93-94	565		565		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	22,843		22,843		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 96-98	84		84		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-98,01,06-07,12			65,836		
0500021 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5%	,				
ANN CRF ALB 91-92			710		
ANN CRF 83-86,88			12,757		
CRF 13-NB	9,156		9,156		
& U 13-NB	351,963		351,963		
06,08,10-12	7,780		7,780		
0500026. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-12					
0500027. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03					4
0599997. Totals (Gross)	3,039,902		3,025,511		14,391
0599998. Reinsurance ceded	1,584,304		1,575,286		9,017
0599999. Disability-Active Lives: Totals (Net) 0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	1,455,598 5,263		1,450,225 5,263		5,373
0600002. 52 INTERCO DISA W/ 58 CSO 2.5%					
0600003. 52 INTERCO DISA W/ 58 CSO 3% 90-01	43,097		43,097		
0600004. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	5,526,828		5,526,828		
0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 58,62-66,69-71,76,79-04,06,10	2,561,777		2,561,693		84
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB					
0600007. 70 INTERCO DISA 2%	84,692				84,692
0600008. 70 INTERCO DISA 3%	10,800				10,800
0600009. 70 INTERCO DISA 3.5%	2,590				2,590
0600010. 70 INTERCO DISA 4.5% 84-88	226,672				226,672
0600011. 26 Class (3) W/ 41 CSO 3% 58-62	2,691		2,691		224 020
0699997. Totals (Gross) 0699998. Reinsurance ceded	30,304,789 572,349		29,979,950 260,901		324,838 311,448
0699999. Disability-Disabled Lives: Totals (Net)	29.732.439		29,719,049		13,390
0700001. Deficiency Reserve	-, -,				419,982
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	, ,		, ,		209,545
0700003. Cash Surrender Value in Excess of Reserve					209,545
0700004. Guaranteed Minimum Death Benefit Reserve for	7,786,362		7,383,980		402,382
VUL Policies	147,779,736		146,747,827		1,031,909
0799998. Reinsurance ceded	95,051,837		94,902,751		1,031,909
0799999. Miscellaneous Reserves: Totals (Net)	52,727,898		51,845,077		882,822
9999999. Totals (Net) - Page 3, Line 1	20,010,879,400		17,370,770,653		2,640,108,747

# **EXHIBIT 5 - INTERROGATORIES**

1.1	Has the reporting entity ever issued both participating and non-participating contracts?		Yes [	]	No [ X ]
1.2	If not, state which kind is issued.				
	Non-participating			_	
2.1	Does the reporting entity at present issue both participating and non-participating contracts?		Yes [	]	No [X]
2.2	If not, state which kind is issued.				
_	Non-participating				
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		Yes [	Χ]	No [ ]
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.				
4.	Has the reporting entity any assessment or stipulated premium contracts in force?		Yes [	]	No [ X ]
	If so, state:	_			
	4.1 Amount of insurance?				
	4.2 Amount of reserve?	\$			
	4.3 Basis of reserve:				
	4.4 Basis of regular assessments:				
	4.5 Basis of special assessments:				
	4.6 Assessments collected during the year	 \$			
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.  2%, 3%				
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?		Yes [	X ]	No [ ]
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:	\$	-	2.8	370.410.897
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; an the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently	d			
	approved by the state of domicile for valuing individual annuity benefits:  Attach statement of methods employed in their valuation.	\$		3,7	23,745,438
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		Yes [	1	No [ X ]
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements				
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:				
	7.3 State the amount of reserves established for this business:				
	7.4 Identify where the reserves are reported in the blank:				
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?		Yes [	1	No [ X ]
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:	\$		-	
	8.2 State the amount of reserves established for this business:	\$			
	8.3 Identify where the reserves are reported in the blank:				
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the		., -		
	current year?		Yes [	Χ]	No [ ]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	\$		7	79,055,477
	9.2 State the amount of reserves established for this business:	\$		7	91,524,650
	9.3 Identify where the reserves are reported in the blank:				
	Section 2 of Exhibit 5				

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



## ALLSTATE LIFE INSURANCE COMPANY

12/31/17 Exhibit 5, Interrogatory 6.2

# Method Employed in the Valuation of Substandard Annuities

Substandard mortality is incorporated into the valuation in accordance with Actuarial Guidelines IX-A and IX-C. In all other respects the methods employed are identical to those that are used for similar contracts issued on a standard basis.

# **EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS**

	LATIBIT O - A			T T		T				
		1	2	3 Credit Accident	4	5	6	Other Individual Contract	8 8	9
			Group Accident	and Health	Collectively	3	Guaranteed	Non-Renewable for	0	9
		Total	and Health	(Group and Individual)	Renewable	Non-Cancelable	Renewable	Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	2,714,023	2,220,040				422,200	1,024	67,760	1,057
2.	Additional contract reserves (a)		115, 115, 474				28,586,438	1, 161		63,050
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	146,513,279	117,335,514			35,075	29,008,638	2,185	67,760	64 , 107
8.	Reinsurance ceded	74,498,175	70,481,683			24,585	3,860,040		67,760	64,107
9.	Totals (Net)	72,015,104	46,853,831			10,490	25,148,598	2,185		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	29,455,528	26,873,215			74,288	2,504,428	3,597		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	29,455,528	26,873,215				2,504,428	3,597		
15.	Reinsurance ceded	175,599	136,993			38,606				
16.	Totals (Net)	29,279,929	26,736,222			35,682	2,504,428	3,597		
17.	TOTAL (Net)	101,295,033	73,590,053			46,173	27,653,026	5,782		
18.	TABULAR FUND INTEREST	10,428,002	9,032,040			5,539	1,390,279	145		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

#### **EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES**

## ALLSTATE LIFE INSURANCE COMPANY

#### VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

#### December 31, 2017

- 1. Hospital Income (old HIP)
  - a. Morbidity: 1956 Inter-Company Hospital Table
  - b. Mortality: 1958 CSOc. Interest: 3%

  - d. Method: 2 Year Preliminary Term
- 2. Long Term Care (LTC) Direct Response
  - a. Morbidity: Company Experience
  - b. Mortality: 1983 GAM
  - Interest: 4.5%
  - c. Interest: 4.5%d. Method: 2 Year FPT, Mid-terminal reserves
- 3. Return of Premium for AD&D -- 1994 and prior
  - a. Lapse Rate: Minimum (80% of pricing lapse rate\*, 8%)

\*rate varies by year

- b. Interest: 5%
- c. Method: 2 Year Preliminary Term
- 4. Return of Premium for AD&D -- 1995 issues to current
  - a. Lapse Rate: Minimum (80% of pricing lapse rate\*, 8%) \*rate varies by year
  - b. Interest: 4.5%
  - c. Method: 2 Year Preliminary Term
- 5. New HIP
  - a. Morbidity: Pricing loaded 10% with experienced cumulative antiselection
  - b. Interest: 4.5%
  - c. Method: 2 Year Preliminary Term
  - d. Lapse: Minimum (80% of pricing lapse rate\*, 8%) \*rate varies by year
- 6. Flex AD
  - a. Morbidity: 1959 ADB Table

  - b. Mortality: 1980 CSO
    c. Interest: 4.5%
    d. Method: 2 Year Preliminary Term
  - e. Lapse: Minimum (80% of pricing lapse rate\*, 8%) \*rate varies by year
- 7. Disability 1
  - a. Morbidity: 1985 CIDA ULTIMATEb. Interest: 3.50%-5.00%

  - c. Method: 2 Year Full Preliminary Term
  - d. Lapse: Minimum (80% of pricing lapse rate, 8%)
- 8. Disability 2
  - a. Morbidity: 64CDT Disability Table

  - b. Interest: 3.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

# ALLSTATE LIFE INSURANCE COMPANY EXHIBIT 6, Line 16 - 2017 Additional Information For Certain Annual Statement Reserves

Exhibit 6 <u>Column</u>	Policy Coverage	Annual Statement Reserve	Discounted At Interest?
_	All	\$29,279,929	n/a
N	Disability Income	922,211	YES*
2	Medical	25,814,011	YES*
Ŋ	Disability Income	35,682	YES*
Ø	Disability Income	2,504,428	YES*
7	Disability Income	3,597	YES*

Valuation standards and amounts of discount for these reserves are on page 2.

# ALLSTATE LIFE INSURANCE COMPANY EXHIBIT 6, Line 16-2017

Page 2 - Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Description	Incurral <u>Year</u>	Mortality <u>Table</u>	Morbidity <u>Table</u>	Interest <u>Rate</u>	Annual Statement <u>Reserve</u>	Reserve** Without Discounting	Amount of <u>Discount</u>
2	Medical	2010 2011 2012 2013 2014 2015 2016 2017	None None None None None None None	Company's Insured Data	4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 5ubtotal	29,030 314,383 1,331,529 1,671,828 2,742,946 4,394,378 5,843,194 9,486,725 \$25,814,011	29,444 322,081 1,373,647 1,739,969 2,874,520 4,647,673 6,194,724 10,136,205 \$27,318,263	415 7,698 42,118 68,142 131,574 253,295 351,531 649,480 \$1,504,252
2		2011	None		4.00%	922,211	940,474	18,263
5		Various	None		4.00%	35,682	36,389	707
6		Various	None		4.00%	2,504,428	2,554,025	49,597
7		Various <sup>*</sup>	None		4.00%	3,597	3,668	71
GRAND TO	TAL					\$29,279,929	\$30,852,819	\$1,572,891

<sup>\*\*</sup> Computed as if interest rate is 0%.

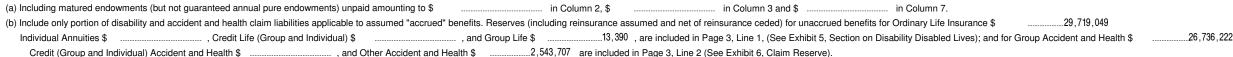
# **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	2, 186, 533, 535		1,925,975,571	48,747,077	9,368	211,801,519
Deposits received during the year	22,907,765			22,894,787	12,978	
Investment earnings credited to the account	111,186,674		100,245,561	237,788	81	10,703,244
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	280,806,394		224,090,496	31,644,857	1,455	25,069,585
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,039,821,580		1,802,130,637	40,234,795	20,971	197,435,178
10. Reinsurance balance at the beginning of the year	162,453,134		78,979,102	79,621,789	2,095,137	1,757,106
11. Net change in reinsurance assumed	(15,186,240)		(16,661,250)	1,706,953	(47,461)	(184,483)
12. Net change in reinsurance ceded	(8,788)					(8,788)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	147,275,682		62,317,853	81,328,742	2,047,676	1,581,412
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,187,097,262		1,864,448,489	121,563,536	2,068,647	199,016,589

# **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		1	2		Ordinary		6	Gro	up		Accident and Health	
				3	4	5 Supplementary	Credit Life (Group	7	8	9	10 Credit (Group and	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	Individual)	Other
<ol> <li>Due and unpaid:</li> </ol>												
	1.1 Direct	1,647,524			1,168,237				479,287			
	1.2 Reinsurance assumed	200,328			170,655				29,674			
	1.3 Reinsurance ceded											
	1.4 Net	1,847,853			1,338,892				508,961			
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed	5,997,165		5,885,536				111,629				
	2.13 Reinsurance ceded	4,869,907		4,869,907								
	2.14 Net	1, 127, 258		(b)1,015,629	(b)		(b)	(b)111,629				
2.2 Other	2.21 Direct	45,540,398		43,266,616				691,773		1,582,009		
	2.22 Reinsurance assumed	84,862,082		78,508,978	13,662			5, 193, 295		353,616		792,532
	2.23 Reinsurance ceded	51,997,730		49,169,590				1,246,132		1,582,009		
	2.24 Net	78,404,750		(b)72,606,004	(b)13,662		(b)	(b)4,638,936		(b)353,616	(b) (	b)792,532
3. Incurred but unreported:												
	3.1 Direct	19,014,772		10,418,131				1,249,268		7 , 124 , 625		222,748
	3.2 Reinsurance assumed	21,251,475		11, 156, 498						3,586,910		6,508,067
	3.3 Reinsurance ceded	9,460,301		3,247,125				1,209,768		4,786,951		216,458
	3.4 Net	30,805,947		(b)18,327,504	(b)		(b)	(b)39,500		(b)5,924,585	(b) (	b)6,514,358
4. TOTALS	4.1 Direct	66,202,695		53,684,747	1,168,237			1,941,042	479,287	8,706,634		222,748
	4.2 Reinsurance assumed	112,311,051		95,551,012	184,316			5,304,924	29,674	3,940,526		7,300,599
	4.3 Reinsurance ceded	66,327,938		57,286,622				2,455,900		6,368,959		216,458
	4.4 Net	112,185,808	(a)	(a) 91,949,138	1,352,553			(a) 4,790,065	508,961	6,278,201		7,306,890



# **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

					<u> 2 - incurrea During</u>	trie rear									
	1	2		Ordinary		6	Gro	up		Accident and Health					
			3	4	5		7	8	9	10	11				
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other				
4 0 111 1 1 1 1 1 1		(a)	(D)	individual Annuities	Contracts	and individual)	(c)	Annuilles	Group	and individual)	Other				
Settlements During			074 004 700	070 000 700	04 540		07 000 000	000 705 470	04 040 577		4 500 740				
1.1 Direct	, , ,		374,204,769	676,323,700	31,543		27,222,830	332,795,173	24,643,577		1,502,748				
1.2 Reinsurance ass	, ,		481,374,555	111,448,704	110,302		16,725,589	9,947,349	10,148,642		20,844,026				
1.3 Reinsurance ced	, ,		340,575,626	93,287,532			22,940,637	119,352,182	12,333,451		1,278,434				
1.4 Net	1,497,555,645		515,003,698	694,484,871	141,846		21,007,782	223,390,340	22,458,768		21,068,340				
<ol><li>Liability December 3 year from Part 1:</li></ol>	31, current														
2.1 Direct	66,202,695		53,684,747	1, 168, 237			1,941,042	479,287	8,706,634		222,748				
2.2 Reinsurance ass	sumed112,311,051		95,551,012	184,316			5,304,924	29,674	3,940,526		7,300,599				
2.3 Reinsurance ced	ded66,327,938		57,286,622				2,455,900		6,368,959		216,458				
2.4 Net	112,185,808		91,949,138	1,352,553			4,790,065	508,961	6,278,201		7,306,890				
Amounts recoverable     reinsurers December     year	per 31, current		15,594,975				499.301	10.327			2.700				
4. Liability December 3	, ,														
4.1 Direct	51,910,814		39,336,164	1,329,147			2,621,534	489,226	7,826,790		307,952				
4.2 Reinsurance ass	sumed93,145,261		78, 155, 363	109,959			3,645,852	40,934	3,289,269		7,903,884				
4.3 Reinsurance ced	ded41,686,781		32,894,427				2,527,490		5,966,579		298,285				
4.4 Net	103.369.294		84.597.100	1,439,106			3.739.897	530 . 161	5,149,480		7,913,551				
5. Amounts recoverable reinsurers December vear			15,493,566	3,393			571,572	259,535	, ,		2,700				
•	10,330,700		10,430,000	3,090			3/1,3/2	200,000			2,700				
	1,451,016,222		388.553.352	676, 162, 791	31.543		26.542.337	332,785,234	25.523.421		1.417.545				
6.1 Direct	, , , , , , , , , , , , , , , , , , , ,		498.770.205	111.523.061	110.302		26,542,337	9.936.088	25,523,421		, , , ,				
6.2 Reinsurance ass	, , , , ,		, , , .	,,	1 10,302		, , ,	,	,, .		20,240,741				
6.3 Reinsurance ced	, ,		365,069,231	93,284,139	444.040		22,796,776	119,102,974	12,735,831		1,196,606				
6.4 Net	1,506,595,621		522,254,326	694,401,712	141,846		22,130,222	223,618,348	23,587,489		20,461,679				

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	2,127,809	in Line 1.1, \$2,818,869	in Line 1.4.
	\$2, 127, 809	in Line 6.1, and \$2,818,869	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.

# **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	1	2	3
		Current Year Total	Prior Year Total	Change in Total Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	30,451,022	21,002,803	(9,448,219)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments			
	(Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	4,417,497	5,932,723	1,515,226
9.	Receivables for securities	-		
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	38,226,829	28,570,245	(9,656,584)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	43,570		(43,570)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	254,474	428,807	174,333
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	15,042		(15,042)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	4,784,785	4,734,417	(50,368)
25.	Aggregate write-ins for other than invested assets		261,490,977	(29,801,484)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts			
	(Lines 12 to 25)	334,617,162	295,224,446	(39,392,716)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	334,617,162	295,224,446	(39,392,716)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Negative interest maintenance reserve	268,729,689	250,944,620	(17,785,070)
2502.	Prepaid commissions	22,556,887	10,478,078	(12,078,809)
2503.	Accounts receivable	5,885	68,279	62,394
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	291,292,461	261,490,977	(29,801,484)

- Summary of Significant Accounting Policies
  - A. Allstate Life Insurance Company (the "Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2017 and 2016.

(in millio	ons)	SSAP#	F/S Page #	F/S Line #		2017		2016
Net Inc (1)	ome The Company's state basis (Page 4, Line 35, Columns 1 & 2)	XXX	xxx	xxx	\$	847	\$	232
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):					-		-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				_		_	
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	\$	847	\$	232
Surplus (5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	\$	3,408	\$	3,047
(6)	State prescribed practices that increase/(decrease) NAIC SAP:					-		-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				_		_	
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	XXX	\$_	3,408	\$_	3,047

- B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.
- C. Listed below is a summary of the accounting policies that materially affect the financial statements.

#### Investments

Bonds with an NAIC designation of 1 through 5, including loan-backed and structured securities ("LBASS") and excluding SVO-identified investments, are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of the SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned NAIC designation. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances. Single real estate property investments, that are wholly-owned by a limited liability company that is directly and wholly-owned by the reporting entity, are reported as real estate investments.

Cash equivalents are reported at amortized cost. They are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments, excluding investments in the Allstate Short Term Pool ("Short term pool"), are reported at cost or amortized cost. Short-term investments in the Short term pool are stated at amortized cost based on maintaining a stable net asset value ("NAV") and stable unit price in proportion to the member's Membership Percentage.

Contract loans are reported at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loan balances in excess of cash value are nonadmitted.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. The change in net unrealized capital gains and losses is reported in unassigned surplus, as well as used in the calculation of the asset valuation reserve ("AVR") provision. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are reported at the outstanding principal balance and any related accrued interest. Surplus notes are reported at either amortized cost, face value or at a reduced face value based on a prescribed statement factor calculation.

Realized capital losses recognized on all bonds due to other-than-temporary impairment ("OTTI") and net realized capital gains and losses on certain qualifying surplus notes included in other invested assets resulting from changes in the general level of interest rates are reported in the interest maintenance reserve ("IMR"), net of tax and amortized into the Summary of Operations. All other net realized capital gains and losses for other invested assets resulting from changes in the general level of interest rates and OTTI realized capital losses for other invested assets and bonds that are not a result of changes in the general level of interest rates are reported in the Summary of Operations and used in the calculation of the AVR provision, the change of which is reported within unassigned surplus.

Investment income primarily consists of interest, dividends and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis. In periods subsequent to the recognition of an

OTTI on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in fair value and settlements of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is considered other-than-temporarily impaired, a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes an unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

OTTI adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

#### **Derivative financial instruments**

Derivative financial instruments include interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized capital gains or losses in unassigned surplus. The determination of the AVR and IMR impact of realized capital gains and losses on derivatives is based on how the realized capital gains and losses of the underlying asset is reported. The Company's accounting policy for the various types of derivative instruments is discussed in detail in Note 8, Parts A, B & C.

# Off-balance sheet financial instruments

Commitments to invest, commitment to purchase private placement securities and commitments to extend loans have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

## Premiums and annuity considerations

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and certain immaterial traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted.

#### Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies are computed actuarially according to the Commissioners' Reserve Valuation Method ("CRVM") with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for modified guaranteed annuity products are calculated according to Title 50 of the Illinois Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is

calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

#### Asset valuation and interest maintenance reserves

The Company establishes the AVR and IMR as promulgated by the NAIC. The AVR offsets potential credit-related investment losses and volatility in recorded changes in fair value measurements on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The AVR calculation is formula-based and considers the prior year reserve balance, the current year's realized credit-related (default) and equity capital gains and losses, net of capital gains tax, and the current year's unrealized capital gains and losses, net of deferred taxes thereon, applicable to the invested asset categories that are grouped within the default and equity components. The default component includes long-term bonds, preferred stocks, short-term bonds, derivatives and mortgage loans. The equity component includes common stocks, real estate and other invested assets. Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit property investments, collateral loans and surplus notes. The undistributed earnings or losses from investments in joint ventures, partnerships and limited liability companies are reported as changes in unrealized capital gains and losses and included in the AVR. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed, whereas, any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment. Realized and unrealized capital gains increase the AVR and realized and unrealized capital losses decrease the AVR. The Company's total AVR is generally limited to a maximum amount of credit-related reserve that is calculated using a set of factors applied to the admitted asset

The IMR captures the realized capital gains and losses that result from changes in the overall level of interest rates and amortizes them into investment income over the approximate remaining life of the investments sold. The IMR includes all realized capital gains and losses, net of capital gains tax thereon, due to interest rate changes on fixed income investments, mortgage loans and derivatives, and excludes credit-related realized capital gains and losses on default component invested assets, realized capital gains and losses on equity investments and unrealized capital gains and losses. After a realized capital gain or loss has been identified as interest-related and an expected maturity date has been determined, a company may select either a grouped method or seriatim method for calculating the IMR amortization. The Company has elected to use the grouped method in calculating its IMR amortization. The total IMR is calculated by adding the current year's interest-related capital gains and losses, net of capital gains tax, to the prior year reserve and subtracting the current year's amortization released to the Summary of Operations. A negative IMR is reported as a nonadmitted asset. Make whole fees and prepayment penalties are recorded as investment income and not included in the IMR.

#### Reinsurance

The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses paid. Contract claims are reported net of reinsurance recoverables on unpaid losses, which represent estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts and in accordance with the coverage, terms and conditions of the reinsurance agreement. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance agreements. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverable balances that are current and from authorized reinsurers are reported as admitted assets. Reinsurance recoverable balances from unauthorized reinsurers require collateral at least equal to the amount recoverable, or the recoverable balance is nonadmitted. All reinsurance recoverable balances that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

#### Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships, and derivatives carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

#### Separate Accounts

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. Premiums, contract benefits, reserve transfers, policy loans and policyholder charges are also transferred from the Separate Accounts to the General Account.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support indexed variable annuity contracts accrue to the Company. Gains or losses from the indexed variable annuity business, net of reinsurance, are included in net transfers to or (from) Separate Accounts in the Summary of Operations. Reserve liabilities for indexed variable annuity contracts are valued using a prescribed statutory valuation interest rate.

- D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of December 31, 2017 or 2016.
- 2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2017 or 2016.

# **NOTES TO FINANCIAL STATEMENTS**

#### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

The Company did not participate in business combinations taking the form of a statutory purchase in 2017 or 2016.

#### B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2017.

Charter National Life Insurance Company ("CNL"), one of the Company's wholly owned subsidiaries, merged into the Company effective January 1, 2016. The Company is now the surviving legal entity and CNL has ceased to exist as an independent entity. Per SSAP No. 3, Accounting Changes and Corrections of Errors, CNL was effectively a shell company and the Company is exempt from prior year restatement. In conjunction with the merger, Charter National Variable Separate Account merged with Allstate Life Variable Life Separate Account A. In addition, the Company became the depositor of the Charter National Variable Annuity Separate Account, which was renamed Allstate Life Insurance Company Variable Annuity Separate Account C.

#### C. Assumption Reinsurance

The Company did not participate in business combinations taking the form of assumption reinsurance in 2017 or 2016.

#### D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2017 or 2016.

#### 4. Discontinued Operations

The Company did not have discontinued operations in 2017 or 2016.

#### Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
  - 1. The minimum and maximum lending rates for new mortgage loans in 2017 and 2016 were 3.50% and 5.68%, and 3.17% and 5.50%, respectively. All new mortgage loans were commercial.
  - 2. For loans acquired during 2017 and 2016, the maximum percentage of any one loan to the value of the property at the time of the loan was 74.9% and 74.6%, respectively.

	(in millions)	:	2017		2016
3.	Taxes, assessments and any amounts advanced and not			· · · · · · · · · · · · · · · · · · ·	
	included in the mortgage loan total	\$	-	\$	-

4. The age analysis of the Company's mortgage loans as of December 31, 2017 and 2016 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

(\$ in millions)				R	esident	ial		C	ommer	cial					
		Farm	_	Insured		All Other		Insured		All Other		Mezzanine	,	Total	
a. Current year															
Recorded investment (all)															
(a) Current	\$	_	\$	_	\$	_	\$	_	\$	3,191	\$	_	\$	3,191	
(b) 30-59 days past due	\$	_	\$	_	\$	_	\$ \$	_	\$ \$	-,	\$	_	\$ \$	-,	
(c) 60-89 days past due	\$		\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(d) 90-179 days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(e) 180+ days past due	\$	_	\$		\$		\$	_	\$	_	\$		\$	_	
2. Accruing interest 90-179 days past	Ψ		Ψ		Ψ		Ψ		Ψ		Ψ		Ψ		
due															
(a) Recorded investment	\$		\$		\$		\$		\$		\$		\$		
(b) Interest accrued	φ \$	-	э \$	-	φ \$	-	э \$	-	φ \$	-	φ \$	-	э \$	-	
	Ъ	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 180+ days past															
due	•				•		_		•		•		•		
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Interest accrued	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Interest reduced															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Number of loans		-		-		-		-		-		-		-	
(c) Percent reduced		-	%	-	%	-	%	-	%	-	%	-	%	-	%
<ol><li>Participant or co-lender in a</li></ol>															
mortgage loan agreement															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	114	\$	-	\$	114	
b. Prior year															
Recorded investment															
(a) Current	\$	_	\$	_	\$	_	\$	_	\$	3,252	\$	_	\$	3,252	
(b) 30-59 days past due	\$ \$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	-	
(c) 60-89 days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(d) 90-179 days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(e) 180+ days past due	\$		\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
Accruing interest 90-179 days past	Ψ		Ψ		Ψ		Ψ		Ψ		Ψ		Ψ		
due															
(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
(b) Interest accrued	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	
3. Accruing interest 180+ days past	Φ	-	φ	-	φ	-	φ	-	φ	-	φ	-	φ	-	
due	•		•		•		•		•		•		•		
(a) Recorded investment	\$	-	\$	-	\$ \$	-	\$ \$	-	\$ \$	-	\$	-	\$ \$	-	
(b) Interest accrued	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Interest reduced	_		_		_		_		_		_		_		
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Number of loans		-		-		-		-		-		-		-	
(c) Percent reduced		-	%	-	%	-	%	-	%	-	%	-	%	-	%
<ol><li>Participant or co-lender in a</li></ol>															
mortgage loan agreement															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	89	\$	-	\$	89	

# **NOTES TO FINANCIAL STATEMENTS**

5. The recorded investment in impaired mortgage loans with or without an allowance for credit losses as of December 31, 2017 and 2016 is presented in the table below. The recorded investment in impaired loans subject to a participant or co-lender mortgage loan agreement for which the Company was restricted from unilaterally foreclosing on the mortgage loan is also included.

(in millions)			Re	sidential			Cor	nmercial				
	 Farm	li	nsured	Al	I Other	- II	nsured	Al	Other	Me	zzanine	 Total
a. Current year     1. With allowance for credit losses     2. No allowance for credit losses	\$ -	\$	-	\$	-	\$	-	\$	- 4	\$	-	\$ - 4
3. Total (1+2)	\$ -	\$	-	\$	-	\$	-	\$	4	\$	-	\$ 4
<ol> <li>Subject to a participant or co-lender mortgage loan agreement for which the Company is restricted from unilaterally foreclosing on the mortgage loan</li> </ol>	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$ 
b. Prior year												
With allowance for credit losses	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -
<ol><li>No allowance for credit losses</li></ol>	 -		-		-		-		5		-	 5
3. Total (1+2)	\$ -	\$	-	\$	-	\$	-	\$	5	\$	-	\$ 5
<ol> <li>Subject to a participant or co-lender mortgage loan agreement for which the Company is restricted from unilaterally foreclosing on the mortgage loan</li> </ol>	\$ -	\$	_	\$	_	\$	_	\$	_	\$	-	\$ -

6. The average recorded investment in impaired mortgage loans, interest income recognized, recorded investments on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting as of December 31, 2017 and 2016 were as follows:

(in millions)		Res	sidential		 Con	nmercial				
	Farm	nsured	Α	II Other	Insured	Al	Other	Me	ezzanine	Total
a. Current year										
<ol> <li>Average recorded investment</li> </ol>	\$ -	\$ -	\$	-	\$ -	\$	7	\$	-	\$ 7
Interest income recognized     Recorded investments on	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -
nonaccrual status 4. Amount of interest income recognized using a cash-basis	\$ -	\$ -	\$	-	\$ -	\$	4	\$	-	\$ 4
method of accounting	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -
b. Prior year										
Average recorded investment	\$ -	\$ -	\$	-	\$ -	\$	6	\$	-	\$ 6
Interest income recognized     Recorded investments on	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -
nonaccrual status 4. Amount of interest income recognized using a cash-basis	\$ -	\$ -	\$	-	\$ -	\$	5	\$	-	\$ 5
method of accounting	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -

- 7. The Company did not have any activity to report for 2017 or 2016 within the allowance for credit losses account.
- 8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2017 or 2016.
- 9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.
- B. Debt Restructuring

	(in millions)	_	2017	 2016	
1.	The total recorded investment in restructured loans, as of December 31	\$	30	\$ 69	
2. 3.	The realized capital losses related to these loans  Total contractual commitments to extend credit to debtors owing receivables whose	\$	-	\$ -	
	terms have been modified in troubled debt restructurings	\$	-	\$ -	

- Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.
- C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2017 or 2016.

- D. Loan-Backed Securities
  - 1. Prepayment assumptions for LBASS were obtained from external sources and internal estimates.

2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in n	nillions)				2017						2016		
		Co E Oth Te	(1) nortized st Basis Before ner-than- mporary pairment	Te Im Re	(2) her-than- mporary pairment cognized n Loss	_	(3) Fair Value		(1) Amortized Cost Basis Before Other-than- Temporary Impairment		(2) Other-than- Temporary Impairment Recognized in Loss	_	(3) Fair Value
a. b.	TI recognized 1st Quarter Intent to sell Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
C.	amortized cost basis Present value of cash flows expected to be collected is less than the amortized		9		-		9		2		-		2
	cost basis Total 1st Quarter	\$	54 63	\$	4	\$	54 63	\$	<u>48</u> 50	\$	4	<u> </u>	46 48
		Ψ	- 00	- Ψ		Ψ_		Ψ		Ψ_		Ψ_	
e. f.	TI recognized 2nd Quarter Intent to sell Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
g.	amortized cost basis Present value of cash flows expected to be collected is less than the amortized		-		-		-		-		-		-
	cost basis Total 2nd Quarter	\$	22 22	\$	2	\$	20 20	\$	43	\$	2 2	<u>_</u>	47 47
OT	TI recognized 3rd Quarter Intent to sell	\$ \$	-	- Ψ <u></u> \$		Ψ_ \$	-	\$	- 43	φ_ \$		Ψ_ \$	-
j.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the	·		•		Ť		Ť		•		Ť	
k.	amortized cost basis Present value of cash flows expected to be collected is less than the amortized		-		-		-		-		-		-
	cost basis		21		1	φ-	23 23	Φ.	65	φ-	5	_	62
I.	Total 3rd Quarter	Φ	21	\$	1	Φ_	23	Ф	65	Φ_	5	Φ_	62
m. n.	TI recognized 4th Quarter Intent to sell Inability or lack of intent to retain the investment in the security for a period of time	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
0.	sufficient to recover the amortized cost basis Present value of cash flows expected to be collected is less than the amortized		8		-		8		-		-		-
	cost basis		41		2	_	44 52		53	_	7	_	45
	Total 4th Quarter Annual Aggregate Total	\$	49	\$ <u></u>	2 9	\$_	52	\$	53	\$	7 18	\$_	45

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

(in millions)									
1		2		3	4	5		6	7
		Book/Adjusted				Amortized Cost			Date of
		Carrying Value			Recognized	After Other-			Financial
	-	Amortized Cost		Present Value	Other-Than-	Than-		Fair Value	Statement
		Before Current		of Projected	Temporary	Temporary		At Time of	Where
CUSIP	_	Period OTTI	_	Cash Flows	Impairments	Impairments	_	OTTI	Reported
059500AG3	\$	2	\$	1	\$ 1	\$ 1	\$	-	03/31/2017
12513XAH5	\$	11	\$	10	1	\$ 10	\$	10	03/31/2017
12543PAK9	\$	2	\$	2	-	\$ 2	\$	2	03/31/2017
12549MAA2	\$	2	\$	2	-	\$ 2	\$	3	03/31/2017
2254586G8	\$	2	\$	2	-	\$ 2	\$	3	03/31/2017
225470Q89	\$	2	\$	2	-	\$ 2	\$	2	03/31/2017
52108HYN8	\$	2	\$	1	1	\$ 1	\$	1	03/31/2017
52524MAX7	\$	2	\$	2	-	\$ 2	\$	2	03/31/2017
64090AAE4	\$	2	\$	2	-	\$ 2	\$	2	03/31/2017
64090AAG9	\$	-	\$	-	-	\$ -	\$	-	03/31/2017
64129VAC7	\$	-	\$	-	-	\$ -	\$	-	03/31/2017
65536VAD9	\$	9	\$	8	1	\$ 8	\$	9	03/31/2017
73316PBT6	\$	1	\$	1	-	\$ 1	\$	1	03/31/2017
74957VAJ8	\$	1	\$	1	-	\$ 1	\$	1	03/31/2017
759950EP9	\$	9	\$	9	-	\$ 9	\$	8	03/31/2017
86359DSR9	\$	4	\$	4	-	\$ 4	\$	5	03/31/2017
94983UAD9	\$	1	\$	1	-	\$ 1	\$	2	03/31/2017
94985WDZ1	\$	2	\$	2	-	\$ 2	\$	3	03/31/2017
059500AG3	\$	1	\$	1	-	\$ 1	\$	-	06/30/2017
12513XAH5	\$	10	\$	9	1	\$ 9	\$	9	06/30/2017

1	2 Book/Adjusted Carrying Value Amortized Cost	3 Present Value		5 Amortized Cost After Other- Than-	6 Fair Value	7 Date of Financial Statement
CUSIP	Before Current Period OTTI	of Projected Cash Flows	Temporary Impairments	Temporary Impairments	At Time of OTTI	Where Reported
46629GAM0	\$ 3	\$ 2	1	\$ 2	\$ 1	06/30/2017
50184YAA6	\$ 1		-	\$ 1	\$ 1	06/30/2017
64090AAG9	\$ -	\$ 1 \$ - \$ 7 \$ 2	-	\$ -	\$ -	06/30/2017
64129VAC7	\$ -	\$ -	-	\$ -	\$ -	06/30/2017
65536VAD9	\$ 7	\$ 7	-	\$ 7	\$ 9	06/30/2017
05363WAA7 059500AG3	\$ 2 \$ 1	\$ 2 \$ 1	-	\$ 2 \$ 1	\$ 3 \$ -	09/30/2017 09/30/2017
12549MAA2	\$ 2	\$ 2	-	\$ 2	\$ 3	09/30/2017
46629GAM0	\$ 2	\$ 1	1	\$ 1	\$ 1	09/30/2017
50184YAA6	\$ 1	\$ 1	· -	\$ 1	\$ 1	09/30/2017
64090AAG9	\$ -	\$ -	-	\$ -	\$ -	09/30/2017
64129VAB9	\$ 5	\$ 5	-	\$ 5	\$ 6	09/30/2017
65157YA*0	\$ -	\$ -	-	\$ -	\$ -	09/30/2017
65536VAD9 82842RAJ9	\$ 7 \$ 1	\$ 7 \$ 1	-	\$ 7 \$ 1	\$ 8 \$ 1	09/30/2017 09/30/2017
059500AG3	\$ 1	φ I \$ -	1	\$ -	\$ -	12/31/2017
12513XAH5	\$ 8	\$ - \$ 8 \$ 2	-	\$ 8	\$ 8	12/31/2017
12549MAA2	\$ 2	\$ 2	-	\$ 2	\$ 2	12/31/2017
46629GAJ7	\$ 10	\$ 10	-	\$ 10	\$ 10	12/31/2017
46629GAM0	\$ 1	\$ 1	-	\$ 1	\$ -	12/31/2017
64090AAG9	\$ -	\$ -	-	\$ -	\$ -	12/31/2017
64129VAB9 65157YA*0	\$ 5 \$ -	\$ 4 \$ -	1	\$ 4 \$ -	\$ 6 \$ -	12/31/2017 12/31/2017
65536VAD9	\$ - \$ 7	\$ - \$ 7	_	\$ - \$ 7	\$ - \$ 8	12/31/2017
76200RAV0	\$ 4	\$ 4	-	\$ 4	\$ 6	12/31/2017
94983UAD9	\$ 1	\$ 1	-	\$ 1	\$ 2	12/31/2017
94985WDZ1	\$ 2	\$ 2	-	\$ 2	\$ 2	12/31/2017
Total			\$ 9			
05363WAA7	\$ 4	\$ 3	\$ 1	\$ 3	\$ 3	03/31/2016
12549MAA2	\$ 3	\$ 3	-	\$ 3	\$ 2	03/31/2016
143108AA6	\$ 2	\$ 2	-	\$ 2	\$ 2	03/31/2016
2254586G8	\$ 3	\$ 3	-	\$ 3	\$ 3	03/31/2016
36185MBN1	\$ 1	\$ 1	-	\$ 1	\$ 2	03/31/2016
46629GAM0	\$ 5 \$ 2	\$ 4 \$ 2	1	\$ 4 \$ 2	\$ 2 \$ 3	03/31/2016 03/31/2016
59020UH32 60687UAK3	\$ 2 \$ 4	\$ 2 \$ 4	_	\$ 2 \$ 4	\$ 11	03/31/2016
64090AAG9	\$ -	\$ -	_	\$ -	\$ -	03/31/2016
759950EP9	\$ 9	\$ 9	_	\$ 9	\$ 8	03/31/2016
76200RAV0	\$ 7	\$ 7	-	\$ 7	\$ 8	03/31/2016
82842RAJ9	\$ 3	\$ 2	1	\$ 2	\$ -	03/31/2016
86176Y201	\$ 4	\$ 3	1	\$ 3	\$ 2	03/31/2016
86176YAH5 05363WAA7	\$ 1 \$ 3	\$ 1 \$ 3	-	\$ 1 \$ 3	\$ - \$ 3	03/31/2016 06/30/2016
36828QSC1	\$ 4	\$ 3 \$ 4	-	\$ 3 \$ 4	\$ 3 \$ 5	06/30/2016
46629GAM0	\$ 4	\$ 3	1	\$ 3	\$ 2	06/30/2016
50184YAA6	\$ 2	\$ 2	-	\$ 2	\$ 2	06/30/2016
59020UH32	\$ 2	\$ 2	-	\$ 2	\$ 3	06/30/2016
60687UAK3	\$ 4	\$ 4	-	\$ 4	\$ 11	06/30/2016
64090AAG9	\$ -	\$ -	-	\$ -	\$ -	06/30/2016
65536VAD9 759950EP9	\$ 10 \$ 9	\$ 9 \$ 9 \$ 2 \$ 3	1	\$ 9 \$ 9	\$ 9 \$ 8	06/30/2016 06/30/2016
82842RAJ9	\$ 2	\$ 2	-	\$ 2	\$ 1	06/30/2016
94985WDZ1	\$ 3	\$ 3	-	\$ 3	\$ 3	06/30/2016
05363WAA7	\$ 3	\$ 3	-	\$ 3	\$ 3	09/30/2016
059500AG3	\$ 9	\$ 3 \$ 7	2	\$ 7	\$ 6	09/30/2016
12513XAH5	\$ 20	\$ 19	1	\$ 19	\$ 19	09/30/2016
12549MAA2	\$ 3	\$ 3	-	\$ 3	\$ 3	09/30/2016
225470Q89	\$ 2 \$ 4	\$ 2 \$ 3	- 1	\$ 2	\$ 2	09/30/2016
36828QSC1 606935AM6	\$ 4 \$ 8	\$ 3 \$ 7	1	\$ 3 \$ 7	\$ 5 \$ 8	09/30/2016 09/30/2016
64129VAB9	\$ 5	\$ 5	- -	\$ 7 \$ 5	\$ 5	09/30/2016
759950EP9	\$ 9	\$ 9	-	\$ 9	\$ 8	09/30/2016
94985WDZ1	\$ 2	\$ 2	-	\$ 2	\$ 3	09/30/2016
059500AG3	\$ 7	\$ 2	5	\$ 2	\$ 1	12/31/2016
12513XAH5	\$ 18	\$ 17	1	\$ 17	\$ 17	12/31/2016
36828QSC1	\$ 3		-	\$ 3	\$ 4	12/31/2016
46629GAM0 64129VAC7	\$ 4	\$ 3 \$ -	1	\$ 3	\$ 2 \$ -	12/31/2016 12/31/2016
65536VAD9	\$ - \$ 9	\$ 9	-	\$ - \$ 9	\$ - \$ 9	12/31/2016
73316PBT6	\$ 1	\$ 1	-	\$ 1	\$ 1	12/31/2016
759950EP9	\$ 9	\$ 9	-	\$ 9	\$ 8	12/31/2016
94985WDZ1	\$ 2	\$ 2		\$ 2	\$ 3	12/31/2016
Total			\$ 18			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI adjustments. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2017	2016	
a. The aggregate amount of unrealized losses:			_	
	1. Less than 12 months	\$ (1)	\$	(7)
	<ol><li>12 months or longer</li></ol>	\$ (6)	\$	(44)
<ul> <li>The aggregate related fair value of securities with unrealized losses:</li> </ul>				
	1. Less than 12 months	\$ 182	\$	294
	2. 12 months or longer	\$ 75	\$	223

5. As of December 31, 2017, the aggregate amount of unrealized losses related to LBASS was \$7 million. Of the \$7 million of unrealized losses, \$4 million were related to investment grade LBASS. Of the \$4 million of unrealized losses related to investment grade LBASS, \$3 million were related to securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggested these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, AO or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase.

As of December 31, 2017, the remaining \$3 million of unrealized losses were related to below investment grade LBASS. Of the \$3 million of unrealized losses related to below investment grade LBASS, \$1 million of unrealized losses were related to securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggested these securities did not pose a high risk of being other-than-impaired. The remaining \$2 million of unrealized losses related to below investment grade LBASS with unrealized loss positions equal to or greater than 20% of amortized cost and have been in an unrealized loss position for a period of twelve months or more. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of the initial purchase. These wider spreads were largely due to the risk associated with the underlying collateral supporting certain LBASS.

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of December 31, 2017, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of December 31, 2017, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
  - 1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.
  - 2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2017 or 2016.
  - 3. Collateral Received
    - a. Aggregate Amount Collateral Received
      - The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in mil	Fair Value					
		•	2017		2016	
Secu	ırities lending	•				
(a)	Open	\$	480	\$	484	
(b)	30 days or less		-		-	
(c)	31 to 60 days		-		-	
(d)	61 to 90 days		-		-	
(e)	Greater than 90 days			_		
(f)	Subtotal	\$	480	\$	484	
(g)	Securities received	_	-	_		
(h)	Total collateral received	\$	480	\$	484	

2. The Company did not enter into dollar repurchase agreements in 2017 or 2016.

b.	(in millions)	_	Decer	mber	· 31,
		·	2017		2016
	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$	481	\$	482

- c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.
- 4. The Company did not use affiliated agents for its securities lending transactions.

#### 5. Collateral Reinvestment

- a. Aggregate Amount Collateral Reinvested
  - . The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)		2017					2016				
		A	mortized Cost		Fair Value	7	Amortized Cost		Fair Value		
Securities lending			<u>.</u>								
(a)	Open	\$	57	\$	57	\$	1	\$	1		
(b)	30 days or less		297		297		206		206		
(c)	31 to 60 days		16		16		-		-		
(d)	61 to 90 days		3		3		-		-		
(e)	91 to 120 days		32		32		1		1		
(f)	121 to 180 days		16		16		25		25		
(g)	181 to 365 days		27		27		145		145		
(h)	1 to 2 years		33		33		95		94		
(i)	2 to 3 years		-		-		10		10		
(j)	Greater than 3 years		_		-		_				
(k)	Subtotal	\$	481	\$	481	\$	483	\$	482		
(l)	Securities received		-		-		-		-		
(m)	Total collateral reinvested	\$	481	\$	481	\$	483	\$	482		

- 2. The Company did not enter into dollar repurchase agreements in 2017 or 2016.
- b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term investments and bonds that can easily be liquidated on demand to match the liability.
- 6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.
- 7. None of the securities lending transactions the Company has entered into extend beyond a year.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2017.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2017.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2017.

- J. Real Estate
  - 1. The Company did not recognize impairment losses related to its real estate investments in 2017 or 2016.
  - 2. None of the Company's real estate investments were sold in 2017 or 2016 or held for sale as of December 31, 2017 or 2016.
  - 3. There were no properties held for sale as of December 31, 2017 or 2016.
  - 4. The Company did not engage in retail land sales operations in 2017 or 2016.
  - 5. The Company did not hold real estate with participating mortgage loan features in 2017 or 2016.
- K. LIHTC Property Investments
  - 1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 1 to 12 years as of both December 31, 2017 and 2016. These investments have a required holding period of 15 years.
  - 2. The amount of LIHTC and other tax benefits recognized during 2017 and 2016 was \$45 million and \$44 million, respectively.
  - 3. The balance of the admitted LIHTC property investments recognized within other invested assets was \$268 million and \$201 million as of December 31, 2017 and 2016, respectively.
  - 4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2017 or 2016.
  - 5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2017 or 2016.
  - 6. The Company did not recognize OTTI losses for its LIHTC property investments in 2017 or 2016.
  - 7. In 2017 and 2016, the Company did not write-down or reclassify LIHTC property investments.

## L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

(\$	in millions)	_	Gross (Admitted and Nonadmitted) Restricted												
							2017								
			1		2		3		4		5		6		7
Re	estricted Asset Category	- -	Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A estricted Assets		S/A Assets upporting G/A activity (b)	_	Total (1 plus 3)	12	Total From 2/31/2016	(D	ncrease/ Decrease) minus 6)
a.	Subject to contractual obligations for which a liability is not shown	\$	_	\$	_	\$	_	\$	_	\$	-	\$	_	\$	_
b.	Collateral held under security lending		400								400		101		(4)
_	agreements		480		-		-		-		480		484		(4)
	Subject to repurchase agreements		-		-		-		-		-		-		-
d.	Subject to reverse repurchase agreements		-		-		-		-		-		-		-
e.	Subject to dollar repurchase agreements		-		-		-		-		-		-		-
f.	Subject to dollar reverse repurchase														
	agreements		-		-		-		-		-		-		-
g.	Placed under option contracts		-		-		-		-		-		-		-
h.															
	to sale - excluding Federal Home														
	Loan Bank ("FHLB") capital stock		45		-		-		-		45		91		(46)
ı.	FHLB capital stock		-		-		-		-		-		-		-
Į.	On deposit with states		20		-		-		-		20		21		(1)
k.	On deposit with other regulatory bodies		-		-		-		-		-		-		-
I.	Pledged as collateral to FHLB (including														
	assets backing funding agreements)		-		-		-		-		-		-		-
III.	Pledged as collateral not captured in		6				4				7		26		(10)
n.	other categories Other restricted assets		1		-		1		-		1		20 1		(19)
		•	552	•		<u>-</u>		_		_	553	_	623	•	(70)
0.	TOTAL LESTITIEN ASSELS	Ф_	JJ2	Φ_		φ		φ		φ	ააა	φ	023	φ	(10)

<sup>(</sup>a) Subset of column 1 (b) Subset of column 3

(c	ontinued)	2017											
•	,	_				Percen	tage						
		_	8		9	10	11						
Re	estricted Asset Category		Total onadmitted Restricted	_	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)						
a.		\$		\$		- %	- %						
	which a liability is not shown	Ψ	-	Ψ	-	- /0	- /0						
D.	Collateral held under security lending				480	1.5	1.5						
_	agreements Subject to repurchase agreements		-		480	1.5	1.5						
d.	Subject to repurchase agreements  Subject to reverse repurchase		-		-	-	-						
u.	agreements												
e.													
f.	Subject to dollar reverse repurchase		_		_	_	_						
١.	agreements												
q.	Placed under option contracts		_		_	_	_						
h.	Letter stock or securities restricted as to sale - excluding FHLB capital												
	stock		_		45	0.1	0.2						
i.	FHLB capital stock		_		-	-	-						
j.	On deposit with states		-		20	0.1	0.1						
k.	On deposit with other regulatory bodies		-		-	-	-						
I.	Pledged as collateral to FHLB (including												
	assets backing funding agreements)		-		-	-	-						
m.	Pledged as collateral not captured in												
	other categories		-		7	-	-						
n.	Other restricted assets	_	-	_	1								
0.	Total restricted assets	\$	-	\$	553	1.7 %	1.8 %						

<sup>(</sup>c) Column 5 divided by Asset Page, Column 1, Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28

(\$ i	n millions)					G	ross (Adm	itted a	nd Nonadm	itted)	Restricted				
							2016								
		-	1		2		3		4		5		6		7
Re	stricted Asset Category	-	Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A estricted Assets		S/A Assets upporting G/A ctivity (b)	(	Total 1 plus 3)		Total From /31/2015	(E	Increase/ Decrease) 5 minus 6)
a.	Subject to contractual obligations for	_		_				_		_		_		_	
	which a liability is not shown	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
b.	Collateral held under security lending														
	agreements		484		-		-		-		484		439		45
C.	Subject to repurchase agreements		-		-		-		-		-		-		-
d.	Subject to reverse repurchase														
	agreements		-		-		-		-		-		-		-
e.	Subject to dollar repurchase agreements		-		-		-		-		-		-		-
f.	Subject to dollar reverse repurchase														
	agreements		-		-		-		-		-		-		-
g.			-		-		-		-		-		-		-
h.	Letter stock or securities restricted as														
	to sale - excluding FHLB capital stock		91		-		-		-		91		1,660		(1,569)
I.	FHLB capital stock		-		-		-		-		-		-		-
J.	On deposit with states		21		-		-		-		21		21		-
k.	On deposit with other regulatory bodies		-		-		-		-		-		-		-
١.	Pledged as collateral to FHLB (including														
m	assets backing funding agreements) Pledged as collateral not captured in		-		-		-		-		-		-		-
m.	other categories		26								26		19		7
n.	Other restricted assets		1				_				1		19		1
0.	Total restricted assets	•	623	•		s —		•		_	623		2,139	•	(1,516)
Ο.	וטומו וכטווטוכע מטטכוט	Φ_	023	Φ=		Ψ		φ		Ψ	023	Ψ	۷, ۱۵۶	Ψ	(1,510)

(a)	Subset	of	column	1
(b)	Subset	of	column	3

(continued)				20	116 Perce	ntage	_
		8		9	10	11	-
Restricted Asset Category		Total nadmitted estricted	•	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a. Subject to contractual obligations for	\$		\$	_	_ 0	<b>6</b> -	9
which a liability is not shown b. Collateral held under security lending	Ψ		Ψ		- /	-	,
agreements		-		484	1.5	1.5	
c. Subject to repurchase agreements		-		-	-	-	
d. Subject to reverse repurchase							
agreements		-		-	-	-	
e. Subject to dollar repurchase agreements		-		-	-	-	
f. Subject to dollar reverse repurchase							
agreements		-		-	-	-	
g. Placed under option contracts  h. Letter stock or securities restricted as		-		-	-	-	
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock				91	0.3	0.3	
i. FHLB capital stock		_		91	0.5	0.5	
i. On deposit with states		_		21	_	_	
k. On deposit with other regulatory bodies		-			_	_	
l. Pledged as collateral to FHLB (including							
assets backing funding agreements)		-		-	-	-	
m. Pledged as collateral not captured in							
other categories		-		26	0.1	0.1	
n. Other restricted assets		-		11			_
o. Total restricted assets	\$	-	\$	623	1.9 %	61.9	9

<sup>(</sup>c) Column 5 divided by Asset Page, Column 1, Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28

2. The following tables summarize the detail of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31.

(\$ in millions)	Gross						Gross (Admitted and Nonadmitted) Restricted							
	_					2017								
		1		2		3		4		5		6		7
Description of Assets		Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A estricted Assets		S/A Assets Supporting G/A Activity (b)		Total (1 plus 3)		Total From 2/31/2016	(D	ncrease/ ecrease) minus 6)
Collateral pledged for derivatives Collateral pledged for limited liability company	\$	6	\$	- \$	5	1	\$	-	\$	7	\$	6	\$	1
commitment		-		-		-		-		-		20		(20)
Total (c)	\$	6	\$	- \$	5	1	\$	-	\$	7	\$	26	\$	(19)
(continued)		8		Perc 9	enta	<b>ige</b> 10								
	-	Total 12/31/17 Admitted	_	Gross (Admitted & Nonadmitted) Restricted to Total		Admitted Restricte to Total Admitted	d							
Description of Assets		Restricted		Assets		Assets								
Collateral pledged for derivatives Collateral pledged for limited liability company commitment	\$	7		-	%	-	%	b						
Total (c)	¢.	7	-		-%		0/	<u>.</u>						
rotal (c)	Ψ		-		= '0		—′	J						

<sup>(</sup>a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

	_				G		ittec	l and Nonadn	nitted)	Restricted				
	_					2016								
		1	_	2		3		4		5	_	6	_	7
Description of Assets	_	Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A estricted Assets		S/A Assets Supporting G/A Activity (b)	_	Total (1 plus 3)	<u>.</u>	Total From 12/31/2015	(	Increase/ Decrease) 5 minus 6)
Colleteral pledged for derivatives	\$	6	\$	-	\$	-	\$	-	\$	6	\$	19	\$	(13)
Collateral pledged for limited liability company commitment		20		_		_		_		20		_		20
Total (c)	\$	26	\$		\$	-	\$	-	\$	26	\$	19	\$	7
(continued)					rcenta									
		Total 12/31/16 Admitted	-	Gross (Admitted & Nonadmitted Restricted t	d)	Admitte Restricte to Tota Admitte	d							
Description of Assets		Restricted	_	Assets	_	Assets								
Collateral pledged for derivatives	\$	6		-	%	-	9	6						
Collateral pledged for limited liability company commitment		20		0.1		0.1								
Total (c)	\$	26	-	0.1	%	0.1	9	6						
(a) Subset of column 1														

The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

(\$ in millions)			2017	tted and Nonadm			
	1	2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (c)	Total General Account (G/A) \$ 1	G/A Supporting Separate Account (S/A) Activity (a) \$ - \$	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b) \$	Total (1 plus 3) \$ 1 \$ 1	Total From 12/31/2016 \$ 1 \$ 1	Increase/ (Decrease (5 minus 6
(continued)		Per	centage				
	8	9	10				
Description of Assets Puerto Rico bonds required to be held	Total 12/31/17 Admitted Restricted \$	Gross (Admitted & Nonadmitted) Restricted to Total Assets	) Restricte	d			
Total (c)	\$ 1		% -	<del></del> %			
(a) Subset of column 1     (b) Subset of column 3     (c) Total Line for columns 1 through 7 should	equal 5(L)(1)(n) columns	1 through 7 respectively		lumns 8 through 10 si		columns 9 through 11 r	espectively.

(5) 1044 2110 101 00441110 1 111009411 011000		Tallough Troopcourts y u		itted and Nonadm		oolaimic o anoagn	
	1	2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (C)	Total General Account (G/A) \$ 1	G/A Supporting Separate Account (S/A) Activity (a) \$ - \$	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b) \$	Total (1 plus 3) \$ 1 \$ 1	Total From 12/31/2015 \$	Increase/ (Decrease) (5 minus 6) \$ 1
(continued)		Perce	entage				
	8	9	10				
Description of Assets	Total 12/31/16 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricte to Total Admitted Assets	d d			
Puerto Rico bonds required to be held	\$ 1		% -	<del></del> %			
Total (c)	\$ 1		% -	<del></del> %			

The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

(\$ in millions)	2017									
	_	1		2	3	4				
Collateral Assets	ī	Book/Adjusted Carrying Value ("BACV")	_	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**	<del>-</del>			
a. Cash	\$	476	\$	476	1.7 %	1.7	_ %			
b. Schedule D, Part 1		-		-	- %	-	%			
c. Schedule D, Part 2, Section 1		-		-	- %	-	%			
d. Schedule D, Part 2, Section 2		-		-	- %	-	%			
e. Schedule B		-		-	- %	-	%			
f. Schedule A		-		-	- %	-	%			
g. Schedule BA, Part 1		-		-	- %	-	%			
h. Schedule DL, Part 1		7		7	- %	-	%			
i. Other		-		-	- %	-	%			
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	\$	483	\$	483	1.7 %	1.7	%			

\* Column 1 divided by Asset Page, Line 26 (Column 1)

\*\* Column 1 divided by Asset Page, Line 26 (Column 3)

<sup>(</sup>a) Subset of column 1 (b) Subset of column 3 (c) Total Line for columns 3 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

<sup>(</sup>a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

			20	16			
	 1		2	3		4	
Collateral Assets	BACV		Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	_	% of BACV to Total Admitted Assets**	_
a. Cash	\$ 490	\$	490	1.7	%	1.7	%
b. Schedule D, Part 1	-		-	-	%	-	%
<ul><li>c. Schedule D, Part 2, Section 1</li></ul>	-		-	-	%	-	%
d. Schedule D, Part 2, Section 2	-		-	-	%	-	%
e. Schedule B	-		-	-	%	-	%
f. Schedule A	-		-	-	%	-	%
g. Schedule BA, Part 1	-		-	-	%	-	%
h. Schedule DL, Part 1	-		-	-	%	-	%
i. Other	-		-	-	%	-	%
j. Total collateral assets (a+b+c+d+e+f+g+h+i)  * Column 1 divided by Asset Page, Line 26 (Column 1)  ** Column 1 divided by Asset Page, Line 26 (Column 3)	\$ 490	\$ <u></u>	490	1.7	%	1.7	_%

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

(\$ in millions)	1	2
	<b>A</b>	% of Liability to Total
	Amount	Liabilities*
k. Recognized obligations to return collateral assets	\$ 483	2.0 %
2016 k. Recognized obligations to return collateral assets * Column 1 dividend by Liability Page, Line 26 (Column 1)	\$	1.9 %

#### M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of December 31, 2017 or 2016.

#### N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, Offsetting and Netting of Assets and Liabilities. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

#### O. Structured Notes

The Company held the following structured notes as of December 31:

(in millions)

			2017		
CUSIP Identification	Actual Cost		Fair Value	ok/Adjusted Carrying Value	Mortgage- Referenced Security (Yes/No)
29265WAA6	\$ 7	- \$	8	\$ 7	No
58940*AA9	7		7	7	No
BAS0G53D7	2		2	2	No
Total	\$ 16	\$	17	\$ 16	

				2016			
CUSIP Identification				Fair Value	Во	ook/Adjusted Carrying Value	Mortgage- Referenced Security (Yes/No)
29265WAA6	\$	7	\$	7	\$	7	No
931142BB8		15		15		15	No
Total	\$	22	\$	22	\$	22	

#### P. 5\* Securities

The Company held the following 5\* securities as of December 31:

	g c	000000 00	0. 200020.	•
(\$ in millions)				

		Number of 5	* Securities	Securities Carrying Value						Aggregate Fa						
	Investment	2017 2016			2017	2016		2017		2016						
(1)	Bonds - AC	4	2	\$	23	\$	12	\$	23	\$	12					
(2)	LBASS - AC	-	1		-		-		-		-					
(3)	Preferred stocks - AC	1	1		10		10		10		10					
(4)	Preferred stocks - FV				-		-		-	_						
(5)	Total (1+2+3+4)	5	4	\$	33	\$	22	\$	33	\$	22					

Aggregate Book/Adjusted

AC – Amortized cost FV – Fair value

## Q. Short Sales

The Company did not have short sale transactions in 2017.

## **NOTES TO FINANCIAL STATEMENTS**

#### R. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, disposed of or otherwise redeemed and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a callable feature for the year ended December 31, 2017:

(\$ in millions)	(	General	Separate
		ccount	Account
(1) Number of CUSIPs		139	2
(2) Aggregate amount of investment income	\$	27	\$ -

#### 6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2017 or 2016.
- B. The Company recognized impairment write-downs on its investments in partnerships as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

(\$ in millions)	Number of	I	mpairm	ent /	Amount			
Asset description Partnership	<b>2017</b> 2	<b>2016</b> 3	\$	2017	\$	<b>2016</b> 17	Facts and Circumstances Leading to Impairment Decline in the fair value of the underlying investments deemed to be other-than-temporary	How Fair Value Determined Assessment of market value of partnership's investments
	2	3	\$	-	\$	17	, ,	

The Company did not recognize impairment write-downs on its investments in joint ventures or limited liability companies in 2017 or 2016.

#### Investment Income

- A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.
- B. The total amount of due and accrued investment income nonadmitted as of December 31, 2017 was \$44 thousand. All due and accrued investment income was admitted as of December 31, 2016.

#### Derivative Instruments

Α.,

B. &

Derivative financial instruments utilized by the Company during 2017 and 2016 included interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates bonds using a combination of a credit default swap agreement or a foreign currency forward contract and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates common stock using futures and options to increase equity exposure. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

#### Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection or indices also as a less expensive alternative to the cash market.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to reduce the currency risk associated with holding foreign currency denominated investments. Cash settlements are required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by a specified notional amount.

Interest rate, foreign currency, and credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purpose, then they are also reported in Schedule DB, Part C. Interest rate swap agreements receive either fair value or cash flow hedge accounting treatment, or non-hedge accounting treatment, depending on the strategy. Foreign currency swap agreements are generally accounted for as foreign currency fair value or cash flow hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or clearing houses are based on the settlement terms within the agreement, and reported as a component of net investment income. For interest rate swap agreements and foreign currency swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. Credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes ineffective or if the hedged asset becomes implained or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining life of the underlying hedged item. If the hedged item is an impaired asset, gains

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are primarily used to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

#### **Futures**

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates; (2) hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders; (3) to offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values; and (4) increase equity exposure through asset replication. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus and used in the calculation of the AVR provision. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

#### Options

Interest rate cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are utilized to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts to hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders. When the Company purchases/sells option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative asset and premiums received when writing option contracts are reported as a derivative liability. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise a

The Company enters into other index option contracts as replication transactions. Index option contracts entered into as replication transactions are reported as a derivative asset and valued at amortized cost. Periodic cash settlements, which represent the amounts receivable from/payable to the counterparties or a clearing house, are based on the settlement terms within the agreement, and reported as a component of net investment income. Index option contracts used for replication are reported in Schedule DB, Part A and also in Schedule DB. Part C.

D. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers.

## **NOTES TO FINANCIAL STATEMENTS**

- E. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2017 or 2016.
- F. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualified for hedge accounting treatment in 2017 or 2016.
- G. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.
- H. The Company did not have open option contracts as of December 31, 2017.

#### 9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2017 or 2016.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

	12/31/2017					_		12	2/31/2016			Change						
(in millions)	(1) Ordinary		,	(2) Capital		(3) (Col 1+2) Total		(4) Ordinary		(5) Capital		(6) (Col 4+5) Total		(7) [Col 1-4) Ordinary	(8) (Col 2-5)		(	(9) Col 7+8) Total
															_	Capital	_	
(a) Gross DTAs	\$	309	\$	47	\$	356	\$	430	\$	128	\$	558	\$	(121)	\$	(81)	\$	(202)
(b) Valuation allowance		-		-		-		-		-		-		-		-		-
(c) Adjusted gross DTAs (1a-1b)	\$	309	\$	47	\$	356	\$	430	\$	128	\$	558	\$	(121)	\$	(81)	\$	(202)
(d) DTAs nonadmitted	•	-		-	•	_	•	_	•	_	•	_	•	` _′	•	-	•	
(e) Subtotal – net admitted DTA	-		_		_						_		_				_	
(1c-1d)	\$	309	\$	47	\$	356	\$	430	\$	128	\$	558	\$	(121)	\$	(81)	\$	(202)
(f) DTLs	Ψ	312	Ψ	33	Ψ	345	Ψ	281	Ψ		Ψ	366	Ψ	(121)	Ψ	(52)	Ψ	
		312	_	33	_	343	_	201	_	85	_	300		31	_	(52)	_	(21)
(g) Net admitted DTA/(net DTL)																		
(1e-1f)	\$	(3)	\$	14	\$	11	\$	149	\$	43	\$	192	\$	(152)	\$	(29)	\$	(181)
, ,					_		_				_		_					

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

	3· · · · · · · · · · · · · · · · · · ·						
				1	12/31/2017		
(in	millions)		(1)		(2)		(3)
							(Col 1+2)
		_	Ordinary	_	Capital	_	Total
	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	-	\$	14	\$	14
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above)		00				00
	after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)		92 92		-		92 92
	Adjusted gross DTAs expected to be realized following the balance sheet date     Adjusted gross DTAs allowed per limitation threshold		XXX		XXX		92 509
(c)			^^^		^^^		509
(0)	DTLs		217		33		250
(d)		\$	309	\$	47	\$	356
(α)	2776 ddiffitted do the result of application of 55711 116. 151, total (2(a) · 2(b) · 2(o))	Ψ=	000	Ψ=	<u></u>	Ψ=	000
				1	12/31/2016		
			(4)		(5)		(6)
							(Col 4+5)
			Ordinary		Capital		Total
(a)		\$	119	\$	43	\$	162
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)		37				37
	Adjusted gross DTAs expected to be realized following the balance sheet date		37 37		_		37
	Adjusted gross DTAs expected to be realized following the balance sheet date     Adjusted gross DTAs allowed per limitation threshold		XXX		XXX		428
(c)			7001		7001		120
(-)	DTLs		274		85		359
(d)	DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$	430	\$	128	\$	558
		-		_		_	
		_	(=)		Change		
			(7) (Col 1-4)		(8) (Col 2-5)		(9) (Col 7+8)
			Ordinary		Capital		Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	(119)	ς_	(29)	ς_	(148)
	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above)	Ψ	(113)	Ψ	(23)	Ψ	(140)
(-)	after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)		55		_		55
	Adjusted gross DTAs expected to be realized following the balance sheet date		55		_		55
	Adjusted gross DTAs allowed per limitation threshold		XXX		XXX		81
(c)							
	DTLs	_	(57)		(52)	_	(109)
(d)	DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$	(121)	\$	(81)	\$	(202)

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

(in millions)		2017		2016				
(a) Ratio percentage used to determine recovery period and	_							
threshold limitation amount.		662.9	%	606.2	%			
(b) Amount of adjusted capital and surplus used to determine								
recovery period and threshold limitation In 2(b)2 above.	\$	3,768	\$	3,279				

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

		12/31/2017				12/31	/20	16		Chai			
			(1)		(2)		(3)		(4)		(5) (Col 1-3)		(6) (Col 2-4)
		0	rdinary		Capital		Ordinary		Capital		Òrdinary		Capital
(a)	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.  1. Adjusted gross DTAs amount from Note 9A1(c)  2. Percentage of adjusted gross DTAs by tax character attributable to	\$	309	\$	47	\$	430	\$	128	\$	(121)	\$	(81)
	the impact of tax-planning strategies		- 9	<b>%</b>		%	- 9		-	%	- 9	-	- %
	<ol> <li>Net admitted adjusted gross DTAs amount from Note 9A1(e)</li> <li>Percentage of net admitted adjusted gross DTAs by tax character</li> </ol>	\$	309	\$	47	\$	430	\$	128	\$	(121)	\$	(81)
(b)	admitted because of the impact of tax-planning strategies  Does the Company's tax-planning strategies include the use of reinsura	noo?	- 9	% Yes	- No	%	_ (	%	-	%	- 9	%	- %

- B. The Company recognized all DTLs as of December 31, 2017 and 2016.
- C. Current income taxes incurred consist of the following major components:

(in millions)		(1) 31/2017	12	(2) /31/2016	(3) (Col 1-2) Change		
Current Income Tax     (a) Federal	\$	405	\$	(110)	\$	515	
(b) Foreign		-				-	
(c) Subtotal (d) Federal income tax on net capital gains	\$	405 (3)	\$	(110) 107	\$	515 (110)	
(e) Utilization of capital loss carry-forwards		-		-		-	
(f) Other (g) Federal and foreign income taxes incurred	\$	402	\$	(3)	\$	405	
C,			1	`	-		
DTAs     (a) Ordinary							
<ul><li>(1) Discounting of unpaid losses</li><li>(2) Unearned premium reserve</li></ul>	\$	-	\$	-	\$	-	
(3) Policyholder reserves		203		251		(48)	
<ul><li>(4) Investments</li><li>(5) Deferred acquisition costs</li></ul>		54 44		96 73		(42) (29)	
(6) Policyholder dividends accrual		-		-		(29)	
(7) Fixed assets		-		-		-	
<ul><li>(8) Compensation and benefits accrual</li><li>(9) Pension accrual</li></ul>		-		-		-	
<ul><li>(10) Receivables – nonadmitted</li><li>(11) Net operating loss carry-forward</li></ul>		7		8		(1)	
<ul><li>(11) Net operating loss carry-forward</li><li>(12) Tax credit carry-forward</li></ul>		-		-		-	
(13) Variable annuity sale – deferred gain (14) Other (including items <5% of total ordinary tax assets)		-		-		- (1)	
(14) Other (including items <5% of total ordinary tax assets)	\$	309	\$	430	\$	(1) (121)	
(b) Valuation allowance	\$	_	\$	_	\$	_	
(c) Nonadmitted	\$		\$		\$		
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	\$	309	\$	430	\$	(121)	
(e) Capital	<b>C</b>	46	¢	100	œ	(63)	
(1) Investments     (2) Net capital loss carry-forward	\$	46 -	\$	109 -	\$	(63)	
(3) Real estate (4) Unrealized losses		- 1		- 19		(18)	
<ul><li>(4) Unrealized losses</li><li>(5) Other (including items &lt;5% of total capital tax assets)</li></ul>		<u>-</u>		-		(18)	
(99) Subtotal	\$	47	\$	128	\$	(81)	
(f) Valuation allowance	\$	-	\$	-	\$	-	
(g) Nonadmitted	\$		\$	- 100	\$	- (04)	
(h) Admitted capital DTAs (2e99 – 2f – 2g)	\$	47	\$	128	\$	(81)	
(i) Admitted DTAs (2d + 2h)	\$	356	\$	558	\$	(202)	
3. DTLs (a) Ordinary							
(1) Investments	\$	8	\$	9	\$	(1)	
<ul><li>(2) Fixed assets</li><li>(3) Deferred and uncollected premium</li></ul>		-		-		-	
(4) Policyholder reserves		96		64		32	
<ul><li>(5) Prepaid commissions</li><li>(6) Deferred premium asset</li></ul>		5 24		4 41		1 (17)	
(7) Other (including items <5% of total ordinary tax liabilities)		-		-			
(99) Subtotal	\$	133	\$	118	\$	15	
(b) Capital (1) Investments	\$	12	\$	44	\$	(32)	
(2) Real estate	Ψ	-	Ψ	-	Ψ	-	
<ul><li>(3) Unrealized gains</li><li>(4) Other (including items &lt;5% of total capital tax liabilities)</li></ul>		200		204		(4)	
(99) Subtotal	\$	212	\$	248	\$	(36)	
(c) DTLs (3a99 + 3b99)	\$	345	\$	366	\$	(21)	
4. Net DTAs/DTLs (2i – 3c)	\$	11	\$ <u></u>	192	\$	(181)	

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement). On December 22, 2017, Public Law 115-97, known as the Tax Cuts and Jobs Act of 2017 ("Tax Legislation") became effective, permanently

reducing the U.S corporate income tax rate from 35% to 21% beginning January 1, 2018. The law changed the international system of taxation to a modified territorial system. The Tax Legislation resulted in a revaluation of deferred tax assets and liabilities and the recognition of a transition tax liability for non-U.S. income from international subsidiaries. The tax effect of the rate change from the Tax Legislation resulted in a decrease in surplus of \$7 million in 2017:

(in millions) Total DTAs Total DTLs Net DTAs (DTLs)  Tax effect of unrealized gains (losses) – includes a tax effect of rate change of \$(133) Change in net deferred income tax  Tax effect of nonadmitted assets – includes a tax effect of rate change of \$5	\$ \$_	356 345 11	\$ \$_	2016 558 366 192	\$	Change (202) (21) (181) 14 (167)
Tax effect of rate change (excluding unrealized & nonadmitted)  Change in net deferred income tax relating to the provision					\$_	135 (31)
	_	2016	_	2015		Change
Total DTAs	\$	558	\$	601	\$	(43)
Total DTLs Net DTAs (DTLs)	φ_	366 192	- \$	368 233	-	(2)
Tax effect of unrealized gains (losses)	Ψ_	132	- Ψ_	200	-	30
Change in net deferred income tax					-	(11)
Tax effect of nonadmitted assets					_	9 (2)
Change in net deferred income tax relating to the provision					\$_	(2)

The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

(in millions)	20 <sup>-</sup>	17	Effective Tax Rate	2016	Effective Tax Rate
Provision computed at statutory rate	\$ 4	37	35.0 %	\$ 69	35.0 %
Intercompany dividends		(1)	-	(28)	(14.3)
Tax credits	(	35)	(2.8)	(34)	(17.3)
IMR amortization		(6)	(0.5)	(6)	(2.8)
Dividend received deduction		(4)	(0.3)	(5)	(2.7)
Deemed repatriation		44	3.5	-	-
Other		(2)	(0.1)	3	2.2
Change in net deferred income taxes	(	31)	(2.6)	(2)	(1.4)
Total statutory income taxes	\$ (4	02)	32.2 %	\$ (3)	(1.3) %

- As of December 31, 2017, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes
  - As of December 31, 2017, capital gain income taxes incurred by the Company in 2017, 2016, and 2015 of \$100 million, \$30 million, and \$207 million respectively, will be available for recoupment in the event of future net capital losses.
  - The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2017 or 2016.
- 1. The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2017 is consolidated with the entities listed below:

ALIC Reinsurance Company Allstate Assignment Company Allstate Assurance Company

Allstate Enterprises, LLC

Allstate Financial Corporation

Allstate Financial Insurance Holdings Corporation

Allstate Fire and Casualty Insurance Company

Allstate Indemnity Company Allstate Insurance Company

Allstate International Holdings, Inc.

Allstate Investment Management Company Allstate Investments, LLC

Allstate Life Insurance Company

Allstate Life Insurance Company of New York

Allstate Motor Club, Inc. Allstate New Jersey Insurance Company Allstate New Jersey Property and Casualty Insurance Company

Allstate Non-Insurance Holdings, Inc.

Allstate North American Insurance Company Allstate Northbrook Indemnity Company

Allstate Property and Casualty Insurance Company

Allstate Settlement Corporation

Allstate Texas Lloyd's

Allstate Texas Lloyd's, Inc.

Allstate Vehicle and Property Insurance Company

American Heritage Life Insurance Company American Heritage Service Company Answer Financial, Inc.

Castle Key Indemnity Company

Castle Key Insurance Company CE Care Plan Corp.

Complete Product Care Corp.

Encompass Floridian Indemnity Company

**Encompass Floridian Insurance Company** Encompass Home and Auto Insurance Company

**Encompass Indemnity Company** 

**Encompass Independent Insurance Company** 

**Encompass Insurance Company** 

Encompass Insurance Company of America Encompass Insurance Company of Massachusetts

Encompass Insurance Company of New Jersey

**Encompass Property and Casualty Company** 

**Encompass Property and Casualty Insurance** 

Company of New Jersev E.R.J. Insurance Group, Inc.

Esurance Holdings, Inc.

Esurance Insurance Company
Esurance Insurance Company of New Jersey

Esurance Insurance Services, Inc.

Esurance Property and Casualty Insurance Company

First Colonial Insurance Company Intramerica Life Insurance Company

Ivantage Select Agency, Inc.

Kennett Capital, Inc.
Lincoln Benefit Reinsurance Company
North Light Specialty Insurance Company

Northeast Agencies, Inc. Pablo Creek Services, Inc. Protection Plan Group, Inc.

Signature Agency, Inc. Signature Motor Club, Inc

Signature Motor Club of California, Inc. Signature Nationwide Auto Club of California, Inc.

Signature's Nationwide Auto Club, Inc.

SquareTradeGo, Inc.

SquareTrade Holding Company, Inc.

SquareTrade, Inc.

SquareTrade Insurance Services, Inc. SquareTrade Protection Solutions, Inc.

ST Product Care Corp

The Allstate Corporation

The Company joins the Corporation and its 69 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return

results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gives rise to the alternative minimum tax.

- G. The Company believes it is reasonably possible that the liability balance related to federal income tax loss contingencies will not significantly increase in the next twelve months.
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,

C. Transactions with Allstate Insurance Company ("AIC")

The Company paid dividends totaling \$600 million to its parent, AIC, in 2017. See Note 13, Part 4 for details.

#### Transactions with the Corporation

On March 14, 2017, the Company borrowed \$311 million from the Corporation in accordance with the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement"), which was repaid in full, including interest expense of \$151 thousand, on March 30, 2017.

On December 21, 2016, the Company borrowed \$279 million from the Corporation in accordance with the Liquidity Agreement, which was repaid in full, including interest expense of \$17 thousand, on December 23, 2016.

#### Transactions with ALIC Reinsurance Company ("ALIC Re") and Kennett Capital, Inc. ("Kennett Capital")

Effective January 1, 2017, with South Carolina Department of Insurance ("SC DOI") approval, surplus notes issued by ALIC Re to the Company with par value totaling \$325 million, plus \$1 million of accrued interest were repaid. Upon repayment of the surplus notes from ALIC Re, the intercompany note agreement between the Company and its affiliate, Kennett Capital, in the amount of \$325 million par was terminated, including settlement of \$1 million of accrued interest received by the Company. The details of this transaction are described in Note 21, Part C.

#### Transactions with Allstate Finance Company Agency Loans, LLC ("AFCAL")

On December 22, 2016, the Company purchased \$279 million of bonds issued by AFCAL, an affiliate. AFCAL is a special purpose entity wholly-owned by Allstate Non-insurance Holdings, Inc., which is wholly-owned by the Corporation. The purpose of AFCAL is limited to purchasing and securitizing fixed rate and term agent loans from Allstate Finance Company, LLC ("AFCO"), a wholly-owned subsidiary, at fair value. AFCO originates commercial loans to exclusive insurance agents of AlC generally for the purpose of acquiring agencies or books of business and refinancing existing agent debt. The transaction is structured as a loan securitization with oversight by a trustee and a servicer managing the portfolio. AFCAL purchased the agent loans and used them as collateral in the issuance of bonds to its affiliates, which are the sole source of cash flows for debt service. AFCO does not have any rights or obligations to repurchase the loans.

#### Transactions with AFCO

On June 29, 2017, AFCO borrowed \$30 million from the Company in accordance with the Liquidity Agreement, which was repaid in full, including interest expense of \$29 thousand, on July 24, 2017.

On December 23, 2016, the Company received a cash dividend of \$80 million and a return of capital of \$339 million in cash from AFCO. AFCO used proceeds from the sale of agent loans described above to pay the cash dividend and return of capital to the Company. The cash dividend received by the Company was reported as net investment income.

In 2017 and 2016, the Company paid capital contributions in cash to AFCO totaling \$95 million and \$45 million, respectively. AFCO provides commercial loans to insurance agents of AIC for the purpose of agency acquisitions, working capital and refinancing existing debt. The amount of loans outstanding as of December 31, 2017 and 2016 was \$131 million and \$53 million, respectively.

#### Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at a stable net asset value and unit price in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC ("Operating Agreement"). The NAV is calculated daily as original cost plus amortization balance and ending interest balance at the end of the day, prepaid expenses, and unsettled sale trades less unsettled distribution income, unsettled purchase trades and accrued expenses. The fair value of the underlying assets of the Short term pool are monitored daily to observe NAV does not deviate materially from a stable NAV which if occurred could be evaluated for possible actions. Net investment income and losses and net gains and losses incurred by the Short term pool are allocated prorata among the Members in proportion to their interest. Distributions of net investment income or losses and net realized capital gains and losses, if any, are declared daily and paid and reinvested monthly. As of December 31, 2017 and 2016, the Company's investment in the Short term pool was \$178 million and \$112 million, respectively.

There were no other transactions entered into by the Company with related parties in 2017 or 2016 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as payable to affiliates as of December 31:

(in millions)	2017	2016
AIC	\$ 56	\$ 53
Allstate Investments, LLC ("AILLC")	6	4
Allstate Financial Services, LLC ("AFS")	-	1
Total	\$ 62	\$ 58

The Company reported the following as receivables from affiliates as of December 31:

(in millions)		2017		2016
Allstate Assurance Company ("AAC")	\$	11	\$	10
Allstate Life Insurance Company of New York ("ALNY")	_	2	_	2
Total	\$	13	\$	12

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than \$1 million and those equal to or greater than \$1 million are generally settled quarterly and monthly, respectively, with one exception. Net intercompany balances with AFS are settled monthly regardless of dollar amount.

E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R").

F. The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which AIC provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expense among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly-owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

The Company, ALIC Re and The Bank of New York ("BONY") entered into the Amended and Restated Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Restated Coinsurance Agreement between the Company and ALIC Re.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

The Company and AIC entered into the Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level risk-based capital ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of \$1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement.

The Company, AIC and the Corporation are parties to the Liquidity Agreement as well as AAC, Castle Key Insurance Company, Road Bay Investments, LLC, and AFCO. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company and AIC each serve as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to \$1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all its eligible subsidiaries at any given point in time is limited to \$1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

- G. The Company is wholly-owned by AIC, an insurance company domiciled in the State of Illinois. AIC is a wholly-owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.
- H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent as of December 31, 2017 or 2016.
- The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2017 or 2016 admitted assets.
- J. The Company did not recognize impairments related to its SCA entity investments in 2017 or 2016.
- K. The Company did not have investments in foreign insurance subsidiaries as of December 31, 2017 or 2016.
- L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies as of December 31, 2017 or 2016.
- M. All SCA Investments
  - 1. The following tables contain information about the Company's investments in non-insurance SCA entities as of December 31:

(\$ i	n millions)	2017							
	SCA Entity	Percentag of SCA Ownership			Gross mount		lmitted mount		nadmitted Amount
a.	SSAP No. 97 8a entities		<del>_</del> %	\$	-	\$	-	\$	-
b.	SSAP No. 97 8b(ii) entities		%	\$	-	\$	-	\$	-
C.	SSAP No. 97 8b(iii) entities								
	Allstate Settlement Corporation ("ASC")	100.0	%	\$	29	\$	-	\$	29
	Allstate Assignment Company ("AACO")	100.0	%		1		-		1
	Allstate International Assignments, Ltd. ("AIA")	100.0	%		-		-		-
	Total SSAP No.97 8b(iii) entities			\$	30	\$	-	\$	30
d.	SSAP No. 97 8b(iv) entities		%	\$	-	\$	-	\$	-
e.	Total SSAP No. 97 8b entities (except 8b(i) entities)								
	(b+c+d)			\$	30	\$	-	\$	30
f.	Aggregate Total (a+e)			\$	30	\$	-	\$	30

		2016								
	SCA Entity	Percentage of SCA Ownership			Gross mount		Admitted Amount		nadmitted Amount	
a.	SSAP No. 97 8a entities		%	\$	-	\$	-	\$	-	
b.	SSAP No. 97 8b(ii) entities		%	\$	-	\$	-	\$	-	
C.	SSAP No. 97 8b(iii) entities									
	ASC	100.0	%	\$	20	\$	-	\$	20	
	AACO	100.0	%		1		-		1	
	AIA	100.0	%		-		-		-	
	Total SSAP No.97 8b(iii) entities			\$	21	\$	-	\$	21	
d.	SSAP No. 97 8b(iv) entities		%	\$	-	\$	-	\$	-	
e.	Total SSAP No. 97 8b entities (except 8b(i) entities)			-		-				
	(b+c+d)			\$	21	\$		\$	21	
f.	Aggregate Total (a+e)			\$	21	\$	-	\$	21	

2016

2. The Company's investments in ASC, AACO and AIA were not admitted, therefore, they were excluded from Sub 2 filing requirements in 2017. The following table contains the NAIC filing response information about the Company's investments in non-insurance SCA entities as of December 31, 2016:

(\$ in millions)  SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	Val	IAIC uation nount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
<ul> <li>a. SSAP No. 97 8a entities</li> </ul>			\$	-			
b. SSAP No. 97 8b(ii) entities				-			
c. SSAP No. 97 8b(iii) entities							
ASC	Sub-1	11/17/2016		-	Υ	N	I
AACO	Sub-1	11/09/2016		-	Υ	N	- 1
AIA	Sub-1	12/30/2016		-	Υ	N	- 1
<ul> <li>d. SSAP No. 97 8b(iv) entities</li> </ul>							
e. Total SSAP No. 97 8b entities (except 8b(i)							
entities) (b+c+d)			\$				
f. Aggregate Total (a+e)			\$				

<sup>\*</sup> S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing

#### N. Investment in Insurance SCAs

- 1. The Company's investment in ALNY, a wholly-owned insurance company domiciled in the State of New York, was based on the underlying statutory capital and surplus of ALNY and included the impact of a New York prescribed practice which differed from the NAIC SAP. Specifically, the calculation of deferred premium assets included the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, Life, Deposit-Type and Accident and Health Reinsurance, requires the deferred premium asset to be reduced by the proportionate amount attributable to reinsurance.
- 2. The table below contains the monetary effect on the Company's year-to-date net income and as of surplus which resulted from ALNY using the New York prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment in ALNY based on ALNY's statutory equity applying the prescribed practice and the amount of the Company's investment in ALNY had completed its statutory financial statements in accordance with the APPM, without considering the prescribed practice, as of December 31:

(in millions)	Monetary Effe	ect on NAIC SAP	Amount o	of Investment
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	If The Insurance SCA Had Completed Statutory Financial Statements*	
<u>2017</u> ALNY	\$	\$(7)	\$ 603	\$610
<u>2016</u> ALNY	\$(1)	\$(6)	\$ <u>520</u>	\$ <u>526</u>

<sup>\*</sup> Per APPM (without permitted or prescribed practice)

The Company's investment in ALNY as of December 31, 2017 was based on unaudited statutory equity. ALNY's December 31, 2017 audited statutory equity will be available in June of 2018. The Company does not expect it to be materially different from what is disclosed in the table above. The Company's investment in ALNY as of December 31, 2016 was equal to ALNY's audited statutory equity.

3. If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.

#### 11. Debt

- A. The Company did not have debt outstanding as of December 31, 2017 or 2016.
- B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of December 31, 2017 or 2016.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
  - A. Defined Benefit Plans

The Company was not a sponsor of defined benefit pension, other postretirement, or special or contractual termination benefit plans.

- B. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- C. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- D. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was \$8 million in 2017 and 2016.

<sup>\*\*</sup> I – Immaterial or M-Material

#### **NOTES TO FINANCIAL STATEMENTS**

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Company was not a sponsor of other postretirement benefit plans.

- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
  - 1. The Company had 23,800 common shares authorized, issued and outstanding as of December 31, 2017 and 2016. All common shares had a par value of \$227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding as of December 31, 2017 and 2016. The preferred stock shares had a par value of \$100 per share.
  - 2. The Company did not have preferred stock issued and outstanding as of December 31, 2017 or 2016.
  - 3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2017, the maximum ordinary dividend that can be declared and paid in 2018 by the Company is limited to \$847 million.
  - 4. On December 20, 2017, the Company paid an extraordinary cash dividend of \$100 million to AIC. On June 30, 2017, the Company paid an extraordinary dividend of \$195 million and an ordinary dividend of \$5 million to AIC, in cash. On March 15, 2017, the Company paid an ordinary cash dividend of \$300 million to AIC. The Company did not pay dividends in 2016.
  - 5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.
  - The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.
  - 7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.
  - 8. The Company did not hold stock for special purposes as of December 31, 2017 or 2016.
  - 9. The Company did not have special surplus funds as of December 31, 2017 or 2016.
  - 10. Cumulative unrealized gains and losses increased unassigned funds by \$1.21 billion and \$710 million as of December 31, 2017 and 2016, respectively.
  - 11. The Company did not have surplus notes or similar obligations outstanding as of December 31, 2017 or 2016.
  - 12. The Company did not have restatements due to quasi-reorganizations in 2017 or 2016.
  - 13. The Company was not quasi-reorganized.
- 14. Liabilities, Contingencies and Assessments
  - A. Contingent Commitments
    - 1. The Company made commitments to invest in limited partnerships interests of \$1.17 billion and \$1.22 billion as of December 31, 2017 and 2016, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2017:

(in millions)				
1	2	3	4	5
·	_	•	Maximum	
			potential	
			amount of	
	l inhille.		future payments	
	Liability		(undiscounted)	
	recognition		the	
	of guarantee.		guarantor could	
	(Include amount		be required to	
	recognized at		make under the	
	inception. If no	Ultimate	guarantee. If	
	initial	financial	unable to	
	recognition,	statement	develop an	
	document	impact if action	estimate, this	Current status of payment or
Nature and circumstances of guarantee	exception	under the	should be	performance risk of guarantee.
and key attributes, including date and	allowed under	guarantee	specifically	Also provide additional
		•		
duration of the agreement.	SSAP No. 5R).	required.	noted.	discussion as warranted.
With third parties				
In connection with the disposal of the Company's variable			1	On April 24, 2008, payment of \$3
annuity business, the Company, ALNY and the Corporation			1	million was made on behalf of the
agreed to indemnify The Prudential Insurance Company of	]		Ì	Company and ALNY for full
America ("Prudential") for certain pre-closing contingent				indemnification of a post-closing
liabilities (including extra contractual liabilities and liabilities				matter.
excluded from the transaction) that the Company and ALNY				
agreed to retain. In addition, the Company, ALNY, and the				
Corporation will each indemnify Prudential for certain post-				
closing liabilities that may arise from the acts of the Company,				
ALNY and their agents, including certain liabilities arising from				
the Company's and ALNY's provisions of transition services.				
The reinsurance agreements contain no limitations or				
indemnifications with regard to insurance risk transfer, and				
transferred all of the future risks and responsibilities for				
performance on the underlying variable annuity contracts to				
Prudential, including those related to benefit guarantees.	\$ -	Expenses	\$ -	
Related to the sale of Lincoln Benefit Life Company ("LBL")				There have been no payments
on April 1, 2014, the Company agreed to indemnify Resolution				made.
Life Holdings, Inc. in connection with certain representations,				
warranties and covenants of the Company, and certain				
liabilities specifically excluded from the transaction, subject to				
specific contractual limitations regarding the Company's				
	œ.	Evnances	\$ -	
maximum obligation.	\$ -	Expenses	ъ <u>-</u>	<del>-</del> , , , ,
The Company guarantees the payment of certain settlement				There have been no payments
arrangements in the event LBL is unable to make such				made.
payments.	\$ 9	Expenses	\$ 9	
				In 2014, the Company made
The Company guarantees the payment of surrender proceeds	]		Ì	payments of \$467 thousand to 4
for a specific block of universal life policies sold through LBL			1	policyholders that surrendered their
in the event LBL is unable to meet its obligation.	\$ 1	Expenses	\$ 1	policies.
With affiliates		1		Ï
The Company guarantees the payment of certain structured			İ	There have been no payments
settlement arrangements and third party payment obligations		Investment in	1	made.
intended to be qualified assignments, established by AACO		common stock of	1	maue.
	Coo (1) h - l -:			
and AIA and funded by annuities purchased from ALNY.	See (1) below	ALNY	\$ 633	T
The Company guarantees the payment of certain structured			1	There have been no payments
settlement arrangements and third party payment obligations			1	made.
to injured parties and contingent recipients through certain		Investment in	1	
reinsurance agreements in the event ALNY is unable to make		common stock of	1	
such payments.	See (1) below	ALNY	\$ 1	
Total	\$ 10		\$ 644	
1				1

<sup>(1)</sup>Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows:

(in millions)	December 31			
		2017		2016
<ul> <li>Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)</li> </ul>	\$	644	\$	660
<ul><li>b. Current liability recognized in F/S:</li><li>1. Noncontingent liabilities</li><li>2. Contingent liabilities</li></ul>	\$ \$	9 1	\$ \$	10 1
<ul> <li>c. Ultimate financial statement impact if action under the guarantee is required.</li> <li>1. Investments in SCA</li> <li>2. Joint venture</li> <li>3. Dividends to stockholders (capital contribution)</li> <li>4. Expense</li> <li>5. Other</li> </ul>	\$	634	\$	649 - - 11 -
Total (should equal (3)a)	\$	644	_ \$	660

#### B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency and the amount of the loss is reasonably estimable. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2017 and 2016, the Company had accrued \$3 million and \$4 million, respectively, for future guaranty fund assessments, and \$3 million for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid. The Company did not recognize an impairment loss on the premium tax offsets in 2017 or 2016.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

(in	n millions)				2016	
a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end	\$	7	\$	13	-
b.	Decreases during the year: Premium tax offset applied Policy surcharges charged off		1 -		1 5	
C.	Increases during the year:		-		-	
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end	\$_	6	\$	7	-

Liabilities and assets related to guaranty fund assessments arising from insolvencies of entities that wrote long-term care contracts were as follows as of 12/31/2017:

(\$ in thousands)

a. Discount rate applied

4.3 %

b. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

		Guaranty fui	essment	Related assets				
Name of the insolvency	Und	Undiscounted		Discounted		Undiscounted		Discounted
American Network Insurance Company	\$	18	\$	6	\$	14	\$	5
Penn Treaty Network America Insurance Company	\$	215	\$	126	\$	107	\$	58

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	P	ayables		Rec		
			Weighted			Weighted
			average			average
	Number of	Range of	number of	Number of	Range of	f number
Name of the insolvency	Jurisdictions	years	years	Jurisdictions	years	of years
American Network Insurance Company	43	22-68	57	38	22-68	58
Penn Treaty Network America Insurance Company	45	50-70	63	40	50-70	57

Liabilities and assets related to guaranty fund assessments arising from insolvencies of entities that wrote long-term care contracts were immaterial as of 12/31/2016.

#### C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2017, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2017 or 2016.

E. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R.

F. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was \$1 million as of December 31, 2017 and 2016.

## 15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2017 or 2016.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2017 or 2016.

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

#### **Derivative financial instruments**

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

(in millions)		_	A:	ssets			Lia	bilitie	oilities		
			2017		2016	_	2017		2016		
a.	Swaps	\$	121	\$	378	\$	198	\$	39		
b.	Futures		-		-		4		-		
C.	Options	_	30		46		-	_	-		
d.	Total	\$	151	\$	424	\$	202	\$	39		

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

- 2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2017 and 2016 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.
- 3. The following table summarizes the credit exposure on the Company's over-the-counter and cleared contracts as of December 31:

(in millions)	:	2017	2016
Swaps	\$	2	\$ 10
Futures		-	-
Options		1	1
Total	\$	3	\$ 11

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. As of December 31, 2017 and 2016, the Company pledged \$3 million and \$2 million, respectively, of cash in the form of margin deposits. As of December 31, 2017, counterparties pledged less than \$1 million of cash in the form of margin deposits. As of December 31, 2016, counterparties pledged \$1 million, of cash in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2017, counterparties pledged \$3 million of cash to the Company, and the Company pledged \$4 million of cash and securities to counterparties. As of December 31, 2016, counterparties pledged \$5 million of cash and securities to the Company, and the Company pledged \$4 million of securities to counterparties.

#### Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2017	2016
Commitments to invest in limited partnership interests	\$ 1,170	\$ 1,221
Private placement commitments	\$ 47	\$ 13
Other loan commitments	\$ 17	\$ _

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business.

Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

- 3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.
- 4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
  - A. The Company did not report transfers of premium receivables as sales in 2017 or 2016.
  - B. Transfer and Servicing of Financial Assets
    - 1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2017 and 2016, bonds, including LBASS and common stocks within the General Account with fair values of \$466 million and \$460 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of \$1 million and \$5 million as of December 31, 2017 and 2016, respectively, were on loan as part of the General Account securities lending programs. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information on securities lending collateral.
    - 2. The Company did not enter into agreements to service assets or liabilities.
    - 3. The Company did not service assets and liabilities that were subsequently measured at fair value.
    - 4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.
    - 5. The Company did not transfer financial assets accounted for as secured borrowings.
    - 6. The Company did not transfer receivables with recourse.

7. The Company did not enter into dollar repurchase or dollar reverse repurchase agreements. The Company did not enter into repurchase or reverse repurchase agreements in 2016.

#### C. Wash Sales

- 1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.
- 2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the years ended December 31, 2017 and 2016, and reacquired within 30 days of the sale date were as follows:

(\$ in millions)		2017												
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold			Cost of Securities Repurchased		Gain (Loss)						
Bonds	3	13	\$	2	\$	2	\$	-						
Bonds	4	16	\$	2	\$	2	\$	-						
Bonds	5	2	\$	-	\$	-	\$	-						
Unaffiliated common stocks		2,287	\$	122	\$	127	\$	4						
				2016										
	NAIC	Number of		Book Value		Cost of								

	2010												
	NAIC	Number of		Book Value f Securities		Cost of Securities							
Description	Designation	<b>Transactions</b>	Sold		R	epurchased	(	Gain (Loss)					
Bonds	3	22	\$	3	\$	3	\$	-					
Bonds	4	9	\$	1	\$	1	\$	-					
Bonds	5	2	\$	-	\$	-	\$	-					
Unaffiliated common stocks		1,632	\$	216	\$	224	\$	6					

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

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

The aggregate amount of direct premiums written/produced by MGAs/TPAs was \$61 million and \$63 million for the years ended December 31, 2017 and 2016, respectively, which was less than 5% of the Company's surplus.

#### 20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, Fair Value ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

 The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages as of December 31:

(in i	nillions)					2017			
	nillions) scription for each class of asset or liability	_	(Level 1)		(Level 2)	2017	(Level 3)		Total
a.	Assets at fair value								
	Bonds Industrial and miscellaneous	\$	-	\$	1	\$	30	\$	31
	Perpetual preferred stocks Industrial and miscellaneous		-		-		10		10
	Unaffiliated common stocks Industrial and miscellaneous Mutual funds		908 278		-		41 31		949 309
	Total unaffiliated common stocks	_	1,186	· _	-		72	· <u> </u>	1,258
	Derivative assets								
	Equity and index contracts		-		85		-		85
	Interest rate contracts		-		-		1		1
	Foreign currency contracts	_	-		-		-	_	-
	Total derivative assets	_		-	85		1	_	86
	Separate Accounts assets		3,128		216		63		3,407
	Total assets at fair value	\$	4,314	- s	302	- <sub>\$</sub> -	176	· s	4.792
	Total doods at rail tales	*=	.,0	• *=		=		• *=	.,
b.	Liabilities at fair value Derivative liabilities								
	Equity and index contracts	\$	_	\$	(42)	\$	_	\$	(42)
	Foreign currency contracts	Ψ	_	Ψ	(8)	Ψ	_	Ψ	(8)
	Credit contracts		_		(2)		_		(2)
	Total derivative liabilities	-	-	_	(52)		-		(52)
					` '				, ,
	Separate Accounts - Derivatives		-		(10)		-		(10)
	Total liabilities at fair value	\$	_	\$	(62)	\$	-	\$	(62)
	Total liabilities at fair value	· <u> </u>		: T <u>—</u>		2016		-	
<u>De</u>	scription for each class of asset or liability Assets at fair value	- -	(Level 1)	· · —	(Level 2)	2016	(Level 3)	· —	Total
<u><b>De</b></u> а.	scription for each class of asset or liability	- -	(Level 1)	· '=	,		,	· _	
<u><b>De</b></u> а.	scription for each class of asset or liability Assets at fair value	  \$	(Level 1)	\$	(Level 2)	2016	(Level 3)	\$	Total 39
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds	\$	(Level 1)	\$	,		,	\$	
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous	\$	(Level 1)	\$	,		33	\$	39
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous Perpetual preferred stocks	\$	(Level 1) 915	\$	,		33	\$	39
De a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds	\$	915 198	\$	6		33	\$	39 10 947 226
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous	\$	- - 915	\$	6		33 10 31	\$ \$	39 10 947
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks	\$	915 198	\$	6		33 10 31 28	\$	39 10 947 226
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets	\$	915 198	\$	6 - 1 - 1		33 10 31 28	\$	39 10 947 226 1,173
<u>De</u> a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks	\$	915 198	\$ \$	6		33 10 31 28	\$	39 10 947 226
De a.	Scription for each class of asset or liability  Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts	\$ = =	915 198	\$	6 - 1 - 1		33 10 31 28 59	\$	39 10 947 226 1,173
De a.	scription for each class of asset or liability Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts	\$ \$	915 198	\$	6 - 1 - 1		33 10 31 28 59	\$	39 10 947 226 1,173
<u>De</u> a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets	\$	915 198 1,113	\$	6 - 1 - 1 63 - 7 70		33 10 31 28 59	\$	39 10 947 226 1,173 63 1 7
De a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets		915 198 1,113	 	6 1 - 1 1 201		33 10 31 28 59 - 1 - 1	 	39 10 947 226 1,173 63 1 7 71 3,361
De a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets	\$ \$ 	915 198 1,113	\$ \$ 	6 - 1 - 1 63 - 7 70		33 10 31 28 59	\$	39 10 947 226 1,173 63 1 7
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets		915 198 1,113	 	6 1 - 1 1 201		33 10 31 28 59 - 1 - 1	 	39 10 947 226 1,173 63 1 7 71 3,361
a.	scription for each class of asset or liability  Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities		915 198 1,113	   . \$_	6 1 - 1 63 - 7 70 201 278	\$	33 10 31 28 59 - 1 - 1		39 10 947 226 1,173 63 1 7 71 3,361 4,654
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities Equity and index contracts		915 198 1,113	 	6  1 - 1 63 - 7 70 201 278		33 10 31 28 59 - 1 - 1	 	39 10 947 226 1,173 63 1 7 71 3,361 4,654
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities Equity and index contracts Foreign currency contracts		915 198 1,113	   . \$_	6 1 - 1 63 - 7 70 201 278	\$	33 10 31 28 59 - 1 - 1		39 10 947 226 1,173 63 1 7 71 3,361 4,654 (29) (1)
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities Equity and index contracts Foreign currency contracts Credit contracts		915 198 1,113	   . \$_	6 1 - 1 63 - 7 70 201 278 (29) (1) (2)	\$	33 10 31 28 59 - 1 - 1		39 10 947 226 1,173 63 1 7 71 3,361 4,654 (29) (1) (2)
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities Equity and index contracts Foreign currency contracts		915 198 1,113	   . \$_	6 1 - 1 63 - 7 70 201 278	\$	33 10 31 28 59 - 1 - 1		39 10 947 226 1,173 63 1 7 71 3,361 4,654 (29) (1)
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities Equity and index contracts Foreign currency contracts Credit contracts Total derivative liabilities  Total derivative liabilities		915 198 1,113	   . \$_	63 - 1 - 1 - 1 - 1 - 201 - 278 - (29) - (1) - (2) - (32)	\$	33 10 31 28 59 - 1 - 1		39 10 947 226 1,173 63 1 7 71 3,361 4,654 (29) (1) (2) (32)
a.	Assets at fair value Bonds Industrial and miscellaneous  Perpetual preferred stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous  Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks  Derivative assets Equity and index contracts Interest rate contracts Foreign currency contracts Total derivative assets  Separate Accounts assets Total assets at fair value  Liabilities at fair value  Derivative liabilities Equity and index contracts Foreign currency contracts Credit contracts		915 198 1,113	   . \$_	6 1 - 1 63 - 7 70 201 278 (29) (1) (2)	\$	33 10 31 28 59 - 1 - 1		39 10 947 226 1,173 63 1 7 71 3,361 4,654 (29) (1) (2)

There were no transfers between Level 1 and Level 2 during 2017 or 2016.

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)  Description	Beginning balance as of 01/01/2017			Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income			Total gains and (losses) included in surplus
Bonds			_						
Industrial and miscellaneous	\$	33	\$	-	\$ (32)	\$	-	\$	-
Perpetual preferred stocks									
Industrial and miscellaneous		10		-	-		-		-
Unaffiliated common stocks									
Industrial and miscellaneous		31		-	-		-		7
Mutual funds		28		-	-		-		3
Separate Accounts assets		78		-	(11)		-		2
Derivatives, net		1		_	-		(1)		1
Total assets and liabilities	\$	181	\$	-	\$ (43)	\$	(1)	\$	13

## (continued)

Description	Purchases		Is	suances	 Sales	Se	ettlements	Ending balance as of 12/31/2017		
Bonds Industrial and miscellaneous	\$	30	\$	-	\$ -	\$	(1)	\$	30	
Perpetual preferred stocks Industrial and miscellaneous		-		-	-		-		10	
Unaffiliated common stocks Industrial and miscellaneous Mutual funds		13 -		- -	(10) -		- -		41 31	
Separate Accounts assets		-		-	-		(6)		63	
Derivatives, net Total assets and liabilities	\$	- 43	 \$	-	\$ (10)	\$	(7)	\$	1 176	

Description	Beginning balance as of 01/01/2016			Transfers into Level 3		Transfers out of Level 3	а	Total gains nd (losses) cluded in net income	_	Total gains and (losses) included in surplus
Bonds Industrial and miscellaneous	\$	3	\$	-	\$	-	\$	21	\$	2
Perpetual preferred stocks Industrial and miscellaneous		13		-		-		(13)		2
Unaffiliated common stocks Industrial and miscellaneous Mutual funds		22 18		- -		- -		(1)		3 3
Separate Accounts assets		87		1		-		-		(2)
Derivatives, net Total assets and liabilities	\$	1 144	\$_	<u>-</u> 1	\$_	-	\$	(3) 4	\$_	3 11

#### (continued)

Description	P	urchases	Is	suances	 Sales	Se	ettlements	Ending balance as of 12/31/2016		
Bonds Industrial and miscellaneous	\$	32	\$	-	\$ (24)	\$	(1)	\$	33	
Perpetual preferred stocks Industrial and miscellaneous		10		-	(2)		-		10	
Unaffiliated common stocks Industrial and miscellaneous Mutual funds		11 7		- -	(4) -		- -		31 28	
Separate Accounts assets		-		-	-		(8)		78	
Derivatives, net Total assets and liabilities	\$	- 60	\$ <u></u>	-	\$ (30)	\$ <u></u>	- (9)	\$	1 181	

There were no transfers into Level 3 in 2017. Transfers into Level 3 during 2016 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable.

Transfers out of Level 3 during 2017 included securities measured at lower of cost or market and reported at cost in 2017, and at fair value in 2016. There were no transfers out of Level 3 during 2016.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, whose inputs

#### **NOTES TO FINANCIAL STATEMENTS**

have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

#### Level 2 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed and asset-backed securities ("ABS"). The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

<u>Unaffiliated common stocks</u> – The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

<u>Derivatives</u> - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap and foreign currency swap agreements, certain options and credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, currency rates, and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant iudament.

Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

#### Level 3 measurements

<u>Bonds</u> - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed and ABS. Corporate bonds, including those that are privately placed are primarily valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. ABS are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

Perpetual preferred stocks and unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements

<u>Derivatives</u> - Certain over-the-counter derivatives, such as interest rate cap agreements are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

<u>Separate Accounts</u> - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics using similar types of properties as collateral.

5. All information related to derivatives measured and reported at fair value is presented above.

α
 Presented below are the aggregate fair value estimates and the admitted values of financial instruments as of December 31:

#### Financial assets

(in millions) 2017 Not **Practicable** Admitted (Carrying Aggregate Type of Financial Instrument Fair Value Assets (Level 1) (Level 2) (Level 3) Value) Other than LBASS \$ 17.006 16.234 524 \$ \$ 15.899 583 \$ \$ \$ \$ \$ \$ **LBASS** \$ 1.609 1,478 386 \$ 1.223 31 \$ \$ Preferred stocks 32 \$ 11 \$ \$ \$ Unaffiliated common stocks \$ 1,258 1,258 \$ 1,186 \$ \$ \$ 72 \$ \$ \$ \$ \$ Mortgage loans on real estate 3,333 3,191 \$ 3,333 \$ \$ 404 87 317 \$ Cash equivalents 404 3 Short-term investments 187 187 184 Derivatives \$ \$ \$ \$ \$ \$ 90 90 89 Other invested assets: \$ \$ 268 \$ \$ \$ 268 \$ LIHTC property investments 268 \$ Unaffiliated surplus notes 20 22 \$ \$ \$ \$ \$ Affiliated surplus notes 40 40 \$ 40 \$ Collateral loans \$ \$ \$ Securities lending reinvested \$ 7 \$ collateral \$ 7 \$ \$ 7 \$ Aggregate write-ins for other than invested assets: Derivative collateral Separate Accounts 3.407 3.407 3.128 216 63

	_					20	16					
Type of Financial Instrument	-	Aggregate Fair Value	_	Admitted Assets	_	(Level 1)	_	(Level 2)		(Level 3)		Not Practicable (Carrying Value)
Bonds:	•	47.400	•	40.440	•	0.40	•	45.007	•	200	•	
Other than LBASS	\$	17,108	\$	16,413	\$	642	\$	15,837	\$	629	\$	-
LBASS	\$	2,110	\$	2,017	\$	-	\$	1,710	\$	400	\$	-
Preferred stocks	\$	20	\$	19	\$	-	\$	10	\$	10	\$	-
Unaffiliated common stocks	\$	1,173	\$	1,173	\$	1,113	\$	1	\$	59	\$	-
Mortgage loans on real estate	\$	3,270	\$	3,252	\$	-	\$	-	\$	3,270	\$	-
Cash equivalents	\$	327	\$	327	\$	89	\$	238	\$	-	\$	-
Short-term investments	\$	252	\$	252	\$	1	\$	248	\$	3	\$	-
Derivatives	\$	74	\$	76	\$	-	\$	76	\$	(2)	\$	-
Other invested assets:										. ,		
LIHTC property investments	\$	205	\$	201	\$	-	\$	-	\$	205	\$	_
Unaffiliated surplus notes	\$	62	\$	60	\$	-	\$	22	\$	40	\$	-
Affiliated surplus notes	\$	-	\$	_	\$	-	\$	-	\$	_	\$	-
Collateral loans	\$	325	\$	325	\$	-	\$	-	\$	325	\$	_
Securities lending reinvested												
collateral	\$	_	\$	_	\$	-	\$	_	\$	_	\$	_
Aggregate write-ins for other									·			
than invested assets:												
Derivative collateral	\$	2	\$	2	\$	-	\$	2	\$	_	\$	_
Separate Accounts	\$	3,361	\$	3,361	\$	3,082	\$	201	\$	78	\$	_

2016

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third party credit agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable or internal models with non-market observable inputs.

The fair value of preferred stocks in Level 2 is based on either 1) quoted prices or quoted net asset values for identical or similar assets in markets that are not active or 2) valuation model whose primary inputs include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of the preferred stocks in Level 3 is based on the valuation method described in Part A4 of this note.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on unadjusted quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents and short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. For certain short-term investments, amortized cost is used as the best estimate of fair value as of December 31, 2016. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of surplus notes, affiliated and unaffiliated, and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending and collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

The fair value of the assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

#### Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments as of December 31:

(in millions)	2017												
Type of Financial Instrument	Aggregate Fair Value		Statement Value		(Level 1)		(Level 2)		(Level 3)	Not Practicable (Carrying Value)			
Deposit-type contracts	\$ 2,504	\$	2,071	\$	-	\$	-	\$	2,504	\$	_		
Securities lending collateral	\$ 480	\$	480	\$	-	\$	480	\$	-	\$	-		
Derivatives Aggregate write-ins for liabilities:	\$ 52	\$	52	\$	-	\$	52	\$	-	\$	-		
Derivative collateral	\$ 3	\$	3	\$	-	\$	3	\$	-	\$	-		
Separate Accounts - Derivatives	\$ 10	\$	10	\$	-	\$	10	\$	-	\$	-		

Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	-	Practicable (Carrying Value)
Deposit-type contracts	\$ 2,701	\$ 2,226	\$ -	\$ -	\$ 2,701	\$	_
Securities lending collateral	\$ 484	\$ 484	\$ -	\$ 484	\$ -	\$	-
Derivatives	\$ 32	\$ 32	\$ -	\$ 32	\$ -	\$	-
Aggregate write-ins for liabilities:							
Derivative collateral	\$ 5	\$ 5	\$ -	\$ 5	\$ -	\$	-
Separate Accounts - Derivatives	\$ 7	\$ 7	\$ -	\$ 7	\$ -	\$	-

2016

Not

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts incorporating current market-based crediting rates for similar contracts that reflect the Company's own credit risk. Immediate annuities without life contingencies and fixed rate funding agreements are valued at the present value of future benefits using current market-based implied interest rates and reflect the Company's own credit risk. Fixed annuities are valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2017 and 2016.

#### 21. Other Items

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2017 or 2016.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings as of December 31, 2017 or 2016.

C. Other Disclosures

## External Reserve Financing Transaction

The Company, through its wholly-owned captive subsidiary, ALIC Re, entered into an external reserve financing arrangement which replaced the existing \$325 million affiliated surplus note arrangement. The external financing resulted in increasing ALIC Re's surplus note capacity to accommodate the expansion of the existing reinsurance agreement effected contemporaneously. The refinancing was comprised of transactions as follows:

Effective January 1, 2017, the Company and ALIC Re entered into the Amended and Restated Reinsurance Agreement ("Amended Reinsurance Agreement"). The original reinsurance agreement included guaranteed term business written by the Company and LBL, former wholly-owned subsidiary, in 2000 through 2009. The Amended Reinsurance Agreement expanded the covered business to include guaranteed term business assumed by the Company and written by LBL and AAC, an affiliate, with issue years 2010 through 2017. The LBL and AAC businesses were ceded to the Company and retroceded to ALIC Re. In addition, the Amended Reinsurance Agreement revised, as of the effective date, the experience rated refund formula to utilize Actuarial Guideline XLVIII ("AG48") reserves and added additional conditions for experience rated refund payments, including an implicit holdback of \$150 million to fund future income tax payments by ALIC Re, which will become payable when future income is earned on the business. Upon implementation of the Amended Reinsurance Agreement with ALIC Re, the Company recorded a net after-tax benefit to income of \$563 million. The pre-tax components of the benefit, which was ceded from the Company to ALIC Re, resulted from a decrease in premiums of \$288 million due to reinsurance and favorable impacts to experience refund income, death benefits, million, respectively. The experience rated refund was received by the Company from ALIC Re in March 2017. As a result of the expanded reinsurance transaction, the Company recognized a tax expense of \$292 million on the taxable reinsurance gain of ceding the excess XXX reserves. On March 14, 2017, the Company borrowed from the Corporation under the Liquidity Agreement \$311 million to settle the reciprocal tax benefit incurred by ALIC Re associated with the January 1, 2017 transactions as well as ALIC Re's 2016 losses. This amount was paid to ALIC Re on March 15, 2017 as permitted under the tax sharing agreement.

Also effective January 1, 2017, ALIC Re entered into a Master Transaction Agreement ("MTA") with Bueller Financing LLC ("Bueller"), an external financing provider. In accordance with the MTA, Bueller issued a variable funding puttable note also referred to as a credit-linked note ("CLN") in the amount of \$1.22 billion. The CLN amount is calculated as and will vary with the CRVM reserves on the reinsured business in excess of the AG48 reserves, up to a maximum value of \$1.75 billion. The CLN is held in a trust in compliance with AG48. A permitted practice to recognize the CLN as an admitted asset on ALIC Re has been approved by the SC DOI. ALIC Re earned accredited reinsurer status in the State of Illinois and the IL DOI has approved via acceptance the CLN as Other Security as defined in AG48.

The SC DOI approved the redemption of affiliated surplus notes issued by ALIC Re to the Company with a par value of \$325 million effective January 1, 2017. The surplus notes were redeemed at par plus \$1 million of accrued interest through a transfer of cash and fair value of investments in the amount of \$326 million. Upon repayment of the surplus notes from ALIC Re, the intercompany note agreement between the Company and Kennett Capital, in the amount of \$325 million par was terminated, including settlement of \$1 million of accrued interest received by the Company.

Effective January 1, 2017, the Company entered into a coinsurance agreement with AAC for guaranteed term business issued by AAC in 2015 through 2017. Cash in the amount of \$20 million was transferred from AAC to the Company in January 2017 in settlement of the agreement. Net business related liabilities transferred to the Company were \$36 million, after-tax. On effecting the reinsurance agreement, the Company recognized a loss in net income of \$5 million after tax and a loss in surplus of \$9 million.

#### Coinsurance Agreement with ALIC Re

Effective December 1, 2016, the Company, via an amendment to the affiliated reinsurance agreement for certain guaranteed term business with ALIC Re, converted the agreement from coinsurance to coinsurance with partial funds withheld. The reinsurance agreement covered guaranteed term policies issued primarily by LBL from 2000 through 2009 that was ceded to the Company and retroceded to ALIC Re.

#### Reinsurance Agreement with ALNY

The Company has an agreement where via a reinsurance treaty it assumes reinvestment related risk on the structured settlement annuities ("SSAs") of its wholly-owned subsidiary, ALNY. Under the terms of the agreement, the Company guarantees that the fixed income book yield on the portion of ALNY's investment portfolio that supports SSAs liabilities will not fall below contractually determined rates. In return, the Company receives a premium from ALNY that varies with the aggregate SSA statutory reserve balance. The Company assumed premium related to SSAs from ALNY of \$3 million for 2017 and 2016.

#### Surety Bonds Issued by AIC

The Company issued SSAs, a type of immediate annuity, in 2013 and prior at prices determined using interest rates in effect at the time of purchase, to fund structured settlements in matters involving AIC.

In most cases, these annuities were issued under a "qualified assignment", whereby AACO and prior to July 1, 2001 ASC, both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AlC's obligation to make future payments. Effective March 22, 2013, the Company no longer offers SSAs. AlC issued surety bonds to indemnify the payment of structured settlement benefits assumed by ASC, a wholly-owned subsidiary of the Company, from both AlC and unaffiliated parties, and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AlC for any liabilities associated with the surety bonds and gave AlC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AlC no longer issues surety bonds to indemnify the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuity payments that are indemnified by the surety bonds of AlC were \$3.49 billion and \$3.52 billion as of December 31, 2017 and 2016, respectively.

## Other

In connection with AAC's plan to withdraw its New York license, the New York Department of Financial Services ("NYDFS") required the Company to establish a custodial account for the protection of AAC's New York issued business. As required by the NYDFS, the custodial account is to be maintained with a minimum amount of assets which may vary over time. As of December 31, 2017, the balance in the custodial account was \$3 million.

D. Business Interruption Insurance Recoveries

The Company did not receive business interruption insurance recoveries in 2017 or 2016.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits as of December 31, 2017 or 2016.

- F. Subprime Mortgage Related Risk Exposure
  - 1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of December 31, 2017, the ABS RMBS portfolio had net unrealized gains of \$20 million, which were primarily comprised of gross unrealized gains. As of December 31, 2016, the ABS RMBS portfolio had net unrealized gains of \$13 million, comprised of \$15 million in gross unrealized gains and \$2 million in gross unrealized losses.

In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. As of December 31, 2017, the Alt-A portfolio had net unrealized gains of \$14 million, comprised of \$15 million in gross unrealized gains and \$1 mi

Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses related to asset impairments in the ABS RMBS portfolio were less than \$1 million in both 2017 and 2016. OTTI losses related to asset impairments were \$1 million in the Alt-A portfolio in both 2017 and 2016. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2017 or 2016. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit

enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

- 2. The Company did not have direct exposure to subprime mortgage loans.
- 3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

			2	2017			
	Book/ Adjusted Actual Carrying Fair Cost Value Value						OTTI _osses cognized
\$	56	\$	39	\$	59	\$	-
	-		-		-		-
	-		-		-		-
	-		-		-		-
	-		-		-		-
_	-		-		-		_
\$	56	\$	39	\$	59	\$	-
	\$ \$	\$ 56 	Actual Cost 56 \$	Book/   Adjusted   Carrying   Value     \$ 56	Actual Cost S 56 S 39 \$	Book/   Adjusted   Carrying   Fair   Value     \$ 56	Book/   Adjusted   Carrying   Fair   Lagrange   Value   Reserved   Carrying   Fair   Lagrange   Cost   Value   Reserved   Carrying   Carrying

				2	2016			
		_	Actual Cost	Book/ Adjusted Carrying Value	_	Fair Value	R	OTTI Losses ecognized
a.	Residential mortgage-backed securities	\$	70	\$ 55	\$	68	\$	-
b.	Commercial mortgage-backed securities		-	-		-		-
C.	Collateralized debt obligations		-	-		-		-
d.	Structured securities		-	-		-		-
e.	Equity investments in SCAs		-	-		-		-
f.	Other assets		-	-		-		-
g.	Total	\$	70	\$ 55	\$	68	\$	-

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

(in millions)	2017	2016
Actual cost	\$ 70	\$ 93
Book/adjusted carrying value	\$ 65	\$ 90
Fair value	\$ 79	\$ 99
OTTI losses recognized	\$ 1	\$ 1

4. The Company is not licensed to sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

#### G. Retained Assets

- 1. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. In 2017, the Company discontinued this settlement option for annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are \$50,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7-Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2017 and 2016, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not insured by the Federal Deposit Insurance Corporation.
- 2. The number and balance of retained asset accounts in force are as follows:

(\$ in millions)	In Force											
	As of	12/31	/2017	As of	12/31	1/2016						
	Number		Balance	Number		Balance						
a. Up to and including 12 months	271	\$	41	428	\$	50						
b. 13 to 24 months	274		22	384		29						
c. 25 to 36 months	288		20	245		17						
d. 37 to 48 months	191		11	412		20						
e. 49 to 60 months	332		16	139		7						
f. Over 60 months	114		6	-		-						
g. Total	1,470	\$	116	1,608	\$	123						

3. Below is a reconciliation of the retained asset accounts:

(\$ i	n millions)	2017											
			ndiv	ridual		Group							
		Number		Balance/ Amount	Number		Balance/ Amount						
a.	Number/balance of retained asset accounts at the beginning of the year	1,608	\$	123	-	\$	-						
b.	Number/amount of retained asset accounts issued/added during the year	370		95	-		-						
C.	Investment earnings credited to retained asset accounts during the year	N/A		1	N/A		_						
d.	Fees and other charges assessed to retained asset accounts during the year	N/A		_	N/A		_						
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	_		_	_		_						
f.	Number/amount of retained asset accounts closed/withdrawn			400									
	during the year	508	_	103									
g.	Number/balance of retained asset accounts at the end of the year	1,470	\$_	116		\$							

(\$ i	n millions)	2016										
			Indiv	ridual		oup						
		Number		Balance/ Amount	Number		Balance/ Amount					
a.	Number/balance of retained asset accounts at the beginning of the year	1,630	\$	120		\$	-					
b.	Number/amount of retained asset accounts issued/added during the year	630		112	-		-					
C.	Investment earnings credited to retained asset accounts during the year	N/A		-	N/A		-					
d.	Fees and other charges assessed to retained asset accounts during the year	N/A		-	N/A		-					
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	_		_	_		_					
f.	Number/amount of retained asset accounts closed/withdrawn during the year	652		109	_		_					
g.	Number/balance of retained asset accounts at the end of the year	1,608	\$	123		\$	-					

#### H. Insurance-linked Securities ("ILS") Contracts

The Company did not have ILS agreements as of December 31, 2017 or 2016.

#### 22. Events Subsequent

The Company did not write accident and health insurance premium subject to Section 9010 of the federal Affordable Care Act ("ACA") in 2017 or 2016

The Company's reinsurance reserve credit and recoverables with Scottish Re U.S. ("SRUS") at December 31, 2017 and December 31, 2016 were \$81 million and \$80 million, respectively. SRUS's parent, Scottish Holdings, Inc. ("SHI") and SHI's parent filed U.S. Chapter 11 proceedings ("Chapter 11") on January 28, 2018. On January 29, 2018, Scottish Re announced that a stock purchase agreement ("SPA") had been executed between SHI (along with SHI's parent), and an investment hedge fund advised by Stamford, CT based Hudson Structured Capital Management Ltd. Certain Scottish Re subsidiaries including SRUS are not debtors in the SHI Chapter 11 and as such, contracts and relationships between the non-debtors and their reinsurance and other counterparties, vendors, and employees are largely unaffected by the Chapter 11 filing.

The actions described above do not impact the recoverability of the Company's reinsurance recoverables from SRUS. Due to the status of SRUS as a principal operating subsidiary of the Scottish Re group, it is expected that SHI will take all prudent actions necessary to allow SRUS to fully discharge its obligations in the most efficient and effective manner during the restructuring and sale process. As part of the Company's assessment process related to the collectability of its reinsurance recoverables, the Company will monitor the progress of Scottish Re's 2018 bankruptcy, sale and restructuring activities and the potential for any negative affect on SRUS.

An evaluation of subsequent events was made through February 23, 2018 for the Annual Statement issued on February 27, 2018. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

#### 23. Reinsurance

## A. Ceded Reinsurance Report

#### Section 1 - General Interrogatories

- Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
   For both 2017 and 2016: Yes ( ) No ( X )
- Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
   For both 2017 and 2016: Yes ( ) No ( X )

#### Section 2 - Ceded Reinsurance Report - Part A

- Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
   For both 2017 and 2016: Yes ( ) No ( X )
- 2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

  For both 2017 and 2016: Yes ( ) No ( X )

## Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
For 2017: \$18 million

For 2016: \$22 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?

For both 2017 and 2016: Yes ( X ) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction in liability, taken for such new agreements or amendments?

For 2017: \$1,024 million For 2016: \$187 thousand

## **NOTES TO FINANCIAL STATEMENTS**

#### B. Uncollectible Reinsurance

In 2017, the Company wrote off reinsurance balances due from the following companies totaling \$419 thousand.

(	illousalius)	
a.	Claims incurred	\$ 419
b.	Claims adjustment expenses incurred	\$ -
C.	Premiums earned	\$ -
d.	Other	\$ -
	^	

e.	Company	Amount
	RGA Reinsurance Company	\$ 329
	Security Life of Denver	\$ 30
	Lincoln National Life Insurance	\$ 15
	Scottish Re (US) Inc.	\$ 15
	Swiss Re Life & Health America, Inc.	\$ 15
	Transamerica Life Insurance Company	\$ 15

The Company did not write off uncollectible reinsurance in 2016.

#### C. Commutation of Ceded Reinsurance

The Company did not commute ceded reinsurance in 2017 or 2016.

- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
  - 1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.
  - 2. The Company was not a certified reinsurer in 2017 or 2016.
- E. Reinsurance of Variable Annuity Contracts with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2017 or 2016.

F. Reserve Credit Taken and Collateral on Variable Annuities Reinsured with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2017 or 2016.

#### G. XXX/AXXX Captive Reinsurance

In 2017, the Company ceded business subject to the XXX/AXXX captive framework to ALIC Re, which is a captive subsidiary. ALIC Re did not have a risk-based capital shortfall or a non-zero primary security shortfall as of December 31, 2017. The Company did not cede business subject to the XXX/AXXX captive framework to captive insurers in 2016.

#### 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Α.,

B., C. &

D. The Company did not write retrospectively rated contracts or contracts subject to redetermination in 2017 or 2016.

## E. Risk Sharing Provisions of the ACA

The accident and health insurance premiums and claims reported by the Company are for products not subject to the ACA's risk sharing provisions

## 25. Change in Incurred Losses and Loss Adjustment Expenses

- A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2017 and 2016. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2017 or 2016.
- B. There were no changes in methodologies and assumptions used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.

#### 26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2017 or 2016.

#### 27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, Property and Casualty Contracts, as of December 31, 2017 or 2016.

#### 28. Health Care Receivables

The Company did not have health care receivables as of December 31, 2017 or 2016.

## 29. Participating Policies

For 2017 and 2016, the Company recognized premiums related to life participating policies of \$67 thousand and \$71 thousand, respectively. In both 2017 and 2016, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of \$5 thousand and \$6 thousand in 2017 and 2016, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating as of December 31, 2017 and 2016.

# 30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts as of December 31 were as follows:

(\$ in	millions)	_	2017	_	2016
1.	Liability carried for premium deficiency reserves	\$	-	\$	-
2.	Date of the most recent evaluation of this liability		9/30/2017		9/30/2016
3.	Was anticipated investment income utilized in the calculation?		Yes [x] No []	,	Yes [x] No []

## **NOTES TO FINANCIAL STATEMENTS**

- 31. Reserves for Life Contracts and Annuity Contracts
  - On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns
    any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.
  - 2. For life contracts, the cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with traditional policies. For annuity contracts issued as substandard, reserves are calculated according to Actuarial Guidelines IX-A and IX-C as applicable.
  - 3. As of December 31, 2017 and 2016, the Company had \$11.01 billion and \$6.41 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled \$88 million and \$68 million as of December 31, 2017 and 2016, respectively.
  - 4. Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.
  - 5. Tabular interest for contracts not involving life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.
  - 6. In 2017, the Company's aggregate reserves for life and annuity contracts were decreased by other reserves changes of \$755 million. Other reserve changes in 2017 were as follows:

(in millions)							Ordinar	у			Group			
Item	_	Total		Industrial Life		Life Insurance	Individual Annuities		Supplementary Contracts	Credit Life Group and Individual	Life Insurance		Annuities	
Reserves ceded effective	\$	(826)	\$	-	\$	(826)	\$ -	\$	-	\$ -	\$ -	\$	-	
1/1/2017 related to the Amended Reinsurance Agreement between the Company and ALIC Re														
Reserves assumed effective 1/1/2017 related to the coinsurance agreement between the Company and AAC for guaranteed term business issued 2015 through 2017		66		-		66	-		-	-	-		-	
Application of Actuarial Guideline 38		5		-		5	-		-	-	-		-	
Total	\$	(755)	\$		\$	(755)	\$ 	\$	-	\$ 	\$ 	\$	-	

In 2016, the Company's aggregate reserves for life and annuity contracts were increased by other reserves changes of \$134 million. Other reserve changes in 2016 were as follows:

(in millions)					Ordinary								Gr	Group			
Item		Total		Industrial Life	Life Insurance		Individual Annuities		Supplementary Contracts		Credit Life Group and Individual		Life Insurance	<u>.</u>	Annuities		
Application of Actuarial	\$	102	\$	-	\$ -	\$	102	\$	-	\$	-	\$	-	\$	-		
Guideline IX-A Application of Actuarial Guideline 38		13		-	13		-		-		-		-		-		
Application of guaranteed minimum cash value		19		-	19		-		-		-		-		-		
Total	\$	134	\$	-	\$ 32	\$	102	\$	-	\$		\$		\$	-		

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows as of December 31:

(\$ in millions)				2017			
		General Account	Separate Account with Guarantees	Separate Account Non- guaranteed		Total	% of Total
A. Subject to discretionary withdrawal:		<u> </u>					
(1) With market value adjustment	\$	1,184	\$ -	\$ -	\$	1,184	6.0 %
(2) At book value less current surrender charge of							
5% or more		695	171	-		866	4.4
(3) At fair value		35	-	3,045	_	3,080	15.8
<ul> <li>(4) Total with market value adjustment or at fair value (total of 1 through 3)</li> <li>(5) At book value without adjustment (minimal or no</li> </ul>		1,914	171	3,045		5,130	26.2
charge or adjustment)		4,462	68	_		4,530	23.1
B. Not subject to discretionary withdrawal		9,889	-	23		9,912	50.7
C. Total (gross: direct + assumed)		16,265	239	3,068		19,572	100.0 %
D. Reinsurance ceded		1,212	-	-		1,212	
E. Total (net)* (C) – (D)	\$	15,053	\$ 239	\$ 3,068	\$	18,360	

(\$ in millions)		2016									
		General Account		Separate Account with Guarantees		Separate Account Non- guaranteed		Total	% of Total		
A. Subject to discretionary withdrawal:											
(1) With market value adjustment	\$	1,435	\$	-	\$	-	\$	1,435	7.0 %		
(2) At book value less current surrender charge of											
5% or more		813		208		-		1,021	5.0		
(3) At fair value		38				3,001	_	3,039	14.7		
(4) Total with market value adjustment or at fair value											
(total of 1 through 3)		2,286		208		3,001		5,495	26.7		
(5) At book value without adjustment (minimal or no											
charge or adjustment)		4,730		49		-		4,779	23.3		
Not subject to discretionary withdrawal		10,257				22	_	10,279	50.0		
C. Total (gross: direct + assumed)		17,273		257		3,023		20,553	100.0 %		
D. Reinsurance ceded		1,304		-		-		1,304			
E. Total (net)* (C) – (D)	\$	15,969	\$	257	\$	3,023	\$	19,249			

<sup>\*</sup>Reconciliation of total annuity actuarial reserves and deposit fund liabilities was as follows as of December 31:

(in millions)	2017	2016
<ul> <li>F. Life &amp; Accident &amp; Health Annual Statement: <ol> <li>Exhibit 5, Annuities Section, Total (net)</li> <li>Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)</li> <li>Exhibit 7, Deposit-Type Contracts, Line 14, Column 1</li> <li>Subtotal</li> </ol> </li> </ul>	\$ 12,865 1 2,187 15,053	\$ 13,619 1 2,349 15,969
Separate Accounts Annual Statement: (5) Exhibit 3, Line 0299999, Column 2 (6) Exhibit 3, Line 0399999, Column 2 (7) Policyholder dividend and coupon accumulations (8) Policyholder premiums (9) Guaranteed interest contracts (10) Other contract deposit funds (11) Subtotal	3,307	3,280 - - - - - - 3,280
(12) Combined total	\$ 18,360	\$ 19,249

#### 33. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, as of December 31 were as follows:

(in n	nillions)	2	017		- 2	2016	
	Туре	Gross		Net of pading	Gross	ı	Net of Loading
(1)	Industrial	\$ -	\$	-	\$ -	\$	-
(2)	Ordinary new business	8		1	7		1
(3)	Ordinary renewal	122		217	200		292
(4)	Credit life	-		-	-		-
(5)	Group life	1		1	1		2
(6)	Group annuity	-		-	-		-
(7)	Total	\$ 131	\$	219	\$ 208	\$	295

#### 34. Separate Accounts

#### A. Separate Account Activity

1. Separate Accounts held by the Company are for variable annuity contracts, variable life policies and indexed variable annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2017 and 2016, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of indexed variable annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however, they are not legally insulated from the General Account. The indexed variable annuity product is non-unitized and is registered with the SEC.

2. The Company's Separate Accounts were attributed to the following products/transactions as of December 31:

(in millions)						2	2016			
Product/transaction	Legally insulated action assets			Separate Account Assets (Not legally insulated)			Separate Account Assets (Not legally insulated			
Variable annuity contracts	\$	3,072	\$	-	\$	3,029	\$	-		
Variable life policies		56		-		54		-		
Indexed variable annuity contracts		-		279		-		278		
Total	\$	3,128	\$	279	\$	3,083	\$	278		

#### **NOTES TO FINANCIAL STATEMENTS**

3. Some of the Separate Account liabilities are guaranteed by the General Account. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

millions)		
2017	\$	11
2016	\$	13
2015	\$	14
2014	\$	17
2013	\$	19
	2017 2016 2015 2014	2017 \$ 2016 \$ 2015 \$ 2014 \$

The amount paid by the General Account for Separate Account guarantees for variable annuity products was \$25 million, \$31 million, \$30 million and \$40 million in 2017, 2016, 2015, 2014 and 2013, respectively.

- 4. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair value of \$1 million and \$5 million as of December 31, 2017 and 2016, respectively, were on loan as part of the General Account securities lending programs. See Note 17, Part B for more information about the General Account securities lending programs.
- B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

Indexed variable annuity products provide the opportunity for the contractholder to invest for a specified length of 5, 7, or 10 years in one or more investment options linked to the S&P 500 and subject to a maximum and minimum investment performance which may be negative. Indexed variable annuity business is included in the Index column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance rinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were \$3.53 billion and \$3.49 billion as of December 31, 2017 and 2016, respectively. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were \$1.21 billion and \$1.30 billion as of December 31, 2017 and 2016, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

Information regarding the Company's Separate Accounts as of December 31 was as follows:

(in millions)				2017		
	_	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non- Guaranteed Separate Accounts	Total
<ol> <li>Premiums, considerations or deposits for 12/31/17</li> </ol>	or year ended \$_	_	\$	\$	\$2	\$ 2
Reserves as of December 31, 2017 2. For accounts with assets at: a. Fair value b. Amortized cost c. Total reserves*	\$ \$ \$	238 - 238	\$ - - \$ -	\$ - \$	\$ 3,123 \$ 3,123	\$ 3,361 - \$ 3,361
3. By withdrawal characteristics:  a. Subject to discretionary withdrawal:  1. With market value adjustment  2. At book value without market va	\$ lue adjustment and	238	\$ -	\$ -	\$ -	\$ 238
with current surrender charge 3. At fair value 4. At book value without market va with current surrender charge 5. Subtotal b. Not subject to discretionary withdray c. Total	lue adjustment and e less than 5%	238	- - - - - -	- - - - s	3,100 - 3,100 - 23 \$ 3,123	3,100 - 3,338 23 \$ 3,361
<ul><li>* Line 2(c) should equal Line 3(c).</li><li>4. Reserves for asset default risk in lieu of</li></ul>	AVR	N/A	N/A	N/A	N/A	N/A

# **NOTES TO FINANCIAL STATEMENTS**

(in	millions)				indexed arantee	Noni	2016 indexed arantee	Gu	Non- aranteed		
			Index	Les	s Than/ al To 4%	Moi	re than	S	eparate ccounts	_	Total
1.	Premiums, considerations or deposits for year ended 12/31/16	\$		\$	_	\$		\$	3	\$	3
2.	Reserves as of December 31, 2016 For accounts with assets at:										
	a. Fair value	\$	257	\$	-	\$	-	\$	3,077	\$	3,334
	b. Amortized cost		_							_	
	c. Total reserves*	\$	257	\$		\$		\$	3,077	\$	3,334
3.	,										
	a. Subject to discretionary withdrawal:	•	257	Φ.		Φ.		Φ.		Ф	257
	<ol> <li>With market value adjustment</li> <li>At book value without market value adjustment and</li> </ol>	\$	257	\$	-	\$	-	\$	-	\$	257
	with current surrender charge of 5% or more		_		_		_		_		_
	3. At fair value		_		_		_		3,055		3,055
	4. At book value without market value adjustment and								•		•
	with current surrender charge less than 5%		_							_	
	5. Subtotal		257		-		-		3,055		3,312
	b. Not subject to discretionary withdrawal	_	-						22	_	22
	c. Total	*_	257	» <u>——</u>		\$		<b>»</b>	3,077	ֆ	3,334
	* Line 2(c) should equal Line 3(c).										
4.	Reserves for asset default risk in lieu of AVR		N/A		N/A		N/A		N/A		N/A
Re	conciliation of net transfers to or (from) the Separate Account	ts for	the yea	rs ended	d Decembe	er 31 wa	s as follov	vs:			
(in	millions)								2017		2016
1.	Transfers as reported in the Summary of Operations of the S	Separ	rate Acc	ounts St	tatement					•	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)							\$	2	\$	
	b. Transfers from Separate Accounts (Page 4, Line 10)							-	468		454
	c. Net transfers to (from) Separate Accounts (a) – (b)								(466)		(451)
2.											
	a. Other net transfers assumed from LBL pursuant to modification and the control of the control								(60)		(65)
	b. Net transfers assumed from AML pursuant to modified c	oinsu	irance a	greeme	nt			-	<u>-</u>		(1)
3.	Transfers as reported in the Summary of Operations of the L	_ife, A	Accident	& Healt	h Annual S	Stateme	nt				
	(1c) + (2) = (Page 4, Line 26)							\$	(526)	\$	(517)
								-			

# 35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial as of December 31, 2017 and 2016.

# **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System consisting o is an insurer?			Yes [ X	1 [	No [ ]	
	If yes, complete Schedule Y, Parts 1, 1A and 2			•	•		
1.2	If yes, did the reporting entity register and file with its domiciliary State Insurance Comm such regulatory official of the state of domicile of the principal insurer in the Holding Coproviding disclosure substantially similar to the standards adopted by the National Assits Model Insurance Holding Company System Regulatory Act and model regulations publication of the standards and disclosure requirements substantially similar to those requirements.	mpany System, a registration statement ociation of Insurance Commissioners (NAIC) in ertaining thereto, or is the reporting entity	Yes [ )	( ] No [	]	N/A [	]
1.3	State Regulating?			ILLIN	018		
2.1	Has any change been made during the year of this statement in the charter, by-laws, art reporting entity?			Yes [	] [	No [ X ]	
2.2	If yes, date of change:	<u>-</u>					
3.1	State as of what date the latest financial examination of the reporting entity was made o	r is being made		12/31/	2013		
3.2	State the as of date that the latest financial examination report became available from e entity. This date should be the date of the examined balance sheet and not the date the			12/31/	2013		
3.3	State as of what date the latest financial examination report became available to other s domicile or the reporting entity. This is the release date or completion date of the exam examination (balance sheet date).	ination report and not the date of the		05/23/	<u> 2015</u>		
3.4	By what department or departments? ILLINOIS						
3.5	Have all financial statement adjustments within the latest financial examination report be statement filed with Departments?	een accounted for in a subsequent financial	Yes [	] No [	]	N/A [ X	]
3.6	Have all of the recommendations within the latest financial examination report been con-	nplied with?	Yes [	] No [	]	N/A [ X	]
4.1	During the period covered by this statement, did any agent, broker, sales representative combination thereof under common control (other than salaried employees of the report control a substantial part (more than 20 percent of any major line of business measure 4.11 sales of new business 4.12 renewals?	rting entity), receive credit or commissions for or		Yes [ Yes [			
4.2	During the period covered by this statement, did any sales/service organization owned in receive credit or commissions for or control a substantial part (more than 20 percent of premiums) of:	n whole or in part by the reporting entity or an affi		•			
	4.21 sales of new business	5?			-		
5.1	Has the reporting entity been a party to a merger or consolidation during the period cover	ered by this statement?		Yes [	] [	No [ X ]	
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use ceased to exist as a result of the merger or consolidation.	two letter state abbreviation) for any entity that ha	ıs				
		2 3 IAIC Company Code State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrations (included revoked by any governmental entity during the reporting period?	ling corporate registration, if applicable) suspend		Yes [	] [	No [ X ]	
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly control 10% of	r more of the reporting entity?		Yes [	] [	No [ X ]	
7.2	If yes, 7.21 State the percentage of foreign control;						0/
	7.21 State the percentage of foreign control,  7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutua attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or go	al or reciprocal, the nationality of its manager or					. 70
	1 Nationality	2 Type of Entity					

# GENERAL INTERROGATORIES

	s the company a subsidiary of a bank holding company regulated by f response to 8.1 is yes, please identify the name of the bank holdin	g company.				Yes [	]	No [ X ]	
	If response to 8.3 is yes, please provide below the names and location regulatory services agency [i.e. the Federal Reserve Board (FRB),	the company affiliated with one or more banks, thrifts or securities firms?							
Ī	1	2	3	4	5	6	1		
	Affiliate Name ALLSTATE DISTRIBUTORS, LLC	Location (City, State)	FRB	OCC	FDIC	SEC			
	ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062			<b></b>	YES			
	ALLSTATE FINANCIAL ADVISORS, LLCALLSTATE FINANCIAL SERVICES, LLC	30/5 SANDERS HUAD, NURTHBROUK, IL 60062				YES			
	ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES			
	What is the name and address of the independent certified public ac DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO,	countant or accounting firm retained to conduct th	•	•			=		
	Has the insurer been granted any exemptions to the prohibited non-requirements as allowed in Section 7H of the Annual Financial Rep law or regulation?	orting Model Regulation (Model Audit Rule), or sul	ostantially	similar s	tate	Yes [	]	No [ X ]	
).2	If the response to 10.1 is yes, provide information related to this exer	mption: 							
	Has the insurer been granted any exemptions related to the other reallowed for in Section 18A of the Model Regulation, or substantially	quirements of the Annual Financial Reporting Mod	el Regulat	ion as		Yes [	]	No [ X ]	
0.4	If the response to 10.3 is yes, provide information related to this exer	•							
).5 I	Has the reporting entity established an Audit Committee in complian					1 No [	1	Ν/Δ Γ	
	f the response to 10.5 is no or n/a, please explain				-	] NO [	1	IN/A [	
	What is the name, address and affiliation (officer/employee of the rej firm) of the individual providing the statement of actuarial opinion/ce THERESA RESNICK, VICE PRESIDENT AND APPOINTED ACTU.	porting entity or actuary/consultant associated with ertification?	an actuar	ial consu	ılting				
2.1 l	Does the reporting entity own any securities of a real estate holding of	company or otherwise hold real estate indirectly?				Yes [ X	] [	No [ ]	
	12.11 Name of rea	l estate holding company SEE ATTACHMENT ON P.	AGE 20.5.1						
	12.12 Number of p	arcels involved				80			
		djusted carrying value				\$	6	52,831,4	
	f, yes provide explanation:								
	The company holds interests in limited partnerships, multiple limited FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI		in real es	ate					
3.1	What changes have been made during the year in the United States	· ·	rting entity	?					
	Does this statement contain all business transacted for the reporting					Yes [	]	No [ ]	
	Have there been any changes made to any of the trust indentures du							No [ ]	
	f answer to (13.3) is yes, has the domiciliary or entry state approved					] No [	]	N/A [	
	Are the senior officers (principal executive officer, principal financial similar functions) of the reporting entity subject to a code of ethics, (a) Honest and ethical conduct, including the ethical handling of acturelationships:	which includes the following standards?				Yes [ X	]	No [ ]	
(	(b) Full, fair, accurate, timely and understandable disclosure in the poly	eriodic reports required to be filed by the reporting	entity;						
	(c) Compliance with applicable governmental laws, rules and regulat								
	(d) The prompt internal reporting of violations to an appropriate personal Accountability for adherance to the code.	on or persons identified in the code; and							
	(e) Accountability for adherence to the code.  If the response to 14.1 is No, please explain:								
4.2 l	Has the code of ethics for senior managers been amended?					Yes [	]	No [X]	
	f the response to 14.2 is yes, provide information related to amendm	nent(s).				-	-	•	
	Have any provisions of the code of ethics been waived for any of the f the response to 14.3 is yes, provide the nature of any waiver(s).					Yes [	]	No [ X ]	

# **GENERAL INTERROGATORIES**

15.1	5.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the							1 Nr	0 [ X ] 0
15.2	If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.								
	1 American Bankers Association	2		3				4	
	(ABA) Routing Number			Can Trigger the Letter of Credit				ount	
		BOARD OF DIREC				<u></u>	<u></u>	<u></u>	
	thereof?	or sale of all investments of the reporting entity passed upon either by the	e board of direc			Ye	es [ X	] No	0[]
17.		ng entity keep a complete permanent record of the proceedings of its bo				Ye	es [ X	1 No	0 [ ]
18.	Has the reportin	g entity an established procedure for disclosure to its board of directors of sofficers, directors, trustees or responsible employees that is in conflict to	or trustees of ar	ny material interest or affiliation	on the	Ye	es [ X	] No	0 [ ]
19.	Has this stateme	FINANCIAL ent been prepared using a basis of accounting other than Statutory Accounting		ns (a.g. Ganarally Accepted					
	Accounting Pri	nciples)?							
20.1	Total amount loa	aned during the year (inclusive of Separate Accounts, exclusive of policy	,	1 To directors or other officers					
			20.12	2 To stockholders not officers  3 Trustees, supreme or grand		\$		,	
			20	3 Trustees, supreme or grand (Fraternal Only)		\$			
20.2	Total amount of policy loans):	loans outstanding at the end of year (inclusive of Separate Accounts, ex	clusive of	1 To directors or other officers		Ф			
	policy loans).			2 To stockholders not officers					
			20.23	3 Trustees, supreme or grand					
04.4	W/		441	(Fraternal Only)		\$			
21.1	obligation being	s reported in this statement subject to a contractual obligation to transfer g reported in the statement?	to another part	y without the liability for such		Ye	es [	] No	o [ X ]
21.2		amount thereof at December 31 of the current year:	21.2	1 Rented from others		\$			
			21.22	2 Borrowed from others		\$			
			21.23	3 Leased from others		\$			
22.1	Does this staten	nent include payments for assessments as described in the Annual State		4 Other		\$			
	guaranty assoc	siation assessments?							
22.2	If answer is yes:			mount paid as losses or risk adj					
				mount paid as expensesther amounts paid					
23.1 23.2		ng entity report any amounts due from parent, subsidiaries or affiliates or any amounts receivable from parent included in the Page 2 amount:	n Page 2 of this	statement?		Ye	es [ X	] No	0 [ ]
		INVESTMEN							
24.01		cks, bonds and other securities owned December 31 of current year, ove session of the reporting entity on said date? (other than securities lending				Υe	es [ X	] No	0 [ ]
24.02	, 0	nd complete information relating thereto							
24.03	whether collate	ding programs, provide a description of the program including value for corral is carried on or off-balance sheet. (an alternative is to reference Note PART B	17 where this i	information is also provided)					
24.04	Does the Compa Instructions?	any's security lending program meet the requirements for a conforming p	rogram as outli	ned in the Risk-Based Capital	Yes [	Хј	No [	] [	N/A [
24.05	If answer to 24.0	04 is yes, report amount of collateral for conforming programs				\$		479	3,665,06
24.06	If answer to 24.0	04 is no, report amount of collateral for other programs				\$			
24.07		rities lending program require 102% (domestic securities) and 105% (fore ontract?			Yes [	Х ]	No [	] [	N/A [
24.08	Does the reporti	ng entity non-admit when the collateral received from the counterparty fa	lls below 100%	?	Yes [	Х ]	No [	] 1	N/A [
24.09	Does the reporti	ng entity or the reporting entity 's securities lending agent utilize the Mastites lending?	ter Securities le	ending Agreement (MSLA) to	Yes [	Х]	No [	] [	N/A [

# **GENERAL INTERROGATORIES**

24.10	For the reporting entity's security lending progra	m state the amount of t	he following as Decen	nber 31 of the cur	rent year:			
	24.101 Total fair value of reinve	setad callatoral accore r	apartad an Sahadula [	OL Parts 1 and 2		¢ 480 508 601		
		24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$  24.103 Total payable for securities lending reported on the liability page						
25.1	Were any of the stocks, bonds or other assets o control of the reporting entity, or has the report force? (Exclude securities subject to Interroga	of the reporting entity ow ing entity sold or transfe	rned at December 31 or erred any assets subje	of the current year	r not exclusively under the contract that is currently in	Yes [ X ] No [ ]		
25.2	If yes, state the amount thereof at December 31	of the ourrent year:	25.04.0			•		
25.2	il yes, state the amount thereof at December 31	of the current year.	25.21 Si	ubject to repurcha	ise agreements	\$		
			25.22 51	ubject to reverse r	repurchase agreements	\$		
					dollar repurchase agreements			
			25.25 PI	aced under option	n agreements	\$		
			25.26 Le	etter stock or secu	urities restricted as to sale - apital Stock	φ 44 927 126		
			05.07.51	EXCLUDING FALE C	apitai Stock	544,037,120		
			25.27 FI	HLB Capital Stock	·	\$		
			25.28 0	n deposit with sta	tes	\$		
			0F 00 DI		er regulatory bodies	'		
			25.30 PI	eagea as collater	al - excluding collateral pledged t	.O		
			25 31 DI	adaed as collater	al to FHI R - including assets			
			25.5111 k	packing funding a	al to FHLB - including assets greements	\$		
			25 32 O	ther	g. 0 0	\$ 1.147.278		
			20.02 0					
25.3	For category (25.26) provide the following:							
	1 Natura of Destriction			2		3		
	Nature of Restriction CONTRACTUAL		DECEDIATED FROM CALE	Description Description	N OF THE INVESTMENT	Amount		
	CONTRACTORE							
	If yes, has a comprehensive description of the h If no, attach a description with this statement. Were any preferred stocks or bonds owned as of	of December 31 of the c	urrent year mandatoril	ly convertible into	equity, or, at the option of the			
27.2	issuer, convertible into equity?  If yes, state the amount thereof at December 31							
21.2	in yes, state the amount moreor at December of	or the current year				Ψ		
28.	Excluding items in Schedule E - Part 3 - Special offices, vaults or safety deposit boxes, were all custodial agreement with a qualified bank or to Outsourcing of Critical Functions, Custodial or	stocks, bonds and other	er securities, owned the nce with Section 1, III	roughout the curre - General Examir	ent year held pursuant to a nation Considerations, F.	Yes [ X ] No [ ]		
28.01	For agreements that comply with the requirement	nts of the NAIC Financia	al Condition Examiner	s Handbook, com	plete the following:			
	1				2			
	Name of Custodian(s)				n's Address			
	CITIBANK N.A. CONTACT: JON TOMAN 312-876-854		IROE STREET, 4TH FLOO	R, CHICAGO, IL 60	0606			
	BNY MELLON TRUST COMPANY OF ILLINOIS CONTAC							
	NELSON 315-414-3179	2 N. LASAL	LE STREET, SUITE 102	D, CHICAGO, IL 60	0602			
28.02	For all agreements that do not comply with the r and a complete explanation:	equirements of the NAI	C Financial Condition	Examiners Handb	book, provide the name, location			
	1		2		3			
	Name(s)		Location(s)		Complete Explanat	on(s)		
	Have there been any changes, including name of the season	•	an(s) identified in 28.0	1 during the curre	nt year?	Yes [ ] No [ X ]		
	1	2		3	4			
	Old Custodian	New Cus	todian	Date of Chan	ge Reasor	1		

# **GENERAL INTERROGATORIES**

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

1	2
Name of Firm or Individual	Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	U
,	

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?	Yes [	]	No	[ X	]
28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets?	Yes [	]	No	[ X	]

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

total assets under management aggregate to more than 50% of the reporting entity's assets?.....

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQV0K0EYTY0WZE36RV47	IL D01	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXY1VJKE13M84	SEC	DS
159377	MILLIMAN FINANCIAL RISK MANAGEMENT. LLC	5493002H8STET494T224	SEC	DS

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

the table below.

1	2	3
	<del>-</del>	Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		

 $29.3 \quad \text{For each mutual fund listed in the table above, complete the following schedule:} \\$ 

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

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	17,898,950,201	18,801,239,806	902,289,605
30.2 Preferred stocks	31,229,302	31,777,951	548,649
30.3 Totals	17,930,179,503	18,833,017,757	902,838,254

30.4	Describe the sources or methods utilized in determining the fair values:  THE AGGREGATE FAIR VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.			
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [ X ]	No [	]
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes [ ]	No [ X	( ]
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.			
32.1 32.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [ X ]	No [	]

# **GENERAL INTERROGATORIES**

By self-designating 5\*GI securities, the reporting entity is certifying the following elements of each self-designated 5\*GI security:

	<ul> <li>b. Issuer or obligor is current on all contracted interest and principal payments.</li> <li>c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.</li> <li>Has the reporting entity self-designated 5*GI securities?</li> </ul>		Yes [ X	[ ] No [ ]
	OTHER			
34.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$	556 , 195
34.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the service organizations and statistical or rating bureaus during the period covered by this statement.	ne total payments to trade ass	ociations,	
	1	2		
	Name	Amount Paid		
	LL GLOBAL SERVICES INC			
35.1	Amount of payments for legal expenses, if any?		\$	3,863,149
35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total p	ayments for legal expenses		

Amount Paid

..2,238,542

26.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

Name

DRINKER BIDDLE & REATH LLP

1	2
Name	Amount Paid
DAVIS & HARMAN LLP	16.740
	,

### **GENERAL INTERROGATORIES**

### Part 1, #12.11

	Book/ Adjusted
Name of Real Estate Holding Company	Carrying Value
ALLIANT TAX CREDIT FUND 65 LP	\$ 7,578,724
ALLIANT TAX CREDIT FUND 66, LTD - ALIC BEACON CAPITAL STRATEGIC PARTNERS IV, LP	10,878,956 38,437
BEACON CAPITAL STRATEGIC PARTNERS IV, LP BEACON CAPITAL STRATEGIC PARTNERS VI	2,618,956
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	14,809,954
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	8,475,550
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	5,788,646
BLACKSTONE REAL ESTATE PARTNERS V	5,360,969
BLACKSTONE REAL ESTATE PARTNERS VI LP	4,782,097
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	7,700,763 4,625,354
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	10,413,216
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	-
CBRE GIP US FEEDER VEHICLE ALLINV A LP	26,011,847
CBRE GIP US FEEDER VEHICLE ALLINV B LP	26,011,847
CBRE STRATEGIC PTR US OPP V LP CENTERLINE RE SPEC SIT MTG FUND	5,991,465
CREA CORPORATE TAX CREDIT FUND 57 LLC	27,616 19,977,469
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	7,733,258
CSFB GEORGIA STATE FUND I LLC	47,609
DERMODY PROPERTIES INDUSTRIAL FUND LP	36,122,641
ENTERPRISE HOUSING PARTNERS XX	8,031,636
ENTERPRISE HOUSING PARTNERS XXI LP	5,065,351
FOCUS SENIOR HOUSING FUND I LP FOLIUM TIMBER FUND I LP	5,080 569,661
GALENA WAY LAND PARTNERS LLC	509,001
GLENARM RESIDENTIAL HOLDINGS, LLC	14,391,756
H/2 SPECIAL OPPORTUNITIES LP	68,485
HIGH STREET REAL ESTATE FUND V LP	3,938,635
KEYSTONE INDUSTRIAL FUND, LP	1,510
KTR INDUSTRIAL FUND II KTR INDUSTRIAL FUND III LP	- 2,439
LANDMARK REAL ESTATE FUND V, LP	1,534,831
LION GABLES APARTMENT FUND	-
LONE STAR REAL ESTATE FUND III LP	12,054,600
MERCURY LAND PARTNERS, LLC	7,619,494
ML-AI VENTURE 1 LLC	1,144,826
ML-AI VENTURE 2, LLC MOGA TAX CREDIT FUND II LLC	31,224,006 310,065
MONACO PARKWAY LAND PARTNERS LLC	17,480,963
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	2,973,009
NATIONAL EQUITY FUND 2011 LP	9,616,847
NYLIM REAL ESTATE MEZZANINE FUND II LP	107,679
O'CONNOR NORTH AMERICAN PROPERTIES LP	2,341,681
PETROVITSKY ROAD LAND PARTNERS LLC PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	- 6,368,579
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	4,595,833
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	12,317,162
RAYMOND JAMES TAX CREDIT FUND 36 LLC	6,652,279
RAYMOND JAMES TAX CREDIT FUND 37, LLC	9,264,766
RAYMOND JAMES TAX CREDIT FUND 38, LLC	11,140,713
RAYMOND JAMES TAX CREDIT FUND 42 LLC	9,585,791
RAYMOND JAMES TAX CREDIT FUND 44, LLC RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	17,496,301 8,398,051
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	8,928,366
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	12,171,857
RED STONE 2011 NATIONAL FUND LP	5,601,621
RED STONE 2017 NATIONAL FUND LP	17,487,338
ROCKPOINT REAL ESTATE FUND II, LP	484,963
ROCKPOINT REAL ESTATE FUND III LP ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	2,468,107
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	5,502,122
SEASONS RESIDENTIAL HOLDINGS, LLC	17,742,945
STARWOOD CAPITAL HOSPITALITY FUND II	11,557,622
STARWOOD HOSPITALITY I	2,979,220
TCF A/GA-1 LLC	19,078
TDC CITY CENTER LLC TRUAMERICA PROPERTIES II LLC	19,021,840 17,652,047
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	14,980,853
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	10,509,956
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	14,521,244
WALTON STREET REAL ESTATE FUND VI	9,829,919
WB SJC CO-INVESTMENT PARTNERSHIP, LP	24,321,935
WESTBROOK REAL ESTATE FUND IX, LP	15,830,735

	k/ Aajustea
Name of Real Estate Holding Company Car	rying Value
WESTBROOK REAL ESTATE FUND VII	6,293,865
WESTBROOK REAL ESTATE FUND VIII	2,420,613
WESTBROOK REAL ESTATE FUND X	12,380,979
WESTBROOK REAL ESTATE PARTNERS V, LP	643,143
WBVI	3,936,835
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	6,246,844
\$ <u></u>	652,831,450

# **GENERAL INTERROGATORIES**

#### PART 2 - LIFE INTERROGATORIES

1.1	Does	the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [	] No [	Χ]
1.2	If yes	indicate premium earned on U.S. business only		.\$		
1.3	What	portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experi	ence Exhibit?	.\$		
		Reason for excluding:				
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien not inclu		.\$		
1.5		te total incurred claims on all Medicare Supplement insurance.				
1.5	IIIuica	te total incurred claims on all wedicare Supplement insurance.		Ψ		
1.6	Indivi	dual policies:	Most current three years:	•		
			1.61 Total premium earned     1.62 Total incurred claims			
			1.63 Number of covered lives			
			All years prior to most current three years			
			1.64 Total premium earned			
			1.65 Total incurred claims			
			1.66 Number of covered lives			
1.7	Group	policies:	Most current three years:			
		'	1.71 Total premium earned	.\$		
			1.72 Total incurred claims	\$		
			1.73 Number of covered lives			
			All veges prior to most surrent three veges			
			All years prior to most current three years  1.74 Total premium earned	\$		
			1.75 Total incurred claims			
			1.76 Number of covered lives			
		_				
2.	Healt	n Test:	1 2			
			Current Year Prior Year			
	2.1	Premium Numerator				
	2.2	Premium Denominator				
	2.3 2.4	Reserve Numerator				
	2.5	Reserve Denominator				
	2.6	Reserve Ratio (2.4/2.5)	0.001			
3.1	Does	this reporting entity have Separate Accounts?		Yes [ X	1 No [	1
3.2	If yes	has a Separate Accounts Statement been filed with this Department?	Yes [ X	] No [	] N/	Α[
3.3	What distr	portion of capital and surplus funds of the reporting entity covered by assets in the butable from the Separate Accounts to the general account for use by the general	Separate Accounts statement, is not currently account?	.\$	5, 15	53,401
3.4		the authority under which Separate Accounts are maintained: ION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BOARD OF DIREC	TORS RESOLUTION DATED JANUARY 1 1994			
3.5	Was	any of the reporting entity's Separate Accounts business reinsured as of December	31?	Yes [ X	] No [	]
3.6	Has t	ne reporting entity assumed by reinsurance any Separate Accounts business as of	December 31?	Yes [ X	] No [	]
3.7	Acco	reporting entity has assumed Separate Accounts business, how much, if any, reins unts reserve expense allowances is included as a negative amount in the liability for the control of the	or "Transfers to Separate Accounts due or accrued		16,1	19,024
4.1	by th	ersonnel or facilities of this reporting entity used by another entity or entities or are is reporting entity (except for activities such as administration of jointly underwritter es)?	n group contracts and joint mortality or morbidity	Yes [ X	] No [	]
4.2	Net re	imbursement of such expenses between reporting entities:				
			4.21 Paid	\$	183,40	04,278
			4.22 Received			
5.1	Does	the reporting entity write any guaranteed interest contracts?		Yes [	] No [	Х]
5.2	If yes	what amount pertaining to these lines is included in:				
			5.21 Page 3, Line 1	\$		
6.	FOR	STOCK REPORTING ENTITIES ONLY:	5.22 Page 4, Line 1	\$		
J.						
6.1	Total	amount paid in by stockholders as surplus funds since organization of the reporting	g entity:	\$	.1,887,5	10,317
7.	Total	dividends paid stockholders since organization of the reporting entity:				
			7.11 Cash	\$	3,894,3	19,090
			7.12 STOCK	Φ Φ	ı ıö,öl	υ <i>ι</i> ,900

## **GENERAL INTERROGATORIES**

8.1	Reinsurance (includir benefits of the occup	einsure any Workers' Compensation Carve-Out bung retrocessional reinsurance) assumed by life and pational illness and accident exposures, but not the workers' compensation insurance.	d health insurers of medi	cal, wage loss and dea		Yes [	] No [ X ]
8.2	<b>5</b>	ng entity completed the Workers' Compensation (	Carve-Out Supplement to	the Annual Statement	?	Yes [	] No [ ]
8.3	If 8.1 is yes, the amou	unts of earned premiums and claims incurred in th	is statement are:				
0.0	ii o. i is yes, the amor	unto of carried premiums and claims mounted in the	1	2	3		
			Reinsurance Assumed	Reinsurance Ceded	Net Retained		
	8.31 Earned premiu	ım					
	•						
		and reserve (beginning of year)					
	•	and reserve (end of year)					
	•	S					
8.4	If reinsurance assume 8.34 for Column (1)	ed included amounts with attachment points below are:	v \$1,000,000, the distribu	ution of the amounts re	ported in Lines 8.31 and		
		Attachment		Earned	Claim Liability		
		Point		Premium	and Reserve		
	8.41	<\$25,000					
	8.42	\$25,000 - 99,999					
	8.43	\$100,000 - 249,999					
	8.44	\$250,000 - 999,999					
	8.45	\$1,000,000 or more					
8.5	What portion of earne	ed premium reported in 8.31, Column 1 was assur	med from pools?			\$	
9.		having sold annuities to another insurer where the the result of the purchase of an annuity from the r			•		
9.1		the result of the purchase of an annuity from the rives established by these annuities during the curro				\$	6,811,904,415
9.2	List the name and loo	cation of the insurance company purchasing the ar	nnuities and the stateme	nt value on the purchas	se date of the annuities.		
		1			2		
		P&C Insurance Company A	nd Location		Statement Vali on Purchase Di of Annuities (i.e., Present Va	ate	
10.1	Do you act as a custo	odian for health savings accounts?				Yes [	] No [ X ]
10.2	If yes, please provide	the amount of custodial funds held as of the repo	rting date			\$	
10.3	Do you act as an adn	ninistrator for health savings accounts?				Yes [	] No [ X ]
10.4	If yes, please provide	the balance of funds administered as of the repor	ting date			\$	

## **GENERAL INTERROGATORIES**

11.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?	Yes	[ X	]	No [	] N/A [	]
------	--	-----	-----	---	------	---------	---

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

1	2	3	4	Assets Supporting Reserve Credit			
	NAIC			5	6	7	
	Company	Domiciliary	Reserve	Letters of	Trust		
Company Name	Code	Jurisdiction	Credit	Credit	Agreements	Other	
ALIC Reinsurance Company	10773	SC	1,812,147,582		1,300,281,054	539,805,776	

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

12.1 Direct Premium Written	\$ 384,798,788
12.2 Total Incurred Claims	\$ 388,552,346
12.3 Number of Covered Lives	702 802

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

## **FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

		\$000 omitted for ar				
		2017	2 2016	3 2015	4 2014	5 2013
-	Life Insurance in Force	2011	20.0	2010	2011	20.0
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)	112,149,699	115,960,265	117,056,404	111,960,739	130,000,552
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.	071 014 700	000 004 007	057 650 000	264,859,919	204 605 606
	•	271,214,798			204,839,919	204,605,606
	, ,					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	10.511.108	10.515.617	9.488.702	8.724.169	8.089.284
5.	Industrial (Line 21, Col. 2)		, , , ,	, ,	, ,	
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
	Total (Line 21, Col. 10)	393,875,606	365,300,689	384,203,196	385,544,828	342,695,443
	Total in force for which VM-20	333,213,222	,,	0.1,2.0,10	,	
	deterministic/stochastic reserves are calculated		XXX	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.	4 400 440	4 000 404	4 450 040	4 040 407	455 540
_	2)					
	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					840,365
10.	Credit life (Line 2, Col. 6)					
	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)		0.040.050	0 404 404	0.450.057	4 005 070
13.	Total (Line 2, Col. 10)	3,5/3,954	2,918,959	2,421,194	2,152,857	1,295,878
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)				(0.700.054.700)	
	Ordinary-life insurance (Line 20.4, Col. 3)				(2,708,051,723)	
	Ordinary-individual annuities (Line 20.4, Col. 4)				(6,264,953,613)	
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)			, ,	(74,531,586)	, ,
	Group annuities (Line 20.4, Col. 7)		, ,		(697,014,479)	
	A & H-group (Line 20.4, Col. 8)	28,283,309	25,514,805	20,850,615	18,519,838	12,637,767
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)		48,407,472	49.733.568	(146,224,136)	78 493 364
	Aggregate of all other lines of business (Line				(110,221,100)	
10.	20.4,Col. 11)					
20.	Total	751,087,488	1,212,230,449	773,155,082	(9,872,255,699)	2,377,450,800
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts					
	business (Page 2, Line 26, Col. 3)	28 , 160 , 738 , 070	28,766,360,812	28,837,491,532	29,962,938,971	43, 132, 216, 545
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	24 752 509 462	25,719,745,158	25,968,782,253	27,250,683,682	40,257,097,375
00						
	Aggregate life reserves (Page 3, Line 1)	20,010,879,400	21,411,320,722	21,822,779,272	22,842,446,433	35,448,679,228
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1		xxx	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)				102,474,980	302,543,247
25.	Deposit-type contract funds (Page 3, Line 3)		2,348,986,669	2,603,514,495	2,770,314,747	2,961,811,734
26.	Asset valuation reserve (Page 3, Line 24.01)					553,447,026
27.	Capital (Page 3, Lines 29 and 30)					5,402,600
28.	Surplus (Page 3, Line 37)			· ·	2,706,852,689	2,869,716,569
	Cash Flow (Page 5)	. ,	, ,	,		
29.	Net Cash from Operations (Line 11)	(54,492,208)	(52,062,425)	(462,308,950)	(12,604,704,333)	(1,054,041,707)
	Risk-Based Capital Analysis	. ,				. ,
30.	Total adjusted capital	3,779,023,682	3,471,463,438	3,260,590,671	3,255,460,743	3,497,036,865
	Authorized control level risk - based capital		540,929,518	562,687,451	499 , 159 , 137	553,669,369
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0	24.5	20.1	20.0	20.5	7
	Bonds (Line 1)		66.1			74.5
33.	Stocks (Lines 2.1 and 2.2)					3.3
	Mortgage loans on real estate(Lines 3.1 and 3.2)	11.6				11.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.3	0.2	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2 2	2.2	2.6	2.4	1.3
37.	Contract loans (Line 6)					1.9
37. 38.	Derivatives (Page 2, Line 7)					0.6
	Other invested assets (Line 8)	12 2				6.6
39. 40.	Receivables for securities (Line 9)	n 1			0.0	0.0
	Securities lending reinvested collateral assets (Line					0.0
71.	10)	0.0	0.0	0.0		
42.	Aggregate write-ins for invested assets (Line 11)					
	riggiogate titte inc ioi introcted decete (=inc i i /			-		
43.	Cash, cash equivalents and invested assets	100.0	100.0	100.0	100.0	100.0

### **FIVE-YEAR HISTORICAL DATA**

(Continued)
1 2 3

		1 2017	2 2016	3 2015	4 2014	5 2013
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	633,509,126	541,144,085	539 , 157 , 115	612,749,549	934,767,439
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	310,310,853	450,806,748	734,749,681	673,100,374	625,510,308
50. 51.	Total of above Lines 44 to 49  Total Investment in Parent included in Lines 44 to 49 above	943,819,979	991,950,833	1,273,906,796	1,285,849,923	1,560,277,747
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)					
53.	Total admitted assets (Page 2, Line 28, Col. 3)	31,567,314,444	32,126,975,801	32,348,141,922	34 , 120 , 938 , 338	47,858,510,933
54.	Investment Data  Net investment income (Exhibit of Net Investment					
55.	Income)					
56.	Column 1 )				643,651,273	
	Column 1)	444,164,215	61,574,794	(26,633,828)	(42,953,517)	140,882,256
57.	, , , , , , , , , , , , , , , , , , , ,	1,720,667,887	1,290,257,289	1, 177, 167, 560	2, 185, 452, 990	2,222,287,786
58.	Benefits and Reserve Increases (Page 6)  Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and					
	•	2, 193, 785, 769	2,361,106,555	2,614,877,988	3,614,402,938	4,996,226,681
59.	•	44,049,167	42,669,489	43,365,157	45,471,378	44, 173, 314
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(648,604,676)	276,636,319	(189,727,840)	(3,578,847,497)	367,049,564
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(1,781,587)	(1,152,929)	1,754,570	(200,068,267)	35, 177,218
62.	Dividends to policyholders (Line 30, Col. 1)	4,756	4,392	5,904	15,033	47,933
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	24.6	19.0	42.7	(8.2)	19.2
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.8	7 2	6.8	6.0	8.5
65.	A & H loss paraget (Schodula H Part 1 Lines 5 and					
66.	6, Col. 2)				121.8	
	Line 4, Col. 2)	0.2	0.2	0.2	(0.1)	0.2
67.	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	41.4	40.0	39.2	(22.6)	29.2
00	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	30,876,378	30,784,872	29,005,382	27,844,283	24,625,468
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	31,753,121	31,706,081	28,532,344	27,744,286	19,786,278
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	10 694 448	11 630 395	13 692 620	14,810,866	15 950 097
71.	Prior years' claim liability and reserve-health other					
	less Col. 2)	10,815,966	12,379,209	14,727,019	15,509,695	16,598,846
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)			, ,	(289, 161, 060)	
74.	Ordinary - individual annuities (Col. 4)					313,787,882
75. 76.	Ordinary-supplementary contracts (Col. 5)					4, 194, 188
76. 77.	` '			15,651,342		15,192,434
77. 78.	Group annuities (Col. 8)		, ,			76,506,408
79.	A & H-group (Col. 9)				(301,603)	
80.	A & H-credit (Col. 10)			1,034		6,955
81. 82.	A & H-other (Col. 11)	8,637,228	8,599,088	8,492,364	10,639,693	2,144,481
83.	Total (Col. 1)	849,955,821	273,224,875	154,397,187	331,238,623	475,063,501

 
 83. I otal (Col. 1)
 849,955,821
 273,224,875
 154,397,187

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

 If no, please explain:
 331,238,623 Yes [ ] No [ ]



DIRECT BUSINESS IN THE STATE OF Alabama

LIFE INSURANCE

DURING THE YEAR 2017

NAIC Group Code 0008		LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	6,917,594		320,868		7,238,463
2.	Annuity considerations	799,228				799,228
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	7,716,822		320,868		8,037,690
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			961,180		8,243,663
10.	Matured endowments					36,713
11.	Annuity benefits	2,720,021		4,047,864		6,767,886
12.	Surrender values and withdrawals for life contracts	5,735,621		5,336,040		11,071,661
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					,
15.	Totals	15,835,435		10,345,084		26,180,519
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		0 11111				

			(	Credit Life							
		Ordinary	(Group					Group Industrial			Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND			No. of								
MATURED			Ind.Pols.								
ENDOWMENTS			& Gr.		No. of						
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount	
16. Unpaid December 31, prior	11	220 502			2	89,256			10	417,847	
year	11	320,392			2	09,200					
17. Incurred during current year	132				2	913,4/5			134	8,807,820	
Settled during current year:											
18.1 By payment in full	124	7,319,196			4	961 , 180			128	8,280,376	
18.2 By payment on compromised claims											
18.3 Totals paid	124	7.319.196			4					8.280.376	
18.4 Reduction by compromise										,,,	
18.5 Amount rejected											
18.6 Total settlements	124	7,319,196			4	961,180			128	8,280,376	
19. Unpaid Dec. 31, current											
year (16+17-18.6)	19	903,741				41,551			19	945,292	
					No. of						
POLICY EXHIBIT					Policies						
20. In force December 31, prior											
year				(a)	1	74,913,995			13,359	1,204,517,850	
21. Issued during year	1,267	107,078,431							1,267	107,078,431	
22. Other changes to in force											
(Net)	(1,037)	(85, 160, 069)				(2, 105, 262)			(1,037)	(87,265,331)	
23. In force December 31 of	40 500	4 454 500 047				70 000 700			40 500	1 004 000 050	
current year	13,588	1,151,522,217		(a)	1	72,808,732			13,589	1,224,330,950	

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDEINT AIND	HEALIII INSUI	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	403,329	405,805		343,895	84,286
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		306			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1 781	1 716			
25.5 All other (b)		,,.			
25.6 Totals (sum of Lines 25.1 to 25.5)		2 022			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		407 826		343 895	84 286



DIRECT BUSINESS IN THE STATE OF Alaska

DURING THE YEAR 2017

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
DIRECT PREMIUMS AND ANNUITY CONSIDERATIO	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance	1,263,942		54,407		1,318,34
2. Annuity considerations					
Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,306,542		54,407		1,360,94
DIRECT DIVIDENDS TO POLICYHO	LDERS				
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or she endowment or premium-paying period	d				
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS					
9. Death benefits	1,150,619		642,181		1,792,80
Matured endowments					
11. Annuity benefits					706,69
12. Surrender values and withdrawals for life of			1,275,607		1,889,75
Aggregate write-ins for miscellaneous dire and benefits paid					
<ol><li>All other benefits, except accident and hea</li></ol>					30
15. Totals	2,203,199		2,186,355		4,389,55
DETAILS OF WRITE-INS					
1301					
1302.					
1303					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (I above)	Line 13				
	Credit Life	1			

			(	Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	55 550				4 541			1	60,090
17. Incurred during current year	18	1 205 567			2	639,239				1,844,806
Settled during current year:										
18.1 By payment in full	17	1,150,622			2	642, 181			19	1,792,803
18.2 By payment on compromised claims										
18.3 Totals paid	17	1,150,622			2	642, 181			19	1,792,803
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	17	1,150,622			2	642,181			19	1,792,803
19. Unpaid Dec. 31, current year (16+17-18.6)	2	110,495				1,599			2	112,094
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	1 000	044 700 404		(-)		4 506 470			1 040	046 050 040
year21. Issued during year	142	14 626 507		(a)	ļI	4,320,4/8			142	246,258,912
	143	14,020,59/							143	14,020,39/
22. Other changes to in force (Net)	(162)	(17,740,190)				(1,342,119)			(162)	(19,082,309)
23. In force December 31 of current year	1.920	238.618.841		(a)	1	3.184.359			1.921	241.803.200

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINT AIND	HEALIH MOOF	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	67,004	67,626		45,000	24,962
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		118			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	36	36			
25.5 All other (b)	-				
25.6 Totals (sum of Lines 25.1 to 25.5)		154			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		67 780		45 000	24 962

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_11 .



DIRECT BUSINESS IN THE STATE OF Arizona

DURING THE YEAR 2017

DIRECT DIVIDENDS TO POLICYHOLDERS	NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	any Code 60186
AND ANNUITY CONSIDERATIONS		·	1	2	3	4	5
1. Life insurance							
2. Annuity considerations				and Individual)		Industrial	
3. Deposit-type contract funds		Life insurance	7,862,124				, ,
4. Other considerations   5. Totals (Sum of Lines 1 to 4)   9,115,307   188,380   9,303,681	2.	Annuity considerations	1,253,183				,
State	3.			XXX		XXX	
DIRECT DIVIDENDS TO POLICYHOLDERS	4.	Other considerations					
Life insurance: 6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other. 6.5 Totals (Sum of Lines 6.1 to 6.4)  Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other. 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22, 370 15. Totals  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS	5.	Totals (Sum of Lines 1 to 4)	9,115,307		188,380		9,303,688
6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4)  Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8 Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9 Death benefits 10 Matured endowments 29,853 11 Annuity benefits 12 Surrender values and withdrawals for life contracts 13 Aggregate write-ins for miscellaneous direct claims and benefits paid 14 All other benefits, except accident and health 22,370 15 Totals  DETAILS OF WRITE-INS  10 DETAILS OF WRITE-INS		DIRECT DIVIDENDS TO POLICYHOLDERS					
6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4)  Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 2.9,853 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22,370 15. Totals  DETAILS OF WRITE-INS  18. Other  19. Applied to provide paid-up additions or shorten the endownents and benefits and benef	Life ir	nsurance:					
6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4)  Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 2.9,853 11. Annuity benefits 5. Surrender values and withdrawals for life contracts 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22,370 15. Totals  DETAILS OF WRITE-INS	6.1	Paid in cash or left on deposit					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.5 Totals (Sum of Lines 6.1 to 6.4)  Annutities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annutites 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 8, 383,512 11. Annuity benefits 29,853 11. Annuity benefits 6,601,606 8,675,961 12. Surrender values and withdrawals for life contracts 11. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22,370 DETAILS OF WRITE-INS 1301.	6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 8,383,512 10. Matured endowments 29,853 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 11. Angeregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22,370 DETAILS OF WRITE-INS 1301.	6.4	Other					
7.1 Paid in cash or left on deposit							
7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 29,853 11. Annuity benefits 5,6601,606 8,675,961 12. Surrender values and withdrawals for life contracts 11,769,057 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22,370 DETAILS OF WRITE-INS 1301.	Annu						
7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 29,853 11. Annuity benefits 5,6601,606 8,675,961 12. Surrender values and withdrawals for life contracts 11,769,057 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 22,370 DETAILS OF WRITE-INS 1301.		Paid in cash or left on deposit					
7.4 Totals (Sum of Lines 7.1 to 7.3)  8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits  10. Matured endowments  29,853  11. Annuity benefits  5,6601,606  12. Surrender values and withdrawals for life contracts  11,769,057  13. Aggregate write-ins for miscellaneous direct claims and benefits paid  14. All other benefits, except accident and health  22,370  DETAILS OF WRITE-INS  1301.	7.2	Applied to provide paid-up annuities					
7.4 Totals (Sum of Lines 7.1 to 7.3)  8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits  10. Matured endowments  29,853  11. Annuity benefits  5,6601,606  12. Surrender values and withdrawals for life contracts  11,769,057  13. Aggregate write-ins for miscellaneous direct claims and benefits paid  14. All other benefits, except accident and health  22,370  DETAILS OF WRITE-INS  1301.	7.3	Other					
8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits	7.4	Totals (Sum of Lines 7.1 to 7.3)					
9. Death benefits     8,383,512     .111,827     8,495,33       10. Matured endowments     29,853     .29,85       11. Annuity benefits     6,601,606     .8,675,961     .15,277,561       12. Surrender values and withdrawals for life contracts     .11,769,057     .6,783,427     .18,552,484       13. Aggregate write-ins for miscellaneous direct claims and benefits paid     .22,370     .22,370       14. All other benefits, except accident and health     .22,370     .22,370       15. Totals     .26,806,399     .15,571,214     .42,377,61:       DETAILS OF WRITE-INS       1301.	8.	Grand Totals (Lines 6.5 plus 7.4)					
10. Matured endowments       29,853       29,853         11. Annuity benefits       6,601,606       8,675,961       15,277,561         12. Surrender values and withdrawals for life contracts       11,769,057       6,783,427       18,552,484         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       22,370       22,370       22,370         15. Totals       26,806,399       15,571,214       42,377,61         DETAILS OF WRITE-INS         1301.		DIRECT CLAIMS AND BENEFITS PAID					
11. Annuity benefits       6,601,606       8,675,961       15,277,561         12. Surrender values and withdrawals for life contracts       11,769,057       6,783,427       18,552,484         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       22,370       22,370       22,370         15. Totals       26,806,399       15,571,214       42,377,61         DETAILS OF WRITE-INS	9.	Death benefits	8,383,512		111,827		8,495,338
11. Annuity benefits       6,601,606       8,675,961       15,277,561         12. Surrender values and withdrawals for life contracts       11,769,057       6,783,427       18,552,484         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       22,370       22,370       22,370         15. Totals       26,806,399       15,571,214       42,377,61         DETAILS OF WRITE-INS	10.	Matured endowments	29.853				29,853
12. Surrender values and withdrawals for life contracts       11,769,057       6,783,427       18,552,486         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       22,370       22,370         14. All other benefits, except accident and health       22,370       22,370         15. Totals       26,806,399       15,571,214       42,377,61:         DETAILS OF WRITE-INS         1301.	11.	Annuity benefits	6,601,606		8,675,961		15,277,568
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	12.				6.783.427		18,552,484
15. Totals 26,806,399 15,571,214 42,377,613  DETAILS OF WRITE-INS 1301.	13.						, ,
DETAILS OF WRITE-INS 1301.	14.	All other benefits, except accident and health	22,370				22,370
1301.	15.	Totals	26,806,399		15,571,214		42,377,613
1301.		DETAILS OF WRITE-INS					
	1301						
1302.	1302						
1303.	1303						
1398. Summary of Line 13 from overflow page	1398						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13							
above)		. , , ,					

400.01										
				Credit Life						
		Ordinary	_	and Individual)		Group	li	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	0	457 075				7 640			0	464 70
17. Incurred during current year	120	0.004.540				120, 000				9, 124, 60
Settled during current year:	139					130,000				9, 124,60
18.1 By payment in full	100	0 410 005				111 007			106	8,525,19
	120					111,021			120	
18.2 By payment on compromised claims										
18.3 Totals paid	126	8 413 365				111 827			126	8 525 10
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	126	8 413 365				111 827				8,525,19
19. Unpaid Dec. 31, current	120					111,021			120	
year (16+17-18.6)	22	1,038,252			1	25,887			23	1,064,139
,					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	14 , 785	1,453,678,287		(a)	1	7,625,139			14,786	1,461,303,420
21. Issued during year	972	67,671,759							972	67,671,759
22. Other changes to in force (Net)	(4.077)	(100 570 404)				770 700			(4.077)	(400 700 05
	(1,3//)	(103,5/0,421)				//3,/62			(1,3//)	(102,796,65
23. In force December 31 of	14,380	1,417,779,624		(a)	1	8,398,901			14.381	1,426,178,52
current vear	14,300	1,41/,//9,024		(a)		0,390,901			14,301	1,420,1/0,32

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINI AIND	HEALTH INSUI	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	296,601	297,241		381,494	(30,903)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		667			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2 650	2,618			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	3.398	3.398			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		300, 639		381 494	(30, 903)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons ..35 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Arkansas 0008

DURING THE YEAR 2017 NAIC Company Code

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		2,776,615		,		2,998,517
2.	Annuity considerations					
3.	_ / 11		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	2,834,136		322,302		3,156,438
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,378,912		134,861		1,513,774
10.	Matured endowments	8,549				8,549
11.	Annuity benefits			2,810,979		3,695,869
12.	Surrender values and withdrawals for life contracts	2,667,393		2,561,757		5,229,150
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	15,747				15,747
15.	Totals	4,955,490		5,507,597		10,463,087
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			C	Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	_								_	
year	6	309,688			1	23,940				333,628
17. Incurred during current year	50	1,788,470			1	118,337			51	1,906,807
Settled during current year:										
18.1 By payment in full	47	1,387,461			2	134,861			49	1,522,322
18.2 By payment on		, ,				,				, , , ,
compromised claims										
18.3 Totals paid	47	1.387.461			2	134.861			49	1.522.322
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	47	1,387,461			2	134,861				1,522,322
19. Unpaid Dec. 31, current										
year (16+17-18.6)	9	710,697				7,416			9	718,113
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	5,256	419,094,064		(a)	1	16,091,437			5,257	435, 185, 501
21. Issued during year	447	33,912,665							447	33,912,665
22. Other changes to in force										
(Net)	(464)	(35,858,056)				(1,317,812)			(464)	(37, 175, 868)
23. In force December 31 of						===				
current year	5,239	417,148,673		(a)	1	14,773,625			5,240	431,922,298

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

### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	321,845	324,620		457,647	926,942
	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	385	388			
	Non-renewable for stated reasons only (b)					
	Other accident only	2.792	2 757			
	All other (b)		£,101			
	Totals (sum of Lines 25.1 to 25.5)		3,144			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	325,022	327,765		457,647	926,942

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...... ....0 and number of persons ... 137 . insured under indemnity only products ......



DIRECT BUSINESS IN THE STATE OF California

DURING THE YEAR 2017

	CT BUSINESS IN THE STATE OF California Group Code 0008	LI	FE INSURANCE			YEAR 2017 ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3	4 Industrial	5 Total
1.	Life insurance	47,863,290		Group 2,460,748	1	== === ===
2.	Annuity considerations	3,469,586		, ,		,
3.			XXX		XXX	
4						
5.	Totals (Sum of Lines 1 to 4)	51.332.876		3.167.656		54.500.53
	DIRECT DIVIDENDS TO POLICYHOLDERS	01,002,070		0, 107,000		04,000,00
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			3,441,446		
10.	Matured endowments	451,719				451,71
11.		29,384,971				
12.	Surrender values and withdrawals for life contracts	54,577,900		64,454,018		119,031,91
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		115,901				115,90
15.	Totals	147,909,718		133,180,082		281,089,80
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
		Ordinary	(Group	and Individual)		Group	l	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	94	6,003,233			9	324,073			103	6,327,306
17. Incurred during current year		68, 139, 944			9	3,384,980				
Settled during current year:		,,.				, , ,				, , , ,
18.1 By payment in full	806	63,830,946			16	3,441,446			822	67,272,392
18.2 By payment on						,				, , , , ,
compromised claims	,									
18.3 Totals paid	806	63,830,946			16	3,441,446			822	67,272,392
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	806	63,830,946			16	3,441,446			822	67,272,392
19. Unpaid Dec. 31, current										
year (16+17-18.6)	109	10,312,232			2	267,607			111	10,579,838
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	77,363	10,053,638,240				216,902,302				10,270,540,542
21. Issued during year	6,955	581,172,786							6,955	581, 172, 786
22. Other changes to in force	(0.700)	(757 440 077)				(00 400 005)			(0.700)	(700 540 000)
(Net)	(b,/66)	(/5/,116,6//)				(26,400,005)			(6,766)	(783,516,682)
23. In force December 31 of current year	77.552	9.877.694.349		(a)	1	190,502,297			77.553	10,068,196,646

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

#### **ACCIDENT AND HEALTH INSURANCE**

F	CCIDEINI AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	2,559,547	2,574,347		1,615,340	2,364,770
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		2,115			(329,365)
25.3 Non-renewable for stated reasons only (b)					` ´ ´
25.4 Other accident only		5.978			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		8.093			(329.365)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2.565.938	2.582.439		1.615.340	

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons



DIRECT BUSINESS IN THE STATE OF Colorado

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	5,580,068	and individual)	050 005		5,839,67
2.	Annuity considerations			46,400		
3.	Deposit-type contract funds				XXX	
3. 4.						
5.	Totals (Sum of Lines 1 to 4)	7.381.922		306.007		7.687.92
<u> </u>	DIRECT DIVIDENDS TO POLICYHOLDERS	7,001,322		300,007		1,001,32
l ife ir	nsurance:					
6.1						
-						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5 Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	6.198.687		608.584		6.807.27
10.	Matured endowments					
11.	Annuity benefits			5,405,469		13,025,27
12.		9,371,861				
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	9,040				9,04
15.	Totals	23,218,171		10,407,727		33,625,89
	DETAILS OF WRITE-INS					
1301						
1302						
1303	·					
1398	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Lifa				

						I .		1		
	-	Ordinary		Credit Life and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	1	5	6	7	8	9	10
BENEFITS AND		2	No. of	7		O	,	O	3	10
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	7	1,037,107				20,773			7	1,057,88
17. Incurred during current year	100	6,391,832			1	649,775			101	7,041,60
Settled during current year:										
18.1 By payment in full	94	6,217,463			1	608,584			95	6,826,04
18.2 By payment on										
compromised claims										
18.3 Totals paid	94	6,217,463			ļ1 ļ	608,584			95	6,826,04
18.4 Reduction by compromise 18.5 Amount rejected										
18.5 Amount rejected										
18.6 Total settlements	94	6,217,463			1	608,584			95	6,826,04
19. Unpaid Dec. 31, current										
year (16+17-18.6)	13	1,211,475				61,964			13	1,273,44
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	10,402	1, 165, 797, 090		(a)	ļ1 ļ	20,709,473				1, 186, 506, 56
21. Issued during year	751	65,289,635							.  751	65,289,63
22. Other changes to in force (Net)	(705)	(70.000.074)				(4.057.000)			(705)	(74 040 00
	(795)	(72,952,874)				(1,857,208)			(795)	(74,810,08
23. In force December 31 of	10 358	1 158 133 851		(2)	1	18 852 265			10 350	1 176 986 11
current year	10.358	1.158.133.851		(a)	1	18.852.265			10.359	1.176.986.1

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#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINT AIND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	259,963	260,859		638,625	849,770
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,838	3,367			(253,550)
25.3 Non-renewable for stated reasons only (b)		, , , , , , , , , , , , , , , , , , ,			
25.4 Other accident only		2,096			
25.5 All other (b)		, .			
25.6 Totals (sum of Lines 25.1 to 25.5)	4.998	5,462			(253,550)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		266, 321		638 625	, , , , , ,

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_27 .



DIRECT BUSINESS IN THE STATE OF Connecticut

LIFE INSURANCE

DURING THE YEAR 2017

4. Other considerations   5. Totals (Sum of Lines 1 to 4)   6,393,412   452,659   6,8	NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
1. Life insurance			'			•	· ·
2. Annuity considerations 203,957	-		Ordinary 6 100 4FF				
3. Deposit-type contract funds		Life insurance			,		
4. Other considerations   5. Totals (Sum of Lines 1 to 4)   6,393,412   452,659   6,5		,	,				,
5. Totals (Sum of Lines 1 to 4)   6,393,412   452,659   6,8	-			XXX		XXX	
DIRECT DIVIDENDS TO POLICYHOLDERS		re					
Life insurance: 6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4) Annutities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annutities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 2,933,729 9. Death benefits 3,35,315 11. Annuity benefits 8,393,835 2,167,092 12. Surrender values and withdrawals for life contracts 12,062,005 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 11,130  DETAILS OF WRITE-INS 13003.	5.	,	6,393,412		452,659		6,846,071
6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4)  Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 9. Death benefits 1.1 Annuity benefits 1.2 surrender values and withdrawals for life contracts 1.3 Aggregate write-ins for miscellaneous direct claims and benefits paid 1.4 All other benefits, except accident and health 1.5 Totals  DETAILS OF WRITE-INS 1301.  DETAILS OF WRITE-INS 1302. 1303.							
6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4) Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals  DETAILS OF WRITE-INS 1301. 1302.	Life in						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4)  Annutities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annutities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 2,933,729 9. Death benefits 3,5,315 11. Annuity benefits 8,393,835 12,167,092 10,5 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals  DETAILS OF WRITE-INS 1302.		Paid in cash or left on deposit					
endowment or premium-paying period							
6.5 Totals (Sum of Lines 6.1 to 6.4) Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits, except accident and health 14. All other benefits, except accident and health 15. Totals 16. Totals 17. Totals 18. Other 19. Totals 20. Totals 21. Totals 22. Totals 23. Totals 24. Totals 25. Totals 25. Totals 26. Totals 27. Totals 28. Totals 29. Totals 29. Totals 20. Total		endowment or premium-paying period					
Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals 16. Totals 17. DETAILS OF WRITE-INS 18. DETAILS OF WRITE	6.4						
7.1 Paid in cash or left on deposit	6.5	Totals (Sum of Lines 6.1 to 6.4)					
7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits 2,933,729 267,917 3,2 10. Matured endowments 35,315 11. Annuity benefits 8,393,835 2,167,092 10,5 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 11,130 15. Totals 25,548,384 25,5  DETAILS OF WRITE-INS 1301. 1302.	Annu						
7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits 2,933,729 267,917 3,2 10. Matured endowments 35,315 11. Annuity benefits 8,393,835 2,167,092 10,5 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 11,130 15. Totals 25,548,384 25,5  DETAILS OF WRITE-INS 1301. 1302.	7.1	Paid in cash or left on deposit					
7.4 Totals (Sum of Lines 7.1 to 7.3)  8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits  10. Matured endowments  11. Annuity benefits  12. Surrender values and withdrawals for life contracts  13. Aggregate write-ins for miscellaneous direct claims and benefits paid  14. All other benefits, except accident and health  15. Totals  DETAILS OF WRITE-INS  1302.  1303.	7.2	Applied to provide paid-up annuities					
7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits	7.3	Other					
8. Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID  9. Death benefits	7.4						
9. Death benefits     2,933,729     267,917     3,2       10. Matured endowments     35,315        11. Annuity benefits     8,393,835     2,167,092     10,5       12. Surrender values and withdrawals for life contracts     12,062,005      113,376     12,7       13. Aggregate write-ins for miscellaneous direct claims and benefits paid             14. All other benefits, except accident and health          2,548,384     25,6       DETAILS OF WRITE-INS            1301.           1303.	8.	Grand Totals (Lines 6.5 plus 7.4)					
10. Matured endowments       35,315         11. Annuity benefits       8,393,835       2,167,092       10,5         12. Surrender values and withdrawals for life contracts       12,062,005       113,376       12, 1         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       11,130       13,11       13,10         14. All other benefits, except accident and health       11,130       2,548,384       25,0         DETAILS OF WRITE-INS       1301       1302       1303         1303.       1303.       1303       1304       1304		DIRECT CLAIMS AND BENEFITS PAID					
10. Matured endowments       35,315         11. Annuity benefits       8,393,835       2,167,092       10,5         12. Surrender values and withdrawals for life contracts       12,062,005       113,376       12, 1         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       11,130       13,11       13,10         14. All other benefits, except accident and health       11,130       2,548,384       25,0         DETAILS OF WRITE-INS       1301       1302       1303         1303.       1303.       1303       1304       1304	9.	Death benefits	2.933.729		267.917		3.201.645
11. Annuity benefits       8,393,835       2,167,092       10,5         12. Surrender values and withdrawals for life contracts       12,062,005       113,376       12,7         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       113,376       22,7         14. All other benefits, except accident and health       11,130       23,436,013       2,548,384       25,5         DETAILS OF WRITE-INS       1301.       1302.       1303.       1	10.						35,315
12. Surrender values and withdrawals for life contracts       12,062,005       113,376       12,7         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       11,130       13,11         14. All other benefits, except accident and health       11,130       2,548,384       25,6         DETAILS OF WRITE-INS       1301       1302       1303       <	11.	Annuity benefits	8.393.835				
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.       14. All other benefits, except accident and health	12.						
15. Totals 23,436,013 2,548,384 25,5  DETAILS OF WRITE-INS  1301.  1302.  1303.	13.	Aggregate write-ins for miscellaneous direct claims			.,.		, ,,
15. Totals 23,436,013 2,548,384 25,5  DETAILS OF WRITE-INS  1301.  1302.  1303.	14.	All other benefits, except accident and health	11, 130				11,130
1301. 1302. 1303.	15.				2.548.384		25.984.398
1302		DETAILS OF WRITE-INS	-, -, -		, , , , ,		-,-,-,
1302.       1303.	1301						
1303.							
1398. Summary of Line 13 from overflow page	1303						
1 - 0 - 0 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	1398	Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)		Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
0.517			0 11111				

				Credit Life						
		Ordinary	(Group	and Individual)		Group	Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.	_	No. of	_		_		_
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	•	450 540				05 040			_	404 540
year	9	456,510				35,010			9	491,519
17. Incurred during current year	89	2,870,511			1	248,279			90	3,118,790
Settled during current year:										
18.1 By payment in full	93	2,969,044			1	267,917			94	3,236,961
18.2 By payment on compromised claims	,									
18.3 Totals paid	93	2,969,044			1	267,917			94	3,236,961
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	93	2,969,044			1	267,917			94	3,236,961
19. Unpaid Dec. 31, current										
year (16+17-18.6)	5	357,977				15,372			5	373,348
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year					1	34,903,439			11,038	1,368,408,531
21. Issued during year	505	44,305,130							505	44,305,130
22. Other changes to in force										
(Net)	(844)	(93,855,142)				(4,282,418)			(844)	(98, 137, 560)
23. In force December 31 of current year	10,698	1,283,955,079		(a)	1	30,621,021			10,699	1,314,576,100

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	217,800	218,740		113,661	41,859
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		347			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		266			
25.5 All other (h)					
25.6 Totals (sum of Lines 25.1 to 25.5)		613			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		219.353		113.661	41.859



DIRECT BUSINESS IN THE STATE OF Delaware

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
L.	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		1,080,259				1,208,076
2.		9,500				9,500
3.			XXX		XXX	
4.	Teres	4 000 750		407.047		4 047 570
5.	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS	1,089,759		127,817		1,217,576
1 16 - 1						
_	nsurance:					
6.1						
6.2 6.3	11 1 7 1					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other		·····			
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID					
		202 254		111 010		000 070
9.	Death benefits	826,954		·		
10.	Matured endowments	4,982				, .
11.		761,613				3,683,448
12.	Surrender values and withdrawals for life contracts	1,523,1/4		2,609,045		4, 132, 219
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		6,951				6,951
15.	Totals	3,123,673		5,642,799		8,766,472
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

				Credit Life						
	С	rdinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED	NI-	A	& Gr.	A	No. of	A	NI-	A	NI-	A
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	2	113,271				8,239			2	121,510
17. Incurred during current year	18	752,634				107,392			18	860,026
Settled during current year:						,				
18.1 By payment in full	19	831,936				111,919			19	943,854
18.2 By payment on										•
compromised claims										
18.3 Totals paid	19	831,936				111,919				943,854
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	19	831,936				111,919			19	943,854
19. Unpaid Dec. 31, current year (16+17-18.6)	1	33,969				3,712			1	37,681
, , , , , , , , , , , , , , , , , , , ,		•			No. of	,				•
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	2,235	212,362,319		(a)	1	8,214,087				220,576,406
21. Issued during year	136	11,292,321							136	11,292,321
22. Other changes to in force (Net)	(154)	(15 454 460)				(010, 067)			(154)	(16,274,335)
(Net)	( 134)	(15,454,408)				(819,607)			(154)	(10,274,333)
current year	2,217	208,200,173		(a)	1	7,394,220			2,218	215,594,393

#### **ACCIDENT AND HEALTH INSURANCE**

	<i>F</i>	CCIDEINI AND	HEALTH INSUR	TANCE		
		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	58,872	58,970		111,223	138,201
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		120			
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	120	120			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	58.992	59.090		111.223	138.201

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_33 .



DIRECT BUSINESS IN THE STATE OF District of Columbia

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.		385,606	and individual)	1 = 10		390,147	
2.	Annuity considerations	600		······································		1,000	
3.		000				*	
4				T			
5.	Totals (Sum of Lines 1 to 4)	386.206		4.942		391.14	
٥.	DIRECT DIVIDENDS TO POLICYHOLDERS	300,200		4,342		331,14	
l ife in	surance:						
-							
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annuit	ties:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
	Other						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	466,356		13,800		480 , 150	
11.	Annuity benefits	1,582,782		1,808,344		3,391,12	
12.	Surrender values and withdrawals for life contracts	914,107					
		115				11	
15.	Totals	2,963,360		2,296,572		5,259,93	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life	1				

				Credit Life						
	С	rdinary	(Group and Individual)			Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior		10 122				678				10 011
year17. Incurred during current year		10, 132				070				10,811
	19	498,355			1	13,442			20	511,798
Settled during current year:	47	400.050				40.000			40	400 450
18.1 By payment in full	1/	466,356			1	13,800			18	480, 156
18.2 By payment on compromised claims										
18.3 Totals paid	17	466,356			1	13,800			18	480 , 156
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	17	466,356			1	13,800			18	480, 156
19. Unpaid Dec. 31, current										
year (16+17-18.6)	2	42,131				321			2	42,452
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	700	68,895,506		(a)	1	676 , 167			701	69,571,673
21. Issued during year	68	4,944,910							68	4,944,910
22. Other changes to in force										
(Net)	(91)	(6,545,950)				(37,689)			(91)	(6,583,639)
23. In force December 31 of	677	07 004 405			_	000 470			070	07 000 044
current year	677	67,294,465	1	(a)	1	638,478			678	67,932,944

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)		27,294			171						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)	_										
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees	;										
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		142									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only		F.1									
25.5 All other (b)		JI									
		400									
25.6 Totals (sum of Lines 25.1 to 25.5)		193									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	27.532	27.486			I 171						



DIRECT BUSINESS IN THE STATE OF Florida

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		27,644,915		1 000 171		29,628,08
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
4.						
5.	Totals (Sum of Lines 1 to 4)	30.188.895		1.984.771		32.173.66
	DIRECT DIVIDENDS TO POLICYHOLDERS	00,100,000		1,001,771		02,170,00
Life in	surance:					
6.1						
6.2	A 11 11					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ties:					
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			1,551,533		
10.	Matured endowments					49,78
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	69,754,079		11,029,795		80 , 783 , 87
13.	and benefits paid					
	All other benefits, except accident and health					
15.	Totals	134,426,468		24,278,476		158,704,94
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of	_				_
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	40	0.040.700			_	400 044			47	0 440 070
year	42	2,319,763			5	129,614				2,449,378
17. Incurred during current year	433	28,203,557			(3)	1,552,970			430	29,756,527
Settled during current year:										
18.1 By payment in full	413	27,338,884			2	1,551,533			415	28,890,417
18.2 By payment on										
compromised claims	,									
18.3 Totals paid	413	27,338,884			2	1,551,533			415	28,890,417
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	413	27,338,884			2	1,551,533			415	28,890,417
19. Unpaid Dec. 31, current										
year (16+17-18.6)	62	3, 184, 436				131,051			62	3,315,488
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	49,518	4,889,159,690		(a)	1	110,778,378			49,519	4,999,938,068
21. Issued during year	2,472	197,433,516							2,472	197,433,516
22. Other changes to in force										
(Net)	(3,473)	(278,440,164)				(9, 123, 454)			(3,473)	(287,563,618)
23. In force December 31 of										
current year	48,517	4,808,153,042		(a)	1	101,654,924			48,518	4,909,807,966

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

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	2,178,808	2,206,714		2,723,441	1,908,948						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)	19.094	19, 103			27.008						
25.3 Non-renewable for stated reasons only (b)					,						
25.4 Other accident only		33,972		20,282	18.936						
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)	52.920	53,074		20,282	45.944						
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		2 259 788		2 743 722	1 954 891						

...0 and number of persons



DIRECT BUSINESS IN THE STATE OF Georgia

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.	Life insurance	15,290,015		1,000,866		16,290,880	
2.	Annuity considerations	858,664		163,000		1,021,664	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	16,148,679		1,163,866		17,312,544	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life in	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			1,032,645		13,479,926	
10.	Matured endowments	17,920				17,920	
11.	Annuity benefits	6,450,027		5,516,478		11,966,505	
12.	Surrender values and withdrawals for life contracts	11,840,849		5 , 750 , 861		17,591,710	
14.	All other benefits, except accident and health	53,462				53,462	
15.	. 5 151.5	30,809,539		12,299,984		43,109,523	
	DETAILS OF WRITE-INS						
1301							
1302							
1303	·						
1398	. Summary of Line 13 from overflow page						
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life					

				Credit Life						
	C	Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior		. ===								
year	27	1,779,002			1	132,417			28	1,911,418
17. Incurred during current year	242	12,680,097			6	1,073,430			248	13,753,528
Settled during current year:										
18.1 By payment in full	233	12,465,201			5	1,032,645			238	13,497,846
18.2 By payment on						, ,				, ,
compromised claims	,									
18.3 Totals paid	233	12,465,201			5	1,032,645			238	13,497,846
18.4 Reduction by compromise										, , , , , , , , , , , , , , , , , , ,
18.5 Amount rejected										
18.6 Total settlements	233	12,465,201			5	1,032,645			238	13,497,846
19. Unpaid Dec. 31, current										
year (16+17-18.6)	36	1,993,898			2	173,202			38	2,167,100
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	27,896	2,870,547,371		(a)	1	122,044,244				2,992,591,615
21. Issued during year	1,794	145,923,729							1,794	145,923,729
22. Other changes to in force										
(Net)	(1,956)	(183,774,003)				(6,901,897)			(1,956)	(190,675,900)
23. In force December 31 of										
current year	27,734	2,832,697,098		(a)	1	115,142,346			27,735	2,947,839,444

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	804,544	811,302		828,386	658,859						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		2.662									
25.3 Non-renewable for stated reasons only (b)	,	,									
25.4 Other accident only		3.608									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)		6.269			***************************************						
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		817 572		828 386	658 859						



DIRECT BUSINESS IN THE STATE OF Hawaii

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1		2,721,435		110.000		2,834,32	
2.	Annuity considerations						
3.	Deposit-type contract funds						
4.	1 11						
5.	Totals (Sum of Lines 1 to 4)	2.761.906		165.446		2.927.35	
0.	DIRECT DIVIDENDS TO POLICYHOLDERS	2,701,300		103,440		2,321,00	
l ife in	surance:						
6.1	72 71.17						
-							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui	ties:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	967,923		432,169		1,400,09	
10.	Matured endowments					30,22	
11.	Annuity benefits	3,038,544		2,304,083		5,342,62	
12.		4, 176, 466		4,556,214		8,732,67	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
	All other benefits, except accident and health						
15.	Totals	8,223,050		7,292,465		15,515,51	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life					

			(	Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										.=
year	3	105,964								156,214
17. Incurred during current year	26	1,229,436			5	398,661			31	1,628,097
Settled during current year:										
18.1 By payment in full	24	998, 144			5	432 , 169			29	1,430,313
18.2 By payment on										
compromised claims										
18.3 Totals paid	24	998,144			5	432 , 169			29	1,430,313
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	24	998,144			5	432 , 169				1,430,313
19. Unpaid Dec. 31, current										
year (16+17-18.6)	5	337,255			1	16,743			6	353,998
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	3,855	406,889,078		(a)	1	24,914,392			3,856	431,803,470
21. Issued during year	279	24,317,788							279	24,317,788
22. Other changes to in force										
(Net)	(233)	(24,233,422)				(1,523,290)			(233)	(25,756,713)
23. In force December 31 of					1 .					
current year	3,901	406,973,443		(a)	1	23,391,101			3,902	430,364,544

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	229,561	230,374		187,241	21,773						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)											
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	164	164									
25.5 All other (b)	101	104									
25.6 Totals (sum of Lines 25.1 to 25.5)		164									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		230 538		187 241	21 773						



DIRECT BUSINESS IN THE STATE OF Idaho

DURING THE YEAR 2017

NAIC (	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		1,675,234	and individual)	20, 405		1,761,69
	Annuity considerations					
	=				XXX	130,04
	' - *'					
	Totals (Sum of Lines 1 to 4)	1,800,749		157.591		1.958.34
· ·	DIRECT DIVIDENDS TO POLICYHOLDERS	1,000,140		107,001		1,000,01
l ife ins	surance:					
	Paid in cash or left on deposit					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annuiti						
	Paid in cash or left on deposit					
	2.7					
	Totals (Sum of Lines 7.1 to 7.3)					
	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,291,068		281.669		1.572.73
10.	Matured endowments	445,959		· · · · · · · · · · · · · · · · · · ·		445,95
11.	Annuity benefits			1,224,421		
12.	Surrender values and withdrawals for life contracts	4,684,322		1,823,802		6,508,12
13.						
14.	All other benefits, except accident and health	36,554				
	Totals	8,119,651		3,329,891		11,449,54
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			(	Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	_									
year	5	3/8,2//			1	23,802				402,078
17. Incurred during current year	26	1,563,699			2	260,481			28	1,824,179
Settled during current year:										
18.1 By payment in full	26	1,737,027			3	281,669			29	2,018,696
18.2 By payment on										
compromised claims										
18.3 Totals paid	26	1,737,027			3	281,669			29	2,018,696
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	26	1,737,027			3	281,669				2,018,696
19. Unpaid Dec. 31, current										
year (16+17-18.6)	5	204,948				2,614			5	207,562
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	2,782	306, 171, 430		(a)	1	5,940,174				312,111,604
21. Issued during year	246	23,545,029							246	23,545,029
22. Other changes to in force										
(Net)	(231)	(15,987,245)				(734,257)			(231)	(16,721,502)
23. In force December 31 of										
current year	2,797	313,729,214		(a)	1	5,205,917			2,798	318,935,131

#### **ACCIDENT AND HEALTH INSURANCE**

•	ACCIDEINI AIND	HEALTH INSU	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	88,775	89,241		123,386	379,947
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	173	173			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		173			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		89 413		123 386	379 947



DIRECT BUSINESS IN THE STATE OF Illinois

DURING THE YEAR 2017 NAIC Company Code

NAIC Group	Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinan	2 Credit Life (Group and Individual)	3 Group	4	5 Total
1. Life in:	surance	Ordinary			Industrial	Total
	y considerations					1 010 763
	it-type contract funds				XXX	
	11					
	(Sum of Lines 1 to 4)	32.240.294		2.849.172		35.089.466
	RECT DIVIDENDS TO POLICYHOLDERS	32,240,234		2,049,172		33,009,400
Life insurance						
	cash or left on deposit					
	d to pay renewal premiums					
6.3 Applie	d to provide paid-up additions or shorten the dowment or premium-paying period					
6.5 Totals	(Sum of Lines 6.1 to 6.4)					
Annuities:						
7.1 Paid ir	cash or left on deposit					
7.2 Applie	d to provide paid-up annuities					
7.3 Other						
	(Sum of Lines 7.1 to 7.3)					
	Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
<ol><li>Death</li></ol>	benefits	32,833,762		1,588,878		34,422,640
10. Mature	ed endowments	103,129				103,129
11. Annuit	y benefits	53,759,449		21,114,695		74,874,144
12. Surren	der values and withdrawals for life contracts	22,983,658		22,055,270		45,038,928
and b	gate write-ins for miscellaneous direct claims enefits paid					
	er benefits, except accident and health					90,018
15. Totals		109,770,016		44,758,843		154,528,859
	LS OF WRITE-INS					
1301						
1302						
1303						
1398. Summ	ary of Line 13 from overflow page					
1399. Totals above	(Lines 1301 thru 1303 plus 1398) (Line 13					
		Cradit Life	T			

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED			& Gr.		No. of					
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year      17. Incurred during current year	59	3,385,932			3	168,951			62	3,554,883
17. Incurred during current year	596	32,238,525			5	1.549.604			601	33,788,129
Settled during current year:		, , , ,				, , ,				, , ,
18.1 By payment in full	608	32,936,891			7	1,588,878			615	34,525,769
18.2 By payment on compromised claims										
18.3 Totals paid	608	32,936,891			7	1,588,878			615	34,525,769
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	608	32,936,891			7	1,588,878			615	34,525,769
19. Unpaid Dec. 31, current year (16+17-18.6)	47	2,687,565			1	129,677			48	2,817,242
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	EE 00E	F 040 000 007		( )	4.4	100 074 000			FF 700	F 70F 007 040
year						123,074,622				
21. Issued during year	1,121	151,470,386							1,727	151,470,386
22. Other changes to in force (Net)	(3,650)	(357,055,087)				(13,002,764)			(3,650)	(370,057,851)
23. In force December 31 of current year	53,772	5,437,308,526		(a)	11	110,071,858			53,783	5,547,380,384

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	CCIDEINI AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	842,970	863,002		1,833,497	3,428,159
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		1,871		42,768	147,745
25.3 Non-renewable for stated reasons only (b)		,		,	,
25.4 Other accident only	1.398	1.391			
25.5 All other (b)		,			
25.6 Totals (sum of Lines 25.1 to 25.5)		3.262		42,768	147.745
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	847.806	866.264		1.876.265	3.575.905

...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Indiana

DURING THE YEAR 2017

-	Annuity considerations  Deposit-type contract funds Other considerations Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS asurance: Paid in cash or left on deposit	8,942,493	XXX			
2. 3. 4. 5. Life ir 6.1 6.2 6.3	Life insurance  Annuity considerations  Deposit-type contract funds Other considerations  Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS  Insurance: Paid in cash or left on deposit  Applied to pay renewal premiums  Applied to provide paid-up additions or shorten the	7,616,828 1,325,665 8,942,493	XXX	669,774	XXX	8,286,60 1,325,66
3. 4. 5. Life ir 6.1 6.2 6.3	Annuity considerations  Deposit-type contract funds Ofther considerations Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS Insurance: Paid in cash or left on deposit Applied to pay renewal premiums Applied to provide paid-up additions or shorten the	8,942,493	XXX		XXX	1,325,66
4. 5. Life ir 6.1 6.2 6.3	Deposit-type contract funds	8,942,493	XXX		XXX	
5. Life ir 6.1 6.2 6.3	Other considerations	8,942,493				
Life ir 6.1 6.2 6.3	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS asurance: Paid in cash or left on deposit	8,942,493				
6.1 6.2 6.3	nsurance: Paid in cash or left on deposit					
6.1 6.2 6.3	Paid in cash or left on deposit					
6.2 6.3	Applied to pay renewal premiums					
6.2 6.3	Applied to pay renewal premiums					
6.4						
	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	7,835,908		567,676		8,403,58
10.						92,37
11.				6,587,662		12,596,93
12.		9,776,770		4,764,055		14,540,82
		37,804				37,80
15.	Totals	23,752,128		11,919,394		35,671,52
	DETAILS OF WRITE-INS					
1301						
1302	·					
1303						
1398	Summary of Line 13 from overflow page					
1399	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life	•			

			(	Credit Life						
		Ordinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	11	1 005 029			1	52 096			12	1,057,125
17. Incurred during current year	222	8 060 167								
Settled during current year:										
18.1 By payment in full	211	7,928,278			1	567,676			212	8,495,954
18.2 By payment on compromised claims										, ,
18.3 Totals paid	211	7 928 278			1	567 676				8 495 954
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	211	7,928,278			1	567,676			212	8,495,954
19. Unpaid Dec. 31, current	22	1,136,919				25,576			22	1,162,494
year (16+17-18.6)	22	1, 130, 313				25,570			22	1, 102,434
DOLLOV EVUIDIT					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior year	17 317	1 422 529 348		(a)	1	42 964 511			17 318	1,465,493,859
21. Issued during year	642	47.138.768		(α)		12,004,011			642	
22. Other changes to in force										
(Net)	(1,085)	(92,353,261)				(3,969,124)			(1,085)	(96,322,385)
23. In force December 31 of	10 074	1 077 014 054				00 005 007			10.075	1 410 010 041
current year	16,874	1,377,314,854		(a)	1	38,995,387			16,875	1,416,310,241

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	383,807	388,569		414,954	464,614
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		218		60,012	60,012
25.3	Non-renewable for stated reasons only (b)				, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,
	Other accident only	1,238	1,238			
	All other (b)		, -			
	Totals (sum of Lines 25.1 to 25.5)		1,457		60,012	60,012
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	385,263	390,026		474,966	524,626



DIRECT BUSINESS IN THE STATE OF Iowa

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE			YEAR 2017 ny Code 60186
	DIRECT PREMIUMS	1 Ordinary	2 Credit Life (Group	3	4	5 Tatal
1.	AND ANNUITY CONSIDERATIONS	1,332,109	and Individual)	Group251,234	Industrial	Total
2.	Life insurance	1,002,109		201,204		
3.	Deposit-type contract funds					
3. 4.		I I				
4. 5.	Totals (Sum of Lines 1 to 4)	1.441.839		261.334		1.703.17
J.	DIRECT DIVIDENDS TO POLICYHOLDERS	1,441,009		201,004		1,700,17
l ifo ir	nsurance:					
6.1						
-						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5 Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,764,491		321,496		2,085,98
10.	Matured endowments	7,744				7,74
11.	Annuity benefits	3,798,422		3,313,198		7, 111,62
12.	Surrender values and withdrawals for life contracts	2,644,106		3,889,679		6,533,78
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					3,51
15.	Totals	8,218,276		7,524,373		15,742,64
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Lifa				

			C	Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior vear	1	76.348				22.473			1	98,822
year	51	1 816 474			3	343 843				2,160,317
Settled during current year:										
18.1 By payment in full	47	1,772,235			3	321,496			50	2,093,731
18.2 By payment on compromised claims										
18.3 Totals paid	47	1,772,235			3	321,496			50	2,093,731
18.4 Reduction by compromise	L									
18.5 Amount rejected										
18.6 Total settlements	47	1,772,235			3	321,496			50	2,093,731
19. Unpaid Dec. 31, current year (16+17-18.6)	5	120,587				44,821			5	165,408
year (10+17-16.6)	3	120,001			N. (	77,021			3	100,400
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior					1 Olloics					
year	2,960	242,335,083		(a)	1	22,404,823			2,961	264,739,906
21. Issued during year	134	8,711,761								8,711,761
22. Other changes to in force										
(Net)	(202)	(13,148,233)				(2,842,007)			(202)	(15,990,240)
23. In force December 31 of	2.892	237.898.610		(a)	1	19.562.816			2.893	257,461,426
current year	۷,002	201,000,010		(a)		13,302,010			۷,000	231,401,420

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

#### **ACCIDENT AND HEALTH INSURANCE**

,	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	108,200	108,933		138,723	135,589
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	337	348			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	177	177			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	514	525	***************************************	***************************************	***************************************
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	108.714	109.458		138.723	135.589

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products .......74. ....0 and number of persons



DIRECT BUSINESS IN THE STATE OF Kansas

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	1,762,266	and individual)	070 700		2,038,98	
2.	Annuity considerations	1,702,200					
3.	Deposit-type contract funds				XXX		
4.	· · · · · · · · · · · · · · · · · · ·						
5.	Totals (Sum of Lines 1 to 4)	1,809,966		298.722		2,108,68	
	DIRECT DIVIDENDS TO POLICYHOLDERS	1,000,000		200,722		2,100,00	
Life in	surance:						
6.1	Paid in cash or left on deposit						
6.2							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5 Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4							
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments						
11.	Annuity benefits					4,213,27	
12.		2,566,648		2,411,493		4,978,14	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
	All other benefits, except accident and health						
15.	Totals	4,767,980		6,121,184		10,889,16	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						

			(	Credit Life						
	0	rdinary	(Group and Individual)			Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	_								_	
year	2	133,396								216,268
17. Incurred during current year	38	1,639,834				226,045			38	1,865,880
Settled during current year:										
18.1 By payment in full	39	1.417.652			1	276.102			40	1.693.754
18.2 By payment on		, , .				,				,,
compromised claims										
18.3 Totals paid	39	1.417.652			L1	276 . 102			40	1.693.754
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	39	1,417,652			1	276, 102				1,693,754
19. Unpaid Dec. 31, current										
year (16+17-18.6)	1	355,578				32,816			1	388,394
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	4 , 048	380,057,627		(a)	1	19, 133, 748			4,049	399, 191, 375
21. Issued during year	233	21,229,746								
22. Other changes to in force										
(Net)	(280)	(27,643,422)				(2,210,057)			(280)	(29,853,479)
23. In force December 31 of										
current year	4,001	373,643,951		(a)	1	16,923,691			4,002	390,567,642

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINI AIND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	166,505	167,999		94,764	40,272
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	594	594			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		594			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		168 593		94 764	40 272



DIRECT BUSINESS IN THE STATE OF Kentucky

DURING THE YEAR 2017

NAIC	Group Code 0008	L	FE INSURANCE		NAIC Compa	ny Code 60186
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	Life insurance	4,655,129		724,615		5,379,743
2.	Annuity considerations	548,698		32,000		580,698
3.			XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	5,203,827		756,615		5,960,441
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	7, 124, 920		789,566		7,914,486
10.	Matured endowments	20,938				20,938
11.	Annuity benefits			3,704,723		9,240,598
12.	Surrender values and withdrawals for life contracts	8,005,717		4 , 343 , 272		12,348,988
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	43,041				43,041
15.	Totals	20,730,490		8,837,562		29,568,051
	DETAILS OF WRITE-INS					
1301	·					
1302						
1303						
1398	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

				redit Life						
	0	rdinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	10	645,731			1	99,624			11	745,355
17. Incurred during current year Settled during current year:	136	7,363,126			1	712, 180			137	8,075,306
18.1 By payment in full	132	7, 145,858			2	789,566			134	7,935,424
18.2 By payment on compromised claims	,									
18.3 Totals paid 18.4 Reduction by compromise										7,935,424
18.5 Amount rejected					L					
18.6 Total settlements	132	7, 145, 858			2	789,566			134	7,935,424
19. Unpaid Dec. 31, current year (16+17-18.6)	14	863,000				22,237			14	885,237
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	10.309	850.898.358		(a)	1	49.472.401			10.310	900,370,759
21. Issued during year	694	45,531,596								45,531,596
22. Other changes to in force (Net)									(827)	(65,041,889
23. In force December 31 of current year	10,176	836,563,783		(a)	1	44,296,684			10,177	880,860,466

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ .. , current year \$

#### **ACCIDENT AND HEALTH INSURANCE**

...... , current year \$

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	371,071	373,327		365,622	257,317						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		763									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	658	667									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)		1.431									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		374 757		365 622	257 317						

....0 and number of persons

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$



DIRECT BUSINESS IN THE STATE OF Louisiana 0008

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		11,032,384	and individual)	050 440		11,690,82
2.	Annuity considerations					
3.	-			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	11.486.594		660.123		12.146.71
	DIRECT DIVIDENDS TO POLICYHOLDERS	,,		555, 1.25		.=,,
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1						
7.2						
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.		17,983				17,98
11.	,			7,451,786		15,837,28
12.		15,021,269		871,211		15,892,48
		63,070				
15.	1 5 1 1 1 1	35,417,877		8,805,624		44,223,50
	DETAILS OF WRITE-INS					
1301.						
1302.	·					
1303.	·					
	Summary of Line 13 from overflow page					
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	-	Credit Life				

				Credit Life						
	(	Ordinary	(Group	and Individual)	Group		Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	24	1,241,005			1	55,823			25	1,296,828
17. Incurred during current year	202	12,262,272			3	452,712			205	12,714,984
Settled during current year:										
18.1 By payment in full	202	11,948,043			4	482,628			206	12,430,671
18.2 By payment on		, ,				,				, ,
compromised claims	,									
18.3 Totals paid	202	11,948,043			4	482,628			206	12,430,671
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	202	11,948,043			4	482,628			206	12,430,671
19. Unpaid Dec. 31, current						,				, ,
year (16+17-18.6)	24	1,555,234				25,908			24	1,581,141
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	22,531	1,770,795,737		(a)	1	52,662,262			22,532	1,823,457,999
21. Issued during year										117,331,543
22. Other changes to in force (Net)	(1,814)	(142,610,553)				(7,030,309)			(1,814)	(149,640,862)
23. In force December 31 of										
current year	22,442	1,745,516,727		(a)	1	45,631,953			22,443	1,791,148,680

 
 current year
 22,442
 1,745,516,727
 (a)
 1

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND REALTH INSURANCE											
		1	2	3	4	5						
				Dividends Paid Or								
			Direct Premiums	Credited On Direct		Direct Losses						
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	404,528	408,732		340,359	(279,394)						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
	Guaranteed renewable (b)		395									
	Non-renewable for stated reasons only (b)											
	Other accident only	3 091	3 096									
	All other (b)		,,									
25.6	Totals (sum of Lines 25.1 to 25.5)	3.483	3 491									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	408.011	412.223		340.359	(279.394						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ......100 . ....0 and number of persons



DIRECT BUSINESS IN THE STATE OF Maine

DURING THE YEAR 2017 NAIC Company Code 60186

NAIC Group Code 0008	LI	IFE INSURANCE	NAIC Company Code 60186		
	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
	1,343,761	and individual)	11.015		1,358,076
Annuity considerations					, ,
				XXX	
Other considerations					
5. Totals (Sum of Lines 1 to 4)	1.424.897		14.315		1.439.212
DIRECT DIVIDENDS TO POLICYHOLDERS	1,424,031		14,010		1,400,212
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	662.330		4.617		666.94
10. Matured endowments	,		,		, .
11. Annuity benefits	803, 185		387,917		1, 191, 10
	2,450,649				2,846,83
Aggregate write-ins for miscellaneous direct claims and benefits paid			·		
14. All other benefits, except accident and health	2,200				2,200
15. Totals	3,918,364		788,715		4,707,079
DETAILS OF WRITE-INS					
1000					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Cradit Life				

			(	Credit Life						
	0	rdinary	(Group and Individual)			Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	2	197 216				351			2	197,568
17. Incurred during current year	18	533 055				4 605				537,660
Settled during current year:						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
18.1 By payment in full	18	662,330				4,617			18	666,947
18.2 By payment on compromised claims										
18.3 Totals paid	18	662,330				4,617			18	666,947
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	18	662,330				4,617			18	666,947
19. Unpaid Dec. 31, current year (16+17-18.6)	2	67,941				339			2	68,280
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2 407	260 220 000		(a)		250 100			2 400	260 670 000
21. Issued during year	2,407	∠00,320,090		(a)	I	330, 100				268,678,998 5,467,665
		5,467,003							30	
22. Other changes to in force (Net)	(183)	(18,729,666)				325,420			(183)	(18,404,246)
23. In force December 31 of									0.055	. , , ,
current year	2,354	255,066,896		(a)	1	675,520			2,355	255,742,416

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND REALTH INSURANCE											
		1	2	3	4	5						
				Dividends Paid Or								
			Direct Premiums	Credited On Direct		Direct Losses						
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	45, 121	45,574		33,011	41,945						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
	Guaranteed renewable (b)	684	715									
	Non-renewable for stated reasons only (b)											
	Other accident only	152	1.495									
	All other (b)		5.559		813	861						
			7 768		813	861						
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	51.474	53.343		33.823	42.806						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...0 and number of persons ...43 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Maryland

DURING THE YEAR 2017

	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
1.	AND ANNUITY CONSIDERATIONS	Ordinary 9.933.772	and Individual)	Group 561.400	Industrial	Total 10.495.172	
1. 2.		9,933,772		, ,		, , , ,	
3.				, , .	XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	10,983,505		563.900		11,547,405	
٥.	DIRECT DIVIDENDS TO POLICYHOLDERS	10,300,303		303,300		11,047,400	
l ife in	surance:						
6.1	Paid in cash or left on deposit						
6.2							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments					25,522	
11.	Annuity benefits	29,511,709				, ,	
12.	Surrender values and withdrawals for life contracts	19,063,306		981,687		20 , 044 , 993	
13.							
	All other benefits, except accident and health						
15.	Totals	55,276,658		4,420,767		59,697,425	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

				Credit Life						
		Ordinary	(Group and Individual)			Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior						===				
year	13	1,098,715			2	59,835				1, 158,550
17. Incurred during current year	163	6,739,852			(1)	324 , 103			162	7,063,955
Settled during current year:										
18.1 By payment in full	153	6,677,699				318,786			153	6,996,485
18.2 By payment on										
compromised claims	,									
18.3 Totals paid	153	6,677,699				318,786			153	6,996,485
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements									153	6,996,485
19. Unpaid Dec. 31, current										
year (16+17-18.6)	23	1,160,868			1	65, 152			24	1,226,020
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	19,303	1,821,474,134		(a)	1	45,994,523			19,304	1,867,468,657
21. Issued during year	1, 174	95,861,969							1, 174	95,861,969
22. Other changes to in force										
(Net)	(1,415)	(133,206,096)				(5,054,620)			(1,415)	(138,260,716)
23. In force December 31 of										
current year	19,062	1,784,130,006		(a)	1	40,939,903			19,063	1,825,069,909

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND REALTH INSURANCE												
		1	2	3	4	5							
				Dividends Paid Or									
			Direct Premiums	Credited On Direct		Direct Losses							
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)	326, 174	328,661		549,274	550,908							
24.1	Federal Employees Health Benefits Plan premium (b)		· 										
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
	Guaranteed renewable (b)		554										
	Non-renewable for stated reasons only (b)		······································										
	Other accident only	681	681										
	All other (b)												
25.6		1,224	1 235										
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	327.398	329.897		549.274	550.908							

...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Massachusetts

DURING THE YEAR 2017

	CT BUSINESS IN THE STATE OF Massachusett Group Code 0008		FE INSURANCE			YEAR 2017 ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		1,566,115				
2.	Annuity considerations			(340,012)		
3.	Deposit-type contract funds				XXX	
4.	Other considerations		·			
5.	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS	2,544,289		395,317		2,939,607
-	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,034,587				
10.	Matured endowments					55,294
11.	Annuity benefits			6,635,779		
12.	Surrender values and withdrawals for life contracts	6,738,584		3, 111, 150		9,849,734
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	7,263				7,263
15.	Totals	12,845,509		10,466,651		23,312,160
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
	С	rdinary	(Group and Individual)			Group	lr	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	4	E7 00E				155 404				010 400
year	4	57,925			4	155,484				213,409
17. Incurred during current year	61	1,524,680			(3)	613,49/			58	2, 138, 177
Settled during current year:										
18.1 By payment in full	57	1,089,881			1	719,722			58	1,809,604
18.2 By payment on										
compromised claims										
18.3 Totals paid	57	1,089,881			1	719,722			58	1,809,604
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	57	1,089,881			1	719,722			58	1,809,604
19. Unpaid Dec. 31, current	_								_	
year (16+17-18.6)	8	492,724				49,259			8	541,982
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year				(a)	1	52,682,965			3,863	336,203,076
21. Issued during year	134	15,593,161							134	15,593,161
22. Other changes to in force										
(Net)	(299)	(19,771,895)				(6,510,850)			(299)	(26,282,745)
23. In force December 31 of	0.007	070 044 077				40 470 445			0.000	005 540 400
current year	3,697	279,341,377		(a)	1	46, 172, 115			3,698	325,513,492

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND	HEALIH MOOF	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	385,864	390,514		559,651	570,473
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		347			
25.3 Non-renewable for stated reasons only (b)		***************************************			
25.4 Other accident only		795			
25.5 All other (b)		149			
25.6 Totals (sum of Lines 25.1 to 25.5)		1 291			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		391 805		559 651	570 473



DIRECT BUSINESS IN THE STATE OF Michigan

LIFE INSURANCE

DURING THE YEAR 2017
NAIC Company Code 6018

NAIC Group Code 0008	L	FE INSURANCE	NAIC Company Code 60186		
	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	10,886,740				11,442,664
Annuity considerations	1,364,124		395,041		1,759,164
Deposit-type contract funds				XXX	
Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,250,864		950,964		13,201,828
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					33,028
11. Annuity benefits			7,661,008		29,078,558
12. Surrender values and withdrawals for life contracts	30,942,901		6,304,462		37,247,363
Aggregate write-ins for miscellaneous direct claims and benefits paid					
·	42,281				42,28
15. Totals	67,073,802		15,396,017		82,469,818
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Cradit Life				

				Credit Life						
		Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	32	1, 198, 042			2	62,884			34	1,260,926
17. Incurred during current year	271	14,880,965			1	1,396,719			272	16,277,683
Settled during current year:										
18.1 By payment in full	282	14,671,068			3	1,430,547			285	16, 101, 616
18.2 By payment on										
compromised claims	,									
18.3 Totals paid	282	14,671,068			3	1,430,547			285	16, 101, 616
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	282	14,671,068			3	1,430,547			285	16, 101, 616
19. Unpaid Dec. 31, current										
year (16+17-18.6)	21	1,407,938				29,055			21	1,436,993
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	24,849	2,281,323,043		(a)	1	35,694,591			24,850	2,317,017,634
21. Issued during year	1,508	110,650,032							1,508	110,650,032
22. Other changes to in force										
(Net)	(1,929)	(165, 102, 900)				(4,828,566)			(1,929)	(169,931,466)
23. In force December 31 of										
current year	24,428	2,226,870,175		(a)	1	30,866,026			24,429	2,257,736,201

#### **ACCIDENT AND HEALTH INSURANCE**

	•	CODEIII AID	HEALIII III 1001	IAITOL		
		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	490,490	495,313		942,333	805,322
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	2,264	2,255			
25.3	Non-renewable for stated reasons only (b)					
	Other accident only		828			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		3,083			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	493,582	498,396		942,333	805,322



DIRECT BUSINESS IN THE STATE OF Minnesota

DURING THE YEAR 2017

	GT BUSINESS IN THE STATE OF Minnesota Group Code 0008	LI	FE INSURANCE			YEAR 2017 ny Code 60186
17.110	- G100P 0000	1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		3,387,224				
2.	Annuity considerations			, .		, , ,
3.	Deposit-type contract funds				XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	5,147,273		48,154		5,195,428
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life ii	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	4,461,593		1,116,338		5,577,930
10.	Matured endowments	10,213				10,213
11.	Annuity benefits	13, 173, 865		6,203,339		19,377,203
12.	Surrender values and withdrawals for life contracts	15,446,223		1, 107,298		16,553,521
13.	and benefits paid					
14.	All other benefits, except accident and health					2,778
15.	Totals	33,094,672		8,426,974		41,521,646
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1398	. Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
	above)					

			(	Credit Life						
	С	rdinary	(Group and Individual)			Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	9	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	8	456.336				2.008			8	458,344
17. Incurred during current year	68	4,278,239			3	1,115,357				
Settled during current year: 18.1 By payment in full	71	4,471,806			3	1,116,338			74	5,588,144
18.2 By payment on compromised claims	,									
18.3 Totals paid	71	4,471,806			3	1,116,338			74	5,588,144
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	71	4,471,806			3	1,116,338				5,588,144
19. Unpaid Dec. 31, current year (16+17-18.6)	5	262,768				1,028			5	263,796
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,937	682,121,958		(a)	1	2,002,110			6,938	684,124,068
21. Issued during year									288	25,248,529
22. Other changes to in force (Net)	(588)	(52, 144, 634)				45,301			(588)	(52,099,333)
23. In force December 31 of current year	6,637	655,225,853		(a)	1	2,047,411			6,638	657,273,264

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

### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
	Group Policies (b)	101,444	102,551		33, 135	12,888
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)				80.896	10.614
25.3	Non-renewable for stated reasons only (b)	, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , ,	·
25.4	Other accident only	455	2,853			
	All other (b)		7,824		525	267
25.6	Totals (sum of Lines 25.1 to 25.5)		133,580		81,421	10,881
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	232, 130	236, 132		114,555	23,768

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...... ....0 and number of persons ....52 insured under indemnity only products .....



DIRECT BUSINESS IN THE STATE OF Mississippi

DURING THE YEAR 2017 NAIC Company Code

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	1	2	3	4	5
DIRECT PREMIUMS	0 "	Credit Life (Group			<b>-</b>
AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
	3,703,289				4,078,435
2. Annuity considerations					
		XXX		XXX	
F***					4 400 500
5. Totals (Sum of Lines 1 to 4)	3,921,293		517,228		4,438,522
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other		<b>.</b>			
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,697,614		271,823		2,969,437
10. Matured endowments			·····		6, 173
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts			2,080,450		5,398,287
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,208				21,208
15. Totals	7,483,579		5,070,206		12,553,786
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

			_	redit Life						
	0	rdinary	(Group and Individual)		<u> </u>	Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	5	862,895				33,872			5	896,767
year	74	2,255,599			1 .	274,939			75	2,530,539
18.1 By payment in full	70	2,703,788			1	271,823			71	2,975,611
18.2 By payment on compromised claims										0.075.044
18.3 Totals paid 18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	2,703,788			ļ1 ļ	271,823			71	2,975,611
19. Unpaid Dec. 31, current year (16+17-18.6)	9	414,707				36,988			9	451,695
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	7.705	594.357.331		(a)	L1 L	29.103.344			7,706	623,460,675
21. Issued during year	594	36,870,409								36,870,409
22. Other changes to in force (Net)									(685)	(54,988,795
23. In force December 31 of current year	7,614	579,548,109		(a)	1	25,794,179			7,615	605,342,288

ACCIDENT AND HEALTH INCLIDANCE

...... , current year \$

.. , current year \$

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$

ACCIDENT AND HEALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	246,892	249, 151		327,895	311, 120					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		227								
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only		2.229								
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)		2.457								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		251,607		327,895	311,120					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ......145 . ....0 and number of persons insured under indemnity only products



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE

DIRECT BUSINESS IN THE STATE OF Missouri

DURING THE YEAR 2017 NAIC Company Code 60186

NAIC Group Code 0008	L	FE INSURANCE	NAIC Company Code 60186		
	1	2	3	4	5
DIRECT PREMIUMS	- "	Credit Life (Group			
AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
	3,764,989				4,326,028
2. Annuity considerations					
		XXX		XXX	
F					
5. Totals (Sum of Lines 1 to 4)	3,840,238		681,674		4,521,912
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,340,926		615,621		4,956,546
10. Matured endowments	12,083				12,083
11. Annuity benefits	5,945,127		8,874,227		
12. Surrender values and withdrawals for life contracts	13,256,796		10,496,953		23,753,749
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,060				13,060
15. Totals	23,567,992		19,986,801		43,554,793
DETAILS OF WRITE-INS					
1301.					
1000					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Crodit Life				

			(	Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Gertiis.	AIIIOUIII	Gertiis.	Amount	INO.	AIIIOUIIL	INO.	Amount
vear	17	682,152				41,401			17	723,553
17. Incurred during current year	95	4, 159, 693			4	659,523			99	4,819,215
Settled during current year:										
18.1 By payment in full	99	4,353,009			2	615,621			101	4,968,629
18.2 By payment on						·				
compromised claims		4 050 000								4 000 000
18.3 Totals paid	99	4,353,009			2				101	4,968,629
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	99	4,353,009			2	615,621			101	4,968,629
19. Unpaid Dec. 31, current year (16+17-18.6)	13	488,836			2	85,303			15	574,139
, , , , , , , , , , , , , , , , , , , ,		,			No. of	,				,
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year		750,237,273		(a)	1	34,754,920				784,992,192
21. Issued during year	494	33,367,713							494	33,367,713
22. Other changes to in force	(040)	(44 000 000)				(0.570.054)			(040)	(40 707 757)
(Net)	(640)	(41,220,903)				(2,5/6,854)			(640)	(43,797,757)
23. In force December 31 of current year	9.014	742,384,083		(a)	1	32,178,065			9.015	774,562,148

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND HEAETH INSCHANCE										
		1	2	3	4	5					
				Dividends Paid Or							
			Direct Premiums	Credited On Direct		Direct Losses					
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24.	Group Policies (b)	430,424	432,315		749,826	629,589					
24.1	Federal Employees Health Benefits Plan premium (b)										
24.2	Credit (Group and Individual)										
24.3	Collectively renewable policies (b)										
24.4	Medicare Title XVIII exempt from state taxes or fees										
	Other Individual Policies:										
25.1	Non-cancelable (b)										
25.2	Guaranteed renewable (b)	1,507	1,530								
25.3	Non-renewable for stated reasons only (b)										
	Other accident only		2,899								
25.5	All other (b)										
	Totals (sum of Lines 25.1 to 25.5)		4,428								
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	434,849	436,743		749,826	629,589					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ......102. ....0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Montana

DURING THE YEAR 2017

	CT BUSINESS IN THE STATE OF Montana Group Code 0008	LI	FE INSURANCE	DURING THE YEAR 2017  NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1	2 Credit Life (Group	3	4	5
1.		Ordinary 834,560	and Individual)	Group 16,798	Industrial	<u>Total</u> 851,358
2.	Annuity considerations					
3.	Deposit-type contract funds					
3. 4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	977.900		16.798		994.698
٥.	DIRECT DIVIDENDS TO POLICYHOLDERS	311,300		10,730		334,030
l ife ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	433,043		93,461		526,504
10.	Matured endowments					
11.	Annuity benefits	645,822		772,495		1,418,317
12.		643,639		397 , 153		1,040,792
13.	and benefits paid					
	All other benefits, except accident and health					
15.	Totals	1,732,474		1,263,110		2,995,584
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.	·					
	Summary of Line 13 from overflow page					
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life	1	T		

			(	Credit Life						
	С	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols. & Gr.		No. of					
INCURRED	No.	Amount	& Gr. Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	140.	Amount	OCITIIS.	Autount	OCITIIS.	Amount	140.	Amount	140.	Amount
year		23,928				376				24,304
17. Incurred during current year	10	442,707			1	93,376			11	536,083
Settled during current year:										
18.1 By payment in full	9	433,043			1	93,461			10	526,504
18.2 By payment on										
compromised claims	a	433 043			1	93 461				526,504
18.4 Reduction by compromise										520,504
18.5 Amount rejected										
18.6 Total settlements	9	433,043			1	93,461			10	526,504
19. Unpaid Dec. 31, current										
year (16+17-18.6)	1	33,592				291			1	33,883
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	4 500	100 700 400				074 040			1 507	100 000 710
year	1,320	102,708,400		(a)	I				. 00	163,082,718
21. Issued during year	93								93	6,973,424
22. Other changes to in force (Net)	(106)	(11.077.999)				203.863			(106)	(10,874,136)
23. In force December 31 of										
current year	1,513	158,603,831		(a)	1	578,175			1,514	159, 182, 006

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>F</i>	CCIDEINI AIND	HEALTH INSUI	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	67, 139	67,669		73,223	120,369
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		29			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	356	356			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	376	386			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		68 055		73 223	120 369

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons .23 insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Nebraska

DURING THE YEAR 2017

	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
10,00	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	1,428,166		126,788		1,554,954
2.	Annuity considerations	40,626		117,824		
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,468,792		244,612		1,713,404
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			219,738		1,493,870
10.	Matured endowments					10,867
11.	Annuity benefits	168, 191,870				
12.	Surrender values and withdrawals for life contracts	1,922,400		2,627,453		4,549,853
13.	and benefits paid					
14.	All other benefits, except accident and health	1,359				1,359
15.	Totals	171,400,627		5,302,399		176,703,026
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			C	Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	_	.== ===							_	.=
year	5	155,520				15 , 106				170,626
17. Incurred during current year	35	1,233,466			1	208,734			36	1,442,200
Settled during current year:										
18.1 By payment in full	34	1,284,998			1	219,738			35	1,504,737
18.2 By payment on										
compromised claims										
18.3 Totals paid	34	1,284,998			1	219,738			35	1,504,737
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	34	1,284,998			1	219,738			35	1,504,737
19. Unpaid Dec. 31, current										
year (16+17-18.6)	6	103,988				4,101			6	108,090
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	2,644	251,124,348		(a)	1	9,077,937				260,202,285
21. Issued during year	142	9,955,291							142	9,955,291
22. Other changes to in force										
(Net)	(158)	(11,821,699)				(908,980)			(158)	(12,730,679)
23. In force December 31 of					1 .					
current year	2,628	249,257,940		(a)	1	8,168,957			2,629	257,426,897

(a)	Includes Individual Credit Life Insurance prior year \$	, current year \$			
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$	, currer	nt year \$	
	Loans greater than 60 months at issue BUT NOT GRE	ATER THAN 120 MONTHS, prior year \$	, currer	nt year \$	

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINT AND	HEALTH INSUR	ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5								
			Dividends Paid Or										
		Direct Premiums	Credited On Direct		Direct Losses								
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred								
24. Group Policies (b)	83,744	83,893		32,685	24,958								
24.1 Federal Employees Health Benefits Plan premium (b)													
24.2 Credit (Group and Individual)													
24.3 Collectively renewable policies (b)													
24.4 Medicare Title XVIII exempt from state taxes or fees													
Other Individual Policies:													
25.1 Non-cancelable (b)													
25.2 Guaranteed renewable (b)		267											
25.3 Non-renewable for stated reasons only (b)													
25.4 Other accident only		197											
25.5 All other (b)													
25.6 Totals (sum of Lines 25.1 to 25.5)		464											
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		84.357		32.685	24.958								

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products \_\_\_\_\_\_\_26 . and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Nevada

DURING THE YEAR 2017

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS	1	2 Credit Life (Group	3	4 Industrial	5
AND ANNUITY CONSIDERATIONS  1. Life insurance	Ordinary 3,968,332	and Individual)	Group 134,924		Total
Annuity considerations					
Deposit-type contract funds				VVV	
·					
5. Totals (Sum of Lines 1 to 4)	4.534.370		134.924		4.669.294
DIRECT DIVIDENDS TO POLICYHOLDERS	4,334,370		104,324		4,009,294
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,082,186		105,596		3, 187, 782
10. Matured endowments					
11. Annuity benefits	3,373,345		1,576,147		4,949,491
12. Surrender values and withdrawals for life contracts	7,941,990				9,503,323
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,970				14,970
15. Totals	14,412,491		3,243,075		17,655,566
DETAILS OF WRITE-INS					
1301.					
1302.					
1303					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED	No.	A	& Gr.	A	No. of	A	NI-	A	NI-	A
	NO.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	3	248 554				8 302			3	256,856
17. Incurred during current year	47	3 582 588			1	101 442			48	
Settled during current year:		, 002, 000								, 55 . , 520
18.1 By payment in full	41	3,082,186			1	105,596			42	3, 187, 782
18.2 By payment on compromised claims										
18.3 Totals paid	41	3,082,186			1	105,596			42	3, 187, 782
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	3,082,186			1	105,596			42	3, 187, 782
19. Unpaid Dec. 31, current year (16+17-18.6)	9	748,956				4,148			9	753, 104
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year						8,276,766			,	774,707,614
21. Issued during year	282	25,100,070							282	25,100,070
22. Other changes to in force (Net)	(457)	(48,451,557)				(14,842)			(457)	(48,466,399)
23. In force December 31 of current year	6,216	743,079,361		(a)	1	8,261,924			6,217	751,341,285

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	166,940	168,026		91,486	167,955						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		108									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	1.067	1.076									
25.5 All other (b)		, 0. 0									
25.6 Totals (sum of Lines 25.1 to 25.5)		1 184									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		169, 209		91 486	167 955						



DIRECT BUSINESS IN THE STATE OF New Hampshire

1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13

above)

DURING THE YEAR 2017

	CT BUSINESS IN THE STATE OF New Hampsh		FE INSURANCE			YEAR 2017
VAIC	Group Code 0008			NAIC Compa	ny Code 60186	
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
-	AND ANNUITY CONSIDERATIONS Life insurance	Ordinary	and Individual)	Group	Industrial	Total
1. 2.	F===	, , ,				
	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	2,047,953		87,224		2,135,176
	DIRECT DIVIDENDS TO POLICYHOLDERS					
-	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,720,990				1,720,990
10.	Matured endowments	3,591				3,591
11.	Annuity benefits	479,918		1,714,499		2, 194, 417
12.	Surrender values and withdrawals for life contracts	2,616,648		1,094,911		3,711,559
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health					11,297
15.	Totals	4,832,444		2,809,410		7,641,854
	DETAILS OF WRITE-INS					
1301	·					
1302						
1303						
1398	. Summary of Line 13 from overflow page					

			(	Credit Life						
	C	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	146.721				707			1	147,428
17. Incurred during current year	16	1,793,371				2,844				
Settled during current year: 18.1 By payment in full	15	1,724,581							15	1,724,581
18.2 By payment on compromised claims	,									
18.3 Totals paid	15	1,724,581							15	1,724,581
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	15	1,724,581							4-	1,724,581
19. Unpaid Dec. 31, current year (16+17-18.6)	2	215,511				3,550			2	219,062
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year						704,483			2,904	436,395,004
21. Issued during year	138	15,848,146							138	15,848,146
22. Other changes to in force (Net)	(215)	(22,635,929)				392,220			(215)	(22,243,709)
23. In force December 31 of current year	2,826	428,902,738		(a)	1	1,096,703			2,827	429,999,441

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINI AIND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	24,020	24, 127			(18,669)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	43, 122	43,463		50,000	61,208
25.3 Non-renewable for stated reasons only (b)		<u> </u>		,	, , , , , , , , , , , , , , , , , , ,
25.4 Other accident only	249	1,659			
25.5 All other (b)	5,620	5,712		7,700	7,706
25.6 Totals (sum of Lines 25.1 to 25.5)	48,991	50,834		57,700	68,914
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	73 011	74 961		57,700	50 245



DIRECT BUSINESS IN THE STATE OF New Jersey

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.				1 001 000		8,558,958
2.	Annuity considerations					
3.	Deposit-type contract funds	,		, .		
4.						
5.	Totals (Sum of Lines 1 to 4)	7.579.283		1.989.119		9.568.402
-	DIRECT DIVIDENDS TO POLICYHOLDERS	7,070,200		1,000,110		0,000,102
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	5,064,774		1,689,811		6,754,585
10.	Matured endowments					109,292
11.	Annuity benefits			23,501,680		86,259,517
12.	Surrender values and withdrawals for life contracts	14,829,049		25,493,261		40,322,310
13.	and benefits paid					
	All other benefits, except accident and health					36,831
15.	Totals	82,797,783		50,684,751		133,482,534
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

				Credit Life						
		Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED			& Gr.		No. of					
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	17	482 351			1	133 913			18	616,264
year	215	5 562 738			4	1 629 853			219	7,192,591
Settled during current year:										
18.1 By payment in full	213	5,174,066			4	1,689,811			217	6,863,877
18.2 By payment on compromised claims										
18.3 Totals paid	213	5, 174, 066			4	1,689,811			217	6,863,877
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	213	5, 174, 066			4	1,689,811			217	6,863,877
19. Unpaid Dec. 31, current year (16+17-18.6)	19	871,023			1	73,955			20	944,978
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior		====								=
year						122,518,125				
21. Issued during year	1,291	115,906,797							1,291	115,906,797
22. Other changes to in force (Net)	(1,085)	(81,705,231)				(12,970,249)			(1,085)	(94,675,480)
23. In force December 31 of current year	14,742	1,191,619,623		(a)	1	109,547,875			14,743	1,301,167,498

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	918,937	926,874		1,080,876	641,918
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		518			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		867			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		1 205			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	,	000.050		1 000 076	644 040
20. Totals (LITES 24 + 24.1 + 24.2 + 24.3 + 24.4 + 23.0)	920,259	928,259	l	1,080,876	641.918

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products .......271. ....0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF New Mexico

DURING THE YEAR 2017

	CT BUSINESS IN THE STATE OF New Mexico Group Code 0008	LI	FE INSURANCE			YEAR 2017 ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		2,999,665				
2.	Annuity considerations					
3.	Deposit-type contract funds				XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS	3,149,999		180,053		3,330,052
-	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			184,373		, ,
10.	Matured endowments	7,889				7,889
11.	Annuity benefits			1,214,584		
12.	Surrender values and withdrawals for life contracts	2,439,735		2,395,077		4,834,812
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	15 , 123				15 , 123
15.	Totals	5,228,359		3,794,033		9,022,392
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
	0	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	8	430,829			1	31,733			9	462,562
year	46	2,060,818				160,942			46	2,221,760
18.1 By payment in full	50	2,128,230			1	184,373			51	2,312,603
18.2 By payment on compromised claims										
18.3 Totals paid	50	2,128,230			11	184,373			51	2,312,603
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	50	2,128,230			1	184,373				2,312,603
19. Unpaid Dec. 31, current year (16+17-18.6)	4	363,417				8,303			4	371,719
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,204	504,280,511		(a)	1	13,690,975			5,205	517,971,486
21. Issued during year	272	22,078,180				, , , , , ,			272	22,078,180
22. Other changes to in force (Net)	(358)	(35, 185, 344)				(2,131,878)			(358)	(37,317,222)
23. In force December 31 of current year	5,118	491, 173, 346		(a)	1	11,559,097			5,119	502,732,443

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINI AIND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	153,524	155, 131		498,859	732,726
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		154			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2 364	2 422			
25.5 All other (b)		····			
25.6 Totals (sum of Lines 25.1 to 25.5)		2.576			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		157 707		498 859	732 726

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons ...43 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF New York

DURING THE YEAR 2017

	CT BUSINESS IN THE STATE OF New York Group Code 0008	LI	FE INSURANCE			E YEAR 2017 .ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	1,378,999		71,472		
2.		310,901				
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,689,899		74,472		1,764,372
	DIRECT DIVIDENDS TO POLICYHOLDERS					
_	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	3, 172, 368				
10.	Matured endowments	13,186				
11.		2,193,398				9,794,530
12.		10,271,387		4,025,380		14,296,767
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	10,718				10,718
15.	Totals	15,661,057		11,645,843		27,306,90
	DETAILS OF WRITE-INS					
1302.	·					
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		C	Credit Life						
С		(Group	and Individual)		Group	Ir	ndustrial		Total
1	2	3	4	5	6	7	8	9	10
				No. of					
No	Amount		Amount		Amount	No	Amount	No	Amount
140.	ranount	Oortiio.	7 tinount	OUTUIO.	7 tillount	110.	7 tillouit	140.	Amount
3	50,842				578			3	51,419
45	3,292,988				19,896			45	3,312,884
45	3, 185, 554				19,331			45	3,204,885
45	3.185.554								3.204.885
45	3, 185, 554				19,331			45	3,204,885
3	158 276				1 142				159,418
•	100,210			No. of	1,112			Ů	100,110
				. 00.00					
2,695	264,119,790		(a)	1	576,210				
91	7,700,635							91	7,700,635
( (00 )	/ / 2 2 / 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2				. ===				
(139)	(16,618,392)				1,700,260			(139)	(14,918,132)
2 647	255 202 034		(a)	1	2 276 470			2 648	257,478,504
	1  No.  3  45  45  45  3  2,695  91		Ordinary         (Group 1           1         2         3 No. of Ind. Pols. & Gr. Certifs.           No.         Amount         Certifs.	1 2 3 4 No. of Ind.Pols. & Gr. Certifs. Amount  3	Ordinary         (Group and Individual)           1         2         3         4         5           No. of Ind.Pols. & Gr. Certifs.         No. of Certifs.         No. of Certifs.           3         50,842 A5         Amount         Amount           45         3,292,988 A5         Amount         Amount           45         3,185,554 A5         Amount         No. of Certifs.           45         3,185,554 A5         Amount         No. of Certifs.           45         3,185,554 A5         Amount         No. of Certifs.           45         3,185,554 A5         Amount         No. of Policies           2,695         264,119,790 Amount         No. of Policies           2,695         264,119,790 Amount         Amount         No. of Policies           1         7,700,635 Amount         Amount         Amount	Ordinary         (Group and Individual)         Group           1         2         3         4         5         6           No. of Ind. Pols. & Gr. Certifs.         No. of Certifs.         Amount         Amount         Amount           .3         .50,842	Ordinary         (Group and Individual)         Group         Ind           1         2         3         4         5         6         7           No. of Ind.Pols. & Gr. Certifs.         No. of Certifs.         Amount         No. of Certifs.         Amount         No.           3         50,842	Ordinary         (Group and Individual)         Group         Industrial           1         2         3         4         5         6         7         8           No. of Ind.Pols. & Gr. Certifs.         Amount         No. of Certifs.         Amount         No. of Certifs.         Amount         No. Amount           3         50,842         578	Ordinary         (Group and Individual)         Group         Industrial           1         2         3         4         5         6         7         8         9           No. of Ind.Pols. & Gr. Certifs.         Amount         No. of Certifs.         Amount         No. of No. of Industrial         No. of No. of No. of Policies         Amount         No. of No. of Policies           3         .50,842

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

#### **ACCIDENT AND HEALTH INSURANCE**

		CODEIL AIL	AL			
		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	329,673	332,499		122,489	358,395
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	743	757			
25.3	Non-renewable for stated reasons only (b)					
	Other accident only		11,283		22,000	21,529
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		12,040		22,000	21,529
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	341,886	344,539		144,489	379,925

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons .73 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF North Carolina

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	13.765.056	and individual)	105.010	muusmai	13.870.874
2.		932.154				932 . 154
3.	_ :					
4.	2					
5.	Totals (Sum of Lines 1 to 4)	14.697.210		105.818		14.803.028
	DIRECT DIVIDENDS TO POLICYHOLDERS	,,		,		,,
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.		34,579				34,579
11.		9,592,958		3, 134, 714		
12.		20,379,703		1,014,131		21,393,833
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	64,971				64,971
15.	Totals	39,995,666		4,175,440		44, 171, 106
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
	C	Ordinary	(Group and Individual)			Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior		==				0.050				
year	21	1, 1//, 436								1, 187, 388
17. Incurred during current year	227	10,565,950				22,252			227	10,588,202
Settled during current year:										
18.1 By payment in full	213	9,958,035				26,596			213	9,984,631
18.2 By payment on										
compromised claims										
18.3 Totals paid	213	9,958,035				26,596			213	9,984,631
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	213	9,958,035				26,596			213	9,984,631
19. Unpaid Dec. 31, current										
year (16+17-18.6)	35	1,785,351				5,608			35	1,790,959
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	26,311	2,388,344,474		(a)	1	9,920,998			26,312	2,398,265,472
21. Issued during year	970	72,543,391							970	72,543,391
22. Other changes to in force										
(Net)	(1,850)	(159,211,186)				1,249,033			(1,850)	(157,962,153)
23. In force December 31 of										
current year	25,431	2,301,676,679		(a)	1	11,170,031			25,432	2,312,846,710

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

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	146, 134	146,560		217,004	341,325
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		410,849		450,730	455,347
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	4,600	4,586			
25.5	All other (b)	,	, , , , , , , , , , , , , , , , , , ,			
	Totals (sum of Lines 25.1 to 25.5)		415,435		450,730	455,347
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		561,995		667,734	796,672

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_\_0 and number of persons insured under indemnity only products ...... ...3 .



DIRECT BUSINESS IN THE STATE OF North Dakota

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	266,669		00.070		300.33
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	352,216		206.929		559.14
	DIRECT DIVIDENDS TO POLICYHOLDERS	**=,=::		,		,
Life ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5 Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	703,429		706,011		1,409,44
12.		807,882		991,071		1,798,95
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					14
15.	Totals	1,796,095		1,751,426		3,547,52
	DETAILS OF WRITE-INS					
1301.						
1302.	·					
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

			(	Credit Life						
	С	rdinary	(Group	and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED ENDOWMENTS INCURRED	No.	Amount	Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year				7		3,461		7		11,050
Incurred during current year     Settled during current year:	8	442 , 157							_	
18.1 By payment in full	6	284,641				54,344			6	338,985
18.2 By payment on compromised claims										
18.3 Totals paid	6	284,641								338,985
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	6	284,641				54,344			6	338,985
19. Unpaid Dec. 31, current year (16+17-18.6)	2	165,104			1	17,019			3	182,122
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	594	51,598,675		(a)	1	958,779			595	52,557,454
21. Issued during year	38								38	2,813,122
22. Other changes to in force (Net)		(2,214,456)				(84,852)			(37)	(2,299,308)
23. In force December 31 of current year	595	52,197,340		(a)	1	873,927			596	53,071,267

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	37,726	37,952								
24.1 Federal Employees Health Benefits Plan premium (b)		· 								
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)	225	226								
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only	156	156								
25.5 All other (b)		100								
25.6 Totals (sum of Lines 25.1 to 25.5)	381	202								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	38.107	38.334	ĺ	ĺ	ĺ					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_\_1 .



DIRECT BUSINESS IN THE STATE OF Ohio

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		16,215,696				16,269,139
2.	_ : :	1,508,627		(58,817)		
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	17,724,323		(5,374)		17,718,949
	DIRECT DIVIDENDS TO POLICYHOLDERS					
-	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2						
7.3	- · · · · - · · · - · · · - · ·					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
_	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			91,391		
10.	Matured endowments					47,981
11.	Annuity benefits	28, 104, 162				
12.	Surrender values and withdrawals for life contracts	38,708,682		1 , 174 , 546		39,883,227
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					71,393
15.	Totals	86,365,075		5,473,422		91,838,496
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
		Ordinary	(Group and Individual)			Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	43	1,662,633				523				1,663,156
17. Incurred during current year	468	21,720,225				91,560			468	21,811,786
Settled during current year:										
18.1 By payment in full	449	19,480,837				91,391			449	19,572,228
18.2 By payment on										
compromised claims	,									
18.3 Totals paid	449	19,480,837				91,391			449	19,572,228
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	449	19,480,837				91,391			449	19,572,228
19. Unpaid Dec. 31, current										
year (16+17-18.6)	62	3,902,021				692			62	3,902,713
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	36,708	3,080,732,996		(a)	1	520,840				3,081,253,836
21. Issued during year	1,929	130,683,864							1,929	130,683,864
22. Other changes to in force										
(Net)	(2,550)	(203,849,098)				856,750			(2,550)	(202,992,348)
23. In force December 31 of										
current year	36,087	3,007,567,763		(a)	1	1,377,590			36,088	3,008,945,353

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

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	644, 164	651,775		1,083,336	1,682,500					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		1.094								
25.3 Non-renewable for stated reasons only (b)	,	,								
25.4 Other accident only	1.740	1.760								
25.5 All other (b)		,								
25.6 Totals (sum of Lines 25.1 to 25.5)		2.854								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	646.959	654.629		1.083.336	1.682.500					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons .265 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Oklahoma

DURING THE YEAR 2017

NAIC G	iroup Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
4 1	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
		4,048,213		,		4,241,114
	Annuity considerations					
	Deposit-type contract funds					
	Other considerations			192.901		
J. I	DIRECT DIVIDENDS TO POLICYHOLDERS	4,350,871		192,901		4,543,772
Life insu						
	Paid in cash or left on deposit					
	Applied to pay renewal premiums  Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5 T	Fotals (Sum of Lines 6.1 to 6.4)					
Annuitie						
7.1 F	Paid in cash or left on deposit					
7.2 A	Applied to provide paid-up annuities					
7.3 C	Other					
7.4 T	Totals (Sum of Lines 7.1 to 7.3)					
	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9. E	Death benefits	2,863,471		240,813		3, 104, 284
10. N	Matured endowments	16,393				16,393
11. A	Annuity benefits	2,809,215		2,793,113		5,602,329
12. 8	Surrender values and withdrawals for life contracts	3,831,555				
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					6,880
15. T		9,527,514		4,627,281		14,154,795
_	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1398. S	Summary of Line 13 from overflow page					
	Fotals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

			(	Credit Life						
	0	rdinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	3	301 125			1	15 997			4	317, 122
year17. Incurred during current year	73	3,041,719			1	229,803			74	3,271,522
Settled during current year: 18.1 By payment in full	65	2.879.864			2	240.813			67	3,120,677
18.2 By payment on compromised claims										
18.3 Totals paid	65	2,879,864			2	240,813			67	3, 120,677
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	65	2,879,864			2	240,813			67	3,120,677
19. Unpaid Dec. 31, current year (16+17-18.6)	11	462,980				4,986			11	467,967
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,505	721,637,346		(a)	1	9,966,106			7,506	731,603,452
21. Issued during year	572	45,481,327							572	45,481,327
22. Other changes to in force (Net)	(586)	(45, 192, 360)				(33,517)			(586)	(45,225,877)
23. In force December 31 of current year	7,491	721,926,313		(a)	1	9,932,589			7,492	731,858,902

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	244,002	246,636		307,012	439,047
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		108			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		4.407			
25.5 All other (b)		,			
25.6 Totals (sum of Lines 25.1 to 25.5)		4.514			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		251.151		307.012	439.047

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ......49 ... ....0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Oregon

DURING THE YEAR 2017

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1. Life insurance					, ,
2. Annuity considerations					
Deposit-type contract funds					
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS	4,640,897		37,424		4,678,32
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up armunities					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5 567 952		15 106		E E03 U/(
10. Matured endowments					
11. Annuity benefits	6 117 006		1 602 003		7 800 ngc
12. Surrender values and withdrawals for life contracts	9 805 913				
Aggregate write-ins for miscellaneous direct claims and benefits paid			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
14. All other benefits, except accident and health	13.038				
15. Totals	21.520.565		4.586.904		26.107.468
DETAILS OF WRITE-INS	, , , , , ,		, , , , ,		
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

			(	Credit Life						
	C	Ordinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED	NI-	A	& Gr.	A	No. of	A	NI-	A 4	NI-	A
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	14	759,437				104				
17. Incurred during current year	98	5,323,905				15,306			98	5,339,211
Settled during current year:										
18.1 By payment in full	101	5,584,608				15, 196			101	5,599,805
18.2 By payment on										, ,
compromised claims	101	E E04 C00				15 106				E E00 00E
18.4 Reduction by compromise	101					15, 190				
18.5 Amount rejected										
18.6 Total settlements	101	5,584,608				15 , 196			101	5,599,805
19. Unpaid Dec. 31, current	11	498,734				214			11	498,948
year (16+17-18.6)	11	430,734				214			11	430,340
DOLLOV EVUIDIT					No. of Policies					
POLICY EXHIBIT 20. In force December 31, prior					Policies					
year	8 511	914 670 173		(a)	1	103,409			8,512	914,773,582
21. Issued during year	389	38,893,739		(α)		100,400			389	38,893,739
22. Other changes to in force										, ,
(Net)	(707)	(61,566,659)				322,665			(707)	(61,243,994)
23. In force December 31 of	0 400	004 007 050				400.074			0.404	200 400 007
current year	8,193	891,997,253		(a)	1	426,074			8, 194	892,423,327

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND HEALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	50,227	50,650		134,086	133,322					
24.1 Federal Employees Health Benefits Plan premium (b)		· 								
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		91								
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only	2.183	2.263								
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)		2.353								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		53 003		134 086	133 322					



DIRECT BUSINESS IN THE STATE OF Pennsylvania

DURING THE YEAR 2017 NAIC Company Code

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance				ındustriai	
2.	Annuity considerations			2,000,707		20, 193,207
3.	Deposit-type contract funds	1,243,400	XXX		XXX	
3. 4.						
<del>4</del> . 5.	Totals (Sum of Lines 1 to 4)	19.099.981		3.162.201		22.262.182
٥.	DIRECT DIVIDENDS TO POLICYHOLDERS	19,099,901		3, 102,201		22,202,102
l ifa in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	19,704,795		2,844,755		22,549,550
10.	Matured endowments	105,447				105,447
11.	Annuity benefits	57,917,873		41,633,411		
12.	Surrender values and withdrawals for life contracts	17,916,014		51,346,124		69, 262, 138
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	All other benefits, except accident and health					105,704
15.	Totals	95,749,833		95,824,289		191,574,122
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year										2,558,612
17. Incurred during current year	516	21,026,599			3	2,829,194				23,855,793
Settled during current year: 18.1 By payment in full	501	19.810.242			6	2.844.755			507	22.654.997
18.2 By payment on compromised claims										
18.3 Totals paid	501	19,810,242			6	2,844,755			507	22,654,997
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	501	19,810,242			6	2,844,755				22,654,997
19. Unpaid Dec. 31, current year (16+17-18.6)	56	3,606,189			1	153,219			57	3,759,408
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	38,575	3,653,411,430		(a)	2	151,918,644				3,805,330,073
21. Issued during year	1,661	126,940,798							1,661	126,940,798
22. Other changes to in force (Net)	(2,534)	(218,401,297)				(18,947,684)			(2,534)	(237,348,981)
23. In force December 31 of current year	37,702	3,561,950,931		(a)	2	132,970,959			37,704	3,694,921,891

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

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	1, 170, 583	1, 185, 290		1,809,199	1,800,870
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	1,796	1,780		128,284	336,565
25.3	Non-renewable for stated reasons only (b)	,	,		, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,
	Other accident only	596	593			
	All other (b)		113			
	Totals (sum of Lines 25.1 to 25.5)		2,486		128,284	336,565
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,173,087	1,187,776		1,937,483	2,137,435

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ......485 ...0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Rhode Island

DURING THE YEAR 2017

NAIC Group Code 0008	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	Life insurance	1,499,306				1,616,731
2.	Annuity considerations	8,660		30,000		38,660
3.	Deposit-type contract funds				XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,507,966		147,425		1,655,391
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,528,814		112,636		1,641,450
10.						
11.	Annuity benefits	1,111,525		2,984,119		4,095,644
12.	Surrender values and withdrawals for life contracts	1, 179,846				2,042,795
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		5,424				5,424
15.	Totals	3,825,609		3,959,704		7,785,313
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1398	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

			(	Credit Life						
	0	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	2	109,956			1	17,920			3	127,876
17. Incurred during current year Settled during current year:	26	1,617,640			(1)	99 , 167			25	1,716,807
18.1 By payment in full	25	1,528,814				112,636			25	1,641,450
18.2 By payment on compromised claims										
18.3 Totals paid	25	1,528,814				112,636				1,641,450
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	25	1,528,814				112,636			25	1,641,450
19. Unpaid Dec. 31, current year (16+17-18.6)	3	198,782				4,451			3	203,233
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,788	339,244,276		(a)	1	9,890,254			2,789	349, 134,530
21. Issued during year	157	10,783,735							157	10,783,735
22. Other changes to in force (Net)	(225)	(21,484,982)				(1,022,472)			(225)	(22,507,454)
23. In force December 31 of current year	2,720	328,543,029		(a)	1	8,867,782			2,721	337,410,811

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	53,313	53,783		125,706	141, 186					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)										
25.3 Non-renewable for stated reasons only (b)										
25.4 Other accident only	164	164								
25.5 All other (b)	101									
25.6 Totals (sum of Lines 25.1 to 25.5)		164								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		53 947		125 706	141 186					



DIRECT BUSINESS IN THE STATE OF South Carolina

above)

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance			,		6,584,750
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	6,667,056		58,645		6,725,702
	DIRECT DIVIDENDS TO POLICYHOLDERS					
	surance:					
	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annuit						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
_	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments	30,765				30 , 765
11.	Annuity benefits	, , ,		, ,		8,301,242
12.	Surrender values and withdrawals for life contracts	14,021,154		1 , 101 , 081		15 , 122 , 235
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		37,281				,
15.	Totals	24,156,946		3,833,912		27,990,858
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					

			(	Credit Life						
		Ordinary	(Group	and Individual)		Group	l	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	7	568 , 179			1	2,617			8	570,797
year	126	4,567,245			(1)	47,714				
18.1 By payment in full	117	4,485,566				44,534			117	4,530,099
18.2 By payment on compromised claims										
18.3 Totals paid	117	4,485,566				44,534			117	4,530,099
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements										4,530,099
19. Unpaid Dec. 31, current year (16+17-18.6)	16	649,858				5,798			16	655,656
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,042	1,075,475,137		(a)	1	116,759			13,043	1,075,591,896
21. Issued during year	780	49, 126, 939				,			780	49, 126, 939
22. Other changes to in force (Net)									(925)	(63,381,404)
23. In force December 31 of current year	12,897	1,059,748,366		(a)	1	1,589,065			12,898	1,061,337,431

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
	Group Policies (b)	75,419	76,294		250,749	(88,829)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)				157,649	148,959
	Non-renewable for stated reasons only (b)	,	, , , , , , , , , , , , , , , , , , ,		·	, , , , , , , , , , , , , , , , , , ,
	Other accident only	2,270	2,200			
	All other (b)		,			
	Totals (sum of Lines 25.1 to 25.5)		136,484		157,649	148,959
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	210,558	212,778		408,398	60,129



DIRECT BUSINESS IN THE STATE OF South Dakota

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	283,725		00 507		380,31
2.	Annuity considerations					
3.			XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	302,005		96,587		398,59
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life i	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annı	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	138,893		72,153		211,04
10.						
11.	Annuity benefits	1,251,177		187,015		1,438,19
12.	Surrender values and withdrawals for life contracts			260,209		2, 171, 74
14.	All other benefits, except accident and health					
15.	Totals	3,301,609		519,377		3,820,98
	DETAILS OF WRITE-INS					
1301						
1302	·					
1303						
1398						
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			(	Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior		0.000				0.007				44.000
year		8,203				6,687				14,890
17. Incurred during current year	7	138,710				73,397			7	212, 107
Settled during current year:										
18.1 By payment in full	7	138,893				72, 153			7	211,046
18.2 By payment on										
compromised claims										
18.3 Totals paid	7	138,893				72, 153			7	211,046
18.4 Reduction by compromise			L							
18.5 Amount rejected										
18.6 Total settlements										211,046
19. Unpaid Dec. 31, current										
year (16+17-18.6)		8,020				7,931				15,951
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	610	55,779,340		(a)	1	6,666,455			611	62,445,795
21. Issued during year	9	425,007							9	425,007
22. Other changes to in force										
(Net)	(55)	(2,287,369)				(828,317)			(55)	(3, 115, 686)
23. In force December 31 of		== ====								
current year	564	53,916,979		(a)	1	5,838,138			565	59,755,117

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDEN	IANDI	IEAL I II III SUF	IANCE		
	1		2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
	Direct Pre	emiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)		43,031	43, 158		85,453	114,764
24.1 Federal Employees Health Benefits Plan premium (b)						
24.2 Credit (Group and Individual)						
24.3 Collectively renewable policies (b)						
24.4 Medicare Title XVIII exempt from state tax	es or fees					
Other Individual Policies:						
25.1 Non-cancelable (b)						
25.2 Guaranteed renewable (b)		113	114			
25.3 Non-renewable for stated reasons only (b)						
25.4 Other accident only		155	155			
25.5 All other (b)						
25.6 Totals (sum of Lines 25.1 to 25.5)		268	268			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24		43.298	43.426		85.453	114.764

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_14 .



DIRECT BUSINESS IN THE STATE OF Tennessee

DURING THE YEAR 2017

	CI BUSINESS IN THE STATE OF Tennessee		FE INSURANCE			YEAR 2017
VAIC	Group Code 0008					ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life incomes	7,863,314	and marriadaly	718,933	modotna.	8,582,247
2.		256.264		,		, ,
3.	_ :			,		
4.						
5.	Totals (Sum of Lines 1 to 4)	8,119,579		825.856		8,945,435
	DIRECT DIVIDENDS TO POLICYHOLDERS	, .,		- / -		, ,
Life ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2 7.3	Applied to provide paid-up annuities  Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	5,962,406		750,599		6,713,005
10.	Matured endowments	9,896				9,896
11.	Annuity benefits			5,378,873		8,622,840
12.	Surrender values and withdrawals for life contracts	9,368,375		6,006,980		15,375,355
13.	and benefits paid					
14.	All other benefits, except accident and health	24,451				24,451
15.	Totals	18,609,095		12,136,452		30,745,547
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			(	Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	13	538 077			1	139 067			14	677, 144
year	151	6,026,931			4	703,761			155	6,730,692
Settled during current year: 18.1 By payment in full	146	5,972,302			4	750,599			150	6,722,901
18.2 By payment on compromised claims										
18.3 Totals paid	146	5,972,302			4	750,599				6,722,901
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements	146	5,972,302			4	750,599			150	6,722,901
19. Unpaid Dec. 31, current year (16+17-18.6)	18	592,706			1	92,229			19	684,935
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,600	1,380,028,176		(a)	1	135,651,983			14,601	1,515,680,159
21. Issued during year	659	52,701,867							659	52,701,867
22. Other changes to in force (Net)						(4,728,182)				(98,223,803)
23. In force December 31 of current year	14, 183	1,339,234,422		(a)	1	130,923,801			14,184	1,470,158,223

#### **ACCIDENT AND HEALTH INSURANCE**

<b>-</b>	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	507,993	511,084		1,050,297	1,201,777
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		2.235			
25.3 Non-renewable for stated reasons only (b)	,	,			
25.4 Other accident only	2.045	2.029			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		4.264			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		515 348		1 050 297	1 201 777



DIRECT BUSINESS IN THE STATE OF Texas റററമ

DURING THE YEAR 2017 NAIC Company Code

NAIC	Group Code 0008	LI	<b>FE INSURANCE</b>		NAIC Compa	ny Code 60186
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		42,602,930				44,286,713
2.	Annuity considerations					4,950,941
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	47,537,668		1,699,987		49,237,655
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	29.668.082		974,093		30.642.175
10.	Matured endowments					
11.	Annuity benefits	30,069,270		7,864,607		37,933,877
12.	Surrender values and withdrawals for life contracts	67,558,940		6.158.790		73,717,731
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	98,848				98,848
	Totals	127,481,571		14,997,491		142,479,062
	DETAILS OF WRITE-INS			, ,		, ,
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	49	3,578,872			3	220,979			52	3,799,851
17. Incurred during current year	609	30,492,768			(3)	917,695			606	31,410,463
Settled during current year:		, ,			( ,	,				, , .
18.1 By payment in full	584	29.754.513				974,093			584	30,728,606
18.2 By payment on						,				, ,
compromised claims	,									
18.3 Totals paid	584	29,754,513				974,093			584	30,728,606
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	584	29,754,513				974,093			584	30,728,606
19. Unpaid Dec. 31, current										
year (16+17-18.6)	74	4,317,127				164,581			74	4,481,708
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	73,610			(a)	1	192, 151, 976				7,891,305,260
21. Issued during year	6,700	580,399,997							6,700	580,399,997
22. Other changes to in force	(0.40=)	/=== === ===×							(0.105)	/===
(Net)	(6, 135)	(565,835,722)				(9,244,314)			(6, 135)	(575,080,036)
23. In force December 31 of	74 175	7 710 717 550		<i>(</i> )	.	100 007 660			74 176	7 006 605 001
current year	74, 175	7,713,717,558		(a)	1	182,907,662			74,176	7,896,625,221

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

#### **ACCIDENT AND HEALTH INSURANCE**

<b>-</b>	ACCIDEINI AIND	HEALTH INSUR	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	909,747	913,080		1,473,766	1,030,860
24.1 Federal Employees Health Benefits Plan premium (b)		· 			
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		2.050			
25.3 Non-renewable for stated reasons only (b)		, .			
25.4 Other accident only		541.322		481,091	464.430
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	542.516	543.372		481.091	464.430
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1 452 263	1 456 452		1 954 857	1 495 290

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...0 and number of persons .226 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Utah

1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13

above)

DURING THE YEAR 2017

	business in the STATE OF Utan	- 11	FE INSURANCE	NAIC Company Code 60186		
NAIC GIC	Jup Code 0008	1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life	e insurance					3,052,101
	nuity considerations					
	eposit-type contract funds		XXX		XXX	
	her considerations					
	tals (Sum of Lines 1 to 4)	3.368.582		32.838		3,401,420
J. 10	DIRECT DIVIDENDS TO POLICYHOLDERS	3,300,302		32,030		3,401,420
Life insura						
	id in cash or left on deposit					
	plied to pay renewal premiums					
	plied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Oth	her					
6.5 Tot	tals (Sum of Lines 6.1 to 6.4)					
Annuities:						
7.1 Pa	id in cash or left on deposit					
7.2 Ap	plied to provide paid-up annuities					
	her					
7.4 Tot	tals (Sum of Lines 7.1 to 7.3)					
	and Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9. De	eath benefits	1,469,121				1,469,121
10. Ma	atured endowments	21,640				21,640
	nuity benefits					
12. Su	rrender values and withdrawals for life contracts	4,946,851		162,286		5, 109, 136
	gregate write-ins for miscellaneous direct claims nd benefits paid					
	other benefits, except accident and health					2,733
15. Tot	tals	9,505,698		1,425,939		10,931,637
DE	TAILS OF WRITE-INS					
1301						
1302						
1303						
1398. Su	mmary of Line 13 from overflow page					

			C	Credit Life						
	0	rdinary	(Group and Individual)			Group	lı lı	ndustrial	Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of			_		
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	1	101,347				1,573			1	102,920
17. Incurred during current year	38	1.717.549				(715)			38	1,716,835
Settled during current year:		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
18.1 By payment in full	34	1,490,761							34	1,490,761
18.2 By payment on compromised claims										
18.3 Totals paid	34	1,490,761							34	1,490,761
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements									34	1,490,761
19. Unpaid Dec. 31, current year (16+17-18.6)	5	328, 136				858			5	328,994
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	4 570	070 440 400				4 500 500			4 570	070 744 000
year	4,5/8	6/2,146,408		(a)	ļ1	1,568,522				673,714,930
21. Issued during year	218	22,989,928							218	22,989,928
22. Other changes to in force (Net)	(317)	(35.390.370)				140.675			(317)	(35,249,695)
23. In force December 31 of									,	, ., .,
current year	4,479	659,745,966		(a)	1	1,709,197			4,480	661,455,163

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	CCIDEINI AIND	HEALIH MOOF	IANCL		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	78,824	79,344		183,651	224,936
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		3.460			
25.3 Non-renewable for stated reasons only (b)	,	,			
25.4 Other accident only	375	388			
25.5 All other (b)		878			
25.6 Totals (sum of Lines 25.1 to 25.5)		4.726			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		84 070		183 651	224 936



DIRECT BUSINESS IN THE STATE OF Vermont

above)

DURING THE YEAR 2017

NAIC Group Code 0008	L	IFE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance		and individual)	4 005	industrial	550,547
Annuity considerations	,				11,038
Deposit-type contract funds	, .	XXX			
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	556.680		4.905		561.584
DIRECT DIVIDENDS TO POLICYHOLDERS	,		,		, ,
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,344,667				
10. Matured endowments					3,510
11. Annuity benefits					2,040,863
12. Surrender values and withdrawals for life contracts	1,714,664		80 , 105		1,794,769
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	4,682,409		501,400		5,183,809
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1200 Totals (Lines 1201 thru 1202 plus 1209) (Line 12					

			C	Credit Life						
	0	rdinary	(Group and Individual)			Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		13 730				74				13,804
17. Incurred during current year	1.4	1 240 170							1.1	1 240 174
Settled during current year:	14	1, 340, 170				(4)			14	1,340,174
18.1 By payment in full	14	1,348,177							14	1,348,177
18.2 By payment on compromised claims										
18.3 Totals paid	14	1,348,177							14	1,348,177
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	14	1,348,177							14	1,348,177
19. Unpaid Dec. 31, current year (16+17-18.6)		13,730				70				13,801
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	1 100	00 000 040		(-)		70 700			1 100	00 404 400
year21. Issued during year	1, 100			(a)	I	13,790				93,434,133
	40	, 0, 334 , 765							40	6,534,765
22. Other changes to in force (Net)	(75)	(7,587,221)				66,410			(75)	(7,520,811)
23. In force December 31 of	1.153	92.307.888			4	140.200			1.154	92.448.088
current year	1, 100	₹2,307,000		(a)		140,200			1,104	5∠,440,000

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	75,699	76,243		96,576	113, 165						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)		208									
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	202	172									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)	409	380									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		76 623		96 576	113 165						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_\_1 .



DIRECT BUSINESS IN THE STATE OF Virginia

above)

DURING THE YEAR 2017

LI	FE INSURANCE	NAIC Company Code 60186		
1	2	4	5	
	Credit Life (Group			-
Ordinary	and Individual)	Group	Industrial	Total
12,681,600		1,065,214		13,746,814
240,947				
	XXX		XXX	
12,922,547		1,166,264		14,088,811
9,031,614		1 ,004 ,438		10,036,051
				44,200
		8,441,941		12,782,699
9,025,627		8,335,655		17,361,283
				45,976
22,488,174		17,782,034		40,270,209
	1 Ordinary 12,681,600 240,947 12,922,547 12,922,547 9,031,614 44,200 4,340,758 9,025,627 45,976 22,488,174	Ordinary Credit Life (Group and Individual)  12,681,600 240,947  XXX  12,922,547  12,922,547  9,031,614 44,200 4,340,758 9,025,627  45,976 22,488,174	1 Credit Life (Group and Individual) 12,681,600	Credit Life (Group and Individual)   Group   Industrial   Industrial

			C	Credit Life						
		Ordinary	(Group and Individual)			Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	_								_	
year	6	806,449				73,625			6	880,074
17. Incurred during current year	224	9,492,471			6	983,007			230	10,475,478
Settled during current year:										
18.1 By payment in full	207	9.075.813			5	1.004.438			212	10.080.251
18.2 By payment on		, , ,				, , .				, , ,
compromised claims										
18.3 Totals paid	207	9.075.813			5	1.004.438			212	10.080.251
18.4 Reduction by compromise										, , , ,
18.5 Amount rejected										
18.6 Total settlements	207	9,075,813			5	1,004,438				10,080,251
19. Unpaid Dec. 31, current										
year (16+17-18.6)	23	1,223,107			1	52, 194			24	1,275,301
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	23,559	2, 160, 440, 388		(a)	1	73,400,190			23,560	2,233,840,578
21. Issued during year	1, 160	92,146,221							1, 160	92,146,221
22. Other changes to in force										
(Net)	(1,751)	( 156 , 032 , 581)				(8,624,377)			(1,751)	(164,656,958)
23. In force December 31 of					1 .					
current year	22,968	2,096,554,028		(a)	1	64,775,813			22,969	2,161,329,841

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>F</i>	ACCIDENT AND HEALTH INSURANCE												
	1	2	3	4	5								
			Dividends Paid Or										
		Direct Premiums	Credited On Direct		Direct Losses								
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred								
24. Group Policies (b)	835,850	845,651		1,262,301	1,214,894								
24.1 Federal Employees Health Benefits Plan premium (b)		· 											
24.2 Credit (Group and Individual)													
24.3 Collectively renewable policies (b)													
24.4 Medicare Title XVIII exempt from state taxes or fees													
Other Individual Policies:													
25.1 Non-cancelable (b)													
25.2 Guaranteed renewable (b)		2.239											
25.3 Non-renewable for stated reasons only (b)	,	,											
25.4 Other accident only	2.866	3.041											
25.5 All other (b)		, - · · ·											
25.6 Totals (sum of Lines 25.1 to 25.5)		5.279											
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		850 930		1 262 301	1 214 894								

...0 and number of persons

insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Washington

DURING THE YEAR 2017 NAIC Company Code

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		8,837,870		057 440		9,094,98
2.	Annuity considerations					284,24
3.	Deposit-type contract funds				XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	9.119.336		259.894		9.379.23
	DIRECT DIVIDENDS TO POLICYHOLDERS	-, -,		,		-,,-
Life in	surance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
Annui	ties:					
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits			109,852		
10.	Matured endowments					6,33
11.	Annuity benefits					10,381,02
12.	Surrender values and withdrawals for life contracts	9,589,011		2,727,969		12,316,98
13.	and benefits paid					
	All other benefits, except accident and health					17,86
15.	Totals	21,414,098		5,518,927		26,933,02
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

			C	Credit Life						
		Ordinary	(Group and Individual)			Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	10	455,760			1	24,975				480,736
17. Incurred during current year	107	4,584,636			(1)	93,941			106	4,678,577
Settled during current year:										
18.1 By payment in full	98	4, 107, 311				109,852			98	4,217,163
18.2 By payment on										
compromised claims	,									
18.3 Totals paid	98	4, 107, 311				109,852			98	4,217,163
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements									98	4,217,163
19. Unpaid Dec. 31, current										
year (16+17-18.6)	19	933,085				9,065			19	942,150
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	15,674	1,584,163,474		(a)	1	20,911,078			15,675	1,605,074,552
21. Issued during year	777	72,528,084							777	72,528,084
22. Other changes to in force										
(Net)	(1,148)	( 100 , 551 , 358 )				(2,854,058)			(1,148)	(103,405,416)
23. In force December 31 of										
current year	15,303	1,556,140,200		(a)	1	18,057,020			15,304	1,574,197,220

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

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE												
	1	2	3	4	5							
			Dividends Paid Or									
		Direct Premiums	Credited On Direct		Direct Losses							
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred							
24. Group Policies (b)	148,553	149,677		350,635	349,789							
24.1 Federal Employees Health Benefits Plan premium (b)												
24.2 Credit (Group and Individual)												
24.3 Collectively renewable policies (b)												
24.4 Medicare Title XVIII exempt from state taxes or fees												
Other Individual Policies:												
25.1 Non-cancelable (b)												
25.2 Guaranteed renewable (b)		561										
25.3 Non-renewable for stated reasons only (b)												
25.4 Other accident only	1.176	1.127										
25.5 All other (b)		2.834										
25.6 Totals (sum of Lines 25.1 to 25.5)		4.522										
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	153, 121	154 . 199		350.635	349.789							

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ...0 and number of persons .33 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF West Virginia

DURING THE YEAR 2017

NAIC	Group Code 0008	LIFE INSURANCE NAIC Company C						
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total		
1.		1,727,935				1,800,350		
2.	Annuity considerations							
3.	· Pro-	, , ,	XXX		XXX			
4.								
5.	Totals (Sum of Lines 1 to 4)	1,784,512		72,415		1,856,92		
	DIRECT DIVIDENDS TO POLICYHOLDERS	<i>'</i>		ĺ				
Life in	surance:							
6.1	Paid in cash or left on deposit							
6.2	Applied to pay renewal premiums							
	Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.4								
6.5								
Annui								
7.1	Paid in cash or left on deposit							
7.2	Applied to provide paid-up annuities							
7.3	Other							
7.4	Totals (Sum of Lines 7.1 to 7.3)							
8.	Grand Totals (Lines 6.5 plus 7.4)							
	DIRECT CLAIMS AND BENEFITS PAID							
9.	Death benefits							
10.	Matured endowments					10,330		
11.	Annuity benefits	901,164		914,623				
12.	Surrender values and withdrawals for life contracts	1,486,333		634,834		2, 121, 160		
	All other benefits, except accident and health							
15.	Totals	4,426,588		1,582,065		6,008,65		
	DETAILS OF WRITE-INS							
1301.								
1302.								
1303.								
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)							
		Credit Life						

			C	Credit Life						
	0	rdinary	(Group and Individual)			Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of	_		_		_
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	6	235 612			1	12 042			7	247,654
17. Incurred during current year	10	2 125 670			'	24 042				2,160,520
Settled during current year:	40	2, 100,076				24,042			40	2, 100,320
18.1 By payment in full	50	2,011,292			1	32,609			51	2,043,901
18.2 By payment on compromised claims										
18.3 Totals paid	50	2,011,292			1	32,609			51	2,043,901
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	50	2,011,292			1	32,609			51	2,043,901
19. Unpaid Dec. 31, current year (16+17-18.6)	4	359,998				4,275			4	364,273
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	2 000	067 710 170		(a)	4	4 607 660			2 000	272,340,841
year21. Issued during year	110	9 73/ 987		(a)	I	4,027,000			110	8,734,887
22. Other changes to in force	119	, 1 34 , 00 <i>1</i>							119	
(Net)	(264)	(20.684.377)				(95.752)			(264)	(20,780,129)
23. In force December 31 of					1					, , , ,
current year	3,763	255,763,682		(a)	1	4,531,916			3,764	260,295,598

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

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	117,277	117,723		91,755	108,906
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	464	467			
	Non-renewable for stated reasons only (b)					
	Other accident only	335	335			
	All other (b)					
		800	803	***************************************	***************************************	
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	118,077	118,526		91,755	108,906

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons ...24 .



DIRECT BUSINESS IN THE STATE OF Wisconsin NAIC Group Code വവദ

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	3,102,862		515,284		3,618,14	
2.	Annuity considerations			17,900		664,70	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	3,749,664		533, 184		4,282,84	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life ir	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1							
7.2	Applied to provide paid-up annuities						
7.3							
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments	28,684					
11.	Annuity benefits			10,753,937		17,072,90	
12.		7,993,889		18, 193, 462		26, 187, 35	
	•	8,682				8,68	
15.	Totals	18,746,480		29,371,595		48,118,07	
1302.	DETAILS OF WRITE-INS						
1398.	Summary of Line 13 from overflow page						
		Credit Life					

			(	Credit Life						
	С	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior										
year	10	531 , 157			1	37,666				
17. Incurred during current year	116	4,486,311			(1)	408,575			115	4,894,885
Settled during current year:										
18.1 By payment in full	111	4,424,939				424 , 196			111	4,849,135
18.2 By payment on										
compromised claims										
18.3 Totals paid	111	4,424,939				424 , 196			111	4,849,135
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	111	4,424,939				424 , 196			111	4,849,135
19. Unpaid Dec. 31, current										
year (16+17-18.6)	15	592,529				22,045			15	614,573
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
vear	8,047	600,791,069		(a)	1	34,560,440			8,048	635,351,509
21. Issued during year	229	16,697,436							229	16,697,436
22. Other changes to in force										
(Net)	(554)	(36,221,756)				(4, 193, 252)			(554)	(40,415,008)
23. In force December 31 of										
current year	7,722	581,266,749		(a)	1	30,367,188			7,723	611,633,937

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

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND HEALTH INSURANCE										
	1	2	3	4	5					
			Dividends Paid Or							
		Direct Premiums	Credited On Direct		Direct Losses					
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24. Group Policies (b)	247,888	249, 148		250,283	261,190					
24.1 Federal Employees Health Benefits Plan premium (b)										
24.2 Credit (Group and Individual)										
24.3 Collectively renewable policies (b)										
24.4 Medicare Title XVIII exempt from state taxes or fees										
Other Individual Policies:										
25.1 Non-cancelable (b)										
25.2 Guaranteed renewable (b)		1.004								
25.3 Non-renewable for stated reasons only (b)	,	,								
25.4 Other accident only	824	824								
25.5 All other (b)										
25.6 Totals (sum of Lines 25.1 to 25.5)		1,828								
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		250 976		250 283	261 190					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products ......141. ....0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Wyoming

DURING THE YEAR 2017 NAIC Company Code

	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
		1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group	Group	la divotri a l	Total	
1.		483,683	and Individual)		Industrial	563,832	
2.	Annuity considerations	400,000 20,100				33,900	
3.	Deposit-type contract funds						
4.				•			
5.	Totals (Sum of Lines 1 to 4)	503.783		93.948		597,732	
J.	DIRECT DIVIDENDS TO POLICYHOLDERS	303,763		93,940		391,132	
l ifo in	surance:						
	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to pay renewal premiums  Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	503,639		16,786		520,425	
10.	Matured endowments						
11.	Annuity benefits			317,021		551,056	
12.	Surrender values and withdrawals for life contracts	461,934		1,242,007		1,703,941	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health	882				882	
15.	Totals	1,200,490		1,575,814		2,776,305	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			C	Credit Life						
	С	rdinary	(Group	and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of					
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	0	455 444				0.000			0	100 010
year	2	100,444			l .					162,310
17. Incurred during current year	8	442,861				12,969			8	455,831
Settled during current year:										
18.1 By payment in full	9	503,639				16,786			9	520,425
18.2 By payment on										
compromised claims										
18.3 Lotals paid	9	503,639				16,786			9	520,425
18.4 Reduction by compromise,										
18.5 Amount rejected										
18.6 Total settlements	9	503,639				16,786			9	520,425
19. Unpaid Dec. 31, current										
year (16+17-18.6)	1	94,666				3,050			1	97,715
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	963	84,145,586		(a)	1	6,845,157			964	90,990,743
21. Issued during year	50	3,778,460							50	3,778,460
22. Other changes to in force										
(Net)	(67)	(4,428,715)				(771,133)			(67)	(5, 199, 848)
23. In force December 31 of										
current year	946	83,495,331		(a)	1	6,074,024			947	89,569,355

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND HEAETH INSCHANCE										
		1	2	3	4	5					
				Dividends Paid Or							
			Direct Premiums	Credited On Direct		Direct Losses					
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred					
24.	Group Policies (b)	51,088	51,760		16,119	10,612					
24.1	Federal Employees Health Benefits Plan premium (b)										
24.2	Credit (Group and Individual)										
24.3	Collectively renewable policies (b)										
24.4	Medicare Title XVIII exempt from state taxes or fees										
	Other Individual Policies:										
25.1	Non-cancelable (b)										
25.2	Guaranteed renewable (b)										
25.3	Non-renewable for stated reasons only (b)										
	Other accident only		218								
25.5	All other (b)										
	Totals (sum of Lines 25.1 to 25.5)		218								
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	51,360	51,978		16,119	10,612					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ....0 and number of persons ..11 . insured under indemnity only products



DIRECT BUSINESS IN THE STAT NAIC Group Code 0008	E OF American S		IFE IN	SURA	ANCE	E		_		E YEAR ny Code	-
DIRECT PREMI	JMS	1	Credit	2 Life (Gr	roup	3	3	4			5
AND ANNUITY CONSID	ERATIONS	Ordinary	and I	Individu	al)	Gro	oup	Industrial		To	otal
Life insurance  Annuity considerations											
Deposit-type contract funds				.XXX				XXX			
Other considerations      Totals (Sum of Lines 1 to 4)											
DIRECT DIVIDENDS TO PO	LICYHOLDERS										
Life insurance:											
<ul><li>6.1 Paid in cash or left on deposit</li><li>6.2 Applied to pay renewal premiums</li></ul>											
6.3 Applied to provide paid-up addition	ons or shorten the										
endowment or premium-payi	• .										
6.5 Totals (Sum of Lines 6.1 to 6.4)											
Annuities:											
<ul><li>7.1 Paid in cash or left on deposit</li><li>7.2 Applied to provide paid-up annuit</li></ul>	ies		<b>\</b>				_				
7.3 Other					Ţ						
7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4)			4		₩-						
DIRECT CLAIMS AND BE					_						
9. Death benefits			 								
Matured endowments      Annuity benefits											
12. Surrender values and withdrawal											
13. Aggregate write-ins for miscellan											
and benefits paid  14. All other benefits, except acciden											
15. Totals											
DETAILS OF WRITE-INS 1301.											
1302.											
1303 1398. Summary of Line 13 from overflo											
1399. Totals (Lines 1301 thru 1303 plus											
above)											
	0. "	Credit Life			_						
DIRECT DEATH 1	Ordinary 2	(Group and Individ	uai)	5	Group	<u>р</u> 6	7	dustrial 8	9	Total	10
BENEFITS AND MATURED		No. of									
ENDOWMENTS		Ind.Pols. & Gr.	1	No. of							
INCURRED No 16. Unpaid December 31, prior	. Amount	Certifs. Amour	nt C	Certifs.	Α	mount	No.	Amount	No.	A	Amount
year											
17. Incurred during current year Settled during current year:											
18.1 By payment in full											
18.2 By payment on											
compromised claims											
18.4 Reduction by compromise				<u></u>							
18.5 Amount rejected											
19. Unpaid Dec. 31, current					4						
year (16+17-18.6)			<b>-</b>	Via of							
POLICY EXHIBIT				No. of olicies							
20. In force December 31, prior year		(3)									
21. Issued during year		(a)									
22. Other changes to in force (Net)											
23. In force December 31 of											
current year (a) Includes Individual Credit Life Insuran	oo prior yoar ¢	(a)	ourrent vo	or ¢							
Includes Group Credit Life Insurance								rent year \$			
Loans greater than 60 months at issu	e BUT NOT GREATI	ER THAN 120 MONTHS	S, prior ye	ar\$			, cur	rent year \$			
	, ,	ACCIDENT AND	HEAL	TH IN	NSUF	RANCE					
		1		2		1	3 s Paid Or	4		Ę	5
				Premiu	ums	Credited	On Direct				Losses
24. Group Policies (b)		Direct Premiums	E	arned		Busi	ness	Direct Losses	Paid	Incu	urred
24.1 Federal Employees Health Benef	its Plan							•	<b></b>		
premium (b) 24.2 Credit (Group and Individual)		<del> </del>	<b></b>			<del> </del>					
24.3 Collectively renewable policies (b	)										
24.4 Medicare Title XVIII exempt from			<b></b>	<b></b>							
Other Individual Policies: 25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)											
25.3 Non-renewable for stated reason					₩.	<b>- II</b>	·····				
25.4 Other accident only				<b></b>							
25.6 Totals (sum of Lines 25.1 to 25.5	)										
26. Totals (Lines 24 + 24.1 + 24.2 +	24.3 + 24.4 + 25.6)					1					

24.AS

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products

insured under indemnity only products



DIRECT BUSINESS	IN THE STATE OF Guam		DURING THE YEAR	2017
NAIC Group Code	0008	LIFE INSURANCE	NAIC Company Code	60186

DIRECT PREMIUMS	
1. Life insurance 8,395 263 2. Annuity considerations 3. Deposit-type contract funds XXX XXX 4. Other considerations 5. Totals (Sum of Lines 1 to 4) 8,395 263  DIRECT DIVIDENDS TO POLICYHOLDERS  Life insurance: 6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the	8,658
2. Annuity considerations 3. Deposit-type contract funds 4. Other considerations 5. Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS  Life insurance: 6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the	
3. Deposit-type contract funds	
4. Other considerations	
5. Totals (Sum of Lines 1 to 4) 8,395 263  DIRECT DIVIDENDS TO POLICYHOLDERS  Life insurance: 6.1 Paid in cash or left on deposit	
DIRECT DIVIDENDS TO POLICYHOLDERS Life insurance: 6.1 Paid in cash or left on deposit	8 658
Life insurance: 6.1 Paid in cash or left on deposit	0,000
6.1 Paid in cash or left on deposit	
6.2 Applied to pay renewal premiums	
6.3 Applied to provide paid-up additions or shorten the	
endowment or premium-paying period	
6.4 Other	
6.5 Totals (Sum of Lines 6.1 to 6.4)	
Annuities:	
7.1 Paid in cash or left on deposit	
7.2 Applied to provide paid-up annuities	
7.3 Other	
7.4 Totals (Sum of Lines 7.1 to 7.3)	
8. Grand Totals (Lines 6.5 plus 7.4)	
DIRECT CLAIMS AND BENEFITS PAID	
9. Death benefits	
10. Matured endowments	
11. Annuity benefits	
12. Surrender values and withdrawals for life contracts	
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	
14. All other benefits, except accident and health	
15. Totals	
DETAILS OF WRITE-INS	
1301.	
1302.	
1303.	
1398. Summary of Line 13 from overflow page	
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	

			(	Credit Life						
	C	Ordinary	(Group	(Group and Individual)		Group	lr	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		385								385
Incurred during current year     Settled during current year:     18.1 By payment in full		(48)								(48)
18.2 By payment on compromised claims										
18.4 Reduction by compromise										
18.5 Amount rejected										
19. Unpaid Dec. 31, current year (16+17-18.6)		337								337
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year		2,620,414		(a)					19	2,620,414
<ul><li>21. Issued during year</li><li>22. Other changes to in force</li></ul>										
(Net)	(3)	(352,870)							(3)	(352,870)
23. In force December 31 of current year	16	2,267,543		(a)					16	2,267,543

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

#### **ACCIDENT AND HEALTH INSURANCE**

<i>-</i>	ACCIDEINI AIND	HEALTH INSUI	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)		528			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	528	528	1	1	

b) For health business on indicated lines re	port: Number of persons insured under PPO managed care products	0	and number of persons
insured under indemnity only products	0 .		



DIRECT	BUSINESS	IN THE	STATE OF	Puerto Rico
DINLOI	DUSINESS	11N 111L	SIAILOI	r uerto mico

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	16,698		4,264		20,96	
2.	Annuity considerations						
3.			XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	16,698		4,264		20,96	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life in	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui	ities:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.							
11.		1,194				251,75	
12.	Surrender values and withdrawals for life contracts	494,704		315,825		810,52	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
15.	Totals	495,898		566,388		1,062,28	
	DETAILS OF WRITE-INS						
1301.							
1302.	·						
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			(	Credit Life						
		Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	3 No. of Ind.Pols.	4	5	6	7	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		606								605
17. Incurred during current year		83				75				158
Settled during current year: 18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		689				74				763
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	50	4,115,724		(a)					50	4, 115, 724
21. Issued during year									1	50,000
22. Other changes to in force (Net)	(3)	463,337			1	149,000			(2)	612,337
23. In force December 31 of current year	48	4,629,061		(a)	1	149,000			49	4,778,061

#### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND HEALTH INSURANCE											
	1	2	3	4	5						
			Dividends Paid Or								
		Direct Premiums	Credited On Direct		Direct Losses						
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24. Group Policies (b)	8,426	8,484		3,649	4,637						
24.1 Federal Employees Health Benefits Plan premium (b)											
24.2 Credit (Group and Individual)											
24.3 Collectively renewable policies (b)											
24.4 Medicare Title XVIII exempt from state taxes or fees											
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b)											
25.3 Non-renewable for stated reasons only (b)											
25.4 Other accident only	209	209									
25.5 All other (b)											
25.6 Totals (sum of Lines 25.1 to 25.5)	209	209									
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	8 635	8 693		3 649	4 637						



DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	17,725		570		18,29	
2.	Annuity considerations						
3.			XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	17,725		570		18,29	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life in	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui	ities:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
_	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.							
11.	Annuity benefits	858				1,05	
12.		2,508				2,50	
13.							
15.	Totals	3,366		201		3,56	
	DETAILS OF WRITE-INS						
1301.							
1302.	·						
1303.							
	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

				Credit Life						
	C	Ordinary	(Group	and Individual)		Group	li li	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED			& Gr.		No. of					
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		454								454
17. Incurred during current year		(42)								(42)
Settled during current year:		(72)								(₹᠘)
18.1 By payment in full										
18.2 By payment on										
compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current										
year (16+17-18.6)		412								412
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year				(a)					30	3,084,203
21. Issued during year										
22. Other changes to in force		(040, 070)								(040, 070)
(Net)		(318,2/3)								(318,273)
23. In force December 31 of	30	2.765.930		(0)					30	2.765.930
current year	JU	2,700,930		(a)	į.	l			JU	2,700,900

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Dividends Paid Or								
			Direct Premiums	Credited On Direct		Direct Losses						
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	2,287	2,402									
	Federal Employees Health Benefits Plan premium (b)											
	Credit (Group and Individual)											
24.3 C	Collectively renewable policies (b)											
24.4 N	Medicare Title XVIII exempt from state taxes or fees											
C	Other Individual Policies:											
25.1 N	Non-cancelable (b)											
	Guaranteed renewable (b)											
	Non-renewable for stated reasons only (b)											
	Other accident only											
	All other (b)											
	Fotals (sum of Lines 25.1 to 25.5)											
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2 287	2 402									

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



<b>DIRECT BUSINESS</b>	IN THE	STATE OF	Northern	Mariana	Islands
DITTECT DOCUMEDO	11 4 1 1 1 1	OTATE OF	NOTHICH	Manana	i siai lus

DURING THE YEAR 2017 NAIC Company Code

<u>NAIC</u>	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	5,256				5,25	
2.	Annuity considerations						
3.			XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	5,256				5,25	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life ir	nsurance:						
6.1	Paid in cash or left on deposit						
6.2							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments						
11.	Annuity benefits						
12.	Surrender values and withdrawals for life contracts						
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health						
15.	Totals						
	DETAILS OF WRITE-INS						
1301.							
1302.	·						
1303.	·						
1398.	Summary of Line 13 from overflow page						
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

	_			Credit Life		_				
	C	rdinary	(Group and Individual)		Group		Industrial			Total
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS	1	2	3 No. of Ind.Pols. & Gr.	4	5 No. of	6	7	8	9	10
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year		33								33
Incurred during current year     Settled during current year:     18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid 18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		33								3:
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	2	275,000		(a)					2	275,00
22. Other changes to in force (Net)									(1)	(50,00
23. In force December 31 of	1	225 000		(a)					1	225 000

current year 1 22
(a) Includes Individual Credit Life Insurance prior year \$ , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ..... , current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)					
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Canada

above)

DURING THE YEAR 2017

NAIC	Group Code 0008	LI	<b>FE INSURANCE</b>	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	[	43,148				43,148
2.						
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	43,148				43,148
	DIRECT DIVIDENDS TO POLICYHOLDERS					
Life in	surance:					
6.1						
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2 7.3	Applied to provide paid-up annuities					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	416,057		143,224		559,281
12.	Surrender values and withdrawals for life contracts	386,292		232,870		619,162
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health					
15.	Totals	802,349		376,094		1, 178, 443
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr.	A manuat	No. of	A manumt	No	Amazint	No.	Amazunt
16. Unpaid December 31, prior	INO.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	INO.	Amount
year		216								216
17. Incurred during current year		1								1
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise,										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		216								216
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	10	1 404 070							10	1 404 070
year		1,464,3/6		(a)					18	1,464,376
21. Issued during year										
22. Other changes to in force (Net)		(2,573)								(2,573)
23. In force December 31 of	18								18	1 461 000
current year	18	1,461,803		(a)					18	1,461,803

Ī	(a) Includes Individual Credit Life Insurance prior year \$	current vear \$			
,	Includes Group Credit Life Insurance Loans less than	,		rront voor ¢	
	•		, cu	irrent year \$	
	Loans greater than 60 months at issue BUT NOT GRE	EATER THAN 120 MONTHS, prior year \$	, cu	rrent year \$	

#### **ACCIDENT AND HEALTH INSURANCE**

F	CCIDEINI AIND	HEALTH INSUI	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	2,484	2,452			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	78	78			
25.5 All other (b)		10			
25.6 Totals (sum of Lines 25.1 to 25.5)		78			
		) F00			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2 562	2 530			

b)	For health business on indicated lines report:	Number of persons insured under PPO managed care products	0	and number of persons
	incurred under indeposit, entrepreducte	0		



DIRECT BUSINESS IN THE STATE OF Other Alie	en
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DURING THE YEAR 2017

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	351,087		3,224		354,31	
2.	Annuity considerations						
3.	Deposit-type contract funds				XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	351,587		5,216		356,800	
	DIRECT DIVIDENDS TO POLICYHOLDERS	·					
Life in	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5 Annu	,						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments						
11.	Annuity benefits						
12.		1,063,052		298,958		1,362,01	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health						
15.	Totals	6,347,888		572,637		6,920,525	
	DETAILS OF WRITE-INS						
1301							
1302	·						
1303							
1398	. Summary of Line 13 from overflow page						
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life	1				

			(	Credit Life						
	C	Ordinary		and Individual)	<u> </u>		-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS			& Gr.		No. of	_		_		
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on										
compromised claims										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	741	88,265,943		(a)	ļ1	1, 100, 440			742	89,366,383
21. Issued during year	3	150,005							3	150,005
22. Other changes to in force	(22)					(0.7			(22)	/a aaa =aa
(Net)	(32)	(1,979,299)				(917,440)			(32)	(2,896,739)
23. In force December 31 of current year	712	86,436,649		(a)	1	183.000			713	86,619,649

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

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	8,653	8,900			
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only	1.093	974			
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		974			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,746	9,874			

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_\_0 and number of persons insured under indemnity only products ..... ...4 .



DIRECT BUSINESS IN THE STATE OF Other Aliens

DURING THE YEAR 2017

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
Life insurance					354,31	
2. Annuity considerations	500		1,992			
Deposit-type contract funds				XXX		
4. Other considerations						
5. Totals (Sum of Lines 1 to 4)	351,587		5,216		356,80	
DIRECT DIVIDENDS TO POLICYHOLDERS	·		, i			
Life insurance:						
6.1 Paid in cash or left on deposit						
6.2 Applied to pay renewal premiums						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4 Other						
6.5 Totals (Sum of Lines 6.1 to 6.4)						
Annuities:						
7.1 Paid in cash or left on deposit						
7.2 Applied to provide paid-up annuities						
7.3 Other						
7.4 Totals (Sum of Lines 7.1 to 7.3)						
8. Grand Totals (Lines 6.5 plus 7.4)						
DIRECT CLAIMS AND BENEFITS PAID						
9. Death benefits						
10. Matured endowments						
11. Annuity benefits					5,557,50	
12. Surrender values and withdrawals for life contracts	1,063,052		298,958		1,362,01	
Aggregate write-ins for miscellaneous direct claims and benefits paid						
14. All other benefits, except accident and health						
15. Totals	6,347,888		572,637		6,920,52	
DETAILS OF WRITE-INS						
1301.						
1302.						
1303						
1398. Summary of Line 13 from overflow page						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
	Credit Life					

450107											
		Ordinon		Credit Life		•	lo di rotifo l				
	O.	rdinary		and Individual)	ļ	Group		ndustrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND			No. of								
MATURED			Ind.Pols.		1						
ENDOWMENTS			& Gr.		No. of						
INCURRED	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount	
16. Unpaid December 31, prior											
year											
17. Incurred during current year											
Settled during current year:											
18.1 By payment in full											
18.2 By payment on											
compromised claims											
18.3 Totals paid					ļ ļ						
18.4 Reduction by compromise											
18.5 Amount rejected											
18.6 Total settlements											
19. Unpaid Dec. 31, current											
year (16+17-18.6)											
, ,					No. of						
POLICY EXHIBIT					Policies						
20. In force December 31, prior					. 00.00						
year	741	88.265.943	L	(a)	L1	1, 100, 440			742	89,366,38	
21. Issued during year	3	150,005		17		,,			3	150.00	
22. Other changes to in force											
(Net)	(32)	(1.979.299)	L			(917,440)			(32)	(2,896,73	
23. In force December 31 of	(02)								(0=)		
current vear	712	86,436,649		(a)	1 1	183,000			713	86,619,64	

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

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	8,653	8,900			
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only	1.093	974			
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		974			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,746	9,874			

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



#### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE

DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2017 NAIC Company Code 60186

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	384,804,044		24,654,184		409,458,227	
2.	Annuity considerations			3,859,183		37,645,602	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	418,590,463		28,513,366		447,103,830	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life in	surance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments					2, 127,809	
	Annuity benefits	677,026,233		332,905,736		, , ,	
12.	Surrender values and withdrawals for life contracts	605,224,758		317, 182,589		922,407,347	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
	All other benefits, except accident and health	, ,				1,447,678	
15.	Totals	1,656,455,761		677,311,155		2,333,766,915	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life					

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	lı lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED			Ind.Pols.							
ENDOWMENTS INCURRED			& Gr.		No. of					
	No.	Amount	Certifs.	Amount	Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	669	39,336,163			52	2,621,537			721	41,957,700
17. Incurred during current year	7,386	387,105,673			59	26,542,337			7,445	413,648,011
Settled during current year:	, -	, , ,				, , , , , ,			,	, ,
18.1 By payment in full	7, 172	372,757,091			96	27,222,830			7,268	399,979,921
18.2 By payment on										
18.3 Totals paid	7, 172	372,757,091			96	27,222,830			7,268	399,979,921
18.4 Reduction by compromise					L					
18.5 Amount rejected	*									
18.6 Total settlements	7, 172	372,757,091			96	27,222,830			7,268	399,979,921
19. Unpaid Dec. 31, current year (16+17-18.6)	883	53,684,745			15	1,941,045			898	55,625,790
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	705 010	72 006 200 470		(a)	60	1,974,706,920			725,882	73,981,087,390
year 21. Issued during year				(a)		1,974,700,920			44,202	
22. Other changes to in force	44 , 202	0,070,900,090							44,202	3,573,953,690
(Net)	(54,593)	(4,894,245,799)			1	(173,628,947)			(54,592)	(5,067,874,746)
23. In force December 31 of current year	715,428	70,686,088,361		(a)	64	1,801,077,973			715,492	72,487,166,333

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

#### **ACCIDENT AND HEALTH INSURANCE**

,	ACCIDENT AND	HEALTH INSUR	TANCE		
	1	2	3	4	5
			Dividends Paid Or		
		Direct Premiums	Credited On Direct		Direct Losses
	Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24. Group Policies (b)	19,021,374	19, 194, 566		24,643,577	25,450,988
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	761.557			970.338	664.542
25.3 Non-renewable for stated reasons only (b)		,		,	, -
25.4 Other accident only	651,460	657.235		523,372	.504,895
25.5 All other (b)	22,978	23, 182		0.000	8,833
25.6 Totals (sum of Lines 25.1 to 25.5)	1,435,995	1,447,946			1,178,271
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)				26.146.325	

...0 and number of persons insured under indemnity only products

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

			<u>''</u>	ed for Amounts of						
		strial		inary	Credit Life (Grou			Group		10
	1	2	3	4	5	6	Numbe		9	
					Number of Individual Policies and Group		7	8		Total
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
In force end of prior year			2,006,935	354,785,072			87	225.822	10,515,617	365,300,689
Issued during year			44,202	3,573,954						3,573,954
Reinsurance assumed			87,313	23,906,866				57,999	3,829,024	27,735,889
Revived during year			708	90,125					0,020,024	90,125
Increased during year (net)			79,494	27,581,954						27,581,954
	•		211,717	55, 152,898				57,999	3,829,024	58,981,922
6. Subtotals, Lines 2 to 5				33, 132,090						50,961,922
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			2,218,652	409,937,970			87	283,821	14,344,641	424,282,611
Deductions during year:										
10. Death			13,654	880,213			XXX	2,644	41,340	921,553
11. Maturity			886	3,239			XXX			3,239
12. Disability							XXX			
13. Expiry			1,794	62,770				72	490	63,260
14. Surrender			46,950	6,819,372				1,870	105,970	6,925,342
15. Lapse			96,719	18,357,998				49,668	3,574,927	21,932,925
16. Conversion			2,099	449.881			XXX	XXX	XXX	449,881
17. Decreased (net)								1.853	110.806	110,806
18. Reinsurance								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	110,000	110,000
Aggregate write-ins for decreases	,									
			162, 102	26,573,473				56,107	3,833,532	30,407,005
			2,056,550	383,364,498			87	227,714	10,511,108	393,875,606
21. In force end of year (Line 9 minus Line 20)				303,304,490					10,311,108	393,873,000
22. Reinsurance ceded end of year	XXX		XXX	258,006,485	XXX		XXX	XXX	1,784,908	259,791,393
23. Line 21 minus Line 22	XXX		XXX	125,358,013	XXX	(a)	XXX	XXX	8,726,200	134,084,213
DETAILS OF WRITE-INS										
0801.										
0802.	•									
0803.	•									
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1902.										
	•									
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	,									
above)										
(a) Group \$ : Individual \$				•	•					

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

## **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordinary		
		1	2	3	4	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24.	Additions by dividends	XXX		XXX	436	
25.	Other paid-up insurance			62,371	1,463,685	
26.	Debit ordinary insurance	XXX	XXX			

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing			10,869	636,551	
28.	Term policies - other			964,784	234,242,526	
29.	Other term insurance - decreasing	XXX		XXX	6,830	
30.	Other term insurance	XXX	3,558	XXX	36,149,244	
31.	Totals (Lines 27 to 30)		2,090,808	975,653	271,035,151	
	Reconciliation to Lines 2 and 21:			·		
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX	16,795	179,647	
34.	Totals, whole life and endowment		1,483,146	1,064,102	112,149,699	
35.	Totals (Lines 31 to 34)	44.202	3.573.954	2.056.550	383.364.498	

#### **CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)		
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating	
36	Industrial	14011 1 articipating				
37.	Ordinary	3,573,954		383,332,678	31,819	
38.	Credit Life (Group and Individual)					
39.	Group			10,511,109		
40.	Totals (Lines 36 to 39)	3,573,954		393,843,787	31,819	

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INI CHIMATICH CIT	OILEDIT EILE AND		ADDITIONAL IN CHIMATION ON CHEDIT LILE AND GROOT INCOMANCE										
		Credi	t Life	Gro	oup									
		1	2	3	4									
		Number of Individual												
		Policies and Group												
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance									
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX										
42.	Number in force end of year if the number under shared groups is counted													
	on a pro-rata basis		XXX	6,986	XXX									
43.	Federal Employees' Group Life Insurance included in Line 21													
44.	Servicemen's Group Life Insurance included in Line 21													
45.	Group Permanent Insurance included in Line 21			139	619									

#### ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of	year under ordinal	ry policies	5,141,023

# BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

- State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
   Commuted value as of issue for business and as of last anniversary for inforce.
  - 47.2 Commuted value as of issue for business and as of year end for inforce.

#### POLICIES WITH DISABILITY PROVISIONS

	POLICIES WITH DISABILITY PROVISIONS										
			Industrial		Ordinary		Credit	Group			
		1	2	3	4	5	6	7	8		
								Number of			
		Number of		Number of		Number of		Certifi-	Amount of Ins		
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance		
48.	Waiver of Premium			186,476	27,354,382			21,218	1, 109, 275		
49.	Disability Income			1,886	129,944						
50.	Extended Benefits			XXX	XXX						
51.	Other										
52.	Total		(a)	188 362	(a) 27 484 326		(a)	21 218	(a) 1 109 275		

 $<sup>\</sup>hbox{(a) See the Annual Audited Financial Reports section of the annual statement instructions}\\$ 

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

	SOFFLEIMEI	TIARY CONTRACTS			
		Ordi	nary	Gr	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	33	1,913		
2.	Issued during year	1	346		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	. 34	2,259		
	Deductions during year:				
6.	Decreased (net)		477		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		477		
9.	In force end of year	34	1,782		
10.	Amount on deposit		(a)121,563,536		(a)
11.	Income now payable		1,486		
12.	Amount of income payable	(a) 139,845	(a) 797,550	(a)	(a)

#### **ANNUITIES**

	ANIOTTES										
		Ordi	nary	Gre	oup						
		1	2	3	4						
		Immediate	Deferred	Contracts	Certificates						
1.	In force end of prior year	53,750	123,459	531	101,715						
2.	Issued during year	493			192						
3.	Reinsurance assumed										
4.	Increased during year (net)										
5.	Totals (Lines 1 to 4)	54,243	123,459	531	101,907						
	Deductions during year:										
6.	Decreased (net)	3,604	11,275		8,769						
7.	Reinsurance ceded										
8.	Totals (Lines 6 and 7)		11,275		8,769						
9.	In force end of year	50,639	112,184	531	93 , 138						
	Income now payable:										
10.	Amount of income payable	(a) 769,207,044	XXX	XXX	(a) 166, 166, 709						
	Deferred fully paid:										
11.	Account balance	XXX	(a) 5,908,975,940	XXX	(a) 3,522,172,769						
	Deferred not fully paid:										
12.	Account balance	XXX	(a) 16,246,807	XXX	(a)						

## ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cr	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	245,876	46,912,473			94,355	53,370,104
2.	Issued during year						
3.	Reinsurance assumed	30,230	(1,642,415)			14,287	(349,058)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	276,106	XXX		XXX	108,642	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)				XXX	15,960	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	46,558	XXX		XXX	15,960	XXX
10.	In force end of year	229,548	(a) 45,270,059		(a)	92,682	(a) 53,021,045

#### DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	2,119	1,305
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)	•	
5.	Totals (Lines 1 to 4)		1,305
	Deductions During Year:		
6.	Decreased (net)	284	73
7.	Reinsurance ceded	-	
8.	Totals (Lines 6 and 7)	284	73
9.	In force end of year	1,835	1,232
10.	Amount of account balance	(a) 199,016,589	(a) 2,068,647

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

#### INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(250,944,620)
2.	Current year's realized pre-tax capital gains/(losses) of \$(2,680,713) transferred into the reserve net of taxes of \$(938,248)	(1,742,463)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	957,269
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(251,729,814)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	16,999,874
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(268,729,688)

#### **AMORTIZATION**

		1	1 2 3		4	
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)	
1.	2017	17,393,470	(656,467)	262,871	16,999,874	
2.	2018	16,081,501	604,393	220,953	16,906,847	
3.	2019	10,471,030	115,261	181,620	10,767,910	
4.	2020	3,952,550	132 , 177	138,679	4,223,405	
5.	2021	(2,879,006)	152,664	110,852	(2,615,490)	
6.	2022	(8,385,343)	172,846	93,566	(8,118,931)	
7.	2023	(12,368,863)	157,447	69,146	(12,142,270)	
8.	2024	(15,087,712)	108,241	46,881	(14,932,589)	
9.	2025	(16,767,100)	57,427	24,774	(16,684,899)	
10.	2026	(18,916,480)	6,994	9,959	(18,899,527)	
11.	2027	(20,762,076)	(53,829)	3,777	(20,812,128)	
12.	2028	(22,592,878)	(90,262)	(2,680)	(22,685,820)	
13.	2029	(23,911,684)	(89,909)	(7,241)	(24,008,834)	
14.	2030	(24, 163, 988)	(99,483)	(12,249)	(24,275,720)	
15.	2031	(24,088,010)	(105,808)	(16,169)	(24,209,987)	
16.	2032	(24,288,853)	(109,850)	(22,784)	(24,421,487)	
17.	2033	(24,236,251)	(116,457)	(29,539)	(24,382,246)	
18.	2034	(22,704,404)	(113,222)	(33,315)	(22,850,942)	
19.	2035	(18,515,553)	(112,632)	(34,298)	(18,662,483)	
20.	2036	(13,305,742)	(113, 115)	(28,701)	(13,447,558)	
21.	2037	(7,817,838)	(109,510)	(18,480)	(7,945,828)	
22.	2038	(2,652,550)	(122,686)	(8,268)	(2,783,504)	
23.	2039	912,259	(146,035)	(748)	765,476	
24.	2040	1,524,631	(169,257)	2, 135	1,357,509	
25.	2041	881,451	(199,952)	2, 186	683,685	
26.	2042	634,119	(221,730)	1,777	414, 165	
27.	2043	453,477	(218,458)	1,376	236,394	
28.	2044	238,972	(173,875)	905	66,002	
29.	2045	18,513	(124,833)	282	(106,038)	
30.	2046	(62,257)	(75,792)		(138,049)	
31.	2047 and Later		(26,750)		(26,750)	
32.	Total (Lines 1 to 31)	(250,944,620)	(1,742,463)	957,269	(251,729,814)	

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# ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

# **ASSET VALUATION RESERVE**

	Default Component		Equity Component				
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	262,341,813	29,950,557	292,292,370	134,783,288	324,618,588	459,401,876	751,694,246
Realized capital gains/(losses) net of taxes - General Account	(10,975,156)	(238,690)	(11,213,846)	13,414,166	(5,415,203)	7,998,963	(3,214,883)
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	616,640		616,640	156,385,928	173,927,013	330,312,941	330,929,581
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	58,657,635	6,576,303	65,233,938		2,398,993	2,398,993	67,632,931
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	310,640,932	36,288,171	346,929,103	304,583,382	495,529,390	800,112,772	1,147,041,875
9. Maximum reserve	249,877,256	30,053,841	279,931,097	177,616,267	469,872,082	647,488,349	927,419,446
10. Reserve objective	173,583,521	23,135,490	196,719,011	177,616,267	467,002,877	644,619,144	841,338,155
11. 20% of (Line 10 - Line 8)	(27,411,482)	(2,630,536)	(30,042,018)	(25,393,423)	(5,705,303)	(31,098,726)	(61, 140, 744)
12. Balance before transfers (Lines 8 + 11)	283,229,450	33,657,635	316,887,084	279, 189, 959	489,824,087	769,014,047	1,085,901,131
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(33,352,194)	(3,603,793)	(36,955,987)	(101,573,692)	(19,952,005)	(121,525,698)	(158,481,685)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	249,877,256	30,053,841	279,931,097	177,616,267	469,872,082	647,488,349	927,419,446

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

					1	OIVII OIALI						
			1	2	3	4		Contribution	Reserv	re Objective		m Reserve
1				5 ' "		Balance for	5	6	7	8	9	10
Line	NAIC		D 1/4 "	Reclassify		AVR Reserve						
Num-	Desig- nation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations	<b>-</b> .	Amount	<b>-</b> .	Amount		Amount
ber	nation	Description	Carrying value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS	400 704 007			400 704 007	0.0000		0.0000		0.0000	
1.		Exempt Obligations	489,721,307	XXX	XXX	489,721,307	0.000		0.0000		0.0000	
2.	1	Highest Quality	7,863,109,771	XXX	XXX	7,863,109,771	0.0004	3,145,244	0.0023	18,085,152	0.0030	23,589,329
3.	2	High Quality	6,473,392,447	XXX	XXX	6,473,392,447	0.0019	12,299,446	0.0058	37,545,676	0.0090	58,260,532
4.	3	Medium Quality	1,814,348,183	XXX	XXX	1,814,348,183	0.0093	16,873,438	0.0230	41,730,008	0.0340	61,687,838
5.	4	Low Quality	872,689,556	XXX	XXX	872,689,556	0.0213	18,588,288	0.0530	46,252,546	0.0750	65,451,717
6.	5	Lower Quality	150,975,080	XXX	XXX	150,975,080	0.0432	6,522,123	0.1100	16,607,259	0.1700	25,665,764
7.	6	In or Near Default	48,014,743	XXX	XXX	48,014,743	0.000		0.2000	9,602,949	0.2000	9,602,949
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	17,712,251,087	XXX	XXX	17,712,251,087	XXX	57,428,539	XXX	169,823,591	XXX	244,258,128
		PREFERRED STOCK										
10.	1	Highest Quality	4,017	XXX	XXX	4,017	0.0004	2	0.0023	9	0.0030	12
11.	2	High Quality	5,908,516	XXX	XXX	5,908,516	0.0019	11,226	0.0058	34,269	0.0090	53, 177
12.	3	Medium Quality	14,847,519	XXX	XXX	14,847,519	0.0093	138,082	0.0230	341,493	0.0340	504,816
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	10,469,250	XXX	XXX	10,469,250	0.0432	452,272	0.1100	1, 151, 618	0.1700	1,779,773
15.	6	In or Near Default	, , ,	XXX	XXX	, , , ,	0.0000	,	0.2000	, ,	0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	31,229,302	XXX	XXX	31,229,302	XXX	601,581	XXX	1,527,389	XXX	2,337,777
		SHORT - TERM BONDS	0.,220,002	7001	7001	0.,220,002	7000	301,001	7000	.,02.,000	7001	2,00:,
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	139,342,565	XXX	XXX	139,342,565	0.0004		0.0023	320.488	0.0030	418.028
20.	2	High Quality	44,358,572	XXX	XXX	44,358,572	0.0019	84,281	0.0058	257.280	0.0090	399.227
21.	3	Medium Quality	2,997,978	XXX	XXX	2,997,978	0.0093	27.881	0.0230	68.953	0.0340	101.931
22.	4	Low Quality		XXX	XXX	2,001,010	0.0213	£1,001	0.0530		0.0750	101,001
23.	-	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.	0	Total Short - Term Bonds (Sum of Lines 18 through 24)	186.699.115	XXX	XXX	186,699,115	XXX	167,900	XXX	646.721	XXX	919.186
25.			100,033,113	***	***	100,033,113	***	107,300	***	040,721	***	313,100
00		DERIVATIVE INSTRUMENTS	86,440,807	VVV	XXX	86,440,807	0.0004	34,576	0.0023	198.814	0.0030	259,322
26.		Exchange Traded	41.220	XXX		41.220			0.0023	196,614		259,322
27.	1	Highest Quality	41,220	XXX	XXX	41,220	0.0004	10	0.0023	95	0.0030 0.0090	124
28.	2	High Quality		XXX	XXX		0.0019		0.0058			
29.	3	Medium Quality		XXX	XXX		0.0093				0.0340	
30.	4	Low Quality	<del>  -</del>	XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	86,482,026	XXX	XXX	86,482,026	XXX	34,593	XXX	198,909	XXX	259,446
34.		Total (Lines 9 + 17 + 25 + 33)	18,016,661,529	XXX	XXX	18,016,661,529	XXX	58,232,612	XXX	172,196,610	XXX	247,774,537

## ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS **DEFAULT COMPONENT**

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

					,	JIIII JIII				011 "		
			1	2	3	4	Basic Co		Reserve	Objective		m Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	/	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS	, g			(00.0 2 . 0)	. 40.0	(00.01.7.0)	. doto.	(00.0.1 × 1)	i doto.	(00.01 1 // 0)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,959,388,322		XXX	1,959,388,322	0.0010	1,959,388	0.0050	9,796,942	0.0065	12,736,024
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,141,990,997		XXX	1,141,990,997	0.0035	3,996,968	0.0100	11,419,910	0.0130	14.845.883
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0060	535, 106	0.0175	1,560,727	0.0225	2,006,649
46.		Commercial Mortgages - All Other - CM4 - Low Medium						·				
		Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages	,		XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed	,		XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other	,		XXX		0.0420		0.0760		0 . 1200	
		In Process of Foreclosure:										
53.		Farm Mortgages	,		XXX		0.0000		0.1700		0 . 1700	
54.		Residential Mortgages - Insured or Guaranteed	,		XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,190,563,731		XXX	3,190,563,731	XXX	6,491,463	XXX	22,777,579	XXX	29,588,556
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,190,563,731		XXX	3,190,563,731	XXX	6,491,463	XXX	22,777,579	XXX	29,588,556

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

	ı					TIED AGG			_			
			1	2	3	4		Contribution	Reserve	Objective		m Reserve
1	NIAIG			D 1 ''		Balance for	5	6	7	8	9	10
Line			D = = l+/A =li++====	Reclassify	A dal Thind Dank	AVR Reserve		A		A		A
Num- ber	Desig- nation		Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
ber	nation	COMMON STOCK	Carrying value	Encumbrances	Encumbrances	(COIS. 1 + 2 + 3)	Factor	(COIS.4 X 5)	Factor	(COIS. 4 X 7)	Factor	(COIS. 4 X 9)
			1,186,545,947	100/	2004	1, 186, 545, 947	0.0000		0.1400 (a)	166, 116, 433	0.1400 ( )	166 . 116 . 433
1.		Unaffiliated - Public	71.873.967	XXX	XXX	71.873.967	0.0000		0.1600	100, 116,433	0.1400 (a)	11,499,835
2.		Unaffiliated - Private		XXX	XXX	11,873,967	0.0000		0.0050	11,499,835	0.0080	11,499,835
3.		Federal Home Loan Bank		XXX	XXX							
4.		Affiliated - Life with AVR	603,058,104	XXX	XXX	603,058,104	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX	l	XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					( )		\ /		( )	
		Manual)		XXX	XXX		0.000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,861,478,017			1,861,478,017	XXX		XXX	177,616,267	XXX	177,616,267
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties	109,800,299		33,550,000	143,350,299	0.000		0.0750	10,751,272	0.0750	10,751,272
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	109,800,299		33,550,000	143,350,299	XXX		XXX	10,751,272	XXX	10,751,272
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.004		0.0023		0.0030	
24.	2	High Quality	ļ	XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality	15,991,137	XXX	XXX	15,991,137	0.0432	690,817	0.1100	1,759,025	0.1700	2,718,493
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.	1	Total with Bond Characteristics (Sum of Lines 22 through 28)	15.991.137	XXX	XXX	15.991.137	XXX	690.817	XXX	1.759.025	XXX	2.718.493

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			LGUIII			DIED ASSE		IL CIALIA I				
			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximu	ım Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
bei	Пашоп	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Eliculibratices	Efficultibliatives	(GUIS. 1 + 2 + 3)	Facioi	(COIS.4 X 3)	Facioi	(COIS. 4 X 7)	Factor	(COIS. 4 X 9)
		OF PREFERRED STOCKS										
30.	1	Highest Quality	44 ,785 ,542	XXX	XXX	44,785,542	0.0004	17.914	0.0023	103,007	0.0030	134,357
31.	2	High Quality	44,700,042	XXX	XXX	44,700,042	0.0019	17,314	0.0058	100,007	0.0090	104,007
32.	3	Medium Quality	***************************************	XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality.		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30		7000	7000		0.0000		0.0000		0.0000	
07.		through 36)	44,785,542	XXX	XXX	44,785,542	XXX	17,914	XXX	103,007	XXX	134,357
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS	, ,					,		,		,
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
46.		Overdue, Not in Process Affiliated: Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0 . 1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other	-		XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			xxx		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other	107,679		XXX	107,679	0.0060	646	0.0175	1,884	0.0225	2,423
61.		Unaffiliated - Overdue, Not in Process	ļ		XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure	_		XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	. 107,679		XXX	107,679	XXX	646	XXX	1,884	XXX	2,423
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	107,679		XXX	107,679	XXX	646	XXX	1,884	XXX	2,423

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

		<del>,</del>				TED ASSE						
			1	2	3	4	Basic C	ontribution	Reserve	e Objective	Maximur	m Reserve
1	1					Balance for	5	6	7	8	9	10
Line			5	Reclassify		AVR Reserve						
Num			Book/Adjusted	Related Party	Add Third Party	Calculations	F4	Amount	F4	Amount	Ft	Amount
ber	nation	Description INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		OF COMMON STOCK		2007	100/		0.0000		0.1300 (a)		0.4000 ( )	
65.		Unaffiliated Public		XXX	XXX	0.447.000.000	0.0000			000 000 007	0.1300 (a)	000 000 007
66.		Unaffiliated Private	2,417,850,355		XXX	2,417,850,355			0.1600	386,856,057	0.1600	386,856,057
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures		XXX	XXX		0.0000		0.1300		0.1300	
00		Manual)	192.722.458			192,722,458	0.0000		0.1600	30,835,593	0.1600	30,835,593
69.			192,722,438	XXX	XXX	192,722,438	0.0000		0.1600	30,833,393	0.1000	30,630,093
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,610,572,814	XXX	XXX	2,610,572,814	xxx		XXX	417,691,650	XXX	417,691,650
	-	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	2,010,372,014	^^^	^^^	2,010,372,014	^^^		^^^	417,031,000	^^^	417,031,000
		OF REAL ESTATE										
71.							0.0000		0.0750		0.0750	
71.		Home Office Property (General Account only)	377,998,406			377,998,406	0.0000		0.0750	28,349,880	0.0750	28,349,880
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100	20,349,000	0.1100	20,349,000
74.		Total with Real Estate Characteristics (Sum of Lines 71 through					0.0000		0.1100		0.1100	
74.		73)	377.998.406			377.998.406	XXX		XXX	28,349,880	XXX	28,349,880
-		LOW INCOME HOUSING TAX CREDIT INVESTMENTS	017,000,400			011,000,400	XXX		XXX	20,040,000	XXX	20,040,000
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	267,889,125			267,889,125	0.0063	1,687,701	0.0120	3,214,670	0.0190	5,089,893
77.		Guaranteed State Low Income Housing Tax Credit	310,065			310,065	0.0003	93	0.0006	186	0.0010	310
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120	100	0.0190	
79.		All Other Low Income Housing Tax Credit	66,688			66,688	0.0273	1,821	0.0600	4,001	0.0975	6,502
80.		Total LIHTC (Sum of Lines 75 through 79)	268.265.877			268.265.877	XXX	1,689,615	XXX	3,218,857	XXX	5,096,705
00.		ALL OTHER INVESTMENTS	200,200,077			200,200,011	7000	1,000,010	7001	0,210,001	7000	0,000,100
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	39,440,774	XXX		39.440.774	0.0000		0.1300	5,127,301	0.1300	5,127,301
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	39,440,774	XXX		39.440.774	XXX		XXX	5,127,301	XXX	5,127,301
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines	00, 110, 111	////		00,770,777	////		^^^	0, 121,001	////	0, 127,001
00.		29, 37, 64, 70, 74, 80 and 85)	3,357,162,230			3,357,162,230	XXX	2,398,993	XXX	456,251,604	XXX	459,120,810
	1	20, 0., 0., 1, 00 and 00/	0,00.,.02,200		1	0,00.,.02,200	7001	=,000,000	7001	.00,20.,001	7001	.55, .25,616

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

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

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

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
	_	, and the second	·	NAIC Designation or	· ·	AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
680665B#2	R	BASONX-UC-0	BASONXUCO	3FE	486,230	4,522	11, 183	16,532
12513#YS4	R	Z91EYN-ZP-2	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	2FE	80,272,900	152,519	465,583	722,456
680665B#2	CN	06051G-FZ-7	BANK OF AMERICA CORP	1FE	500,000			
12513#YS4	CN	081437-AH-8	BEMIS COMPANY INC	2FE	9,972,065			
12513#YS4	CN	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,825,549			
12513#YS4	CN	4581X0-BG-2	INTER-AMERICAN DEVEL BK	1FE	20,087,945			
12513#YS4	CN	65473Q-AR-4	NISOURCE FINANCE CORP	2FE	19,979,472			
12513#YS4	CN	747262-AK-9	QVC INC	2FE	9,998,162			
0199999. Subtotal De	efault Component -	Other Than Mortgage	9		161,122,322	157,040	476,766	738,988
							ļ	
							ļ	
0599999 - Total					161, 122, 322	157,040	476,766	738,988

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

1	2	1 CIAIIIIS 101 (	16411 1055t	es and all other cont	raci ciaims resisted	December 31 of curr	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
1401110010		Oldinant	Diodolity	7 tinount Ciaimou	Daning the real	ourion rou	This completineed of Hodeled
					····		
5399999 - Totals							XXX

## **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

				<u> </u>	<u> </u>	Credit	10011		1				ther Individual C	Contracts				
				Group Acc	ident	Accident and Health							Non-Renewable					
		Tota		and Hea	lth	(Group and Individual)	Collectively Re		Non-Can		Guaranteed Re		Reasons (		Other Acciden		All Othe	
		1	2	3	4 %	5 6	7	8	9	10 %	11	12	13	14	15	16	17	18
		Amount	%	Amount	%	Amount %	Amount NALYSIS OF	%	Amount	, -	Amount	%	Amount	%	Amount	%	Amount	%
	_			1		FAILI 1 A	WALISIS OF	JINDLIN	I IIIII OF LI	IATIONS								
1.	Premiums written	74,525,096	XXX	28,297,898	XXX	XXX	-	XXX	13,091	XXX	46,202,796	XXX	11,311	XXX		XXX		XXX
2.	Premiums earned	74,725,606	XXX	28,342,372	XXX	XXX	-	XXX	13 , 124	XXX	46,357,397	XXX	12,713	XXX		XXX		XXX
3.	Incurred claims	43,823,041	58.6	23,720,071	83.7				3,386	25.8	20,099,527	43.4	58	0.5				
4.	Cost containment expenses	145,213	0.2	44,762	0.2						100,451	0.2						
5.	Incurred claims and cost containment expenses (Lines 3																	
	and 4)	43,968,254	58.8	23,764,833	83.8				3,386	25.8	20, 199, 978	43.6	58	0.5				
6.	Increase in contract reserves	(1,486,524)	(2.0)	. , , , ,					(27, 124)	(206.7)	690,014	1.5	(121)	, ,				
7.	Commissions (a)	16,030,814	21.5	, ,	25.5				534	4.1		19.0		0.0	(26,220)			
8.	Other general insurance expenses	12,483,032	16.7	5,629,375	19.9				1,274	9.7	6,819,235	14.7	7 , 109	55.9	25 , 151		887	
9.	Taxes, licenses and fees	2,417,472	3.2	1, 120, 760	4.0				189	1.4	1,269,492	2.7	184	1.4	26,709		138	
10.	Total other expenses incurred	30,931,317	41.4	13,977,881	49.3				1,997	15.2	16,917,480	36.5	7,293	57.4	25,640		1,026	
11.	Aggregate write-ins for deductions																	
12.	Gain from underwriting before dividends or refunds	1,312,559	1.8	(7,251,049)	(25.6)				34,865	265.7	8,549,924	18.4	5,484	43.1	(25,640)		(1,026	)
13.	Dividends or refunds																	
14.	Gain from underwriting after dividends or refunds	1,312,559	1.8	(7,251,049)	(25.6)				34,865	265.7	8,549,924	18.4	5,484	43.1	(25,640)		(1,026	j)
	DETAILS OF WRITE-INS																	
1101.																		
1102.								-										<del> </del>
1103.																		
1198.	Summary of remaining write-ins for Line 11 from overflow page																	
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																	

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

## **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

	1	2	2	1	1	0.000	ther Individual Contracts	,	
	' ' '	2	Credit	7	5	6	7	8	q
			Accident and Health		3	U	Non-Renewable	U	3
		Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
	Total	and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
	<u> </u>	PART 2.	- RESERVES AND I	IABILITIES			, , , , , , , , , , , , , , , , , , ,	•	1
A. Premium Reserves:									
Unearned premiums	908,128	544,851			314	361,938	1,024		
Advance premiums	1,127,787	274,772			257	852,402	356		
Reserve for rate credits									
Total premium reserves, current year	2,035,914	819,623			571	1,214,341	1,380		
5. Total premium reserves, prior year	2,236,424	864,097			603	1,368,942	2,782		
Increase in total premium reserves	(200,510)	(44,473)			(32)	(154,601)	(1,403)		
B. Contract Reserves:									
Additional reserves (a)	71,106,976	46,308,979			10,176	24,786,660	1,161		
Reserve for future contingent benefits									
Total contract reserves, current year	71,106,976	46,308,979			10 , 176	24,786,660	1,161		
Total contract reserves, prior year.	72,593,500	48,458,272			37,300	24,096,646	1,282		
Increase in contract reserves	(1,486,524)	(2,149,293)			(27, 124)	690,014	(121)		
C. Claim Reserves and Liabilities:									
Total current year	42,865,020	33,014,424			63,596	9,783,374	3,627		
2. Total prior year	42,569,087	31,753,121			69,950	10,741,366	4,649		
3. Increase	295,933	1,261,302			(6,354)	(957,993)	(1,022)		

PART 3 TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES											
Claims paid during the year:											
1.1 On claims incurred prior to current year	22,310,115	13,570,477		8,739,398	240						
1.2 On claims incurred during current year	21,216,993	8,888,291	9,740	12,318,122	840						
2. Claim reserves and liabilities, December 31, current year:											
2.1 On claims incurred prior to current year	19,260,711	17,305,901	616	1,953,394	799						
2.2 On claims incurred during current year	23,604,309	15,708,522	62,980	7,829,980	2,827						
3. Test:											
3.1 Lines 1.1 and 2.1	41,570,827	30,876,378	616	10,692,792	1,039						
3.2 Claim reserves and liabilities, December 31, prior year	42,569,087	31,753,121		10,741,366	4,649						
3.3 Line 3.1 minus Line 3.2	(998,261)	(876,743)	(69,334)	(48,574)	(3,610)						

		PART	Γ 4 REINSURANCE			
A. Reinsurance Assumed:						
1. Premiums written	72,978,421	26,779,128	13,430	46, 174, 553	11,311	
2. Premiums earned	73,118,955	26,764,408	13,462	46,328,371	12,713	
3. Incurred claims	31,080,681	10,959,713	9,798	20, 111, 113	58	
4. Commissions	16,364,233	7,534,925	559	8,828,749		
B. Reinsurance Ceded:						
Premiums written	18,884,548	17,476,782		732,685	651,596	23,146
2. Premiums earned	19,035,862	17,616,603	339	738,503	657,235	23, 182
3. Incurred claims	13,886,900	12,690,632	6,412	676,128	504,895	8,833
4. Commissions	333,495	307,248	25		26,222	

#### **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		1 Medical	2 3 Dental Other	4 Total
A. Dire	ct:			
1.	Incurred Claims	(42,079)	26,671,338	26,629,259
2.	Beginning Claim Reserves and Liabilities	182,192	34,558,902	34,741,094
3.	Ending Claim Reserves and Liabilities	136,993	35,087,035	35,224,028
4.	Claims Paid	3,120	26,143,205	26,146,325
B. Ass	umed Reinsurance:			
5.	Incurred Claims	329,260	30,751,420	31,080,681
6.	Beginning Claim Reserves and Liabilities	50,822	14,263,173	14,313,995
7.	Ending Claim Reserves and Liabilities	168,661	14,233,347	14,402,007
8.	Claims Paid	211,421	30,781,246	30,992,668
C. Ced	ed Reinsurance:			
9.	Incurred Claims	(4,878)	13,891,778	13,886,900
10.	Beginning Claim Reserves and Liabilities	182,192	6,306,509	6,488,701
11.	Ending Claim Reserves and Liabilities	177,314	6,586,401	6,763,716
12.	Claims Paid		13,611,885	13,611,885
D. Net:				
13.	Incurred Claims	292,059	43,530,981	43,823,040
14.	Beginning Claim Reserves and Liabilities	50,822	42,515,566	42,566,388
15.	Ending Claim Reserves and Liabilities	128,339	42,733,980	42,862,319
16.	Claims Paid	214,541	43,312,567	43,527,108
E. Net	Incurred Claims and Cost Containment Expenses:			
17.	Incurred Claims and Cost Containment Expenses	292,059	43,676,194	43,968,253
18.	Beginning Reserves and Liabilities	50,822	42,515,566	42,566,388
19.	Ending Reserves and Liabilities	128,339	42,733,980	42,862,319
20.	Paid Claims and Cost Containment Expenses	214,541	43,457,780	43,672,321

## **SCHEDULE S - PART 1 - SECTION 1**

1   2   3   4   5   6   7   8   9   10   Modified Company   Dearway   Dear	12
Number   Date   D	Funds Withheld
1.   1.   1.   1.   1.   1.   1.   1.	Under Coinsurance
17874   38-288894   12/31/2001   13   14   14   15   15   18   17   17   18   18   18   18   18	Tidel Collisulatice
78874   38-366934   07/01/1984   Alistate Life Insurance Company of New York   NY   MRT/   524,886 725   1,710,203   1,715,073   5,944,902   6,6554   59-0789191   02/01/1989   American Heritage Life Insurance Company   P.L.   2001   149,991   83,919   8,273   16,765   6,6554   59-0789191   02/01/1989   American Heritage Life Insurance Company   P.L.   2001   149,991   83,919   8,273   16,765   16,655	
50534   59-0789101   12071/1998   American Heritage Life Insurance Company   FL   100/1   149,991   8.379   8.273   16,756   15,662   15,663   15,90789101   12/51/2004   American Heritage Life Insurance Company   FL   100/1   149,991   12/51/2004   American Heritage Life Insurance Company   FL   100/1   17,083,786   13,562   15,662   15,663   15,90789101   12/51/2004   American Heritage Life Insurance Company   FL   100/1   1,185,760,1013   134,769,662   9,916,487   2,509,743   16,653   1,560	
60534   59-0789101   2021/12004   American Her Tagle Life Insurance Corpany   FL   2001   149-991   83-919   8.273   16.795   60534   59-0789101   12/31/2004   American Her Tagle Life Insurance Corpany   FL   2007   2.309.595   226.044   23.179   50534   59-0789101   12/31/2004   American Her Tagle Life Insurance Corpany   FL   2007   13.5799.013   134-786,652   9.816.487   2.506.743   50534   59-0789101   10/10/2008   American Her Tagle Life Insurance Corpany   FL   2001   38.418.746   1.656.647   355.702   3.506.647   3.506.	
56554   59-0781901   12/31/2004   American Heritage Life Insurance Company   FL   AOVI   17,983,788   13,682   68554   59-0781901   12/31/2004   American Heritage Life Insurance Company   FL   COVI   3,185,789,013   134,789,652   9,816,487   2,308,743   68554   59-0781901   10/01/2008   American Heritage Life Insurance Company   FL   COVI   38,418,746   186,647   2,308,743   13,682   59-0781901   10/01/2008   American Heritage Life Insurance Company   FL   COVI   38,418,746   186,647   2,308,743   13,682   3,985,707   2,508,743   13,682   3,985,707   2,508,743   13,682   3,985,707   2,508,743   3,985,707   2,508,743   3,985,707   3,	
60534   59-0781001   12/31/2004   American Heritage Life Insurance Company   FL   0.07   2.309.558   226, 044   23, 179   60534   59-0781001   7/21/2004   American Heritage Life Insurance Company   FL   0.07   38, 418, 746   1.856, 647   335, 702   4.856, 447   4	
56/534   59-078/1901   12/31/2004   American Heritage Life Insurance Company   FL	
66534   59-0781901   07/01/2008   59-0781901   07/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/2008   67/01/2001   67/01/20	
66554   59-0781901   1/0017/2008   American Heritage Life Insurance Company   FL   NRT/I   8 881 041 333   33 85,826 510   331,554,284   225,231,591   32,250,397	
59-0781901   10/01/2008   American Heritage Life Insurance Corpany   FL   YRT/I   8,881,041,333   38,859,774   13,686,707   0.29999. General Account - U.S. Affiliates - Other   53,395,205,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - V.S. Affiliates   53,395,205,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,205,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,205,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   53,395,200,510   331,554,284   225,231,591   32,250,397   0.699999. Total General Account - Non-U.S. Affiliates   74,000,400,400,400,400,400,400,400,400,4	
039999. Total General Account - U.S. Affiliates   63,395,260,510   331,554,284   225,231,591   32,250,937	
Company   Comp	
O799999. Total General Account - Affiliates   63,395,260,510   331,554,284   225,231,591   32,250,937	
St213	
B1213	
B1213	
77720	
77720   75-0956156   06/01/2004   LifeSecure Insurance Company   MI   CO/G   613,579   386,890   5,868     77720   75-0956156   06/01/2004   LifeSecure Insurance Company   MI   CO/G   520,463,392   111,310,370   5,239,910   2,021,323     65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   ACO/G   686,637,939   996,013   153,335     65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   ACO/G   886,637,939   996,013   153,335     65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     656595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     656595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     656595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     656595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4,442,355   2,002,400     656595   47-0221457   12/31/1987   Lincoln Benefit Life Company   NE   ACO/I   240,888,341,804   5,210,660,276   789,342,977   58,753,445     65695   47-0221457   12/31/1987   Surety Life Insurance Company   NE   ACO/I   4,247,500,810   31,510,539     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/G   83,105,232   4,125,193   102,239     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,539   31,550,333     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   31,510,539   31,550,539     69310   87-0198108   12/31/1987   Surety Life Insura	
77720   75-0956156   .06/01/2004   LifeSecure Insurance Company   MI   CO/I   520,463,392   111,310,370   5,239,910   2,021,323   65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   ACO/I   686,637,393   946,601,209,336   65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   566,637,872   442,355   2,002,400   65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/I   240,868,341,804   5,210,660,276   789,342,997   58,753,445   68576   35-0472300   09/01/1998   Lincoln Benefit Life Company   NE   CO/I   240,868,341,804   5,210,660,276   789,342,997   58,753,445   68310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   ACO/I   ACO/I   ACO/I   8,746,229   47,236	
65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   ACO/G   31,859,644   96,013   28,061   65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   ACO/G   881,184,519   56,659,872   4,442,355   2,002,400   65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   O/G   881,184,519   56,659,872   4,442,355   2,002,400   65595   47-0221457   12/31/1986   Lincoln Benefit Life Company   NE   O/G   881,184,519   56,659,872   4,442,355   2,002,400   65595   47-0221457   12/31/1986   Lincoln Mational Life Insurance   NE   O/G   881,184,519   56,659,872   4,442,355   2,002,400   6559,872   4,442,355   4,42355   4,42355   4,42355   4,42355   4,42355   4,42355   4,424,3	
65595   4.7-0221457   12/31/1986   Lincoln Benefit Life Company   NE   ACO/I   686,637,939   996,013   153,335     65595   4.7-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/G   881,184,519   56,659,872   4.423,555   2.002,400     65595   4.7-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/I   240,868,341,804   5,210,660,276   789,342,997   58,753,445     65676   35-0472300   09/01/1998   Lincoln National Life Insurance Company   NE   ACO/I   87-0198108   12/31/1987   Surety Life Insurance Company   NE   ACO/G   64,917     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   ACO/I   40,839,666   191,851   17,320     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/G   83,105,232   4,125,193   102,239     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/G   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/I   4,247,500,810   311,510,593   33,359,930   5,841,492     69310   87-0198108   12/31/1987   Surety Li	
65595   .47-0221457   .12/31/1986   Linco In Benefit Life Company   NE	
65595   4.7-0221457   12/31/1986   Lincoln Benefit Life Company   NE   CO/1   240,868,341,804   5,210,660,276   789,342,997   58,753,445   65676   35-0472300   .09/01/1998   Lincoln National Life Insurance   IN   ACO/1   8,746,229   47,236	
65676   .35 - 0472300   .09/01/1998   Linco In National Life Insurance   IN	
69310	
69310	
69310   87-0198108   12/31/1987   Surety Life Insurance Company   NE   CO/G   83,105,232   4,125,193   102,239   102,239	
69310     87-0198108     12/31/1987     Surety Life Insurance Company     NE     CO/I     4,247,500,810     311,510,593     33,359,930     5,841,492       0899999. General Account - U.S. Non-Affiliates     246,601,209,336     6,624,690,771     834,583,830     68,818,989       1099999. Total General Account - Non-Affiliates     246,601,209,336     6,624,690,771     834,583,830     68,818,989	
0899999. General Account - U.S. Non-Affiliates       246,601,209,336       6,624,690,771       834,583,830       68,818,989         1099999. Total General Account - Non-Affiliates       246,601,209,336       6,624,690,771       834,583,830       68,818,989	
109999. Total General Account - Non-Affiliates 246,601,209,336 6,624,690,771 834,583,830 68,818,989	
1100000 Total Capacal Account   300 006 460 846   6 056 245 055   1 050 845 091   101 060 096	
1499999. Total Separate Accounts - U.S. Affiliates	
1799999. Total Separate Accounts - Non-U.S. Affiliates	
1899999. Total Separate Accounts - Affiliates	·
	·····
47-022145701/01/1994 Lincoln Benefit Life Company	
65595 47-022145701/01/1994 Lincoln Benefit Life Company NE MCO/I 10,998,204,80859,486,679512,864,674	
1999999. Separate Accounts - U.S. Non-Affiliates 11,391,969,686 64,364,299 1,094,927,639	
2199999. Total Separate Accounts - Non-Affiliates 11,391,969,686 64,364,299 1,094,927,639	
2299999. Total Separate Accounts 11,391,969,686 64,364,299 1,094,927,639	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 321,388,439,532 6,956,245,055 1,124,179,720 101,069,926 1,094,927,639	
249999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)	
999999 - Totals 321,388,439,532 6,956,245,055 1,124,179,720 101,069,926 1,094,927,639	

## **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12
								Reserve Liability			
NAIC					Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
70874	36-2608394		Allstate Life Insurance Company of New York	NY	0TH/I	17,289	2,297	1,796	9,438		
60534			American Heritage Life Insurance Company	FL	00/G	26,766,365	29,434	2,060,128			
			American Heritage Life Insurance Company	FL	00/I	46,027,609	307,966	25,053,929			
0299999. U	.S. Affiliates -	Other				72,811,262	339,698	27,115,853			
	otal - U.S. Affi					72,811,262	339,698	27,115,853	11, 156, 303		
0699999. T	otal - Non-U.S	. Affiliates									
	otal - Affiliates					72,811,262	339,698	27,115,853	11, 156, 303		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	C0/I	243,582	41,839	871, 187	84,823		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	CO/G	10,869					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	00/I	46, 108					
0899999. U	.S. Non-Affilia	tes				300,559	41,839	871,187	84,823		
1099999. T	otal - Non-Affi	iates				300,559	41,839	871,187	84,823		
1199999. T	otal U.S. (Sun	of 0399999 a	and 0899999)			73,111,822	381,537	27,987,040	11,241,125		
1299999. T	otal Non-U.S.	(Sum of 0699	999 and 0999999)								
									<b>41</b>		
									<b>44</b>		
									<b></b>		
9999999 - 7	Γotals					73,111,822	381,537	27,987,040	11,241,125		

#### **SCHEDULE S - PART 2**

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

			verable on Paid and Unpaid Losses Listed by Reinsur		iber 31, Current 16	
1 NAIC	2	3	4	5	6	7
Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company		1 did E033C3	27,943,316
0199999. L	ife and Annuit		tes - Captive			27,943,316
70866	42-0930962		Allstate Assurance Company	IL		7,938,983
	ife and Annuit					7,938,983
	Total Life and A					35,882,300
	Fotal Life and A Fotal Life and A					35,882,300
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	449,272	33,002,300
60518	52-0696632	01/01/2004	American Health and Life Insurance Co			914,977
60895	35-0145825	10/05/2001	American United Life	IN	189,423	395,000
80659	38-0397420	01/17/2005	Canada Life Assurance Company			2,403,693
68276	48-1024691 48-1024691	12/01/2000	Employers Reassurance Corporation Employers Reassurance Corporation	KS	111,545	200,000
86258	13-2572994	12/01/2000	General Re Life Corporation		150,000	145,000
86258	13-2572994	01/15/2001	General Re Life Corporation	CT		75,000
86258	13-2572994	03/01/1980	General Re Life Corporation	CT		44,216
93610	13-3072894	06/23/1993	John Hancock Life & Health Insurance Company	MA		428,576
65676	35-0472300	10/01/1991	Lincoln National Life Insurance			4,741
65676	35-0472300	05/01/1995	Lincoln National Life Insurance Lincoln National Life Insurance			180,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	,	55,000
66346	58-0828824	05/01/1998	Munich American Reassurance	GA L	130,300	302,500
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	132,573	342,500
66346	58-0828824	01/01/2000	Munich American Reassurance	IGAL_		1,118,000
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO		411,250
93572	43-1235868	05/01/1997	RGA Reinsurance Company			113,491
93572	43-1235868	03/01/1999	RGA Reinsurance Company			727,500
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	865.864	1, 106, 500
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO		1,452,500
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO		287,000
93572 93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO		2,403,693 508,315
93572	43-1235868	01/01/1994	RGA Reinsurance Company			
87017	62-1003368	02/15/2000	SCOR Global Life Reins Co of Delaware	NC L	31,771	
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company	KS	6,534	2,371
97071		08/01/1996	SCOR Global Life USA Reinsurance Company	KS		25,022
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS		405,000
97071 87572	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company			110,000
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc	DF		325,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc			900,160
68713	84-0499703	10/01/1991	Security Life of Denver			2,371
68713	84-0499703	05/01/1995	Security Life of Denver			
68713	84-0499703 84-0499703	03/01/1999	Security Life of Denver			
68713	84-0499703	10/15/2002	Security Life of Denver	CO		502,500
68713	84-0499703	12/31/2002	Security Life of Denver		741.450	
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	MO		5,296
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	MO		4,741
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.		240, 154	457 500
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc		583,715	457,500
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.		196,077	157,500
82627		01/01/2000	Swiss Re Life & Health America, Inc.		570,564	699,714
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	1,062,788	950,000
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	225,444	941,500
82627		01/01/2015	Swiss Re Life & Health America, Inc.		2,644,639	250,000
70688	36-60/1399	06/01/1987	Transamerica Financial Life Insurance		233,062	250,000
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance		552,738	528,250
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance		80,040	
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	10,327	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	768,583	13,613
86231	39-0989781	01/01/2000	Transamerica Life Insurance Company	IA	322,714	00 000 001
	Life and Annuity  Total Life and A				15,850,129 15,850,129	23,860,221 23,860,221
	Total Life and A		าแแดเธง		15,850,129	59,742,521
	Total Accident		J.S. Affiliates		10,500,120	00,17E,0E1
			Ion-U.S. Affiliates			
	Total Accident					
65676			Lincoln National Life Insurance			1,715
87572	23-2038295		Scottish Re (U.S.) Inc	DE		3,730,060
82627			Swiss Re Life & Health America, Inc.	MO TX	2,700	0.050.644
1999999 4	59-2174734 Accident and H		Triton Insurance Company	IA	2,700	2,853,641 6,585,417
	Total Accident				2,700	6,585,417
	Total Accident				2,700	6,585,417
			0899999, 1499999 and 1999999)		15,852,829	66,327,938
	1 - 2		, , ,			
	Γotal Non-U.S.	(Sum of 0699	999, 0999999, 1799999 and 2099999)			

## **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	t Life or Disabil	ity Contingencies,	and Related Ber	nefits Listed by R	einsuring Compa	any as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC		XXXL			195					
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC		XXXL	178,805,497,750	1,812,147,582	769,901,882	660,009,300				539,805,776
0199999.	General Acco	unt - Authori	zed U.S. Affiliates - Captive				178,805,497,750	1,812,147,582	769,902,077	660,009,300				539,805,776
70866	42-0930962	.04/01/2015	Allstate Assurance Company	IL		OL	56,873,370	4, 149,006	4,215,695	23, 179				
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL		OL	5, 125, 613, 562	429,904,150	444,349,971	39,213,345				
0299999.	General Acco	unt - Authori	zed U.S. Affiliates - Other			•	5, 182, 486, 932	434,053,156	448,565,666	39,236,525				1
0399999.	Total General	Account - A	uthorized U.S. Affiliates				183.987.984.682	2.246.200.738	1,218,467,743	699.245.824				539.805.776
			uthorized Non-U.S. Affiliates				.,.,.,	, , , , .	, , , , ,					1117
			uthorized Affiliates				183,987,984,682	2,246,200,738	1,218,467,743	699,245,824				539,805,776
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	OTH/G	01	22,144,836	2,646,943	2,602,197	1,080,142				1
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX		OL.	555,957,730	36,542,952	39,123,939	10,299,758				
60518	52-0696632	.01/01/2004	American Health and Life Insurance Co	TX		0L	45,367,270	124,268	140, 188	616,794				
60895	35-0145825	10/05/2001	American United Life	IN		AXXX	1,548,003	1,773	1,896	1,979				
60895	35-0145825	10/05/2001	American United Life	IN		OL.	155,000	657		254				
60895	35-0145825	10/05/2001	American United Life	IN		XXXL	10,682,450	62,032	60,924	14,559				
60895	35-0145825	10/05/2001	American United Life	IN	00/I	AXXX	85,822,852	174,773	194,266	188,085				
60895	35-0145825	10/05/2001	American United Life	IN		OL	10,146,265	41,525	104,587	14,004				
60895	35-0145825	10/05/2001	American United Life	IN		XXXL	1,656,378,285	23,569,657	25,297,820	2,189,895				
62065	23-1628836	07/31/1992	Colonial Penn Life Insurance Company	PA	ACO/I	VGAA		435,957	460,847					
62065	23-1628836	07/31/1992	Colonial Penn Life Insurance Company	PA	00/I	. OL	534,900	264,358	258,520					,
80659	38-0397420	07/29/2004	Canada Life Assurance Company	MI	YRT/I	AXXX	14, 169, 957	67,729	63,924	50,204				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	_ AXXX	42,816,815	191,754	157,672	124,929				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	. OL	27,076,038	48,557	39,450	36,499				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	5,000,000	6, 104	5,090	4,599				
80659	38-0397420	04/01/2015	Canada Life Assurance Company	MI	00/I	_ AXXX	3,290,750	481		5, 174				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	_ AXXX	893,446	1,930	2,305	1,330				
68276	48-1024691	.12/01/2000	Employers Reassurance Corporation	KS	CO/G	. OL	106,250	389	156	193				
68276	48-1024691	.12/01/2000	Employers Reassurance Corporation	KS	CO/G	XXXL	6,881,200	41,325	46,721	8,933				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	00/I	_ AXXX	44,311,523	110,445	136,804	143,843				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS		. OL	5, 104, 004	13,967	19,508	8,281				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	0/1	XXXL	510,687,478	7,023,053	7,997,933	872,336				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	0/1	_ AXXX	19, 162, 391	39,446	49,572	59,453				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	00/1	XXXL	2,335,928	21,500	22,878	4,057				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	00/I	AXXX	299,235,070	1,838,872	2,089,253	456,777				
68276	48-1024691	01/15/1999	Employers Reassurance Corporation	KS KS	YRT/I		1,534,983	6,242	5,660	5,206				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation		YRT/I	XXXL0	10,892,476	32,207	58,434	31,642				
68276	48-1024691 13-2572994	. 11/05/2001 . 12/01/2000	Employers Reassurance Corporation	KS	YRT/I CO/G	AXXX	1,209,250 502,500	7 , 142 132	17 , 167 121	7,838 256				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT		OL	182,250		121	256				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT		XXXL	5,568,750	20,751	19.537	4,713				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	00/I	AXXX	5,447,653	19.488	18.956	4,713				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT		0L	4,327,699	8,278	7.816	18.659				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT		XXXL	158,522,653	791,529	761,040	166, 162				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT		AXXX	4, 167, 810	5,087	4.705	4,762				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT		0L	860,768	3,257	2,999	1,021				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT		XXXL	163,763,822	774,090	718.652	164.735				
86258	13-2572994	12/01/1971	General Re Life Corporation	CT	YRT/I	OL.	1,336,470	37.874	35.935	70.304				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	AXXX	1,500,000	6,622	6,026	16,030				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	5,634,477	95,403	105,085	215,787				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	XXXLO	50.000	493	.55,500	1, 191				
86258	13-2572994	12/01/1989	General Re Life Corporation	CT	YRT/I	OL.	4,341,834	51,659	50,301					
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	AXXX	29, 103, 772	102,670	91,424					
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	0L	8,781,743	8,533	4,373	10,474				
86258	13-2572994	01/17/2005	General Re Life Corporation	CT	YRT/I	AXXX	12,976,961	33,091	26,015	32,975				
88340	59-2859797	01/23/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	3,988,469	630	135	837				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	2,370,111	692	227	1,691				

### **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and					and Related Ber	nefits Listed by R		ny as of Decem	ber 31, Current		
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC		=		ciliary	Type of	Type of							Modified	Funds Withheld
Company	, ID	Effective		Juris-	Reinsurance	Business	Amount in Force		5: 1/	<u> </u>		5: 1/	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
88340 88340	59-2859797	.07/02/2012 .07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO.	451,669	268 187.098	79 156,289	336				
93610	59-2859797 13-3072894	.07/02/2012	Hannover Life Reassurance Company of America	MA	YRT/I	XXXLU	177,458,419 20,331,897	15,507,303		104,823				
65676			Lincoln National Life Insurance	IN.		AXXX	20,331,897	1,489	16,931,225 1,346	3,784				
65676			Lincoln National Life Insurance	IN		NAAA	12,000	401	363	550				
65676			Lincoln National Life Insurance	IN		AXXX	1,224,310	2,258	2,139	7,347				
65676			Lincoln National Life Insurance	IN		ΛΛΛΛ	123,750	616	613	1,437				
65676			Lincoln National Life Insurance	IN		XXXL	450,000	3,046	2.814	655				
65676			Lincoln National Life Insurance	IN		OI	279,963	64,313	64,313	1,286				
65676			Lincoln National Life Insurance	IN	CO/I	AXXX	231,361	906	829	2.098				
65676			Lincoln National Life Insurance	IN	CO/I	XXXL	150,000	2.866	2.909	458				
65676	35-0472300		Lincoln National Life Insurance	IN	C0/I	AXXX.	3,760,000	6,629	5,382	42,699				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN		0L	4,750,000	62,050	55,217	63,349				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	00/I	AXXX	98,432,010	364,292	346,703	864 , 198				
65676	35-0472300	.05/01/1995	Lincoln National Life Insurance	IN		0L	575,702,112	4, 193, 063	4, 105, 764	1,027,372				
65676	35-0472300	.05/01/1995	Lincoln National Life Insurance	IN	0/1	XXXL	243,200	3,203	3,039	2,902				
65676	35-0472300	.03/01/1999	Lincoln National Life Insurance	IN	0/I	AXXX	37,907,991	206,337	200,223	356,912				
65676			Lincoln National Life Insurance	IN		0L	1,306,061,355	9,524,843	9,225,277	1,954,203				
65676			Lincoln National Life Insurance	IN		XXXL	162,766	9,311	1,630	6,248				
65676			Lincoln National Life Insurance	IN	00/I	AXXX	22,452,520	83,762	80,015	180,724				
65676			Lincoln National Life Insurance	IN	00/I	0L	5,254,822	32,481	34,239	29,892				
65676			Lincoln National Life Insurance	IN	00/I	XXXL	169,542,442	1,853,207	2,061,381	206,351				
65676			Lincoln National Life Insurance	IN	YRT/I	0L		539	539	308				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX	1,282,757			21,005				
65676			Lincoln National Life Insurance	IN	YRT/I	0L	25,067,941	268,723	273,975	522,458				
65676			Lincoln National Life Insurance	IN	YRT/I	XXXL0	100,000	445		938				
65676			Lincoln National Life Insurance	IN	YRT/I	OL	531,629	8,735	8,735	1,889				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX	768,366			16,451				
65676			Lincoln National Life Insurance	IN	YRT/I	OL	1,750,000	24,651	22,214	40,449				
65676			Lincoln National Life Insurance	IN	YRT/I	XXXL0	500,000	5,468	4,930	8,750				
65676	35-0472300		Lincoln National Life Insurance	IN	YRT/I	AXXX	125,000	68	61	860				
65676			Lincoln National Life Insurance	IN	YRT/I	0L	5,704,392	5,649	5,775	32,469				
65676			Lincoln National Life Insurance	IN	YRT/I	0L	6,617,474	55,464	59,799	65,549				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX	50,001	143	130	2,005				
65676	35-0472300		Lincoln National Life Insurance	IN	YRT/I	AXXX	62,500	070	000	606				
65676	35-0472300		Lincoln National Life Insurance	IN	YRT/I ACO/G	VGAA.	897,260	378 . 155. 162	309 178, 125	364				
65978			Metropolitan Life Insurance Company	NY		VGAA		311.364						
<u>6</u> 5978 66346			Metropolitan Life Insurance Company	CV		AXXX	4,032,420	4, 154	349, 105 3,828	5.467				
66346	58-0828824		Munich American Reassurance	GA		ΛΛΛΛ	312.500	1.768	2,302	5,467				}
66346	58-0828824		Munich American Reassurance	GA		XXXL	26,550,350	162.099	149,283					·
66346			Munich American Reassurance	GA		AXXX	721,809	1.747	1,572	11,683				·
66346			Munich American Reassurance	GA		U		1,147	1,572	11,000				
66346			Munich American Reassurance	GA		XXXL	151,250	3.070	2.909	535				
66346			Munich American Reassurance	GA		OI	350, 110	3,981	4,570	1,514				
66346	58-0828824		Munich American Reassurance	GA	CO/I	AXXX	112,226,638	218.205	205,434	205,592				
66346			Munich American Reassurance	GA	CO/I	OL	818.204.577	5.947.926	5,846,970	1,274,563				
66346			Munich American Reassurance	GA	CO/I	XXXL	260,250	5.998	1, 175	2,268				
66346			Munich American Reassurance	GA	CO/I	AXXX	58,660,157	134 . 443	128,308	97,479				
66346			Munich American Reassurance	GA	CO/I	0L	1,547,926,105	11,242,294	11, 128, 658	2,345,997				
66346			Munich American Reassurance	GA	CO/I	XXXL	3.906.554	177.594	102.772	6, 103				
66346			Munich American Reassurance	GA	CO/I	AXXX.	314,353,630	.590,428	.571,822					
66346			Munich American Reassurance	GA	CO/I	OL	43,221,039	169,573	178,572	61,905				
66346			Munich American Reassurance	GA	CO/I	XXXL	4,636,284,038	61,945,356	65,491,639	6,437,896				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/G	AXXX	181,805	359	346	227				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	YRT/I	0L	1,217,893	L[		17,036				<u> </u>

## **SCHEDULE S - PART 3 - SECTION 1**

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

		Reins	urance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	abilities Withou	t Life or Disabili	ity Contingencies,			Reinsuring Compa	any as of Decem	iber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cr	redit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withhele
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	01/17/2005 .	Munich American Reassurance	GA	YRT/I	AXXX	83,575,890	257.065	212.955	162, 155	- Curront rous	1 1101 1 001		
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	0	37,370,144	55,501	43.135	49.394				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I		335,750	403	365	493				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	XXXLO	57,529,313	87.917	110,230	72,570				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	. N.I	ACO/G	VGAA		660,576,920	711,971,618	1,117,424				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/I	VGAA		547.673.646	587,701,765	14,496,563				
	22-1211670			NJ	YRT/I	. VUAA	3,290,000	347,073,040		14,490,363				
68241	43-1235868		Prudential Insurance Company of America			AXXX	2,059,538	3.020	2.806	10.899				
			RGA Reinsurance Company	MO										
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO	00/G	0L	13,661,220	105,497	112,375	37,505				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO	00/G	XXXL	7,500	202	0.000	12				
93572	43-1235868	05/01/1997 .	RGA Reinsurance Company	MO	00/G	AXXX	2,059,538	3,020	2,806	10,899				
93572	43-1235868	_05/01/1997 _	RGA Reinsurance Company	MO		. OL	13,661,220	105,497	112,375	37,505				
93572	43-1235868	_05/01/1997 _	RGA Reinsurance Company	MO		XXXL	7,500	202		12				
93572	43-1235868	_01/01/2000	RGA Reinsurance Company	MO	CO/G	AXXX	1,998,555	2,532	2,467	2,790		ļ	<b> </b>	
93572	43-1235868	_01/01/2000 _	RGA Reinsurance Company	MO	CO/G	_  OL	151,250	952	1,419	267			ļ	
93572	43-1235868	01/01/2000 .	RGA Reinsurance Company	MO	00/G	XXXL	12,861,900	84,286	79,628	19,581				
93572	43-1235868	12/01/2000 .	RGA Reinsurance Company	MO		_ AXXX	3,752,855	4,594	4,701	4,747				
93572	43-1235868	12/01/2000 .	RGA Reinsurance Company	MO	00/G	. OL	488,750	1, 156	1, 126	512				
93572	43-1235868	12/01/2000 .	RGA Reinsurance Company	MO		XXXL	27,437,800	142,035	140,977	34,890				
93572	43-1235868	_05/01/1989 _	RGA Reinsurance Company	MO	00/I	AXXX	188,559,169	401,219	377,244	712,341				
93572	43-1235868	. 05/01/1989	RGA Reinsurance Company	MO	00/I	OL	1,267,454,934	9,895,299	10,290,155	2,758,370				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	00/I	XXXL	3,520,000	64,858	44, 179	50,881				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	00/1	0L	2.565.000	11.879	13,709	5,620				
93572	43-1235868	.07/01/1994	RGA Reinsurance Company	МО	00/1	OL.	700,221	7,961	9,140	3,028				
93572	43-1235868	.05/01/1997 .	RGA Reinsurance Company	MO	00/I	AXXX	58,012,838	136, 154	126, 298	458,984				
93572	43-1235868	.05/01/1997	RGA Reinsurance Company	MO		OL	398,959,408	3.524.313	4.034.018	1,402,911				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	XXXL	2,410,750	39.982	25,753	47.380				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	AXXX	88,748,662	188,994	178,026	174,282				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	OL	762,642,871	5,565,078	5,447,658	1, 191, 794				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO.	CO/I	XXXI	252,749	5,639	1,175	4,660				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO.	CO/I	AXXX	118,687,842	307,670	291,812	245,328				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO.		0000	3,080,277,151	22,596,097	22,062,303	4,654,114				
93572	43-1235868	. 03/01/1999 .	RGA Reinsurance Company	MO		XXXL	9,087,613	433,336	252,206	34,924				
93572	43-1235868	01/01/2000 .	RGA Reinsurance Company	IWO		AXXX	296,642,735	529.740	512.588	601,849				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	IWO			39,850,729	150, 151	143,363					
93572	43-1235868	01/01/2000	RGA Reinsurance Company			XXXL	4,351,699,455	63.783.991	70,256,655	5.839.023				
93572	43-1235868	12/01/2000 .	RGA Reinsurance Company	M∪		AXXX	444,678,917		760,110	951.966				
93572	43-1235868	12/01/2000 .	RGA Reinsurance Company	MO	CO/I		53,479,079	136,303	182.152	951,966				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO		XXXL	10,288,465,261	216,810,158	222, 186, 149	13,598,529				
				INIO										·
93572	43-1235868 43-1235868	. 01/15/2001 .	RGA Reinsurance Company	MO	00/1	AXXX	64,204,391	121,467	127,777	146,861				
93572		01/15/2001 .	RGA Reinsurance Company	MO	00/1	. OL	5,213,890	39,090	43,451	8,368				
93572	43-1235868	01/15/2001 .	RGA Reinsurance Company	MU	00/1		1,269,622,598	6,819,517	6,800,667	1,784,136				
93572	43-1235868	04/18/2011 .	RGA Reinsurance Company	MO	00/1	AXXX	37,636,397	2, 122	1,469	42,767				
93572	43-1235868	04/18/2011 .	RGA Reinsurance Company	MO	00/1	. OL	4 404 440 600	0 000 400	2,322,202	4 000 010				
93572	43-1235868	04/18/2011 .	RGA Reinsurance Company	MU	00/1	XXXL	1,424,143,369	2,889,496	4, 500	4,889,346				
93572	43-1235868	_01/01/1994 _	RGA Reinsurance Company	MO	YRT/G	_ AXXX	530,000	2, 135	14,509	4,539				
93572	43-1235868	_01/01/1994 _	RGA Reinsurance Company	MO	YRT/G	UL	391,300	705	621	(706)				
93572	43-1235868	_11/01/1987	RGA Reinsurance Company	MO	YRT/I	_ AXXX	564,557	9, 148	8,220	26, 122			ļ	·
93572	43-1235868	_11/01/1987 .	RGA Reinsurance Company	MO	YRT/I	. OL	6,952,859	68,079	72,082	125,042		ļ	<b> </b>	
93572	43-1235868	11/01/1987 .	RGA Reinsurance Company	MO	YRT/I	. XXXL0	1,329,080	4,339		6, 188				-
93572	43-1235868	06/01/1988 .	RGA Reinsurance Company	MO	YRT/I	. OL	1,285,420			23,871				
93572	43-1235868	08/01/1989 _	RGA Reinsurance Company	MO	YRT/I	. OL	4,627,011	77,928	71,119	28,687				
93572	43-1235868	. 10/01/1991 .	RGA Reinsurance Company	MO	YRT/I	. OL	14,714,373	127 , 175	125,278	164,227				
93572	43-1235868	01/01/1992 _	RGA Reinsurance Company	MO	YRT/I	. OL	19,851,753			90,903				
93572	43-1235868	_01/01/1994 _	RGA Reinsurance Company	MO	YRT/I	_ AXXX	30,943,868	73,037	67,203	519,681				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	11.326.892	122,082	1.009.529	(129,956)				

## **SCHEDULE S - PART 3 - SECTION 1**

1	2	3	rance Ceded Life Insurance, Annuities, Deposit Funds and	5	6	7	1 8	Reserve Cre	adit Takan	11	Outstanding S		14	15
'	2	3	4	Dom:	0	<i>'</i>	٥	reserve Cre		''	12		- 14	15
				Domi-	<b>-</b> ,	_ ,		9	10		12	13		
NAIC				ciliary	Type of	Type of	1						Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	01/01/1994	RGA Reinsurance Company	. MO	YRT/I	XXXLO	1,736,000	37,516	23,957	4,996				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	_ MO	YRT/I	OL	9,943	135	124	263				
93572	43-1235868	07/01/1998	RGA Reinsurance Company	МО	YRT/I	AXXX	62,500			606				
93572	43-1235868	07/01/1998	RGA Reinsurance Company	MO	YRT/I	01	5,692,133	26.961	35,485					
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	AXXX	63,725,642	336,415	295,767	391,602				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	ΔI	32,219,057	28,454	7.253	21,891				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL		20,404	1 ,230	18.780			·	
						. UL	1,217,893							
93572	43-1235868	02/03/2003	RGA Reinsurance Company	. MO	YRT/I	UL	20, 122, 529	66,326	60,399	40,042				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	. MO	YRT/I	_ AXXX	71,524,243	237,095	193,768	174,822				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	_ MO	YRT/I	. OL	4,508,466	1,834	1,463	3,675				
93572	43-1235868	04/04/2008	RGA Reinsurance Company	. MO	YRT/I	AXXX	10,000,000	6,328	5,239	5,011				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	. NC	YRT/I	AXXX	4,365,111	812	489	2,355				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	0L	777,544	658	433	563				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXXLO	218,218,779	247.399	240.087	_231,206				
64688	75-6020048	02/01/2011	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	36,201,758	69.045	65,961	72,644				
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	n	1,217,893	30,010		17.036				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX	480,000	497	183	2, 146				
				NC			400,000	497	100					
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware		YRT/I	UL				44				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	XXXLO	29, 118, 658	36,039	29,701	35,910				
87017	62-1003368	02/01/2011	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	_ AXXX	14,740,006	27,050	22, 138	28,857				
97071	13-3126819	_10/05/2001	SCOR Global Life USA Reinsurance Company	. KS	CO/G	_ AXXX	1, 178, 753	1,654	1,771	1,791				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	. KS	CO/G	OL	85,000	333	304	153				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	. KS		XXXL	7,259,950	40,464	42, 168	10,719				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	. KS		0L	822,878	9.887	10.556	3.440				
97071	13-3126819	08/01/1996	SCOR Global Life USA Reinsurance Company	KS		01	24,836,772	923,034	1,066,507	120,213				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS		AXXX	90,530,775	176,679	195,550	211.788				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	C0/I	ni	9.712.850	40, 117	47,758	13,920				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS.		XXXL	1,551,004,472	23,767,814	25,576,095	2,182,909				
97071	13-3126819	09/01/2006	, ,	KS KS	C0/I	AXXX	16, 149, 166	29.641	40.273	2, 162, 909				
				KS		. AXXX								
97071	13-3126819	_09/01/2006	SCOR Global Life USA Reinsurance Company		CO/I	UL		1,637	11,824	1,567				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	. KS	00/I	XXXL	154,148,748	2,931,638	3,118,352	582,390				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	. KS	DIS/I	.  OL		258,562	376,375	75,056			ļ	
97071	13-3126819	.10/01/1991	SCOR Global Life USA Reinsurance Company	. KS	YRT/I	. OL	9,888,887	77,398	78,444	92,895				
97071	13-3126819	05/01/1994	SCOR Global Life USA Reinsurance Company	. KS	YRT/I	OL		135	124	263				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	. DE		AXXX	1,988,288	3,002	2,806	10,394				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	. DE	CO/G	OL.	13,661,220	105,497	112.375	37,505				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/G	XXXL	7,500	202		12				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/G	n	746,391,500	29.448.169	31,144,180	11,750,000				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	200,000			3,714			<b> </b>	
87572	23-2036295	07/01/1991	Scottish RE (U.S.) Inc.	. DE		. ///// /I	675.000	1.206	1.093	92,951			t	<b>†</b>
						. VL							·	<u> </u>
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	. DE	00/1	UL	4, 135,760	26,238	26,971	29,358			-	
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	. DE	CO/I	XXXL	542,499	19,078	16,444	5,470			·	
87572	23-2038295	04/01/1995	Scottish RE (U.S.) Inc.	. DE	00/I	. OL	364,815	4,287	4,776	1,702				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	. DE	00/I	_ AXXX	3, 125,000			26,986				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	. DE		. OL	4,250,000	27 , 568	38,846	47,392				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	_ DE	0/I	AXXX	133,998,985	315,455	300, 154	546,605				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	0L	966,796,341	7,683,622	8, 101, 851	2,293,426				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE		XXXL	2,603,750	44.870	26,536	49,828			L	L
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE		AXXX	52,179,059	143,631	137.934	109,689				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	0	1,262,423,199	9.453.868	9, 184, 928	1,963,147				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	3,887,704	9,453,868	9, 184, 928	13,751				
			Scottish RE (U.S.) Inc.			. AAAL	, ,							
87572	23-2038295	01/01/2004		. DE	0/1	UL	82,240,000	170,805	188,372	892,864				
87572	23-2038295	09/09/1987	Scottish RE (U.S.) Inc.	. DE	YRT/I	. OL	20, 176, 251	131,652	132,926	258, 174				
87572	23-2038295	05/01/1988	Scottish RE (U.S.) Inc.	. DE	YRT/I	. OL	396,203	2,536	2,302	5,064				
87572		07/01/1991	Scottish RE (U.S.) Inc.	. DE	YRT/I	AXXX	95,000			1,624				
87572		07/01/1991	Scottish RE (U.S.) Inc.	_ DE	YRT/I	OL	4,824,539		84, 129	63,779			L	

## SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabil	· · · · · · · · · · · · · · · · · · ·							
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	XXXL0				877				
87572	23-2038295	.10/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	OL				(14,751)				
87572	23-2038295	.05/01/1994	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	9,943	135	124	284				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	AXXX	383,308			6,200				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	5,556,036	66,879	64,815	112,834				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	AXXX	391,300	705	621	4,539				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	01	530,000	.2.135	14,509	(706)				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G.	AXXX	1,683,016	1,848	1,685	2, 184				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	OI.	95,000	410	374	153				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G.	XXXL	10,348,100	56.442	52,735	14,596				
68713	84-0499703	12/01/1991	Security Life of Denver	CO		AXXX	721,809	1.747	1,572	11,683				
68713	84-0499703	12/01/1991	Security Life of Denver	CO		ΛΛΛΛ	121,009	1,747	155	11,000				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	XXXL	151,250	3.070	2.909	535				***************************************
68713	84-0499703	05/01/1995	Security Life of Denver	CO		AXXX		73,037	67,203	520, 182				
					00/1	AXXX	30,943,868							
68713	84-0499703		Security Life of Denver	CO	00/1	UL	11,659,892	124,617	1,012,612	(127,513)			}	<b>}</b>
68713	84-0499703	05/01/1995	Security Life of Denver	CO	00/I	XXXL	1,736,000	37,516	23,957	7,396				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	00/I	AXXX	40,000	38	34	28,623				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	00/I	OL	1,807,500	22,674	35,827	20, 173				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	00/I	XXXL				13,879				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	0/I	AXXX	120,865,298	211,460	208,708	253,736				
68713	84-0499703	01/01/2000	Security Life of Denver	CO		OL	15,888,452	54,960	59,089	20,518				
68713	84-0499703	01/01/2000	Security Life of Denver	CO		XXXL	2,580,750,216	43,084,431	46,998,271	3,203,530				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/G	AXXX	103,445,032	4,296,331	4,360,570	733,361				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	AXXX	75,309,027	1,933,978	2, 188, 524	748,040				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	OL			11					
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G.	XXXL0.	22,500	12		238				
68713	84-0499703	01/01/1984	Security Life of Denver	CO	YRT/I	AXXX	125,000	68	61	860				
68713	84-0499703	06/15/1991	Security Life of Denver	CO.	YRT/I	OI	123,555	124	124	346				
68713	84-0499703	10/01/1991	Security Life of Denver	CO.	YRT/I	01	5,445,273	45.701	46,555	45,978				
68713	84-0499703	12/01/1993	Security Life of Denver	CO	YRT/I	0	7,704,451	154.608	140,608	97.168	***************************************			
68713	84-0499703	05/01/1994	Security Life of Denver	CO	YRT/I	OL	80,727	684	624	938				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	AXXX	2.985.000	40.846	36,713	46.793				
68713	84-0499703		Security Life of Denver	CO	YRT/I	MAAA	6,405,438	92.290	97.821	76, 793				
						XXXLO	, , ,							
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I		1,980,000	7,753	7,050	7,923				
68713	84-0499703	06/01/1996	Security Life of Denver	CO	YRT/I	AXXX	16,028,537	44,768	37,503	8,605				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	AXXX	62,500			606				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	UL	3,092,614	13,539	23,051	11,894				
68713	84-0499703	_01/15/1999	Security Life of Denver	CO	YRT/I	AXXX	1,672,200	8,340	7,695	5,485			ļ	
68713	84-0499703	_05/15/1999	Security Life of Denver	CO	YRT/I	OL	4, 134, 750	41,336	26,068	32,558			ļ	
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	AXXX	2,359,376,847	82,437,901	82,426,230	15,678,360			ļ	ļ
68713	84-0499703	. 10/15/2002	Security Life of Denver	CO	YRT/I	0L	2,690,280	463	441	7,387			ļ	
68713	84-0499703	. 10/15/2002	Security Life of Denver	CO	YRT/I	XXXL0	45,000	12		273				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	AXXX	2,455,346,989	37,298,331	41,617,880	19,815,615				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	0L	1, 174, 049		96	8,324				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	XXXLO	157,500	105		1,647				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	CO/G	AXXX	1,535,038	4,585	4,296	12,769				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	CO/G	0L	13,674,220	105,931	112,757	36,060				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO		AXXX	4,331,727	7.912	7,496	23,448				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	01	566,955	2.504	2.652	4,203				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		XXXL	9,296,800	61,240	58,717	13,791			<u> </u>	
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		AXXX	126,452,040	440.118	418,299	1,086,290			<u> </u>	·
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		ΛΛΛΛ	945,674,264		7,959,984	2,358,768				
82627			Swiss Re Life & Health America, Inc.	MO		XXXL				2,358,768				
	06-0839705						2,267,300		26,361					
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/1	AXXX	31,320,391	156,669	151,505	278,662			····	
82627			Swiss Re Life & Health America, Inc.	MU	00/1	UL	1,028,116,064	7,525,378	7,361,953	1,584,666			<u> </u>	
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	161,633	9, 177	1,630	6,421			<b></b>	<u> </u>

## **SCHEDULE S - PART 3 - SECTION 1**

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

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	l Other Lia	ibilities Without	: Life or Disabili	ty Contingencies,	and Related Ben	iefits Listed by F	Reinsuring Compa	any as of Decem	nber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre		11		Surplus Relief	14	15
1		1		Domi-	-	1	-	9	10		12	13	1	
NAIC				ciliary	Type of	Type of		•					Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		AXXX	196,353,774	640.831	618.577	1.361.638	Cullelli Teal	FIIOI Teal	Neserve	Collisurance
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I		43,509,427	196.445	207,661	187,059				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	2.687.763.901	39.350.012	43.605.378	3.630.686				
				MO		AXXX								
82627	06-0839705		Swiss Re Life & Health America, Inc.		00/1	AXXX	247,632,921	136,502	128,206	721,662				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	CO/I	UL	40,020,206	87,904	66,534	168,882				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/I	XXXL	9,989,345,277	170,816,428	164,851,210	10,870,663				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/I	AXXX	1,052,996	102	37	2,381				
82627			Swiss Re Life & Health America, Inc.	MO	00/I	XXXL	676,776,166	11,655,144	10,746,222	1,093,439				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	721,300	1 , 184	1,094	6,066				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	530,000	2, 135	14,509	(706)				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	1,535,038	4,585	4,296	12,769				
82627	06-0839705	_05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	13,674,220	105,931	112,757	36,060				
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	72,551	383	350	523				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	508,474	7,652	7,003	16,767				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	150,000	2,420	2, 195	7, 170				L
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	10.876.218	133,708	129,764	186,762	L			
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	9.749.796	78.706	108.126	149,557				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	loi	10.730.416	82.091	75.546	130.942				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO.	YRT/I	0	1,073,700	8.304	8.304	20.425				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO.	YRT/I	AXXX	57,000	370	339	515				***************************************
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	ΔΑΛΑ	390.000	12.323	11.304	6.087				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	555.000	12.081	11.501	1.876				
	06-0839705			MO	YRT/I	AXXX	32.621.149	160,469	156.993	326.149				
82627		105/01/1995	Swiss Re Life & Health America, Inc.	MO		AXXX						<b></b>		
82627	06-0839705		Swiss Re Life & Health America, Inc.		YRT/I	0L	15,715,139	156,636	1,038,456	(141,387)				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	1,592,000	27,584	23,957	4,645				
82627	06-0839705	.05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	49,271,069	196,336	186,829	470,954				
82627			Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	399,883,359	3,545,730	4,068,970	1,425,450				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	2, 175, 300	30,093	25,753	45,538				
82627			Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	37, 138, 990	136,635	128,501	317, 121				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	667,391,700	4,944,828	4,821,116	1,096,672				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	130,500	2,357	913	2,261				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	62,500			606				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	702,713	4,292	14,581	6,330				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	50,000	221	201	859				
82627	.06-0839705	01/15/1999	Swiss Re Life & Health America. Inc.	MO	YRT/I	AXXX	1.508.632	6, 155	5.581	4.090				
82627	06-0839705		Swiss Re Life & Health America. Inc.	MO	YRT/I	OL	897,260	378	309	364				
82627	06-0839705		Swiss Re Life & Health America. Inc.	MO	YRT/I	AXXX	30.209.899	68.613	60.686	80.861				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	loi	18.923.955	13.765	4.726	13.238				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	55.543.780	26,686	24,362	102, 153		<u> </u>		
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	n	8,336,994	14.732	12,671	17, 130	ļ	<u> </u>		
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2.506.304.724	24,698,243	23,411,239	2.723.017		<u> </u>		
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	2,506,304,724	24,698,243	757			<u> </u>		
82627	06-0839705			MO	YRT/I	MAAA	1,705,039	1,940	552					
			Swiss Re Life & Health America, Inc.	MO		VVVI 0								
82627	06-0839705		Swiss Re Life & Health America, Inc.		YRT/I	XXXLO	510,400,146	555,800	507,642	520,707		····		
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	32,286,005	35, 169	13,681	26,046				
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	116,613,684	180,784	153,789	292,098				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	UL	30,650,107	37,737	32,945	41,565	<b> </b>	ļ		<b> </b>
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0			411	1,066	ļ	ļ	ļ	
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	00/I	AXXX	74,306,776	219,577	205,386	358,479		ļ		
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	OL	1,027,179,827	7,519,441	7,432,271	1,558,803		ļ		
70688	36-6071399	.03/01/1999	Transamerica Financial Life Insurance	NY	0/1	XXXL	3,835,379	196,592	117,880	25,508				
70688	36-6071399	.01/01/2000	Transamerica Financial Life Insurance	NY		AXXX	273,718,418	490,688	441,400	818,645				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	C0/I	OL	14,044,012	61,487	84,998	27,650				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	XXXL	1,564,132,512	8.997.602	8,605,313	2,251,735				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	lor	9,387,832	170.482	170,653	62,686				
70688			Transamerica Financial Life Insurance	NY	YRT/I	AXXX			3.985	(2,607)		Ī		
0000				1 *************************************			k	L		L	<b>k</b>	L	<b> </b>	<b> </b>

## **SCHEDULE S - PART 3 - SECTION 1**

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

			rance Ceded Life Insurance, Annuities, Deposit Funds ar				, ,							
1	2	3	4	_ 5	6	7	8	Reserve Cre		11	Outstanding S		14	15
		1		Domi-	l <u>.</u> .	1		9	10		12	13		_ , ,
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	OL	30,826,771	333,581	337,836	537,642				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	XXXLO	1, 100,000	8,338	7,563	13,867				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	OL	48,706,497	1,088,152	1,073,415	1,720,064				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/G	VGAA		2,545,297	2,786,123	194,272				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	I A	ACO/G	VGAA			17,394	5,486				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	! A	ACO/I	VGAA		912,623	1,063,976	56,769				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/IYRT/G	VGAA	0.047.005	2,308 48.277	10,058	443				
86231 86231	39-0989781 39-0989781	11/01/1997 09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	UL	3,047,625	48,277	78,913 119,127	78,755 180,310				
86231	39-0989781		Transamerica Life Insurance Company Transamerica Life Insurance Company	IA	YRT/I	UL	23,026,718	760.106	696,956	350,781				
86231	39-0969761		Transamerica Life insurance company  Transamerica Life Insurance Company	IA	YRT/I	UL	50,808,352	243,890	202,603	408,842				
			zed U.S. Non-Affiliates	17	Jni/ i	OL	75,722,693,056	2,278,780,704	2,402,869,833	194,747,673				
			uthorized Non-Affiliates				75,722,693,056	2,278,780,704	2,402,869,833	194,747,673				
		I Account Aut					259,710,677,737	4,524,981,442	3.621.337.576	893.993.497				539,805,776
			nauthorized U.S. Affiliates				209,710,077,737	4,324,901,442	3,021,337,370	090,990,497				339,003,770
			nauthorized 0.5. Affiliates nauthorized Non-U.S. Affiliates											
			nauthorized Nori-O.S. Anniates											
1899999.				Inu	VDT /I	AVVV	4 405 000	346	444	754				
			Arch Reinsurance Ltd.	BMU	YRT/I YRT/I	AXXX	1,185,062	346	114	751 180				
	98-0493884 98-0493884		Arch Reinsurance Ltd	BMU	YRT/I	XXXLO	225,831	76,598	63 , 134	77,643				
2000000			prized Non-U.S. Non-Affiliates	DIWU	Ini/i		80,715,104	77.078	63.287	78,574				
			nauthorized Non-Affiliates				80,715,104	77,078	63,287	78,574				
		Account Un					80,715,104	77,078	63,287	78,574				
							80,710,104	11,018	03,287	78,374				
			ertified U.S. Affiliates											
			ertified Non-U.S. Affiliates											
			ertified Affiliates ertified Non-Affiliates											
		I Account Ce					050 704 000 044	4 505 050 500	0 004 400 000	004 070 074				500 00F 770
			horized, Unauthorized and Certified				259,791,392,841	4,525,058,520	3,621,400,863	894,072,071				539,805,776
			Authorized U.S. Affiliates											
			Authorized Non-U.S. Affiliates											
			Authorized Affiliates	To a	11100 /0	Ivan								
			Prudential Insurance Company of America	NJ	AMCO/G AMCO/I	VSAAVSAA				1,655,297			1,855,655,275	
			Prudential Insurance Company of America	NJ	AMCO/ I	VSAA				3,592,452			1,671,974,049	
			orized U.S. Non-Affiliates							5,247,749			3,527,629,323	
			Authorized Non-Affiliates							5,247,749			3,527,629,323	
		te Accounts A								5,247,749			3,527,629,323	
			Unauthorized U.S. Affiliates											
			Unauthorized Non-U.S. Affiliates											
			Unauthorized Affiliates											
			Unauthorized Non-Affiliates											
		te Accounts L												
			Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
			Certified Non-Affiliates											
		te Accounts C												
			authorized, Unauthorized and Certified							5,247,749			3,527,629,323	
6999999.		um of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 42	99999, 48999	999, 5399999, 59	99999 and								
	6499999)						259,710,677,737	4,524,981,442	3,621,337,576	899,241,246			3,527,629,323	539,805,776
7099999.		S. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 409999	9, 4399999, 5	199999, 549999	9, 6299999 and								
	6599999)						80,715,104	77,078	63,287	78,574				
9999999 -	Totals						259,791,392,841	4,525,058,520	3,621,400,863	899,319,820			3,527,629,323	539,805,776

## **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

			Reins	surance Ceded Accid	lent and Healt	th Insurance Lis	sted by Reinsuring Co	mpany as of Decer	nber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total General	Account - A	uthorized U.S. Affiliates										
0699999.	Total General	Account - A	uthorized Non-U.S. Affiliates										
			uthorized Affiliates										
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN	CO/I	OH	209	2,424	72,565				
65978	13-5581829		Metropolitan Life Insurance Company	NY	CO/G	LTDI		,	136,993				
87572	23-2038295	.01/01/2004	Scottish Re (U.S.) Inc	DE		OH	1,890,678		27,660,655				
87572	23-2038295	.01/01/2004	Scottish Re (U.S.) Inc	DE	CO/I	OH	128,699						
82627	06-0839705	.10/01/1987	Swiss Re Life & Health America, Inc.	MO	CO/I	LTDI	129						
41211			Triton Insurance Company	TX	00/G	OH	15,589,065	1,676,164	41,145,840				
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	0/I	OH	1,280,114	127,308	3,851,826				
0899999.	General Acco	unt - Authori	zed U.S. Non-Affiliates				18,888,895	1,805,896	72,867,878				
1099999.	Total Genera	Account - A	uthorized Non-Affiliates				18,888,895	1,805,896	72,867,878				
1199999.	Total General	Account Aut	horized				18,888,895	1,805,896	72,867,878				
1499999.	Total Genera	Account - U	nauthorized U.S. Affiliates										
1799999.	Total General	Account - U	nauthorized Non-U.S. Affiliates										
1899999.	Total General	Account - U	nauthorized Affiliates										
2199999.	Total General	Account - U	nauthorized Non-Affiliates										
	Total General												
2599999.	Total General	Account - C	ertified U.S. Affiliates										
			ertified Non-U.S. Affiliates										
			ertified Affiliates										
3299999.	Total General	Account - C	ertified Non-Affiliates										
	Total General												
			horized, Unauthorized and Certified				18.888.895	1,805,896	72,867,878				
			Authorized U.S. Affiliates				,,	1,110,101	,,				
			Authorized Non-U.S. Affiliates										
			Authorized Affiliates										
			Authorized Non-Affiliates										
	Total Separat												
			Unauthorized U.S. Affiliates										
			Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
			Certified Affiliates  Certified Affiliates										
			Certified Non-Affiliates										
	Total Separat												
			Authorized, Unauthorized and Certified	2700000 4200000 400	0000 500000	E000000 and							
6999999.	6499999)	iii oi 039999	99, 0899999, 1499999, 1999999, 2599999, 3099999,	, 3799999, 4299999, 489	19999, 5399999	, วรรรรรร and	18.888.895	1 005 000	72.867.878				
7000000		2 (Que of 00	99999, 0999999, 1799999, 2099999, 2899999, 319	2000 4000000 420000	E10000 E40	0000 6200000	10,000,893	1,805,896	12,007,878				
7099999.	and 6599999		199999, 0999999, 1799999, 2099999, 2899999, 3198	, 4099999, 4399999 9999999999999999999999999999999	, 5 199999, 549	aaaa, 6∠aaaa9							
9999999		7)					18.888.895	1.805.896	72.867.878				
1 9999999	- เบเลเร						18,000,095	1,803,608,1	12,001,8/8				1

## **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

1 2 3 4	5	6	7	8	9	10 Issuing or	11	12 Funds	13	14	15 Sum of Cols.
		Paid and				Confirming		Deposited by			9+11+12+13
NAIC NAIC		Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company   ID   Effective	Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates						XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates						XXX					
0799999. Total General Account - Life and Annuity Affiliates						XXX					
	77,078			77,078	125,000	0001					77,078
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates	77,078			77,078	125,000	XXX					77,078
1099999. Total General Account - Life and Annuity Non-Affiliates	77,078			77,078	125,000	XXX					77,078
1199999. Total General Account Life and Annuity	77,078			77,078	125,000	XXX					77,078
1499999. Total General Account - Accident and Health U.S. Affiliates						XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates						XXX					
1899999. Total General Account - Accident and Health Affiliates						XXX					
2199999. Total General Account - Accident and Health Non-Affiliates						XXX					
2299999. Total General Account Accident and Health						XXX					
2399999. Total General Account	77,078			77,078	125,000	XXX					77,078
2699999. Total Separate Accounts - U.S. Affiliates						XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates						XXX					
3099999. Total Separate Accounts - Affiliates						XXX					
3399999. Total Separate Accounts - Non-Affiliates						XXX					
3499999. Total Separate Accounts						XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)						XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	77,078			77,078	125,000	XXX					77,078
9999999 - Totals	77,078			77,078	125,000	XXX					77,078

(a)	Issuing or Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
		2	031202084	Bank of America, N. A.	29,297
		2	071000013	J.P. Morgan Chase Bank, N. A.	16,016
		2		CitiBank, N.A	13,281
		2	071904779	U.S. Bank, National Association	13,281
		2	031000503	Wells Fargo Bank, National Association	13,281
		2	026002574	Barclays Bank PLC	13,281
		2	021000018	The Bank of New York Mellon	13,281
		2	066010296	Lloyds TSB Bank PLC	13,281

## Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE** 

#### **SCHEDULE S - PART 6**

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

		1 (\$000 (	Omitted) 2	3	4	5
		2017	2016	2015	2014	2013
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	918,209	354,965	872,729	372,844	256,236
2.	Commissions and reinsurance expense allowances	179,450	47,987	47,842	62,520	143,054
3.	Contract claims	614,186	491,777	514,017	499 , 120	375 , 160
4.	Surrender benefits and withdrawals for life contracts	392,483	386,587	548,617	779,720	
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(490,012)	(484,934)	(666,530)	(946,537)	(1,019,140)
7.	Increase in aggregate reserve for life and accident and health contracts	902,822	(21,645)	518,860	885,588	(182,762)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	170 , 368	49 . 115	53,438	51,892	51,836
9.	Aggregate reserves for life and accident and health				·	
0.	contracts	4,599,728	3,696,907	3,700,123	3, 181, 263	2,295,675
10.	Liability for deposit-type contracts	4	13	13	14	15
11.	Contract claims unpaid	66,328	41,687	45,614	39,294	23,901
12.	Amounts recoverable on reinsurance	15,853	15,902	15,748	10,294	2,219
13.	Experience rating refunds due or unpaid	24,621	75,982	26,744	30,000	25,000
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	4,033	4,122	4,263	4,574	3,399
16.	Unauthorized reinsurance offset				32	
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	125	125	125	50	50
20.	Trust agreements (T)			762,711	765,701	704 , 100
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)	·····				
25.	Trust agreements (T)					
26.	Other (O)					

### SCHEDULE S - PART 7

	Restatement of Balance Sheet to Identify Net Credit	1 As Reported	2 Restatement	3 Restated
		(net of ceded)	Adjustments	(gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	27,564,410,401	41,014,998	27,605,425,39
2.	Reinsurance (Line 16)	93, 162, 142	(91,465,379)	1,696,76
3.	Premiums and considerations (Line 15)	223,764,045	170,368,376	394 , 132 , 42
4.	Net credit for ceded reinsurance	XXX	4,000,136,735	4,000,136,73
5.	All other admitted assets (balance)	279,401,482	2,754,041	282,155,52
6.	Total assets excluding Separate Accounts (Line 26)	28,160,738,070	4,122,808,771	32,283,546,84
7.	Separate Account assets (Line 27)	3,406,576,374		3,406,576,37
8.	Total assets (Line 28)	31,567,314,444	4,122,808,771	35,690,123,21
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	20,112,174,433	4,599,728,225	24,711,902,65
10.	Liability for deposit-type contracts (Line 3)	2,187,097,261	4,069	2, 187, 101, 33
11.	Claim reserves (Line 4)	112,185,808	66,327,938	178,513,74
12.	Policyholder dividends/reserves (Lines 5 through 7)	303,951		303,95
13.	Premium & annuity considerations received in advance (Line 8)	2,465,627	2,103,948	4,569,57
14.	Other contract liabilities (Line 9)	21,157,616	(5,403,027)	15 , 754 , 58
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,317,213,767	(539,952,382)	1,777,261,38
20.	Total liabilities excluding Separate Accounts (Line 26)	24,752,598,463	4,122,808,771	28,875,407,23
21.	Separate Account liabilities (Line 27)	3,406,576,374		3,406,576,37
22.	Total liabilities (Line 28)	28,159,174,837	4,122,808,771	32,281,983,60
23.	Capital & surplus (Line 38)	3,408,139,607	XXX	3,408,139,60
24.	Total liabilities, capital & surplus (Line 39)	31,567,314,444	4,122,808,771	35,690,123,21
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,599,728,225		
26.	Claim reserves	66,327,938		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	2,103,948		
29.	Liability for deposit-type contracts	4,069		
30.	Other contract liabilities	(5,403,027)		
31.	Reinsurance ceded assets	91,465,379		
32.	Other ceded reinsurance recoverables	(43,769,038)		
33.	Total ceded reinsurance recoverables	4,710,457,494		
34.	Premiums and considerations	170,368,376		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	539,952,382		

40. Total ceded reinsurance payable/offsets .....

41. Total net credit for ceded reinsurance

710,320,758

4,000,136,735

#### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

1		Al	located by State	es and Territorie	Direct Busi	nece Only		
		1	Life Co	ntracts	Direct Busi	ness Only 5	6	7
		·	2	3	Accident and	J		<i>'</i>
				-	Health Insurance			
					Premiums,		Takal	
			Life Insurance	Annuity	Including Policy, Membership	Other	Total Columns	Deposit-Type
<u></u>	States, Etc.	Active Status	Premiums	Considerations	and Other Fees	Considerations	2 through 5	Contracts
1.	AlabamaAL	L	7,238,463	799,228	405,414		8,443,104	
2.	Alaska AK	L	1,318,348	42,600	67 , 158		1,428,106	
3.	ArizonaAZ	L	8,050,468	1,253,220	300,000		9,603,687	
4.	Arkansas AR	L	2,998,517	157,922	325,022		3,481,461	
5.	California CA	L	50,324,038	4, 176, 494	2,565,938		57,066,470	
6.	Colorado CO	L	5,839,676	1,848,254	264,961		7,952,891	
7.	Connecticut CT	L	6,642,114	203,957	218,411		7,064,482	
8.	Delaware DE	L	1,208,076	9,500	58,992			
9.	District of Columbia DC	L	390 , 147	1,000	27,532		418,679	
10.	FloridaFL	L	29,628,087	2,545,580	2,231,728			
11.	GeorgiaGA	L	16,290,880	1,021,664	810,760		18 , 123 , 304	
12.	Hawaii HI	L	2,834,323	93,029	229,724		3, 157, 076	
13.	IdahoID	L	1,761,699	196,641	88,948		2,047,288	
14.	IllinoisIL	L	33,269,702	1,819,763	847,806		35,937,271	
15.	Indiana IN	ļ	8,286,601	1,325,665	385,263		9,997,529	
16.	lowa IA	LL	1,583,343	119,830	108,714			
17.	Kansas KS	L	2,038,987	69,700	167,099		2,275,787	
18.	Kentucky KY	L	5,379,743	580,698	372,467		6,332,909	
19.	Louisiana LA	ļ	11,690,827	455,890	408,011			
20.	Maine ME	L	1,358,076	81, 136	51,474		1,490,686	
21.	Maryland MD	ļ	10,495,172	1,052,234	327,398		11,874,804	
22.	Massachusetts	L	2,301,444	638, 163	387 , 153		3,326,759	
23.	Michigan MI	L	11,442,664	1,759,164	493,582		13,695,410	
24.	Minnesota	L	3,427,878	1,767,549	232,130			
25.	Mississippi MS	<u>-</u>	4,078,435	360,087	249,324			
26. 27.	Missouri MO Montana MT	L	4,326,028	195,884 143,341	434,849 67,515		4,956,761	
27. 28.	Montana MT Nebraska NF	L	851,358		67,515 84,206		1,062,213 1,797,610	
28. 29.	Nebraska NE Nevada NV		1,554,954 4,103,257	158,450 566,038			1, /9/,610	
29. 30.	New Hampshire	L	4, 103, 25 <i>7</i> 1, 965, 847	566,038	168 , 114 73 , 011		4,837,408	
31.	New Jersey			1,009,444	920,259		10,488,661	
32.	New Mexico	L	3, 179, 717	1,009,444	450,044		3,486,092	
33.	New York	_	1,450,471	0.10.001	044 000		0 400 055	
34.	North Carolina		13,870,874	313,901	FF0 000		15,361,917	
35.	North Dakota ND	L	300,339	258,806	558,890		·	
36.	Ohio OH		16,269,139	1.449.810	646,959		18,365,908	
37.	Oklahoma OK	I	4,241,114	302,658	248,458		4,792,231	
38.	Oregon OR	LL	4,385,095	293,226	52,500		4,730,821	
39.	Pennsylvania PA	L	20, 195, 207	2,066,974	1.173.087		23,435,269	
40.	Rhode Island	I	1,616,731	38,660	53,478		1,708,868	
41.	South Carolina SC	L	6,584,750	140,952	210,558		6,936,260	
42.	South Dakota	<u> </u>	380.312	18.280	43.298			
43.	Tennessee	L		363 , 188	512,265			
44.	Texas TX	LL		4,950,941	1.452.263		50,689,918	
45.	Utah UT	L	3,052,101	349,319	83,535		3,484,955	
46.	Vermont VT		550,547	11,038	76,108		637.692	
47.	VirginiaVA	L	13,746,814	341,997	840,938		14,929,749	
48.	Washington WA	<u> </u>	9,094,989	284,242	153 , 121		9,532,352	
49.	West Virginia WV	LL	1,800,350	56,577	118.077		1,975,004	
50.	Wisconsin WI	L	3,618,146	664,702	249,719		4,532,567	
51.	WyomingWY	L	563,832	33,900	51,360		649,092	
52.	American Samoa AS	N						
53.	GuamGU	N	8,658		528		9, 186	
54.	Puerto Rico PR	LL	20,962		8,635		29,597	
55.	U.S. Virgin Islands VI	N	18,295		2,287		20,581	
56.	Northern Mariana Islands MP	N	5,256				5,256	
57.	Canada CAN		43,148		2,562		45,710	
58.	Aggregate Other Alien OT	XXX	354,311	2,492	9,746			
59.	Subtotal	(a)51	409,458,227	37,645,602	20,457,369		467,561,198	
90.	Reporting entity contributions for employee benefits	s		, ,	, ,		[ , , , , , , , , , , , , , , , , , , ,	
	plans	XXX						
91.	Dividends or refunds applied to purchase paid-up	VVV					[	
92.	additions and annuities  Dividends or refunds applied to shorten endowmen	XXX						
5∠.	or premium paying period	XXX					<u> </u>	
93.	Premium or annuity considerations waived under							
	disability or other contract provisions	XXX	1,279,067				1,279,067	
94.	Aggregate or other amounts not allocable by State							
95.	Totals (Direct Business)	XXX	410,737,294	37,645,602	20,457,369		468,840,265	
96.	Plus reinsurance assumed	XXX	1,074,229,886	9,087,463	72,966,871		1, 156, 284, 220	
97	Totals (All Business)	XXX	1,484,967,180	46,733,065	93,424,240		1,625,124,485	
98.	Less reinsurance ceded.	XXX	757 , 165 , 297	21, 118, 706	18,902,345		797 , 186 , 349	
99.	Totals (All Business) less Reinsurance Ceded	XXX	727,801,883	25,614,360	(b) 74,521,894		827,938,137	
	DETAILS OF WRITE-INS							
	zzz other alien		354,311	2,492	9,746		366,549	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from	2007						
58000	overflow page	XXX					l	
50333.	58998)(Line 58 above)	XXX	354,311	2,492	9,746		366,549	
9401.	30990)(Line 30 above)	XXX	307,011	۷, ۳۷۲	5,170		550,040	
9402.		XXX						
9403.		XXX						
	Summary of remaining write-ins for Line 94 from							
	overflow page	xxx	ļ					
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line							
<u></u>	94 above)	XXX						
(L) Licens	sed or Chartered - Licensed Insurance Carrier or Do	miciled RRG: (F	R) Registered - Non-	domiciled RRGs: (	<ul><li>Q) Qualified - Qualit</li></ul>	ied or Accredited I	Reinsurer: (F) Fligib	le - Reporting

<sup>(</sup>L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

<sup>(</sup>a) Insert the number of L responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

#### **SCHEDULE T - PART 2**

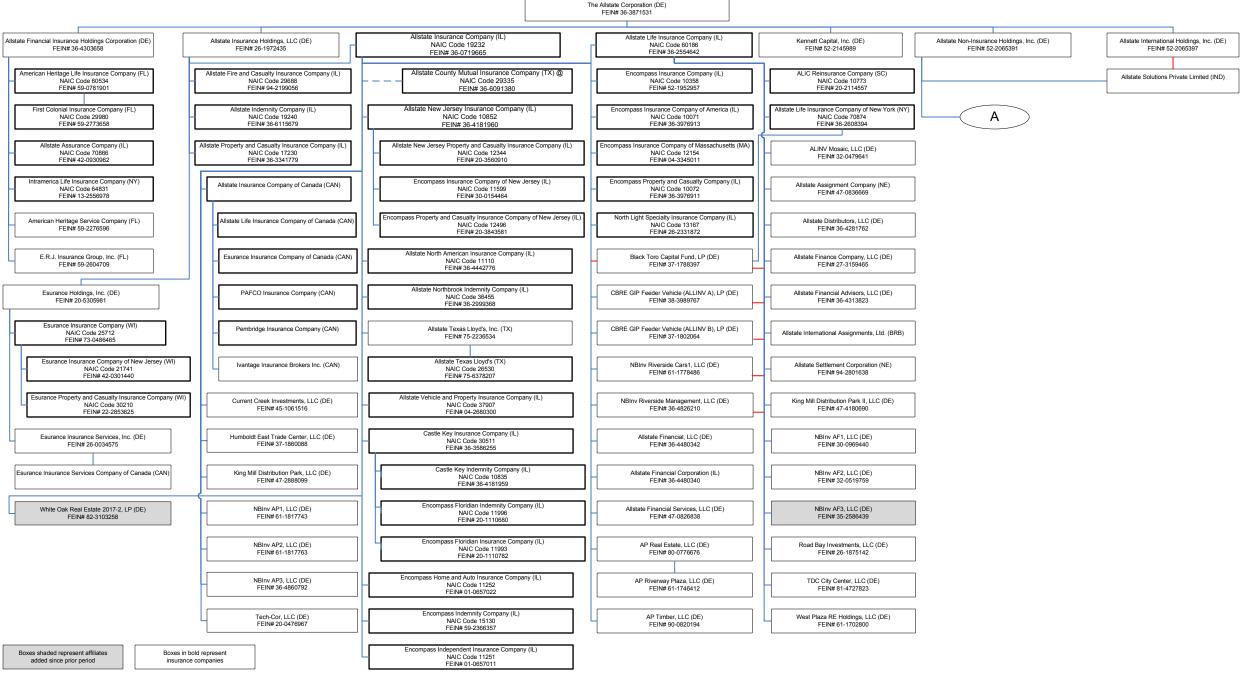
#### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

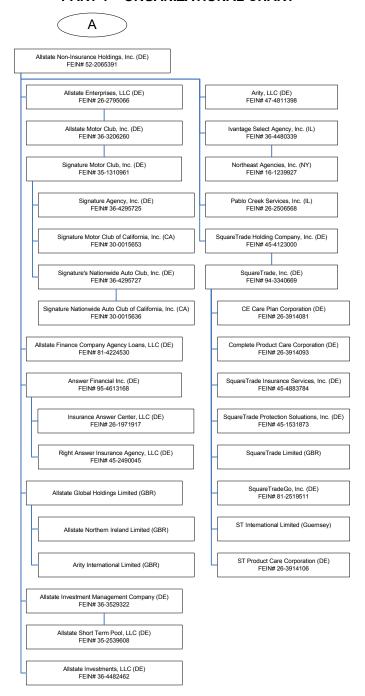
Direct Business Only

			Allocated by C		Direct Bus	iness Only		
			1 Life	2 Annuities	3 Disability Income	4 Long-Term Care	5	6
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals 8,053,232
1.	Alabama					,		
2.	Alaska		1,318,348	42,600		1,734		1,362,683
3.	Arizona		8,050,468	1,253,220		,		9,345,695
4.	Arkansas			157,922		686		
5.	California		50,324,038	4, 176, 494		,		54,523,106
6.	Colorado		5,839,676	1,848,254		*		
7.	Connecticut		6,642,114	203,957		· ·		, ,
8.	Delaware		1,208,076	9,500				1,229,372
9.	District of Columbia	DC	390 , 147	1,000		1,381		392,528
10.	Florida	FL	29,628,087	2,545,580		137,620		32,311,287
11.	Georgia	GA	16,290,880	1,021,664		16,201		17,328,745
12.	Hawaii	HI	2,834,323	93,029		13 , 132		2,940,484
13.	Idaho	ID	1,761,699	196,641		2,353		1,960,694
14.	Illinois	IL	33,269,702	1,819,763		169,268		35,258,734
15.	Indiana	IN	8,286,601	1,325,665		38,774		9,651,040
16.	lowa	ΙA	1,583,343	119,830				1,703,173
17.	Kansas		2,038,987	69,700		3,811		2,112,498
18.	Kentucky		5,379,743	580,698				
19.	Louisiana		11,690,827	455,890				, ,
20.	Maine			81, 136				· · ·
21.	Maryland		10,495,172	1,052,234		15,579		
22.	Massachusetts		2,301,444	638, 163				
			11,442,664	1,759,164				, ,
23.	Michigan			1,759,164				
24.	Minnesota		3,427,878					
25.	Mississippi		4,078,435	360,087		·		, ,
26.	Missouri		4,326,028	195,884				
27.	Montana		851,358	143,341				995,985
28.	Nebraska		1,554,954	158,450				1,720,692
29.	Nevada			566,038				, ,
30.	New Hampshire	NH		169,329		6,920		
31.	New Jersey		8,558,958	1,009,444		-		9,650,621
32.	New Mexico			150,334		2,801		3,332,852
33.	New York	NY	1,450,471	313,901		3,937		1,768,308
34.	North Carolina	NC	13,870,874	932 , 154		40,384		14,843,412
35.	North Dakota	ND	300,339	258,806				559 , 145
36.	Ohio	ОН	16,269,139	1,449,810		116,465		17,835,414
37.	Oklahoma	OK	4,241,114	302,658		10,533		4,554,306
38.	Oregon	OR	4,385,095	293,226		2,878		4,681,199
39.	Pennsylvania		20, 195, 207	2,066,974		146,914		
40.	Rhode Island		1,616,731	38,660		5,073		1,660,464
41.	South Carolina		6,584,750	140,952				
42.	South Dakota		380,312	18,280				399,552
43.	Tennessee		8,582,247	363,188		48,350		8,993,785
44.	Texas		44,286,713	4,950,941		120,264		49,357,919
45.	Utah		3,052,101	349,319				
46.	Vermont		550,547	11,038				
46. 47.	Virginia		13,746,814	*		69,842		,
47. 48.	Washington			341,997		-		
				56,577				
49.	West Virginia			664,702		15,822		
50.	Wisconsin		3,618,146			· ·		
51.	Wyoming			33,900				
52.	American Samoa							
53.	Guam		8,658					8,658
54.	Puerto Rico		20,962					20,962
55.	U.S. Virgin Islands		18,295					18,295
56.	Northern Mariana Islands		5,256					5,256
57.	Canada					724		43,871
58.	Aggregate Other Alien	ОТ	354,311	2,492				356,803
59.	Total		409,458,227	37,645,602		1,555,362		448,659,192

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART



## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

## SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
'	_	Ŭ				,					Type	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC					Names of		- 1-			- 1-		3	
0		NAIC	ID	Fastanal		if Publicly Traded (U.S. or	Names of	ciliary	to	Diversity Operatorally of the co	Attorney-in-Fact,	Provide	I liking aka O anakus liina s	Re-	
Group	One Manage	Company		Federal RSSD	Olle		Parent, Subsidiaries Or Affiliates	Loca-	Reporting	Directly Controlled by (Name of Entity/Person)	Influence, Other)	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number 36-3871531		OIK 0000899051	International)		tion	Entity	(Name of Entity/Person)	Otner)	tage	Entity(ies)/Person(s)	(Y/N)	<del> </del>
0008	Allstate Insurance Group	10773	20-2114557	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	DS	Allstate Life Insurance Company	Ownership.	100.000	The Allstate Corporation	NN	
0000	Arristate insurance group	10773	32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Owner ship	100.000	The Allstate Corporation	NN.	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0030003				ATTState Assignment company			Allstate Financial Insurance Holdings	owner sirrp	100.000	The Arristate corporation		
8000	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	1
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS.	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N.	1
			26-2795066				Allstate Enterprises, LLC	DE	NI A	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NI A	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
		.	27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Financial Insurance Holdings		1					_ [ '	
		-	36-4303658				Corporation	DE	NI A	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000		20000	04 0400050				Allstate Fire and Casualty Insurance Company					400.000	T	.,	
8000	Allstate Insurance Group	29688	94-2199056				All-A-A- Ol-b-1 Heldings I iniA-d	IL	IA NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N N	
0008	Allatata Inguirance Craus	19240	36-6115679			***************************************	Allstate Global Holdings Limited	UBH	NIA	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation The Allstate Corporation	NN	
8000	Allstate Insurance GroupAllstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NN	1
0000	Arristate misurance droup	19202	30-07 19003		0000014902		Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	γ	1
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N.	
			20 1012100				Allstate International Assignments, Ltd	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	1
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	1
			36-3529322				Allstate Investment Management Company	DE	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	1
			36-4482462		0001206333		Allstate Investments, LLC	DE	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York .	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NI A	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	l		00 0500015				Allstate New Jersey Property and Casualty	l	l			400.00-	<u></u>		
8000	Allstate Insurance Group	12344	20-3560910		0001470270		Insurance Company	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000	Allatata Ingurana Craus	11110	52-2065391 36-4442776				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership Ownership	100.000	The Allstate Corporation	N	·····
8000	Allstate Insurance Group	36455	36-2999368				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NN.	
800Q	Allstate Insurance Group	20400	30-2999308				Allstate Northbrook Indemnity Company	GBR	IA NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation The Allstate Corporation	NN.	
							Allstate Property and Casualty Insurance	nun	NI M	ATTISTATE GIODAT HOTGINGS LIMITEG	omici sirip		THE ATTRIBLE COTPUTATION		
8000	Allstate Insurance Group	17230	36-3341779				Company	IL	I A	Allstate Insurance Holdings, LLC	Ownership.	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NI A	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
		.	75-2236534				Allstate Texas Lloyd's, Inc.	TX	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Vehicle and Property Insurance							1 '	
8000	Allstate Insurance Group	37907	04-2680300				Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
									1	Allstate Financial Insurance Holdings				_ [ '	
8000	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Corporation	Ownership	100.000	The Allstate Corporation	N	
								1_	l	Allstate Financial Insurance Holdings			L	l '	
		-	59-2276596				American Heritage Service Company	FL	NI A	Corporation	Ownership	100.000	The Allstate Corporation	N	
		-	95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	

## SCHEDULE Y

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	q	10	11	12	13	14	15	16
'	2	3	4	3	U	,	0	3	10	'''	Type	lf	'7	13	10
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	,
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Oude	Croup Name	Oode	61-1746412	HOOD	Oil	international)	AP Riverway Plaza, LLC		NIA	AP Real Estate. LLC	Ownership	100.000	The Allstate Corporation	(1/1 <b>4</b> )	+
			90-0820194					DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC								
			47 4044000				Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE		Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			. 37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
										Allstate Life Insurance Company of New York	1				
			37-1788397				Black Toro Capital Fund, LP	DE	DS		Ownership	10.000	The Allstate Corporation	N	
	Istate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
800Q.	Istate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	4
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NI A	SquareTrade, Inc	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NI A	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	NI A	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
IA 8000	Istate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
IA 8000.	Istate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
IA 8000.	Istate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Istate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000_	Istate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	Istate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	_100.000	The Allstate Corporation	N	
	Istate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Encompass Insurance Company of Massachusetts								
0008 AI	Istate Insurance Group	12154	04-3345011					MA	IA	Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	N	
	Istate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	1
	Istate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA.	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N N	
.3000 ///	Total Tilouranoo aroup						Encompass Property and Casualty Insurance			The state in our and our party					1
0008 AI	Istate Insurance Group	12496	20-3843581				Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
.0000 AT	Tatate mourance droup		20 0040001				company of New delisey	/ 5		Allstate Financial Insurance Holdings	Owner Strip.		The Arratate corporation		
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Corporation	Ownership	100,000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Owner ship	100.000	The Allstate Corporation	N	
8000	Istate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
.0000 AI	istate ilisurance droup	201 12	13-0400403				Esurance Insurance Company of Canada	CAN	IA		Ownership	100.000	The Allstate Corporation	NN	
0000	latata Inguirana Cuau-	01741	42 0201440						IA	Allstate Insurance Company of Canada					
800Q	Istate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey Esurance Insurance Services Company of Canada	WI	IIA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
				1			Esurance insurance services company of Canada		NII A	Faurance Incurence Convices Inc	O-march i-	100,000	The Alletete Communeties	N.	
			26-0034575				Faurance Incurrence Convince Inc	CAN	NI A	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NN.	
			20-0034575				Esurance Insurance Services, Inc.	DE	NI A	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
		00040	00 0050005	1			Esurance Property and Casualty Insurance	wı			l	100.000	T. 411 4 4 0 4:	l	
	Istate Insurance Group	30210	22-2853625				Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
IA 8000	Istate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	NIA	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NI A	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
				I	]		1		1	Allstate Financial Insurance Holdings	1				1
DOO8 AI	Istate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	NI A	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NI A	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NI A	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	NI A	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
							NB Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	_12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC				if Publicly Traded		ciliary	to		Attorney-in-Fact.	Provide		Re-	
Group		Company	ID	Federal		(U.S. or		Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Oode	Cioup Name		36-4826210	HOOD	Oil	international)	NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	(1/1 <b>1)</b>	1
			30-4626210				NBInv AF1. LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2. LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N.	
			35-2586439				NBINV AF3. LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	IV	
			61-1817743				NBINV AP1. LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N.	
			61-1817763				NBINV AP2. LLC	DE	NIA		Ownership	100.000	The Allstate Corporation	IV	
			36-4860792				NBINV AP3. LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N.	
.0008 Allstate	Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	UE	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N.	
.DOUG ATTSTATE	rnsurance Group	13 107	16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	IV	
			26-2506568				Pablo Creek Services, Inc.	IL		Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N.	
			20-2300300				PAFCO Insurance Company	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	IV	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NL	
			45-2490045				Right Answer Insurance Agency, LLC		NIA	Answer Financial Inc.	Ownership		The Allstate Corporation	N	
			26-1875142					DE	DS		Ownership	100.000		NL	
			36-4295725				Road Bay Investments, LLC		***************************************	Allstate Life Insurance Company			The Allstate Corporation	N	
			35-1310961				Signature Agency, Inc	DE DE	NI A NI A	Signature Motor Club, Inc	Ownership	100.000	The Allstate Corporation	N	
												100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NI A	Signature Motor Club, Inc	Ownership	100.000	The Allstate Corporation	N	
			00 0045000				Signature Nationwide Auto Club of California,	0.4		0	0 1:	400 000	TI 411 4 4 0 4:	.,	
			30-0015636				Inc.	CA			Ownership		The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE			Ownership		The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NI A	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE		Alistate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669 45-4883784				SquareTrade, Inc.	DE		SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE		SquareTrade, Inc.	Ownership		The Allstate Corporation	N	
			45 4504070				SquareTrade Limited	GBR	NI A	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE			Ownership	100.000	The Allstate Corporation	N	
			00 0011100				ST International Limited	GGY			Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE		SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE		Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE		Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	NI A	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	ļ

Asterisk	Explanation

## **SCHEDULE Y**

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

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES											
1	2	3	4	5	6	7 Income/	8	9	10	11	12	13
					Purchases, Sales or Exchanges of	(Disbursements) Incurred in Connection with		Income/		Any Other Material		Reinsurance Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Real Estate, Mortgage Loans or	Undertakings for the Benefit of any	Management Agreements and	Incurred Under Reinsurance		Ordinary Course of the Insurer's		Losses and/or Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
10073	. 20-2114557	ALIC Reinsurance Company		(325,000,000)	(1,120,000)			381,493,056			55,373,056	(1,840,090,899)
70866	42-0930962	Allstate Assurance Company										(287,695,861)
29335	. 36-6091380	Allstate County Mutual Insurance Company .										215,808,271
	81–4224530	Allstate Finance Company Agency Loans,										
	27-3159465	Allstate Finance Company, LLC		95,000,000							95,000,000	
	36–4303658	Allstate Financial Insurance Holdings										
		Corporation	70,000,000								70,000,000	
	47–0826838	Allstate Financial Services, LLC										
29688	. 94–2199056	Allstate Fire and Casualty Insurance	(00.040.000)				(4 004 000 705)	(0.005.044.440)			(4.070.777.000)	0 405 404 000
10010	00 0445070	Company	(22,940,000)				(1,821,993,795)	(3,025,844,143)			(4,870,777,938)	6,495,431,066
19240	. 36-6115679	Allstate Indemnity Company	(9,400,000)	(00.040.400)			(639,392,838)	(1,311,062,743)			(1,959,855,581)	2,623,866,825
19232	. 36-0719665	Allstate Insurance Company	(695,052,400)	(28,943,123)			4,400,342,520	8,390,324,224			12,066,671,221	(19,168,787,708)
	26-1972435	Allstate Insurance Company of Canada	(109,846,999)									
60186	26-1972435	Allstate Insurance Holdings, LLC	1,611,417,000	185,793,895	327,124,375			(381,493,056)			1,611,417,000 (466,747,351)	1,879,665,964
70874	36-2608394	Allstate Life Insurance Company of New	(390, 172,303)	100,790,090				(301,493,030)			(400,747,331)	1,079,000,904
10074		York										8,668,586
10852	36-4181960	Allstate New Jersey Insurance Company	(119,850,000)							-	(119,850,000)	(919,761,966)
12344	20-3560910	Allstate New Jersey Property and Casualty	(110,000,000)								(110,000,000)	(010,701,000)
	. 20 0000010	Insurance Company										753,456,622
36455	. 36-2999368	Allstate Northbrook Indemnity Company					(466,927,376)	(715,944,331)			(1,182,871,707)	1,621,996,257
17230	36-3341779	Allstate Property and Casualty Insurance										
	1	Company	(23,640,000)				(1,077,289,217)	(2,213,920,112)			(3,314,849,329)	4,006,479,690
26530	. 75-6378207	Allstate Texas Lloyd's										260,337,036
37907	. 04-2680300	Allstate Vehicle and Property Insurance										
		Company					(394,739,294)	(755,934,310)			(1,150,673,604)	1,634,045,006
60534	. 59-0781901	American Heritage Life Insurance Company	(70,000,000)								(70,000,000)	239,452,210
	80–0776676	AP Real Estate, LLC	(160,309)	(3,539,691)							(3,700,000)	
	90-0820194	AP Timber, LLC	(10,000,000)								(10,000,000)	
10835	. 36-4181959	Castle Key Indemnity Company										55,569,847
30511	. 36-3586255	Castle Key Insurance Company	960,000	(00.750.700)							960,000	(55,849,773)
11000	45-1061516	Current Creek Investments, LLC	(11,247,292)	(60,752,708)		·					(72,000,000)	407 400
11996	. 20-1110680 20-1110782	Encompass Floridian Indemnity Company Encompass Floridian Insurance Company	(480,000) (480,000)							· <del> </del>	(480,000)	167, 186
11993 11252	01-0657022	Encompass Floridian Insurance Company	(480,000)								(480,000)	656,784
11202	1-003/022	Encompass nome and Auto misurance company	(1,900,000)								(1,900,000)	443 , 172 , 129
15130	59-2366357	Encompass Indemnity Company	(1,900,000)			····				·†	(1,900,000)	364,028,017
13130	01-0657011	Encompass Independent Insurance Company	(620,000)								(620,000)	15,851,200
10358	52-1952957	Encompass Insurance Company	(560,000)							<u> </u>	(560,000)	136,278,212
10071	36-3976913	Encompass Insurance Company of America	(1,000,000)							†	(1,000,000)	126,269,700
12154	04-3345011	Encompass Insurance Company of	(1,000,000)								(1,000,000)	
		Massachusetts										20,315,838
	1											

-			- OCIVIIVIAI	•	<u> </u>	1117 11107 10	<u> </u>	,				
NAIC Company Code	ID Number	3  Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11599	30-0154464		Dividends	Continuations	Other investments	Allillate(5)	Service Contracts	Agreements		Dusiness	Totals	Taken/(Liability)
10072	36–3976911 20–3843581	Encompass Insurance Company of New Jersey Encompass Property and Casualty Company	(2,660,000)								(2,660,000)	50,998,748 56,332,085
12490	20-3643361	Encompass Property and Casualty Insurance Company of New Jersey Esurance Holdings, Inc.	(1,190,000)								(1,190,000)	50,027,411
25712 21741	73-0486465 42-0301440	Esurance Insurance Company Esurance Insurance Company of New Jersey									(1,100,000)	
30210	22-2853625	Esurance Property and Casualty Insurance Company First Colonial Insurance Company						(367,618,585)			(367,618,585)	823,469,003 (11,578,398)
	. 52-2145989 . 30-0969440	Kennett Capital, Inc.		24,801,937	(326,004,375)						(326,004,375) 24,801,937	
	. 32-0519759 . 35-2586439	NBInv AF2, LLC		19,000,000							19,000,0001,050,000	
	. 61–1817743 61–1817763	NBInv AP1, LLC NBInv AP2, LLC		39,464,895 19,321,653							39,464,895 19,321,653	
	36-4860792 61-1778486	NBInv AP3, LLC NBInv Riverside Cars1, LLC		33,560,745								
13167	36-4826210 26-2331872	NBInv Riverside Management, LLC		100,000							1,314,302	2,114,821
13107	. 26-1875142	North Light Specialty Insurance Company	(4 007 405)	(700,000)							(700,000)	2,114,821
9999999 Co	_61-1702800 entrol Totals	West Plaza RE Holdings, LLC	(1,827,435)	(672,565)					XXX		(2,500,000)	

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

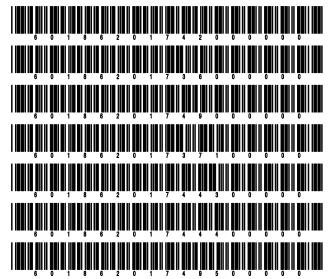
questioi		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
for whic	owing supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the hast the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be be be been served as a supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory was a supplemental reports are required to be filed, your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory was a supplemental reports are required to be filed as part of your company does not transact the hard supplemental reports are required to be filed, your company does not transact the hard supplemental reports are required to be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be presented as a supplemental report and the supplemental reports are required to be filed as part of your company does not transact the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of filing as "NONE" report and a bar code will be accepted in lieu of the l	e printed below. If
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
	APRIL FILING
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
	AUGUST FILING
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
12. 13.	
14.	
15. 18.	
18. 19.	
20.	The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically
22.	with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.  The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2
23.	method.  The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company
27.	uses a Type 2 method.  The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
33. 34. 36. 37. 38.	The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.
39. 44. 48.	

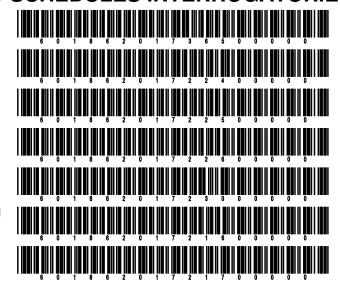
49. Bar Codes:

- 12. SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 14. Trusteed Surplus Statement [Document Identifier 490]
- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- 19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 44. Credit Insurance Experience Exhibit [Document Identifier 230]
- 48. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 49. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

			Current Year			
		1	2	3	4	
				Net Admitted Assets	Net Admitted	
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets	
2504.	Premium tax recoverable	1,066,718		1,066,718	1,051,082	
2505.	Accounts receivable	711,748	5,885	705,863	127,848	
2506.	Negative interest maintenance reserve	268,729,689	268,729,689			
2507.	Prepaid commissions	22,556,887	22,556,887			
2597.	Summary of remaining write-ins for Line 25 from overflow page	293,065,042	291,292,461	1,772,581	1,178,930	

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Accounts payable	2,509,199	2,299,147
2505.	Deferred fee income	1,672,445	1,811,815
	Deposit-type fund suspense		998,464
2507.	Contingent financial guarantee	419,472	255
2508.	Discontinued operations	115,320	119,981
2509.	Commitment to invest in limited partnership - letter of credit		20,100,000
2510.	Security deposit on building		39,344
2597.	Summary of remaining write-ins for Line 25 from overflow page	6,090,059	25,369,006

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Service fees	(352)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(352)	

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	Net change in discontinued operations liability	(4,661)	(10,611)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(4,661)	(10,611)

## **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations Line 8.3

	1	2		Ordinary		6	Gro	oup		Accident and Health		12
			3	4	5		7	8	9	10	11	Aggregate of All
					Supplementary	Credit Life (Group	Life Insurance			Credit (Group and		Other Lines of
	Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	(a)	Annuities	Group	Individual)	Other	Business
08.304. Services fees	(352)		(230)	(29)	(27)			(67)				L
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(352)		(230)		(27)			(67)				

Additional Write-ins for Analysis of Operations Line 27

	1	2		Ordinary		6	Gro	up		Accident and Health		12
			3	4	5		7	8	9	10	11	Aggregate of All
					Supplementary	Credit Life (Group	Life Insurance			Credit (Group and		Other Lines of
	Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	(a)	Annuities	Group	Individual)	Other	Business
2704. Net change in discontinued operations liability	(4,661)						(3,077)		(1,584)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(4,661)						(3,077)		(1,584)			

## **SUMMARY INVESTMENT SCHEDULE**

	SUMMARY INVE		<b>VI 3CI</b>	HEDUL		D	
		Gross Investm	ent Holdings		Admitted Asset in the Annua		
		1	2	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3 + 4)	6
	Investment Categories	Amount	Percentage	Amount	Amount	Amount	Percentage
1.		390,350,422	1.416	390,350,422		390,350,422	1.416
	1.1 U.S. treasury securities      1.2 U.S. government agency obligations (excluding mortgage-backed securities):	390,330,422	1.410	390,330,422		390,330,422	1.410
	1.21 Issued by U.S. government agencies	88,274,162	0.320	88,274,162		88,274,162	0.320
	1.22 Issued by U.S. government sponsored agencies					187,210,361	
	Non-U.S. government (including Canada, excluding mortgaged-backed securities)			135,788,126		135,788,126	0.493
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	81, 173,886	0.294	81, 173,886		81, 173,886	0.294
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1 ' '	1.683	, ,			
	1.43 Revenue and assessment obligations					, ,	
	1.44 Industrial development and similar obligations	40,559,736	0 . 147	40,559,736		40,559,736	0 . 147
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:	500 700	0.000	500 700		500 700	0.000
	1.511 Issued or guaranteed by GNMA						
	1.512 Issued or guaranteed by FNMA and FHLMC		0.048	13, 170,863		13, 170,863	0.048
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	11 500 073	0 042	11,500,073		11,500,073	0.042
	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						
	1.523 All other	234,892,824	0.852	234,892,824		234,892,824	0.852
2.	Other debt and other fixed income securities (excluding short-term):						
	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	.13,062,475,109	47.389	13,062,475,109		.13,062,475,109	47.389
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,216,097,066	8.040	2,216,097,066		2,216,097,066	8.040
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds	308,562,490	1.119	308,562,490		308,562,490	1.119
	3.2 Preferred stocks:						
	3.21 Affiliated		0.113	04 000 000		31,229,302	0.113
	3.22 Unaffiliated      3.3 Publicly traded equity securities (excluding preferred stocks):	31,229,302	0.113	31,229,302		31,229,302	
	3.31 Affiliated						
	3.32 Unaffiliated	908,887,562	3.297	908,887,562		908,887,562	3.297
	3.4 Other equity securities:	, , ,		, , ,		, ,	
	3.41 Affiliated	603,058,104	2.188	603,058,104		603,058,104	2.188
	3.42 Unaffiliated	40,969,861	0.149	40,969,861		40,969,861	0 . 149
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated						
4.	3.52 Unaffiliated						
7.	4.1 Construction and land development						
	4.2 Agricultural						
	4.3 Single family residential properties						
	4.4 Multifamily residential properties						
	4.5 Commercial loans	3, 190, 563, 731	11.575	3,190,563,731		3, 190, 563, 731	11.575
	4.6 Mezzanine real estate loans						
5.	Real estate investments:						
	5.1 Property occupied by company						
	5.2 Property held for production of income (including						
	\$0 of property acquired in satisfaction of						
	debt)	109,800,299	0.398	109,800,299		109,800,299	0.398
	5.3 Property held for sale (including \$						
6.	property acquired in satisfaction of debt)	555,557,308	2.015	555,557,308		555,557,308	2.015
6. 7.	Derivatives	90,014,135		90,014,135		90,014,135	
8.	Receivables for securities	· · ·		24,446,862		24,446,862	
9.	Securities Lending (Line 10, Asset Page reinvested collateral)					XXX	XXX
10.	Cash, cash equivalents and short-term investments			625, 188, 079	6,719,351		2.292
11.	Other invested assets	3,357,162,230	12.179	3,357,162,230		3,357,162,230	12.179
12.	Total invested assets	27,564,410,401	100.000	27,564,410,401	6,719,351	27,564,410,401	100.000
		*		*	*	*	

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		94,586,172
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	18,100,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,431,384	19,531,384
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		4,317,257
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		109,800,299
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		109,800,299

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,251,573,921
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	508,301,730	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	15,283,202	523,584,933
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(349,840)	
	3.2 Totals, Part 3, Column 11	(3,698)	(353,538)
4.	Accrual of discount		1,826,533
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18	······	(38,013)
7.	Deduct amounts received on disposals, Part 3, Column 15		583,673,218
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,989,671
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	367,215	367,215
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3, 190, 563, 731
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3, 190, 563, 731
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,190,563,731

### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	3, 176, 297, 174
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	86
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16839,986,902
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	66201, 124, 024
6.	Total gain (loss) on disposals, Part 3, Column 19	(7,888,592)
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	31,695,869
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	52
	9.2 Totals, Part 3, Column 14	19,036,752
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	26
	10.2 Totals, Part 3, Column 1185,6	22364,548
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,361,579,727
12.	Deduct total nonadmitted amounts	4,417,497
13.	Statement value at end of current period (Line 11 minus Line 12)	3,357,162,230

## **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

			00 100 000 107
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		56, 152, 556
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(551,593)	
	4.2. Part 2, Section 1, Column 15	(13,285)	
	4.3. Part 2, Section 2, Column 13	275,889,796	
	4.4. Part 4, Column 11	(19,256,899)	256,068,019
5.	Total gain (loss) on disposals, Part 4, Column 19		37 , 172 , 553
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7, 157, 602, 715
7.	Deduct amortization of premium		25,688,990
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	1,461,262	
	8.2. Part 2, Section 1, Column 19	237,777	
	8.3. Part 2, Section 2, Column 16	18,653,306	
	8.4. Part 4, Column 15	30,767,212	51,119,556
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	10,891,411	
	9.2. Part 2, Section 1, Column 17	72,566	
	9.3. Part 2, Section 2, Column 14	986,888	
	9.4. Part 4, Column 13	19,627,714	31,578,579
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		19,635,409,426
11.	Deduct total nonadmitted amounts		30,451,022
12.	Statement value at end of current period (Line 10 minus Line 11)		19,604,958,404

### **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long Tomi Bondo and C	TOCKS OWINED December to		_	
			1 Book/Adjusted	2	3	4
	Description	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.			481,828,730	480,061,939	479,085,995
Governments	2.	Canada		41,433,710	39,639,850	40,000,000
(Including all obligations guaranteed	3.	Other Countries	95,951,960	100,742,854	98,248,317	94,840,887
by governments)	4.	Totals	615,009,433	624,005,294	617,950,106	613,926,882
U.S. States, Territories and Possessions				, ,	, ,	, ,
(Direct and guaranteed)	5.	Totals	81, 173, 886	87,064,635	81,045,810	81,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	463,891,095	518,722,266	352,731,909	604,655,000
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	998, 151, 939	1,116,915,290	850, 194, 403	1,171,571,452
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	8.	United States		13,951,855,883	13,366,837,153	14,071,874,609
Industrial and Miscellaneous, SVO Identified Funds and Hybrid	9.	Canada	, , ,	390 , 186 , 892	366,839,509	362,942,936
Securities (unaffiliated)	10.	Other Countries	1,851,871,344	1,925,802,893	1,835,979,590	1,867,284,361
,	11.	Totals	15,554,024,735	16,267,845,668	15,569,656,252	16,302,101,906
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	17,712,251,087	18,614,553,153	17,471,578,480	18,773,755,240
PREFERRED STOCKS	14.	United States	24,678,685	24,204,097	24,678,685	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	6,550,617	7,573,855	6,690,729	
	17.	Totals	31,229,302	31,777,952	31,369,414	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	31,229,302	31,777,952	31,369,414	
COMMON STOCKS	20.	United States	775,653,781	775,653,781	597,876,135	
Industrial and Miscellaneous	21.	Canada	39,303,607	39,303,607	32,434,216	
(unaffiliated)	22.	Other Countries	443,462,525	443,462,525	353,392,100	
	23.	Totals	1,258,419,913	1,258,419,913	983,702,451	
Parent, Subsidiaries and Affiliates	24.	Totals	633,509,126	633,509,126	161,988,367	
	25.	Total Common Stocks	1,891,929,039	1,891,929,039	1,145,690,818	
	26.	Total Stocks	1,923,158,341	1,923,706,991	1,177,060,232	
	27.	Total Bonds and Stocks	19,635,409,429	20,538,260,144	18,648,638,712	

#### **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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	84 , 797 , 739	362,890,364	33,693,384	26,270,403	1,205,099	XXX	508,856,989	2.8	766,306,905	4.0	470,584,130	38,272,859
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	84,797,739	362,890,364	33,693,384	26,270,403	1,205,099	XXX	508,856,989	2.8	766,306,905	4.0	470,584,130	38,272,859
2. All Other Governments												
2.1 NAIC 1	2,933,333	98,680,838				XXX	101,614,171	0.6	136,411,148	0.7		18,077,949
2.2 NAIC 2	1,604,822	22,425,347	9,782,219			XXX	33,812,387	0.2	43,447,314	0.2	23,665,945	10,146,443
2.3 NAIC 3	361,567	, ,,	, ,			XXX	361,567	0.0		0.0	361,567	, ,
2.4 NAIC 4	, ,					XXX	, ,		, ,,,		, ,	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	4.899.722	121, 106, 185	9,782,219			XXX	135,788,126	0.7	184.962.404	1.0	107,563,735	28.224.391
U.S. States, Territories and Possessions etc	.,,.	,,	-,,,,,,,,,			7001	,,		,		,,	==,==:,***
Guaranteed												
3.1 NAIC 1	9.167.636	12,479,137	12.340.665	41.491.715	5.694.732	XXX	81, 173, 886	0.4	81.154.731	0.4	81, 173, 886	
3.2 NAIC 2	, ,	, , ,	, ,	, , ,	, , , ,	XXX	, ,		, , ,		, ,	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	9.167.636	12,479,137	12,340,665	41,491,715	5.694.732	XXX	81, 173, 886	0.4	81, 154, 731	0.4	81.173.886	
U.S. Political Subdivisions of States, Territories and	2,121,222	12, 110, 101	,,	,,	0,101,102	7001	21,112,222		,,		,,	
Possessions , Guaranteed												
4.1 NAIC 1	6.538.141	87.142.571	136.732.057	214.634.806	18.843.520	XXX	463.891.095	2.5	439.979.928	2.3	463.891.095	
4.2 NAIC 2	, , ,	, ,-		, , ,	, ,,,	XXX					., . ,	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	6,538,141	87.142.571	136.732.057	214.634.806	18.843.520	XXX	463.891.095	2.5	439.979.928	2.3	463.891.095	
5. U.S. Special Revenue & Special Assessment	0,000,111	07,112,071	100,702,007	211,001,000	10,010,020	7000	100,001,000	2.0	100,070,020	2.0	100,001,000	
Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	31.537.648	348 . 452 . 199	183,922,505	300.494.471	106,746,729	XXX	971, 153, 552	5.3	1.019.246.071	5.4	943.857.665	27.295.887
5.2 NAIC 2	63,227	294, 161	483.841	23,455,547	2,701,611	XXX	26,998,387	0.1	18,258,632	0.1	26,998,387	
5.3 NAIC 3				25, .55,011		XXX	25,000,001		, 200, 002		20,000,007	
5.4 NAIC 4						XXX			10,506,992	0.1		
5.5 NAIC 5						XXX			,000,002			
5.6 NAIC 6						XXX			441,800	0.0		
5.7 Totals	31.600.874	348.746.360	184.406.346	323.950.019	109.448.340	XXX	998.151.939	5.5		5.5	970.856.051	27.295.887

9.7 Totals

XXX

XXX

XXX

XXX

#### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

	Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations											
	1	2	3	4	5	6	7	8	9	10	11	12
NAIO D	4.77	Over 1 Year	Over 5 Years	Over 10 Years	0 00 1/	No Maturity	T	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	981,569,503	2,832,168,098	1,817,974,262	512,385,373	423, 171, 383	XXX	6,567,268,620	36.0	, , ,	35.8	4,534,873,853	2,032,394,767
6.2 NAIC 2	671,380,631	3,049,667,426	2,034,110,787	423,041,067	234,315,490	XXX	6,412,515,401	35.1	6,361,763,574	33.5	4,265,654,188	2, 146, 861, 213
6.3 NAIC 3	48,273,165		925,131,043	104,128,642	44,978,721	XXX	1,806,746,388	9.9	1,954,020,739	10.3	1,109,078,474	697,667,915
6.4 NAIC 4	3,690,108	322,493,640	530,616,441	15 , 181 , 183	708 , 183	XXX	872,689,555	4.8	1,030,855,229	5.4	353,025,202	519,664,353
6.5 NAIC 5	4,426,665	100 , 153 , 391	37,907,796	6,859,144	1,628,085	XXX	150,975,080	8.0	94,317,913	0.5	8,230,859	142,744,221
6.6 NAIC 6	300,318	32,623,975	8,854,783		6,235,668	XXX	48,014,743	0.3	63,335,959	0.3	581,188	47,433,556
6.7 Totals	1,709,640,389	7,021,341,347	5,354,595,113	1,061,595,409	711,037,531	XXX	15,858,209,788	86.9	16,300,095,372	85.8	10,271,443,764	5,586,766,024
7. Hybrid Securities												
7.1 NAIC 1					7,999,726	XXX	7,999,726	0.0	8,266,004	0.0		7,999,726
7.2 NAIC 2					48,476,969	XXX	48,476,969	0.3	61,500,000	0.3	12,000,000	36,476,969
7.3 NAIC 3			9,971,922		266,283	XXX	10,238,205	0.1	9,969,207	0.1	10,238,205	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			9,971,922		56,742,979	XXX	66,714,901	0.4	79,735,211	0.4	22,238,205	44,476,695
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	132,807,425	132,807,425	0.7	107,805,405	0.6	132,807,425	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							

XXX

132,807,425

132,807,425

107,805,405

0.7

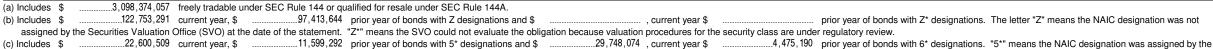
132,807,425

0.6

#### 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

	Quality and	Maturity Distribution	on of All Bonds O	whed December 3	11, at Book/Adjus	, , ,	es by Major Types	of issues and ina	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year	1 Teal Of Less	Through 5 rears	THROUGH TO TEARS	Tillough 20 Teals	Over 20 Tears	Dale	Total Current Tear	Liffe 10.7	FIIOI TEAI	FIIOI feai	rraueu	Flaceu (a)
10.1 NAIC 1	(d) .1,116,544,000	3,741,813,207	2.184.662.873	1.095.276.769	563.661.189		8.701.958.039	47.7	XXX	XXX	6.577.916.851	2.124.041.188
10.1 NAIC 1	(d)673,048,679	3,072,386,934	2.044.376.847	446.496.614	285.494.071	132,807,425	6.654.610.569	36.5			4.461.125.944	2.193.484.625
		3,072,386,934	2,044,376,847	104,128,642	45.245.005	132,807,423	1.817.346.161	10.0		XXX	1.119.678.246	697.667.915
10.3 NAIC 3	·T(-/						, , , ,		XXX	XXX	, , ,	, , ,
10.4 NAIC 4	(d)3,690,108	322,493,640	530,616,441	15 , 181 , 183	708, 183		872,689,555	4.8	XXX	XXX	353,025,202	519,664,353
10.5 NAIC 5	(d)4,426,665	100, 153, 391	37,907,796	6,859,144	1,628,085		(c)150,975,080	0.8	XXX	XXX	8,230,859	142,744,221
10.6 NAIC 6	(d) 300,318	32,623,975	8,854,783		6,235,668		(c) 48,014,743	0.3	XXX	XXX	581,188	47,433,556
10.7 Totals	1,846,644,501	7,953,705,964	5,741,521,705	1,667,942,352	902,972,201		(b) 18,245,594,148			XXX	12,520,558,290	5,725,035,858
10.8 Line 10.7 as a % of Col. 7	10.1	43.6	31.5	9.1	4.9	0.7	100.0	XXX	XXX	XXX	68.6	31.4
11. Total Bonds Prior Year												
11.1 NAIC 1	1,212,630,783	4, 138, 728, 492	2,059,569,724	1, 169, 737, 269	666,500,478		XXX	XXX	9,247,166,745	48.6	7, 118, 453, 012	2, 128, 713, 733
11.2 NAIC 2	576,964,984	2,967,123,793	2,099,462,314	475 , 186 , 551	366,231,877	107,805,405	XXX	XXX	6,592,774,924	34.7	4,409,144,136	2, 183, 630, 788
11.3 NAIC 3		565,855,840	1, 168, 416, 105	137,099,348	59,522,166		XXX	XXX	1,969,093,888	10.4	1,233,206,523	735,887,364
11.4 NAIC 4	11,272,443	364,298,107	651,043,451	12,715,348	2,032,873		XXX	XXX	1,041,362,221	5.5	373,295,024	668,067,198
11.5 NAIC 5	3,304,264	58,064,649	16,496,519	6,859,144	9,593,338		XXX	XXX	(c)94,317,913	0.5	18,583,370	75,734,543
11.6 NAIC 6	3,749,223	31,005,510	15,817,775		13,205,250		XXX	XXX	(c) 63,777,759	0.3	441,800	63,335,959
11.7 Totals	1,846,122,125	8,125,076,391	6.010.805.889	1.801.597.659	1.117.085.981	107.805.405	XXX	XXX	(b) .19,008,493,450	100.0	13, 153, 123, 866	5.855.369.585
11.8 Line 11.7 as a % of Col. 9	9.7	42.7	31.6	9.5	5.9	0.6	XXX	XXX	100.0	XXX	69.2	30.8
12. Total Publicly Traded Bonds	-											-
12.1 NAIC 1	703,366,991	2,903,562,042	1,564,962,354	897,401,398	508,624,066		6,577,916,851	36.1	7,118,453,012	37.4	6,577,916,851	XXX
12.2 NAIC 2	428,625,550	2,081,779,567	1,357,759,484	240,453,914	219,700,005	132,807,425	4,461,125,944	24.5	4,409,144,136	23.2	4,461,125,944	XXX
12.3 NAIC 3	20,835,330	434, 152, 417	548,350,528	77,026,811	39,313,162	102,007,420	1,119,678,246	6.1	1,233,206,523	6.5	1,119,678,246	XXX
12.4 NAIC 4	154.879	98,287,697	246,339,995	8,242,632			353,025,202	1.9	373,295,024	2.0	353,025,202	XXX
12.5 NAIC 5		6,602,774	240,000,000	g,272,002	1,628,085		8,230,859	0.0		0.1	8,230,859	XXX
12.6 NAIC 6		581,188			1,020,000		581, 188	0.0	441.800	0.0		XXX
12.7 Totals	1,152,982,750	5,524,965,683	3,717,412,361	1.223.124.754	769,265,317	132.807.425	12,520,558,290	68.6	13, 153, 123, 866	69.2	12,520,558,290	XXX
12.7 Totals	1, 152, 962, 750	3,324,903,083	3,717,412,361	9.8	6.1	1.1	100.0	XXX	13, 153, 123,600	XXX XXX	12,520,558,290	XXX
	9.2	44.1	29.7	9.8	D. I	l.l	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.3	30.3	20.4	6.7	4.2	0.7	68.6	XXX	XXX	XXX	68.6	XXX
13. Total Privately Placed Bonds	0.5	30.3	20.4	0.7	4.2	0.7	00.0	^^^	^^^	^^^	00.0	^^^
1	413.177.009	838,251,166	619.700.519	197.875.371	55.037.124		2.124.041.188	11.6	2.128.713.733	11.2	WW	2.124.041.188
13.1 NAIC 1	244,423,129	990,607,367	686,617,362		65,794,066		2, 124, 041, 188	12.0	2, 128, 713, 733	11.5		2, 124, 041, 188
13.2 NAIC 2											XXX	
13.3 NAIC 3	27,799,402	250,082,400	386,752,438	27,101,832	5,931,843		697,667,915	3.8	735,887,364	3.9	XXX	697,667,915
13.4 NAIC 4	3,535,229	224,205,943	284,276,446	6,938,551	708 , 183		519,664,353	2.8		3.5	XXX	519,664,353
13.5 NAIC 5	4,426,665	93,550,617	37,907,796	6,859,144			142,744,221	0.8	75,734,543	0.4	XXX	142,744,221
13.6 NAIC 6	300,318	32,042,787	8,854,783		6,235,668		47,433,556	0.3	63,335,959	0.3		47,433,556
13.7 Totals	693,661,752		2,024,109,344	444,817,598	133,706,884		5,725,035,858	31.4	5,855,369,585	30.8	XXX	5,725,035,858
13.8 Line 13.7 as a % of Col. 7	12.1	42.4	35.4	7.8	2.3		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7,												
Section 10	3.8		11.1		0.7		31.4	XXX	XXX	XXX	XXX	31.4
(a) Includes \$ 3,098,374,057, freely tradal	LIL WAR OF O DUIL 4	4.4 1161 1 6	-II OFO DI-	4 4 4 4								



#### SCHEDULE D - PART 1A - SECTION 2

	Matu	rity Distribution of	All Bonds Owned	d December 31, a	t Book/Adjusted (	Carrying Values	by Major Type and	Subtype of Issue	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 10.6	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments												
1.1 Issuer Obligations	84,722,782	357,948,079	24,982,740	5,098,859		XXX	472,752,460	2.6	698 , 307 , 134	3.7	469,987,407	2,765,053
1.2 Residential Mortgage-Backed Securities	74,957	244,453	151,899	125,414		XXX	596,723	0.0	700,672	0.0	596,723	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities		4,697,831	8,558,745	21,046,131	1,205,099	XXX	35,507,806	0.2	67,299,100	0.4		35,507,806
1.5 Totals	84,797,739	362,890,364	33,693,384	26,270,403	1,205,099	XXX	508,856,989	2.8	766,306,905	4.0	470,584,130	38,272,859
2. All Other Governments												
2.1 Issuer Obligations	3,294,901	113,631,415	8,715,368			XXX	125,641,684	0.7	163,345,366	0.9	107,563,735	18,077,949
2.2 Residential Mortgage-Backed Securities	, , ,	., . ,	, , , ,			XXX	,		.,,.		, , , , ,	, , , , ,
2.3 Commercial Mortgage-Backed Securities						XXX	••••					
2.4 Other Loan-Backed and Structured Securities	1,604,822	7,474,770	1,066,851			XXX	10,146,443	0.1	21,617,038	0.1		10,146,443
2.5 Totals	4,899,722		9,782,219			XXX	135,788,126	0.7	184,962,404	1.0	107,563,735	
3. U.S. States, Territories and Possessions, Guaranteed	.,500,.22	121,100,100	0,102,210			7001	100,700,120	· · · ·	101,002,101		101,000,100	20,221,001
3.1 Issuer Obligations	9, 167, 636	12,479,137	12,340,665	41,491,715	5,694,732	XXX	81,173,886	0.4	81, 154, 731	0.4	81, 173,886	
3.2 Residential Mortgage-Backed Securities	, ior, 000			, TUT, TUT, TUT, TUT, TUT, TUT, TUT		XXX	1, 170,000					
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	9, 167, 636	12,479,137	12,340,665	41,491,715	5,694,732	XXX	81,173,886	0.4	81,154,731	0.4	81, 173, 886	<del> </del>
4. U.S. Political Subdivisions of States, Territories and	3, 107,000	12,473,107	12,040,000	71,701,710	3,034,702	^^^	01,170,000	0.4	01, 104,701	0.4	01,170,000	<del>                                     </del>
Possessions, Guaranteed												
4.1 Issuer Obligations	6.538.141	87.142.571	136,732,057	214.634.806	18.843.520	XXX	463.891.095	2.5	439.979.928	2.3	463.891.095	
4.2 Residential Mortgage-Backed Securities			100,702,007	211,001,000	10,010,020	XXX		٠.٠ـــــــــــــــــــــــــــــــــــ	100,010,020	2.0	100,001,000	
4.3 Commercial Mortgage-Backed Securities						XXX	••••					
4.4 Other Loan-Backed and Structured Securities						XXX	••••					
4.5 Totals	6,538,141	87,142,571	136,732,057	214,634,806	18,843,520	XXX	463,891,095	2.5	439,979,928	2.3	463,891,095	
5. U.S. Special Revenue & Special Assessment Obligations	0,000,141	07,142,071	100,702,007	214,004,000	10,040,320	XXX	400,001,000	2.0	400,010,020	2.0	400,001,000	<del>                                     </del>
etc., Non-Guaranteed												
5.1 Issuer Obligations	23,658,884	335,655,331	171,968,424	320,534,135	109,448,340	XXX	961, 265, 115	5.3	1,001,226,486	5.3	946 , 185 , 115	15,080,000
5.2 Residential Mortgage-Backed Securities	7,941,990	13,091,029	2,798,107	839,810		XXX	24,670,936	0.1	34,952,588	0.2	24,670,936	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities			9,639,814	2,576,073		XXX	12,215,887	0.1	12,274,421	0.1		12,215,887
5.5 Totals	31,600,874	348,746,360	184,406,346	323,950,019	109,448,340	XXX	998, 151, 939	5.5	1,048,453,495	5.5	970,856,051	27,295,887
6. Industrial and Miscellaneous	**,***,***	, ,	,,	,,	,,	7001	101,101,000		1,111,100,100		***,***,***	
6.1 Issuer Obligations	1,499,200,266	6,205,774,325	5, 148, 449, 007	934.996.699	675,206,943	XXX	14,463,627,240	79.3	14,498,692,043	76.3	9.768.319.051	4.695.308.189
6.2 Residential Mortgage-Backed Securities	31,662,356	65, 144, 474	37,014,537	23,474,410	2,455,294	XXX	159,751,070	0.9	224,322,761	1.2	149,561,045	10, 190, 025
6.3 Commercial Mortgage-Backed Securities	48,468,665	19,538,002	6,364,235	20,717,710	770,851	XXX	75, 141, 754	0.4	198,751,577	1.0	75,141,754	10, 130,023
6.4 Other Loan-Backed and Structured Securities	130,309,102	730,884,546	162,767,333	103, 124, 300	32,604,443	XXX	1, 159, 689, 724	6.4	1,378,328,990	7.3	278,421,913	881,267,811
6.5 Totals	1,709,640,389	7,021,341,347	5,354,595,113	1,061,595,409	711,037,531	XXX	15,858,209,788	86.9	16,300,095,372	85.8	10,271,443,764	
7. Hybrid Securities	1,700,040,000	7,021,041,041	3,004,000,110	1,001,000,400	711,007,001	XXX	10,000,200,700	00.0	10,000,033,072	00.0	10,271,440,704	3,000,700,024
7.1 Issuer Obligations			9,971,922		56,742,979	XXX	66 714 001	0.4			20 220 205	44 476 605
7.1 Residential Mortgage-Backed Securities			9,971,922			XXX	66,714,901				22,238,205	44,476,695
7.2 Residential Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX			79,735,211	0.4		
7.4 Other Loan-Backed and Structured Securities 7.5 Totals		-	9,971,922		56,742,979	XXX	66,714,901	0.4	79,735,211	0.4	22,238,205	44,476,695
			9,911,922		30,742,979	ХХХ	00,714,901	0.4	18,130,211	0.4	22,230,203	44,470,090
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

13.5 SVO Identified Funds

13.7 Line 13.6 as a % of Col. 7

13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10

13.6 Totals

XXX

.693.661.752

.12.1

3.8

XXX

2.428.740.281

42.4

13.3

XXX

2.024.109.344

.35.4

11.1

XXX

444.817.598

.7.8

2.4

#### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

#### 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 Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 10.6 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.1 Exchange Traded Funds Identified by the SVO 132.807.425 132.807.425 0.7 107,805,405 .132,807,425 .XXX XXX XXX. XXX .XXX 9.2 Bond Mutual Funds Identified by the SVO. XXX XXX XXX XXX XXX 9.3 Totals 132.807.425 132.807.425 0.7 107.805.405 132.807.425 XXX XXX XXX XXX XXX 0.6 10. Total Bonds Current Year 91.2 10.1 Issuer Obligations 1.626.582.610 7.112.630.860 5.513.160.183 1.516.756.214 865.936.514 XXX 16.635.066.380 XXX XXX 11.859.358.494 4.775.707.886 10.2 Residential Mortgage-Backed Securities .39.679.303 .78.479.956 ...39,964,543 ..24.439.633 ..2.455.294 .185,018,730 XXX .174.828.705 10 190 025 XXX .1.0 XXX 10.3 Commercial Mortgage-Backed Securities 48,468,665 ..19,538,002 ...6,364,235 ...770,851 XXX ...75, 141, 754 .0.4 XXX XXX .75, 141, 754 10.4 Other Loan-Backed and Structured Securities . .131.913.924 .743.057.147 .182.032.744 126.746.505 .33.809.542 XXX ..1,217,559,860 .6.7 XXX XXX 278.421.913 ..939.137.947 10.5 SVO Identified Funds 132,807,425 132,807,425 0.7 132,807,425 XXX XXX XXX XXX XXX XXX XXX 10.6 Totals. 1.846.644.501 .7,953,705,964 ..5,741,521,705 1,667,942,352 902,972,201 132.807.425 18,245,594,148 100.0 .XXX. .XXX. .12,520,558,290 ..5,725,035,858 10.7 Line 10.6 as a % of Col. 7 10.1 43.6 4.9 0.7 100.0 XXX XXX 68.6 31.5 9.1 XXX 31.4 11. Total Bonds Prior Year 11.1 Issuer Obligations .1,444,603,104 .7,230,132,727 5,638,117,374 1,596,371,019 .973,481,465 16,882,705,689 88.8 ..12, 183, 292, 155 4.699.413.534 XXX XXX XXX 11.2 Residential Mortgage-Backed Securities .56,072,667 ..114,394,658 .29,068,557 ..7,058,512 259.976.020 ..13,346,659 .53,381,626 XXX XXX XXX. ..1.4 246.629.362 11.3 Commercial Mortgage-Backed Securities 92.605.162 90.684.365 15.462.051 XXX XXX XXX 198.751.577 1.0 194.335.824 4.415.754 11.4 Other Loan-Backed and Structured Securities .252 .841 . 193 689.864.641 .303.844.838 .176 . 158 . 084 .136.546.004 1.559.254.759 ...1, 138, 193, 638 XXX XXX XXX .8.2 .421.061.121 107,805,405 11.5 SVO Identified Funds XXX XXX XXX XXX XXX XXX XXX 107,805,405 0.6 107,805,405 11.6 Totals .1,846,122,125 .8,125,076,391 1,801,597,659 100.0 ..5,855,369,585 ..6,010,805,889 ..1, 117, 085, 981 .107,805,405 XXX. XXX. 19,008,493,450 ..13, 153, 123, 866 11.7 Line 11.6 as a % of Col. 9 9.7 42.7 31.6 9.5 5.9 0.6 100.0 XXX 30.8 XXX XXX 12. Total Publicly Traded Bonds \_11,859,358,494 65.0 12.1 Issuer Obligations 1,003,638,722 5,298,655,059 .3,622,725,262 1,188,103,761 746,235,689 XXX 12, 183, 292, 155 64.1 \_11,859,358,494 XXX 12.2 Residential Mortgage-Backed Securities 75.226.769 174.828.705 246.629.362 36.887.211 38.291.841 22.675.772 1.747.111 XXX 1.0 1.3 174.828.705 XXX 12.3 Commercial Mortgage-Backed Securities 48.468.665 ..19.538.002 ..6.364.235 ...770.851 XXX ..75.141.754 .0.4 .194.335.824 ..1.0 .75,141,754 XXX 12.4 Other Loan-Backed and Structured Securities 63,988,151 ..131,545,853 .50,031,022 ..12,345,221 ..20,511,666 278,421,913 XXX. ..1.5 .421,061,121 .2.2 .278,421,913 XXX 12.5 SVO Identified Funds ... XXX 132.807.425 132,807,425 0.7 132.807.425 XXX XXX XXX XXX 107.805.405 0.6 XXX 12.6 Totals ..1, 152, 982, 750 .5.524.965.683 .3,717,412,361 1,223,124,754 .769,265,317 132.807.425 ..12.520.558.290 68.6 .13, 153, 123, 866 ..69.2 .12,520,558,290 XXX 12.7 Line 12.6 as a % of Col. 7 9.2 44.1 .29.7 9.8 ..6.1 ..1.1 100.0 XXX .XXX. .XXX 100.0 XXX 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 30.3 20.4 6.7 0.7 68.6 68.6 6.3 4.2 XXX XXX XXX XXX 13. Total Privately Placed Bonds 13.1 Issuer Obligations 622.943.887 \_1,813,975,800 1,890,434,921 328,652,453 119,700,825 4,775,707,886 4,699,413,534 24.7 4,775,707,886 XXX .26.2 XXX 13.2 Residential Mortgage-Backed Securities 2.792.092 3.253.187 1.672.702 1.763.861 10.190.025 708.183 .XXX 0.1 13.346.659 0.1 XXX 10.190.025 13.3 Commercial Mortgage-Backed Securities 4,415,754 0.0 XXX XXX. 13.4 Other Loan-Backed and Structured Securities 67.925.773 611.511.294 132.001.721 114.401.284 13.297.876 939.137.947 5.1 1.138.193.638 939.137.947 .XXX. 6.0 XXX

XXX

133.706.884

.2.3

0.7

...5.725.035.858

100.0

31.4

.31.4

XXX

XXX

.5.855.369.585

XXX

XXX

XXX

XXX

XXX

XXX

.5.725.035.858

100.0

31.4

..30.8

.XXX

XXX

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

Siloter	em investments				
	1	2	3	4	5
	T	5 .		Other Short-term	Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	252,158,315	252 , 158 , 315			
Cost of short-term investments acquired	5,471,363,028	5,471,363,028			
2. Cost of short-term investments acquired					
	a., a=a				
3. Accrual of discount	31,270	31,270			
Unrealized valuation increase (decrease)					
	(108.303)	(100, 202)			
5. Total gain (loss) on disposals	(106,303)	(108,303)			
6. Deduct consideration received on disposals	5,534,909,465	5 , 534 , 909 , 465			
7. Deduct amortization of premium	1.835.677	1.835.677			
7. Deduct amontzation of premium	1,000,077	1,000,077			
Total foreign exchange change in book/adjusted carrying value					
Deduct current year's other than temporary impairment recognized	54	54			
a Double care type a contract of the contract					
	186.699.115	100 000 115			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	180,099,110	186,699,115			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	186,699,115	186,699,115			
12. Statement value at end of current period (Line 10 minus Line 11)	100,033,113	100,000,110			

<sup>(</sup>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)		44,037,749
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	31,061,301	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	14,037,104	45,098,404
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19	991,129	848,497
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(691,725)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		67,769,607
6.	Amortization:		
	6.1 Section 1, Column 19	12,299,661	
	6.2 Section 2, Column 21	19,924,682	32,224,343
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20	(5,761,016)	(16,933,604)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		36,814,059
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		36,814,059

## **SCHEDULE DB - PART B - VERIFICATION**

**Futures Contracts** 

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)......

2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote	- Cumulative Cash Chan	nge Column)		(3,375,082)
3.1	Add:		,		
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	(18,050)			
	3.12 Section 1, Column 15, prior year	(4,695)	(13,355)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year			(13,355)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(18,050)			
	3.24 Section 1, Column 19, prior year	(4,695)	(13,355)	(13,355)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2,	Column 15)	(3,206,822)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(3,202,127)	(3,202,127)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(4,695)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				4,695
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	ır			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2	')			(3,365,082)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,365,082)

## **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

					neplication	(Synthetic F	(SSEL) ITALIS	actions Open as of Dece	ilibel 31 ol Cul						
		Replication (Syn	nthetic Asset) Tra	insactions							of the Repl	ication (Synthetic Asset) Tra			
1	2	3	4	5	6	7	8	Derivative Ir	nstrument(s) Oper	n		Ca	ash Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Öther	Notional	Carrying		Effective	Maturity		Carrying				Öther	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	DS (OLN) due 44732, OPTIONattached														
	to Cash Security-BANK OF AMERICA														
680665B#2	CORP	3FE	500,000	486,230	498 , 515	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(13,770)	3,834	06051G-FZ-7	BANK OF AMERICA CORP	1FE	500,000	494,681
	CDX.NA.IG.20 06/20/18 due 43271,														
12513#YS4	CDS attached to Cash Security-BEMIS	OFF	10,000,000	10.023.278	10 505 644	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51.213	40 554	001407 411 0	BEMIS COMPANY INC	2FE	9.972.065	10,552,090
120 13#184	CDX.NA.IG.20 06/20/18 due 43271.	2FE	10,000,000		10,090,044	06/ 19/ 20 13	06/20/2018	06/20/18		43,334	081437-AN-8	BEMIS COMPANY INC	ZFE	9,9/2,000	10,332,090
	FUTUREattached to Cash Security-							CDS CXS678AA5 ON CDX.NA.IG.20							
12513#YS4	INTER-AMERICAN DEVEL BK	2FE	20.000.000	20.190.372	20.708.989	06/19/2013	06/20/2018	06/20/18	102.427	87 . 109	4581X0-BG-2	INTER-AMERICAN DEVEL BK	1FE	20.087.945	20,621,880
	CDX.NA.IG.20 06/20/18 due 43271,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,		., .,			, , , , , ,					, , , , , , , , , , , , , , , , , , , ,
	CDS attached to Cash Security-							CDS CXS678AA5 ON CDX.NA.IG.20							
12513#YS4	NISOURCE FINANCE CORP	2FE	20,000,000	20,081,899	21,604,349	06/19/2013	06/20/2018	06/20/18	102,427	87 , 109	65473Q-AR-4	NISOURCE FINANCE CORP	2FE	19,979,472	21,517,240
	CDX.NA.IG.20 06/20/18 due 43271,														
12513#YS4	CDS attached to Cash Security-QVC	2FE	10,000,000	10.049.375	10 007 004	06/19/2013	00 (00 (0040	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51.213	40 554	747000 47 0	QVC INC	2FE	9,998,162	10.254.410
120 13#184	CDX.NA.IG.20 06/20/18 due 43271.	2FE	10,000,000		10,297,904	06/ 19/ 20 13	06/20/2018	06/20/18		43,334	141202-AN-9	QVC INC	ZFE	9,998,102	10,234,410
	CDS attached to Cash Security-WALT							CDS CXS678AA5 ON CDX.NA.IG.20							
12513#YS4	DISNEY COMPANY/THE	2FE	20.000.000	19.927.976	22,221,209	06/19/2013	06/20/2018	06/20/18	102.427	87 . 109	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19.825.549	22, 134, 100
			-												
				***************************************											
			-												
										ļ					
				ļ											
			-			-									
			-												
9999999 - To	tolo		-	80.759.130	85.926.670	XXX	XXX	XXX	395.937	352.269	XXX	XXX	XXX	80.363.193	85.574.401
3333339 - 10	Idio			1 80.759.130	I 85.926.6/U	_ ^^^	1 ^^^	1	395.93/	352.269		1	1 333	80.363.193	I 85.5/4.40 I

## **SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Q	uarter	Second (	Quarter	Third C	Quarter	Fourth	Quarter	Year T	o Date
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
Beginning Inventory	10	180,182,780	11	180,259,677	14	181,925,695	8	81,970,602	10	180 , 182 , 780
Add: Opened or Acquired Transactions	2	25,039,631	3	1,690,015	2	1,204,361			7	27,934,007
Add: Increases in Replication (Synthetic Asset)     Transactions Statement Value	xxx	14,567	xxx	16,748	xxx	5,257	xxx	5,340	xxx	41,912
Less: Closed or Disposed of Transactions	1	24,965,254			8	101, 152, 447	2	1,204,361	11	127,322,063
Less: Positions Disposed of for Failing Effectiveness     Criteria										
Less: Decreases in Replication (Synthetic Asset)     Transactions Statement Value	XXX	12,047	XXX	40,744	XXX	12,264	XXX	12,451	XXX	77,506
7. Ending Inventory	11	180,259,677	14	181,925,695	8	81,970,602	6	80,759,130	6	80,759,130

# ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY 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	36,814,059	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,287,046	
3.	Total (Line 1 plus Line 2)	38,101,1	05
4.	Part D, Section 1, Column 5	90,014,135	
5.	Part D, Section 1, Column 6	(51,913,030)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	36,837,476	
8.	Part B, Section 1, Column 13	(25,248)	
9.	Total (Line 7 plus Line 8)	36,812,2	:28
10.	Part D, Section 1, Column 8	88,718,687	
11.	Part D, Section 1, Column 9	(51,906,353)	
12	Total (Line 9 minus Line 10 minus Line 11)	(1	106)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	81,211,895	
14.	Part B, Section 1, Column 20	148,500	
15.	Part D, Section 1, Column 11	81,360,395	
16.	Total (Line 13 plus Line 14 minus Line 15)	······	

#### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year. .326,760,856 .326,760,856 .20,845,511,806 19,089,810,376 .1.755.701.430 2. Cost of cash equivalents acquired ... ...3,490,002 ...3,490,002 3. Accrual of discount .... Unrealized valuation increase (decrease) ..(7,307) ..(7,235) (72)5. Total gain (loss) on disposals ..20,772,170,206 19,073,395,858 ...1,698,774,348 6. Deduct consideration received on disposals Deduct amortization of premium . ..14,216 .14,195 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-403,570,936 346,643,947 .56,926,989 7+8-9) 11. Deduct total nonadmitted amounts .. 403,570,936 346,643,947 56,926,989 Statement value at end of current period (Line 10 minus Line 11)

 $<sup>\</sup>hbox{(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:}\\$ 

### **ALPHABETICAL INDEX**

#### **ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
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## **SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

						nowing An ries	a Lotato Citi	LB Booomboi	OT OF CHITCHE	oui						
1	2	Location	on	5	6	7	8	9	10	Chan	ge in Book/Adjust	ted Carrying Valu	ue Less Encumbra	ances	16	17
		3	4							11	12	13	14	15		
		-												Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Book/Adjusted				Current Year's		Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value	Fair Value	Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value	Carrying	Encum-	Expenses
Description of Property	Code	Citv	State			Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
			State	Acquired	Appraisal	Actual Cost	Diances	Drances	brances	Cialion	necognized	brances	(13-11-12)	value	Diances	incurred
0399999. Total Property occupied by the	reporting															
Apartments	!	Alexandria	VA	11/30/2012	09/30/2017	29, 266, 186		24,842,639	28,000,000	935,220			(935,220)		2,453,531	1,257,391
Retail	!	Savannah	GA	06/18/2015	12/31/2017	36,826,207		33,520,723	36,100,000	650,076			(650,076)		3,379,042	1,221,259
Apartments	!	Austin	TX		09/30/2017	73,477,703	33,550,000		39,050,000	2,651,265			(2,651,265)		7,729,413	5,685,375
Industrial	!	Tempe	AZ	10/12/2017	11/01/2017	18,364,846		18,221,565	18,100,000	80,697			(80,697)		375,000	112,457
0499999. Properties held for the production	on of inc	ome				157,934,942	33,550,000	109,800,299	121,250,000	4,317,257			(4,317,257)		13,936,986	8,276,483
															<b></b>	
															<b>+</b>	
															I	
0699999 - Totals						157,934,942	33,550,000	109,800,299	121,250,000	4,317,257			(4,317,257)		13,936,986	8,276,483

## **SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED and Additions Made During the Year

1			4	5	6	7	8	9
	Location							
	2	3						Additional
					Actual Cost		Book/Adjusted	Investment
			Date		at Time of	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Investment Made After Acquisition
Industrial	Tempe	AZ	10/12/2017	Commonwealth Land Title Company VARIOUS			18,100,000	202,262 238,728
Apartments	Alexandria	VA	11/30/2012	VARIOUS				238,728
Retail	Savannah	GA	06/18/2015	VARIOUS VARIOUS				19,450
	Austin	TX	02/09/2016	VARIOUS				
0199999. Acquired by Purchase					18,100,000		18,100,000	1,431,384
			<b></b>					
			<b>-</b>				+	
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			<del> </del>				+	
							+	
			·				+	
			<del> </del>				+	
0000000 Tatala			<u> </u>		40,400,000		40,400,000	4 404 004
0399999 - Totals					18,100,000		18,100,000	1,431,384

Showing All Real Estate DISPOSED During the Vear	Including Payments During the Final Year on "Sales Under Contract"
Showing All Real Estate DISPOSED Duffing the Year.	including Payments Dunno the Final Year on Sales Under Contract

1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3	1			Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/		Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
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0399999 - Totals							1												

1	2		Location	5	6	7	NED December 3			ook Value/Recorde	ed Investment		14	15
·		3	Location	4			Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Lana Marahan	0-4-	0.11		Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code			State Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
121581 121651		LAS VEGAS	NV		12/16/1999 08/25/1998	8.040 7.040	7,213,608 5,575,636		(64, 159)				23,239,207	12/19/1997 08/07/1998
121759		MINNEAPOLIS	MN		11/09/1999	7.940	4,812,505		(04, 133)					10/08/1999
121911		BRAINTREE	MA		12/28/2000	7.930	8,769,745							11/03/2000
122173		BALTIMORE	MD		08/29/2002	7.310	2,479,098						7, 158, 359	11/29/2005
122307		. HENDERSON	NV	······	07/01/2003	5.910	1,215,313							12/16/2002
122324		SAN MARCOS	CA		12/09/2003 06/09/2004	5.570 5.240	4,042,689 1,450,672							09/01/2003 04/16/2004
122466		STERLING	VA		07/09/2004	5.620	10,994,099		(1,948)		-			04/10/2004
122506		SEWICKLEY	PA		01/14/2005	6.600	2,718,745		(1,040)				7,435,395	
122545		STAMFORD	CT		11/22/2005	5.630	8,045,631						34,868,618	
122586		FEDERAL WAY	WA		04/22/2005	5.620	4, 188, 560				-			03/15/2005
122634		PARK CITY				5.320	3,899,611							08/02/2005
122643		. WILLIAMSBURG			01/19/2006	5.430	2,975,504				-			12/01/2005
122694 122713		DAVENPORTSAN FRANCISCO			12/22/2005	5.510 5.620	9,513,948 95,920,268				-			11/05/2005 10/21/2005
122715		TUALATIN			11/15/2006	5.760	9,457,461							10/21/2005
122720		NAPERVILLE	iL		12/21/2005	7.000	4,350,080							11/30/2005
122764		BALTIMORE	MD		01/20/2006	6.100	1,237,488						3,578,876	11/29/2005
122782		NEW YORK	NY		01/05/2006	5.505	21,323,401							09/01/2005
122830		DENVER				6.260	3,062,455							06/07/2006
122897		HONOLULU	HI	·	01/10/2007	6.750 5.630	7,643,420 8,768,063							11/01/2006
122996		VARIOUS	NY	······	07/12/2007	5.700	9,261,486							06/04/200706/04/2007
123011		EAST HANOVER	NJ		10/01/2007	5.660	6,267,471		62,211					06/06/2007
123031		HAWTHORNE	CA			5.770	10.573.948		02,211					05/25/2007
123067		MATAWAN	NJ		09/27/2007	6.250	4,000,001							08/22/2007
123097		VALLEY VIEW	OH		01/22/2008	6 . 160	5,407,047							11/18/2007
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007	6.300	2,319,269							11/26/2007
123126 123129		MEDFORD	MA		12/07/2007	6.450 6.710	4, 109, 200							10/22/2007
123129		OGDEN	IIT	······································	12/10/2007 03/13/2008	6.200	7,798,720 13,190,507							11/16/2007 11/14/2007
123139		TAMPA	FL		01/15/2008	5.760	3,458,537							12/07/2007
123141		BRANCHBURG	NJ.		02/05/2008	6.270	5,370,532							12/07/2007
123145		BOSTON	MA		02/14/2008	6.100	21, 109, 459							02/01/2008
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430	10,877,479							03/11/2008
123173		WARMINSTER	PA		06/03/2008	6.280	4,346,449							04/11/2008
123174 123195		BOUND BROOK	NJ			6.360 6.640	8,568,371 12,697,319						14,708,418	04/24/2008
123195		HARTSDALE	NY		07/28/2010	5.540	6,659,206				-		13 207 525	06/17/2016
123230		SECAUCUS	NJ.		10/07/2010	5.390	5,019,135						12,617.502	08/15/2010
123234		MACUNGIE	PA		10/26/2010	5.300	3,532,349							08/11/2010
123249		DES PLAINES	IL		02/24/2011	4.900	24,717,832						79,773,621	01/06/2011
123255		LOS ANGELES	CA	·	10/03/2011	5.790	37,293,003				-			08/17/2011
123257		AUSTIN	TX		06/01/2011	5.650	7,883,596				-			04/14/2011
123260		. CLIFTON	NJ.		04/01/2011	5.260 5.640	5,000,000 28,272,521				-			02/15/2011
123271		RANCHO CORDOVA		······	05/25/2011	5.060	25,305,724		(21,011)					03/31/2011
123275		BAKERSFIELD	CA		05/31/2011	5.060	47,557,309		(36,687)					03/31/2011
123278		ALISO VIEJO	CA				26,614,640		(19,358)				52,518,608	03/31/2011
123280		DANA POINT	CA		07/22/2011	5.580	4, 379, 384							04/20/2011
123286		SPRING HILL	[FL	······	09/14/2011	5. 180	4,289,237							04/21/2011
123294		. WOODBURY	NY		07/01/2011	4.750	5,321,984				-			05/20/2011
123295		WASHINGTON			06/15/2011	4.240 5.550	62,000,000 9,993,765			<del></del>				05/12/2011
123301		ST. LOUIS	IL			5.550	9,993,765				-			11/20/2017 11/20/2017
123303		CHICAGO	IL.		06/30/2011	5.550	1,477,372							11/20/2017
123304		PHILADELPHIA	PA		06/30/2011	5.550	16,385,734							11/20/2017
123305		MINNEAPOLIS	MN			5.550	4,978,181						8, 104, 929	11/20/2017
123306		HOUSTON	TX		06/30/2011	5.550	1, 161, 326							11/20/2017
123307		CHELSEA	MΔ	1	06/30/2011	5 550	10 528 611	I	1		1		17 141 530	11/20/2017

1	2		Location		5	6	7	NED December 3			ook Value/Recorde	ed Investment		14	15
·		3	20041011	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123308	Oode	BALTIMORE	MD	Olale	Турс	06/30/2011	5.550	4,577,982	(Decrease)	Accidion	riccognizca	and Other	DOOK Value	7,453,369	
123309		ATLANTA	GA			06/30/2011	5.550	6,775,339						11,030,864	11/20/2017
123310		WASHINGTON	DC			06/30/2011	5.550	2,580,725						4,201,653	11/20/2017
123312		DEERFIELD				12/01/2011	5.110 5.180	33,338,738				-			08/10/2011
123318		INDIANAPOLIS	IN			07/13/2011	5.200	10,752,640							06/14/2011
123324		SEATTLE			·	09/29/2011	4.660	21,380,067						44,490,989	07/14/2011
123328		ST. LOUIS	MO GA			10/11/2011	5. 150	8,512,167							07/15/2011
123331		ALPHARETTA	MA			07/29/2011	4.540 4.700	11,064,206							07/16/2011
123340		BOSTON	MA.			11/30/2011	4.700	3,511,404							09/09/2011
123342		BOSTON	MA			11/30/2011	4.700	3,511,404							09/09/2011
123347		LAKEWOOD	CA			12/13/2011	5.000	3,877,183				-			10/27/2011
123348		OREGON CITY	OR		·	12/15/2011	5. 125 4.000	8,016,020 16,415,493							09/16/2011
123374		ALEXANDRIA	VA		· · · · · · · · · · · · · · · · · · ·	03/07/2012	5.060	23,090,412							01/10/2012
123375		DENVER				02/21/2012	4.960	10,982,864							01/03/2012
123376		. HOUSTON	TX		·	05/15/2012	5. 190	17,682,474							02/25/2012
123379		PLANT CITY			·	01/20/2012 12/16/2011	4.610 4.500	12,861,123 33,680,928							12/27/2011
123396		SANTA FE SPRINGS	CA			06/29/2012	4.650	6,528,054				-			05/04/2012
123397		OAKLAND	CA			08/08/2012	4.800	15,453,029						36,561,853	06/06/2012
123401		MADISON	WI			07/10/2012	4.400	11,001,685							05/16/2012
123404		SAN DIEGO	CA		·	09/04/2012	4.400 4.400	7,671,897							07/03/2012
123406		NORTH HOLLYWOOD	CA			09/04/2012	4.400	14,872,235				-			07/05/2012
123407		LINTHICUM	MD.			08/28/2012	4.650	10,051,691							06/28/2012
123416		LODI	NJ			02/13/2013	4.440	16,780,711						26,464,241	11/15/2012
123426		ROCKY POINT	NY			01/25/2013	4.680	12,841,359							09/21/2012
123427		GEORGETOWN			·	07/30/2013	4.150 4.900	16,564,323 21,913,915							04/30/2013
123429		LAS VEGAS	NV		···	02/14/2013	4.610	2,845,569		(67,449)					11/04/2012
123438		TEMPE	AZ			02/14/2013	4.610	3,809,391							12/12/2012
123441		. IRVINE	CA			03/28/2013	4 . 450	15, 163, 336		(15,615)					03/08/2013
123442		ALISO VIEJO	CA		·	04/30/2013	4.450	14,225,401							03/26/2013
123445 123449		MOORESVILLE	NC		·	04/09/2013	4.250 4.480	6,630,342 10,904,271							02/25/2013 04/01/2013
123450		SAN DIMAS	CA			05/23/2013	4. 150	4,873,946		(28, 109)					04/22/2013
123451		PLEASANTON	CA			04/18/2013	3.950	10 , 188 , 135						22,330,311	03/08/2013
123457		GREENSBORO	NC		·	05/07/2013	3.900	13,067,906				-			04/01/2013
123459		MARLTON	NJ			06/13/2013	3.940	21,430,754 80,027,830		(212,023)					05/06/2013
123461		DALLAS	TX			06/12/2013	4.050								05/07/2013
123462		COPPELL	TX			05/22/2013	3.750	14,700,000						35,718,221	05/01/2013
123465		. PHOENIXVILLE	PA			07/09/2013	4.090	9,330,044		(22,572)		-			04/30/2004
123467		DALLAS	TX			08/07/2013	3.850	34,578,714						63,866,026	
123470		CHICAGO				06/20/2013	3.750 4.390	28,413,500 31,400,876				-			05/13/2013
123474		LAS VEGAS	NV			07/10/2013	4.000	7,736,095							06/13/2013
123476		ODENTON	MD			07/25/2013	4.340	8,585,263						17,355,659	06/23/2013
123478		HONOLULU	HI			01/30/2014	6.750	1, 165,999							09/04/2013
123480		FULTON	MD		·	10/30/2013	4.860 4.860	19, 279, 569 16, 557, 748							08/27/2013 08/27/2013
123482		ATLANTA			·	10/07/2013	4.530	16, 357, 748				-			08/2//2013
123483		LOS ANGELES				10/29/2013	4.790	21,215,623						33,512,361	09/08/2013
123485		EATONTOWN	NJ			10/29/2013	5.650	25,994,116		(37,376)				26,034,509	09/10/2013
123486		. GREENVALE	NY			04/24/2014	4.260	13,088,616		(31,040)		-			02/20/2014
123489		MINNEAPOLIS	MN			04/01/2014	4.390 5.400	17,000,000 12,489,726							02/10/2014 03/07/2014
123491		ADDISON	TX.			04/10/2014	4.350	12,489,720							03/07/2014
123492		GREENSRORO	NC.			05/12/2014	4 790			6 054					03/20/2014

1	2		Location	5	6	7	NED December 3 8			ook Value/Recorde	ed Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	Sta	ate Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123493 123494		SALT LAKE CITY	VI		05/07/2014	4.580 4.070	18,789,557 7,446,277							04/01/201411/16/2016
123495		CUPERT INO	CA		07/31/2014	4.060	13,763,363							04/17/2014
123496		BROOKLYN	NY		07/30/2014	4.290	18,825,868							05/02/2014
123497		TOMS RIVER	NJ		07/09/2014	4 . 160	14, 100, 520							04/18/2014
123498		TUSTIN	CA		07/02/2014	3.850	10,000,000							06/10/2014
123499 123501		CHICAGOLAS VEGAS	IL		10/28/2014	3.960 4.380	19,615,147 30,401,860							09/18/201406/23/2014
123504		SAN DIEGO	CA		10/11/2014	3.950	46,665,969				-			07/24/2014
123505		CHICAGO	IL		09/10/2014	4.200	8,310,165							08/18/2014
123507		SAN ANTONIO	TX		10/30/2014	3.500	11,732,580						22,369,658	
123508		NEWARK	NJ		11/17/2014	4.420	14,419,733						24,002,945	
123509		PORTLAND			12/04/2014	4.090	19, 243, 151		179,981				48, 195, 685	
123510		SEATTLE	WA		12/04/2014	4.090	13,140,980		(474,956)		-			10/02/2014
123511		. SALT LAKE CITYSAN ANTONIO	TY		12/18/201402/27/2015	4.550 4.050	27,083,759 17,441,594							10/16/2014 01/19/2015
123513		TEMPE	A7		12/10/2014	4.000	14,672,394							10/30/2014
123514		CHANDLER	AZ		12/10/2014	4.010	6,615,540							10/30/2014
123515		SUGAR LAND	TX		12/15/2014	4.100	5,201,586						7,495,497	11/06/2014
123516		FULSHEAR	TX		01/16/2015	4.100	5,213,642							11/06/2014
123517		AUSTIN	TX		01/09/2015	4.350	29,000,000							10/30/2014
123519		. COLUMBIA	MD	<del>-</del>	01/30/2015	4.110	15,660,956							12/03/2014
123520 123521		BALTIMORE			01/30/2015	4. 160 4. 170	9, 685, 584 10, 464, 463							12/03/2014 12/19/2014
123522		SAN DIEGO	CA		04/08/2015	4. 170			(3,271)					02/03/2015
123523		PISCATAWAY	N.I		03/13/2015	4.000	25, 100, 000		(0,2/1)					02/05/2015
123524		MADISON	WI		06/30/2015	4.000	20,847,702							03/15/2015
123526		IRVINE	CA		03/26/2015	3.560	23,695,102						42,522,240	03/05/2015
123527		FUQUAY-VARINA	NC		05/06/2015	4.020	9,547,702						13,705,940	
123528		KING OF PRUSSIA	PA		05/13/2015	3.720	10,076,183		(45,405)					03/27/2015
123530		LAS VEGAS	NV	<del>-</del>	06/29/2015	3.910 3.670	16,987,754 6,199,383							04/08/2015 02/25/2015
123534		ATLANTA	GA		08/06/2015	3.870	26,000,000							02/25/2015
123537		ADDISON	TY		08/03/2015	3.950	7, 126, 254		(5,078)					06/17/2015
123538		CELEBRATION	FL		07/09/2015	4.340	35.500.000		(0,070)					08/31/2016
123539		PHOENIX	AZ		09/22/2015	3.590	15, 451, 904						23,300,589	07/24/2015
123540		RALEIGH	NC		09/22/2015	4.220	21,465,456							07/10/2015
123541		SPRING	TX		08/06/2015	3.400	6,900,000				-			06/13/2015
123543		BELLEVUE	WA		08/18/2015	3.500	15,250,000							07/18/2015
123545		SAN FRANCISCOPLANO	CA		10/21/2015	4.350 3.700	12,466,111 18,350,000							09/04/2015 10/08/2015
123544		WINSTON-SALEM	NC		12/02/2015	3.650	6,512,649				-			08/28/2015
123546		SAN ANTONIO	TX		12/17/2015		14,473,719							11/09/2015
123547		BALTIMORE	MD		12/07/2015	4.250	7, 163, 516						11, 121, 333	09/24/2015
123549		ELMWOOD PARK	NJ		12/18/2015	3.530	13,783,173						23,436,983	
123552		PORTLAND	OR		12/22/2015	4.250	7,961,094				-		13,430,000	
123555		BOTHELL	WA		12/22/2015	3.740	7,100,000				-		12,318,548	
123556 123536		ATLANTA	UA		12/18/2015 02/09/2016	3.880	14,600,000 18,000,000							11/25/2015 01/08/2016
123557		CEDAR PARK	TY		02/10/2016	4.290	11,558,122				-			12/16/2015
123558		RIVERVIEW			03/01/2016	4.520	14,000,000						18,898,894	01/25/2016
123559		CHICAGO	IL		04/22/2016	3.690	14,500,000							02/01/2016
123561		NATICK	MA		04/28/2016	4.250	22, 153, 653						33, 146, 563	03/07/2016
123564		BOULDER	CO		04/14/2016	3.890	37,300,000				.			03/21/2016
123565		CENTENNIAL	CO		04/14/2016	3.890	40,200,000				-		64,437,483	03/17/2016
123566		HOUSTON	TX		04/19/2016	4.000	17,851,086				-			03/28/2016
123562		. CHICAGO	IL		06/07/2016 06/03/2016	3.400 4.250	9,721,489 3,868,773				-			11/23/2015 05/12/2016
123575		ATLANTA	GA		06/15/2016	3.480					-			05/12/2016
123560		CEDAR PARK	TX		05/10/2016	4.450					-			03/07/2016
123572		VANCOLIVER	WA		07/20/2016	3 180								06/08/2016

### **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

		I				age Loans CVV	NED December 3	TO Ourient Tee				т	т.	
1	2	Locati	on	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123574	Code	GLENDALE	State 17	Type	07/20/2016	3.930	20,200,000	(Decrease)	Accietion	necognized	and Other	DOOK Value		
123578		FULTON	MD		07/20/2016	3.990								06/17/2016
123570		GAINESVILLE	mD		08/11/2016	4.050	10,130,045							06/09/2016
123582		BEAVERTON	OR		09/15/2016	3.620	17,000,000							08/24/2016
123585		CELEBRATION	FL		09/22/2016	5.500	4,925,742							08/31/2016
123579		COVINGTON	WA		10/05/2016	3.750	17,000,000							08/24/2016
123584		CHAMPA I GN	IL		10/17/2016	3.300	22,700,000							09/14/2016
123533		SAN ANTONIO	ΤΧ		11/21/2016	3.900	35,000,000							10/13/2016
123567		RALEIGH	NC		10/31/2016	4. 150	17,500,000							06/03/2016
123586		MONROV I A	CA		11/18/2016	3.970	19,034,475							09/23/2016
123577 123588			MO		12/14/2016 02/23/2017	3.170	27,050,000 34,449,464							07/25/2016
123591		PHOENIX	NO		03/01/2017	4.840 4.280	34,449,464		1,464					01/18/2017
123592		ORLANDO	AL		03/09/2017	4.060	51,200,000		1,404					01/18/2017
123594		FORT LAUDERDALE	FI		05/11/2017	5.000	16,500,000							04/21/2017
123589		RALEIGH	NC		06/12/2017	4.880	10,250,000			***************************************				01/12/2017
123597		WAYNE	PA		06/29/2017	3.500	10,000,000							06/28/2017
123593		GREENVILLE	SC.		06/01/2017	4.110	22,500,000						30,710,000	
123603		AUSTIN	TX		07/28/2017	3.670	17,600,000						27, 101, 449	
123602		MIRA LOMA	CA		08/31/2017	3.750	6,200,000							07/19/2017
123598		VACAVILLE	CA		08/21/2017	3.750	22,500,000							07/11/2017
123610		AUSTIN	ΤΧ		09/28/2017	4.200	10,171,591							08/15/2017
123611		CHICAGO	IL.		09/25/2017	3.750	8,000,000							08/15/2017
123608		SAN ANTONIO	Ιλ		10/03/2017	4.330 3.980	11,968,479 18,073,828							08/16/2017
123599		TEANECK	I X		10/02/2017		34,934,541						24,560,000	08/03/2017
400001			NO.		10/12/2017	5.372	13, 222, 923		2.214		(128,082)			08/24/2017
123612		IRVING	TX		11/30/2017	3.500	11,825,000				120,002)			09/21/2017
123615		VARIOUS	IL		11/30/2017	5.680	26,418,605							11/04/2017
123604		DECATUR	GA		11/07/2017	3.550	42,000,000						56,690,000	10/09/2017
123617		ATLANTA	GA		11/28/2017	3.860	15,000,000						21,260,000	
123613		HOUSTON	ΤΧ		11/29/2017	3.500	12,000,000							09/29/2017
123607		LAS VEGAS	NV		11/17/2017	3.940	11,000,000				·			08/07/2017
400002		FREMONT	CA		12/19/2017	4.772	15,040,000		-		(182,752)		21,315,000	
123620		NORTH PROVIDENCE	KI		12/21/2017	3.760	23,500,000							11/17/2017
123616 123618		SAN ANTONIOLOS ANGELES	TXCA		12/07/2017 12/13/2017	4.100 3.900	17,000,000 15,460,774		(47,454)		(39,006)		24,461,111	10/12/201/
			T		12/13/201/	3.900								
US99999. Mortgages in g	good sta	nding - Commercial mortgages-all other	er				3,190,563,731		(866,241)		(349,840)		5,950,536,106	XXX
0899999. Total Mortgag	es in go	od standing					3, 190, 563, 731		(866, 241)		(349,840)		5,950,536,106	XXX
1699999. Total - Restruc														XXX
2499999. Total - Mortga	ges with	overdue interest over 90 days												XXX
		e process of foreclosure												XXX
3399999 - Totals	, JO II						3, 190, 563, 731		(866,241)		(349,840)		5,950,536,106	XXX
Jugger Tutals							3, 190, 303, 731	l .	(000,241)	1	(349,840)		3,930,330,100	////

#### General Interrogatory:

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

<sup>....</sup> interest due and unpaid.

### **SCHEDULE B - PART 2**

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

1	Location	wing All Wortgage Loans AC	4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123380	PLANT CITY	FI	71	12/16/2011	4.500	9.306.292		
123460	SANTA CLARA	CA		06/12/2013	4.500	22,427,854		208.890.013
123588	OVERLAND PARK	KS		02/23/2017	4.840	35,000,000		46,770,000
123591	PHOEN IX	AZ		03/01/2017	4.280	13,745,027	189.434	
123592	ORLANDO	FL FL		03/09/2017	4.060	51,200,000		74.590.000
123594	FORT LAUDERDALE	FL		05/11/2017	5.000	16,500,000		24,340,000
123589	RALEIGH	NC	L		4.880	10.250.000		13,680,000
123597	WAYNE	PA		06/29/2017	3.500	8.847.978	1.152.022	16,090,000
123593	GREENVILLE	SC		06/01/2017	4.110	22,500,000		30,710,000
123603	AUSTIN	TX		07/28/2017	3.670	17,600,000		27, 101, 449
123602	MIRA LOMA	CA			3.750	5,548,340	651,660	17,820,000
123598	VACAVILLE	CA			3.750			45,740,000
123610	AUSTIN	TX		09/28/2017	4.200	10,200,000		15,651,227
123611	CHICAGO	IL		09/25/2017	3.750	8,000,000		11,985,778
123608	HOUSTON	TX		10/03/2017	4.330	8,206,123	3,793,877	16,660,000
123599	SAN ANTONIO	TX		10/02/2017	3.980	18,100,000		24,560,000
123606	TEANECK	NJ		10/19/2017	4.270			50,000,000
400001	SACRAMENTO	CA		10/12/2017	5.372	13,350,000		18,870,000
123612	IRVING	TX		11/30/2017	3.500	11,825,000		18,980,000
123615	VARIOUS	IL		11/30/2017	5.680			42,921,568
123604	DECATUR	GA		11/07/2017	3.550	42,000,000		
123617	ATLANTA	GA		11/28/2017	3.860	15,000,000		21,260,000
123613	HOUSTON	TX		11/29/2017	3.500	12,000,000		16,731,892
123607	LAS VEGAS	NV		11/17/2017	3.940	11,000,000		16,749,782
400002	FREMONT	CA		12/19/2017	4.772	15,225,000		21,315,000
123620	NORTH PROVIDENCE	RI		12/21/2017	3.760	23,500,000		31,480,000
123616	SAN ANTONIO	TX		12/07/2017	4. 100	12,662,140	4,337,860	24,461,111
123618	LOS ANGELES	CA		12/13/2017	3.900	10,389,372	5, 158, 350	27,600,877
	tanding - Commercial mortgages-all other		·			508,301,730	15,283,202	1,022,264,036
0899999. Total Mortgages in go	ood standing		·			508,301,730	15,283,202	1,022,264,036
1699999. Total - Restructured	Mortgages	_	•					
	th overdue interest over 90 days	_	•					
3299999. Total - Mortgages in t	the process of foreclosure		·					<u> </u>
3399999 - Totals						508,301,730	15,283,202	1,022,264,036

# Showing All Mortgage Loans DISPOSED Transferred or Renaid During the Current Year

				Showing	g All Mortgage	e Loans DISPO	DSED, Trans	sferred or Re	paid During tl	he Current Y	'ear						
1	Locat	ion	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
121563 122469	CARROLLTON	TX		10/06/1997 07/26/2004	02/08/201712/12/2017	6,355,629 1,294,778					7 101		6,355,629 1,301,939	6,355,629 1,306,385		4,446	4,446
122905	STOCKTON			07/26/2004	02/24/2017	1,294,778					7, 161		4,470,250	4,470,250		4,446	4,446
122921	EAST LONGMEADOW	MA		03/29/2007	03/31/2017	2,556,979							2,556,979	2,556,979			
122964	MINNEAPOLIS	MN		04/09/2007	03/14/2017	5,286,829							5,286,829	5,286,829			
122981	BRENTWOOD	NY		05/23/2007	03/01/2017	5,907,627							5,907,627	5,907,627			
122983	NAPERVILLE	L	-	06/13/2007	06/29/2017	14,358,253		(167,728)			(167,728)		14, 190, 526	14, 162, 477		(28,049)	(28,049)
122991 123019	SIMI VALLEY			08/15/2007 06/28/2007	08/22/2017 06/01/2017								15,000,000 5,934,431	15,000,0005,934,431			
123027	MADISON	WI		08/08/2007	06/06/2017	7,185,080							7, 185, 080	7,185,080			
123029	DARIEN	CT		06/29/2007	07/20/2017	2,897,278							2,897,278	2,897,278			
123043	BRANCHBURG	NJ		10/25/2007	07/19/2017	3,615,147							3,615,147	3,615,147			ļ
123061	NEW YORK	NY		09/10/2007	08/31/2017								23, 104, 075	23, 104, 075			·
123065 123070	BALTIMORE	MD		09/25/2007	09/12/201710/31/2017				367,215		(367,215)		10,710,644	10,710,644		55,854	55,854
123072	CHICAGO			09/25/2007	07/21/2017	4,430,961		(83,038)			(83,038)		4,347,923	4,324,088		(23,834)	(23,834)
123073	PASADENA	CA		10/09/2007	10/31/2017	9,022,178		(93,469)			(93,469)		8,928,709	8,916,834		(11,875)	(11,875)
123079	SCOTTSDALE	AZ		09/19/2007	08/15/2017	10,000,000							10,000,000	10,000,000			
123081	RALEIGH	NC		11/06/2007	10/31/2017	10,746,000							10,746,000	10,746,000			
123084	SHREWSBURY	NJ		09/26/2007	08/31/2017	42,899,211 3,353,618		(169,912)	1		(169,912)		42,729,298	42,536,451		(192,847)	(192,847)
123118	MIRA LOMA	CA		12/12/2007	08/31/2017								5,634,883	5,634,883			
123128	LENEXA	KS.	-	01/15/2008	01/18/2017	4,789,924							4,789,924	4,789,924			
123136	HOCKESSIN	DE		02/11/2008	12/05/2017	13,730,673							13,730,673	13,730,673			ļ
123137	RIVERSIDE	CA		01/10/2008	11/16/2017	3, 123, 463							3, 123, 463	3, 123, 463			ļ
123241 123258	SAN DIEGOSAN ANTONIO	CA		11/01/2010	07/25/2017	4,918,203		(4,216)			(4,216)		4,913,987	4,913,987			
123259	PITTSBURGH	PA		06/20/2011	12/07/2017 05/01/2017								13,691,124 18,173,018	13,691,124 18,173,018			
123263	ORLANDO	FL		05/17/2011	03/09/2017								26,839,431	26,839,431			
123268	KATY	TX		06/28/2011	01/06/2017	13,566,914							13,566,914	13,566,914			
123288	LOS ANGELES	CA		06/13/2011	12/13/2017	11,259,093		98,074			98,074		11,357,168	11,357,168			
123298 123327	DEVON	PA		06/29/2011	06/29/2017 08/29/2017			1,771			1,771		8,955,905	8,956,201 13,000,000		297	297
123355	PHOENIX	AZ	-	09/29/201112/19/2011	08/29/2017			9, 168			9, 168		13,000,000	13,000,000			[
123366	COLUMBUS	0H		03/28/2012	02/24/2017	18,028,013							18,028,013	18,028,013			
123402	COSTA MESA	CA		07/16/2012	06/01/2017	7, 199, 206							7, 199, 206	7, 199, 206			
123420	. MAITLAND	FL		12/28/2012	01/03/2017	19,034,213		9, 110			9,110		19,043,323	19,043,323			<u> </u>
123421 123479	ATLANTACHICAGO	GAII		12/28/2012 09/26/2013	01/03/2017 07/21/2017	3,679,905 1,459,567		1,913 1,269			1,913		3,681,818 1,460,836	3,681,818			
123488	CANTON	MA		09/26/2013	11/21/2017	1,459,567		981,670			981,670			30,096,932		157,996	157,996
123532	SALT LAKE CITY	UT		05/29/2015	01/18/2017								36,961,540	36,961,540			
0199999. Mortgages clo	sed by repayment					466,304,112		591,773	367,215		224,558		467,263,101	467,225,088		(38,013)	(38,013)
121581	LAS VEGAS	NV		12/16/1999		727,049							727,049	727,049		, , , , , , , , ,	
121651	SUNRISE	FL		08/25/1998		314,658		(4,359)			(4,359)		310,299	310,299			
121759	MINNEAPOLIS	MN		11/09/1999	-	494,732							494,732	494,732			
121911	BRAINTREEBALTIMORE	MAMD		12/28/2000 08/29/2002		745, 160 421, 245							745, 160 421, 245	745,160 421,245			
122307	HENDERSON	NV		07/01/2003		273,392		1.730			1,730		275, 122	275, 122			
122324	SAN MARCOS	CA		12/09/2003									256,686	256,686			
122423	WHITESTONE	NY	-	06/09/2004		358,639							358,639	358,639			ļ
122466	STERLING	VA	-	07/01/2004		507,585		147,915			147,915		655,499	655,499			·
122506 122545	SEWICKLEYSTAMFORD	PA	-	01/14/2005									142,522 774,655	142,522 774,655			
122586	FEDERAL WAY	WA	-	04/22/2005							-		442,908	442,908			
122634	PARK CITY	IL		09/06/2005									206,498	206,498			ļ
122643	WILLIAMSBURG	VA		01/19/2006									838,417	838,417			
122694	. DAVENPORT	IA		12/22/2005		298,946							298,946	298,946			·
122713	SAN FRANCISCOTUALATIN	CAOR	- [	11/30/2005		428,742			<b>}</b>				428,742 779,803	428,742			·
122715	NAPERVILLE			11/15/2006		931.339							931.339	779,803			[

				Showing	a All Mortgage Loan	s DISPC	SED, Trans										
1	Location		4	5	6	7			in Book Value	Recorded Inv			14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign	5 " '	
						cluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				ъ.		crued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1			Loan	Date		terest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	or Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
122764 122782	BALTIMORE	NY	···	01/20/2006 01/05/2006		209,481409,444							209,481 409,444	209,481 409,444			
122830	DENVER			07/19/2006		720,527							720,527	720,527			
122897	HONOLULU	HI		01/10/2007		157,613							157,613	157,613			
122995	VARIOUS	NY		07/12/2007		161,157							161, 157	161, 157			
122996	VARIOUS	NY		07/12/2007		182,456							182,456	182,456			
123011	EAST HANOVER	NJ		10/01/2007	<b> </b>	174,474		1, 114			1, 114		175,588 449,760	175,588 449,760			
123067	MATAWAN			09/27/2007	l	449,760							1,147,389	1,147,389			
123097	VALLEY VIEW	OH.		01/22/2008		209,334							209,334	209,334			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		89,401							89,401	89,401			
123125	PHILADELPHIA	PA		12/17/2007	ļ	.14,392,461						ļ	14,392,461	14,392,461			ļ
123126	MEDFORD	MA		12/07/2007		195,771							195,771	195,771			
123129	OGDEN		·	12/10/2007 03/13/2008		292,048545,164							292,048 545,164	292,048 545,164			
123139	TAMPA	FL		01/15/2008		440,396							440,396	440,396			
123141	BRANCHBURG	NJ		02/05/2008		282,783							282,783	282,783			
123143	HOCKESSIN	DE		04/10/2008		2,428,971							2,428,971	2,428,971			
123145	BOSTON	MA		02/14/2008		516,815							516,815	516,815			
123169	ALEXANDRIA CITY	VA		03/31/2008	ł	251,755							251,755	251,755			
123171	WARMINSTER	TXPA		03/31/2008		8,439,831 100,336							8,439,831 100,336	8,439,831 100,336			
	BOUND BROOK	NJ.		06/18/2008		195,769							195,769	195,769			
123195	MEDFORD	NY		12/11/2009		363,030							363,030	363,030			
123224	HARTSDALE	NY		07/28/2010		198,776							198,776	198,776			
123230	SECAUCUS	<u>N</u> J		10/07/2010		162, 122							162, 122	162, 122			
123234	MACUNGIE	PA	···	10/26/2010 02/24/2011		77 , 100 557 . 169							77 , 100 557 , 169	77,100 557,169			
123255	LOS ANGELES	CA		10/03/2011	l	702,210							702,210				
123257	AUSTIN	TX		06/01/2011		235, 194							235, 194	235, 194			
123262	WYCKOFF	NJ		05/25/2011		844,417							844,417	844,417			
123271	RANCHO CORDOVA	CA		05/31/2011		853,745		(726)			(726)		853,019	853,019			
123275 123278	BAKERSFIELD			05/31/2011	·····	1,604,353 897,807		(1,266)			(1,266)		1,603,087 897,140	1,603,087 897,140			
123280	DANA POINT			05/31/2011		173,094		(007)			(007)		173,094	173,094			
123286	SPRING HILL	FL		09/14/2011		131, 183							131, 183	131, 183			
123294	WOODBURY	NY		07/01/2011		119,690							119,690	119,690			
123301	CHICAGO			09/01/2011		172,372							172,372	172,372			
123302	ST. LOUIS	MO		06/30/2011		136,76325,482							136,763	136,763			
123303	PHILADELPHIA	PA		06/30/2011 06/30/2011	····	25,482							25,482 282,621	25,482 282,621			
123305	MINNEAPOLIS			06/30/2011		85,864							85,864	85,864			
123306	HOUSTON	TX		06/30/2011		20,031							20,031	20,031			
123307	CHELSEA	MA		06/30/2011		181,597							181,597	181,597			
123308	BALTIMORE	MD		06/30/2011	ļ	78,961						ļ	78,961	78,961			
123309 123310	ATLANTAWASHINGTON			06/30/2011		116,861							116,861	116,861 44,512			
123310	DEERFIELD			12/01/2011	l	44,512 690,554							44,512 690,554				
123314	SARASOTA	FL		08/08/2011		129,066							129,066	129,066			
123318	INDIANAPOLIS	IN		07/13/2011		225, 189							225, 189	225, 189			
	SEATTLE			09/29/2011		417,878							417,878	417,878			
123328	ST. LOUIS	MO		10/11/2011		408,206							408,206 254,969	408,206			
123331	BOSTON	GA		07/29/2011 11/30/2011	····	254,969 78,876								254,969 78,876			
123337	BOSTON			11/30/2011	l	78,876							78,876	78,876			
123342	BOSTON	MA.		11/30/2011		77,261							77,261	77,261			
123347	LAKEWOOD	CA		12/13/2011		118,583							118,583	118,583			
123348	OREGON CITY	OR		12/15/2011	ļ	378,837							378,837	378,837			
123368	STUDIO CITY	CA		12/09/2011		310,538							310,538	310,538			

				Showing	All Mortgage Loans [	ISPOSED, Trai										
1	Locati		4	5	6 7		3	e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3			Book V		9	10	11	12	13	Book Value/				
					Recor			Current				Recorded		<b>.</b> .		
					Investr			Year's Other-		Total		Investment		Foreign	D !! !	<b>.</b>
					Exclud			Than-	Capitalized	Change	Total Foreign			Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Accru Disposal Intere			Temporary	Deferred	in Book Value	Exchange	Accrued Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y		(Amortization / Accretion	Impairment Recognized	Interest and Other	(8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
123375	DENVER	Siale M	туре	02/21/2012		1 244	Accretion	necognized	Other	(0+3-10+11)	DOOK Value	361,244	361,244	Disposai	Disposai	Disposai
123376	HOUSTON	TX		02/21/2012 05/15/2012		i1,244						471,899	471,899			
123379	NEWARK	NJ		01/20/2012	4	8,598						408,598	408,598			
123380	PLANT CITY	FL		12/16/2011		7,503						487,503	487,503			
123396 123397	SANTA FE SPRINGS	CA		06/29/201208/08/2012		9,827 6,467						199,827 956,467	199,827 956.467			
123401	MADISON	WI		07/10/2012		3,205						243,205	243,205			
123404	SAN DIEGO	CA		09/04/2012	L1	6,807						166,807	166,807			
123405	SAN DIEGO	CA		09/04/2012		3,361						323,361	323,361			
123406 123407	NORTH HOLLYWOOD	CAMD		09/04/2012 08/28/2012		2,096						42,096 303,737	42,096 303,737			
123416	LODI	NJ		02/13/2013		7,127						737 , 127	737 , 127			
123426	ROCKY POINT	NY		01/25/2013	2	0,298						240,298	240,298			
123427	GEORGETOWN	TX		07/30/2013		54,544						354,544	354,544			
123429	CHICAGO	IL		11/29/2012		0,805	(1,534	)		(1,534	)	429,272	429,272			
123437	LAS VEGAS	NVAZ		02/14/2013		8,2808,020		-				58,280 78,020	58,280 78,020			
123441	IRVINE	CA.		03/28/2013		6,855	(476	)		(476	)	446,378	446,378			
123442	ALISO VIEJO	CA		04/30/2013	4	8,569						418,569	418,569			
123445	MOORESVILLE	NC		04/09/2013		7,493						217,493	217,493			
123449	CHICAGO	I		05/08/2013	11,3	24,291 163	(163			(163		11,324,291	11,324,291			
123451	PLEASANTON	CA.		05/23/2013		8,474	( 103	/		( 103	)	318,474	318,474			
123457	GREENSBORO	NC		05/07/2013		0,244						260,244	260,244			
123459	MARLTON	NJ		06/13/2013		7,311						437,311	437,311			
123460	SANTA CLARA	CA		06/12/2013	19, 1	2,646	(1,576	)		(1,576)	)	19,141,070	19, 141, 070			
123461 123465	DALLAS PHOENIXVILLE	TX		06/27/2013 07/09/2013		0,333 9,181	(536			(536		240,333 198,645	240,333 198.645			
123467	DALLAS	TX		08/07/2013		5,286				306		705,592	705,592			
123472	CHICAGO	IL		08/13/2013	g	8,114						908, 114	908,114			
123474	LAS VEGAS	NV		07/10/2013		8,329						348,329	348,329			
123476	ODENTON	MDHI		07/25/2013		i1,354 24,044						251,354 24,044	251,354 24,044			
123480	FULTON	MD		10/30/2013		6,909						476,909	476,909			
123481	FULTON	MD.	-	10/30/2013	4	9,581						409,581	409,581			
123483	LOS ANGELES	CA		10/29/2013		3,902						403,902	403,902			
123485	EATONTOWN	NJ		10/29/2013		0,170	(3,317			(3,317		2,256,853	2,256,853			
123486 123490	GREENVALESAN FRANCISCO	NY		04/24/201405/01/2014		6,863 11,824	(374	/		(374)	/	126,489 301,824	126,489			
123492	GREENSBORO	NC.		05/12/2014		2,619	109			109		222,727	222,727			
123493	SALT LAKE CITY	UT		05/07/2014	3	7,074		.				387,074	387,074			
123494	JUPITER	FL		07/01/2014		3,723						53,723	53,723			
123495 123496	CUPERTINO	CANV		07/31/2014 07/30/2014		8,686						388,686 369,999	388,686 369,999			
123497	TOMS RIVER	NJ.		07/09/2014		3,034						283,034	283,034			
123499	CHICAGO	IL		10/28/2014	3	5,831						355,831	355,831			
123501	LAS VEGAS	NV		10/01/2014		4,548						514,548	514,548			
123504 123505	SAN DIEGO	CA		10/14/2014		9, 147 7, 815						899, 147 227, 815				
123507	SAN ANTONIO	ТХ		10/30/2014		8,009						258,009	258,009			[
123508	NEWARK	NJ.		11/17/2014	2	1,644						271,644	271,644			
123509	PORTLAND	OR		12/04/2014	3	2,000	1,889			1,889		383,890	383,890			
123510	SEATTLESALT LAKE CITY	UT		12/04/2014		23,204	(25,234	}		(25,234)	)	197,970	197,970			}
123511	SALI LAKE CITY	UI		12/18/2014		6,613 23,919		-				506,613	506,613			
123513	TEMPE	AZ.		12/10/2014		14,673						294,673	294,673			
123514	CHANDLER	AZ		12/10/2014	1	3,317						133,317	133,317			
123515	SUGAR LAND	TX		12/15/2014		1,989						141,989	141,989			
123516	FULSHEAR	TX		01/16/2015		1,506		-				141,506	141,506			

## **SCHEDULE B - PART 3**

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

						tgage Loans DISPOSED, Transferred or Repaid During the Current Year  7 Change in Book Value/Recorded Investment 14 15 16 17 18											
1	Location		4	5	6	7		Change	in Book Value	/Recorded Inve	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
										Deferred			Accrued		Gain	Gain	Gain
				D-4-	D:I	Accrued	Valuation	Year's	Temporary		in	Exchange		0			
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	BALTIMORE	MD		01/30/2015		188,508							188,508	188,508			
123521	SARASOTA	FL		01/30/2015		180,939							180,939	180,939			
	SAN DIEGO	CA		04/08/2015		198,936		(88)			(88)		198,849	198,849			
123524	MADISON	WI		06/30/2015		152,298							152,298	152,298			
123526	IRVINE	CA		03/26/2015		503,887							503,887	503,887			
123527	FUQUAY-VARINA	IVO		05/06/2015		186,382		/4 050)			/4 050		186,382	186,382			
		PA	<b>}</b>	05/13/2015		189,350		(1,058)			(1,058)		188,293	188,293			
	LAS VEGAS	NV	<b></b>	06/29/2015		430,471							430,471	430,471			
123531 123537	MINNEAPOLIS			06/30/2015		127,630 188,760		(138)			(138)		127,630	127,630 188,622			
123539	PHOENIX	AZ		08/03/2015				(138)			(138)		48,096				
	RALEIGH	AZ		09/22/2015									373,766	373,766			
123542	PHILADELPHIA	PA		09/22/2015		3,36,766							3,661,538	3,3,766			
123545	SAN FRANCISCO	PA		10/21/2015		3, 889							33,889	3,661,538			
123544	WINSTON-SALEM	NC		12/02/2015		231,992							231,992	231,992			
	SAN ANTONIO	ING		12/17/2015		279,453							279,453	279,453			
	BALTIMORE			12/17/2015		178,968							178,968	178,968			
123549	ELMWOOD PARK	N.I		12/18/2015		348,875							348,875	348,875			
	PORTLAND	OR		12/22/2015		286,631							286,631	286,631			
	CEDAR PARK	TY		02/10/2016		256,361							256,361	256,361			
	NATICK	MA		04/28/2016		541,129							541,129	541, 129			
123566	HOUSTON	TX		04/19/2016		248,914							248,914	248,914			
123562	CHICAGO	IL		06/07/2016		197,982							197,982	197,982			
123568	WOBURN	MA		06/03/2016		93,446							93,446	93,446			
123560	CEDAR PARK	TX		05/10/2016		174.317							174,317	174,317			
123578	FULTON	MD		07/21/2016		376,562							376,562	376,562			
123570	GAINESVILLE	FL		08/11/2016		176,632							176,632	176,632			
123585	CELEBRATION	FL	<u> </u>	09/22/2016		64,055							64,055	64,055			ļ
123586	MONROVIA	CA	<b></b>	11/18/2016		465,525							465,525	465,525			
123588	OVERLAND PARK	KS		02/23/2017		550,536							550,536	550,536			
123591	PHOENIX	AZ		03/01/2017		237,989		25			25		238,015				
123610	AUSTIN	TX		09/28/2017		28,409							28,409	28,409			
	HOUSTON	TX		10/03/2017		31,521							31,521	31,521			
	SAN ANTONIO	TX	<b></b>	10/02/2017		26, 172							26, 172	26, 172			
123606	TEANECK	NJ		10/19/2017		65,459							65,459	65,459			
	SACRAMENTO	CA		10/12/2017		1,210		21		(1,231)							
	FREMONT	CA	<b></b>	12/19/2017		2,248				(2,248)							
	LOS ANGELES	CA		12/13/2017		486		(267)		(219)							<del> </del>
0299999. Mortgages with	n partial repayments					116,340,499		111,329		(3,698)			116,448,130				
0599999 - Totals						582,644,611		703,103	367,215	(3,698)	332, 189		583,711,231	583,673,218		(38,013)	(38,013

	1	1	•	rm Invested A		IED Dece											1		
1	2	3	Location		6	7	8	9	10	11	12						18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
													,						D
OL LOID							<b>.</b> .	_			Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	_ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
13139#-10-3	CALTIUS PARTNERS IV		Los Angeles	CA	Caltius Capital	55	10/21/2008	2	11,626,120	11,626,120	11,626,120	(1, 168, 442)					3, 144, 951	5, 131, 960	6.890
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital	5S	04/26/2012	22	4,365,017	4,365,017	4,365,017	(834,032)				542,403	1, 121, 671	233,380	4.680
1399999.	Joint Venture Interests - Fixed Income	- Unaffil	iated	•					15.991.137	15.991.137	15.991.137	(2.002.475)				542.403	4.266.622	5.365.340	XXX
	AQR STYLE PREMIA FUND LP		GREENWICH		AQR CAPITAL MANAGEMENT HOLDINGS LLC		09/16/2016	5	17,153,361	17, 153, 361	17 , 153 , 361	1,934,684					.,,	2,222,212	0.380
000000-00-0	CAPSTONE EQUITY REPLACEMENT FUND US LP		NEW YORK	NY	CAPSTONE FUND SERVICES II, LLC		10/06/2016		30,557,721	30,557,721	30,557,721	5, 169, 447							17.020
000000-00-0	TWO SIGMA RISK PREMIA ENHANCED FUND LP		NEW YORK	NY	TWO SIGMA ADVISORS, LP		09/01/2017		15,315,165	15,315,165	15,315,165	315, 165							1.690
000000-00-0	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital	. [	11/05/2015	3	4,779,167	4,779,167	4,779,167	498 , 181	L					5,449,059	2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		7, 185, 005	7, 185,005	7, 185,005	722,610						1,508,862	10.380
000000-00-0	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016		5,479,055	5,479,055	5,479,055							3,654,403	34.880
000000-00-0	SOUTHERN BASIN FARMS LLC		BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP		01/14/2016		14,820,094	14,820,094	14,820,094	195,250						118,468	
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015	ļ	58,717,554	58,717,554	58,717,554		ļ	ļ		ļ	1,310,035		3. 160
000000-00-0	. TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP .		IRVING	TX	. TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3	841,868	841,868	841,868	(85,604)	ļ					6, 197, 882	0.950
554070-10-1	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006	L					ļ						0.690
554070-11-9	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
000000-00-0	REALOGY CORP. CO-INVESTMENT		New York	NY	Apollo Management		04/04/2007	3											
55407@-12-7	. MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		11/07/2006		10,323	10,323	10,323						46,420		3.070
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3	5,635,211	5,635,211	5,635,211	(62,905)					552,060	1, 196, 089	5.850
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	. Apollo Management		09/30/2008	3	7,283,656	7,283,656	7,283,656	(241,003)					1,672,170	1, 107, 707	0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	5,235,209	5,235,209	5, 235, 209	(864,768)					1,274,087	3,230,605	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles		Ares Management LLC		11/05/2012		13, 150, 301	13, 150, 301	13, 150, 301	2,346,358					754,245	3,937,665	0.330
000000-00-0	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	9,014	9,014	9,014	(28,373)				23,033	66,270		1.360
000000-00-0	ASTORG V		Paris	FRA	Astorg Partners		03/21/2011	3	10,294,108	10,294,108	10,294,108					1, 164, 546	3, 147, 803	3,206,707	1.020
000000-00-0	BEHRMAN CAPITAL PEP L.P.		New York	NY	Behrman Capital		08/23/2012	3	3,064,666	3,064,666	3,064,666	388,985					114,593	334,885	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		09/30/2008	3	1,371,996	1,371,996	1,371,996	(626,926)					918,755	344,212	0.050
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP		New York	NY	Blackstone Group		05/11/2009	3	18,610	18,610	18,610							486,745	0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP		New York	NY	. CCMP Capital Advisors		01/17/2014	3	8,685,311	8,685,311	8,685,311	259,635				440. 700		2,350,790	0.290
000000-00-0	EQT V FUND		St Peter Port		EQT		12/31/2008	3	1,821,360	1,821,360	1,821,360	(1, 168, 414)				448,790	1,301,414	384,405	0.290
000000-00-0 G0115*-10-5	FRANCISCO PARTNERS II, LPADVENT INTERNATIONAL GPE VI-A LP		San Francisco Boston		Francisco Partners		05/11/2009	3	3,316,227	3,316,227	3,316,227						356,337	1,083,300	0.680
000000-00-0	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	Advent International		07/07/2008 10/31/2012	3	7,099,499 28,248,654	7,099,499 28,248,654	7,099,499 28,248,654	(2,035,447)					2,468,618	1,747,250	0.600 0.750
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	s	28,248,654	5,248,634	5,248,654	5,072,634					1,498,097	6, 143, 200	
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR	-	12/31/2007	აა	5,247,893	5,247,893	5,247,893		l					6, 143,200	1.030
000000-00-0	GTCR FUND XI LP	-	CHICAGO		GTCR		09/02/2014	3	2,242,172	2,242,172	2, 242, 172		l				825,247	3,880,998	0.810
000000-00-0	GTCR INVESTORS CROWN LP		Chicago	IL	GTCR	-	03/10/2014	3	21,995,194	21,995,194	3,967,799						020, 247	563,353	
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	-	New York	NY	INSIGHT VENTURE PARTNERS	-	03/10/2014		20,554,371	20,554,371	20,554,371	2,532,083					734,043	1,117,090	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		01/31/2011		5.393.834	5.393.834	5.393.834	(495.941)	·				1. 181. 810	2,839,233	0.250
000000-00-0	LEXINGTON V. LP	.	New York	NY	Lexington Partners		07/01/2003		475.361	475.361	475.361	(90.857)	<u> </u>				136.083	48.684	0.500
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3	2,902,682	2,902,682	2,902,682	(2, 182, 133)					803.034	1, 136, 092	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008		8,565,047	8,565,047	8,565,047	28.045					714,714	482,034	
000000-00-0	MBK PARTNERS FUND III		Central	HKG.	MBK Partners		04/17/2013		45,780,164	45,780,164	45,780,164							1,916,098	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford		Oak Hill Partners		03/11/2008	3	14,875,081	14,875,081	14.875.081	1,416,515	[				602,875	987.720	0.600
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	,	,,		(149,384)						10,550,454	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	1,814,681	1,814,681	1,814,681	(878,935)					7,453,317	4,958,904	
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	5,970,785	5,970,785	5,970,785	(836,003)	ļ	ļ		ļ		4,771,124	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P		Beverly Hills		Platinum Equity Partners		08/05/2013	ļ	18, 101, 111	18, 101, 111	18, 101, 111	1, 129, 353					5,358,856	6,360,861	0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS		. PLATINUM EQUITY PARTNERS		11/28/2016		7,338,776	7,338,776	7,338,776	751,548						24,598,533	0.490
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	11,672,374	11,672,374	11,672,374	732,061	ļ				290,587	1,358,357	0.220
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	.	CHI CAGO	IL	PRUDENTIAL CAPITAL GROUP	.	04/21/2017	2	3,686,461	3,686,461	3,686,461	132,811	ļ	L		L		11,204,092	
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	. Quadrangle Group		09/30/2008	3	1,653,290	1,653,290	1,653,290	414,422						1,004,150	0.960
	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS	S																	
000000-00-0	2013		Boston	MA	Bain Capital Credit, LP		10/17/2012		5,318,088	5,318,088	5,318,088	(134,817)					537,068	390,000	0.570
000000-00-0	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor	-	04/28/2008	3	3, 130, 357	3, 130, 357	3, 130, 357	1,665,837	ļ			1,393,979	127 , 177	2,665,994	1.450
000000-00-0	SILVER LAKE III, LP		Menlo Park		. Silver Lake Partners	-	09/30/2008	3	7,265,272	7,265,272	7,265,272		ļ				1,203,117	1,700,050	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP		MENLO PARK		SILVER LAKE PARTNERS		10/22/2013	3	18,116,229	18, 116, 229	18,116,229		ļ				276,739	2,676,860	
	SL SPV-1 LP		MENLO PARK	CA	. SILVER LAKE PARTNERS		08/15/2017	3	2,705,676	2,705,676	2,705,676	(365,111)							1.020
000000-00-0	SP ARCH INVESTORS LLC	1	NEW YORK	NY.	SYCAMORE PARTNERS		09/12/2017	3	5.368.049	5.368.049	5.368.049	(3)	1	1				l	0.600

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

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								Carrying Val	ue	18	19	20		
	_		4	5	Ť		•					13	14	15	16	17			
			Ţ	3								10		Current	"	.,			
													Current	Year's		Total			
											D 1/								İ
											Book/		Year's	Other-		Foreign			İ
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	İ
											Carrying		ciation)	Temporary	ized	Change in		ment	İ
											Value	Unrealized	or ´	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
	Name or Description	Cada	0.1	0	or General Partner										Other				
fication		Code	2.1,	State		Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	SP CSO LP		NEW YORK	NY	SYCAMORE PARTNERS	·	09/12/2017	3	1,534,713	1,534,713	1,534,713								0.600
000000-00-0	SP USR INVESTORS LLCSTERLING CAPITAL PARTNERS III		NEW YORK	NY CT	SYCAMORE PARTNERS		09/12/2017	3	597,2354.701,220	597,235	597,235	(2.433.943)						000 000	0.600
000000-00-0	SYCAMORE PARTNERS II. LP		Westport	NY	Sterling Partners		09/30/2008		4,701,220	4,701,220	4,701,220 10,243,274	(2,433,943)						926,363 5.986.107	1.460 0.700
000000-00-0	THOMA BRAVO XII		CHI CAGO	IL	THOMA BRAVO PARTNERS			3											
							05/31/2016		10,251,952	10,251,952	10,251,952	287,796					1 077 004	11, 135, 356	0.530
000000-00-0	TPG V		Fort Worth	TXTX	TPG CapitalTPG Capital		09/30/2008	33	2,913,696	2,913,696	2,913,696 10,895,702	(950,592)					1,077,604 2.944.482	1,038,186	0.080
000000-00-0	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		05/22/2008	აა	10,895,702	15, 496, 897	10,895,702	1.988.075					2,944,482	3, 596, 161	0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL		09/12/2014	3	15,496,897	2,744,920	15,496,897	1,988,075					368.473	1,282,638	0.700
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NYNY		· <del> </del>	09/30/2008	ن				(117.760)	<b></b>	<b> </b>	<b></b>			1,282,038	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY NY	Warburg Pincus		07/26/2005		2,238,07815.084.641	2,238,078	2,238,078	(117,760)	<b>}</b>	<b> </b>	<b> </b>		1.07, 151		0.240
000000-00-0	WAYZATA OPPORTUNITIES FUND III. LP		Wayzata	MN	Wavzata Partners		09/30/2008		4.940.815	4,940,815	15,084,641	(322, 126)					1,953,098	2.040.000	0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013		4,940,815	4,940,815	4,940,815	(4,427)					097 , 143		0.790
000000-00-0	WCAS XI		New York	NY	. WELSH CARSON ANDERSON & STOWE	·	02/17/2006		12.881.822	12.881.822	12,881,822	(4,427)	<b></b>		<b></b>		634.687	842,212	0.680
000000-00-0	ACTIS ENERGY 4 LP		LONDON	GBR	ACTIS CAPITAL		02/13/2009	3	5.965.274	5.965.274	5.965.274	(418.580)					034,087	14.990.034	0.780
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		02/02/2017	3		3,965,274	3,923,486	(541,141)				8.602		14,990,034	
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON	MA	ARCLIGHT PARTNERS		01/23/2017	3		15, 206, 129	15,206,129	(541, 141)						5,086,748	
			NEW YORK	NY								214 . 199							
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP CONCESSION INVESTMENT HOLDINGS LLC		NEW YORK	NY NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	33	7, 124, 296 21, 217, 188	7, 124, 296	7, 124, 296 21, 217, 188							14,273,799	
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2016		21,217,188	21,217,188	21,217,188						421.705	0 507 050	0.560
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/13/2013	2	3,886,154	3,886,154	3,886,154	2,216,443 436,293					421,705	8,567,259 4,207,778	0.650
	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY			02/13/2015	3	24,610,238			3, 192, 316							
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Macquarie Infrastructure Partners Natural Gas Partners		03/28/2008	3	24,610,238	24,610,238	24,610,238 608,769						661.944	7,709,971 106.125	0.990
	NATURAL GAS PARTNERS X			TX	Natural Gas Partners Natural Gas Partners		03/28/2008	3	11.896.711	11,896,711	11,896,711	(640,284)					599.663	1,531,784	0.270 0.700
	NATURAL GAS PARTNERS X		IrvingIRVING	TX	NATURAL GAS PARTNERS		11/05/2014		14,933,636	14,933,636	14,933,636	1,385,306						4,705,935	
	NGP NATURAL RESOURCES XII LP		IRVINGIRVING	TX	NATURAL GAS PARTNERS		11/20/2014	3	1.561.752	1.561.752	1.561.752						449,383		
			BOSTON			·						(0.700.040)						7,938,248	
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015	3		8,968,658	8,968,658	(2,706,210)							1.140
000000-00-0	QUANTUM ENERGY PARTNERS VII CU-INVESTMENT FUND	1	HOUSTON	тх	QUANTUM ENERGY PARTNERS		12/01/2017		197 . 652	197,652	107 050							882.348	0.140
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3	1,765,782		197,652 1,765,782	(82,003)						8.858.307	0.310
				MA			08/22/2017			1,765,782		(152,732)						8,838,307	
000000-00-0	1903 EQUITY FUND, LP		Boston		Gordon Brothers		09/30/2008	3	3,528	3,528	3,528						537 . 853	0 000 000	3.420
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR.	Actis Capital		01/02/2008		5.894.000	9,679,000 5,894,000	9,679,000 5,894,000	(2,058,823)					1,022,306	2,603,233	8.010 1.670
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013		21,400,596	21,400,596	21,400,596	3,873,698					1.693.522	10.842.606	1.480
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.		GREENWICH	SGP CT	ATLAS HOLDINGS	·	08/16/2013	3	10,222,211	10,222,211	21,400,596		<b></b>	<b> </b>	<b></b>		1,093,322	8,340,514	1.480
000000-00-0	AUDAX MEZZANINE FUND II		Boston	MA			05/13/2014	2	10,222,211	10,222,211	10,222,211	(745,288)	<b>}</b>	<b> </b>	<b> </b>	ļ	}	2,925,883	3.540
000000-00-0	AURORA EQUITY PARTNERS V LP		LOS ANGELES	MA	Audax Group		05/11/2009	3	9,562,483	9,562,483	9,562,483	(144,315)	<b></b>	<b>!</b>	<b></b>			2,925,883	
000000-00-0	AXA SECONDARY FUND V		New York	NY	ARDIAN		12/14/2011		2,030,091	2,030,091	2,030,091	(1,145,984)					1.933.395	1,925,462	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II		Rio de Janeiro	BRA	Axxon Group	·	08/11/2011	2	7.903.442	7,903,442	7,903,442	2,222,151		·	·			1,923,402	7.870
000000-00-0	BACH CO-INVESTMENT LP 2		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/11/2011	3	5.288.071	5,288,071	5,288,071	(9,078)	l	l	l	·		2,209,101	3.750
	BLACK TORO CAPITAL FUND-II		BARCELONA	ESP	Black Toro Capital		12/04/2015		34,836,413	34,836,413	34,836,413	2, 123, 595				2,110,324		1,962,175	
	BRAIT IV LP		Johannesburg	ZAF	Brait	-	12/04/2013		6.942.331	6,942,331	6,942,331	(561,817)				4, 110, 324		2,247,227	4.060
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	ZAF	Calera Capital		04/18/2008	2	3.958.130	3.958.130	3.958.130	2.397.037	l	<b> </b>	·			68.751	2.210
131380-10-6	CALTIUS PARTNERS III		Los Angeles		Caltius Capital	h	05/01/2009	2	3,958,130	3,958,130	3,958,130	(36,608)	<u> </u>	<b> </b>	<u> </u>	ļ	·	1, 154, 294	5.000
101008-10-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT		Loo nilgeres	vr		· [	5002 11 0 1003	<del>-</del>	, 100, 141	141, انالد	,141	(00,000)						1, 134, 234	
000000-00-0	B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3				(2,120,045)				1	2,435,084	1, 174, 947	16.380
000000 00 0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT				CHINA EVERBRIGHT REINFORE SPECIAL	·	5 17 007 20 17										, 700,004	1, 17, 54/	10.000
000000-00-0	FUND LP		Beijing	CHN	OPPORTUNITIES		02/12/2015	3	18.809.087	18,809,087	18,809,087	(1,616,703)	I		I	I		251,696	19.940
000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT		bor Jing	ועוו וע	CHINA EVERBRIGHT REINFORE SPECIAL	· [	UI 12/ 20 IJ					1,010,700)						231,030	10.340
000000-00-0	FUND LP		BEIJING	CHN	OPPORTUNITIES		01/05/2017		2,186,023	2,186,023	2,186,023	(4, 157)	I		I	I		59,820	6.210
550000 00 0	CHINA EVERBRIGHT REINFORE SPECIAL		DETOTING	ا الا	CHINA EVERBRIGHT REINFORE SPECIAL		51/05/2011			2, 100,020	£, 100,020	(+, ISI )						, 020	0.210
000000-00-0	OPPORTUNITIES FUND I		BEIJING	CHN	OPPORTUNITIES		11/16/2015		10,142,971	10,142,971	10,142,971	(398,758)				1		8,606,782	7.500
000000-00-0	CHUSA II. INC.		SEOUL	KOR	MBK PARTNERS	· [	04/27/2016	3	26,076,618	26,076,618	26,076,618	19,976,092				(213,618)		0,000,702	8.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II		Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011		9.950.587	9,950,587	9,950,587	1, 173, 131				718,991	1,255,757	2,761,762	
	CMP GERMAN OPPORTUNITY FUND III		LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017		1.391.395	1,391,395	1,391,395	(110.077)				(4,794)	, 200, 707	10,405,782	
	CYPRIUM INVESTORS IV LP		Cleveland	0H	Cyprium Partners	· [	12/30/2013	2	7.482.949	7.482.949			Ī	Ī	l		1.029.186	5.281.419	

		erm Invested Assets OWNED December 31 of Current Year																	
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17		1	
														Current				1	
													Current	Year's		Total		i	
											Book/		Year's	Other-		Foreign		1	
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	DATA BRIDGE HOLDINGS, LLC	Oouc	BOCA RATON	FL	DIGITAL BRIDGE	Designation	07/11/2016	3 3	16.341.187	16.341.187	16.341.187	(2.856.130)	71001011011	TIIZCG	Other	Value	income	1.391.484	
000000-00-0	DB SECONDARY OPPORTUNITIES D LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011					(90, 116)				127,925	365,265	6,661,360	9.030
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011		4,064,382	4,064,382	4,064,382	(616, 435)				127,020	2.239.040	2,529,253	
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	10,126,220	10,126,220	10,126,220	(1,562,188)						10,047,213	
0-00-00-00	_ EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Barclays		02/20/2012	3	14,491,597	14,491,597	14,491,597	(1,579,888)				2,390,991	6,397,816	932, 173	1.080
000000-00-0	. EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	BARCLAYS	ļ	06/26/2015	3	27,706,076	27,706,076	27,706,076	3,673,179	ļ	ļ	ļ	1,315,929		6,409,634	
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	1,045,854	1,045,854	1,045,854	489,513						2,650,253	
000000-00-0	EVERSTONE CAPITAL PARTNERS III		MUMBAI Denver	IND	EVERSTONE CÁPITAL EXCELLERE PARTNERS, LLC		08/14/2015 10/03/2011	·	5,793,729 8,009,024	5,793,729 8,009,024	5,793,729 8,009,024	272,669 2,787,438						15,265,000 7,207,184	
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER		EXCELLERE PARTNERS, LLC		10/03/2011	3		3.266.572	8,009,024	(485.028)	l					7,207,184	
00000-00-0	EXCELLERE CAPITAL FUND LP		Denver		EXCELLERE PARTNERS, LLC		09/30/2008	3	2,813	2,813	2,813	(3,057)	<u> </u>					22,040,400	6.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		09/30/2008	3	1,528,036	1,528,036	1,528,036	135,000					842, 128	906,088	7.490
000000-00-0	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	3,903,966	3,903,966	3,903,966	966,026					587,327	1,398,253	4.640
000000-00-0	. FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	18,952,738	18,952,738	18,952,738	4,940,027					74,498	1, 173, 682	
000000-00-0	. FITNESS CAPITAL PARTNERS LP		PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3	37,897,366	37,897,366	37,897,366	(40,342)					380,000	<b>+</b>	20.840
000000-00-0	. QCP II EQUITY INVESTORS GET LP	К	New YorkDALLAS	NYTX	Quadrangle Group	-	06/11/200810/07/2016	3	38,706 9,862,612	38,706 9,862,612	38,706	(4, 167)						t	26.350
000000-00-0	FLORIDA FOOD HOLDINGS LP		NEW YORK	NY	KAINOS CAPITAL		02/29/2016		9,862,612	9,862,612	9,862,612 1,454,454	6,262,612						12.251.033	3.300
000000-00-0	GTCR FUND X		Chicago	LIL	GTCR		07/18/2011	3	1,454,454	1,454,454	1, 454, 454	(988,638)					5.066.659	1.417.793	
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC		NEW YORK	NY	QUADRANGLE GROUP		06/08/2015	3		14,740,021		(133,811)					5, 101, 513	1,417,730	4.760
000000-00-0	HKW CAPITAL PARTNERS IV LP		NEW YORK	NY	HKW Management		04/28/2014	3	26,136,928	26,136,928	26,136,928	3,999,226					3,890,744		9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.		NEW YORK	NY	HKW Management		06/30/2014	3	18, 121, 334	18, 121, 334	18, 121, 334	1,947,338						210,498	75.200
0-00-00-00	. HURON FUND III LP		Detroit		HURON CAPITAL PARTNERS		03/28/2008	3	3, 116, 984	3, 116, 984	3, 116, 984	(1,447,758)					1,412,925		3.200
000000-00-0	. HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	31,334,114	31,334,114	31,334,114	4,324,842						5,232,617	8.060
0-0000000000000000000000000000000000000	. INVESTCORP WRENCH AS LP		GRAND CAYMAN	CYM	INVESTCORP		06/30/2017	3	3,887,486	3,887,486	3,887,486	984,268						748,396	25.000
000000-00-0	. INVISION HOSPITALITY LP		ST HELIER	JEY	Invision Capital Partners Hospitality		11/12/2015	,	18.313.977	18.313.977	18.313.977	5.598.889				147 . 212		1.802.176	4.090
00000-00-0	JADE CHINA VALUE PARTNERS II. LP		Shanghai	CHN	Jade Invest	-	07/12/2012		5.871.124	5.871.124	5.871.124					147 , 212		1.026.480	
000000-00-0	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014		11.708.230	11,708,230	11,708,230	1.723.907						8.134.242	
000000-00-0	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	3,327,960	3,327,960	3,327,960	(523,646)						17, 148, 394	2.350
000000-00-0	KAINOS CAPITAL PARTNERS LP		Dallas	TX	Kainos Capital		05/10/2013	3	6,572,152	6,572,152	6,572,152	1,379,068					1, 101, 088	1,582,787	1.790
000000-00-0	. KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP		Dallas	TX	Kainos Capital		04/08/2013	3	15,516	15,516	15,516	(308)						21,011	1.810
000000-00-0	. KAINOS CAPITAL PARTNERS, MSG SAV LP		Dallas	TX	Kainos Capital		04/08/2013	3	171,568	171,568	171,568	(760,582)					835,324	101,662	1.720
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY NY	Kohlberg & Co Kohlberg & Co	-	09/30/2008	3	153,639 722,755	153,639	153,639 722.755		·				608.904	711,219 2.584.628	3.320
000000-00-0	KOHLBERG INVESTORS VII LP		Mount Kisco	NY	Kohlberg & Co	-	09/30/2008	3	22,755	22,298,912	22,298,912	3,261,340	<u> </u>				495.935	3,272,541	7.670
00000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT.	LANDMARK PARTNERS		09/30/2008		938 , 483	938,483	938,483	(54,828)					199,845		7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	2,321,429	2,321,429	2,321,429	(50,817)						1,209,603	2.560
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP		New York		Lexington Partners		12/31/2008	ļ	2,672,892	2,672,892	2,672,892	(327,971)	ļ	ļ	ļ		917,752	118,645	
000000-00-0	LEXINGTON PRIVATE EQUITY II LP		New York	NY	Lexington Partners		03/14/2011	·				(481,538)	ļ				396,520	840,042	
000000-00-0	LTRI HOLDINGS, LP		MIDLAND	TX	CLEARLAKE CAPITAL GROUP L.P.	-	06/29/2017	3	1,612,654	1,612,654	1,612,654	070.000					00.050	70.040	2.450
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NYNY	LINCOLNSHIRE PARTNERS		09/30/2008		4,331,485 13.481.857	4,331,485	4,331,485 13,481,857	379,266 1.510.221					20, 252	79,010 558.753	2.600 2.170
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP	-	11/16/2016	3	4.021.631	4.021.631	4.021.631	(439,866)	<u> </u>			161.726		16.871.063	
00000-00-0	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016		8,728,912	8,728,912	8,728,912	301,758				101,720		13,910,001	5.490
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		12/31/2008	2	4,465,427	4,465,427	4,465,427	140,810					2,310,913	1,285,714	4.400
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	ļ	41,142,070	41,142,070	41,142,070	1,420,652	ļ	ļ	ļ	ļ		15,644,211	2.950
000000-00-0	. MOUNTAINGATE CAPITAL FUND   LP		DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	2,380,166	2,380,166	2,380,166	(56 , 133)	ļ	ļ	ļ			7,443,323	
000000-00-0	. MP HOLDCO LLC		NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015	3		0 100 07	0 400 5:-	(81,622)					33,775,918	t	22.060
0-0000000000000000000000000000000000000	MPGC EAGLERIDER CO-INVESTMENT, LP NORTH HAVEN PRIVATE EQUITY ASIA IV VISION		SAN FRANCISCO		Main Post Partners	· <del> </del>	02/10/2016	·	6,469,345	6,469,345	6,469,345	1, 187,310						l	26.920
000000-00-0	INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	2	26.357.671	26,357,671	26,357,671	733.918		1				1	22.150
00000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	Neuberger Berman LLC		12/31/2008		20,337,671		20,337,671	(1,233,638)					488.708	2.100.000	
000000-00-0	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013		11,100,348	11, 100, 348	11,100,348	1,399,361						3, 189, 436	
667050-10-7	NORTHSTAR MEZZANINE PARTNER V		Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	8,737,647	8,737,647	8,737,647	50,950					493 , 175	2,307,496	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III. LP	1	New York	NY	Odvssev Partners	L	08/27/2004	3	51,875	51.875	51.875		1	1	1	1	1.235.608		

## **SCHEDULE BA - PART 1**

		rm Invested A	Assets OWN	NED Dece	ember 31 of 0	<u>Current Ye</u>	ar												
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	OHCP IV EPIC COI LP	Code	STAMFORD	State	OAK HILL PARTNERS	Designation	09/06/2017	Strategy	4.998.787	4.998.787	4.998.787	(1.213)	Accietion	Hizeu	Other	value	IIICOITIE	456,448	3.940
000000-00-0	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	7,983,078	7,983,078	7,983,078	(15,650)				678,754	402, 164	956,445	2. 180
000000-00-0	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	1,405,847	1,405,847	1,405,847	(201,827)						9,092,326	
000000-00-0	ORCHID ASIA V		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011		2.539.731	2,539,731	2,539,731	(301, 233)						1,755,338	
0-00-00-00	ORCHID ASIA VI LP		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014		5,956,457	5,956,457	5,956,457	632,208						5,548,453	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	35,600,021	35,600,021	35,600,021	10,962,909					16,231		8.420
000000-00-0	. PARTNERS GROUP CLIENT ACCESS 8, LP INC		ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014	3	5,357,425	5,357,425	5,357,425	2,908,844				3, 198, 727	10,564,383		3.690
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		05/05/2009	3	1,799,898	1,799,898	1,799,898	(745,567)				705,893	1, 103, 001	984,910	3.910
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP		Sao Paulo	BRA	Patria Investimentos		08/29/2011		15.495.730	15.495.730	15.495.730	2.743.473		I	1			2.962.409	1, 120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP		Sao Paulo	BRA	Patria Investimentos	-	10/16/2008	·	15,495,730	15,495,730	15,495,730	1,883,789	<b></b>		<u> </u>		<b></b>	2,962,409	
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	-	10/16/2008	.3	15,701,956	17,944,494	15,701,956	1,883,789							5.810
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	1,588,706	1,588,706	1,588,706	(168,380)					97,059	562,484	3.430
000000-00-0	PROAMPAC PG HOLDINGS LLC		CHI CAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		11/18/2016	3	19,473,076	19,473,076	19,473,076	(2,854,347)							3.440
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	22		766,655	766,655	(17,702)					65,465	1,703,010	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2	4,258,117	4, 258, 117	4,258,117	(2,558,416)					4,249,671	4,763,868	3.100
744640-10-2	. PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	26,756,182	26,756,182	26,756,182	216, 141					1,870,357	4,228,445	
000000-00-0	PSC MARLIN LP		ST PETER PORTEDINBURGH	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	33	9,707,930	9,707,930	9,707,930	(26,306)			·	395,510		330 , 188	
000000-00-0	ROSE DS INVESTMENT LP		New York	GBR	Rose DS Investment	-	04/20/2016 09/30/2007	3	6,641,566	6,641,566	6,641,566	(3,432)				(495, 107)	108,627		8.750 3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009	3	2,957,977	2,957,977	2,957,977	685,282					2,995,050	151, 150	
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3	6,721,964	6,721,964	6,721,964	(367,630)					2,335,030	4.049.742	
000000-00-0	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	8,353,940	8,353,940	8,353,940	5,277,101					2,018,411	875,726	2.200
0-00-00-00	SK CAPITAL PARTNERS IV LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	11,199,555	11, 199, 555	11, 199, 555	(153,491)						6,214,268	2.090
0-000000	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		2,767,000	2,767,000	2,767,000	(1,311,305)						138,745	2.760
000000-00-0	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	15,736,567	15,736,567	15,736,567	321,927					738,559	5,288,175	1.160
000000-00-0	SUNSTONE PARTNERS   LP		PALO ALTO		Sunstone Partners		01/13/2016		3,352,688	3,352,688	3,352,688	(93,706)						11,436,803	
000000-00-0	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NYSGP	TRILANTIC CAPITAL PARTNERS		08/23/2017 12/12/2012	3	5,010,848 45,744,821	5,010,848 45.744.821	5,010,848 45,744,821	(32, 108)						1,000,000	5.920 16.390
00000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	879,069	879,069	879,069	367,341					287,789	2,133,220	2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	10.679.740	10.679.740	10.679.740	(66,366)				464.888	201,100	4.824.040	1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3	34,043,303	34,043,303	34,043,303	11,802,063					1,080,590	9,611,189	2.220
000000-00-0	TRILLIANT HOLDING LP		DALLAS	TX	KAINOS CAPITAL		07/29/2015		152,212	152,212	152,212	6,719,880					3, 155, 176		5.780
0-000000	. VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	_ VICTORIA CAPITAL PARTNERS		03/28/2012	3	4,539,127	4,539,127	4,539,127	96,340			ļ			1,680,327	0.850
000000-00-0	. VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	. VISTA EQUITY PARTNERS		11/04/2008	3	5,901,064	5,901,064	5,901,064	(3,790,131)		ļ	ļ		3,599,889	1,689,082	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		San Francisco		VISTA EQUITY PARTNERS		10/14/2011	3	16, 136, 60910, 448, 000	16, 136, 609	16,136,609	(31,460)					2,776,246	3,624,486	
000000-00-0	. VP PRIMALUFI MANAGEMENI, LLC		TORONTO	CAN	VICTOR CAPITAL PARTNERS		10/05/2017 02/17/2017	3	10,448,000	10,448,000	10,448,000	672.765						12,514,801	23.140
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield		Wind Point Partners		09/30/2008	3	5,081,095	5,081,095	5,081,095	(1,240,149)			·		171,349	12,514,601	1.680
00000-00-0	ARCLIGHT ENERGY PARTNERS V LP		Boston		ArcLight Partners		12/01/2011	3	44,674,197	44,674,197	44,674,197	2,304,387					5,075,279	11, 180, 457	2.270
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3	25,335,377	25,335,377	25,335,377	2,500,324					293, 178	1, 119, 807	4.050
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3	2,804,926	2,804,926	2,804,926	(176,375)						29,014,877	3.200
000000-00-0	. CAPROCK PREFERRED EQUITY HOLDINGS LLC		DALLAS	TX	ENERGY SPECTRUM PARTNERS		09/13/2017	3	23, 132, 705	23, 132, 705	23, 132, 705	3, 132, 705	<b> </b>	ļ	ļ	ļ	<b> </b>	5,000,000	7.550
000000-00-0	. CARLYLE POWER PARTNERS II, L.P.		New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	5,855,977	5,855,977	5,855,977	147,657						14,271,258	
000000-00-0	. CPP II SOUTHEAST GEN COINVESTMENT LP		New YorkBOSTON	NY	CARLYLE POWER PARTNERS		02/20/2015	3	10,475,483	10,475,483	10,475,483	118,388						270 005	11.330
000000-00-0	_ EIG CORPUS CHRISTI CO-INVESTMENT, L.P		HOUSTON	MATX	EIG Global Energy Partners		12/28/2015 03/31/2015	2	7,993,803 9,657,586	7,993,803 9,657,586	7,993,803 9,657,586	(93,890)					3, 128, 804	372,935	1.290 5.820
29269@-10-3	EIG ENERGY FUND XV		HOUSTON	TX	ElG Global Energy Partners		03/07/2011	2	7,565,668	7 ,565 ,668	7,565,668				ļ		155,430	2,041,871	0.880
292760-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/31/2008	3	2,282,089	2,282,089	2,282,089	(3,996,977)					100,400		4.250
000000-00-0	_ ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP _		HOUSTON	ТХ	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	,,	,,	,,			278,926					1.540
000000-00-0	GRIDIRON ENERGY, LLC		NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3	6,380,230	6,380,230	6,380,230	268,920			ļ			140,213	0.690
000000-00-0	. HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	3,229,362	3,229,362	3,229,362	(139,807)	ļ		ļ		218,212	103,279	2.340
000000-00-0	. HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		09/30/2008	3	13,527,986	13,527,986	13,527,986	(1,598,908)					958,305	329,798	1.780
000000-00-0	HIGHSTAR CAPITAL IV		New York	NYNYNYNYNY	Highstar Capital		10/03/2011	3	68,180,896	68, 180, 896	68 , 180 , 896	(1,364,878)			·		5,815,544	7,405,819	
	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY NY	MACQUARTE INFRASTRUCTURE PARTNERS		04/12/2016	3	35, 124, 026 4.383, 615	35, 124, 026	35,124,026 4.383.615	2,667,393 (106,739)	<b>}</b>		<u> </u>		1,235,521	1.509.646	2.740 20.000
1000000-00-0	LIMIT TIT OO LINLIIGI HOLDINGO II LF	1	I DE II LUDIO	- <b>-</b> (N	THIOMAGADIL INFORGIOUGIUNE FADINCIÓ														

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					Showing Other Long-Ter	m Invested As	ssets OWN	IED Dece	ember 31 of	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	inge in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5	1							13	14	15	16	17	1	, ,	1
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													Current	Year's		Total		, ,	
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											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											,		\ I						İ
											Carrying		ciation)	Temporary	ized	Change in		ment	_
							_	_			Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS	Ĭ	05/27/2015	0,	12,699,333	12,699,333	12.699.333	(393,726)						(	11.250
000000-00-0	NGP XI MIDSTREAM COINVEST LLC		IRV ING	TX	NATURAL GAS PARTNERS		10/27/2016		2,599,078	2,599,078	2,599,078	350, 299						2,285,658	4.500
000000-00-0	PROJECT ARTHUR HOLDCO LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		332,707		,						7, 183, 877	6.250
000000-00-0	PROJECT HYPERION LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016		13,643,014	13,643,014	13,643,014	(8,861)						L	19.290
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	ТХ	Quantum Energy Partners		04/25/2016	3	9,269,828	9,269,828	9,269,828	(126,895)						2,751,113	4.570
000000-00-0	STEELRIVER LDC INVESTMENTS LP		SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013	3	137,612,276	137,612,276	137,612,276	14,288,475						ļ	18.800
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP .		New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		71,262,066	71,262,066	71,262,066	15,971,367						اI	6.370
000000-00-0	. JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	.JPMORGAN INV MGMT		10/31/2014		75,398,843	75,398,843	75,398,843	22,219,791							10.710
000000-00-0	BOPA1 LP		NEW YORK	NY	. BLACKROCK		07/21/2016		25,345,060	25,345,060	25,345,060	715,570						42,310,501	33.500
1			l		CRAYHILL PRINCIPAL STARTEGIES PARTNERS	1										I			
000000-00-0	CRAYHILL NORTHBROOK FUND LP		NEW YORK	NY	LLC		10/14/2016	3	12,300,929	12,300,929	12,300,929	140,729					77,715	87,592	47.300
000000 00 0	ODANULLI PRIMOIDAL OTRATEGUES SURS LO		NEW YORK	,,,,	CRAYHILL PRINCIPAL STARTEGIES PARTNERS	1	00/04/0047		7 007 105	7 007 467	7 007 1	(450 455)				I		E 647 75:	0.000
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP		NEW YORK	NY	LLC		03/01/2017	3	7,987,135	7,987,135	7,987,135	(158,430)						5,217,721	8.630
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		4,925,335	4,925,335	4,925,335							11,671,163	18.000
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP . HARBOURVEST STRUCTURED SOLUTIONS II L.P.		NEW YORK	NY MA	LGK ADVISORS, LP		06/28/2017					(44,917)					2.469.636	8, 170, 607	13.200 1.970
000000-00-0			Boston	MA	HarbourVest Partners		12/31/2012					(653, 249)							
	Joint Venture Interests - Common Stoc	k - Una			T				2,421,748,626	2,421,748,626	2,421,748,626	195,588,210		278,926		14,742,302	179,914,323		XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP		BARCELONA	ESP	Black Toro Capital		10/29/2014		23,495,579	23,495,579	23,495,579	3,353,873				1,613,552		953,990	
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		459,066	459,066	459,066	37,697						<sub> </sub>	100.000
020149-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,753,855	1,753,855	1,753,855	2,140						<sub>[</sub>	100.000
02001@-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	DIRECT		06/30/2008		60 , 160	60,160	60,160	(6, 153)						[	100.000
02001@-AH-6	ALLSTATE FINANCE COMPANY		DOVER	DE	DIRECT		08/19/2010		167,473,024	167,473,024	167,473,024	2,413,616						·	100.000
	Joint Venture Interests - Common Stoc	k - Attili							193,241,684	193,241,684	193,241,684	5,801,173				1,613,552		953,990	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		38 , 437	38,437	38,437	(50,819)						<sub>}</sub>	0.560
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		2,618,956	2,618,956	2,618,956	(2,655,377)					3,206,896	4,200,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III		New York	NY	Blackstone Group		03/31/2009		8,475,550	8,475,550	8,475,550	721,294				2, 138, 496	1,808,538	2,894,953	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		5,360,969	5,360,969	5,360,969	(2,495,894)					3,324,961	801,418	0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NYNY	Blackstone Group		09/30/2008		4,782,097	4,782,097	4,782,097	(3,769,859)					6,883,923	1,472,371	0.280
	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV,			CA	coor out the		00 (00 (0000											, ,	4 000
000000-00-0	LP		Los Angeles		CBRE Global Investors		09/30/2008		0.070.000	0.070.000	0.070.000	(4 074 700)					4 705 000	0.044.070	1.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL		New York	NY MA	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		2,973,009	2,973,009	2,973,009	(1,271,769)					1,785,328	2,614,079	
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston		Rockpoint Group		10/31/2006		484,963	484,963	484,963	5,566					440 744	0.005.750	0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		2,468,107	2,468,107	2,468,107	(10,026)					119,744	2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP WESTBROOK REAL ESTATE FUND VIII		New York	NYNYNYNYNY	Westbrook Partners		06/11/2013		15,830,7352,420,613	15,830,735	15,830,735	(1,175,680)					3,725,169	2,342,900 1,034,535	1.870
JUUUUU-UU-U	BLACKSTONE CITY PROPERTY CO-INVESTMENT		INCH TULK	NT	. HOS LUI OUK FAI LIIBIS		12/20/2009		2,420,013	2,420,013		(24,728)						1,034,035	0.560
000000-00-0	PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP	1	12/17/2015		14,809,954	14,809,954	14,809,954	1,089,724				I	290.600	652,040	2.470
000000-00-0	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	CBRE GLOBAL INVESTORS	·	12/11/2015		5.991.465	5.991.465	5.991.465	(3,356,291)		<b> </b>		ļ	4.112.066		3.530
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP		RENO	NV	DERMODY PARTNERS		07/13/2016		36,122,643	36,122,643	36, 122, 643	2,596,625					4, 112,000	15.810.234	11.300
000000-00-0	GALENA WAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014					2,000,020					16.486.592	297.050	
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC		Denver	CO	RedPeak Properties		12/12/2012		14,391,756	14,391,756	14,391,756	(1,786,068)					229.464	207,000	49.000
000000-00-0	HIGH STREET REAL ESTATE FUND V LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017		3.938.635	3.938.635	3.938.635							6,201,810	3.060
000000-00-0	KEYSTONE INDUSTRIAL FUND. LP	С	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		1,510	1,510	1,510	(43,071)					44.185		2.020
000000-00-0	KTR INDUSTRIAL FUND II		New York	NY.	KTR CAPITAL PARTNERS		08/20/2010					(81.378)					87,210		2.860
000000-00-0	KTR INDUSTRIAL FUND III LP		Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		2.439	2,439	2,439	(110,617)				[	109,485		4. 170
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		1,534,831	1,534,831	1,534,831	66,780						2, 136, 304	4.410
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		09/30/2008		, , , , ,								21,889		1.630
000000-00-0	LONE STAR REAL ESTATE FUND III LP		DALLAS	ТХ	LONE STAR FUNDS		05/20/2014		12,054,600	12,054,600	12,054,600	(575,520)					3,299,932	2,086,151	1.010
000000-00-0	MERCURY LAND PARTNERS, LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		7,619,494	7,619,494	7,619,494	(813,976)						955,910	12.810
000000-00-0	ML-AI VENTURE 1 LLC		Chicago	LIL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013		1, 144,826	1, 144, 826	1,144,826	8,202,514					9,353,533	552,294	49.000
000000-00-0	ML-AI VENTURE 2, LLC		MORRISTOWN	NJ.	METLIFE INVESTMENT MANAGEMENT. LLC		11/05/2014		31,224,006	31,224,006	31,224,006	(2, 165, 958)						L	25.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014		17,480,963	17,480,963	17,480,963	666,206						3,764,800	65.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	0'Connor Group	<u> </u>	09/30/2008		2,341,681	2,341,681	2,341,681	(2,038)		ļ		L	L	172,622	
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC		Los Angeles		TruAmerica Multifamily		06/23/2014				ļ	L		ļ	L		191,567	<sub>+</sub>	65.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008					(912)						ļ	1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NYNY	Rockwood Capital	L	09/30/2008	l	5.502.122	5.502.122	5.502.122	(443,369)		L	L	L	L		1.810

Showing Other Long-Term	Invested Assets OWNE	D December 31 of Current Year
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CLUB   Part	1	2	3	Location		6	7	8	9				Cha	ange in Bool	k/Adjusted C	arrying Val	ue.	18	19	20
Company   Comp	•	_	•		5	1	•	Ü	Ŭ		• •									
Column   C				4	5								10	14		10	17			
Company   Comp														0			T-4-1			
Cusp   Name of Description   Code   City   State   Cusp   Name of Na																				
Company   Comp												Book/		Year's	Other-		Foreign			
Column   C												Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
Column   C												Carrying		ciation)	Temporary	ized	Change in		ment	
Code   Code													Unroalized	,						Porcon
Section   Sect	CLICID							Data	Turne									lovest		
Scale   Name or Description   Code   Cole																				
Section   Sect								,						,						
Second Column   Second Colum	fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
Company of Part   Till   Company of Part   T	000000-00-0			Denver	CO	RedPeak Properties		12/12/2012		17,742,945	17,742,945	17,742,945	(2,308,375)							49.000
Month   Marc				Greenwich		Starwood Capital													878,400	
MICHAEL   MICH	000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT			09/30/2008		2,979,220		2,979,220						594,777		
March   Marc				Los Angeles	CA	TruAmerica Multifamily														
	000000-00-0	WALTON STREET REAL ESTATE FUND VI			IL	Walton Street		05/11/2009		9,829,919	9,829,919	9,829,919	(1,292,903)					1,977,062	3,729,980	1.240
Company   Comp	000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		24,321,935	24,321,935	24,321,935	1,953,094						2,592,542	10.680
Management   Man																		899,999		1.200
1909-09-09-09-09-09-09-09-09-09-09-09-09-																			37,368,422	
1799999									ļ											
					NY	Westbrook Partners		09/30/2007	<u> </u>	3,936,835	,									
Description   Description	1799999.	Joint Venture Interests - Real Estate - L	Jnaffiliat	ted						306,952,872	306,952,872	306,952,872	(7,831,985)	1			2, 138, 496	60,245,699	99,012,657	XXX
Description   Description					GBR	CBRE Global Investors		03/22/2016		. ,,	. , ,	. , ,	( ) . ,,		L			, .,	, , .	
										26,011,847										
18899999   John Venture Interests - Peal Estate Affiliated	000000-00-0		R	PHOEN I X	AZ	TRANSWESTERN DEVELOPMENT COMPANY													49,413,947	
	1899999	Ioint Venture Interests - Real Estate - A	Affiliated							71 0/5 533	71 0/5 533	71 0/5 533	8 650 482					583 203	65 7/3 /61	
1999999  Joint Venture Interests - Mortgage Loans - Unaffillated   100,000-00   261,000-00   141,000-000   141,000-000   141,000-000   141,000-000			iiiiaica		MV	New York Life Inv	1	00/20/2000										300,230	03,740,401	
December   1   Form					NI	. New fork Life HIV		09/30/2006	ļ											
100000-0-0-0   Sign (MESTOR), LLC SHIES AT   South			ıs - Una			I	1			, .	, ,	, .	59,91/							
00000-00-00   PF 96 AQUISITION LC					NY				3	1,481,339	1,481,339	1,481,339							5,643,661	
Templatic Separation   Fig. 1999   Fig. 1   Fig. 1997   Fig. 1   Fig. 1997   Fig. 1999										4 000 000	4 000 000	4 000 000								
21999999   John Venture Interests - Other - Unaffiliated			K						3				/000 000							
50000-0-0-0   Nativerpressing CVR LUC   DOVR   E DIRECT   DOVR NOT   5,000,000   5,000,000   5,000,000   15,643   5,000,000   2299999, Joint Venture Interests - Other - Affiliated   5,000,000   5,				NEW YUHK	NY	CII ASSEL MANAGEMENT LLC		0//10/201/											, ,	
Compose on Deal Name Wilesting Wasserier LL   DVSP   E   DVSP   E   DVSP   DV			ated																24,483,661	
2299999. Joint Venture Interests: Other - Affiliated																				
Special Control of Special Con				DOVER	DE	DIRECT		02/29/2016		21,633	21,633	21,633	(45,867)							
September   March   District   District   March   District   Dist	2299999	Joint Venture Interests - Other - Affiliate	ed							6,023,635	6,023,635	6,023,635	69,776							XXX
2399999. Surplus Debentures, etc - Unaffiliated   19.78 542   24.00.001   19.78 542   21   1.20.000   XXX	575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley	11	01/17/2012		4,785,542	5,840,251	4,785,542		291				258,000		
1988-H-9   ALISTITE ASSPINES CORPAN   NORTHERDOX   I.   DIFECT   I.   12/02/2016   49.000.000   49.000.000   90.000.000   1.019.922   XXX	256141-AA-0	DOCTORS CO		Napa	CA	US Bank	2	10/18/2013		15,000,000	16,580,250	15,000,000						975,000		
1988-H-9   ALISTITE ASSPINES CORPAN   NORTHERDOX   I.   DIFECT   I.   12/02/2016   49.000.000   49.000.000   90.000.000   1.019.922   XXX	2399999. 9	Surplus Debentures, etc - Unaffiliated								19.785.542	22.420.501	19.785.542		291				1.233.000		XXX
2499999. Surplus Debentures, etc. Affiliated				NORTHBROOK	IL	DIRECT	1	12/02/2016				40.000.000		-				1.019.922		
100000-00-0   ALLIANT TAX CREDIT FAUD 65   LP   Pals Beach   Pal Alliant Capital   1/22/1/2011   7,708,724   1,132/510   1,141/52,500   1,0										, ,										XXX
Description   Description				Palm Reach	FI	Alliant Canital		12/21/2011						(1 332 510)				1,010,022		
DISTON CEPTIAL CORPORATE TAX CREDIT FUND   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL CREDIT FUND XXXIV   South Capital   DISTON CEPTIAL FUND XXXIV   South Capital   DISTON CEPTIAL FUND XXXIV   South Capital   DISTON CEPTIAL FUND XXXIV   South Capital   DISTON CEPTIAL FUND XXXIV   South Capital   DISTON CEPTIAL FUND XXXIV   DISTON					·															
Design Capital   Desi	230000 00 0			The Serion		Julian Statistic					10,070,000			(1,000,202)						10.710
BOSTON CAPITAL COPPORATE TAX CREDIT FUND XXXIV   Boston Capital   DA/29/2011   DA/29/2011   DA/25,354   Boston Capital   DA/29/2011   DA/3,216   DA/3,21	000000-00-0			Boston	MA	Boston Capital		10/01/2010	1	7 700 763	7 700 763	7 700 763	I	(1 725 600)						8 000
DODODO-DO-DO   BOSTON CAPITAL CORPORATE TAX CREDIT FLAD XXXV   Boston Capital   DAY,29/2011   DAY,29/2012   DAY,29/2012   DAY,29/2012   DAY,29/2012   DAY,29/2012   DAY,29/2012   DAY,						1			[		,. 00 , 7 00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[	[ .,.20,000)						
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV   BoSTON CAPITAL CORPORATE TAX CREDIT FUND 57 LLC   BOSTON CAPITAL CORPORATE TAX CREDIT FUND 57 LLC   INCINAWPOLIS   IN CITY REAL ESTATE ADVISORS   12/22/2017   19.977,469   19.9	000000-00-0	The sold state in state in state in the stat		Boston	MA	Boston Capital		04/29/2011	L	4,625.354	4,625,354	4,625.354	L	(896.084)						5.000
DODODO-O-O-O   OREA CORPORATE TAX CREDIT FUND 57 LLC   NDIAMPOLIS   N. CITY FEAL ESTATE ADVISORS   12/22/2011   1.0 4.13, 2.16   1.0 4.13, 2		BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV				1														
DODODO-O-O-O   CREA CORPORATE TAX CREDIT FAND 57 LLC   INDIANPOLIS   I.I.   CITY REAL ESTATE ADVISORS   19,977,469   19,977,469   19,977,469   19,977,469   10,	000000-00-0			Boston	MA	Boston Capital	L	12/22/2011	L	10.413.216	10.413.216	10.413.216	L	(1.715.086)	L		L			6.960
D00000-00-0   CREA CORPORATE TAX CREDIT FUND XXVI   LLC		CREA CORPORATE TAX CREDIT FUND 57 LLC .			IN															
000000-00-0   ENTERPRISE HOUSING PARTINERS XX   Columbia   MD   ENTERPRISE COMMUNITY INVESTMENT   12/21/2010   8,031,636   8,031,636   8,031,636   (1,816,944)   9,350				Indianapolis	IN	CITY REAL ESTATE ADVISORS														
000000-00-0   ENTERPRISE HOUSING PARTNERS XXI LP   Columbia   MD   ENTERPRISE COMMUNITY INVESTMENT   .08/12/2011   .5,065,351   .5,065,351   .5,065,351   .0(865,948)	000000-00-0				MD	ENTERPRISE COMMUNITY INVESTMENT														
000000-00-0   NATIONAL EQUITY FUND 2011 LP   Chicago   IL NATIONAL EQUITY FUND, INC.   12/20/2011   9,616,847	000000-00-0				MD	ENTERPRISE COMMUNITY INVESTMENT														
PNC FRAL ESTATE TAX CREDIT CAPITAL   POPULATIONAL FUND 45   POPULATION CREDIT CAPITAL   POPULATION CREDIT CAPITA					IL															
PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 46 Portland OR. PNC TAX CREDIT CAPITAL 06/15/2011 4,595,833 4,595,833 4,595,833 (868,476)  000000-00-0 INSTITUTIONAL FUND 65 PORTLAND OR. PNC TAX CREDIT CAPITAL 08/14/2017 12,317,162 12,317,162 12,317,162 (182,838) 10,810  000000-00-0 RAYIKOND JAINES TAX CREDIT FUND 36 LLC St Petersburg FL. RAYIKOND JAINES TAX CREDIT FUNDS, INC 08/23/2010 6,652,279 6,652,279 (1,452,924) 8,420  000000-00-0 RAYIKOND JAINES TAX CREDIT FUND 37, LLC St Petersburg FL. RAYIKOND JAINES TAX CREDIT FUNDS, INC 06/09/2011 9,264,766 9,264,766 9,264,766 (1,643,004)		PNC REAL ESTATE TAX CREDIT CAPITAL	-	_																
PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 46  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  PNC REAL ESTATE TAX CREDIT CAPITAL  000000-00-0 INSTITUTIONAL FUND 65  1000000-00-0 INSTITUTIONAL FUND 65  1000000-00-0 INSTITUTIONAL FUND 65  1000000-00-0 INSTITUTION 65  1000000-00-0 INSTITUTION 65  1000000-00-0 INSTITUTION 65  1000000-00-0 INSTITUTION 65  1000000-00-0 INSTITUTION 65  10000000-00-0 INSTITUTION 65  10000000-00-0 INSTITUTION 65  10000000	000000-00-0			Portland	0R	PNC TAX CREDIT CAPITAL		11/23/2010	<u> </u>	6,368,579	6,368,579	6,368,579		(1,284,231)						5.860
000000-00-0   INSTITUTI ONAL FUND 46   Port land		PNC REAL ESTATE TAX CREDIT CAPITAL							İ				1	1						
Port   Port	000000-00-0			Portland	0R	PNC TAX CREDIT CAPITAL		06/15/2011		4,595,833	4,595,833	4,595,833		(868, 476)	L					6.490
000000-00-0 RAYMOND JAMES TAX CREDIT FUND 36 LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 37, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 37, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 37, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 37, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 37, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 38, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 38, LLC St Petersburg FL RAYMOND JAMES TAX CREDIT FUND 38, LLC St PETERSBURG FL RAYMOND JAMES TAX CREDIT FUND 38, LC St PETERSBURG FL RAYMOND JAMES TAX CREDIT FUND 38, LC St PETERSBURG FL RAYMOND JAMES TAX CREDIT FUND 39, S85, 791 9, S85, 7	1							-												
000000-00-0   RAYMOND JAMES TAX CREDIT FUND 36 LLC   St Petersburg   FL   RAYMOND JAMES TAX CREDIT FUNDS, INC.   0.08/23/2010   6,652,279   6,652,279   6,652,279   (1,452,924)	000000-00-0	INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017	<u></u>	12,317,162	12,317,162	12,317,162		(182,838)						10.810
000000-00-0 RAYMOND JAMES TAX CREDIT FUND 37, LLC         St Petersburg         FL         RAYMOND JAMES TAX CREDIT FUNDS, INC.         06/09/2011         9,264,766         9,264,766         9,264,766         (1,643,004)            000000-00-0         RAYMOND JAMES TAX CREDIT FUND 38, LLC         St Petersburg         FL         RAYMOND JAMES TAX CREDIT FUNDS, INC.         02/29/2012         11,140,713         11,140,713         (1,709,668)         9,760           000000-00-0         RAYMOND JAMES TAX CREDIT FUND 42 LLC         ST PETERSBURG         FL         RAYMOND JAMES TAX CREDIT FUNDS, INC.         09/27/2016         9,585,791         9,585,791         9,585,791         4,630				St Petersburg	. FL	RAYMOND JAMES TAX CREDIT FUNDS, INC	<u> </u>	08/23/2010	<u> </u>					(1,452,924)	L					
000000-00-0   RAYMOND JAMES TAX CREDIT FUND 38, LLC   St Petersburg   FL   RAYMOND JAMES TAX CREDIT FUNDS, INC.   02/29/2012   11,140,713   11,140,713   11,140,713   (1,709,668)   9.760   000000-00-0   RAYMOND JAMES TAX CREDIT FUND 42 LLC   ST PETERSBURG   FL   RAYMOND JAMES TAX CREDIT FUNDS, INC.   0.9/27/2016   9,585,791   9,585,791   0.308,768)   4.630   4.63		RAYMOND JAMES TAX CREDIT FUND 37, LLC			. FL			06/09/2011							L					
000000-00-0 RAYMOND JAMES TAX CREDIT FUND 42 LLC ST PETERSURG FL RAYMOND JAMES TAX CREDIT FUNDS, INC. 9,585,791 9,585,791 9,585,791 4.630					FL					11,140,713	11,140,713									
000000-00-0   RAYINOND JANIES TAX CREDIT FUND 44, LLC   ST PETERSURG   FL RAYINOND JANIES TAX CREDIT FUNDS, INC.   08/28/2017   17,496,301   17,49		RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURĞ	. FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		09/27/2016		9,585,791	9,585,791	9,585,791								4.630
	000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC	<u> </u>	08/28/2017	<u></u>	17,496,301	17,496,301	17,496,301	<u></u>	(3,699)	<u></u>					11.670

### **SCHEDULE BA - PART 1**

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

					Showing Other Long-Ter	III IIIVCSICU /	133013 0 111	ALD DCC		Ourient 10	ai								
1	2	3	Location	<u> </u>	6	7	8	9	10	11	12	Cha	inge in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5	1							13	14	15	16	17			
			·	_										Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or		Deferred	Book/			Percen-
CUSIP							Data	T				Valuation	(Amorti-	Impair-	Interest		Invest		
							Date	Туре			Less			ment		Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation		Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		8,398,051	8,398,051	8,398,051		(1,777,610)	)					11.080
	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011		8,928,366	8,928,366	8,928,366		(1,809,149)	)					8.280
	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/25/2017	·	12, 171,857	12, 171, 857	12, 171,857		(328, 144)	)					8.630
	RED STONE 2011 NATIONAL FUND LP		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		5,601,621	5,601,621	5,601,621		(1,108,491)	)					11.900
	RED STONE 2017 NATIONAL FUND LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017	-	17,487,338	17,487,338	17,487,338		(12,662)	}					9.310
	USA INSTITUTIONAL TAX CREDIT FUND CXI LP USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		GREENWICH		RICHMAN GROUP		10/31/2017		14,980,853	14,980,853	14,980,853		(19, 147)	)					9.230 10.260
	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich		Richman Group		04/15/2010		10,509,956 .	10,509,956	10,509,956		(2,325,696)	}					10.260
	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	D	Irvine		WNC & Associates		02/29/2012	·	6.246.844	6.246.844	6.246.844		(1.148.407)	/					12.490
	Non-Guaranteed Federal Low Income	Hausina		on.	into a Associates		02/23/2012		267.889.125	267.889.125	267.889.125		(31.581.765)	/					XXX
	MOGA TAX CREDIT FUND II LLC	Housing		NY	AFFORDABLE EQUITY PARTNERS	1	40 /05 /0000	1	267,889,125		, , , ,		(31,581,765)	)					4.000
		T 0	New York	NY	AFFURDABLE EQUITY PARTNERS		12/05/2006	- <b>-</b>		310,065	310,065			)					
	Guaranteed State Low Income Housing	g rax C			Ta	1			310,065	310,065	310,065		(62,771)	)					XXX
	CSFB GEORGIA STATE FUND I LLC		New York	NY	Credit Suisse		12/12/2006		47,609	47,609	47,609		(9,680)	)					2.320
	TCF A/GA-1 LLC		Charlotte	NC	.Wachovia		10/31/2006		19,078	19,078	19,078		(41,961)	)					5.020
	All Other Low Income Housing Tax Cre	edit - Un							66,688	66,688	66,688		(51,641)	)					XXX
	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP		NEW YORK	NY	BLACKSTONE GROUP		06/15/2017		5,788,646	5,788,646	5,788,646	408,471						14,869,825	0.250
	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3	569,661	569,661	569,661	(168,737)						12,709,709	4.290
			New York	NY	C III CAPITAL PARTNERS		12/31/2007		27,616	27,616	27,616	(384)						44.070.6:-	7.000
	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	1IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		5,080 .	5,080	5,080	(116, 128)					050 407	14,878,212	4.810
	H/2 SPECIAL OPPORTUNITIES LP		Stamford	CI	H/2 Capital Partners		05/11/2009		68,485	68,485	68,485	(788,974)					658 , 127		4.460
	Any Other Class of Assets - Unaffiliated	d							6,459,488	6,459,488	6,459,488	(665,752)					658, 127	42,457,746	XXX
4499999.	Total - Unaffiliated								3,051,268,874	3,053,903,833	3,051,268,874	184,884,227	(31,695,885)	278,926		17,423,201	246,317,770	984,927,089	XXX
4599999.	Total - Affiliated								310,310,853	310,310,853	310,310,853	14,530,431				1,613,552	1,603,215	66,697,451	XXX
4699999 -	- Totals								3 361 579 727	3 364 214 686	3.361.579.727	199.414.658	(31.695.885)	278 926		19.036.752	247 920 985	1.051.624.541	XXX

### **SCHEDULE BA - PART 2**

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

	;	Showing Other Long-Term Inve	ested Assets	S ACQUIRED AND ADDITIONS MADE December 31 of	Current Ye	ar			
1	2	Location		5	6	7	8 9	10	11
		3	4	1					
		, and the second	•		Date	Type	Actual Cost Additional		
CUSIP				Name of Vendor	Originally	and	at Time of Investment M	ade Amount of	Percentage of
	Name or Description	2:1	0						
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition After Acquisi		Ownership
	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		3,249	6.890
1399999. Joint	Venture Interests - Fixed Income - Unaffiliated						37	3,249	XXX
000000-00-0	TWO SIGMA RISK PREMIA ENHANCED FUND LP	NEW YORK	NY	TWO SIGMA ADVISORS, LP	09/01/2017		15,000,000		1.690
	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	3		3,802	2.310
	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	·		3,698	10.380
	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016			3,825	34.880
000000-00-0	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP	01/14/2016			9,444	
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	3		1,868	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	3		9,263	5.850
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		),955 3,775	
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	3		9.516	1.020
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	3		1,454	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3		7,605	0.050
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group	05/11/2009	3		5.023	
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	3		1.355	0.290
	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	3		2.744	0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA.	Francisco Partners	05/11/2009	3		9,968	0.680
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	3		,000	0.600
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	3		7,050	0.750
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	3	4,82	,600	0.440
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	3	65	2,500	1.030
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		3,750	0.810
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013			5	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			5, 148	0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	3		5,353	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008			3,489	
	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013			1,405	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		3,580	0.600
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT NY		07/28/2017	33	1,082,776	9,588	0.400
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY NY	Odyssey Partners	12/10/2008	3	3,69		1.020 
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III. L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013			3.069	0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA.	PLATINUM EQUITY PARTNERS	11/28/2016	·	6.46		0.490
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		9.463	0.220
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V. LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	04/21/2017	2		).880	0.820
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	3		9,864	0.960
000000-00-0	SEGULAH IV, LP	Stockholm_	SWE	Segulah Advisor	04/28/2008	3		9,637	1.450
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3	6	5,963	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		1, 158	
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3		3,953	1.020
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3	5,368,052		0.600
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3	1,534,713		0.600
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3	597 , 235		0.600
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	3		7,300	0.700
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	3		1,209	0.530
000000-00-0	TRIDENT VI LP	Fort WorthGREENWICH	TX	TPG Capital STONE POINT CAPITAL	05/22/2008	33		7,370	
000000-00-0	TRILANTIC CAPITAL PARTNERS IV. LP	New York	NY	. SIONE POINI CAPITAL	09/12/2014	3	4,54	3,307 1.468	0.700
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	09/30/2008	3		1,745 1,745	0.680
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/13/2009	3		1,745	0.780
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	3		1.466	0.890
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	3			
	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	3		1,508	0.150
	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	2		0,000	0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014			5,420	0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		9,488	0.990
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	3		7,382	0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	3	62	3,415	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVINĞ	TX.	NATURAL GAS PARTNERS	11/05/2014	3	4,77		0.340
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017			3,477	0.220
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	3		3,825	
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	3	197 ,652		0.140

## **SCHEDULE BA - PART 2**

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

		Showing Other Long-Term I	Invested Assets	s ACQUIRED AND ADDITIONS MADE December 31 or	Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	n Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	Houston	TX	QUANTUM ENERGY PARTNERS	08/22/2017	3	679, 165	1.376.573	2.100.11010.000	0.310
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013		079,100	165.896		8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	l		155,453		1.670
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		5,010,001		1.480
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	I		4,312,232		1.950
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	. AURORA CAPITAL GROUP	06/10/2016	3		16,512,192		2.940
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDI AN	12/14/2011			108,021		0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	3		61,645		7.870
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	08/22/2017	3	5,297,149			3.750
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015	<b></b>		14,983,068		12.440
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	09/30/2008			27,898		4.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	3		102,106		2.210
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	_ Edinburgh BEIJING	GBR	ARDIAN	01/09/2014	3	4 044 050	57,320		16.380
000000-00-0 000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT FUND LP	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	01/05/2017	} <del>-</del>	1,314,252	1, 196, 802 5, 124, 737		6.210 7.500
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	tt-				6.440
00000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	<u> </u>	134.888	1,414,655		3.990
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		975.537		3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	3		2, 186, 016		6.070
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	L		529,647		2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	3		992,336		7.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	3		73,530		1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAÝS	06/26/2015	3		4,947,952		1.240
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBA I	IND	EVERSTONE CAPITAL	08/14/2015			2,580,000		2.940
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		2,592,880		4.240
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	00	EXCELLERE PARTNERS LLC	10/03/2016	3		3,589,593		4. 130
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	.FIMI Opportunity LTD	09/30/2008	3		983		7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	3		7,960		4.640
000000-00-0 000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISRFL	FIMI Opportunity LTD Fitness Capital Partners	08/15/2012	33		1,699,733 19,858		3.350 20.840
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	FLNY	Gamut Capital	02/29/2016			1,652,107		20.840
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	3		4,390,321		9,800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW Management	06/30/2014	3		4,675,920		75.200
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	3		144.000		3.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3				8.060
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP	06/30/2017	3	4,393,750	1,604		25.000
000000-00-0	INVISION HOSPITALITY LP	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	3		28,268		4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	L		1,177,800		6.240
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		3,688,297		2.350
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3		21,336		1.790
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		51,129		3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		4,274		2.640
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	. Kohlberg & Co	06/27/2012	3	4 040 051	4, 168, 167		7.670
000000-00-0 000000-00-0	LTRI HOLDINGS, LP	MIDLAND	TXNY	LINCOLNSHIRE PARTNERS	06/29/2017	3	1,612,654	66.089		2.450 2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NYNY	LINCOLNSHIRE PARTNERS	09/30/2008	33				2.600
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3				2.410
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	GBH	Main Post Partners	03/15/2016			3,732,516		5.490
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV. LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	tt-		5.518.658		2.950
000000-00-0	MOUNTAINGATE CAPITAL FUND   LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	3	2.487.071	, 0.10,000 کر		2.460
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners	02/10/2016	[				26.920
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008			50,909		15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	[I		1,970,471		2.070
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	2		154,571		4.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NYNY	Odyssey Partners	08/27/2004	3		10,430		2.670
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	3	5,000,000			3.940
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	3		1,044		2.180
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		1,047,295		0.890
000000-00-0	ORCHID ASIA V	Central	HKG.	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	} <del>-</del>		39,754		1.570
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	} <del>-</del>		3,707,412		1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15, LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		2,728,768		8.420
000000-00-0 000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC	ST PETER PORT	GGY BRA	PARTNERS GROUP	04/22/2014	3		18,855 2,433,825		3.690 1.120
				Patria Investimentos	08/29/2011	} <del>-</del>				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	ļ		214,301		1.760

		Showing Other Long-Term Inve	ested Assets	s ACQUIRED AND ADDITIONS MADE December 31 of	f Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
·	_	3	4	<u> </u>			•	•	. •	
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	State	PRUDENTIAL CAPITAL GROUP	10/02/2017	3	18.000.000	Alter Aequisition	Liteambranees	5.810
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago		PRUDENTIAL CAPITAL GROUP	05/11/2009	2				1.940
744610-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	İL	PRUDENTIAL CAPITAL GROUP	10/16/2008	2		262,908		3.100
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	İL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		2,277,627		3.300
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED	08/15/2017	3	8,549,192	789,535		2.200
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		51,268		2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	3		2,683,865		4.470
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		60,805		2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		8,479,050		2.090
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		96,049		1.160
000000-00-0	SUNSTONE PARTNERS   LP	PALO ALTO	CA	Sunstone Partners	01/13/2016	·		2,790,563		4.910
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS	08/23/2017	3	5,025,205	17,751		5.920
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		7, 165, 150		1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY ARG	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		13,644,052		2.220
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco		VISTA EQUITY PARTNERS	11/04/2008	33.		1,275,729 76,031		0.850 1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3				0.760
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/14/2011	3	10,448,000			23.140
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017		5, 107, 133	26,936,824		8.950
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	3	J, 101 , 100	5.038.969		4.050
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	3	176.375	2,843,280		3.200
000000-00-0	CAPROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS	09/13/2017	3	12.500.000	7,500,000		7.550
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	3		323,904		1.810
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	3				1.290
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	2		567,352		0.880
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	3	6,250,000	517,326		0.690
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		7,219,115		9.140
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	3	2,830,181	1,660,173		20.000
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015			1,359,243		11.250
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016			620,508		4.500
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	3	332,707			6.250
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016			11,334,441		19.290
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON SAN FRANCISCO	TX	Quantum Energy Partners	04/25/2016	3		7,607,205		4.570
000000-00-0	STEELRIVER LDC INVESTMENTS LP	NEW YORK	CA	JPMORGAN INV MGMT	12/11/2013	3		4,110,538		18.800
000000-00-0	JP MURGAN GLUBAL EMERGING MARKEIS FUND LLG	NEW YORK	NY NY	BLACKROCK	10/31/2014			12,000,000 20,052,357		10.710 33.500
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC	10/14/2016	3		12,087,764		47.300
02001@-AH-6	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC	03/01/2017	3	1,793,303	7,510,903		8.630
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017		2.281.811	2,643,524		18.000
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017		10,897	818,496		13.200
	Venture Interests - Common Stock - Unaffiliated	THE TOTAL STREET					123.554.416	409.665.910		XXX
	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010	1	123,334,410	95,000,000		100.000
	Venture Interests - Common Stock - Affiliated	DOVEN		JUNEOI	00/ 13/ 20 10			, ,		XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Disabatana Craus	03/31/2009			95,000,000 136,673		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS FUNDE TIT	New York	NYNY	Blackstone Group Blackstone Group	09/30/2008	·				0.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	·				0.280
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	·		6.608		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	·		45,558		0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX. LP	New York	NY	Westbrook Partners	06/11/2013			300,896		1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009			25,360		0.560
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY.	BLACKSTONE GROUP	12/17/2015			151,085		2.470
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008	<u> </u>				3.530
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	ļ		21,414,961		11.300
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014			276,250		65.000
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver		RedPeak Properties	12/12/2012			647,030		49.000
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON		HIGH STREET REALTY COMPANY LLC	03/31/2017		4,098,546			3.060
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	ļ		99,234		1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES		TRUAMERICA MULTIFAMILY	09/03/2015	·		1,432,880		12.810
000000-00-0	ML-AI VENTURE 1 LLC	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC	12/30/2013			400,416		49.000
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	11/05/2014	·		1,715,659		25.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008			30,899 2,942		2.080 1.810
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Nenver	CO	Rockwood Capital	12/12/2012	·		2,942		49.000
000000-00-0	OLNOVINO HILOTOLINI INC. HOLD HVOO, LLO	Deliver		Thou can Troportios	14/ 14/ 40 14	·				

### **SCHEDULE BA - PART 2**

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

		Snowing Other Long-Term	invested Assets	S ACQUIRED AND ADDITIONS MADE December 31	of Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles		TruAmerica Multifamily	06/19/2014	Ollalegy	Acquisition		Liteumbrances	
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	CAIL	Walton Street	05/19/2014			4,271,567 282		45.000 1.240
00000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008			84.801		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	· · · · · · · · · · · · · · · · · · ·		7,852,975		1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V. LP	New York	NY	Westbrook Partners	09/30/2008			5.500		0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007			41.022		1.700
	nt Venture Interests - Real Estate - Unaffiliated	HOW TOTA		- NOOLUT OOK T UI CHOLD			4.098.546	39.360.499		XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	1	4,050,340	12.003.603		49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	· · · · · · · · · · · · · · · · · · ·		12,003,603		49.000
000000-00-0	KING MILL DISTRIBUTION PARK 2. LLC	MCDONOUGH	GA GA	CB Richard Ellis	09/10/2015	<del>-</del>		6,648,667		92.500
000000-00-0	TDC CITY CENTER LLC	PHOENIX	47	TRANSWESTERN DEVELOPMENT COMPANY	11/01/2016			18.910.470		
	nt Venture Interests - Real Estate - Affiliated	TINCHIA		THENTOILE OF LEGISTICS INC. AT COMMETTER				49,566,343		XXX
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	3	1,481,339	45,300,043		1.420
000000-00-0	MPP FSG ACQUISITION LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	3	4,380,000			3.770
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017		1,200,000	5, 160, 000		24.000
	nt Venture Interests - Other - Unaffiliated	NEW TORK		OTT NOOLT IIINNOLIIILINT EEU	01/10/2011		7.061.339	5,160,000		XXX
		DOVER		DIRECT	00 (00 (00 40		7,061,339			45.000
000000-00-0 000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DEDF	DIRECT	02/29/2016			681,733 45,000		45.000
		DUVER	DE	UIHEGI	02/29/2016					
	nt Venture Interests - Other - Affiliated			T				726,733		XXX
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY	NEW YORK SPRINGFIELD	NY	CREDIT SUISSE	01/17/2017		1,485,525			
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANC	NEW YORK	MA	JPMORGAN CHASE & CO.	03/20/2017		693,693			
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS	INEW YURK	NY	JPMUHGAN CHASE & CO.	05/03/2017		2,093,280			1001
	plus Debentures, etc - Unaffiliated					,	4,272,498			XXX
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CITY REAL ESTATE ADVISORS	12/22/2017		20,000,000			13.860
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	0R	PNC TAX CREDIT CAPITAL	08/14/2017		12,499,999			10.810
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	<u>-</u> <u>F</u> L	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/23/2010			(204)		8.420
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			232		9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURĞ		RAYMOND JAMES TAX CREDIT FUNDS, INC. RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016	ŀ	10,000,000	(98,000)		4.630 11.670
000000-00-0 000000-00-0	RAYMUND JAMES TAX CHEDIT FUND 44, LLC	Cleveland	FL	RBC TAX CREDIT FOULTY GROUP	08/28/201/			7,500,000		
000000-00-0	BBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/25/2017	·	12.500.001	14,083		8.630
000000-00-0	RED STONE 2017 NATIONAL FUND LP	CLEVELAND	UR	RED STONE EQUITY PARTNERS	10/25/2017	t	12,500,001			9.310
00000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP	GREENWICH		RICHMAN GROUP	10/02/2017		15.000.000			9.230
00000-00-0	WINC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates	02/29/2012			(248.213)		12.490
	n-Guaranteed Federal Low Income Housing Tax Credit - Unaffilia					h	87.500.000	7.167.898		XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NV	BLACKSTONE GROUP	06/15/2017	1	1,513,614	3,866,561		0.250
00000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	NT	FOLIUM CAPITAL LP	12/29/2016	2	1,313,014	931,273		4.290
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	II	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017		136.773			4.810
	Other Class of Assets - Unaffiliated			1 0000 TENETHORIE TAITHEID ELO		h	1.650.387	4.829.084		XXX
	al - Unaffiliated						, , , , ,	4,829,084 466.556.640		XXX
							228, 137, 186	, ,		
4599999. Tota								145,293,076		XXX
4699999 - Tot	tals						228, 137, 186	611,849,716		XXX

				Showing Other Long-Term In	vested As	sets DISP	OSED. Tr	ansferred (	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8			in Book/Adiu				15	16	17	18	19	20
·	_	3	4	1			Ü	9	10	11	12	13	14		. •		.0		
		G					Book/	ŭ		Current				Book/				i l	
							Adjusted			Year's		Total	Total	Adjusted				i l	
							Carrying		Current	Other-		Change in	Foreign	Carrying				i I	
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		i l	
							Less	Unroplized						Less		Exchange		i l	
								Unrealized	(Depre-	Temporary	ized	Adjusted	Change in				Realized	Total	
					D-4-		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain		Total	
OLIOID					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP			_	Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on .	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	_ Caltius Capital	10/21/2008	10/31/2017	3,425,426							3,425,426	3,425,426			t	
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	12/22/2017	1,846,999							1,846,999	1,521,250	(325,749)		(325,749)	
	nt Venture Interests - Fixed Income - I						5,272,425							5,272,425	4,946,675	(325,749)		(325,749)	
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	. C III CAPITAL PARTNERS	05/31/2009	07/31/2017									36,767		36,767	36,767	
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	12/11/2017	797,569							797,569	797,569		0.40		
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NYCA	Apollo Management	04/04/2007	03/23/2017	4 460 000							4 460 000	610		610	610	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles Paris	FRA	Ares Management LLC	11/05/2012	12/21/2017 03/29/2017	4,469,080			-				4,469,080 21,813	4,469,080 (2,415)	(24,228)		(24,228)	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/14/2017	1.839.560	ļ						1,839,560	1.460.640	(378,920)		(378,920)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	12/14/2017	1,135,918							1,135,918	1, 135, 918	(0/0,320)		(0/0,320)	
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	11/02/2017	1,428,388							1,428,388	1,428,388			<b>.</b>	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	11/10/2017	605,917							605,917	234,923	(370,994)		(370,994)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	11/08/2017	2,401,917							2,401,917	2,401,917			<b></b>	
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	12/29/2017	1,553,541							1,553,541	1,553,541			·	
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	06/15/2017	1,248,703							1,248,703	1,248,703			r	
000000-00-0	GTCR FUND XI LP	CHI CAGO	IL	GTCR	09/02/2014	12/01/2017	3,395,435							3,395,435	3,395,435			ſ	
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York New York	NY NY	. INSIGHT VENTURE PARTNERS	07/10/2013	09/20/2017 12/28/2017	3, 187, 699							3, 187, 699 991, 840	3, 187, 699 991, 840			۲ <del> </del>	
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008	11/22/2017	1,888,873							1,888,873	1,888,873			·	
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	09/28/2017	1,977,448							1,977,448	1,977,448			i	
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	06/19/2017	1,424,384							1,424,384	1,424,384			L	
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	11/03/2017								933,391	933,391			L	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/29/2017	5,399,580							5,399,580	5,399,580			<b></b>	
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	10/06/2017	29,966							29,966	29,966			t	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	12/13/2017	398 , 159							398 , 159	398 , 159			r	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA RI	PLATINUM EQUITY PARTNERS	11/28/2016	11/17/2017 10/05/2017	3, 151, 499							3, 151, 499 2, 540, 191	3, 151, 499 2,540, 191			ſ	
000000-00-0	PROVIDENCE EQUITY PARTNERS VIPRUDENTIAL CAPITAL PARTNERS V, LP	Providence	KI	PROVIDENCE EQUITY PARTNERS	04/21/2017	10/05/2017 11/13/2017	2,540,191							2,540,191	2,540, 191			·	
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	11/13/2017	2,602,782							2,602,782	2,602,782			í	
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL	New Tork	NI	- quadi aligre di oup		11/2//201/	2,002,702											i	
000000-00-0	SITUATIONS 2013	Boston	MA.	Bain Capital Credit, LP	. 10/17/2012	11/20/2017	1.354.895							1.354.895	1.354.895			i	
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	_04/28/2008	10/31/2017	5,885,840							5,885,840	4,979,903	(905,937)		(905,937)	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	12/07/2017	4,845,636							4,845,636	4,845,636			t	
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	. SILVER LAKE PARTNERS	10/22/2013	09/22/2017	571,906							571,906	571,906			t	
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	12/15/2017	1,222,393							1,222,393	1,222,393			r	
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	_ THOMA BRAVO PARTNERS	05/31/2016	11/30/2017	779,518							779,518	779,518			r	
000000-00-0 000000-00-0	TPG V	Fort Worth	TX TX	TPG Capital	09/30/2008	12/14/2017 12/21/2017	723,250	<b> </b>						723,250 1,311,380	723,250 1,311,380	}		<sub>i</sub>	
000000-00-0	TRIDENT VI LP	GREENWICH	TX	STONE POINT CAPITAL	05/22/2008	12/21/2017	1,476,167							1,311,380	1,311,380	<b> </b>		i	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/29/2017	184,279							1,476,167	184.279				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	12/01/2017	1,986,570							1,986,570	1,986,570			L	
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	12/19/2017	1,325,304							1,325,304	1,325,304			<b>.</b>	
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	. Wayzata Partners	02/17/2006	12/21/2017	108,306							108,306	108,306			<b></b>	
000000-00-0	WCAS XI	New York	NY	. WELSH CARSON ANDERSON & STOWE	02/13/2009	12/06/2017	5,507,804							5,507,804	5,507,804			r	
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	03/31/2017	ļ	ļ		ļ ļ		ļ		136,704	136,704	} <b> </b>		·	
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	Boston	MA	ArcLight Partners	09/30/2008	05/03/2017	0.400.440							0.400.440	13, 132		13, 132	13 , 132	
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON NEW YORK	MANY	ARCLIGHT PARTNERS	08/14/2015	09/28/2017 12/20/2017	3, 192, 118							3, 192, 118 484, 771	3, 192, 118 484, 771			<sub>(</sub>	
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY NY	BROOKFIELD ASSET MANAGEMENT	05/03/2016	12/20/201/ 11/13/2017	484,7/1 564.887							<u>4</u> 84,771 564.887	484,771			·	
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	11/16/2017	2,768,207							2,768,207	2,768,207			·	
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	. Macquarie Infrastructure Partners	02/13/2015	12/07/2017	1,460,030							1,460,030	1,460,030			i	
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	06/19/2017	142,580							142,580	142,580			L	
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	12/15/2017	6,574	ļ		ļ [				6,574	6,574	ļ [		t	
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	. QUANTUM ENERGY PARTNERS	08/22/2017	12/21/2017	ļ							207, 953	207,953	ļ		t	
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		06/30/2017	4,799,287							4,799,287	4,799,287			r	
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	05/30/2017	1 595 094	1		1		1		1 595 094	1 595 094	1			

			5	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tra	ansferred (	or Repaid	During the	<b>Current</b>	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	sted Carry	ring Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14					1	
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted				1	
							Carrying		Current	Other-		Change in	Foreign	Carrying				1	
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		1	
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		1	
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances.	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0		GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	11/24/2017	717,004							717,004	717,004				
000000-00-0		Boston	MA	Audax Group	05/11/2009	07/25/2017	404,805							404,805	404,805				
		LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	06/12/2017	10,783,055							10,783,055	10,783,055			ļ	
		New York Rio de Janeiro	NYBRA	ARDIAN	12/14/2011 08/11/2011	11/20/2017	2,563,882 529,470							2,563,882 529,470	2,563,882 529,470				
		BARCELONA	ESP	Axxon Group	12/04/2015	12/29/2017	8,618,535							8,618,535	8,328,702	(289,834)		(289,834)	
		San Francisco	CA	Calera Capital	04/18/2008	08/29/2017	5,627,020							5,627,020	5,627,020	(200,001)		(200,001)	
	CCMP CAPITAL INVESTOR II LP/ASF MILLER																		
		Edinburgh	GBR	ARDIAN	01/09/2014	12/28/2017	4,795,421							4,795,421	4,795,421				
	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT			CHINA EVERBRIGHT REINFORE SPECIAL														1	
		BEIJING	CHN	OPPORTUNITIES	01/05/2017	04/07/2017	<del> </del>	<b>}</b>		<b>}</b>		<b> </b>		320,875	320,875	<b></b>		t	
	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN.	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	07/14/2017	16,718							16,718	16,718				
		_uxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	12/27/2017	370.330							370.330	221.345	(148.985)		(148.985)	
	CMP GERMAN OPPORTUNITY FUND III	_UXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	06/13/2017								43,277	43,295	17		17	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland		Cyprium Partners	12/30/2013	10/17/2017	2,326,020							2,326,020	2,326,020				
		BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	07/10/2017	2,316,199							2,316,199	2,316,199				
		_ondon	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	11/02/2017	85,422							85,422	30,866	(54,556)		(54,556)	
		_ondon _ondon	GBRGBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011 02/20/2012	12/18/2017 11/07/2017	3,239,984 5,116,626							3,239,984 5,116,626	3,239,984 3,589,003	(1,527,623)		(1,527,623)	
		London Denver	GBH	Barclays	10/03/2011	11/0//2017	8.796.248									(1,527,623)		(1,527,623)	
		Tel-Aviv	ISR	FIMI Opportunity LTD	09/30/2008	12/21/2017	1.526.730							1,526,730	1,526,730				
		Tel-Aviv	ISR	FIMI Opportunity LTD	_01/07/2008	12/19/2017	2,916,727							2,916,727	2,916,727				
		Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	12/27/2017	945,342							945,342	945,342			ļ	
		NEW YORK	NY	Gamut Capital	02/29/2016	10/13/2017	3,296							3,296	3,296				
		NEW YORK	NYNY	QUADRANGLE GROUP	06/08/2015 04/28/2014	09/28/2017 12/21/2017	9,227,904 3,663,070							9,227,904 3,663,070	9,227,904 3,663,070			<b> </b>	
		Detroit	MI	HKW Management	07/01/2013	12/21/2017	7,907,825											t	
000000-00-0		GRAND CAYMAN	CYM	INVESTORP	.06/30/2017	12/22/2017	,507 ,625							1,492,136	1,492,136				
		Shanghai	CHN	Jade Invest	07/12/2012	12/22/2017	875,855							875,855	875,855				
000000-00-0		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	11/21/2017	2,261,369							2,261,369	2,261,369			L	
000000-00-0		Dallas	TX	Kainos Capital	05/10/2013	10/06/2017	2,599,531							2,599,531	2,599,531			ļ	
		Mount Kisco	NY NY	Kohlberg & Co	09/30/2008	12/21/2017	3,356,730							3,356,730	3,356,730				
000000-00-0		Mount Kisco Simsburv	CT	Kohlberg & Co	06/27/2012 09/30/2008	10/18/2017 12/20/2017	3,809,712 231,839							3,809,712 231,839	3,809,712 231,839				
		New York	NY	Lexington Partners	12/31/2008	12/20/2017	127.257							127,257	231,639			t	
000000-00-0		New York	NY	LINCOLNSHIRE PARTNERS	.09/30/2008	10/25/2017	1.628.680							1,628,680	1,628,680			[	
000000-00-0		New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	10/13/2017	4,661,366							4,661,366	4,661,366				
		Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	08/02/2017	1, 176, 538							1, 176, 538	1, 176, 538			ļ	
000000-00-0		New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	09/29/2017	2,674,013	<b> </b>		<b> </b>		<b> </b>		2,674,013	2,674,013	<b> </b>		}	
		DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP BROAD SKY PARTNERS	09/15/2017 01/05/2015	12/29/2017	8,433,499							50,772	50,772 8,433,499				
		NEW TUHN	TX	Neuberger Berman LLC	12/31/2008	12/08/2017	3,222,201							3,222,201	3,222,201			t	
	NG CAPITAL PARTNERS II LP	_ima	PER	NEXUS GROUP	.07/22/2013	12/07/2017	24,852							24,852	24,852				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	05/03/2017	1,298,356							1,298,356	1,298,356			[	
		New York	NY	Odyssey Partners	08/27/2004	12/14/2017	7,320,743							7,320,743	7,320,743				
		Toronto	CAN	ONCAP	07/08/2011	11/28/2017	1,380,964							1,380,964	1, 102, 021	(278,943)		(278,943)	
		Central Central	HKGHKG.	ORCHID ASIA GROUP MANAGEMENTORCHID ASIA GROUP MANAGEMENT	07/22/2011 10/30/2014	03/31/2017 10/06/2017	164,070 1.734.400	<b> </b>		}		<b> </b>		164,070 1,734,400	164,070 1,734,400	<b></b>		t	
000000-00-0		ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	10/06/2017	1,734,400	·		ļ		<b> </b>			1,734,400			t	
00000-00-0		ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	10/31/2017	23,053,220							23,053,220	19,843,223	(3,209,997)		(3,209,997)	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP S	St Peter Port	GGY	Partners Group	05/05/2009	12/20/2017	2,231,632	L						2,231,632	1,603,546	(628,087)		(628,087)	
	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV,																	1	
000000-00-0		Sao Paulo	BRA	Patria Investimentos	08/29/2011	07/11/2017	72,912							72,912	72,912				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	. 10/16/2008	_05/02/2017	44,893							_44,893	_44,893			1	
		CHICAGO	II	PRUDENTIAL CAPITAL GROUP	10/16/2008		44,093	·		ļ		<b> </b>						t	
000000 00 <sup>-</sup> 0	TO MINOTELL HAMDONGELL HOLD ING COMPANT, ELC	VI II VIIVU		THOUGHTINE UNITINE UNUUT	10/02/2011	11/01/2011	<b>+</b>			<u> </u>		<b>!</b>	<b></b>	, טטט, טטע	000,000 بانان ,000	<b></b>		<u>}</u>	

			9	Showing Other Long-Term In	vested As	sets DISP	OSED, Tra	ansferred o	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4	-				9	10	11	12	13	14	-					
							Book/			Current		_		Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-							Consid-	, ,			ment
Identification	Name or Description	City	Ctata	Nature of Disposal	Acquired	Disposai			zation)/	Recog-	and	(9+10-	Carrying Value	on Disposal	eration	on Disposal	(Loss) on Disposal	(Loss) on	
000000-00-0	PROAMPAC PG HOLDINGS LLC	City	State	PRITZKER GROUP PRIVATE CAPITAL		12/11/2017	Year	crease)	Accretion	nized	Other	11+12)	value			Disposai	Disposai	Disposal	Income
744610-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRITZKER GROUP PRIVATE CAPITAL	11/18/2016 10/16/2008	12/11/2017	172,577 5,590,364								172,577 5,590,364				
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	12/28/2017	5,225,280							5,225,280	5,225,280				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	. 12/21/2017	4,341,994							4.341.994	4,341,994				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	12/15/2017	13,872							13,872	13,872				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	_08/26/2011	10/26/2017	2,616,552							2,616,552	2,616,552				
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	11/15/2017	436, 118							436, 118	436, 118				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	. Westport	CT	Sterling Partners	09/30/2008	05/23/2017	168,943							168,943	168,943				
000000 00 0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	0:	SGP	TEMPLETON ACCET MANAGEMENT	10/10/0010	10 /00 /0017	0 504 005					1		8.584.695	0 504 005				
000000-00-0	TOU ANTIC CADITAL DADTNEDS V EUDOPE	Singapore	SGPGGY	TEMPLETON ASSET MANAGEMENT	12/12/2012	12/28/2017 08/25/2017	8,584,695 117.743	<del> </del>  -						8,584,695	8,584,695 122.618	4.875		4.875	
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS EUROPE	11/30/2012	12/20/2017	21.984.270	<b> </b>						21.984.270	21,618	4,8/5		4,8/5	
000000-00-0	TRILLIANT HOLDING LP	DALLAS	TX	KAINOS CAPITAL	07/29/2015	10/06/2017	21,364,270							22,940,306	22,940,306				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG.	VICTORIA CAPITAL PARTNERS	03/28/2012	10/19/2017	83,781							83,781	83,781				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco		VISTA EQUITY PARTNERS	10/14/2011	12/04/2017	8,604,538												
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS   LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	12/21/2017								8,618,785	8,618,785				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	12/20/2017								38,354	38,354				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	06/30/2017	1,241,139							1,241,139	1,241,139				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	12/21/2017	229,714							229,714	229,714				
000000-00-0 29269@-10-3	EIG CORPUS CHRISTI CO-INVESTMENT, L.P EIG ENERGY FUND XV	HOUSTON	TXTX	EIG Global Energy PartnersEIG Global Energy Partners	03/31/2015	12/28/2017 12/29/2017	1,014,431							1,014,431	1,014,431				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	Bedrock Energy Partners LLC	12/27/2010	12/29/2017	224,774			85.622		(85,622)		139.151	71.157		(67,994)	(67.994)	
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	10/23/2017						(03,022)		656,016	656,016		(07,004)	(07,334)	
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	. 12/21/2017	2,212,632							2,212,632	2,212,632				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	12/21/2017	710,640							710,640	710,640				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	12/19/2017	11,022,057							11,022,057	11,022,057				
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	09/29/2017	3, 189							3, 189	3, 189				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	05/09/2017	30, 102							30 , 102	30, 102				
000000-00-0	STEELRIVER LDC INVESTMENTS LPOFI GLOBAL: EMERGING MARKETS EQUITY FUND. LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/29/2017	500 , 130							500 , 130	500 , 130				
000000-00-0	OFF GLOBAL. EMENGING MARKETS EQUITE FORD, LF	New York	NY	DIRECT	03/03/2014	_03/31/2017	7,975,154	3,738,481				3,738,481		11,713,634	12,000,000		286,366	286,366	
000000-00-0	BOPA1 LP	NEW YORK	NV	BLACKROCK	07/21/2016	02/15/2017	468.257	J9,700,401				J9,700,401		468,257	468.257		200,000	200,000	
		1000		CRAYHILL PRINCIPAL STARTEGIES PARTNERS	, 21, 2010 11	1 02, 10, 20 11													
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	LLC	10/14/2016	08/10/2017	2,437,613							2,437,613	2,437,613				
				CRAYHILL PRINCIPAL STARTEGIES PARTNERS															
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	. NEW YORK	NY	LLC	03/01/2017	06/02/2017	ļ							1, 158, 641	1, 158, 641	<b> </b>			
	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP		10/	Lov Abyloope LB	00 (00 (00 47	40 (00 (0047								207					
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P	NEW YORK	NYNA	LGK ADVISORS, LP	06/28/2017	12/22/2017 12/22/2017	1,670,380							287	287				
		D00 (011	MA	naibouivest faithers	12/31/2012	12/22/2017		0.700.404		05.000		0.050.050				(7.040.040)	000 000	(7.544.004)	
02001@-AC-7	nt Venture Interests - Common Stock	DOVER	DE	DIRECT	.06/30/2008	. 12/22/2017	351,247,797 700.000	3,738,481		85,622		3,652,858		369, 160, 106 700, 000	361,615,775 700.000	(7,813,212)	268,880	(7,544,331)	
			DE	DIRECT	06/30/2008	12/22/2017													
	nt Venture Interests - Common Stock		111	DEACON CARLEAL DARTHERO	00 (00 (0000	00 (00 (0047	700,000							700,000	700,000				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	06/28/2017 12/29/2017	352,495 1,107,687	(1,661,541)				(1,661,541)		352,495 (553,855)	352,495		1,625,221	1,625,221	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	Kline Hill Partners Fund LP BEACON CAPITAL PARTNERS	09/30/2008	12/29/2017	972,693	(1,001,341)				(1,001,041)		(553,855)		h	1,020,221	1,020,221	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	12/13/2017	8,955,335							8,955,335	7,637,275	(1.318.060)		(1,318,060)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/27/2017	4, 195, 224	[						4, 195, 224	4, 195, 224	[			
	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV,			•			,,							,,					
000000-00-0	LP	Los Angeles	CA	CBRE Global Investors	09/30/2008	10/30/2017									51,728		51,728	51,728	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/29/2017	652, 155	<b> </b>  -		ļ ļ				652, 155	652, 155	} <b>}</b>			
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	11/17/2017	1, 100, 524							1, 100, 524	1,100,524	<del>  </del>			
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA NY	Rockpoint Group Westbrook Partners	09/30/2008 06/11/2013	12/29/2017 12/22/2017	173,228								173,228 8,956,545	<b> </b>			
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP BLACKSTONE CITY PROPERTY CO-INVESTMENT	New TOTK	NT	mesturiouk Partners	00/11/2013	12/22/201/	,8,936,345								, 930 , 545				
000000-00-0	PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	12/29/2017	667,760					1		667,760	667,760				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008	12/23/2017	4,352,080	[						4,352,080	4,352,080	[t			

### **SCHEDULE BA - PART 3**

				Showing Other Long-Term In	nvested As:	sets DISP	OSED, Tr	ansferred	or Repaid	During th	e Current	Year							
1	2	Location		5	6	7	8		Change i	n Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value				Conital			Value		Foreign			
									Year's	Than-	Capital-	Book/	Exchange			Foreign			
							Less	Unrealized	(Depre-	Temporary		Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	02/08/2017	1,772,500							1,772,500	1,772,500				
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/20/2017	8,742,630							8,742,630	8,742,630				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver		RedPeak Properties	12/12/2012	12/22/2017	769,026							769,026	769,026				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	10/02/2017								285,800	285,800				
	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	12/21/2017									2, 193		2, 193	2, 193	
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS		09/01/2017	349,682						}	349,682	349,682				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/29/2017	11, 177, 425						}	11, 177, 425	11, 177, 425				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES		TRUAMERICA MULTIFAMILY	09/03/2015	11/03/2017	1,040,467							1,040,467	1,040,467				
000000-00-0	ML-AI VENTURE 1 LLC	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC	12/30/2013	05/16/2017	28,963,264							28,963,264	28,963,264				
	ML-AI VENTURE 2, LLC		NJ CA	METLIFE INVESTMENT MANAGEMENT. LLC	11/05/2014	07/24/2017	519,500							519,500	519,500				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	NY	TruAmerica Multifamily O'Connor Group		12/21/2017 12/18/2017	2,203,500 718,540						ļ	2,203,500 718,540	2,203,500 718,540				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	12/16/2017	175,672							175,672	175,672				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VIII	White Plains	NY	Rockwood Capital	09/30/2008	12/23/2017	2,233,438							2,233,438	2,233,438				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/22/2017	1,966,415							1,966,415	1,966,415				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA.	TruAmerica Multifamily	06/19/2014	12/28/2017	9,342,344							9,342,344	9,342,344				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	10/25/2017	1,842,104							1,842,104	1,842,104				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NYNY	MORGAN STANLEY REAL ESTATE GROUP	01/23/1995	10/30/2017									490		490	490	
1799999. Joir	nt Venture Interests - Real Estate - U	Inaffiliated	•	1			103.302.234	(1.661.541)				(1.661.541)		101.926.493	102.288.063	(1.318.060)	1.679.631	361.571	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/28/2017	2,538,995							2,538,995	2,538,995				T
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/28/2017	2,538,995							2,538,995	2,538,995				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY	11/01/2016	06/06/2017													
000000-00-0	KING MILL DISTRIBUTION PARK 2, LLC	MCDONOUGH	GA	CB Richard Ellis	09/10/2015	12/08/2017	11,423,500	31,662				31,662		11,455,161	11,455,161				6,686,046
1899999. Join	nt Venture Interests - Real Estate - A	Affiliated					16,501,490	31,662				31,662		16,533,152	16,533,152				6,686,046
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	_06/23/2017 _	254,464							254,464	254,464				
1999999. Joir	nt Venture Interests - Mortgage Loan	s - Unaffiliated					254,464							254,464	254,464				
	OSI GROUP, LLC A3 COMMON	AURORA	IL	PRUDENTIAL CAPITAL GROUP	09/19/2016	10/02/2017	39,235	(39, 235)				(39, 235)							215,643
	OSI GROUP, LLC B3 PREFERRED	AURORA	IL	PRUDENTIAL CAPITAL GROUP	08/15/2016	10/02/2017	18,360,000	(360,000)				(360,000)		18,000,000	18,000,000				1,080,000
	nt Venture Interests - Other - Unaffilia	ated					18,399,235	(399, 235)				(399, 235)		18,000,000	18,000,000				1,295,643
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY	. NEW YORK	NY	VARIOUS	01/17/2017	05/08/2017			8			8		1,485,533	1,492,658		7, 124	7, 124	
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANC	SPRINGFIELD	MA	JEFFERIES & COMPANY, INC	03/20/2017	05/19/2017	<b>1</b>		3			3	ļ	693,696	723,576		29,880	29,880	
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS	NEW YORK	NY	VARIOUS	05/03/2017	06/09/2017		<u></u>	5	<u></u>	<u></u>	5		2,093,285	2, 134, 223	<u></u>	40,938	40,938	4,400
2399999. Sur	plus Debentures, etc - Unaffiliated								17		1	17		4,272,515	4,350,457		77,942	77,942	24,690
48954#-AA-9	INTERCOMPANY NOTE - KCIB - 2006	CHICAGO	IL	DIRECT	06/30/2006	01/01/2017	100,000,000							100,000,000	100,000,000				273,333
48954#-AB-7	INTERCOMPANY NOTE - KCIB-2005	CHICAGO	IL	DIRECT	08/01/2005	01/01/2017	100,000,000							100,000,000	100,000,000				253,333
48954#-AC-5	INTERCOMPANY NOTE - KCIB-2008	_ CHICAGO	IL	DIRECT	06/30/2008	01/01/2017	50,000,000							50,000,000	50,000,000				238,750
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009	CHICAGO	ļ	DIRECT	12/30/2009	01/01/2017	25,000,000	ļ		L	ļ		ļ	25,000,000	25,000,000		l		108, 125
000000-00-0	INTERCOMPANY NOTE - KCIB-2016	_ CHICAGO	JIL	DIRECT	04/26/2016	01/01/2017	50,000,000							50,000,000	50,000,000				130,833
	lateral Loans - Affiliated	T		T			325,000,000	1						325,000,000	325,000,000				1,004,375
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	12/15/2017	316,937							316,937	316,937				
	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	07/25/2017	4 004 000							46,815	46,815				
	H/2 SPECIAL OPPORTUNITIES LP	Stamford	CT CT	H/2 Capital Partners	05/11/2009	10/02/2017	1,321,802	<b> </b>			<b> </b>		}	1,321,802	1,321,802		(450,004)	/AE0_0041	,
	BRISTOL FARMS	Bristol	L	Bristol Field LLC	01/01/2012	12/31/2017									(458,024)		(458,024)	(458,024)	-
	Other Class of Assets - Unaffiliated						1,638,740							1,685,555	1,227,531		(458,024)	(458,024)	
	al - Unaffiliated						480,114,895		17	85,622		1,592,099		500,571,556	492,682,964	(9,457,021)	1,568,429	(7,888,592)	
4599999. Tota	al - Affiliated						342,201,490	31,662				31,662	<u> </u>	342,233,152	342, 233, 152				7,690,421
4699999 - Tot	tals						822,316,385	1,709,366	17	85,622		1,623,760		842,804,708	834,916,116	(9,457,021)	1,568,429	(7,888,592)	9,010,754

## **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BOND:	S Owned Decer	mber 31 of (	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			l	nterest		Da	tes
·	_	3	4	5			8	9	. •		12	13	14	15	16	17	18	19	20	21	22
							•					10		Total		.,		10			
														Foreign							
			_										0	3							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date <sup>'</sup>
912828-2S-8	TREASURY NOTE				1	6,923,438	97.5270	6,826,911	7,000,000	6,927,427	(	3,989			1.625	1.858	FA	38,650		09/25/2017	08/31/2022
912828-2U-3	TREASURY NOTE				1	11,732,191		11,579,723	11,900,000	11,738,307		6, 116			1.875	2.095	FA	75,813		09/22/2017	08/31/2024
912828-2W-9	TREASURY NOTE				1	27,980,442			28, 121, 800	27,986,296		5,854			1.875	1.982	MS	134,718		11/03/2017	09/30/2022
912828-3C-2	TREASURY NOTE				1	720, 114			720,800			20			2.000	2.020	AO	2,469		11/16/2017	10/31/2022
912828-3C-2	TREASURY NOTE	LS			1	58,531,121		58,089,535	58,600,000	58,532,885		1,764			2.000	2.025		200,729		11/16/2017	10/31/2022
912828-3G-3	TREASURY NOTE	LS			1	31,432,324		31,319,127	31,500,000	31,435,070		2,746			1.750	1.824		70,983		11/16/2017	11/15/2020
912828-3H-1	TREASURY NOTE	ł		-	1	69,833,203		69,825,000	70,000,000	69, 834, 142		939			1.750	1.877		107,692		12/27/2017	11/30/2019
912828-3H-1	TREASURY NOTE	LS			]1	11,729,805		11,720,625	11,750,000	11,730,334		529			1.750	1.839		18,077	F04 000	12/12/2017	11/30/2019
912828-A7-5 912828-A7-5	TREASURY NOTE	SD				38,990,609		39,275,338 598,102	39,400,000 600,000	39,315,530 598,714		83,270			1.500	1.718 1.718		297 , 133 4 , 525	591,000	12/30/2013	12/31/2018
912828-A7-5 912828-M8-0	TREASURY NOTE	OU	1	-		593,766 9,909,375		9,908,980	10,000,000	9,909,567		1,268 192			2.000	2. 195		4,525	9,000	12/30/2013	12/31/2018
912828-M8-0	TREASURY NOTE	LS			1	13,509,531		13,476,213	13,600,000			1, 124			2.000	2. 193		23,912		12/12/2017	11/30/2022
912828-S6-8	TREASURY NOTE	SD			1	5,203,859		5, 174, 406	5,200,000	5,201,153		(1,971)			0.750	0.712		16,321	38,960	08/15/2016	07/31/2018
912828-T8-3	TREASURY NOTE				1	3,548,675		3,550,494	3,580,000	3,565,784		16,969			0.750	1.233		10.145	20,516	12/28/2016	10/31/2018
912828-T8-3	TREASURY NOTE	0			11	2,497,950			2,520,000	2,509,993		11,945			0.750	1.233			14,441	12/28/2016	10/31/2018
912828-V5-6	TREASURY NOTE	L			1	10,050,600		9,998,259	10,075,000	10,061,732		11, 133			1. 125	1.248		47,432	56,672	01/26/2017	01/31/2019
912828-V5-6	TREASURY NOTE	SD			1	224,455		223,286	225,000	224,704		249			1. 125	1.248		1,059	1,266	01/26/2017	01/31/2019
912828-V7-2	TREASURY NOTE	<b></b>			1	21,346,625	98.9610	21, 177, 633	21,400,000	21,355,520		8,895			1.875	1.928	JJ	167,914	200,625	02/22/2017	01/31/2022
912828-W5-5	TREASURY NOTE	<b></b>			1	9,933,984			10,000,000	9,944,535		10,551			1.875	2.015		63,709	93,750	03/02/2017	02/28/2022
912828-W8-9	TREASURY NOTE	<u>.</u>			1		98.8710		6,500,000	6,525,899		(4, 140)			1.875	1.777		31, 138	60,938	04/13/2017	03/31/2022
912828-X4-7	TREASURY NOTE				1		98.8050	4,940,235	5,000,000	4,986,823		1,862			1.875	1.939		16,057	46,875	05/10/2017	04/30/2022
912828-XR-6	TREASURY NOTE	<b></b>			1		98.2580	9,973,167	10,150,000	10,140,746		1,054			1.750	1.772		15,615	88,813	06/20/2017	05/31/2022
912828-XW-5	TREASURY NOTE				ļ <u>1</u>	9,951,953		9,819,140	10,000,000	9,956,587		4,634			1.750	1.851		87,983		06/29/2017	06/30/2022
912810-EG-9	U S TREAS BDS	SD SD			11	670,781		703,781	600,000	614,872		(4,944)			8.750	7.688		19,830	52,318	02/22/1995	08/15/2020
912810-EK-0 912810-EP-9	U S TREAS BDS	9D			1	1,493,382 2,967,680		1,634,766 3,085,809	1,350,000 2,495,000	1,400,841 2,848,217		(12,066)			8. 125 7. 125	6.926 4.037		41,431 67,146	109,688 177,788	01/01/2016	08/15/2021 02/15/2023
912810-EP-9	U S TREAS BDS	М			1	1,344,079		1,397,581	1, 130, 000	1,289,974		(00, 523)			7. 125	4.037		30.411	80,521	01/01/2016	02/15/2023
912810-FF-0	US TREASURY 5.25 11/15/28	SD			1	5, 183, 594		6,342,775	5,000,000	5,098,859		(6,700)			5.250	5.012		34,081	262,500	12/08/1998	11/15/2028
912810-ED-6	US TREASURY N/B	SD			11	756,873			580,000	615,625		(20,814)			8. 125	4. 168		17,800	47,125	01/01/2016	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904		253,263	215,000	219,346		(1,203)			7.875	7.141		6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	SD			1	2,582,091	117.7970	2,856,575	2,425,000	2,461,840		(10,194)			7 . 875	7.321	FA	72, 132	190,969	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	SD			1		122.4220	397,871	325,000	345,325		(3,817)			7.250	5.676		8,900	23,570	01/24/2006	08/15/2022
912828-3D-0	WI TREASURY NOTE	0			1	8,742,822		8,709,671	8,750,000	8,742,985		163			2.250	2.263		33,719		10/27/2017	10/31/2024
4581X0-BG-2	INTER-AMERICAN DEVEL BK	0	D		1FE	20,439,200			20,000,000	20,087,945		(48,992)			3.875	3.608		223,889	775,000	11/17/2009	09/17/2019
74046B-AA-4	PREMIER AIRCRAFT LEASING	ł			1FE	1,230,026		1,211,561	1,182,289	1,220,579		(9,447)			3.576	1.963		6,459	40,517	01/01/2017	02/06/2022
742651-DJ-8 746388-AA-5	PRIVATE EXPORT FUNDING				1FE	15,701,120		16,148,895	15,000,000	15,471,337		(111,795)			4.300	3.432		28,667	645,000	12/01/2016	12/15/2021
797224-AC-6	PURPLE CHEN 2011 LLC			1	1FE	2,623,910 5,592,541	100 . 8950	2,647,397 5,678,829	2,623,910 5,592,541	2,623,910 5,592,541					2.735	2.735		11,961 18,358	69,615 163,376	10/25/2011	08/01/2023
805649-AB-6	SAYARRA LTD	<b>-</b>		·	1FE	4, 181, 107		4,200,679	4, 181, 107	4, 181, 107					2.575	2.575		18,542	103,492	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR				1	582,879		886, 122	950,000	823.884		35.820			0.000	4.495		10,012	100,402	03/18/2010	03/15/2021
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	[ <u>.</u>	1	. 1	1FE	1,984,063		1,859,616	1,849,080	1,849,080					8.970	8.970		55,287	148,232	10/23/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS				1FE	975, 375			900,000	915,973		(5, 115)			9.290	7.913		27,870	76,643	10/23/2001	09/01/2020
0199999. Su	btotal - Bonds - U.S. Governments - Issue	r Obl	ligatio	ns		443.964.435	XXX	444.986.264	442.991.527	443.116.777		(118,630)			XXX	XXX	XXX	2.179.676	4.206.139	XXX	XXX
36203E-AY-4	GOVT NATL MTG ASSOC   #346623		Jane	2	1		103.7160		2,046	2,280		(,000)		İ	7.000	4.020		12	140	11/18/2010	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765	<b></b>		. 2	11		. 105.6590	53,835	50,952	46,277		504			7.000	11.087		297	3,470	12/19/1994	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536	1		. 2	1		108 . 3630		7,400	7,600		(19)			8.500	7.391		52	610	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			. 2	1	34,580	.105.8010	39,794	37,613	34,994		265			7.000	9.907	MON	219	2,582	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262	<b></b>		. 2	11		_ 100 . 3530	4,409	4,394	4,519		(13)			8.500	7.353		31	370	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089	<b>}</b>		. 2	11		100.9850	9,406	9,315	10,059		(99)		ļ	7.000	3.978		54	646	11/18/2010	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669	<b></b>		- 2	J1		. 109. 8580	4,467	4,066	4,253		(19)			9.000	7.252		31	363	07/24/2000	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049	····		- 2	J1		108.4110		9,927	10,871		(101)			8.000	4.599		66	779	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251	<del> </del>		-	1		100.9510	205	203	225					7.000	4.691		1 56	15	05/31/2004	11/15/2030
36206V-VU-8 36209F-L3-1	GOVT NATL MTG ASSOC I #422827	<del> </del>		- 2			101.5880	8,516 562	8,382 551	8,558		(16)			8.000 7.000	7.281		56		07/24/2000 05/31/2004	06/15/2026
36210J-XJ-2	GOVT NATE MTG ASSOC I #470246	t		-	1		101. 9530	562	76			(2)			7.000	4.094		3		05/31/2004	04/15/2029 06/15/2029
36210W-KC-2	GOVT NATE MTG ASSOC I #493981	t		2	1		101.0060	545	540	579		(1)			7.000	4.764		3		05/31/2004	06/15/2029

							S	Showing All Lor	g-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Code	es	6	7	Fi	air Value	10	11	Change	in Book/Adi	iusted Carrvin	g Value			1	nterest		Da	ites
		3	4	5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
		_	-	-			-	·						Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			0				D-4-					0									
		_	r				Rate			5		Current	Other-	in							
		C	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			2	1	1,400	100.2250	1,325	1,322	1,364		(25)			7.000	3.548	MON	8	89	05/31/2004	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924	<b>_</b>		2	1	489	101.0200	467	462	483		(3)			7.000	5. 179	MON	3	32	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729	ļ		2	11	329	100 . 2370	312	311	325		(13)			7.000	4.792	MON	2	20	05/31/2004	10/15/2030
	GOVT NATL MTG ASSOC I #513705	ļ		2	1		108 . 2890	344	318	348		(1)			7.000	4.533		2	22	05/31/2004	07/15/2029
	GOVT NATL MTG ASSOC I #520473	<b></b>		2	ļ <u>1</u>	4,566	102.7610	4,368	4,251	4,790		(17)			7.500	4.281		27	317	05/31/2004	01/15/2030
	GOVT NATL MTG ASSOC I #542212	<b></b>		2	ļ <u>1</u>	1,911	_108.9760	1,968	1,806	1,992		(2)			7.000	4.742		11	126	05/31/2004	12/15/2030
	GOVT NATL MTG ASSOC I #683228	<del> </del>		2				482,386	436 , 164	449,618		1,047			5.500 9.000	4.930 10.126		1,999	23,735	03/14/2008	04/15/2038
	GOVT NATL MTG ASSOC I #780382	t		2	<u> </u>			1,684	1,677 114	1,662 114		(6)			9.500	10 . 126		13	118	06/24/1996	08/15/2020
	GOVT NATE MTG ASSOC I #780383	t		2			100.3/10	2,747	2,416	114		(18)			9.500 7.000	3.459		14	10	06/24/1996 11/18/2010	08/15/2020 05/15/2027
	GOVT NATE MTG ASSOC I #780570	·		2	1				1,270	1,291		(18)			9.000	459.د7.815		10	112	07/24/2000	04/20/2021
	GOVT NATE MTG ASSOC II #001698	t		2	1		105.5110	1,340	1,270	1,291		(5)		<u> </u>	9.000	7.813		Ω	96	07/24/2000	08/20/2021
	ototal - Bonds - U.S. Governments - Resid	denti-	I Mort	1200-P2	ckod	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100. 1040	, 1.04	1,007			(3)				7.010	molt			51/24/2000	307 207 202 1
		Jennic	i ivioi i	yaye-ba	loneu	500 007	XXX	040,000	F00, 000	500 700		4 440			XXX	XXX	XXX	0.000	04 504	XXX	VVV
	curities	1			455	589,697		640,929	586,662	596,723		1,448						2,922	34,564		XXX
	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE	<u>+</u>		2	1FE	35,507,806	101.9540	36,201,537	35,507,806	35,507,806					3.875	3.875	FA	519,795	1,375,928	08/04/2011	02/15/2038
	ototal - Bonds - U.S. Governments - Other	r Loa	n-Bac	ked and											1001						
	uctured Securities					35,507,806	XXX	36,201,537	35,507,806	35,507,806					XXX	XXX	XXX	519,795	1,375,928	XXX	XXX
0599999. Tot	al - U.S. Government Bonds					480,061,939	XXX	481,828,730	479,085,995	479,221,307		(117, 182)			XXX	XXX	XXX	2,702,394	5,616,631	XXX	XXX
	CAYMAN ISLANDS 5.30% SER A NTS		D	1	1	833,333	100 . 9330	841, 111							5.300		AO	10, 183	22,083	04/08/2003	04/08/2018
	FED REPUBLIC OF BRAZIL		D		3FE		100 . 8950	364,343	361, 111	361,567		(5,815)			8.000	4.674		13,321	14,444	06/19/2012	01/15/2018
	NA DEVELOPMENT BANK	ļ	D		1FE	5,875,680		5,912,010	6,000,000	5, 935, 199		12,452			2.400	2.640		26,000	144,000	12/10/2012	10/26/2022
	NEWFOUNDLAND PROV DEB	ļ	A		1FE	9,712,000		10,806,920	10,000,000	9,862,077					9.000	9.444		75,000	900,000	01/30/1991	06/01/2019
	ONTARIO (PROVINCE OF)		A		1FE	14,984,850	103. 1110	15,466,695	15,000,000	14,996,837		1,696			4.000	4.012		140,000	600,000	11/18/2009	10/07/2019
748149-AF-8	PROVINCE OF QUEBEC	<b></b>	A	·	1FE		101.0670	15, 160, 095	15,000,000	14,977,253		5,842			2.750	2.794		144,375	412,500	09/07/2011	08/25/2021
	QATARI DIAR FINANCE QSC	<b></b>	D	1	1FE	9,996,900	104.7840	10,478,360	10,000,000	9,999,057		338			5.000	5.004	JJ	222,222	500,000	07/14/2010	07/21/2020
	REPUBLIC OF CHILE		D		1FE	4,956,550 5,340,550	102.9000	5, 145, 000 5, 294, 000	5,000,000 5,000,000	4,982,211 5,056,971		4,442 (41,187)			3.250 7.125	3.353	MS	48,299 74,219	162,500 356,250	09/07/2011	09/14/2021 04/16/2019
	REPUBLIC OF PANAMA		D		2FE	3,396,000	128 . 2500	3,294,000	3,000,000	3,246,217		(23,273)			7 . 125	5.836	AU	90,250	213,750	03/29/2009	01/29/2026
	REPUBLIC OF PERU	<b>†</b>	D		2FE	5,780,000	129.5500	6.477.500	5,000,000	5,469,150		(48,260)			7.350	5.799	.l.I	163.333	367.500	03/29/2010	07/21/2025
	REPUBLIC OF POLAND	†	D		1FE		106.0000	12,720,000	12,000,000	12,248,437		(151,803)			6.375	4.960		352.750	765,000	11/19/2009	07/15/2019
	REPUBLIC OF POLAND		D		1FE	4,941,550	108 . 2540	5,412,700	5,000,000	4,977,239		6, 152			5. 125	5.277		49,826	256,250	04/14/2011	04/21/2021
	STATE OF QATAR		D	1	1FE.			7,349,916	7,000,000	7,245,559		(113,518)			5.250	3.465		164,354	367,500	09/01/2011	01/20/2020
	UNITED MEXICAN STATES	1	D	1	2FE	14,892,200		15,585,000	15,000,000	14,950,577		10,672			3.625	3.710		160,104	543,750	01/04/2012	03/15/2022
	PETROLEOS MEXICANOS	<b></b>	D	1	11	5,500,000	98.9700	5,443,334	5,500,000	5,500,000				ļ ļ	2.000	2.000		3,361	104,500	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	<u> </u>	D	1	1FE	5,000,000	98.8390	4,941,960	5,000,000	5,000,000					1.950	1.950		2,979	92,625	06/28/2012	12/20/2022
0699999. Sub	ototal - Bonds - All Other Governments - Is	ssuei	Oblig	ations		127,741,724	XXX	131,246,443	124,694,444	125,641,684		(255,725)			XXX	XXX	XXX	1,740,577	5,822,653	XXX	XXX
	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		D	2	2AM		107.7240	10,930,121	10,146,443	10, 146, 443		, ==,			6.090	6.090	JJ	308,959	595,253	01/18/2013	01/01/2023
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T	<u> </u>	C	2	1		_108.8110	·····	· · · · ·					<u> </u>	7.820	0.000			1,023,449	12/31/1998	01/03/2019
0999999. Suk	ototal - Bonds - All Other Governments - C	Other	Loan-	Backed	and																
	uctured Securities				-	10,146,443	XXX	10,930,121	10.146.443	10,146,443					XXX	XXX	XXX	308,959	1,618,702	XXX	XXX
	al - All Other Government Bonds					137,888,167	XXX	142, 176, 564	134.840.887	135.788.126		(255,725)			XXX	XXX	XXX	2.049.536	7,441,355	XXX	XXX
	CONNECTICUT ST G 0 BABS 2009 B	1		2	1FE			142, 176, 364	134,840,887	135,788,126		(200,120)	1		5.632		.ID	2,049,536	563,200	12/15/2009	12/01/2029
341426-G2-4	FLORIDA ST BRD ED BABS 09 F	l		1	1FE	24,617,250		26,140,000	25,000,000	24,686,448		10.498			5.800	5.032		120,833	1,450,000	12/15/2009	06/01/2039
	MICHIGAN ST G O SCH LOAN 2009A			2	1FE	18,928,560		20, 197, 760	19,000,000	18,987,438		8,657			6.850	6.902		216,917	1,301,500	04/02/2009	11/01/2019
	MISSISSIPPI ST G 0 2009 E			1	1FE	17,500,000		18,728,675	17,500,000	17,500,000					6.089	6.089		266,394	1,065,575	10/15/2009	10/01/2032
	UTAH ST G O BABS 2010 B			2	1FE	10,000,000		10,423,500	10,000,000	10,000,000					3.539	3.539		176,950	353,900	09/24/2010	07/01/2025
	ototal - Bonds - U.S. States, Territories an	nd Po	ssessi	ions - Iss		, , , , , , , , , , , , , , , , , , , ,		, .,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	ligations	0	200001	100	,	81.045.810	XXX	87.064.635	81.500.000	81.173.886		19.155			XXX	XXX	XXX	828.027	4,734,175	XXX	XXX
	al - U.S. States, Territories and Possessic	one F	ondo			81,045,810		87,064,635	81,500,000	81, 173, 886		19, 155			XXX	XXX		828.027	4,734,175	XXX	XXX
	ARMSTRONG PA SCH DIST G O BABS 10 A	UI 15 E	ulius	4	455				,,			19, 155					\^\				
	AHMSTHONG PA SCH DIST G O BABS 10 A			1	1FE	3,000,000		3,371,280	3,000,000	3,000,000					7.000 6.904	7.000 6.904	MS	61,833 652,044	210,000	11/15/2010	03/15/204102/15/2039
	BROCKTON MA G 0 2005	<b>†</b>		2	1FE	25,000,000 5,605,314		26,311,000 5,728,468	25,000,000 5,560,000	25,000,000 5,567,674		(2,534)			5.300	5.213			1,726,000 294,680	08/05/2009	08/01/2020
	BROWARD CNTY FLA SCH BRD CTFS	t		٠	1FE			2,343,780	2,000,000			(2,334)		<u> </u>	5.000	2.180				12/19/2005	07/01/2024
	CHICAGO IL MET WTR RECLM DIST BABS 09	†		2	1FE				6,000,000	6,000,000					5.720	5.720		28.600	343,200	08/11/2009	12/01/2038
107 JUUT L-3	OTHUNGO IL MET HIN NEGEM DIGI DADO US	<b>+</b>		4			100.0000			,000,000					J.120	J.12U	UU	20,000		5002 / 11 / 2003	12/ 0 1/ 2000

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BOND:	S Owned Decer	mber 31 of (	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			I	nterest		Da	tes
•	_	3	4	5	1		8	9	. *		12	13	14	15	16	17	18	19	20	21	22
		ľ					Ü					10		Total		.,	.0	10			
			l _											Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	<u>'</u>	Donal	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate		When	Due and	Received		Maturity
	Danas de Maria	-	g	Bond										Carrying		Rate				A dud	
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1			1	1FE	23,250,000			23,250,000	23,250,000					7.250		MN	280,938	1,685,625	06/10/2009	11/01/2038
21614L-BC-0 235218-L8-5	COOK CNTY IL HSD 201 J STERLING MORTON 0	<del> </del>			1FE	1,526,290	75.9400		545,000	366,247 3,057,705		20,454			0.000	5.830 5.409				11/08/2005	12/01/2024
235218-L9-3	DALLAS TX G 0 2005 CAP TXBLDALLAS TX G 0 2005 CAP TXBL				1FE	5,245,034			5,280,000 19,195,000			553.684			0.000	5.409				01/20/2005	02/15/2028 02/15/2029
235218-M2-7	DALLAS TX G 0 2005 CAP TXBL				1FE	7.039.970				14, 121, 093					0.000	5.419				01/20/2005	02/15/2029
235218-M3-5	DALLAS TX G O 2005 CAP TXBL				1FE	7,400,117			30, 175, 000	14,843,680		781,203			0.000	5.419				01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G 0 2005 CAP TXBL	T			1FE	7,999,898			36,345,000	16,046,628		844,503			0.000	5.419				01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL	l			1FE	6,253,815	49.9770		29,990,000	12,544,134		660,166			0.000	5.418				01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G 0 2005 CAP TXBL				1FE		47.5760		25,505,000	10,106,559		531.891			0.000	5.419				01/20/2005	02/15/2035
235219-CA-8	DALLAS TX G 0 REF TXBLE 2010	1		1	1FE	10,000,000			10,000,000	10,000,000					4.510	4.510		170,378	451,000	11/10/2010	02/15/2023
235219-CB-6	DALLAS TX G O REF TXBLE 2010	ļ		1	1FE	10,000,000			10,000,000	10,000,000					4.660	4.660		176,044	466,000	11/10/2010	02/15/2024
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C			2	1FE	20,000,000	125.4250	25,085,000	20,000,000	20,000,000					5.664	5.664	JD	94,400	1, 132, 800	12/09/2009	12/01/2033
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009	ļ		1	1FE	10,000,000	105.4670	10,546,700	10,000,000	10,000,000					6.890	6.890		114,833	689,000	06/05/2009	05/01/2039
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 10 B	ļ		2	1FE	8,000,000			8,000,000	8,000,000					5. 148	5. 148		205,920	411,840	09/15/2010	07/01/2039
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP	<b></b>			1FE	338,893			1,280,000	687,636					0.000	5.600				03/04/2005	04/01/2029
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	<b></b>			1FE	340 , 195			1,435,000	690,281		37,092			0.000	5.600				03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP	<b></b>			1FE	228,817			1,020,000	464,287		24,948			0.000	5.600				03/04/2005	04/01/2032
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB	<del> </del>			1FE	7,055,000			7,055,000	7,055,000					2.412	2.412		28,361	170, 167	10/26/2012	11/01/2021
438670-Q7-9 442403-FY-2	HONOLULU CITY & CNTY HI 2012 SER G TAXABHOUSTON TX INDPT SCH DIST BABS 09A-2	<del> </del>		4	1FE	3,500,000 20,000,000			3,500,000 20,000,000	3,500,000					2.512 6.125	2.512 6.125		14,653	87,920 1,225,000	10/26/2012	11/01/2022
442403-F1-2 442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE				8,000,000	8,000,000					5. 123	5. 125		136,293	1,225,000	11/12/2009	03/01/2023
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	+		1	1FE	36,000,000			36,000,000	36,000,000					6.319	6.319		758,280	2,274,840	11/17/2010	03/01/2023
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007	<b>†</b>		1	1FE	6,440,000			6,440,000	6.440.000					7.730	7.730		105.094	497,812	07/13/2007	10/15/2029
517840-28-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB	T		1	1FE	5,000,000			5,000,000	5,000,000					4.708	4.708		19.617	235,400	09/29/2011	06/01/2026
	NEWARK NJ G O PENSION 03 CAP				1FE	717,544			2,485,000	1,792,491		108, 134			0.000	6.238				04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP	<u>.</u>			1FE	432,368	75. 1440	1,202,304	1,600,000	1,083,182		65,541			0.000	6.258	N/A			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP	ļ			1FE	891,268	53.4430	2,610,691	4,885,000	2,255,242		137,898			0.000	6.326	N/A			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP	ļ			1FE	368,274			2, 150, 000	931,881		56,981			0.000	6.326				04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP				1FE	1,200,584			6,220,000	2,620,180		144,407			0.000	5.750				03/22/2004	04/01/2033
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004	<b></b>		2	1FE	6,100,000			6,100,000	6, 100,000					5.440	5.440		166,842	165,920	02/11/2004	06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A	<del> </del>			1FE		96.6170		6,270,000	5,737,210		330,392			0.000	6.020				10/11/2002	06/30/2019
686053-AT-6 686053-CH-0	OREGON SCH BRD PENSION OBLIG 02A OREGON SCH BRD PENSION OBLIG 03A	<del> </del>			1FE	3,355,500 4,651,820	93.9260		10,000,000 5,015,000	8,559,208 4,970,110		516,971 88,583			0.000	6.328	N/A N/A			12/17/2002	06/30/2020
686053-CL-1	OREGON SCH BRD PENSION OBLIG OSA	+			1FE	15,585,755			44,605,000			2. 108. 185			0.000	6.024				07/14/2004	06/30/2018
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A	·····			1FE	6,314,213			16,320,000	12,795,788		673,793			0.000	5.422				04/12/2005	06/30/2022
721799-F8-2	PIMA CNTY ARIZ UNI SCH DIST NO	†			1FE	1, 196, 630			1,000,000	1, 196, 430		(200)			5.000	2. 150		417		12/20/2017	07/01/2025
721799-F9-0	PIMA CNTY ARIZ UNI SCH DIST NO	[	l		1FE	1,213,590			1,000,000	1,213,401		(189)			5.000	2.230		417		12/20/2017	07/01/2026
736679-LA-7	PORTLAND OR G O PENSION 99C CAP				1FE	13,036,170			41,225,000	28,387,018		1,603,560			0.000	5.829				08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP	L	l		1FE	9,452,531			31,875,000	20,664,050		1, 172, 989			0.000	5.930	N/A			08/06/2004	06/01/2025
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)	<b></b>		1	1FE	5,000,000			5,000,000	5,000,000				ļ	6.024	6.024		125,500	301,200	12/01/2010	08/01/2035
825434-4Y-6	SHREVEPORT LA	ļ			1FE	573,225			500,000	573, 140		(85)			5.000	2.570		208		12/20/2017	08/01/2024
825434-4Z-3	SHREVEPORT LA	<b></b>			1FE	578,820			500,000	578,742		(78)			5.000	2.690		208		12/20/2017	08/01/2025
825434-5A-7	SHREVEPORT LA	<del> </del>			1FE		117.5040		500,000	582,569		(71)			5.000	2.820	FA	208		12/20/2017	08/01/2026
825434-5B-5	SHREVEPORT LA	<del> </del>			1FE		118.1840		500,000	584,552		(63)		<b>}</b>	5.000	2.960	FA	208		12/20/2017	08/01/2027
86476P-WN-4 895130-K3-5	SUFFOLK CNTY N Y TRENTON NJ G O PENSION 2003 A CAP	t		I	1FE	2,304,340 1,690,223			2,000,000 4,435,000	2,303,929 3,425,540		(411)			5.000	2.190 6.471	AU	833		12/15/2017	10/15/2023 04/01/2022
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C			l:	1FE				4,435,000	3,425,540		130, 320			6.540	6.540		632,200	1,517,280	05/19/2009	04/01/2022
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS	İ		'	1FE		117 . 5270		500,000	583,687		(98)			5.000	2.250		208	1,517,200	12/20/2017	08/01/2024
	btotal - Bonds - U.S. Political Subdivisions	- lee	Her C	hlination		352,731,909	XXX	518,722,266	604,655,000	463,891,095		11,591,916			XXX	XXX	XXX	4,360,934	14,294,564	XXX	XXX
	tal - U.S. Political Subdivisions Bonds	) - ISS	uei C	onyanon	10	352,731,909	XXX	518,722,266	604,655,000	463,891,095		11,591,916		<del> </del>	XXX	XXX	XXX	4,360,934	14,294,564	XXX	XXX
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	1	1	1	1FE	352,731,909			5,000,000	463,891,095		246,953		+	0.000	6.531		4,300,934	14,294,564	08/08/2002	10/01/2021
010869-CB-9 010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SH 99C CAP	t	l		2FE		44.2650		9,300,000	3,916,508		246,953		ļ	0.000	5.477				11/17/2005	10/01/2021
010809-EK-7 011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	1		1	2FE	9,573,770			9,845,000	9,676,609		12,031			5.250	5.471		172,288	516,863	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	İ		1	1FE.	7,988,208			22,235,000	15,225,957		783,419			0.000	6.504				10/27/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A AB	<u> </u>		2	1FE	14,470,000			14,470,000	14,470,000					5.480	5.481		35,242	792,956	01/27/2005	12/15/2028
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB	ļ		2	1FE	610,000			610,000	610,000					5.270	5.270		1,429		01/27/2005	12/15/2018
		•			•					,											

								Showing All Lon	g-Term BONDS	Owned Dece	mber 31 of	Current Yea	ar								
1	2		odes		6	7		Fair Value	10	11			usted Carryin	9				erest		Da	
		3 4	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
														_Total							
		11.	_ [										1 _	Foreign							
		F											Current	Exchange							
		(										_	Year's	Change							
		_					Rate					Current	Other-	in							
		C	Э				Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0	i				Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	B	d (			NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	n C	Char I	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
04780E-AB-3 115065-VV-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93 BROWARD CNTY FL SCH COP BABS 09 A		2		1FE		.107.2910 .107.0570	2,355,037 12,525,669	2,195,000 L	2,192,607 11,626,971		718 3,003			6.875 7.400	6.947 7.513	FA	62,878	135,953 865,800	12/27/1993	02/01/2021
	CERRITOS REDEV AGY CA LOS COYOTES 93B		2		1	2,831,755	.107.0570	2,751,532	2,675,000	2,681,822		(3,069)			7 . 400	7.533	MN	34,775	208,650	09/16/1997	11/01/2019
	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE		.104.8610	2,621,525	2,500,000	2,500,000					3.903	3.903		48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C				2FE	2, 181, 828	60.3310	5,420,740	8,985,000	3,679,366		227,317			0.000	6.394				10/08/2009	01/01/2032
	CHICAGO IL SALES TAX REV REF 09C				2FE	1,195,651	57.3640	3,017,346	5,260,000	2,017,929		124,857			0.000	6.404				10/08/2009	01/01/2033
19633S-AD-5 196696-QG-6	COLORADO BRDG ENTERPRISE REV	·			1FE	1,837,181 120,142		1,843,867 120,283	1,680,000	1,836,566 120,131		(615)			4.000	2.440 1.790		1,867		12/20/2017	06/30/2024
196696-QG-6 196696-QH-4	COLORADO ST BRD CMNTY COLLEGES	·			1FE	120 , 142 [		120,283	115,000	120, 131		(11)			3.000	1.790		29		12/20/2017	11/01/202111/01/2022
	COLORADO ST BRD CMINTY COLLEGES				IFE	111,206	.111.7060	111,706	100,000	111, 191		(15)			4.000	1.960		33		12/20/2017	11/01/2023
196696-QK-7	COLORADO ST BRD CMNTY COLLEGES	I			1FE	132,541		133,433	125,000	132,533		(9)			3.000	2.050		31		12/20/2017	11/01/2024
196696-QL-5	COLORADO ST BRD CMNTY COLLEGES				1FE	313,659	.107.2100	316,270	295,000	313,640		(18)			3.000	2. 120	MN	74		12/20/2017	11/01/2025
	COLORADO ST BRD CMNTY COLLEGES	<b></b>			1FE	220, 127		222,046	180,000	220,093		(34)			5.000	2.210				12/20/2017	11/01/2026
196696-QN-1	COLORADO ST BRD CMNTY COLLEGES	<del> </del>	[		1FE	185,334		186,059	150,000	185,307		(27)			5.000	2.310		63		12/20/2017	11/01/2027
	COLORADO ST BRD CMNTY COLLEGES		1		1FE		.123.4270 .108.0260	425,823 7,831,885	345,000 7,250,000	422,463 7,191,290		(58)			5.000 8.625	2.420 9.017		52, 109		12/20/2017	11/01/2028
	DALLAS TX AREA RAPID TRANS BABS 09 B		2		IFE		.105.0260	31,762,500	30,000,000	30,000,000		10, 183			6.249	6.249			1,874,700	06/17/2009	06/01/2022 12/01/2034
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E		2		1FE	6,000,000	_123.5890	7,415,340	6,000,000	6,000,000					5.591	5.591		27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A		2		1FE		.132.6950	9,952,125	7,500,000						5.522	5.522		103,538	414, 150	10/20/2010	10/01/2044
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06				1FE	2,322,034	85.5190	4,891,687	5,720,000	4,435,235		237,504			0.000	5.516				03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06				1FE		77.8060	5,205,221	6,690,000	4,528,560		259 , 135			0.000					07/11/2006	08/15/2024
276731-YG-5	EASTERN MI UNIV BABS 09		1		2FE	4,275,000		4,390,682	4,275,000	4,275,000		4 005			7.210	7.210		116,442	308,228	05/29/2009	02/15/2038
337653-AD-1 I 34073T-KL-0 I	FISCAL YEAR 2005 SECURITIZ CORP NY 05BFLORIDA HIGHER EDL FACS FING A		2		1FE	1,025,294 1,152,192		1,073,898 1,154,984	1,050,000 990,000	1,047,063		1,905			4.930	5. 199 2. 670		12,941	50 , 163	11/21/2005	04/01/2020 11/01/2025
	FLORIDA HIGHER EDL FACS FING A				1FE	1,218,953		1,222,260	1,040,000	1,218,804		(149)			5.000	2.790		433		12/20/2017	11/01/2026
	FRESNO CNTY CA PENSION 2004 A CAP				1FE	671,366		1,636,656	2,075,000	1,438,446					0.000	5.546				03/11/2004	08/15/2024
	FRESNO CNTY CA PENSION 2004 A CAP				1FE	1,828,422		4,508,762	6,010,000	3,933,282		212,799			0.000	5.575				03/11/2004	08/15/2025
	FRESNO CNTY CA PENSION 2004 A CAP				1FE	2,743,263		6,846,811	10,705,000	5,917,056		321,210			0.000	5.594				03/11/2004	08/15/2028
	FRESNO CNTY CA PENSION 2004 A CAP				1FE	5,247,513		13,305,407	22,955,000	11,333,880		616,317			0.000	5.604 5.604				03/11/2004	08/15/2030
362832-AR-8	FRESNO CNTY CA PENSION 2004 A CAPGAINESVILLE FL PENSION OBLIG 2003 A				1FE	4,577,373 754,020		11,726,914 1,890,880	22,392,000 2,000,000	9,886,336 1,803,737		537,593			0.000	5.990				03/11/2004	08/15/2032 10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A				1FE	878,228	91.4950	2,291,950	2,505,000	2, 125, 149		123,356			0.000	5.995				03/18/2003	10/01/2020
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C		1		1FE	8,384,060	.108.3080	9,206,180	8,500,000	8,403,585		2,918			6.875	6.990		97,396	584,375	05/29/2009	11/01/2038
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B	ļ			1FE	16,000,000	127.8270	20,452,320	16,000,000	16,000,126		(4)			5.851	5.851	JD	78,013	936 , 160	11/24/2009	12/01/2034
45528U-XD-8	INDIANAPOLIS IND LOC PUB IMPT	<b> </b>			1FE	1, 176, 670	118.5590	1,185,590	1,000,000	1, 176, 477		(193)	ļ	ļ	5.000	2.260	JJ	417		12/20/2017	01/01/2025
45528U-XE-6 469383-ZY-2	INDIANAPOLIS IND LOC PUB IMPT	<del> </del>			1FE		.120.2610	1,202,610	1,000,000	1,192,229		(181)	·	<b>}</b>	5.000 5.190	2.350 1.652	JJ	417	450 040	12/20/2017	01/01/2026
469383-ZY-2	JACKSONVILLE FL EXCISE TAX 2006 C				1FE		.102.1110 .104.7290	3,073,541 3,319,909	3,010,000 3,170,000	3,089,008 3,170,000		(103,910)			5. 190	5.220	AO	39,055	156,219 165,474	01/01/2017	10/01/2018
	JOBSOHIO BEVERAGE-B	İ			1FE			5,066,700	5,000,000	5,000,000					3.235	3.235		80,875	161,750	01/29/2013	01/01/2023
544525-NZ-7 I	LOS ANGELES CA DEPT WTR PWR BABS 09C		2		1FE	12,000,000	.130.2070	15,624,840	12,000,000	12,000,000					6.008	6.008	JJ	710,732	683,008	11/20/2009	07/01/2039
574295-DH-1 I	MARYLAND STAD CAMDEN STATION LSE 04		2		1FE	3,823,600	.106.6080	4,264,320	4,000,000	3,938,488		11,572			5. 125	5.511	JD	9, 111	205,000	04/14/2004	12/15/2024
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 09B	·	2		1FE	8,000,000		10,671,920	8,000,000	8,000,000					5.888	5.888		235,520	471,040	12/10/2009	07/01/2043
	METROPOLITAN WTR DIST SOUTHN CA BABS 08D	<del> </del>	[]		1FE	10,000,000		10,600,700	10,000,000	10,000,000				<b>}</b>	6.538	6.538		326,900	653,800	07/31/2009	07/01/2039
	MIAMI-DADE CNTY FL TRANS SALES TAX BABSO MICHIGAN ST DEPT TRANS BABS 09 B	·			1FE	4,900,000 43,701,240		5,241,922 45,760,440	4,900,000 44,000,000	4,900,000		16.234		<b></b>	6.910 7.625	6.910 7.831		169,295 987,861	338,590 3,355,000	09/17/2009	07/01/2039 09/15/2027
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	I			1FE	43,701,240		1,432,523	2,920,000	1,057,254		64,073			0.000	6.268				12/18/2003	04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	683, 118	46 . 6620	2,258,441	4,840,000	1,643,483		99,750			0.000	6.278				12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	ļ			1FE	1,291,864	44.2720	4,327,588	9,775,000	3, 112, 408		189, 181	ļ	ļ	0.000	6.287	N/A			12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	ļ			1FE	1,323,292	42.0460	4,496,820	10,695,000	3, 192, 433		194,334			0.000	6.297				12/18/2003	04/01/2037
60242N-DN-8 I	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,378,139	39.9830	4,757,977	11,900,000	3,329,305		202,971			0.000	6.307	N/A			12/18/2003	04/01/2038
60242N-DP-3 I 60242N-DQ-1 I	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE 1FE	1,213,856 _ 125,748 _		4,238,640 444,738	11,200,000	2,936,403		179,284 18.625			0.000	6.316				12/18/2003	04/01/2039
	NEW JERSEY ECON ST PENSION 1997 B	····			1FE	1,899,247		4,456,305	4,916,000	4, 125, 433		225,277		<u> </u>	0.000	5.629				03/03/2004	04/01/2040
	NEW JERSEY ECON ST PENSION 1997 B			l	1FE	18,454,398	87.5660	52,728,743	60,216,000	46,849,276		2,767,578			0.000	6.105				09/10/2002	02/15/2022
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B				1FE	7,114,797	78.4310	20,564,608	26,220,000	18,061,066		1,066,884			0.000	6.104	N/A			09/10/2002	02/15/2024
64971Q-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU	<b>  </b>			.1FE	25,278,833	100.2480	25,392,818	25,330,000	25,308,095		5,776		ļ	2.460	2.485	FA	259,633	623, 118	08/08/2012	08/01/2021
64971Q-WK-5 I	NEW YORK CITY NY TRANSITIONAL FINANCE AU	ļ			1FE	14,443,010	.100.1580	14,497,871	14,475,000	14,459,213		3,205			2.560	2.564	FA	154,400	370,560	08/08/2012	08/01/2022

## **SCHEDULE D - PART 1**

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

							S	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı .	nterest		Da	ites
		3	4	5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
							ŭ	ŭ						Total				. •	_0		
														Foreign							
			F										Current	Exchange							
													Current	0							
			0										Year's	Change							
		l _	r				Rate					Current	Other-	in							
		С	е				Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i			(	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A	Ť		2	1FE		112.0410	7,489,941	6,685,000	6,621,567	(= = = = = = = )	2,162		1 0,10.0	5.520	5.607	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	2FE		105.7430	5, 133, 823	4,855,000	4,855,000		,			6.027	6.027	JJ	146,305	290,803	08/16/2006	01/01/2046
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC	L <u>.</u>		1	1FE		110.9920	5,549,600	5,000,000	5,000,000					6.282	6.282		13,960	314, 100	11/10/2010	06/15/2042
64971M-5L-2	NEW YORK NY TRANS FIN AUTH 10 BABS			2	1FE	7,500,0001	126.6420 .	9,498,150	7,500,000	7,500,000					5.572	5.572	MN	69,650	417,900	10/27/2010	11/01/2038
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B			2	1FE	15,000,0001		19,520,400	15,000,000	15,000,000					5.807	5.807		38,713	871,050	02/03/2010	06/15/2039
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B			1	1FE	19,952,6001		20,892,200	20,000,000	19,962,403		1,469			6.700	6.720		670,000	1,340,000	07/15/2009	01/01/2039
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP				1FE	4,000,0001		4, 125, 760	4,000,000	4,000,000					3.679	3.679		73,580	147 , 160	11/16/2011	01/01/2021
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1			2	1FE	16,000,0001		20,606,400	16,000,000	16,000,000					5.834	5.834		119,273	933,440	04/01/2010	11/15/2034
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A				1FE	4,523,2271		5,374,304	4,685,000	4,585,042		10,258			5.400	5.751		105,413	252,990	11/04/2010	08/01/2025
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE	25,094,3251		27,293,492	25, 140, 000	25, 123, 643		2,681			5.631	5.656		117,969	1,315,120	04/12/2006	06/01/2023
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B				1FE	3,833,945		10,753,541	13,700,000	9,446,186		542,255			0.000	5.926				09/25/2002	04/15/2024
718846-AL-2 718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE			10,295,500	10,000,000	10,000,000		(2,914)			5.970	5.970			597,000 154,250	05/12/2004	07/01/2019
735389-MT-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 PORT OF SEATTLE WA REV 2009 B-1	<del>-</del>		4	1FE			2,801,125 21,276,000	2,500,000 2,500,000	2,515,675 19,517,641		(2,914)			6.170 7.000	6.011 7.262		77 , 125 233 , 333	1,400,000	06/01/2004 06/25/2009	07/01/2024 05/01/2036
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA	-†		·	1FE	16,0951		15.124	15.000	15,093		(180)			5.500	4.238		413	1,400,000	10/17/2011	07/01/2038
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL	-†			2FE	2,227,643		4,390,800	10,930,000	4,386,017		237,289			0.000	5.575		413	020	10/17/2011	06/01/2034
759831-BD-1	RENO NV CAP IMPT REV 2005 C TXBL		-		2FE	1,956,616		3,847,349	10,730,000	3,852,421		208,423			0.000	5.575				10/18/2005	06/01/2036
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B			1	1FE	9,944,600 1		10,796,600	10,000,000	9,953,338		1.338			7.200	7.248		300.000	720.000	08/06/2009	08/01/2039
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A			2	1FE	15,000,000		18,052,650	15,000,000	15,000,000		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			4.839	4.839		362,925	725,850	09/30/2010	01/01/2041
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B			2	1FE		123.5920	12,359,200	10,000,000	10,000,000					5.602	5.602		71,581	560,200	11/18/2009	05/15/2039
83413Q-AL-3	SOLANO CNTY CA TXBL PENSION 2004 A CUR				1FE		100.0860	2,867,464	2,865,000	2,868,416		(87, 175)			5.800	2.692		76,623	166,170	01/01/2017	01/15/2018
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B			1	1FE	16,900,0001	106.7550	18,041,595	16,900,000	16,900,000					7.278	7.278	MN	204,997	1,229,982	10/15/2009	05/01/2044
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C			2	1FE	5,000,0001		6,786,400	5,000,000	5,000,000					6 . 454	6.454		161,350	322,700	12/09/2010	01/01/2050
83740N-AH-3	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,656,7841		2,655,777	2,650,000	2,650,000		(6,784)			5.630	5. 178		62, 165	149, 195	01/01/2017	08/01/2018
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,065,0001		3,071,498	3,065,000	3,065,000					5.750	5.750		73,432	176,238	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,565,0001		3,572,843	3,565,000	3,565,000					5.810	5.810		86,303	207 , 127	06/18/2004	08/01/2021
83740N-AM-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	1,780,0001		1,784,058	1,780,000	1,780,000					5.870	5.870		43,536	104,486	06/18/2004	08/01/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B	·			1FE	2,090,0001		2,562,883	2,090,000	2,090,000					7.520	7.520		13,097	157 , 168	10/25/2005	06/01/2028
85088P-AB-6 875301-FE-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02C TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU	-+			IFE	3,590,0001 1,500,000		4,402,273 1,497,900	3,590,000 1,500,000	3,590,000					7.520 3.190	7.520 3.190		22,497 23,925		10/25/2005	06/01/2028
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B	-+		1	1FE	1,500,000		1,497,900	15,000,000	14,542,939		5.867			8.750	9.077		167,708	1,312,500	06/18/2009	11/15/2044
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C			1	1FE	4,953,4001		5,405,650	5,000,000	4,959,712		1.060			6.100	6, 172		152,500		11/09/2010	07/01/2038
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			1	1FE			21, 192, 400	20,000,000	20,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			6.573	6.573		219, 100	1,314,600	10/15/2009	05/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B			1	1FE	18,500,0001		19,639,415	18,500,000	18,500,000					5.757	5.757			1,065,045	11/18/2009	12/01/2039
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C			2	1FE	10,000,000		12,009,500	10,000,000	10,000,000					4.794	4.794		181, 107	479,400	09/15/2010	08/15/2046
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B	4		1	1FE	4,000,0001		4,270,280	4,000,000	4,000,000					6.276	6. 127		94,837	251,040	06/10/2009	08/15/2041
938782-CW-7	WASHINGTON DC MET TRAN BABS 09			1	1FE	12,785,1101	106.2920 .	13,817,960	13,000,000	12,861,056		42,072			7.000	7. 145	JJ	455,000	910,000	06/03/2009	07/01/2034
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			1	1FE	2,500,0001	107.7400	2,693,500	2,500,000	2,500,000					6.414	6.414		40,088	160,350	11/13/2009	10/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE		104.6120	3,938,642	3,765,000	3,765,000					5.370	5.370		101,090	202, 181	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04		-	2	1FE	2,557,6351		2,906,050	2,500,000	2,524,242	ļ	(3,487)		l	6.070	5.868		75,875	151,750	09/08/2004	07/01/2026
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004	-+	-		1FE	19,253,0591		22,835,328	19,200,000	19,240,011		(1,355)			6.090	6.071		292,320	1, 169, 280	05/04/2004	10/01/2034
31771K-AA-5	FICO STRIP PRINC	-+			1FE	39, 148		48,293	50,000	47,474		1,398			0.000	3.012				07/19/2011	09/26/2019
31358D-CS-1	FNMA PRIN STRIP				1FE	6,342,086		12,704,164	17,339,000	9,711,893		516,815			0.000	5.542				03/15/2010	08/07/2028
76116E-GM-6 76116E-GN-4	RESOLUTION TR CORP		-			93,547 3,844,717		144,833		127, 166 5, 732, 884	}	5, 177 286, 399			0.00.0	4. 164 5. 136				08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP				1	3,844,717			9,838,000	5,732,884		286,399				5. 136				03/11/2010	07/15/2028
76116F-HH-6	RECO STRIP PRINC				1	99,369,900		20,080,918 148,931,961	26,000,000	139,400,309		5,908,366			0.000		N/A			03/11/2010	04/15/2027
880591-DM-1	TEN VAL AUTH	- <del>†</del>			1			146,931,961	13,600,000	16,000,028		(136,228)			7.125	5. 171		161.500		03/16/2010	05/01/2030
	Ibtotal - Bonds - U.S. Special Revenues -	leeur	r Oblid	nations	1	812,958,504		1,076,924,059	1, 135, 559, 000	961,265,115		17,412,749			XXX	XXX	XXX	10,009,733	36,424,977	XXX	XXX
2599999. Su 313401-U2-5	FED HOME LOAN MTG CORP #360088	issut		yauuns n			103.0100	1,076,924,059	1, 135, 559, 000	961,265,115					9.500	12.865		10,009,733	JU,424,9//	08/20/1990	01/01/2020
313401-02-5 313401-Z8-7	FED HOME LOAN MTG CORP #360088 FED HOME LOAN MTG CORP #360119		-	2	1		103.0100			33		(1)			9.500	12.865		1 7	3	08/20/1990	01/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #380119		1	2	1		100 . 1430	129	129	478		(4)			9.000	2.289		າ		11/18/2010	08/01/2020
31353W-4K-0	FED HOME LOAN MTG CORP #5339004			2	1		100.1330	51	51	133 56		(4)			9.000	5.387		1	ا ا	11/18/2010	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778	·	1	2	1	260,2321		260.436	245.068	255.578		(1,386)			4.500	2. 189		919	10.734	08/02/2010	11/01/2013
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		1	2	11	53,6691		53,727				(324)			4.500	1.999		190	2,200	08/02/2010	09/01/2023
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	11	1, 122		1,070	1,061	1,086		(15)			9.000	5.608		8	90		04/01/2021

								g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		odes	6	7	F	air Value	10	11	Change	in Book/Ad	justed Carryin	ig Value			Int	erest		Da	ates
		3 4	- 5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F	:									Current	Exchange							
		C	)									Year's	Change							
		r				Rate					Current	Other-	in							
		С є				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bor	nd NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r		ar Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	FED HOME LOAN MTG CORP GOLD #A23538		2	1	27,		30,648	28,710	27,992		(27)			4.500	5.099	MON	108	1,268	02/18/2005	06/01/2034
	FED HOME LOAN MTG CORP GOLD #A30263		2				20,755	19,058	18,896		(10)			5.000	5.205		79	937	11/05/2004	12/01/2034
	FED HOME LOAN MTG CORP GOLD #A31550 FED HOME LOAN MTG CORP GOLD #B12121		2	1	42,	378106.7460 575102.9260	46,703 597	43,752 580	42,552		(98)	)		4.500	5.147	MON	164	1,927 20	02/18/2005	03/01/2035
	FED HOME LOAN MTG CORP GOLD #B12121		2				5,430	5,275	5.256		1 17			4.000	4.827		2	20	02/02/2004	01/01/2019
	FED HOME LOAN MTG CORP GOLD #B14042		2	1		581 _ 102.9260	264	257	256		1			4.000	4.756		1	9	05/05/2004	05/01/2019
312966-UB-8 I	FED HOME LOAN MTG CORP GOLD #B14178		2	1		057102.9260	2,391	2,323	2,314		6			4.000	4.742		8	84	05/05/2004	05/01/2019
	FED HOME LOAN MTG CORP GOLD #B14736		2	1		089 102. 9260	1,806	1,755	1,748		5			4.000	<u>4</u> .754		6	63	05/05/2004	05/01/2019
	FED HOME LOAN MTG CORP GOLD #B14793		2		11,		6,021	5,850	5,825		16			4.000	4.764		20	216	05/05/2004	06/01/2019
	FED HOME LOAN MTG CORP GOLD #C00043 FED HOME LOAN MTG CORP GOLD #C00091		2	11		457106.8770 586106.4860	3,060 3,611	2,863	2,926 3.525	·	(15)			9.000	7.262 6.323		21 25	251 300	03/11/1994	06/01/2021
	FED HOME LOAN MTG CORP GOLD #C00091		2	1		332114.4200	2,570	3,391 2,246	3,525		(30)			7.500	4.316		25		10/02/2001	12/01/2021 12/01/2029
	FED HOME LOAN MTG CORP GOLD #C000910		2	1		113115.7550	1,817	1,570	1,676		(3)			7.500	5.360		10	115	01/04/2002	01/01/2030
	FED HOME LOAN MTG CORP GOLD #C01108		2	1		083101.0440	2,988	2,957	3,306		(32)			9.000	5.424	MON	22	265	02/21/2001	12/01/2030
	FED HOME LOAN MTG CORP GOLD #C01273		2	1		317106.0040	298	281	301					7.500	5.273		2	21	01/04/2002	10/01/2031
	FED HOME LOAN MTG CORP GOLD #C01342		2			312110.6110	1, 117	1,009	1,091		1			7.500	5.404		6	74	01/04/2002	02/01/2032
	FED HOME LOAN MTG CORP GOLD #C32790		2	11		617100.2680 233114.3460	1,560 256	1,555 . 224	1,692 248		(5)	)		7.500 9.000	4.894 5.740		10	116	10/02/2001	10/01/2029
	FED HOME LOAN MTG CORP GOLD #C37628		2			961112.5870	250	2,840			(11)	\		9.000	5.740		21	20 253	02/21/2001	04/01/2030
	FED HOME LOAN MTG CORP GOLD #C90111		2	1		862100.7740	1,800	1,786	1,850		(6)			9.000	7.478		13	160	02/21/2001	03/01/2025
	FED HOME LOAN MTG CORP GOLD #C80391		2	1		072110.5050	6,904	6,248	7,100			,		7.000	4.924		36	427	11/18/2010	03/01/2026
	FED HOME LOAN MTG CORP GOLD #E01376		2	1		445 _ 102.9260	633	615	614		2			4.000	4.834		2	15	02/02/2004	04/01/2018
	FED HOME LOAN MTG CORP GOLD #G01097		2			140110.3550	16,986	15,392	16,512		(36)	)		7.500	5.304		96	1, 141	01/04/2002	12/01/2029
	FED HOME LOAN MTG CORP GOLD #G01153 FED HOME LOAN MTG CORP GOLD #G01173		2	11		369110.9920 647109.1760	400 7,081	360			1			7.500 7.500	4.770 5.171		2	27 469	10/02/2001	11/01/2030
	FED HOME LOAN MTG CORP GOLD #G01173		2			909 _ 108.8260		349,864	367,043		2,206			5.000	3.883		1,458		03/23/2009	01/01/2031
	FED HOME LOAN MTG CORP GOLD #G08072		2	1		486 _ 108 . 4480	53,686	49,504	49,092		(34)			5.000	5. 197		206	2,415	06/08/2005	08/01/2035
	FED HOME LOAN MTG CORP GOLD #G08255		2	1		861108.8470	104,604	96,102	100,852		609			5.000	3.869		400	4,699	03/23/2009	03/01/2038
	FED HOME LOAN MTG CORP GOLD #G12798		2	1	223,		225,544	215,330	220,897		(1,210)			5.000	3.309		897	10,424	05/20/2009	09/01/2022
	FED HOME LOAN MTG CORP GOLD #G13087		2			749104.6940	99,817	95,341	98,223		(369)			5.000	3.335		397	4,654	05/20/2009	04/01/2023
	FED HOME LOAN MTG CORP GOLD #G13352		2		430,	136104.7450 700104.9890	434,997 670,737	415,292 638,866	429,785 659,530		(1,489)			5.000 5.000	3.266		1,730 2,662	20,240	05/20/2009	12/01/2023
	FED HOME LOAN MTG CORP GOLD #G13492FED HOME LOAN MTG CORP GOLD #G13501		2	1			305,236	290,602	301,699		(2,079)			5.000	3. 196		1,211	14,095	05/20/2009	01/01/2024
	FED HOME LOAN MTG CORP GOLD #G13546		2	1	274,		277,567	265, 189	275,016		(1,033)			5.000	3.204		1,105	12,852	05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		2	1		529 _ 105 . 1450	99,008	94,163	96,963		(361)	)		5.000	3.362	MON	392	4,606	05/20/2009	01/01/2023
	FED HOME LOAN MTG CORP GOLD #G18233		2	1			64,970	62,315	64,213		(253)			5.000	3.276		260	3,012	05/20/2009	02/01/2023
	FED HOME LOAN MTG CORP GOLD #G18258		2		111,		113,456	108,034	111, 198		(398)			5.000 5.000	3.447		450	5,240	05/20/2009	06/01/2023
	FED HOME LOAN MTG CORP GOLD #G18310FED HOME LOAN MTG CORP GOLD #J07567		2			940101.9860 831105.1410	149,610 93,220	146,697 88,662	150,649		(275)			5.000	3.779 3.561		611	7, 121 4, 293	05/20/2009	05/01/2024 04/01/2023
	FED HOME LOAN MTG CORP GOLD #J09523		2	11		894 101. 9730	83,581	81,965	84,614		(45)			5.000	3.497		342	4,293	05/20/2009	04/01/2024
	FED HOME LOAN MTG CORP GOLD #N70058		2	1		1701019130	34,045	33,406	33,775		(38)			7.500	6.892		209	2,260	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		2	1	129,	319 104. 7770	137,756	131,476	130 , 121		(353)			6.000	6.368	MON	657	7,837	02/09/1999	08/01/2028
	FED NATL MTG ASSOC #050230	l	2	1		148 103 . 3380	158	153	152					9.000	9.600		1	13	09/18/1989	09/01/2019
	FED NATL MTG ASSOC #050601	····	2			951 107 . 3970	3,866	3,600	3,830		(42)	)		8.500	4.452		26	297	07/06/1992	07/01/2022
	FED NATL MTG ASSOC #081164FED NATL MTG ASSOC #081165		2	11		199.8160 463100.2390	1	1			7			9.000	9.873		A	38	09/18/1989	09/01/2019
	FED NATL MTG ASSOC #081105		2	1		4031117130	1,375	1,231	1,227		8			6.000	7.602		6	58	05/06/2003	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022		2	1		788111.7130	662	593	590		4			6.000	7.953		3	30	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		2	1		191111.7130	1,386	1,241	1,234		7			6.000	7.682	MON	6	65	05/06/2003	12/01/2018
	FED NATL MTG ASSOC #252573		2			052111.7130	2,528	2,263	2,246		11			6.000	7.565		11	122	05/06/2003	06/01/2019
	FED NATL MTG ASSOC #252575		2			018111.7130	2,971 1,960	2,659 1,697	2,636 1.914		15			6.000 8.500	7.692 4.631		13	148 142	05/06/2003	07/01/201906/01/2030
	FED NATL MTG ASSOC #253348FED NATL MTG ASSOC #253517		2			798115.5030 407115.0590	1,960				(9)			8.500	4.631		12	142	10/02/2001 10/02/2001	11/01/2030
	FED NATL MTG ASSOC #253641		2	1		334112.5420	1.418				(20)			8.500	4.306			432	10/02/2001	01/01/2031
	FED NATL MTG ASSOC #253801		2	1		679111.7130	6,340	5,675	5,547		30			6.000	8.056	MON	28	330	05/06/2003	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847		2	1		003111.7130	6,389	5,720	5,609		28			6.000	7.835	MON	29	331	05/06/2003	05/01/2021
31371J-6W-9	FED NATL MTG ASSOC #253885		2	1		311111.7130	1,018	911	894		4		L	6.000	7.805	MON	5	53	05/06/2003	07/01/2021

## SCHEDULE D - PART 1

							9	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Code	es	6	7	F	air Value	10	11	Change	e in Book/Adj	justed Carryir	ig Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	1	6,789	111.7130	5,505	4,928	4,827		22			6.000	7.782		25	287	05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1	13,376	111.7130	10,268	9, 191	9,008		38			6.000	7.678		46	531	05/06/2003	11/01/2021
31371K-GV-7 31371K-KE-0	FED NATL MTG ASSOC #254112FED NATL MTG ASSOC #254193			2	11	6,506	113.5460	6,975	6,143	6,671		(16)			8.500	6.083		44	520	10/02/2001	11/01/2031
31371K-LL-3	FED NATL MTG ASSOC #254193			2	1	6,961 13,793	111.7130 111.7130	5,664 11,042	5,070 9.884	4,969 9,683		20			6.000	7.587 7.586		25 49	295 573	05/06/2003	02/01/2022 03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374	<del>-</del>		2	1	13,707	111.7130	10,985	9,833	9,624		38			6.000	7.580		49	569	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	8,272	111.7130	6,575	5,885	5,763		24			6.000	7.562		29	342	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	13,531	111.7130	11,847	10,604	10,354		42			6.000	7.641	MON	53	621	05/06/2003	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544			2	11	15,720	111.7130	13,316	11,920	11,653		43			6.000	7.528		60	695	05/06/2003	11/01/2022
	FED NATL MTG ASSOC #254692	ļ		2	<u>-</u> 1	28,985	110.6760	32,334	29,215	28,978		(6)			5.500	5.717		134	1,572	05/31/2004	03/01/2033
	FED NATL MTG ASSOC #255701FED NATL MTG ASSOC #256119	<del> </del>		2	11		107.3550 114.7060	2,118,295 1,592	1,973,163	2,088,213		(9,508)	)		5.000	2.335 6.139		8,222	96,377 96	07/30/2010	04/01/2025
	FED NATL MTG ASSOC #257161	t		2	1		114.7060	1,592	1,388 136,490	1,431 152,026		(52)			5.500	6. 139			6,762	01/01/2006	02/01/203604/01/2038
	FED NATL MTG ASSOC #257101			2	1		105 . 4200	39.916	37,864	38,591		(97)			4.500	3.423		142	1,642	03/23/2009	05/01/2023
	FED NATL MTG ASSOC #313047			2	11	1,485		1,538	1,402	1,488		(8)			8.500	5.820		10	117	10/02/2001	12/01/2025
	FED NATL MTG ASSOC #357565			2	1	34,377	101.8020	33,759	33, 162	33,359		(140)			5.000	3.853		138	1,514	05/20/2009	04/01/2019
	FED NATL MTG ASSOC #440734			2	1			1,235	1, 105	1,098		7			6.000	7.972		6	55	05/06/2003	12/01/2018
	FED NATL MTG ASSOC #535332			2	1	1,305	122.2380	1,506	1,232	1,388		(7)			8.500	4.729		9	103	10/02/2001	04/01/2030
31384V-YT-3 31384W-G2-0	FED NATL MTG ASSOC #535422			2	1	2,893 2,751	110.4590 116.6720	3,017 3,165	2,731	2,965 2,808		(12)			8.500	5. 192 5. 891		19	230 187	10/02/2001	07/01/2030
	FED NATL MTG ASSOC #535817FED NATL MTG ASSOC #543140			2	1				2,713 5.819	2,808		(3)			8.500	4.257		lb		08/03/2001	04/01/2031 06/01/2030
31385P-5Y-6	FED NATL MTG ASSOC #549063			2	1			6.546	6.037	6.753		(27)			8.500	5.015		43	511	10/02/2001	06/01/2030
31385X-BX-4	FED NATL MTG ASSOC #555454			2	11		99.8100						,		6.000	4.652				11/18/2009	03/01/2018
31386Y-LA-0	FED NATL MTG ASSOC #577321			2	1		111.7130	3,643	3,261	3, 192		4			6.000	7.896	MON	16	169	05/06/2003	04/01/2021
31387E-RH-2	FED NATL MTG ASSOC #581988			2	1		100 . 2830	2,656	2,649	2,691		(31)			8.000	5.385		18	201	08/08/2001	07/01/2030
	FED NATL MTG ASSOC #592305	<b>-</b>		2	<u>1</u>		111.7130	2,523	2,259	2,202		15			6.000	8.303		11	133	05/06/2003	06/01/2021
	FED NATL MTG ASSOC #600566FED NATL MTG ASSOC #647328	ł		2	1	1.299	110.8450 111.7130	120	108	75		(31)			6.500	6.408		1	68	11/18/2010	08/01/203107/01/2032
	FED NATE MTG ASSOC #64/328			2	1		109.4590	7.511	6,862	6,817		(24)			5.500	2.827 5.689		31		05/31/2004	02/01/2032
	FED NATL MTG ASSOC #694804			2	1		110.8450	254,937	229,995	247,485		(122)			6.500	4.677		1,246	14,909	09/26/2003	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618			2	11		110.8450	80,902		77,447		(432)			6.500	4.949		395	4,708	09/26/2003	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	268,649	110.8450	284,450	256,620	265,733		1			6.500	5.576		1,390	16,636	09/26/2003	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	2,439	113.9680	2,765	2,426	2,442		1			6.500	6.323		13	154	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	J	12,982	113.2710	14,345	12,664	13,086		21			6.500	5.608		69	802	10/24/2007	11/01/2036
31403D-WG-0 31403H-UT-5	FED NATL MTG ASSOC #745947FED NATL MTG ASSOC #749494			2	4	91, 155 1, 972	112.3130 101.8020	99,870 1,973	88,921 1.939	92,044 1,942		108			6.500	5.584 4.441		482	5,601	10/24/2007	10/01/203611/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749494	t		2	1		101. 8020	363				(2)			6.000	4.650		2		11/05/2004	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043			2	11	3,201	101.8020	3,203	3,147	3, 153		(5)			5.000	4.492		13	136	11/05/2004	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368			2	1	2,445	101.8020	2,447	2,404	2,408		(4)			5.000	4.527	MON	10	101	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281	ļ		2	1	3,384	101.8020	3,386	3,326	3,332		(4)			5.000	4.624		14	150	11/05/2004	02/01/2019
	FED NATL MTG ASSOC #761331	ļ		2	<u>1</u>	11,540		4,990	4,943	4,963		(17)	)		5.500	4.659		23	245	10/05/2004	04/01/2019
	FED NATL MTG ASSOC #761758FED NATL MTG ASSOC #765028	ł		2	] <u>]</u>	223	100.2880 100.2990	98 2,364	98 2,356	98 2,364		(9)			5.500 5.500	4.428 4.509		11	5 111	10/05/2004	01/01/2019 01/01/2019
	FED NATL MTG ASSOC #767788	†		2	1		100.2990	2,364	2,356	2,364		(9)			5.500	4.748		را ا	15	10/05/2004	01/01/2019
	FED NATL MTG ASSOC #767788	[		2	11		101.8020	1,310	1,287	1,289		(1)			5.000	4.746		5	32	11/05/2004	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244			2	11.		100 . 1940		76	76		(2)	,		5.500	4.877			4	02/10/2005	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691	ļ		2	1	90,928	110.8450	80,797	72,892	74,836		(18)			6.500	5.783	MON	395	4,656	07/12/2004	04/01/2034 _
31405D-QP-5	FED NATL MTG ASSOC #786262	ļ		2	1	11,870		11,468	11,307	11,413		(70)			6.000	4.312		57	615	11/04/2004	07/01/2019 .
31405E-CU-7	FED NATL MTG ASSOC #786783	<del> </del>		2	11	9,410	101 . 4480	9,219	9,087	9,147		(37)	)		6.000	4.870		45	505	04/06/2005	08/01/2019 .
31405J-6X-7 31405V-JZ-1	FED NATL MTG ASSOC #791186 FED NATL MTG ASSOC #800480	ł		2	<u>1</u>	41,587 4,033	110.8450 101.8020	45,863 4,035	41,375 3,964	41,595 3,976		2			6.500 5.000	6.361 4.543		224	2,682 185	07/07/2006	08/01/203411/01/2019
31405V-JZ-1 31405Y-MR-9	FED NATL MTG ASSOC #800480	t		2	1	4,033	101.8020	4,035	3,964	2.853		(3)			5.000	4.664		12	136	11/05/2004	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #803208	[		2	1		1101.8020	112, 158	101, 184	101,711		3	,		6.500	6.357		548	5,933	07/07/2006	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600	[		2	11		112. 2650	36,815	32,793	33,779		36			6.500	5.716	MON	178	2,111	10/24/2007	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554			2	1	38,770	111.5000	42,281	37,920	38,863		31			7.000	6.306	MON	221	2,648	07/07/2006	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177	ļ		2	11		110.8450	18,781	16,943	17,039		4			6.500	6.347	MON	92	1,099	07/07/2006	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237	<b></b>		2	[11		110.8450	3,476	3, 136	3, 154		1			6.500	6.344	MON	17	199	07/07/2006	02/01/2036

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	Description		g	Bond Char	NAIC Des.	Actual	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	المصابات ما	Maturity
Identification 31409A-02-8	Description FED NATL MTG ASSOC #865473	е	n	onar	Des.	Cost	Value 110.8450	value 8,978	value 8,100	value 8,148	(Decrease)	Accretion	Recognized	Value	6.500	of 6.315	MON	Accrued 44	During Year 465	Acquired07/07/2006	Date 02/01/2036
	FED NATL MTG ASSOC #869962			2	1	24,825		27,376	24,697	24,863					6.500	6.316	MON	134	1,602	07/07/2006	04/01/2036
	FED NATL MTG ASSOC #878521			2	11	1,385		1,540	1,378	1,386					6.500	6.337	MON	7	85	07/07/2006	02/01/2036
	FED NATL MTG ASSOC #885739			2	1	15,083	110.8450	16,309	14,714	15, 164		7			6.500	5.558	MON	80	953	10/24/2007	06/01/2036
	FED NATL MTG ASSOC #889255			2	1	63,860		64,422	61,603	63, 168		(275)			5.000	3.402	MON	257	2,977	05/20/2009	03/01/2023
	FED NATL MTG ASSOC #894683			2	1	7,553		8,223	7,368	7,578		21			6.500	5.615 5.860	MON	40 19	467	10/24/2007	11/01/2036
	FED NATL MTG ASSOC #895641FED NATL MTG ASSOC #896021	tl		2	1		111.3110 112.4800	3,565 21,039	3,203 18,705	3,333 19.258				<b></b>	7.000	5.860		19	223	07/07/2006	05/01/2036
	FED NATL MTG ASSOC #899043			2	11		101.5490	4,554	4,485	4,577		(9)			4.500	3.228		17	195	03/23/2009	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			2	1	79,716	101.8020		76,898	78,850		(446)			5.000	3.282	MON	320	3,607	05/20/2009	04/01/2022
	FED NATL MTG ASSOC #900661	<del> </del>		2	1		110.8450	17,780	16,041	16,546		27		ļ	6.500	5.660		87	997	10/24/2007	09/01/2036
	FED NATL MTG ASSOC #902234	<del> </del>		2	1		110.8450	31,417	28,343	29, 120		54			6.500	5.753		154	1,684	10/24/2007	09/01/2036
	FED NATL MTG ASSOC #903188	t		2	1		111.4610 110.8450	173,456 . 1.335	155,620 1,205	158,303 1,259		122			6.500 6.500	6.002 5.331		843 7	9,907 78	10/24/2007	08/01/2036 10/01/2036
	FED NATL MTG ASSOC #907274			2	1		110.8450	43,402	39, 156	40,509		49			6.500	5.570		212		10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			2	1	3,029	113.1680	3,398	3,002	3,032		1			6.500	6.231	MON	16	195	06/26/2007	02/01/2037
	FED NATL MTG ASSOC #909352			2	1	71,413		70,522	68,889	70,454		(324)			5.000	3.431		287	3,316	05/20/2009	02/01/2022
	FED NATL MTG ASSOC #911391			2	1		107.6050	41,957	38,991	40, 165		159			5.000	4.243		162		03/13/2009	03/01/2037
	FED NATL MTG ASSOC #914384			2	11	105,628	104.0070 101.8880	105,97842,094	101,894	103,854		(373)			5.000	3.693	MON	425	4,977 2,019	05/20/2009	03/01/2022
	FED NATL MTG ASSOC #915079FED NATL MTG ASSOC #917010			22	1		101.8880	42,094	41,314 75.945	42,511 77,473		(214)			5.000	3.553	MON		3.598	05/20/2009	04/01/2022
	FED NATL MTG ASSOC #917874			2	11		_110.8450	49,824	44,949	45,627		41			6.500	6.093		243	2,869	07/20/2007	05/01/2037
	FED NATL MTG ASSOC #918104			2	1		102.1680	106,508	104,247	106,958		(543)			5.000	3.331		434	5,046	05/20/2009	05/01/2022
	FED NATL MTG ASSOC #918497			2	1		103.6050	56,087	54,136	55,542		(231)			5.000	3.386	MON	226	2,630	05/20/2009	05/01/2022
	FED NATL MTG ASSOC #918898			2	1	66			64 57 , 144			(201)			4.500	2.943		238	3	03/23/2009	04/01/2022
	FED NATL MTG ASSOC #918900FED NATL MTG ASSOC #922472			2	1		104 . 5560 113 . 6490	59,748 .		58,694		(301)			6.500	3.232		238	2,783 2,539	05/20/2009	04/01/2022
	FED NATL MTG ASSOC #928325			2	11		110.8450	27.547	24.852	25.651		42			6.500	5.638		135	1,612	10/24/2007	04/01/2037
	FED NATL MTG ASSOC #928511			2	1		110.9680	28,891	26,035	26,808		38			6.500	5.691		141	1,662	10/24/2007	06/01/2037
	FED NATL MTG ASSOC #928738			2	1		110.8450	10, 167	9, 173	9,470		13			6.500	5.591		50	595	10/24/2007	10/01/2037
	FED NATL MTG ASSOC #930470			2	11		104.7460	67,015	63,978	66,112		(223)			5.000	3.338		267	3,084	04/02/2009	01/01/2024
	FED NATL MTG ASSOC #937755FED NATL MTG ASSOC #937775	<del> </del>		2	1	31,723 75,372		33,394	31,004	32, 181		156			5.000	4.071	MON	129	1,516 3,518	03/13/2009	06/01/2037
	FED NATL MTG ASSOC #937775			2	11	21,609		23,366	21,080	21,716		34			6.500	5.677	MON	114	1,343	10/24/2007	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287			2	1	81,300	102.7580	80,589	78,427	80,607		(331)			5.000	3.325	MON	327	3,787	05/20/2009	07/01/2022
	FED NATL MTG ASSOC #940115	<del> </del>		2	1		110.8450	16,689	15,056	15,498		26		ļ	6 . 500	5.693	MON	82	932	10/24/2007	09/01/2037
	FED NATL MTG ASSOC #940456	<del> </del>		2	1		101.8020	15,790	15,511	15,927 1,107		(68)			5.000	3.405	MON	65	764 46	05/20/2009	06/01/2022
	FED NATL MTG ASSOC #940915			۷ 2	1		101.5490 110.8450	1,10/ 27,287	1,091 24,617	1,10/		2			4.500 6.500	3.637	MON	4	46 1,541	03/23/2009 07/20/2007	07/01/2022 07/01/2037
	FED NATL MTG ASSOC #945939	<u> </u>		2	11		113.5740	94,256	82,991	85,687		131			6.500	5.620		450	5,382	10/24/2007	08/01/2037
	FED NATL MTG ASSOC #962366	[]		2	1		105.3360	3,097	2,940	2,993		(8)			4.500	3.509	MON	11	128	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697	ļ		2	1	1,243	104.9420	1,272	1,212	1,233		(3)			4.500	3.553	MON	5	53	03/23/2009	06/01/2023
	FED NATL MTG ASSOC #965326	<del> </del>		2	<u> </u>		107.9870	2,416	2,238	2,308		9		ļ	5.000	4.247		9	111	03/13/2009	09/01/2038
	FED NATL MTG ASSOC #965387FED NATL MTG ASSOC #965466	<del> </del>		2	1		101.8040 101.5490	66,165 3,282	64,992 3,232	66,523		(164) (5)		<u> </u>	5.000	3.713		271	2,987 139	05/20/2009	10/01/2023
	FED NATL MTG ASSOC #966754	İ		2	1		101. 5490					(3)		<u></u>	5.000	3.873		255	2,894	05/23/2009	01/01/2023
	FED NATL MTG ASSOC #967725	[		2	1	99,063		97,578	95,562	98,277		(310)			5.000	3.449	MON	398	4,585	05/20/2009	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015	ļ		2	1	106,889	101.8020	104,969	103, 111	105,075		(453)			5.000	3.699	MON	430	5,044	05/20/2009	01/01/2023
	FED NATL MTG ASSOC #968294	<del> </del>		2	1	17,442		18,356	17,046	17,686		80			5.000	4. 126		71	845	03/13/2009	02/01/2038
	FED NATL MTG ASSOC #972595	<del> </del>		2	<u> </u>	15, 437	107 . 7920 107 . 7790	16,262 52,945	15,087	15,651		75			5.000	4.115		63	716 2,450	03/13/2009	04/01/2038
	FED NATL MTG ASSOC #973091FED NATL MTG ASSOC #973297	<del> </del>		2	1		107.7790	167.594	49, 123 159,075	51,037 162.146		235			4.500	3.446		205 597	7.002	03/13/2009	03/01/2038
	FED NATL MTG ASSOC #973297	<u> </u>		2	11		101.8020	57, 152	56,140	57,877		(263)			5.000	3.273		234	2,594	05/20/2009	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	1	34,647	107.8040	36,504	33,862	35,092		165			5.000	4. 140	MON	141	1,627	03/13/2009	04/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421	<b> </b>		2		480	104. 2310	488	468	481		(2)			4.500	3.048	MON	2	20	03/23/2009	03/01/2023
	FED NATL MTG ASSOC #976607	<del> </del>		2	<u> </u>		101.8020	54,705	53,737	55,591	ļ	(225)		ļ	5.000	3.219		224	2,654	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789	<b></b>		2	11	1,205	102.0260	1,199	1,175	1, 197		(2)			4.500	3.469	MUN	4	50	03/23/2009	04/01/2023

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31414X-S8-6 31415A-W2-3	FED NATL MTG ASSOC #979443 FED NATL MTG ASSOC #981365			- 2	1		102.0810 104.6550		71,718 9,223	74,011 9,381		(245)			5.000 4.500	3.425		299 35	3,499 405	05/20/2009	08/01/2023
31415C-LL-9	FED NATL MTG ASSOC #981305	†		2	1		104.0550	25,067		24,451		(21) 158			5.000	3.332		97	1, 155	03/23/2009	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	17,236	107 . 5140	18, 111	16,845	17,573		92			5.000	3.990	MON	70	828	03/13/2009	05/01/2038
31415L-4E-4	FED NATL MTG ASSOC #983821			. 2	1		110.3700		<u>4</u> 77,711	532,904		(80)			5.500	2.708		2, 190	23,640	01/01/2017	06/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102	-+		- 2	11		101.8020	149,856	147,204	150,543		(354)			5.000	3.896		613	7,277	05/20/2009	09/01/2023
31415R-6V-1 31415S-HS-4	FED NATL MTG ASSOC #987484FED NATL MTG ASSOC #987741	+	1	- 2	11		101.9070 103.5960	121,654	119,377 149,598	122,347		(280)			5.000	3.736		497 623	5,826 7,390	05/20/2009	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961	1		2	11	22,680	101.6110	22,464	22, 107	22,532		(58)			4.500	3.438	MON		931	03/23/2009	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			. 2	1		101.8020	101,906	100,103	102,670		(484)			5.000	3.450		417	4,915	05/20/2009	12/01/2023
	FED NATL MTG ASSOC #994933			. 2	11		104.6100	64,659	61,809	62,886		(164)			5.000	3.893		258	2,994	05/20/2009	09/01/2023
31416H-E5-0 31416P-GQ-4	FED NATL MTG ASSOC #AA0155 FED NATL MTG ASSOC #AA5606	-+		. 2	1		101.8020 101.5490	136,232	133,821	138,269		(441) (103)			5.000 4.500	3.462		558 145	6,621 1,697	05/20/2009	01/01/2024
31417Y-GM-3	FED NATL MTG ASSOC #MA0203	1		2	11		102.9160	1,215,059	1, 180, 631	1, 192, 136		(6,241)			4.000	2.468		3,935	43,404	12/18/2009	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266	Ţ		2	1	807,801	101. 5490	776,977	765, 121	775,789		(5,744)			4.500	2.484		2,869	31,560	12/18/2009	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102			. 2	1		102. 1300	133,789	130,999	136,216		(263)			3.000	1.773		328	3,846	08/15/2012	07/01/2027
312910-HS-4 312910-PH-9	FED HOME LOAN MTG CORP 1289 PZ RMBS FED HOME LOAN MTG CORP 1302 PZ RMBS			- 2	11		107.6130 108.5010	418,259 513,781	388,670 473,529	374,818 461,951		1, 142 1, 422			7.500 8.000	10.055		2,429 3,157	28,360 36,708	05/11/1992	06/15/2022
	FED HOME LOAN MTG CORP 1302 FZ NMBS			. 2	1		108.3010	356,391	332, 118	320.753		1,422			7.500	9.716		2.076	24,357	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS	<u> </u>		2	1		107.6770		227,986	214,349		1,364			7.000	10.444		1,330	15,515	07/28/1994	04/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS			. 2	1		100.5780	6	6	6					9.500	7.670				02/27/1991	06/25/2018
31358F-PH-6 31358N-TD-4	FED NATL MTG ASSOC 1990-139 X RMBS	-+		. 2	11		103.5250 108.5730	61,741 153.546	59,639 141,422	57,430 135.963		559 852			6.500 7.500	10.858		323	3,653 10,302	11/22/1990	11/25/2020
31358N-1D-4 31358R-WY-5	FED NATL MTG ASSOC 1992-103 Z RMBS FED NATL MTG ASSOC 1992-G 64 Z RMBS	-†		. 2	1		108.5730	1,263,507	141,422	1, 145, 818		4.155			7.500	8.837		7,328	85,287	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			2	11		107.0210	385,734	360,427			5,038			7.000	12.763		2,102	24,538	06/19/1992	07/25/2022
	FHR 1602 PJ RMBS			. 2	1		107.0780	33,494	31,280	31,821		(45)			6.500	5.482		169	1,955	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS	-+		. 2	1		110.7490	785,796	709,529	683,812		(542)			6.500	7.630		3,843	44,803	05/09/2002	07/15/2031
313399-TE-7 313399-FX-0	FHR 2345 PZ RMBSFHR 2351 AZ RMBS	-+		. 2	1		111.1540 111.2000	922,851		802,472 342,932		(1,025)			6.500	7.515 7.217		4,497 1,901	53, 121 22, 357	04/18/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS	<u> </u>		2	11	2,343,350		2,731,991	2,453,811	2,392,636		(1,312)			6.500	7.228		13,291	157,306	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS			. 2	1	1,051,326	111.0510	1,222,546	1,100,884	1,076,673		873			6.500	7.253	MON	5,963	70,164	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS	-‡		. 2	1		106.0300	486,918	459,225	470,257		927			6.500	5.816		2,487	28,425	11/18/2009	05/15/2032
31393R-VZ-0 31358U-7D-2	FHR 2631 LC RMBS	-+		. 2	1	30,988	100.3420 107.7410	30,534	30,430 24,777	30,609 24,777		(379)			4.500	1.340		114 142	910 1,664	01/01/2017	06/15/2018
31392G-PN-9	FNR 2002–89 CB RMBS	1		2	11	23,828	99.9010	40	40	40					5.000	5.229		142		01/01/2005	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS	4		. 2	11		100.1700	87,530	87,382			(61)			5.000	4.817	MON	364	2, 108	04/11/2003	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS			. 2	1. 6*	1,559,174		1,632,513	1,610,769	1,603,658		2,882			5.000	5.587		6,712	74,992	07/31/2008	09/25/2023
69573X-AF-6 911760-AP-1	PAINEWEBBER CMO TR SER N CL N 3 RMBS VENDEE MTG TR 1992-1 2-Z RMBS			. 4	6*	866,958	100 . 5440 107 . 3430	1,006,999	938, 117	915,313		3,484			8.000 7.750	0.000 9.275			70,573	10/11/1991 06/17/1992	01/01/2019
	Ibtotal - Bonds - U.S. Special Revenues -	Resid	entia	l Mortgac	10-		107 . 0400	1,000,333		210,010		, 101					more		10,510	00/11/1002	00/ 13/ 2022
	acked Securities	110310	JOITHA	ıı ıvıortgaç	jc	24,480,242	XXX	26,210,794	24,500,022	24,670,936		(17,590)			XXX	XXX	XXX	119.141	1,380,739	XXX	XXX
	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT	1		. 2	1	12,755,657			11,512,430	12,215,887		(58,533)			6.800	5.911		34,793	782,845	07/15/2004	09/15/2028
2899999. Su	btotal - Bonds - U.S. Special Revenues -	Other	r Loar	n-Backed	and																
	ructured Securities .					12,755,657	XXX	13,780,436	11,512,430	12,215,887		(58,533)			XXX	XXX	XXX	34,793	782,845	XXX	XXX
3199999. Tot	tal - U.S. Special Revenues Bonds					850, 194, 403	XXX	1,116,915,290	1,171,571,452	998, 151, 939		17,336,625			XXX	XXX	XXX	10,163,667	38,588,562	XXX	XXX
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO		A	1	4FE		100.7500		8,689,000	8,802,816		(2,484)			5.000	4.691	A0	91,717	6,391	11/20/2017	10/15/2025
C6901L-AE-7 90131H-AT-2	. 1011778 BC UNLMTD (BRGR KNG) B3 TL	-+	A	2	4FE 2FE	1,978,363	99.9460		1,980,839 6,000,000	1,978,631 6,254,153		(32,857)			3.868	3.888		638 207,958	53,771 465,000	03/03/2017	02/16/2024
90131H-BF-1	21ST CENTURY FOX AMERICA INC	·†	1	-	2FE	3,688,228			4,000,000	3,710,793		(32,857)			6.200	6.882		207,958		04/08/2015	12/15/2034
90131H-BW-4	21ST CENTURY FOX AMERICA INC			1	2FE	5,060,770	104. 3570	5,217,835	5,000,000	5,054,761		(6,009)			3.700	3.538	A0	39,056	185,000	01/01/2017	10/15/2025
88579Y-AP-6	3M CO	-‡		.   1	1FE	14,973,300			15,000,000	14,994,571		8,951			1.375	1.436		82,500	206,250	08/04/2015	08/07/2018
	3M CO	-+		-[1	1FE	4,971,200 13,676,913		4,978,990 13,133,341	5,000,000 13,827,000	4,984,647 13,693,001		5,685 13,685			2.000	2.122		40,000 88,147	100,000 311,108	08/04/2015	08/07/2020
	A & E TELEVISION NETWORKS SER A SR NT	-†		· ¦	1	13,676,913		13, 105, 011	13,827,000	13,000,000		13,085			3.110	3.110		88, 147		08/22/2016	09/19/2026
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN	1		2	4Z		99.8750		4.987.500	4.963.675		1, 113			5.692			2.366	100.654	08/14/2017	07/31/2024

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CUSIP		d g			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Chai		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ABB FINANCE USA INC	C		1FE 2FE		.101.6730 99.9780	13,115,804	12,900,000 L	12,767,627		27,972 28,399			2.875 2.000	3.129 2.084	MN	54,601	370,875 150,000	05/03/2012	05/08/2022
	ABBOTT LABORATORIES			2FE		.100.6730		3,800,000	3,796,324					2.800	2.084	MS		53,200	03/30/2017	09/15/2018
	ABBVIE INC		1	2FE		99.9580	4,997,905	5,000,000	4,996,072		4,551			2.000	2.094		15,278	100,000	08/12/2013	11/06/2018
00287Y-AL-3	ABBVIE INC		1	2FE	4,969,919	100.2910	5,014,540	5,000,000	4,983,190		3, 179			2.900	2.975	MN	22, 153	145,000	08/12/2013	11/06/2022
00287Y-AT-6	ABBVIE INC		1	2FE		100.3080	2,600,992	2,593,000	2,581,246		4,742			2.500	2.699		8,463	64,825	11/18/2015	05/14/2020
00287Y-AU-3	ABBVIE INC		[]	2FE		99.2690	1,489,040	1,500,000	1,498,210		505			2.300	2.337		4,504	34,500	05/09/2016	05/14/2021
	ABBVIE INCABC SUPPLY CO INC		[]	2FE 4FE	3,999,480 4,273,690		3,991,232 4,430,195	4,000,000 4,354,000	3,999,592 4,315,043		69			2.850 5.625	2.852 5.929		14,883	114,000 244,913	05/09/2016 08/20/2013	05/14/2023
	ACADIA HEALTHCARE CO INC		-	4FE	2,373,506		4,430,195	2,350,000	4,315,043		(4,365)			5.625	5.929		51,704	244,913	12/08/2015	04/ 15/2021
	ACADIA HEALTHCARE CO INC			4FE	4, 157, 310		4,326,400	4,160,000	4, 156, 525		(534)			6.500	6.492		90 . 133	270,400	07/05/2016	03/01/2024
00404A-AE-9	ACADIA HEALTHCARE COMPANY INC		1	4FE	564,500	.101.3750	557,563	550,000			(2,977)			6. 125	4.953	MS	9,919	15,313	11/17/2017	03/15/2021
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		2	3FE	333,050	100.5000	335,781	334, 110	333,049		222			4.319	4.406		120	13,566	11/28/2016	02/11/2022
00434N-AB-1	ACCESS MIDSTREAM PARTNERS LP	<b> </b>	[1	2FE	9,757,500		10,188,750	9,750,000	9,754,352		(913)		ļ	4.875	4.863		139,953	475,313	04/24/2014	03/15/2024
00450#-AC-5	ACCOUNT CONTROL TECH TL		2	4	5,906,412		5,906,412	5,996,357	5,930,646		25,554			10.069	10.384		52,756	415,399	04/01/2017	04/19/2022
00449#-AH-8 00439C-BC-7	ACCRUENT LLC 2ND LIEN TL		2	5Z 4FE	7,589,005 7,836,732		7,578,005 8,132,657	7,594,713 8,022,350	7,577,157 7,839,652		652 2,920			10 . 130	10 . 178 7 . 061		132,499	141,594 57,210	09/22/2017	07/28/2024 11/10/2023
	ACE CASH EXPRESS INC		1	4FE	384, 150		403,650				2,920			12.000	12.412		2,080	37,210	12/08/2017	12/15/2022
	ACE INA HOLDINGS		1	1FE	13, 187, 791	105.3230	13,691,977	13,000,000	13, 151, 867		(102,464)			5.900	5.044		34,089		01/01/2017	06/15/2019
00440E-AT-4	ACE INA HOLDINGS INC		1	1FE	498,260	99.8410	499,204	500,000	498,977		344			2.300	2.375	MN	1,853	11,500	11/18/2015	11/03/2020
00507U-AR-2	ACTAVIS FUNDING SCS		1	2FE	5,044,100	101.6050	5,080,270	5,000,000	5,031,174		(6,806)			3.450	3.290	MS	50,792	172,500	01/22/2016	03/15/2022
00507V-AE-9	ACTIVISION BLIZZARD INC		[1	2FE	10,431,250		10,251,467	9,670,000	10,017,800		(119,572)		ļ	6. 125	4.678		174,396	592,288	01/05/2015	09/15/2023
00507V-AH-2	ACTIVISION BLIZZARD INC	·	[ ]	2FE	2,996,841		2,960,625	3,000,000	2,997,242		401		}	2.300	2.326		20,317	34,500	06/07/2017	09/15/2021
	ACUITY BRANDS INCADIENT GLOBAL HOLDINGS LTD		[:	2FE 3FE	11,227,163 6,093,248		11,965,084 6,241,035	11,250,000	11,244,418		2,614			6.000 4.875	6.033 4.825		30,000	675,000 .283,284	12/01/2009 06/16/2017	12/15/2019 08/15/2026
	ADIENT GLOBAL HOLDINGS LTD	0	i	3FE	928,315		951,465	926,000	928,011		(252)			4.875	4.836		17,054	263,264	10/11/2016	08/15/2026
	ADT CORP		1	3FE	2,112,050		2,462,500	2,500,000	2,278,693	[	41,577			3.500	5.743		40,347	87,500	08/01/2013	07/15/2022
00101J-AH-9	ADT CORP		1	3FE	10,743,469	.100.0000	10,746,000	10,746,000	10,744,112		218		ļ	4. 125	4.129	JD	19,701	427,886	06/26/2017	06/15/2023
	ADT CORP		[]	3FE	4,055,525		4,248,063	4,070,000	4,069,299		3, 133			5.250	5.255		62,915	206,588	07/14/2017	03/15/2020
	ADVANCE AUTO PARTS INC		1	2FE	15,039,300		15,719,310	15,000,000	15,017,952		(3,980)			4.500	4.467		311,250	675,000	01/11/2012	01/15/2022
	ADVANTAGE SALES & MKTG 1ST LIEN TL	·	2	4FE	3,374,107 2,224,022		3,289,140	3,378,883	3,374,301 2,224,022		1, 135		<b></b>	4.628	4.670		27,365	149,548 85,211	10/31/2016 11/30/2016	07/23/2021 11/10/2023
	AECOM			3FE		.100.1790	1,018,650	1,000,000	2,224,022		98		İ	5. 125	5. 158		15,090	29,042	07/03/2016	03/15/2027
	AEP TRANSMISSION COMPANY LLC		i	1FE		100.1990		700,000	705,681		(143)			3. 100	2.996		1,808	10,850	09/25/2017	12/01/2026
00772B-AM-3	AERCAP IRELAND CAPITAL LTD	D	1	2FE	518,381	106.5990	532,993	500,000	511,769		(2,834)			5.000	4.313	A0	6,250	25,000	08/06/2015	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	D	]1	2FE		.105.9390	794,542	750,000	727,843		4,246			4.625	5.373		17,344	34,688	02/05/2016	07/01/2022
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD	D	[]	2FE	717,710			700,000	710,655		(3,501)			4.625	4.049		5,486	32,375	12/08/2015	10/30/2020
	AES CORPAES CORP			3FE 3FE	13, 127, 813 2,341,625		13,520,000 2,467,500	13,000,000 L	13,074,422 2,343,979		(15,426) 2,093			5.500 5.500	5.346 5.501		210,528 27,286	715,000 110,000	06/16/2014	03/15/2024 04/15/2025
	AES CORP		;	3FE	1,875,000		2,467,500		2,343,979		2,093		<b>†</b>	6.000	6.000		14,375	112,500	05/11/2016	05/15/2026
	AES CORP VA			3FE	1,852,063		1,903,650	1,813,000	1,850,959		(1, 103)			5. 125	4.794		32,521		09/22/2017	09/01/2027
00130H-BT-1	AES CORPORATION (THE)		]1	3FE	8, 187, 500	101.8750	8,659,375	8,500,000	8,297,673		31,687			4.875	5.391	MN	52,948	414,375	02/03/2015	05/15/2023
001110-AA-2	AES HAWAII (HEPCO)	l	1	5	9,236,500		8,557,617	9,236,500	9,236,500					6.870	6.870	MJSD	167,763	461,898	07/30/2003	06/30/2022
	AES SOUTHLAND ENERGY LLC		2	2FE	8,314,763		7,867,886	8,314,763	8,314,763				ļ	4.500	4.500	FMAN	32,220	81,462	11/30/2017	02/29/2040
	AETNA INC		[]	2FE	4, 160, 360		4,060,896	4,000,000	4, 119, 138		(15,384)			3.500	3.017		17,889	140,000	03/26/2015	11/15/2024
	AETNA INC			2FE 2FE	4,996,000 9,985,400		4,992,140 9,841,810	5,000,000 10,000,000	4,999,120 9,988,405		2,008 1,940			1.700 2.800	1.741		5,667 12,444	85,000 280,000	06/02/2016	06/07/2018 06/15/2023
	AFLAC INC		-	1FE	5, 145, 995		5,229,995	5,000,000	5, 129, 408		(16,587)			3.625	3.202		23, 160	181,250	01/01/2017	11/15/2024
	AGL CAPITAL CORP		i	2FE	8,984,970		11,168,226	9,000,000	8,986,513		267			5.875	5.887	MS	155,688	528,750	03/16/2011	03/15/2041
001192-AM-5	AGL CAPITAL CORP		1	2FE	6,971,860	99.2590	6,948,109	7,000,000	6,975,782		2,446			3.250	3.297	JD	10,111	227,500	05/13/2016	06/15/2026
008685-AB-5	AHOLD FINANCE USA INC	C	1	2FE	9,102,905	_123.9980	10,539,813	8,500,000	8,936,655		(25,867)			6.875	6.236		97,396	584,375	02/17/2010	05/01/2029
00912X-AJ-3	AIR LEASE CORP	·	[1	2	2,030,000		2,092,858	2,000,000	2,010,338		(4,448)		ļ	4.750	4.497		31,667	95,000	03/08/2013	03/01/2020
	AIR LIQUIDE FINANCE SA	D	[]	1FE	2,974,935		2,909,322	3,000,000	2,980,781		4,909			1.750	1.929		13,708	52,500	10/31/2016	09/27/2021
009158-AP-1 009279-AA-8	AIR PRODUCTS & CHEMICALS			1FE	11,991,360 25,071,200		12,406,332 25,078,925	12,000,000 L	11,998,317 25,067,009		971 (4, 191)			4.375	4.384		189,583	525,000 393,750	08/18/2009	08/21/2019 04/10/2027
	ATROUS GROUP SE	υ	¦	3FE	25,071,200	109.2500	25,078,925	25,000,000	25,067,009		(4, 191)		·	7.625	7.625			2,821	03/30/2017	04/10/2027
	AIRCASTLE LTD	М		3FE	2,963,000		3,237,078	2,963,000	2,963,000					7.625			47.696	225,929	03/30/2012	04/15/2020
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CUSIP		d g			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	AIRCASTLE LTD		1	3FE	6,375,000	105 . 1250	6,701,719	6,375,000	6,375,000					5. 125	5. 125	MS	96,201	326,719	03/12/2014	03/15/2021
00928Q-AN-1 A	AIRCASTLE LTD	LS.	1	3FE	1,375,000 821,250	107.1250 107.1250	1,472,969 803,438	1,375,000 L	1,375,000 804,951		(12,167)			5.500	5.500	FA	28,569	75,625 41,250	01/12/2015 08/23/2016	02/15/2022
00928Q-AP-6	AIRCASTLE LTD	Lo	1	3FE	3,602,988	107 . 1250	3,756,619	3,565,000	3,594,810		(4, 892)			5.000	4.820	AO	44.563	178,250	05/10/2016	04/01/2023
009363-AN-2	AIRGAS INC		1	1FE	9,983,300	99.9570	9,995,660	10,000,000	9,998,495		12,236			1.650	1.685	FA	62,333	165,000	02/11/2013	02/15/2018
009363-AP-7 A	AIRGAS INC		1	1FE	14,983,650	99.9350	14,990,205	15,000,000	14,981,651		8,327			2.375	2.420	FA	134,583	356,250	02/11/2013	02/15/2020
012725-AA-5	ALBEMARLE CORP		]]	2FE	5,893,260		6,310,236	6,000,000	5,962,209		11,651			4.500	4.731	JD	12,000	270,000	03/30/2011	12/15/2020
013093-AB-5 A	ALBERTSONS COMPANIES LLC		[]	4FE	1,584,194	94.7500	1,421,250	1,500,000	1,578,127		(6,067)			6.625	5.297	JD	4,417	49,688	08/09/2017	06/15/2024
013093-AB-5 A 013093-AD-1 A	ALBERTSONS COMPANIES LLC	LS	[]	4FE	5,513,415 655,000		5,021,750 590,810	5,300,000 L	5,498,068 655,000		(15,346)			6.625 5.750	5.660 5.750		15,606 11,090	175,563 18,831	08/09/2017 08/09/2017	06/15/2024 03/15/2025
	ALCOA INC		-		1,331,250				1,384,926		29,456			5.750	8.106		17, 100	81,000	08/09/2017	04/15/2021
	ALIBABA GROUP HOLDING LTD	D.	1	1FE	1,888,524		1,899,521	1,900,000	1,888,591		67			3.400	3.472		4,486		11/29/2017	12/06/2027
01609W-AU-6 A	ALIBABA GROUP HOLDING LTD	D	1	1FE	1,328,178	103. 4850	1,376,353	1,330,000	1,328,182		4			4.000	4.010	JD	3,694		11/29/2017	12/06/2037
	ALIBABA GROUP HOLDING LTD	D	[1	1FE		104.1190	791,301	760,000	758,717		2			4.200	4.210		2,217		11/29/2017	12/06/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	1	2FE	7,991,002		7,992,592	8,000,000	7,991,289		287			3.550	3.564		122,278		08/10/2017	07/26/2027
01626P-AJ-5 A 01626P-AK-2 A	ALIMENTATION COUCHE-TARD INCALIMENTATION COUCHE-TARD INC	A	]	2FE 2FE	3,496,745 1,399,832		3,467,828 1,399,916	3,500,000 1,400,000	3,497,009 1,399,836		264			2.700	2.720 2.356		40,688		07/19/2017 12/07/2017	07/26/202212/13/2019
01626P-AL-0	ALIMENTATION COUCHE-TARD INC	Δ	1	2FE	1,400,000	99.9940	1,400,853	1,400,000	1,400,000		4			2.074	2.074		1,354		12/07/2017	12/13/2019
01639#-AA-1 A	ALISAL WATER CORPORATION		1	3FE		112.9770	6,287,147	5,565,000	5,565,000					7.850	7.850		109,213	431,063	05/08/2007	01/01/2027
01748N-AD-6	ALLEGION US HOLDING CO INC		1	2FE	1,399,216	98.8250	1,383,550	1,400,000	1,399,241		25			3.200	3.209		11,076		09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO INC		1	2FE	1,995,160	98.8810	1,977,620	2,000,000	1,995,261		101			3.550	3.579		17,553		09/18/2017	10/01/2027
018490-AN-2	ALLERGAN INC	·	1	2FE	8,402,463		8,586,843	8,428,000	8,420,223		2,700			3.375	3.412		83,753	284,445	09/07/2010	09/15/2020
018490-AN-2	ALLERGAN INC	LS	]	2FE		101.8850	226,184	222,000	221,795		71			3.375	3.412		2,206	7,493	09/07/2010	09/15/2020
	ALLERGAN INC		1	2FE1	2,991,420 20,000,000		2,967,558 24,000,000	3,000,000	2,995,238 20,000,000		838			2.800	2.833		24,733 499,167	84,000 1,198,000	03/07/2013	03/15/2023
	ALLIANT TECHSYSTEMS INC		1	3FE	6,804,333		6,947,713	6,770,000	6,785,143		(8,083)			5.250	5.115		88,856	355,425	07/15/2015	10/01/2021
	ALLISON TRANSMISSION INC	·····	1	3FE	4,940,157		5,041,781	4,889,000	4,929,501		(8,455)			5.000	4.756		61,113	242,778	11/16/2017	10/01/2024
	ALLISON TRANSMISSION INC		1	3FE	2,896,563		2,892,969	2,875,000	2,896,327		(236)			4.750	4.635		36,037		11/21/2017	10/01/2027
	ALLY FINANCIAL INC	·····		3FE	1,081,520		1,212,750	1,100,000	1,094,562		2, 166			8.000	8.250		25,911	88,000	03/10/2010	03/15/2020
	ALLY FINANCIAL INCALLY FINANCIAL INC	<del>-</del>		3FE3FE	7,640,000		7,752,500	7,000,000	7,221,354		(73,031)			7.500	6.211		154,583	525,000	03/10/2011	09/15/2020
	ALLY FINANCIAL INC			3FE	255,000 624,121	100.5000 101.2600	251,250 632,875	250,000 L	252,813 624,666		(2, 187)			3.500	2.430 3.780		3,743 2,799	4,375 23,438	02/21/2017 12/08/2015	01/27/2019
	ALLY FINANCIAL INC			3FE	2,983,260	102. 5000	3,075,000	3,000,000	2,988,613		3, 154			4.250	4.375		26,917	127,500	04/06/2016	04/15/2021
02079K-AB-3 A	ALPHABET INC		1	1FE	9,613,752	104 . 2500	9,643,079	9,250,000	9,540,978		(43,765)			3.375	2.806		109,266	312, 188	04/28/2016	02/25/2024
02079K-AC-1	ALPHABET INC		1	1FE	11,675,578	94.2810	11,184,496	11,863,000	11,698,001		17,215			1.998	2. 176		89,542	240,973	09/23/2016	08/15/2026
02154V-AA-9 A	ALTICE SA	D	]]	4FE	361,950	98.5000	375,285	381,000	362, 176		226		ļ	7.750	9.083	FA	11, 155		12/04/2017	05/15/2022
02154V-AA-9 A 02155F-AA-3 A	ALTICE SAALTICE US FIN I CORP	LS D	[]	4FE 3FE	132,050	98.5000 102.2500	136,915 766,875	139,000 L	132, 133 766, 028		83			7.750 5.375	9.083 4.710	FA	4,070 18,589	10,750	12/04/2017 11/16/2017	05/15/202207/15/2023
	ALTICE US FIN I COMP		[-	3FE	4, 179, 750		4,248,188	4,170,000	4,179,628		(122)			5.3/5	5.456		29,306		11/16/2017	05/15/2026
	ALTRIA GROUP INC		'	1FE	17,691,259		17 , 137 , 725	17,026,000	17,520,812		(101,065)			2.850	2. 183		191,401	485,241	04/15/2016	08/09/2022
023135-AX-4 A	AMAZON.COM INC		1	2FE	698 , 187	99.6960	697,872	700,000	698,272		85			2.800	2.841	FA			08/15/2017	08/22/2024
023135-BA-3 A	AMAZON.COM INC		1	1FE	11,978,520		12,018,084	12,000,000	11,979,180		660			3.150	3. 171		135,450		08/15/2017	08/22/2027
	AMC NETWORKS INC		[]	3FE	3,378,393		3,428,336	3,357,000	3,370,761		(4,255)			4.750	4.600		7,087	159,458	04/13/2016	12/15/2022
	AMC NETWORKS INCAMC NETWORKS INC		1	3FE	10,058,750	99 . 1250	10 , 125 , 000	10,000,000	10,045,571 870,000		(9,479)			5.000	4.880		125,000	500,000	08/08/2016	04/01/2024
	AMCOR FINANCE (USA) INC	·····	-	2FE	36,476,106			870,000 36,085,000	36,420,757		(34,254)			4.750	3.495		17,563	1,308,081	07/19/2017 06/21/2016	08/01/2025 04/28/2026
	AMERADA HESS CORP	0.	1	3FE		90.5560	603,205	500,000	547,101		(1,829)			7.125	6. 162		10,490	35,625	01/25/2005	03/15/2033
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	1	1FE	10, 174, 814	105.3940	10,539,400	10,000,000	10, 138, 302		(59, 146)			5.000	4.338	MS	126,389	500,000	12/01/2016	03/30/2020
	AMERICA MOVIL SAB DE CV	D	] 1	1FE	9,918,600	104 . 5200	10,451,980	10,000,000	9,982,261		9,234			5.000	5. 105		104, 167	500,000	10/08/2009	10/16/2019
02376C-AX-3	AMERICAN AIRLINES 2017 REPL TL NEW		2	3FE		100 . 0540	1,941,048	1,940,000	1,931,831		1, 107			3.432	3.551		3,884	31,367	06/14/2017	10/10/2021
02376R-AA-0 A	AMERICAN AIRLINES GROUP INC		[]	3FE 4FE	2,723,506		2,707,463 5,188	2,635,000 . 5.000	2,696,889		(22, 118)			5.500	4.092		36,231	110,000 331	11/17/2017	10/01/2019
02406P-AL-4 A	AMERICAN AXLE & MFG INCAMERICAN AXLE & MFG INC	LS	[:	4FE	3,900,400	103.7500	5, 188	3,920,000	4,981		2,559			6.625	6.719		54,826	259,700	02/04/2016	10/15/2022
02406P-AS-9	AMERICAN AXLE & MFG INC	LV	-	4FE	, 900, 400 ج5 000	103. 7500	4,067,000	5,000	5,905,109		2,009			6.500	6.719			259,700	03/31/2017	04/01/2027
02406P-AS-9 A	AMERICAN AXLE AND MANUFACTURING IN	LS	1	4FE	2,995,000	105 . 8750	3,170,956	2,995,000	2,995,000					6.500	6.500	AO	48,669	101,664	03/31/2017	04/01/2027
02474R-AE-3 A	AMERICAN BLDRS & CONT TL B-1		2	4FE	2,866,374	100 . 3560	2,876,599	2,866,394	2,866,374		3		ļ	4.069	4.069	MJSD	972	106,444	10/31/2016	10/31/2023
024747-AD-9 A	AMERICAN BUILDERS & CONTRACTORS SU		1	4FE	482,438	105 . 2500	489,413	465,000	478, 156		(2,942)			5.750	4.954	JD	1, 188	26,738	07/06/2016	12/15/2023

								Showing All Lor													
1	2		Cod		6	7		Fair Value	10	11			usted Carryin	_				nterest			ites
		3	4 F	5			8	9			12	13	14	15 Total Foreign Exchange	16	17	18	19	20	21	22
		С	o r e				Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Change in Book/				Admitted			Stated
OLIOID		0	i		NAIG		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	Б.	Effectiv		Amount	Amount		Contractual
CUSIP Identification	Description	d e	g n	Bond Char	NAIC Des.	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
025537-AH-4	AMERICAN ELECTRIC POWER COMPANY IN				2FE	2,097,207	99.5340		2,100,000	2,097,328		121			2.150	2.19		6,020		11/08/2017	11/13/2020
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN			1	2FE		99.2890	973,035	980,000	978,353		19			3.200	3.22		4, 181		11/08/2017	11/13/2027
025816-BH-1	AMERICAN EXPRESS CO		-		1FE	2,086,624			2,091,000	2,090,303		1,759			2.036		4 FMAN	4,730	36,119	11/18/2015	05/22/2018
0258M0-DJ-5 0258M0-EG-0	AMERICAN EXPRESS CREDIT			1	1FE	6,992,720 2,244,983		7,008,239 2,257,299	7,000,000 2,250,000	6,999,126 2,245,767		1,502 785			2. 125 2. 700	2.14	/ JJ	63,632	148,750 30,375	07/24/2013	07/27/2018
02666Q-D7-5	AMERICAN HONDA FINANCE	·	C	'	1FE		100 . 3240	520,996	500,000	521,715		(28,533)			7.625	1.76	6 AO	9,531	38, 125	12/01/2016	10/01/2018
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION		C	1	1FE	10,746,453		10,485,034	10,750,000	10,747,465		692			1.650	1.65		83,268	177,375	07/07/2016	07/12/2021
02687Q-DG-0	AMERICAN INTL GROUP				2FE	3,480,715	100 . 1250	3,504,375	3,500,000	3,499,896		2,450			5.850	5.92	3 JJ	93,844	204,750	12/07/2007	01/16/2018
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP			1	5FE		102.7500		500,000	511,755		(120)			8.500	7.59		1,889		12/14/2017	12/15/2021
03027X-AA-8	AMERICAN TOWER CORP		-	1	2FE	9,981,000			10,000,000	9,990,929		1,908			4.700	4.72		138,389	470,000	03/07/2012	03/15/2022
03027X-AB-6 03027X-AG-5	AMERICAN TOWER CORP	+	-	1	2FE 2FE	4,959,250 5,047,795	102. 2500	5, 112,505 5, 181, 105	5,000,000 5,000,000	4,977,603 5,042,530		3,951			3.500	3.59		73,403	175,000	01/03/2013	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP	+		1	2FE	1,497,795	103.0220	1,527,504	1,500,000			(4,865)			3.300	3.33		18,700	49,500	01/08/2016	06/01/2025
03028P-C*-5	AMERICAN TRANSMISSION (2010 TRANSACTION)	†	-	'	1	5,000,000			5,000,000	5,000,000					4.170	4. 17		61,392	208,500	12/15/2010	03/14/2026
030288-AA-2	AMERICAN TRANSMISSION SY			1	2FE	7,993,120			8,000,000			606			5.250	5.26		193,667	420,000	12/10/2009	01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	6,000,000		6,900,000	6,000,000	6,000,906		(319)			9.710	9.70		48,550	582,600	12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	10,000,000			10,000,000	10,000,000					9.220	9.22		76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER	+	-			10,500,000			10,500,000	10,405,204		11,420			7.110	7.29		124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9 708653-B#-6	AMERICAN WATER / INDIANA-AMERICAN WATER		-		1	7,000,000 12,000,000			7,000,000 12,000,000	7, 108,649 11,817,232		(7,587)			7 . 800	7.56		273,000 536,180	546,000 1,162,800	12/31/1998	07/01/2027
708653-C#-5	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	10,000,000			12,000,000	9,781,054		7.690			8.820	9.10		147.000		12/31/1998	11/01/2031
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				11	7,000,000			7,000,000	6,979,231		1,911			8.150	8.20		237,708	570,500	12/31/1998	08/01/2025
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN				2	13,000,000			13,000,000	12,639,679		12,317			9.060	9.42		196,300	1, 177, 800	12/31/1998	11/01/2031
030981-AJ-3	AMERIGAS PARTNERS L.P.			1	3FE	11,005,000			11,000,000	11,004,427		(385)			5.875	5.86		235, 163	646,250	06/21/2016	08/20/2026
030981-AL-8	AMERIGAS PARTNERS LP			1	3FE		101.0000		800,000	800,000					5.750	5.75		5,239	35,394	02/06/2017	05/20/2027
03076C-AF-3	AMERIPRISE FINANCIAL INCAMERITECH CAPITAL FUNDNG	+		1	1FE	5,254,535			5,000,000	5,217,959		(33,800)			4.000	3.17		42,222	200,000	12/01/2016	10/15/2023
030955-AM-0 031162-AZ-3	AMERITECH CAPITAL FUNDING		-	1	2FE 2FE	6,011,565 3,234,030		5,563,649	5,555,000 3,000,000	5,556,858 3,118,270		(47,027)			6 . 450	5.56		165,215	358,298	12/01/2016	01/15/2018
031162-BG-4	AMGEN INC			1	2FE	2,108,334		2,089,072	2,000,000	2,085,172		(23, 162)			4.100	2.79		3,644	82,000	01/01/2017	06/15/2021
031162-BV-1	AMGEN INC			1	2FE	10,375,788		10,706,782	10,305,000	10,360,616		(7,671)			3.625	3.53		40,469	373,556	01/01/2017	05/22/2024
031162-CH-1	AMGEN INC		.	1	2FE	14,962,350	96.9870	14,548,080	15,000,000	14,969,240		5,061			2.250	2.28	9 FA	123,750	337,500	08/10/2016	08/19/2023
031162-CL-2	AMGEN INC				2FE	2,100,000			2,100,000	2,100,000					1.730		0 FMAN	5,247	16,718	05/08/2017	05/10/2019
031162-CN-8	AMGEN INC				2FE	2,800,000			2,800,000	2,800,000					1.863		0 FMAN	7,389	24,266	05/08/2017	05/11/2020
031162-CP-3 031652-BE-9	AMGEN INCAMKOR TECHNOLOGIES INC	·		1	2FE 3FE	1,397,004	99.7310	1,396,233 256,713	1,400,000 254,000	1,397,365 254,801		361			2.650 6.625	2.69		5, 153 1,402	18,550 16,828	05/08/2017	05/11/2022 06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC		-	1	3FE	1,437,961			1,430,000	1,430,484		(1,582)			6.375	6.05		22,791	81,281	11/17/2017	10/01/2022
00175P-AA-1	AMN HEALTHCARE INC		]	1	3FE	2,794,063			2,750,000	2,787,011		(6,270)			5. 125	4.80		35,234	140, 155	02/24/2017	10/01/2024
032654-AH-8	ANALOG DEVICES INC			1	2FE	16, 174, 635	99.7960	17,214,862	17,250,000	16,611,240		104,908			2.875	3.63	4 JD	41,328	495,938	07/24/2013	06/01/2023
03349M-AA-3	ANDEAVOR			1	2FE	1,707,486		1,714,087	1,710,000	1,707,492		6			3.800	3.81		1,805		12/14/2017	04/01/2028
03349M-AB-1	ANDEAVOR		-	[]	2FE	1,123,744		1,152,918	1,140,000	1, 123, 751					4.500	4.58		1,425		12/14/2017	04/01/2048
03350W-AB-5 03350W-AC-3	ANDEAVOR LOGISTICS LP		-	[	2FE 2FE		104 . 2960					4			5.200 4.250	5.22 4.27		4,228 2,591		11/16/2017	12/01/2047
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	2FE		100.8580		,000,000						7.700	0.00		∠,391	2,074,951	07/15/2009	06/30/2020
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	1FE	5,010,750			5,000,000	5,006,182		(4,568)			1.900	1.78		39,583	47,500	03/03/2017	02/01/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		. C	1	1FE	22,463,509		21,984,769	21,875,000	22,260,778		(120,027)			2.650	2.05		241,536	579,688	07/27/2016	02/01/2021
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		_ C	1	2FE	15, 143, 550		15,479,670	15,000,000	15, 130, 430		(13,777)			3.650	3.52		228 , 125	547,500	01/01/2017	02/01/2026
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		- C	[!	1FE	27, 131, 159		26,696,013	25,542,000	26,807,766		(294,633)			3.750	2.43		441,664	957,825	12/27/2016	01/15/2022
035287-AE-1 03690A-AC-0	ANIXTER INC			[]	3FE 4FE	2,060,000	105. 2500	2, 105,000 2,060,000	2,000,000 2,000,000	2,036,741		(8,791)		}	5. 125	4.58		25,625	102,500	03/27/2015	10/01/2021
03690A-AC-0	ANTERO MIDSTREAM LLCANTERO RESOURCES CORP			l¦	3FE	2,053,226 6,431,597			2,000,000	2,049,358 6,426,372		(3,869)			5.3/5	5.09		31,653	53,750	07/31/2017 04/24/2017	09/15/2024
03674X-AC-0	ANTERO RESOURCES CORP	LS	1	1	3FE		102.0000		991,000	993, 153		(818)			5. 125	5.03		4,232	50,789	03/03/2015	12/01/2022
03674X-AF-3	ANTERO RESOURCES CORP		1	1	3FE	3,301,768		3,432,000	3,300,000	3,301,258		(326)			5.625	5.61		15,469	185,625	09/16/2016	06/01/2023
03674X-AJ-5	ANTERO RESOURCES CORP			1	3FE	492,516	102.0000	510,000	500,000	492,862		346		ļ	5.000	5.24	2 MS	8,333	12,500	07/28/2017	03/01/2025
03674P-AL-7	ANTERO RESOURCES FINANCE CORP	LS		1	3FE		102. 5000	25,625	25,000	25,438		(225)			5.375	4.37		224	1,344	06/18/2014	11/01/2021
03674P-AL-7	ANTERO RESOURCES FINANCE CORP	L.LS		[]	3FE	1,297,563		1,306,875	1,275,000	1,283,315		(4,268)			5.375	4.99		11,422	68,531	06/18/2014	11/01/2021
00185A-AJ-3 00203Q-AC-1	AON PLC AP MOELLER - MAERSK A/S		n	l¦	2FE2FE	4,995,850	100.3410		1,000,000	998,825 4.997.652		345 812		}	2.800 2.875	3.48		8,244 37.135	28,000	11/09/2015	03/15/2021
002000 NO 1	IN MOLLELI MINLION N/O		- I U	1		UUU, UUU, T			, , , , , , , , , , , , , , , , , ,	200, 100, 7	h	012	h	h		L C.03	U   IIIU		LITU, / JU	UU/	00/ 40/ 4040

## **SCHEDULE D - PART 1**

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

							Showing All Lo	ng-Term BOND:	S Owned Dece	mber 31 of	Current Year									
1	2		Cod	les	6	7	Fair Value	10	11	Change	e in Book/Adjust	ted Carryin	g Value			Ir	nterest		Da	ites
		3	4	5	1	8	9			12	13	14	15	16	17	18	19	20	21	22
		"	1 '				· ·					• •	Total		.,		.0			
													Foreign							
			l –									0								
			-									Current	Exchange							
			0									Year's	Change							
			r			Rate					Current	Other-	in							
		С	е			Used t	0		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i			Obtair	n l		Adjusted	Valuation	(Amor- T	Гетрогагу	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/		mpairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost Value		Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
037411-AV-7	APACHE CORP	Ť	+ ''-	1	2FE	5,400,985103.158		5,000,000	5,160,017	(Booloado)	(222,644)	tooograzou	Value	6.900	2.297	MS	101,583	345,000	12/01/2016	09/15/2018
037411-AX-3	APACHE CORP			1	2FE	5,938,200102.375		6,000,000	5,978,731		6,393			3.625	3.824	FA	90,625	217,500	11/30/2010	02/01/2021
03749J-AC-2	APCO HOLDINGS LLC TL	1		2	4FE	11,193,34097.500		11,457,770	11, 192, 133		41.746			7.569	8.273		7.227	842,630	02/29/2016	01/31/2022
037735-CW-5	APPALACHIAN POWER CO			1	2FE	4,974,500100.305		5,000,000	4,975,879		1,379			3.300	3.360		13,750	91,667	05/08/2017	06/01/2027
037833-AS-9	APPLE INC			1	1FE	14,987,400103.702		15,000,000	14,991,511		1,177			3.450	3.460	MN	79,063	517,500	04/29/2014	05/06/2024
037833-BS-8	APPLE INC			1	1FE	48,675,57099.883	047,943,840	48,000,000	48,439,587		(134,357)			2.250	1.948	FA	384,000	1,080,000	03/17/2016	02/23/2021
037833-CP-3	APPLE INC				1FE	3,500,000100.638	03,522,313	3,500,000	3,500,000				L	1.763	0.000	FMAN	8,741	28,543	05/04/2017	05/11/2022
037833-CT-5	APPLE INC				1FE	1,400,00099.885		1,400,000	1,400,000					1.483		FMAN	2,941	9,414	05/04/2017	05/11/2020
037833-DC-1	APPLE INC			1	1FE	14,982,30098.122		15,000,000	14,983,322		1,022			2.100	2. 125	MS	95,375		09/05/2017	09/12/2022
210571-A#-2	AQUA AMERICA / AQUA ILLINOIS				11	6,000,000107.313		6,000,000	6,012,653		(12,580)		ļ ļ.	10.400	10 . 153		52,000	624,000	12/31/1998	12/01/2018
210571-A*-6	AQUA AMERICA / AQUA ILLINOIS				1	4,500,000120.000		4,500,000	4, 465, 504		8,870		<b> -</b>	9.690	9.978		145,350	436,050	12/31/1998	03/01/2021
210571-A@-4	AQUA AMERICA / AQUA ILLINOIS				·  1	5,000,000120.000		5,000,000	4,916,337		7,683		·	7 . 630	7.925		127, 167	381,500	12/31/1998	09/01/2025
038430-AA-1	AQUA AMERICA / AQUA OHIO				11	5,005,748120.000		5,000,000	5,004,133		(361)			6.950	6.937		86,875	347,500	11/15/2012	04/01/2026
038430-AB-9	AQUA AMERICA / AQUA OHIO					4,403,142120.000		4,500,000	4,427,280		5,445			7 . 180	7.428		134,625	323,100	11/15/2012	02/01/2027
677755-C*-9	AQUA AMERICA / AQUA OHIO	-+			1	2,600,000115.539		2,600,000	2,598,185		506			9.800	9.837		117,491	254,800	12/31/1998	07/15/2020
03842*-AA-4 718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA			1	1FE	35,000,000120.000 5,000,000103.252		35,000,000	35,000,000					5.950	5.950 9.970		526,410	2,082,500	03/31/2006	03/31/2034
20754*-AJ-5	AQUA AMERICA / AQUA PENNSYLVANIA AQUARION WATER COMPANY OF CONNECTICUT				11			5,000,000 14,000,000	14,176,957		(11,923)			9.970 7.330	7. 150		41,542 85,517	498,500 1,026,200	12/31/1998	06/01/2018
038522-AK-4	ARAMARK SERVICES INC			1	3FE	2,724,102104.950		2.625.000	2.707.967		(16, 136)			5. 125	4.265		62.034	67.266	02/17/2017	01/15/2024
038522-AN-8	ARAMARK SERVICES INC			1	3FE	9,077,742101.500		9,005,000	9,069,835		(7,908)			4.750	4.613		35,645	427,738	02/17/2017	06/01/2026
03938L-AP-9	ARCELORMITTAL		D	2 3	3FE	15, 109, 323 128.000		14.924.000	15,100,030		(3,323)			7.500	7.696		236,297	1,137,955	03/02/2017	10/15/2039
03938L-AS-3	ARCELORMITTAL		D	3	3FE	333,500 126.500		290,000	332,822		(678)			7.250	6.281		7,008	10,513	03/02/2017	03/01/2041
03938L-AU-8	ARCELORMITTAL	1	D	3	3FE	1,500,000 -108.000		1.500.000	1,500,000					6.000	6.000		30,000	91.875	08/02/2013	03/01/2021
03938L-AX-2	ARCELORMITTAL	1	D	3	3FE	3,836,625111.250		3,550,000	3,708,973		(33, 134)			6.750	5.877		83,869	304,063	11/08/2016	02/25/2022
03937L-AA-3	ARCH CAPITAL GROUP LTD			1	2FE	8,963,600136.458		8,000,000	8,752,679		(25,531)			7.350	6.412		98,000	588,000	11/02/2006	05/01/2034
03939P-AA-2	ARCH MERGER SUB INC			1	4FE	2,752,13692.500	02,598,325	2,809,000	2,753,032		896			8.500	8.853	MS	81,578		11/17/2017	09/15/2025
03939P-AA-2	ARCH MERGER SUB INC	LS.		1	4FE	399,51592.500		400,000			15			8.500	8.521	MS	11,617		08/15/2017	09/15/2025
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	5,036,450106.461		5,000,000	5,013,389		(3,861)			4.479	4.387		74,650	223,950	03/30/2011	03/01/2021
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC		D	1	3FE	6,547,656102.030		6,500,000	6,536,735		(8,602)			4.625	4.442		38,413	300,625	04/19/2017	05/15/2023
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG		D	1	3FE	2,228,400101.750		2,200,000	2,224,064		(4,336)			4.250	3.884		27,531	44, 153	11/17/2017	09/15/2022
040555-CF-9	ARIZONA PUB SERVICE CO			Ľ	1FE	3,248,374122.004		5,030,000	3,517,960		42,961			5.625	9.350		36,153	282,938	04/20/2009	05/15/2033
040555-CH-5 040555-CK-8	ARIZONA PUB SERVICE COARIZONA PUBLIC SERVICE			1	1FE 1FE	4,488,450120.830 4,992,450135.211		5,000,000 5,000,000	4,570,603 4,993,779		12,950			5.500	6.314 6.887		91,667 143,229	275,000 343,750	03/29/2010 07/31/2006	09/01/2035
040555-CN-2	ARIZONA PUBLIC SERVICE			1	1FE	6, 108, 825 _ 112.834		5,875,000	6,083,583		(5,001)			4.500	4.263		66,094	264,375	05/15/2012	04/01/2042
040555-CW-2	ARIZONA PUBLIC SERVICE CO	·		1	1FE	5,496,20598.491		5,500,000	5,496,305		100			2.950	2.958		49,576	204,073	09/06/2017	09/15/2027
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011	1	1	1	11	24,375,000109.383		24,375,000	24,375,000					4.710	4.710		3, 189	1,148,063	02/22/2011	12/30/2030
04269G-AM-4	ARRIS GROUP INC TERM LOAN B	1	1	2	3FE	2,574,049100.150		2,580,500	2,574,564		515			3.850	3.892		3, 102	59,300	05/11/2017	04/26/2024
042735-BE-9	ARROW ELECTRONICS INC			1	2FE	4,852,460 102.042		5,000,000	4,868,741		15,054			4.000	4.427		50,000	200,000	12/01/2016	04/01/2025
04273W-AB-7	ARROW ELECTRONICS INC			1	2FE	9,967,400 106.370		10,000,000	9,988,130		3,369			5. 125	5.059		170,833	512,500	10/29/2010	03/01/2021
04363U-AB-2	ASCIANO FINANCE		D	1	2FE	4,988,500103.362	05, 168, 095	5,000,000	4,996,324		1,237			4.625	4.654	MS	62,951	231,250	09/16/2010	09/23/2020
044209-AF-1	ASHLAND INC			1,3	3FE	10,890,000104.000		11,000,000	10,925,921		13,957			4.750	4.915		197,389	522,500	06/28/2016	08/15/2022
044209-AM-6	ASHLAND INC			1	3FE	7,098,625111.000		6,900,000	7,091,099		(3,089)			6.875	6.644		60,615	474,375	04/28/2016	05/15/2043
04433H-AE-1	ASHLAND LLC TERM LOAN B			2	3FE									3.536	0.000		559		06/01/2017	05/17/2024
045054-AC-7	ASHTEAD CAPITAL INC		C	1	3FE	4,739,814106.000		4,625,000	4,715,260		(17,609)		·	5.625	5. 130		65,039	260 , 156	10/05/2016	10/01/2024
045054-AD-5	ASHTEAD CAPITAL INC		C	1	3FE	274,000101.000		274,000	274,000					4. 125	4.125		4,458		08/02/2017	08/15/2025
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019	·	D	<u></u>	11	10,000,000101.248		10,000,000	10,000,000					3.180	3.180		81,267	318,000	03/29/2012	03/29/2019
046353-AH-1 046353-AH-1	ASTRAZENECA PLCASTRAZENECA PLC	LS	η	1	2FE 2FE	19,910,00099.750		19,910,000	19,910,000		}			1.750 1.750	1.750 1.750		43,553	348,425	11/10/2015 11/10/2015	11/16/2018
046353-AN-8	ASTRAZENECA PLC	L.		1	1FE	90,00099.750 98.817		90,000 10,000,000	90,000 9,951,420	ļ	2,420		·	3. 125	3. 185		197 16,493	1,575 156,250	06/05/2017	11/16/2018
046353-AP-3	ASTRAZENECA PLC	-†	n	1	1FE	2,800,000100.104		2,800,000	2,800,000		2,420			2. 156	0.000			26,792	06/05/2017	06/12/2027
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL	1		2	4FE	425,991100.438		447,447	427,464		1,473			4.569	5.490		170	10,404	06/15/2017	11/03/2023
00206R-AX-0	AT&T INC		1	1	2FE	39,970,000105.479		40,000,000	39,988,419		3.117			4.450	4.459		227,444	1,780,000	04/26/2011	05/15/2021
00206R-BH-4	AT&T INC	1	1	1	2FE	40, 19593.943		64,000	41,419		307			4.300	7.427		122	2,752	06/27/2013	12/15/2042
00206R-CY-6	AT&T INC			1	2FE	10,000,006105.702		10,000,000	10,000,003		(2)			5.200	5.200		153,111	520,000	03/25/2016	03/15/2020
00206R-EK-4	AT&T INC			1	2FE	1,221,804100.397	01,226,845	1,222,000	1,221,818		13			2.850	2.853	FA	13,931		07/27/2017	02/14/2023
00206R-EL-2	AT&T INC			1	2FE	698,824100.513		700,000	698,884		60		ļ ļ.	3.400			9,520		07/27/2017	08/14/2024
00206R-EM-0	AT&T INC			1	2FE	698,789100.668	0704,677	700,000			40		l	3.900	3.921	FA	10,920		07/27/2017	08/14/2027

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1	2		Cod		6	7	Fair Value	10	11			justed Carryin					nterest			ites
		3	4 F	5			8 9			12	13	14 Current	15 Total Foreign Exchange	16	17	18	19	20	21	22
		С	o r e				Rate sed to		Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/				Admitted			Stated
CUSIP		o d	i g	Bond	NAIC		btain Fair Fair	Par	Adjusted Carrying	Valuation Increase/	(Amor- tization)	Temporary Impairment	Adjusted Carrying	Rate	Effective Rate	When	Amount Due and	Amount Received		Contractual Maturity
Identification	Description	e	n	Char	Des.		alue Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
00206R-EN-8	AT&T INC			1	2FE		1.26002,126,450	2,100,000	2,096,307		45			4.900	4.914		41, 160		07/27/2017	08/14/2037
00206R-EP-3	AT&T INC		-	1	2FE	1, 117, 525 10		1, 120, 000	1,117,537		12			5. 150	5. 164		23,072		07/27/2017	02/14/2050
00206R-EQ-1 00206R-ES-7	AT&T INCAT&T INC			1	2FE2FE	139,672100 439,96299		140,000	139,673		1			5.300	5.314		2,968 1,570		07/27/2017	08/14/2058
04650N-AB-0	AT&T INC			1	2FE	4,608,50010		5,000,000	4,650,754		7,198			5.350	5.913				01/21/2017	09/01/2040
04775H-AK-3	ATLANTA GAS LT CO MTN				1FE	7,000,00011		7,000,000	7,011,548		(2, 166)			8.700	8.653		152,250		03/26/1992	04/01/2022
00488K-AE-6	ATLANTIC BROADBAND PENN TLB		. C	2	3FE	526,00699	9.9170526,847	527,284			(1,010)			3.850	3.977	MJSD	1,804		11/29/2016	11/30/2019
048303-CE-9	ATLANTIC CITY ELECTRIC			1	1FE	9,984,80010		10,000,000	9,994,321		1,594			4.350	4.369		108,750		03/29/2011	04/01/2021
049560-AG-0	ATMOS ENERGY CORP	<b> </b>		1	1FE	5,963,52012		6,000,000	5,972,349		936			5.950	5.994		75,367		10/18/2004	10/15/2034
05329W-AJ-1	AUTONATION INC		-	1	2FE	6,345,464 _ 10		6,300,000	6,302,391		(8,072)			6.750	6.615		89,775		04/12/2011	04/15/2018
05329W-AK-8 05329W-AP-7	AUTONATION INC			1	2FE2FE	3,491,050109 5,995,50099	5.57203,647,502 9.02205,941,290	3,455,000 6,000,000	3,466,038 5,995,553		(4,894)			5.500	5.336		79, 177		06/04/2012	02/01/2020
053332-AJ-1	AUTOZONE INC			1	2FE	4,977,500		5,000,000	4,998,210		2,909			7 . 125			148,438		07/29/2008	08/01/2018
053332-AM-4	AUTOZONE INC			1	2FE	4,999,200 _ 103		5,000,000	4,999,620		80			3.700	3.702		39,056		04/17/2012	04/15/2022
05379B-AP-2	AVISTA CORP			1	1FE	14,965,500109	9.382016,407,300	15,000,000	14,985,770		2,926			5. 125	5. 150		192, 188		09/15/2009	04/01/2022
054303-BA-9	AVON PRODUCTS INC			3	4FE		0.7500808	1,000	994		1			7.000	5. 125		21	70	03/07/2013	03/15/2023
054303-BA-9	AVON PRODUCTS INC	M		3	4FE	1,979,61080		1,999,000	1,987,474		1,773			7.000	5. 125		41,202		03/07/2013	03/15/2023
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL			2	3FE	1,468,163100		1,470,000	1,468,263		101			3.693	3.714		452		06/20/2017	06/01/2024
BASOQ2-8D-8 067316-AD-1	AXIA ACQUISITION HOLDING CORP TLBACARDI LTD			2	4Z 2FE	7,973,29196 4,812,55096			7,977,058 4,783,713		3,767			8 . 100 2 . 750	8.402		56,248		10/03/2017	09/15/2022
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2FE			30,241,000	31,425,988		(70, 136)			3.800	3. 152		268 . 137		10/16/2017	10/07/2024
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	6,708,57910		6,000,000	6, 180, 188		(121,406)			6.375	4. 167		31,875		12/08/2015	06/01/2019
05523U-AM-2	BAE SYSTEMS HOLDINGS INC		C	1	2FE	1,494,72010		1,500,000	1,496,795		1,024			2.850	2.926		1,900		12/03/2015	12/15/2020
05723K-AB-6	BAKER HUGHES A GE CO			1	1FE	5,000,00099		5,000,000	5,000,000					3.337	3.337		9,269		12/06/2017	12/15/2027
057224-BC-0	BAKER HUGHES INC			1	1FE	3,703,430102	2.13703,790,308	3,711,000	3,707,974		776			3.200	3.224		44,862		08/10/2011	08/15/2021
058498-AS-5	BALL CORP			1	3FE	19,056,250102		20,250,000	19,458,487		113,911			4.000	4.770		103,500		06/27/2016	11/15/2023
058498-AT-3 059165-ED-8	BALL CORPBALTIMORE GAS & ELECTRIC			1	3FE	10,470,888108 4,972,450103		10,335,000	10,456,756		(13,220)			5.250	5.058		271,294 22,361		11/16/2016	07/01/2025
060077-H*-8	BANGOR HYDRO-ELECTRIC COMPANY			1	2	13,238,551118		13,000,000	13,051,312		(16,630)			10.250	10.073		555,208		12/31/1998	06/15/2020
060077-H@-6	BANGOR HYDRO-ELECTRIC COMPANY				22	5,964,693120		6,000,000	5,984,898		2,783			8.980	9.052		121,230		12/31/1998	04/10/2022
06051G-EU-9	BANK OF AMERICA CORP				1FE	4,972,200 102	2.30005,115,000	5,000,000	4,984,867		2,719			3.300	3.366		77,917	165,000	01/08/2013	01/11/2023
06051G-FB-0	BANK OF AMERICA CORP				1FE	9,992,700100		10,000,000	9,995,229		680			4. 125	4. 134		182, 188		01/15/2014	01/22/2024
06051G-FW-4	BANK OF AMERICA CORP			1	1FE	749,828100		750,000	749,884		33			2.625	2.630		3,938		04/14/2016	04/19/2021
06051G-FZ-7 06051G-FZ-7	BANK OF AMERICA CORP	0		1	1FE	1,000,00090		1,000,000 500.000	1,000,000 500,000					2.503	2.503		4,867		10/18/2016	10/21/2022
06051G-GE-3	BANK OF AMERICA CORP			l¦	1FE	500,00098		1,500,000	500,000			<u> </u>	}	3. 124	2.503 3.124		2,433 20,957		10/18/2016 01/17/2017	10/21/2022
06051G-GH-6	BANK OF AMERICA CORP			1	1FE	810,000102	2.0790826,836	810,000	810,000					2.523	2. 190		4,143		01/17/2017	01/20/2023
06051G-GH-6	BANK OF AMERICA CORP	LS_		1	1FE	690,000102	2.0790704,342	690,000	690,000					2.523	2.190	JAJ0	3,530	12, 171	01/17/2017	01/20/2023
06051G-GJ-2	BANK OF AMERICA CORP			1	1FE	1,400,00010		1,400,000	1,400,000					2.365	0.000		6,345		04/19/2017	04/24/2023
06051G-GL-7	BANK OF AMERICA CORP		-	[1	1FE	2,500,00010		2,500,000	2,500,000				} }-	3.705	3.705		17,239		04/19/2017	04/24/2028
06051G-GN-3 06050T-ME-9	BANK OF AMERICA CORP		-	]1	1FE	2,800,000100 16,500,00099		2,800,000 16,500,000	2,800,000 16,500,000					2.023	0.000		11,011		07/18/2017	07/21/2021
929640-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1	20,000,00098		20,000,000						5.590	5.590		332,294		09/15/2004	09/14/2019
06406H-BM-0	BANK OF NEW YORK MELLON		-		1FE		4.4100	7,000,000	6,998,445		1,064			5.450	5.467		48,747		05/05/2009	05/15/2019
06406H-BU-2	BANK OF NEW YORK MELLON				1FE	4,974,50010		5,000,000	4,990,977		2,687		[]	4 . 150	4.213		86,458		01/28/2011	02/01/2021
06406F-AB-9	BANK OF NEW YORK MELLON CORP			1	1FE	4,997,65098	8.78504,939,240	5,000,000	4,998,405		457			2.050	2.060	MN	16,514	102,500	04/25/2016	05/03/2021
06406H-DD-8	BANK OF NEW YORK MELLON CORP			1	1FE	6,003,415100		6,000,000	6,002,012		(737)		ļ	2.600	2.587		58,067		11/18/2015	08/17/2020
06406F-AD-5	BANK OF NEW YORK MELLON CORP/THE		-	[]	1FE	1,497,39096		1,500,000	1,497,871		351	ļ	<u> </u>	2.200	2.227		12,375		08/09/2016	08/16/2023
06406H-CU-1 06406R-AC-1	BANK OF NEW YORK MELLON CORP/THE		-	1 2	1FE	1,512,600100 700,00099	0.13301,501,998 9.9470699,626	1,500,000 700,000	1,505,111 700,000		(3,641)			2.200	1.947 2.661		4,217 2,328		11/30/2015 05/09/2017	05/15/2019 05/16/2023
06849R-AK-8	BARRICK NA FINANCE LLC			1,3	1FE 2FE			2,000,000	1,638,644		4,833			5.750	7.329		2,328		05/09/2017	05/16/2023
06849U-AD-7	BARRICK PD AU FIN PTY LT		D	li	2FE	5,245,800124		5,000,000	5,216,324		(4.984)			5.950	5.604		62.806		01/25/2011	10/15/2039
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE			2	1FE	18,000,000103	3.485018,627,367	18,000,000	18,000,000					3.740	3.740	JD	29,920		07/07/2015	06/15/2027
05526D-AS-4	BAT CAPITAL CORP		. C		2FE	2,100,000100	0.53802,111,306	2, 100, 000	2,100,000					2.003	0.000		5,608	10,112	08/08/2017	08/14/2020
05526D-AW-5	BAT CAPITAL CORP		. C	[!	2FE	2,100,00010		2,100,000	2,100,000				ļ	2.296	0.000		6,294		08/08/2017	08/15/2022
05526D-AY-1	BAT CAPITAL CORP		- C	[]	2FE	10,000,00099	9.99609,999,600	10,000,000	10,000,000			<del> </del>	}	3.222	3.222		121,720		08/08/2017	08/15/2024
05526D-BA-2	BAT CAPITAL CORP	<b></b>	_ (C	[ ]	2FE	5,000,000100	0.13005,006,485	5,000,000	5,000,000		L	L	L	3.557	3.557	FA	67, 188	·	08/08/2017	08/15/2027

								Showing All Lor	ng-Term BONDS	S Owned Decer	mber 31 of (	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı lı	nterest		Da	tes
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			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	BAXALTA INC			1	2FE		_100.6460	10,064,590	10,000,000	9,998,357		631			2.875	2.882	JD	6,389	287,500	06/07/2016	06/23/2020
	BAXALTA INCBAXTER INTERNATIONAL INC			1	2FE 2FE	4,498,202 4,995,200	99.9770	4,498,956 4,767,450	4,500,000 5,000,000	4,499,574 4,995,790		882 430			2.000	2.020 2.611	JD	2,250 49,111	90,000 130,000	06/07/2016	06/22/2018
	BAYER US FINANCE LLC		С	1	1FE		.101.7450	9,554,873	9,391,000	9,692,707		(39.876)			3.375	2.850	AO	73.074	316,946	03/16/2016	10/08/2024
05531G-AA-9	BB&T CORPORATION			1	1FE		104.4750	5,223,730	5,000,000	4,983,641		3,486			3.950	4.035	MS	54,313	197,500	03/15/2012	03/22/2022
	BEACON ROOFING SUPPLY INC.			1	4FE	612,000		614,295	612,000	612,000					4.875	4.875	MN	5,470		10/11/2017	11/01/2025
075887-AT-6	BECTON DICKINSON			1	2FE	24,910,250	.100.7950	25, 198, 675	25,000,000	24,997,595					4.900	4.934		258,611	1,225,000	04/04/2003	04/15/2018
075887-BE-8 075887-BR-9	BECTON DICKINSON AND CO BECTON DICKINSON AND COMPANY	·		1	2FE2FE	2,639,199 2,100,000		2,623,447 2,088,610	2,614,000 2,100,000	2,625,450 2,100,000		(5,649)			2.675 2.404	2.444 2.404		3, 108 3,506	69,925 25,242	07/06/2015	12/15/2019
	BECTON DICKINSON AND COMPANY			1	2FE	2,100,000		834,746	840,000	840,000					2.894	2.894		1,688	12,155	05/22/2017	06/05/2020
	BECTON DICKINSON AND COMPANY				2FE	2,800,000	. 100 . 5250	2,814,694	2,800,000	2,800,000					2.538	0.000	MJSD	5, 133	32,723	05/22/2017	06/06/2022
	BECTON DICKINSON AND COMPANY			1	2FE	10,700,000		10,729,896	10,700,000	10,700,000					3.363	3.363		24,989	179,921	05/22/2017	06/06/2024
	BECTON DICKINSON AND COMPANY			1	2FE	10,000,000		10,077,100	10,000,000	10,000,000					3.700	3.700		25,694	185,000	05/22/2017	06/06/2027
	BECTON DICKINSON AND COMPANY			¦	2FE 2FE	4,987,432 7,998,768		5,208,110 7,920,016	5,000,000 8,000,000	4,987,453 7,998,769		21 1			4.400	4.489 3.002		1,222		12/29/2017	01/15/2021
	BEMIS COMPANY INC			1	2FE	2,990,730		3,200,514	3,000,000	2,998,090		1.106			6.800	6.843		85,000	204,000	07/20/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC	0		1	2FE	9,935,300	. 105.5210	10,552,090	10,000,000	9,972,065		6,610			4.500	4.581	AO	95,000	450,000	09/27/2011	10/15/2021
	BEMIS COMPANY INC			1	2FE	5,025,300		4,828,725	5,000,000	5,022,665		(2,243)			3.100	3.040		45,639	155,000	10/24/2016	09/15/2026
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	799,424			800,000	799,703		137			2.400	2.418		8,000	19,200	12/08/2015	02/01/2020
084664-BQ-3 084664-BQ-3	BERKSHIRE HATHAWAY FINBERKSHIRE HATHAWAY FIN	LS		1	1FE	3,676,550 12,170,650		3,680,058 12,182,262	3,480,000 11,520,000	3,550,561		(21,624)			4.250 4.250	3.540 3.540		68, 198 225, 760	147,900 489,600	08/05/2011	01/15/2021
084670-BL-1	BERKSHIRE HATHAWAY INC			1	1FE	1,015,750		1.000.476	1,000,000	1,006,966		(4,210)			2.100	1.662		7,992	21,000	11/18/2015	08/14/2019
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL			2	4FE	1,929,455	.100.5830	1,947,235	1,935,948	1,930,261		807			4.774	4.860	JAJ0	4,065	47,823	06/01/2017	10/01/2021
	BG ENERGY CAPITAL PLC		D	. 1	1FE	4,960,500		5,242,640	5,000,000	4,983,141		4,036			4.000	4.097		42,222	200,000	10/06/2011	10/15/2021
	BIOGEN INC			1	2FE2FE	19,958,400 2,012,680		20,272,440 2,072,700	20,000,000 2,000,000	19,976,744 2,009,078		8, 143 (1, 752)			2.900	2.945 3.519		170,778 17347	580,000 72,500	09/10/2015	09/15/2020
	BIRCHWOOD POWER PARTNERS	<del>-</del>		5		2,012,000	.103.0330	2,012,100	2,000,000	2,009,076		(1,752)			9.875	0.000	MO	21,047	12,300	12/31/1998	12/30/2016
	BLACK HILLS POWER			1	1FE	27,000,000		34,873,686	27,000,000	27,000,000					7.230	7.230	FA	737,460	1,952,100	08/08/2002	08/15/2032
	BLACK HILLS POWER INC			1	1FE	4,996,550		6,309,515	5,000,000	4,996,980		65			6. 125	6.130		51,042	306,250	10/22/2009	11/01/2039
09247X-AH-4 09247X-AJ-0	BLACKROCK INCBLACKROCK INC	<del>-</del>		[]	1FE	9,942,800		10,583,390	10,000,000	9,977,778 9,987,173		5,951			4.250	4.321 3.438		43,681 14,063	425,000	05/19/2011	05/24/2021
093662-AF-1	BLOCK FINANCIAL LLC			1	2FE	4,973,450 5,980,440		5,183,375 6,184,476	5,000,000 6,000,000	5,988,752		2,646			4. 125	4.198		61,875	168,750 247,500	05/22/2012	06/01/2022
095370-AB-8	BLUE CUBE SPINCO INC			1	3FE	2,310,362		2,448,500	2,075,000	2,257,151		(43, 228)			9.750	6.953	AO	42,710	202,313	10/05/2016	10/15/2023
	BLUE CUBE SPINCO INC	LS		1	3FE		_120.0000	601,200	501,000	501,000					10.000	10.000	AO	10,577	50 , 100	10/05/2016	10/15/2025
	BLUE CUBE SPINCO INC	LS		1	3FE	1,499,000		1,798,800	1,499,000	1,499,000					10.000	10.000	AO	31,646	149,900	10/05/2016	10/15/2025
05565E-AM-7 096630-AB-4	BMW US CAPITAL LLC BOARDWALK PIPELINES LLC		Ü	·[¦	1FE 2FE	14,953,650 19,871,600		14,571,780 20,963,720	15,000,000 20,000,000	14,961,676		6,218 14,858			2.250 5.750	2.298 5.836	MS	99,375		09/08/2016	09/15/2023
097023-AZ-8	BOEING CO			li	1FE	9,895,800		10,562,140	10,000,000	9,972,384		11,138			4.875	5.003	FA	184, 167	487,500	08/20/2009	09/15/2019
097023-BL-8	BOEING CO			1	1FE	1,925,720	97 . 1240	1,942,476	2,000,000	1,929,814		1,478			3.500	3.706	MS	23,333	70,000	02/18/2015	03/01/2045
097023-BQ-7	BOEING CO			. [ ]	1FE	31,034,115		30,343,446	31,500,000	31, 134, 755		62,551		ļ	1.875	2. 101		26,250	590,625	05/16/2016	06/15/2023
	BOEING CO			[]	1FE	19,771,600 6,417,720	95.0180	19,003,660 6,669,655	20,000,000 5,000,000	19,804,743		20,617			2.250 6.125	2.378 3.771		20,000 115,694	450,000 .306,250	05/16/2016	06/15/2026
	BOISE CASCADE CO	·		l'	3FE	1,368,881		1,418,975		1,365,229		(65,071)			5.625	5.257		115,694		01/31/2016	02/15/2033
	BOMBARDIER INC		A	1	4FE	1,000,001	.107.2500	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,040,000	1,000,220		(0, 101)			7.500	0.000			125	04/26/2016	03/15/2018
097751-AY-7	BOMBARDIER INC		A	. 1	4FE	3,384,375	98.0000	3,675,000	3,750,000	3,452,523		57,449			5.750	8.010		63,490	215,625	10/18/2016	03/15/2022
097751-BF-7	BOMBARDIER INC	·	A		4FE	663,750			750,000	679,787		10,782			6. 125	8.445		21, 182	45,938	06/21/2016	01/15/2023
097751-BJ-9 097751-BK-6	BOMBARDIER INC		Α	¦	4FE	4,378,125	98.2500 _106.2500	4,421,250	4,500,000	4,401,826		16,329			6.000 5.500	6.527 0.000	MQ	57,000	270,000 11	10/17/2016	10/15/2022
097751-BM-2	BOMBARDIER INC	t	A	]¦	4FE	5,253,750		5,618,485	5,575,000	5,291,884		26,075		<u></u>	7.500	8.430	MS	123, 115	418, 125	07/06/2016	03/15/2025
097751-BR-1	BOMBARDIER INC		A	1	4FE	830,000	.101.5000	842,450	830,000						7.500	7.500	JD	5,879		11/20/2017	12/01/2024
099724-AC-0	BORG-WARNER AUTOMOTIVE			1	2FE	4,770,001		6,352,700	5,000,000	4,833,140		6,630			7. 125	7.522		134,583	356,250	01/01/2005	02/15/2029
101137-AN-7 101137-AQ-0	BOSTON SCIENTIFIC CORP				2FE 2FE	24,234,480 1,987,540		25,385,070 2,030,932	24,250,000	24,240,415		1,449 1,752		<b></b>	4. 125 3. 375	4.133 3.480		250,078 8,625	1,000,313 67,500	08/08/2013	10/01/2023
	BOYD GAMING CORPORATION			l¦	4FE		107.7500	9,886,063	2,000,000 9,175,000	9, 424, 350		(28,285)			6.375	5.849				02/17/2015	04/01/2026
05569A-AB-5	BP AMI LEASING INC		C	i	1FE	15,000,000	_104.0670	15,610,020	15,000,000	15,000,000					5.523	5.523	MN	121,966	828,450	05/01/2009	05/08/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC		D	. 1	1FE	5,576,392	.103.1040	5,497,500	5,332,000	5,429,569		(79,890)			4.750	3. 168	MS	78,092	253,270	12/01/2016	03/10/2019
05565Q-DG-0	BP CAPITAL MARKETS PLC		D	.[1	1FE	3,750,000	. 102. 1520	3,830,681	3,750,000	3,750,000					3.216	3.216	MN	11,055	120,600	11/21/2016	11/28/2023

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		r				Rate					Current	Other-	in							
		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	BP CAPITAL MARKETS PLC	D	1	1FE	1, 199, 928	102.4630	1,229,560	1,200,000	1, 199, 936		8			3.224	3.225	AO	8,275	25,792	02/08/2017	04/14/2024
	BP CAPITAL MARKETS PLC	D		1FE	9,989,000	103.4870	10,348,660	10,000,000	9,989,750		750			3.588	3.601	AO	76,743	239,200	03/02/2017	04/14/2027
10510K-AA-5 07330N-AL-9	BRAMBLES USA INCBRANCH BANKING AND TRUST COMPANY	C		2FE 1FE	548,090 9,990,900	105.2240	526,118 9,905,290	500,000 10,000,000	525,609 9,995,831		(10,851) 3.017			5.350	2.979	AU	6,688 20,542	26,750 145,000	11/18/2015	04/01/2020 05/10/2019
	BRICKMAN GROUP (GARDEN) INITIAL TL		2	4FE	2,827,849	99.0550	2,856,485	2,843,236	2,828,340		3,973			4.430	4.621	FMAN	14.044	124, 178	10/19/2016	12/18/2020
Q1629#-AA-5	BRISBANE AIRPORT 10 YR	D		2	17,000,000	107.9460	18,350,854	17,000,000	17,000,000					5.240	5.240	JJ	413,232	890,800	04/20/2011	07/14/2021
	BRISBANE PORT SR SECD NTS DUE 2024	D	1	2FE	10,000,000		10,446,982	10,000,000	10,000,000					4. 130	4. 130	FA	147,992	413,000	08/22/2012	08/22/2024
	BRISTOL-MYERS SQUIBB CO	ļ	1	1FE	7,494,000	99.5220	7 , 464 , 135	7,500,000			2,511			1.600	1.641		41,333	60,000	02/22/2017	02/27/2019
	BRITISH GAS INTL FINANCE	D		1FE	13,705,600		36,245,640	40,000,000	31,008,537		1,989,054			0.000	6.741				09/20/2006	11/04/2021
	BRITISH SKY BROADCASTING	†  D	]1	2FE	9,037,965		8,539,610	8,500,000	8,510,961	}	(88,295)		<b>}</b>	6.100	5.022		195,878	518,500	04/06/2011	02/15/2018
	BRITISH SKY BROADCASTING GROUP PLCBRITISH TELECOMMUNICATIONS PLC	μ μ	1	2FE 2FE	750,713 2,497,550		751,460 2,502,648	750,000 2,500,000			(186)			2.625	2.599		5,742	19,688 58,750	11/23/2015 02/11/2014	09/16/2019
	BROADCOM CORPORATION	J	1	2FE	1,496,610		1,489,856	1,500,000	1,497,661		1,051			2.375	2.371		16,427	17,417	01/11/2017	01/15/2020
	BROADCOM CORPORATION		1	2FE	1,119,414		1,114,480	1,124,000	1, 120, 234		820			3.000	3.089		15,549	16,485	01/11/2017	01/15/2022
11134L-AE-9	BROADCOM CORPORATION		1	2FE	12,087,416	99.4390	12,032,059	12,100,000	12,088,946		1,530			3.625	3.642		202,255	214,439	01/11/2017	01/15/2024
	BROADCOM CORPORATION		1	2FE	4,977,900		4,920,230	5,000,000	4,979,652		1,752			3.875	3.929		89,340	94,722	01/11/2017	01/15/2027
	BROADCOM CORPORATION	LS	[]	2FE	2, 199, 384	95.5970	2, 103, 123	2,200,000	2, 199, 400		16			3. 125	3. 129		14,132		10/10/2017	01/15/2025
	BROADCOM CORPORATION	LS	[]	2FE 2FE	1,999,440	95.5970 99.1820	1,911,930	2,000,000	1,999,454 4,982,123		14			3. 125	3.129 3.449		12,847	170,000	10/10/2017	01/15/2025
11283#-AB-7	BROADRIDGE FINANCIAL SOLUTIONS INCBROOKFIELD POWER NEW YORK FINANCE SER 2		1	2FE	4,979,450 25,000,000	99. 1820	4,959,085 27,079,183	5,000,000 25,000,000	25,000,000		1,784			3.400	5.910		1,889 61,563	1,477,500	12/16/2016	06/27/2026
	BROWN-FORMAN CORPORATION		1	1FE	4,503,190		4.502.536	4.504.000	4,503,974					1.000	1.015		20.768	45.040	10/25/2016	01/15/2018
118230-AG-6	BUCKEYE PARTNERS LP		1	2FE	7,000,000	100.1230	7,008,582	7,000,000	7,000,000					6.050	6.050		195,281	423,500	01/08/2008	01/15/2018
	BUCKEYE PARTNERS LP		1	2FE	850 , 193			864,000			4,729			2.650	3.226		2,926	22,896	12/08/2015	11/15/2018
	BUCKEYE PARTNERS LP		1	2FE	1,393,042		1,384,370	1,400,000	1,393,106		64			4. 125	4. 186		6,577		11/09/2017	12/01/2027
	BUILDING MATERIALS CORP OF AMERICA		[]	3FE	4,123,200		4,306,636	4,120,000	4,119,738		(1,417)			5.375	5.340		28,296	221,450	02/18/2015	11/15/2024
	BUILDING MATERIALS CORP OF AMERICABUNGE LIMITED FINANCE CORPORATION		[]	3FE 2FE	2,726,025 3,191,552		2,796,850 3,153,853	2,620,000	2,709,495 3,191,739		(12,025)			6.000	5.307 3.782		33,187	157,200	03/30/2017	10/15/2025 09/25/2027
	BUNZL PLC	n	1	2FE2	20,000,000		20,260,560	3,200,000	20,000,000		187			3.750	3.782		91.700		11/19/2015	11/19/2027
	BURLINGTN NORTH SANTA FE	D	1	1FE	4,983,150		6,515,185	5,000,000	4,985,184		320			5.750	5.774		47.917	287.500	05/12/2010	05/01/2040
	BURLINGTN NORTH SANTA FE		1	1FE	11,970,360		12,398,652	12,000,000	11,987,877		3,016			3.450	3.479		121,900	414,000	08/17/2011	09/15/2021
	BURLINGTON RESOURCES FIN		1	2FE	1,893,984		2,236,717	1,600,000	1,802,086		(9,054)			7 . 400	6.045		9,867	118,400	02/25/2003	12/01/2031
	BURLINGTON/SANTA			1FE	8,385,200	130.7510	13,075,130	10,000,000	8,908,195		62,621			6.700	8.268		279, 167	670,000	10/18/2000	08/01/2028
	BWAY HOLDING CO		[]	4FE 5FE	3,013,750	104.0000	3,120,000	3,000,000	3,012,185 570,373		(1,565)			5.500	5.392 6.793		34,833	88,000	05/11/2017	04/15/2024 04/15/2025
067383-AE-9	C R BARD INC			эгЕ 2FE	571, 163	99.0270	579,233	561,000	5/0,3/3		(789)			7.250 3.000	0.000		8,586	21,692	05/04/2016	04/ 15/2025
12673P-AF-2	CA INC		'	2FE	6,014,650	102.2220	6.133.296	6,000,000	6.008.448		(3, 136)			3.600	3.542		90.000	216,000	11/19/2015	08/01/2020
12673P-AH-8	CA INC		1	2FE	2,797,480	101.3850	2,838,788	2,800,000	2,797,818		338			3.600	3.618	FA	38,080	41,440	03/15/2017	08/15/2022
12673P-AJ-4	CA INC	ļ	1	2FE	285,950	104 . 6190	292,933	280,000	285,696		(254)			4.700	4.427		3,875	6,507	06/22/2017	03/15/2027
	CABLE ONE INC	<del> </del>	1	4FE	3,339,661		3,295,740	3,192,000	3,290,188	ļ	(35,907)		ļ	5.750	4.394		8, 157	180, 176	11/16/2017	06/15/2022
	CABOT CORP	<del> </del>		2FE	9,987,200		10,001,340	10,000,000	9,999,904	}	2,457			2.550	2.577		117,583	255,000	07/09/2012	01/15/2018
	CAITHNESS BROOKHAVEN TERM LOAN B	<del> </del>	2	3 3FE	12,032,601 12,546,656		12, 128,073	12,128,073	12,039,661 12,530,165		15,574			5.956 6.250	6. 141 6. 171		331,076	677,229 781,250	07/20/2016	08/11/2022
	CALATLANTIC GROUP INC	t	1	3FE	8,435,000		8,988,750	8,500,000	8,440,945		5,344			5.250	5.353		37,188	446,250	12/06/2016	06/01/2026
	CALATLANTIC GROUP INC	I	1	3FE		103.7500	74,700	72,000	72,000					5.000	5.000		160	1,860	06/06/2017	06/15/2027
129268-AA-6	CALEDONIA GENERATING LLC ABS		1	1FE	11,348,696	98.6040	11, 190, 219	11,348,696	11,348,696					1.950	1.950	MON	19,410	218, 145	06/29/2012	02/28/2022
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y		2	2FE	30,000,000	110.4430	33, 133, 002	30,000,000	29,922,391		2,427			6.250	6.250		5,208	1,875,000	04/06/2012	06/30/2032
	CALIFORNIA WATER SERVICE COMPANY	<del> </del>		1	8,000,000		9,600,000	8,000,000	8,000,000				ļ	7.110	7.110		94,800	568,800	05/23/2002	05/01/2032
	CALPINE CORP	·····		3FE	1,932,375	101.7500	1,955,635	1,922,000	1,929,779	}	(938)		<b>}</b>	5.875	5.761		52,068	102,813	09/06/2017	01/15/2024
131347-CE-4 131347-CE-4	CALPINE CORPCALPINE CORP	LS		4FE 4FE	1,003 4,003,998	97 . 2500	973 3,889,028	1,000	1,001 4,001,758		(895)			5.375 5.375	5.321 5.348		45,378	54 214,946	05/19/2015	01/15/2023
	CALPINE CORP	Lo	1	4FE	4,003,998		3,889,028		4,001,758		(895)			5.750	6.551				10/19/2015	01/15/2025
131347-CF-1	CALPINE CORP	м		4FE	3,725,632		3.558.870	3.766.000	3,726,656		1.813			5.750	5.914		45.715	204.643	10/19/2017	01/15/2025
131347-CJ-3	CALPINE CORP		1	4FE	2,231,250	95.2500	2, 128, 838	2,235,000	2,232,259		369			5.500	5.524	FA	51,219	122,925	02/11/2015	02/01/2024
131347-CJ-3	CALPINE CORP	LS	1	4FE	1,106,000	95.2500	1,053,465	1, 106,000	1,106,000					5.500	5.500	FA	25,346	60,830	01/29/2015	02/01/2024
	CALPINE CORP	ļ		3FE	3,600,000		3,528,036	3,600,000	3,600,000					5.250	5.250		15,750	189,000	05/24/2016	06/01/2026
134429-AW-9	CAMPBELL SOUP CO	<del>  </del>		2FE	9,949,000		10,481,910	10,000,000	9,980,824	}	5,319		<b>}</b>	4.250	4.313		89,722	425,000	03/31/2011	04/15/2021
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A		1FE	6,894,910	99.2650	6,849,285	6,900,000	6,895,802		444			2.750	2.758	MS	63,250	189,750	03/11/2016	03/01/2026

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CUSIP		d (		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e ı	n C	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	CANADIAN NAT'L RAILWAYS	A			1FE		_135.2190	22,987,145	17,000,000	17,597,348		(20,778)			6.250	5.915	FA	442,708	1,062,500	09/15/2004	08/01/2034
136385-AE-1 13645R-AS-3	CANADIAN NATL RESOURCES	A	1		2FE 2FE	13,027,800 10,052,175	99.2120	14,675,388 9,921,150	12,000,000	12,750,201		(29, 161)			6.450	5.832	JU	389, 150		10/13/2004 04/21/2015	06/30/2033
	CANADIAN PACIFIC RR CO	Α	1		2FE	3,440,815		4,555,768	3,500,000	3,451,308		1,293			5.950	6.073		26,610		05/03/2007	05/15/2037
	CAPITAL ONE FINANCIAL CORPORATION		1		2FE	3,988,360	99.4750	3,979,008	4,000,000	3,988,612		252			3.300	3.347	AO	22,367		10/26/2017	10/30/2024
	CAPITAL ONE NA		1		2FE	9,999,700	99.0360	9,903,570	10,000,000	9,999,828		99			1.850	1.851	MS	55,500	185,000	09/08/2016	09/13/2019
	CAPITAL ONE NA		1		2FE	3,750,000		3,771,435	3,750,000	3,750,000					2.528	0.000		16,590	65,901	01/26/2017	01/30/2023
	CARDENAS MRKTS INITIAL TERM LOAN	<del> </del>	2		4	10,791,151	99.6250	10,849,163	10,890,000	10,794,464		12,505			7.083	7.266	FMAN	6,428	825,433	12/01/2016	11/29/2023
	CARDINAL HEALTH INC	<del> </del>	-		2FE 2FE	9,987,900 9,979,300		10,054,180 10,010,410	10,000,000 10,000,000	9,994,164 9,988,466		1,200 2,005			3.200	3.227	MS	14,222 94,222	320,000 320,000	05/16/2012 02/19/2013	06/15/2022 03/15/2023
	CARDINAL HEALTH INC	t	['		2FE 2FE			2.806.840	2,800,000	2,800,000		2,005		ļ	2.358	0.000		3, 118	29,556	06/01/2017	06/15/2022
	CARDINAL HEALTH INC		1		2FE	700,000		689.088	700,000	700,000					3.079	3.079		958	10,956	06/01/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC		1		2FE	5,000,000	97.8850	4,894,225	5,000,000	5,000,000					3.410	3.410	JD	7,578	86,671	06/01/2017	06/15/2027
	CARGILL_INC	ļ	1		1FE	24,209,601		25,800,750	24,485,000	24,367,456		28,353		ļ	4.307	4.451		137,680	1,054,569	08/09/2011	05/14/2021
	CARLISLE COMPANIES INCORPORATED		1		2FE	1,897,967		1,915,012	1,900,000	1,897,999		32			3.500	3.517		8,313		11/13/2017	12/01/2024
	CARLISLE COMPANIES INCORPORATED	·	1		2FE 1FE	2,908,349 9,814,500		2,930,122 11,896,260	2,900,000 10,000,000	2,908,330 9,962,740		(19) 8, 173			3.750 8.625	3.715		13,594 253,958		12/01/2017	12/01/2027 09/15/2021
	CARRIX INC SR SEC 4.96 SERIES A				2FE			12,462,558	13,000,000	9,902,740		0, 1/3			4.960	4.960		233,936	002,300	07/19/2017	07/31/2027
	CASEY'S GENERAL STORES, INC. SERIES B -		2		2	4,050,000		4,205,656	4,050,000	4,050,000					5.720	5.720		58,559	193,050	03/30/2007	03/30/2020
14912L-3U-3	CATERPILLAR FIN SERV CRP	I			1FE		.100.9590	8,581,490	8,500,000			(49,758)			5.450	4.837	AO	97,797	463,250	03/04/2010	04/15/2018
	CATERPILLAR FINANCIAL SERVICES COR				1FE	4,675,525	_102.5930	4,612,568	4,496,000	4,628,336		(17,129)			3.250	2.779		12, 177	146, 120	02/27/2015	12/01/2024
	CATERPILLAR FINANCIAL SERVICES COR	LS			1FE	5,723,775		5,646,702	5,504,000	5,666,006		(20,969)			3.250	2.779		14,907	178,880	02/27/2015	12/01/2024
	CATERPILLAR INCCATERPILLAR INC		]		1FE	5,279,200 5,425,938		5,258,150 5,529,398	5,000,000 5,322,000	5,214,698 5,413,180		(59,581)			3.900	2.575		18,417	195,000 180,948	12/01/2016	05/27/2021
	CATERPILLAR INC	0			1FE			5,529,398				(12,830)			3.400	3.100		773	6,052	05/05/2014	05/15/2024
	CBOE HOLDINGS INC		1		2FE	5,510,687		5,689,576	5,524,000	5,511,776		1,089			3.650	3.679		94,652	100,813	01/09/2017	01/12/2027
	CBS CORP		1		2FE	9,909,500		10, 152, 220	10,000,000	9,958,466		9,112			3.375	3.484		112,500	337,500	02/24/2012	03/01/2022
	CBS CORP	0	1		2FE	1,391,964		1,365,141	1,400,000	1,392,625		661			2.500	2.611		17,306		06/26/2017	02/15/2023
	CBS CORP	<b></b>	]		2FE	5,991,134		5,826,277	6,050,000	5,993,423		2,289			3.375	3.485		100,959		06/26/2017	02/15/2028
	CBS CORP	LS	1		2FE 2FE	983,000 4,915,000		986,178 4,930,890	1,000,000 5,000,000	983, 164 4,915,821		164 821			3.700 3.700	3.949 3.949		4,625 23,125		11/13/2017	06/01/2028 06/01/2028
	CC HOLDINGS GS V LLC/CRO	LO			2FE	5,000,000	.103.1690	5, 158, 440	5,000,000	5,000,000		021			3.700	3.849		40,628	192,450	06/27/2013	04/15/2023
	CCL INDUSTRIES INC	A	1		2FE	18,854,758	95.8740	18, 196, 885	18,980,000	18,867,456		10,914			3.250	3.329		154,213	635,698	10/31/2016	10/01/2026
1248EP-BB-8	CCO HOLDINGS LLC		1		3FE	1,008,750	101.6880	1,016,875	1,000,000	1,002,939		(2,312)			5.250	4.995	MS	15,458	52,500	05/15/2015	03/15/2021
	CCO HOLDINGS LLC	<b></b>	1		3FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000				ļ	5. 125	5. 125		17,083	102,500	04/13/2015	05/01/2023
1248EP-BK-8	CCO HOLDINGS LLC	<del> </del>	1		3FE	2,000,000	.103.0000	2,060,000	2,000,000	2,000,000		/05=		<b></b>	5.875	5.875		19,583	117,500	04/15/2015	05/01/2027
1248EP-BM-4 1248EP-BR-3	CCO HOLDINGS LLC	<del> </del>	[1		3FE 3FE	3,502,973 5,000,000	.103.8750 .102.5000	3,635,625 5,125,000	3,500,000 5,000,000	3,502,457 5,000,000		(327)			5.750 5.500	5.736 5.500		76,028 45,833	201,250 275,000	05/24/2016	02/15/2026 05/01/2026
	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	<del> </del>			3FE	3,112,500		3,127,500	3,000,000	3,082,350		(16,932)			5.500	5.300		44,063	176,250	03/02/2016	05/01/2026
	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	<u> </u>			3FE	189,090		188, 135	191,000	189,201		111			5. 125	5.254		1,631	7,206	03/09/2017	05/01/2027
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		1		3FE	280,000	99.0000	277,200	280,000	280,000					4.000	4.000	MS	2,302		10/10/2017	03/01/2023
	CD&R WATERWORKS MERGER SUB LLC	ļ	1		5FE	982,094		984,550	970,000	981,302		(792)			6. 125	5.833		24,755		11/17/2017	08/15/2025
	CDK GLOBAL INC	·	[]		3FE	4,982,960		4,977,450	4,916,000	4,980,759		(2,201)			4.875	4.662		19,971	94,648	11/29/2017	06/01/2027
	CDP FINANCIALCDW LLC	4A	[]		1FE 3FE	7,979,200 4,158,858		10,563,344	8,000,000 4,075,000	7,981,959 4,138,587		411		<b> </b>	5.600	5.618 5.210		44,800	448,000 224,125	11/20/2009	11/25/2039
	CDW LLC	†			3FE	300,000	103.5000	4,431,563	300,000	300,000		(0,200)			5.000	5.210		5,000		02/23/2017	09/01/2025
	CDW LLC / CDW FINANCE CORP	I	1		3FE	6,739,750		6,936,463	6,710,000	6,726,803		(4,797)			5.000	4.914		111,833		03/04/2015	09/01/2023
15089Q-AC-8	CELANESE US HOLDINGS LLC	ļ	1		2FE	4, 137, 500	109.4700	4,378,792	4,000,000	4,067,761		(17,426)			5.875	5.332	JD	10,444	235,000	08/21/2013	06/15/2021
15089Q-AD-6	CELANESE US HOLDINGS LLC	<b></b>	1		2FE	14, 132, 500	.106.5900	14,922,600	14,000,000	14,088,967		(16,646)			4.625	4.474		190,653	647,500	04/06/2016	11/15/2022
	CELGENE CORP		1		2FE	6,713,836		6,970,051	6,731,000	6,725,527		1,821			3.950	3.987		56, 129	265,875	10/04/2010	10/15/2020
	CELGENE CORP	LS	1		2FE 2FE	1,265,764 4,997,450		1,314,069 5.079.155	1,269,000 5,000,000	1,267,968 4,998,721		343 253			3.950	3.992		10,582	50,126	10/04/2010	10/15/2020
	CELGENE CORP	····			2FE	4,997,450			4,000,000	4,998,721	ļ	253		<b> </b>	4.000	4.067		61,389	162,500 160,000	08/06/2012	08/15/2022
	CELGENE CORP	·			2FE	9,981,900		10,093,200	10,000,000	9,990,199		3.547			2.875	2.914		108,611	287,500	08/03/2015	08/15/2020
	CENOVUS ENERGY INC	Α	1		2FE	1,998,660	105.1800	2,103,600	2,000,000	1,999,704		153			5.700	5.709	AO	24,067	114,000	09/15/2009	10/15/2019
15135B-AD-3	CENTENE CORP		1		3FE	508,750	103.7500	518,750	500,000	506, 194		(1,671)			4.750	4.351	MN	3,035	23,750	06/09/2016	05/15/2022
15135B-AF-8	CENTENE CORPORATION	1 1	11		3FE	807,014	102.7500	822.000	800.000	804.316		(1.881)	L	L	5.625	5.352	FA	17.000	45,000	07/19/2016	02/15/2021

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CUSIP				Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
15135B-AH-4	CENTENE CORPORATION	<b></b>			3FE	1,082,500	105.7500	1,057,500	1,000,000	1,064,088		(15,480)			6. 125	4.255	FA	23, 139	61,250	10/18/2016	02/15/2024
15189X-AP-3 15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRICENTERPOINT ENERGY HOUSTON ELECTRI	<del></del>	1		1FE	9,987,500 9,988,400	98 . 1460	9,814,570 9,508,630	10,000,000	9,991,393 9,989,841		2,417 1,042			1.850	1.876	JD	15,417	185,000 253,333	05/13/2016 08/08/2016	06/01/2021
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI		1		1FE	9,934,600	99.5160	9,951,590	10,000,000	9,940,070		5.470			3.000	3.076	MO	125,000	165,833	01/09/2017	02/01/2027
15189T-AR-8	CENTERPOINT ENERGY INC		1	1	2FE	1,399,594	98.4950	1,378,934	1,400,000	1,399,624		30			2.500	2.506	MS	13,708		08/07/2017	09/01/2022
15189W-AG-5	CENTERPOINT ENERGY RESOU	ļ	1	1	2FE	5,388,050	104.5890	5, 229, 435	5,000,000	5, 139, 282		(42,697)			4.500	3.525	JJ	103,750	225,000	08/08/2011	01/15/2021
153527-AL-0	CENTRAL GARDEN & PET COMPANY			!	4FE	2, 160, 000		2,115,000	2,000,000	2, 121, 319		(32,504)		ļ	6. 125	4. 194	MN	15,653	122,500	10/18/2016	11/15/2023
153527-AM-8	CENTRAL GARDEN & PET COMPANY	·	1	١	4FE	992,338	100.0000	990,000	990,000			(11)			5. 125	5.089	FA	2,396	004 050	12/07/2017	02/01/2028
15405E-AE-8 156504-AH-5	CENTRAL MAINE POWER 5.875% DUE 2035CENTURY COMMUNITIES INC	<del> </del>			1FE4FE	14,970,000 4,029,159	100 5000	16, 178, 925 4, 050, 150	15,000,000 4,030,000	14,976,626 4,029,160		737			5.875 5.875	5.889 5.878		293,750		10/20/2005 12/27/2017	10/25/2035 07/15/2025
	CENTURY COMMONTTES INC.	·			4FE4FE	4,029,159		5.050.000	5,000,000	4,029,160		1.793		ļ	6.450	6.497		14,333	322,500	06/09/2011	06/15/2021
	CENTURYLINK INC TERM LOAN B		2	)	3FE	995,000		963,440	1,000,000	995,305		305			4.319	4.396		684	14,912	06/26/2017	01/31/2025
12527G-AB-9	CF INDUSTRIES INC		1	1	3FE	1,753,235	109.0300	1,713,952	1,572,000	1,694,566		(49,499)			7 . 125	3.609	MN	18,668	200,905	10/19/2016	05/01/2020
12527G-AD-5	CF INDUSTRIES INC		1		3FE	2,288,188		2,433,375	2,575,000	2,293,815		4,784		ļ	4.950	5.774		10,622	127,463	10/21/2016	06/01/2043
12527G-AH-6	CF INDUSTRIES INC	· <del> </del>	1	!	2FE	820,920			826,000	821,376		412			4.500	4.577		3,098	38,203	11/10/2016	12/01/2026
161175-AY-0 161175-BL-7	CHARTER COMMUNICATIONS OPERATING L				2FE	10,539,300	106.3190	10,631,850 1,004,842	10,000,000	10,485,642		(53,658)			4.908 5.375	4. 153 5. 446		215,407 8,779	490,800	01/01/2017 11/29/2017	07/23/202505/01/2047
163851-AB-4	CHEMOURS COMPANY				2FE3FE	2,099,177			2,042,000	2,090,250		(8,836)			6.625	5.710			124,881	11/29/2017	05/01/2047
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L	1	1		3FE	2,232,420		2,193,413	2,115,000	2,224,117		(8,303)			5.875	4.990		62,473	69,376	05/09/2017	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		1	1	3FE		113.8130	569,063	500,000	500,000					7.000	7.000		17,597	17,500	05/09/2017	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		1	1	3FE	3,282,862		3,295,598	3, 186, 000	3,282,766		(96)			5. 125	4.707		101, 144		12/27/2017	06/30/2027
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP	·	1	!	3FE	740,000		752,950	740,000	740,000					5.250	5.250		11, 115		09/12/2017	10/01/2025
167885-AA-0 12543K-AN-4	CHICAGO PARKING METERS, LLC SEN SEC 2020	<del> </del>			2FE 4FE	30,000,000		30,727,770 1,535,904	30,000,000 1,611,686	30,000,000		(937,439)			5.489 4.479	5.489 4.619		827,924 6,416	823,350 85,607	11/04/2010 11/30/2016	12/30/202001/27/2021
12543D-AY-6	CHS COMM HEALTH SYS 2021 TL-HCHS/COMMUNITY HEALTH SYSTEMS INC	+	2	í	4FE	1,605,079 6,810,789	an nnnn	6,012,000	6,680,000			(12,733)			6.250	5.852			220,776	11/30/2016	03/31/2023
	CHUBB CORP	1		1	1FE	1,486,590		1,520,571	1,500,000	1,499,353		1,676			5.750	5.869		11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP		1	1	1FE	741, 105		1,061,497	750,000	742,393		174			6.500	6.591		6,229	48,750	05/01/2008	05/15/2038
171340-AK-8	CHURCH & DWIGHT CO INC		1	1	2FE	978,804		967,998	980,000	978,902		98			2.450	2.476		10,404		07/20/2017	08/01/2022
171484-AE-8	CHURCHILL DOWNS INCORPORATED		1	!	4FE	2,541,260		2,520,979	2,537,600	2,541,256		(4)			4.750	4.728		1,339		12/12/2017	01/15/2028
125509-BP-3	CIGNA CORP				2FE	9,949,700		10,510,580	10,000,000	9,981,387 4,990,643		5,279			4.500	4.563		132,500	450,000	03/02/2011	03/15/2021
125509-BV-0 171798-AD-3	CIMAREX ENERGY CO.	·		¦	2FE 2FE	4,990,400 698,236	102.2520	4,911,175 715,763	5,000,000 700,000	698,341		243 105			3.050	3.072	MN	45,326 3,488	16,304	09/05/2017 04/03/2017	10/15/202705/15/2027
17252M-AM-2	CINTAS CORPORATION	1	1	1	2FE	1,398,152	100.8950	1,412,536	1,400,000	1,398,426		274			2.900	2.928	AO	10,150	22,217	03/09/2017	04/01/2022
17252M-AN-0	CINTAS CORPORATION		]1	1	2FE	14,942,400	104.0530	15,607,875	15,000,000	14,946,231		3,831			3.700	3.746	A0	138,750	303,708	03/09/2017	04/01/2027
17275R-AE-2	CISCO SYSTEMS INC		1	اا	1FE	5,654,500	103.2440	5, 162, 175	5,000,000	5, 149, 263		(129,959)		ļ	4.950	2.240	FA	93,500	247,500	12/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC	·		!	1FE	15,677,760		15,686,400	15,000,000	15, 179, 738		(84,419)		ļ	4.450	3.829	JJ	307,792		08/09/2011	01/15/2020
17275R-BH-4 125581-GQ-5	CISCO SYSTEMS INC	·	1		1FE 3FE	29,938,200 4,795,569		29,399,820 4,934,300	30,000,000 4,655,000	29,948,806 4,758,882		8,303 (19,857)			2.200 5.000	2.232	MS	185, 167		09/13/2016 06/16/2016	09/20/202308/15/2022
125581-GR-3	CIT GROUP INC	†	[		3FE	4,795,569	106.5000	23,696,250		4,758,882		(45,510)			5.000	4.725	FA		1,112,500	01/05/2015	08/01/2023
125581-GS-1	CIT GROUP INC	I	<sub>1</sub>	1	3FE	577,075		568,630	563,000	571,115		(5,960)			3.875	2.576		7,999	10,908	02/21/2017	02/19/2019
17325F-AG-3	CITIBANK NA				1FE	2, 100, 000		2, 103, 469	2, 100, 000	2,100,000					1.860			1,519	8,393	09/13/2017	09/18/2019
172967-FT-3	CITIGROUP INC	ļ			2FE	20,677,350	106.3760	21,275,240	20,000,000	20,319,733		(71,595)			4.500	4.066	JJ	417,500	900,000	07/31/2012	01/14/2022
172967-GL-9	CITIGROUP INC	<b></b>			2FE	4,988,150		5,072,995	5,000,000	4,993,398		1, 150			3.375	3.403		56,250	168,750	02/14/2013	03/01/2023
172967-JW-2	CITIGROUP INC	<del> </del>			2FE	9,997,400		10,006,220	10,000,000	9,999,484		874		<b> </b>	2. 150	2. 159		90, 181	215,000	07/23/2015	07/30/2018
172967-KK-6 172967-KU-4	CITIGROUP INC	<del> </del>			2FE	4,992,800 976,695		5,015,190 979,122	5,000,000 950,000	4,995,215 976,548		1,391			2.700 4.125	2.731		34, 125	135,000	03/22/2016	03/30/202107/25/2028
172967-KU-4 172967-KV-2	CITIGROUP INC	†l			2FE	4,996,500		4,945,495	5,000,000	4,997,449		674			2.350	2.365		48,632	117,500	07/26/2016	08/02/2021
172967-LL-3	CITIGROUP INC	1	1	1	2FE	1,400,000		1,421,535	1,400,000	1,400,000					2.522			4,413	16,793	05/11/2017	05/17/2024
17401Q-AB-7	CITIZENS BANK NA	1	1	1	2FE	1,484,310	100.0670	1,501,010	1,500,000	1,492,202		3,894			2.450	2.729		2,756	36,750	12/08/2015	12/04/2019
17453B-AJ-0	CITIZENS COMMUNICATIONS	·	1	!	4FE	1,085,000	66.7500	667,500	1,000,000	1,075,644		(2,969)			9.000	8.074	FA	34,000	90,000	07/09/2014	08/15/2031
174610-AN-5	CITIZENS FINANCIAL GROUP INC		1	١	2FE	4,997,400		4,934,555	5,000,000	4,998,110		501			2.375	2.386	JJ	50,469	118,750	07/25/2016	07/28/2021
18055#-AK-8 184496-AJ-6	CLARION LION PROPERTIES FUND MAY 2007 12	<del> </del>			13FE	7,000,000 876,000		7,325,814 889,140	7,000,000 876,000	7,000,000 876,000		<u> </u>		<b></b>	5.840 5.250	5.840 5.250		18, 169	408,800 45,990	06/15/2007	06/15/201908/01/2020
184496-AJ-6 184496-AL-1	CLEAN HARBORS INC	· <del> </del>	[		3FE	7,981,374		7,878,000	7,800,000			(41,937)			5. 250	4.546		33,313	45,990	06/24/2012	06/01/2020
	CLEAN HARBORS INC	LS	1	1	3FE	2,767,500		2,727,000	2,700,000	2,714,485		(15, 152)			5. 125	4.520		11,531	138,375	04/09/2014	06/01/2021
											r			F							
	CLECO POWER LLC	.	11	1I	2FE	18,636,840	128 . 8390	24,479,391	19,000,000	18,696,240		8,565			6.500	6.654	JD	102,917	1,235,000	11/09/2009	12/01/2035

							;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	CLEVELAND-CLIFFS INCCLOROX CO			1	3FE	874,254	99.7500 103.1310	877,800 5,156,535				2/			4.875	5.001	JJ	1,430 7,778	47F 000	12/05/2017	01/15/2024
189054-AU-3 189054-AV-1	CLOROX COMPANY			1	2FE 2FE	5, 110, 835 5, 997, 960	99.3250	5, 150, 535		5,098,384		(12,451) 45			3.300	3. 182 3. 104	ΔO	48,050	175,000	09/26/2017	12/15/2024
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC			1	4FE	5,337,300	111.0000								8.250	0.000	JD		152,070	06/01/2017	12/15/2023
125896-BE-9	CMS ENERGY CORP			1	2FE	1,684,000	107.5620	1,720,997	1,600,000	1,622,701		(10,020)			6.250	5.519		41,667	100,000	10/15/2010	02/01/2020
	CNH INDUSTRIAL CAPITAL LLC	4		1	2FE	13,922	103.7500	14,525	14,000	13,954		15		ļ	4.375	4.500		94	613	11/03/2015	11/06/2020
	CNH INDUSTRIAL CAPITAL LLC	LS		1	2FE 2FE	4,958,378 4,877,875	103.7500	5, 172, 975 5, 150, 250	4,986,000 4,905,000	4,969,528 4,886,749		5,310 5.054		<b></b>	4.375 4.875	4.500 5.001	MN	33,327 59,780	218 , 138 239 , 119	11/03/2015	11/06/2020 04/01/2021
	CNH INDUSTRIAL CAPITAL LLC	LS		1	2FE	4,877,875	105.0000	5, 150,250	4,905,000	4,886,749		5,054			4.875	5.001	AO	59,780	239, 119	03/14/2016	04/01/2021
	CNH INDUSTRIAL CAPITAL LLC			1	2FE	3,231,833	101.7540	3,307,005	3,250,000	3,235,870		3,390			3.875	4.000	AO	26,587	123,839	10/18/2016	10/15/2021
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC			1	2FE	2,500,000	103 . 5970	2,589,925	2,500,000	2,500,000					4.375	4.375	AO	26 , 128	53, 168	04/05/2017	04/05/2022
	CNH INDUSTRIAL NV		D	1	2FE	6,031,250	104.0180	6,241,080	6,000,000	6,025,833		(3,984)			4.500	4.412		102,000	267,750	08/10/2016	08/15/2023
	CNH INDUSTRIAL NVCOCA COLA BOTTLING CO CONSOLIDATED		υ	1	2FE 2FE	2,087,064 5,028,195	99.8360 .100.7580	2,096,562 5.037.875	2,100,000 5,000,000	2,087,203 5,025,268		139			3.850	3.925 3.726		10,555 19,000	190,000	11/09/2017	11/15/2027
	COCA-COLA CO	1		1	2FE 1FE	1,991,940	99.4830	1,989,662	2,000,000	1,995,295		1,605		<u> </u>	1.875	1.961		6.667	37,500	11/23/2015	10/27/2020
	COCA-COLA CO			1	1FE	8,577,456	97.3200	8,349,117				139			2.550	2.552		18,230	218,765	05/25/2016	06/01/2026
191216-BW-9	COCA-COLA CO	0		1	1FE	1,420,744	97.3200	1,382,923	1,421,000	1,420,781		23			2.550	2.552		3,020	36,236	05/25/2016	06/01/2026
191216-BZ-2	COCA-COLA CO			1	1FE	14,982,600	94.9690	14,245,365	15,000,000	14,984,701		1,581			2.250	2.263		112,500	337,500	08/29/2016	09/01/2026
191216-CE-8 191216-CE-8	COCA-COLA CO	LS		1	1FE	7,754,467 2,205,033	99.8260	7,772,468 2,210,152	7,786,000 2,214,000	7,756,111 2,205,501		1,645 468			2.900	2.947 2.947		22,579	112,897	05/22/2017	05/25/2027
191216-0E-8	COCA-COLA CO/THE	LS		1	1FE	3,920,258	99.8260	4, 134, 392	4,000,000	4,010,329		(4.673)			2.900	2.947		6,421 44,000	132,000	12/01/2016	09/01/2021
191216-BA-7	COCA-COLA CO/THE	1		1	1FE	15,053,550	99.8670	14,980,005	15,000,000	15,008,368		(33,316)			1.150	0.926		43,125	172,500	08/17/2016	04/01/2018
19122T-AE-9	COCA-COLA ENTERPRISES			1	2FE	14,736,900	101.7770	15,266,520	15,000,000	14,893,855		26,973			3.250	3.459		178,750	487,500	08/16/2011	08/19/2021
19238V-AG-0	COGECO CABLE INC		A	1	3FE	3,215,210	101.2500	3,234,938	3, 195, 000	3,201,399		(5,212)			4.875	4.697		25,959	155,756	12/08/2015	05/01/2020
19240C-AA-1 19416Q-EC-0	COGENT COMMUNICATIONS GROUP INC			1	4FE 1FE	3,000,000	105.0000	3,150,000 9,739,710	3,000,000	3,000,000 9,721,740		47,950			5.375 2.100	5.375 2.663		53,750 35,000	161,250 210,000	02/10/2015	03/01/2022 05/01/2023
	COLGATE-PALMOLIVE CO			1	1FE	3,987,320		3,965,216	4,000,000	3,987,711		391			2. 100	2.317		14,750	∠10,000	10/30/2017	11/15/2022
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC			2	4FE		86.9380	119,322	137,250	136,422		199			4.365	4.548		1,148	6,020	10/21/2016	09/07/2021
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2			2	4FE		86.9380	721,803	830,250	810,724		4,645			4.365	5.087	MJSD	6,946	36,414	10/21/2016	09/07/2021
198280-AD-1	COLUMBIA PIPELINE GROUP INC			1	2FE	1, 189, 179		1, 198, 883	1, 182,000	1, 186, 398		(1,727)			3.300	3. 139		3,251	39,006	05/16/2016	06/01/2020
199575-AV-3 20007#-AB-3	COLUMBUS SOUTHERN POWER			1	1FE 5		<u>.</u> 125.9240 98.9810	15,425,641 4,319,593	12,250,000 4,364,063	12, 142, 249 4, 350, 791		3,358 6,614			5.850 5.943	5.931 6.124		179, 156 2, 161	716,625 242,627	10/11/2005	10/01/2035
20030N-BH-3	COMCAST CORP			1	1FE	19,832,200	108.9970	21,799,300	20,000,000	19,861,571		6,427			4. 250	4.313		391,944		01/08/2013	01/15/2033
20030N-BR-1	COMCAST CORP			1	1FE	4,649,020	100.4800	4,597,942	4,576,000	4,631,442		(9,935)			2.750	2.499		41,947	125,840	03/15/2016	03/01/2023
20030N-AR-2	COMCAST CORPORATION	4		1	1FE	5,818,010	100.5160	5,528,369	5,500,000	5,530,908		(251,719)			5.875	1.248	FA	122,069	323, 125	11/07/2016	02/15/2018
20030N-BX-8	COMCAST CORPORATION	+		1	1FE	5,739,018	100.6620	5,788,059	5,750,000	5,740,400		1,382			3.000	3.030		71,875	96,313	01/05/2017	02/01/2024
20030N-BY-6 200339-DW-6	COMCAST CORPORATION	+		1	1FE	4,990,150 10,449,209	102.0200	5, 101, 015 10, 440, 211	5,000,000 5,000,000	4,990,969 10,451,624		819 940			3.300 2.500	3.323		68,750 21,053	92, 125 261, 350	01/05/2017	02/01/2027 06/02/2020
20162V-AG-8	COMMERCIAL BARGE LINE CO TL	1		2	5FE	118,001	99.0000	76,706	134,474	118,056		1,545			10.316	16.093		21,033	5,379	08/09/2017	11/12/2020
201723-AJ-2	COMMERCIAL METALS CO			1	3FE		105 . 6250								7.350	0.000	FA		72,000	07/30/2008	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	2,975,960	102.2500	3,097,153	3,029,000	2,995,335		6,389			4.875	5.110		18,868	142,082	10/27/2017	05/15/2023
201723-AK-9	COMMERCIAL METALS CO	LS		1	3FE	970,200	102 . 2500	1,022,500	1,000,000	979,490		3,200			4.875	5.317		6,229	48,750	01/26/2015	05/15/2023
201723-AL-7 202795-HK-9	COMMERCIAL METALS COMPANY			1	3FE	1,051,700	102.0000 131.0810	1,060,800 3,277,033	1,040,000	1,051,548 2,690,109		(152) (6,123)		<u> </u>	5.375 5.900	5. 195 5. 246		26,397 43,431	147 ,500	11/15/2017	07/15/2027
202795-HU-7	COMMONWEALTH EDISON	1		1	1FE	1,497,120	100 . 7420	1,511,135	1,500,000			(6, 123)		<u> </u>	5.800	5.826		25.617	87,000	03/19/2008	03/15/2018
202795-GX-2	COMMONWLTH EDIS			1	2FE	14,313,262		14,427,761	14,049,000	14,093,867		(81,693)			6.950	6.337		450,231	976,406	04/20/2011	07/15/2018
203372-AM-9	COMMSCOPE INC			1	3FE	2,015,000	104.0000	2,080,000	2,000,000	2,010,051		(1,948)			5.500	5.372		4,889	110,000	05/01/2015	06/15/2024
20337Y-AA-5	COMMSCOPE INC	+		1	3FE	5,303,383	106 . 2500	5,402,813	5,085,000	5,274,544		(26,880)		<b></b>	6.000	5. 164		13,560	291,300	10/18/2017	06/15/2025
20338H-AB-9 205887-BW-1	COMMSCOPE TECHNOLOGIES FINANCE LLC			1	3FE 2FE	3,531,111	100.0000	3,500,000 2,103,339	3,500,000 2,100,000	3,528,508 2,100,000		(2,604)			5.000	4.865 1.857		51,528 8,773	88,472	03/02/2017	03/15/2027
205887-AR-3	CONAGRA FOODS INC	1		1	2FE 2FE	11,902,840	123.8930	2, 103, 339				(46,657)			7.000	6. 127			749,000	12/10/2002	10/01/2028
205887-AX-0	CONAGRA INC			1	2FE	11,368,350	138.2000	12,438,000	9,000,000	10,568,329		(79,006)			8.250	6.243		218,625	742,500	12/05/2002	09/15/2030
207597-EF-8	CONNECTICUT LIGHT & PWR			1	1FE	9,935,100	99.1880	9,918,760	10,000,000	9,965,228		6,384			2.500	2.574		115,278	250,000	01/08/2013	01/15/2023
20825V-AB-8	CONOCOPHILLIPS CANADA			1	2FE	3,523,940		4,437,125	3,500,000	3,519,665		(561)			5.950	5.900		43,964		04/18/2008	10/15/2036
20826F-AH-9 209111-EZ-2	CONOCOPHILLIPS CO	+		1	1FE	3,283,779 3,217,953	102. 1740 105. 1740	3,371,749 3,155,208	3,300,000	3,288,782 3,153,091		2,413			2.316 4.450	1.289 2.300		9,978 5,933	67,283 133,500	11/30/2015	05/15/2022 06/15/2020
	CONS EDISON CO OF NY				1FE	4,975,700			5,000,000	4.978.609		(59,928)		<b> </b>	5.700	5.734		5,933	285,000	06/02/2010	06/15/2020
-001111A-0	0010 ED1001 00 01 111	-		1	<b> </b> -	,710,700	100 . 1400		000,000, لد			<del>-</del>				104 . لا۔۔۔۔۔۔	JU	12,007		300/ 02/ 20 10	00/ 10/2040

								Showing All Lor	g-Term BONDS	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		odes		6	7		Fair Value	10	11			usted Carryin	g Value			In	terest		Da	ates
		3 4	4 !	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
		F											Current	Exchange							
		(					_					_	Year's	Change							
							Rate					Current	Other-	in							
		C   6	9				Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OL LOUD		0	'   _				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	Description	d (		ond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A!I	Maturity
Identification 209111-FB-4	Description  CONS EDISON CO OF NY	e r	1 Cr	nar	Des. 1FE	Cost 11,957,280	Value 108.5800	Value 13,029,588	Value 12,000,000	Value 11,961,962	(Decrease)	Accretion 890	Recognized	Value	of 4.200	of 4.221	Paid	Accrued148,400	During Year 504,000	Acquired 03/08/2012	Date 03/15/2042
	CONSOLIDATED COMM INC INITIAL TL		2		3FE	1,642,971	98 . 1750	1,612,987	1,642,971	1,642,971		090			4.200	4.570		626	73,524	11/07/2016	10/05/2023
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		2		1		115.0000	6, 170, 183	5,365,377	5,365,377					8.710	8.710		234,960	233,662	06/20/2008	06/30/2022
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1		1FE	5,024,790	104. 2510	4,691,313	4,500,000	4,732,784		(250,586)			7 . 125	1.423		26,719	320,625	10/26/2016	12/01/2018
209111-ET-6 209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW				1FE1FE	7,349,535 278,891	100.9350 104.6980	6,964,529 293,154	6,900,000 80,000	6,981,170 278,893		(322,878)			5.850	1.118 4.020		100,913	403,650	11/07/2016	04/01/2018
209115-AC-8	CONSOLIDATED EDISON COMPANY OF NEW		¦		2FE	2,248,628	98.4720	2,215,629	2,250,000	2,249,059		267			4.000 2.000	2.013		1,400 5,750	45,000	05/11/2016	05/15/2057
209115-AD-6	CONSOLIDATED EDISON INC		1		2FE	2,999,010	99.4550	2,983,647	3,000,000	2,999,275		265			2.000	2.011		17,667	32, 167	02/27/2017	03/15/2020
21036P-AL-2	CONSTELLATION BRANDS INC	ļ	1		2FE	1,307,167	105.7860	1,327,350	1,254,750	1,299,795		(7,371)			4.250	3.506		8,888	53,327	01/05/2017	05/01/2023
	CONSTELLATION BRANDS INC	·+	[]		2FE	6,511,750		6,684,398	6,100,000	6,467,211		(44,539)		ļ	4.750	3.748		37,024	289,750	01/10/2017	11/15/2024
	CONSTELLATION BRANDS INC	<del> </del>	[]		2FE 2FE	4,492,156 1,396,948		4,461,630 1.393,146	4,061,000 1,400,000	4,482,462 1,397,319		(9,694) 371			4.750 2.700	3.252		16,075	96,449 18,900	10/12/2017 05/02/2017	12/01/2025 05/09/2022
	CONSTELLATION BRANDS INC	1	i		2FE	5,686,662		5,815,824	5,700,000	5,687,389		727			3.500	3.528		28,817	99,750	05/02/2017	05/09/2027
21036P-AW-8	CONSTELLATION BRANDS INC		1		2FE	5,963,966	98.9370	5,925,313	5,989,000	5,964,672		706			2.650	2.740	MN	23,806		10/31/2017	11/07/2022
	CONSTELLATION BRANDS INC	LS	1		2FE	807,610		802,376	811,000	807,706		96			2.650	2.740		3,224		10/31/2017	11/07/2022
	CONSTELLATION ENERGY GRP		1		2FE	7,077,733 9,980,700		9, 157, 008 12, 794, 930	6,960,000 10,000,000	7,045,361 9,985,029		(3,327) 474			7.600 5.800	7.458 5.814		132,240	528,960 580,000	05/30/2002 08/08/2005	04/01/2032
	CONSUMERS ENERGY CO				1FE	4,999,550		5,049,215	5,000,000	4,999,788		474			2.850	2.858		18,208	142,500	05/06/2005	05/15/2022
210518-CQ-7	CONSUMERS ENERGY COMPANY		1		1FE	996, 170	102. 3810	1,023,806	1,000,000	999,667		451			5.650	5.699	MS	16,636	56,500	03/10/2008	09/15/2018
212015-AR-2	CONTINENTAL RESOURCES INC		1		3FE			651,552	660,000	660,000					4.375	4.375		1,845		12/04/2017	01/15/2028
21871N-AA-9 21869M-AA-5	CORECTVIC INC		1		3FE 2FE	5,375,000 14,683,994		5,307,813 14,025,000	5,375,000 15,000,000	5,375,000 14,868,500		13.115			4.750 1.986	4.750 6.571		55,318 38,890	_255,644	10/11/2017	10/15/2027 02/15/2027
219350-AV-7	CORNING INC		¦		2FE2FE			4,025,000	4,000,000			506			5.750	5.798			235,644	08/03/2010	08/15/2040
219350-BA-2	CORNING INC		1		2FE	1,093,597	99.8430	1,098,274	1, 100, 000	1,099,077		2,586			1.500	1.740		2,429	16,500	11/19/2015	05/08/2018
219350-BF-1	CORNING INC		1		2FE	733,721	99.2700	728,644	734,000			1			4.375	4.377		4,282		11/06/2017	11/15/2057
220517-AA-4	CORTES NP ACQUISITION CORP		[]		4FE	4,739,375		4,937,188	4,625,000	4,381,777		(9,942)			9.250	8.699		90,316	425,436	12/14/2016	10/15/2024
22160K-AL-9 22164E-AC-9	COSTCO WHOLESALE CORPORATION		1		1FE4FE	697,172 666,711	99.9090	699,362 673,738	700,000 669.554	697,401 666,707		229			2.750	2.814 4.282		2,299 234	9,625 25,686	05/09/2017	05/18/2024
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		2		4	16,604,033		16,634,113	16.844.671	16,600,378		(3,655)			6.693	7.025		9.396	764,927	06/23/2017	03/31/2023
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		2		4Z	212,821	100.0000	212,821	212,821	207,730					6 . 130	6. 130	MJSD	2,247	2,885	10/31/2017	09/27/2024
22284M-AK-8	COVENANT SURGICAL PARTNERS INC	· <del></del>	2		4FE		100.0000	3,846,154	3,846,154	3,836,781		242			6.086	6. 130		52,013		10/13/2017	09/27/2024
	COVIDIEN INTL FINANCE SA		]		1FE1FE	10,699,200	104.5190	10,451,850 5,110,430	10,000,000	10,214,765 4,992,552		(82,670) 1,530			4.200	3.282			420,000 160,000	08/09/2011 05/22/2012	06/15/2020 06/15/2022
	COX COMMUNICATIONS INC		i		2FE	4,976,100	98.6350	4,931,755	5,000,000	4,976,902		802			3.500	3.557		70,000	100,000	07/24/2017	08/15/2027
	COX ENTERPRISES INC	I	1		2FE	1,140,000	123.3530	1,233,527	1,000,000	1,094,897		(7, 171)			7.375	6.051		34,007	73,750	05/25/2010	07/15/2027
	CP OPCO LLC (CLASSIC PARTY) REVOL		2		6*		100.0000								0.000	0.000				11/01/2016	09/30/2019
	CP OPCO LLC TERM LOAN B1 CP OPCO LLC TERM LOAN C		2		6* 6*	130,312	26.9300	134, 120		129, 168			2, 145, 308		7.750 12.750	29.464				09/30/2017	03/31/2019
	CR BARD INC	1	_1		2FE		0.0000					21	∠, 140, 508		4.400	0.000				12/15/2010	01/15/2021
224399-AR-6	CRANE CO	4	1		2FE		104.5240	3,658,326	3,500,000	3,513,982		(2,015)			4.450	4.373	JD	6,922	155,750	12/10/2013	12/15/2023
12652A-AA-1	CRC ESCROW ISSUER LLC		1		4FE		100.7500	931,938	925,000	925,000					5.250	5.250		10,117	. =0:	09/29/2017	10/15/2025
	CREDIT ACCEPTANCE CORP	· <del></del>	[ ]		4FE		101.0000 104.7500	338,350 654,688		337,901 625,745		(699) (354)			6. 125 7. 375	4.795 7.307		7,752 13,572	4,594 46,094	10/24/2017 04/18/2016	02/15/2021
	CREDIT SUISSE GROUP AG	n			4FE2FE	1,500,000		1,525,067	1,500,000	1,500,000		(304)			3.574	3.574		25,614	26,805	01/04/2017	01/09/2023
	CRESTWOOD MIDSTREAM PARTNERS LP		1		4FE		103. 9200	1,067,258	1,027,000			7,204			6.250	7.239		16,047	57,000	11/16/2017	04/01/2023
	CRH AMERICA FINANCE INC	C	1		2FE	7,941,680		7,998,184	8,000,000	7,944,955		3,275			3.400	3.487		39,289	136,000	05/02/2017	05/09/2027
	CROWN AMERICAS LLC	<del> </del>	[ ]		4FE4FE	9,896,329	101.5000 98.5000	10,321,535 492,500	10,169,000	10,000,402		28,356			4.500 4.250	4.871 4.266		211,007	457,605	12/03/2015	01/15/2023
	CROWN AMERICAS LLC	<del>  </del>	¦		4FE2FE	499,417	98.5000	492,500	4,000,000			19		<b>†</b>	4.250	4.266		5,372 41,167	10,625	08/23/201/	09/30/2026
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		1		2FE	1,077,689	102. 1240	1,072,301	1,050,000	1,068,518		(5,600)			3.400	2.806	FA	13,487	35,700	04/26/2016	02/15/2021
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP	.	1		2FE		98.3130	1,474,698	1,500,000	1,499,687		81			2.250	2.256		11,250	33,750	08/22/2016	09/01/2021
	CROWN CASTLE INTERNATIONAL CORP		[1		2FE	448, 101	102.2430	460,092	450,000	448,243		142		<b></b>	4.000	4.051		6,000	10,450	01/30/2017	03/01/2027
	CROWN CASTLE INTERNATIONAL CORP	· <del> </del>	[ ]		2FE 2FE	698,047	98.9630 99.7550	692,742 3,990,204	700,000 4,000,000			103			3.200	3.244		9,333		07/25/2017 07/25/2017	09/01/2024
	CROWN CORK & SEAL CO INC	1	1		4FE	3,840,770		4,055,365	3,481,000	3,769,206		(23,511)			7.375	6. 158		11,410	256,724	11/05/2015	12/15/2026
126307-AF-4	CSC HOLDINGS LLC	ļ	1		4FE	3,518,398	107 . 2500	3,539,250	3,300,000	3,418,625		(26,877)			6.750	5.698	MN	28,463	222,750	12/08/2015	11/15/2021
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		2		2FE	10, 174, 906	102. 0910	10,387,637	10 , 174 , 906	10 , 174 , 906			L		5.371	5.371	MJSD	4,579	678,592	11/21/2013	09/30/2038

Column   C								S	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
Column   C	1	2		Cod	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			l)	nterest		Da	ites
CUSP    Part			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSH															Total							
Care   Care															Foreign							
Columb				F										Current	Exchange							
Column   C				О										Year's								
Colspan="2">  Colspan="2">				r				Rate					Current									
Column   C			C	٠.							Book/	Unrealized							Admitted			Stated
Cut   Cut			0	i													Effective			Amount		Contractual
Description   Description	CHEID			· ·	Dond	NAIC	Actual		Enir	Dor			, -			Data		Whon				Maturity
The color of the		Description	-																		Acquired	
Seed 2-15   19   19   19   19   19   19   19			е	n	Unar							(Decrease)		Recognized	value	_		Paid				Date
2009   2009   2   2   2   2   2   2   2   2   2					4													MIV				05/01/2027
1900-1-0-0   190			+		1													AU				04/15/204106/01/2021
			+		1					5,000,000								MS				03/15/2044
1966-6-4-   Cooper     OFF   \$5.00   \$6.00   \$9.00					1					19 930 000								FA				08/01/2024
1966   1967					1																	11/01/2026
1979   1979			1		1		733, 105	99.9020													04/26/2017	06/01/2027
1985-0-4   Go Guidan GOP	913750-AB-0		ļ		1	2	1,657,800	109.2290	1,810,796	1,657,800	1,650,765					8.770	9.064	FA	60,579	145,389	12/31/1998	08/01/2019
1985   1985					1																	06/01/2025
1905-0-4   05   64   109   0			ļ		1																	06/01/2027 _
1998-0-0-0  10   1-4-15   10   10   10   10   10   10   10			·		1																	07/20/2018
1988-1-5-2 OF REATH OFF S. CO. 1. S.			·		1								(22,842)									07/20/2022
1989-7-5    50   1-6   1-70					1								(0.440)									12/01/2022
1/227-1-1-1-2   COMB   SUME OF   1.0   1																						12/01/202406/01/2021
1227-4-3-3				n	1								2,090									03/31/2023
12271-4-1-2   TOUR   SQUIRE 5 A   2   2   2   2   2   2   3   5   5   10   500   10   500   5   5   10   500   5   5   10   500   5   5   10   500   5   5   5   5   5   5   5   5				D	1		3 246 534	102.7700														03/31/2023
12237-4-6   COMAD (SEALE)   1   27°   5.00				D	1																	03/31/2023
2839   4-4				D	2																	03/31/2023
12003-1-14   ORIGINE LEC					1								(468)									03/15/2024
2331-6-7-1   2.7   1.90   1.00   1.	23283P-AN-4	CYRUSONE LLC			1	3FE	106,429	105.0000	106,050		106,328		(101)								11/01/2017	03/15/2027
2331-64-1 D. R. HETON INC	23331A-BE-8	D.R. HORTON INC			1				12,638,316	12,000,000	11,754,468		45,314						154,583		05/06/2015	09/15/2022
23316-44-4   D.S. HSTRON INC   1   2FE   1,500,000   102,046   1,562,569   1,500,000   1					1																	02/15/2023
23831-41-  DAILLE FINANCE NULL   C   FE   5,982,60   100   70   70   70   00   00   5,907,80   3,501   2,207   6,90   20   70   70   70   70   70   70   7					1								(2,200)									08/15/2023
2385E4-2-4 DAINE PRINCE NOTH MERICAL L.C.					1																	02/15/2020
24/27-4-0-0   MORT & SERVEREN INC     5FE   72 (005   10.3776   77.120   845,716   778   70.000   2.000   5.5700   0.5800   0.5900   0.5900   0.5800   0.5900   0.5900   0.5800   0.5900   0.5				C	1																07/24/2013	08/01/2018
28822-41-  OMAP FINNICH LUBRISHOUS NER.   1   4-FE   2,000   103.075   23.843   2.2 (0.00   2.7000   5.5 00				C	1																	08/03/2018
25852-24-1 JAM FIRMINIO LUBERGARS SAL J. 1 SFE 2,976,000 160,3750 3,274,68 2,576,000 2,976,000 5.570 1,570 1			+		1								(359)									09/01/202406/01/2026
258524-8-9   DAM FINING LIDERBURG SAIL   1   SFE   1,886,000   1,597,000   5,370,000   5,807,000   5			М.		1																	06/01/2026
23885-4-6   0.MA H2.DING COP			m		1																	04/15/2025
23845-4-6-6   OAN HE LOTHS COPP   1   SFE   2.914,48   105.6250   3.27   599   3.075,000   2.945,254   24,488   5.500   5.848   D   7,517   169,125   0.2709/2016   127,500   1.550   0.945					1								(48 227)									09/15/2023
28951-40-2   DANAPE ORP   1   5FE   9,966 600   99 8220   9,982 200   1,000,000   9,996 790   A   4,999   1,650   1,656   IS   44,583   155,000   09/10/2015   0.97   0.98 7890   1,681   1,691   0.97   0.98 7890   1,691   0.9					1																	12/15/2024
2868F-8-6   DAMES SA					1													MS				09/15/2018
2886   A-C   DANNE S   D.   1   2FE   6,000,000   97,3700   5,842,218   6,000,000   5,000,000   5,247   760   122   6,600   7,716   60   10,785,000   10,720,000   1,722,37194,AH   1,724,385   1,33,980   1,004,981   750,000   7,744,760   1,22   2,856,600   7,116   60   1,078,772   7,486   6,002,711   1,000,871   1,0			ļ	D	1						1,500,000							AO				10/30/2019
237194-AH-9   DARCH RESTALARNTS IN C   3   2FE   748,885   333,980   1,004,891   750,000   744,760   122   5,800   7,116   A   10,767   72,727   751,000   10/10/2007   10/12/2005   1,411,101,170   10/2,655   14,317,214   139,851,000   14,006,071   1,001,111,111,111,111,111,111,111,111,1			ļ	D	1										<b> </b>			MN				11/02/2023
227266-46-6   DARLING INSERDIENTS INC   1   SFE   14,101,170   102,6250   14,317,214   13,951,000   14,006,071   (30,016)   5,375   5,875   5,122   J   34,772   749,866   01/20/2015   0,1/1   227266-46-6   DARLING INSERDIENTS INC   LS   1   SFE   4,456,82   12,02,850   5,012,050   4,884,000   4,965,945   (12,504)   5,375   5,687   J   12,100   4,965,940   1,720,700   1,722,500   1,725,000   1,722,505   (673)   5,125   5,074   J   40,765   88,406   06/10/2014   0,771   0,9				D	1																	11/02/2026
23786-8-G-6   DARLING INSPEDIENTS INC   L.S.   1   SFE   A.945-632   102.6289   5.012.205   A. 884.000   A. 905.945   112.504   5. 375   5.087   J. J.   1.10.409   282.515   0.1716/2015   0.917   22918K-AD-1   0.0VITA HEALTHCARE PARTNERS INC   1   SFE   1.730.750   1.01.0000   1.742.250   1.725.000   1.			ļ		3																	10/15/2037
22918K-AD-1   DAVITA HEALTHCARP PARTNERS INC   1   4FE   1.730.750   101 0.0000   1.742.250   1.725.000   1.728.505   (673)   5.125   5.074   J   4.0765   4.084.000   4.0765   4.084.0000   4.084.0000   4.0765   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.0000   4.084.00000   4.084.00000   4.084.00000   4.084.00000   4.084.00000   4.084.00000   4.084.00000   4.084.00000   4.084.000000   4.084.000000   4.084.000000   4.084.000000   4.084.0000000   4.084.0000000   4.084.00000000   4.084.00000000   4.084.00000000000   4.084.00000000000000000			·		1																	01/15/2022
22318K-AR-9   DAVITA   HALTHLABE PARTNERS INC   1   4FE   10,275 (633   99,9700   10,076 (976   10,080,000   3,039,613   (15,156)   5,750			L.LS		1																	01/15/2022
22918FA-P-3   DAVITA INC   1   4FE   3.086,138   102,8750   3.066,250   3.000,000   3.039,613   (15,156)   5.750   5.137   FA   65,167   172,500   0.4/21/2014   .88/17   .23307*-AB-8   DC APENA LIMITED PARTNERSHIP SEN SEC. DU   2   2FE   5.905,478   107,5460   6.351,109   5.955,478   5.905,478   5.905,478   .6.500   6.500   6.500   MN   315,299   3.54,071   .05/21/2007   11/3   .23307*-AB-8   DC PLC (2007 TRANSACTION) 2019   D.   2   15,000,000   105,1260   15,768,903   15,000,000   15,000,000   .6.190   .6.190   .6.190   .0.1	23918K-AQ-1				I																	07/15/2024
2307*-AB-8   DC AFENA LIMITED PARTNERSHIP SEN SEC. DU   2   2FE   5,905,478   107.5460   6,351,109   5,905,478   5,905,478   5,905,478   5,905,478   6.200   6.200   NN   31,529   354,071   0.5/21/2007   11/3   2307*-AC-6   DC AFENA LP   2   2FE   10,255,936   10,					1																	05/01/2025 08/15/2022
2397-AC-6   DC ARENA LP   2   2FE   10, 255, 396   08, 6780   11, 145, 937   10, 255, 398   10			†		2								(15, 156)									11/30/2023
C2614#-AB-9   DCC PLC (2007 TRANSACTION) 2019   D   2   15,000,000   15,768,903   15,000,000   15,000,000   15,000,000   15,000,000   17,000,000   17,000,000   18,954,998   9,287   18,000,000   19,954,998   9,287   18,000,000   19,954,998   9,287   18,000,000   19,954,998   18,000,000   19,954,998   18,000,000   19,954,998   18,000,000   10,954,998   18,000,000   10,954,998   18,000,000   10,954,998   18,000,000   10,954,998   18,000,000   10,954,998   18,000,000   10,954,998   18,000,000   10,954,998   10,000,000   10,000,000   1			†		2																	11/30/2023
23311V-AB-3   DCP MIDSTREAM (PERATING   1   SFE   19,907,000   103,8750   20,775,000   20,000,000   19,954,988   9,287   4,950   5,009   A0   247,500   990,000   03/265/2012   04/0   23311V-AE-7   DCP MIDSTREAM (PERATING LP   1   SFE   2,140,650   993,750   2,285,738   2,250,000   2,214,727   27,014   22.700   6,500   6,09   Mo   15,188   60,750   02/266/2015   04/0   242370-AD-6   DEAN FOODS CO   MIDSTREAM (PERATING LP   1   SFE   2,285,538   99,5000   2,285,738   99,5000   2,287,699   (8,651)   6,500   6,096   MS   42,929   94,380   11/27/2017   03/1			1	D																		07/11/2019
23311-AE-7   DCP MIDSTREAM OPERATING LP   1   SFE   2,140,650   99,3750   2,235,938   2,250,000   2,214,727   27,014   2,700   3,999   A0   15,188   60,750   0,726/2015   DAV					1								9,287									04/01/2022
242370-AD-6 DEAN FOODS CO			<u> </u>		1																	04/01/2019
BASOIGN-AF-2   DECOPAC INC INITIAL 2ND LN   2   52   7, 425,000   99,0000   7, 425,000   7, 500,000   7, 425,000   7, 500,000   7, 425,000   7, 42	242370-AD-6	DEAN FOODS CO	ļ		1	4FE	2,285,538	99.5000	2,231,785	2,243,000	2,267,699		(8,651)			6.500	6.076	MS		94,380	11/21/2017	03/15/2023
244199-BD-6 DEERE & COMPANY			M		1																	03/15/2023
					2																	03/31/2025
12328E-AD-3   DELOS FINANCE SARL NEW LOAN TL   2   2.FE   2.001.515   100.7140   2.014.280   2.000.000   2.001.427   (.89)   3.680   3.680   3.00   6.16   2.6, 189   0.90/9/2017   1.00			ļ												ļ					537,500		10/16/2029
247126-AJ-4 DELPHI CORP (NEW) 1 1 2FE 10,214,023 105.6020 10,824,195 10,250,000 10,226,019 3,320 4.150 4.193 NS 125,249 425,375 02/24/2014 03/1 247126-AJ-4 DELPHI CORP (NEW) LS 1 2FE 249,123 105.6020 264,005 250,000 249,415 81 4.150 4.193 NS 3,055 10,375 02/24/2014 03/1			<b></b>		2												6.528	JAJ0				04/26/2024
247126-AJ-4 DELPHI CORP (NEII) LS 1 2FE 249, 123 105.6020 264,005 250,000 249,415 81 4.193 MS 3,055 10,375 02/24/2014 03/1					2												3.680	JAJ0			08/09/2017	10/06/2023
			1.0		1																	03/15/202403/15/2024
247131-AF-2 DELPHI FINANCIAL GROUP 11 12FE 3.999,800 110.1660 4.406.640 4.000,000 3.999,945 24 7.875 7.893 JJ 132,125 315,000 0.01/14/2010 0.01/3			L.		1																	03/ 15/2024

								Showing All Lon	g-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		odes		6	7		Fair Value	10	11			usted Carryin	9				terest		Da	
		3	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
														_Total							
			_											Foreign							
		1 1	F										Current	Exchange							
		1 1	0				<b>.</b> .						Year's	Change							
			r				Rate			<b>D</b> 1/		Current	Other-	in							G
		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLICID		0	<u> </u>		NIAIO	A =4=1	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= = :=	Amount	Amount		Contractual
CUSIP Identification	Description			Bond Char	NAIC Des.	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	المصابات ما	Maturity Date
	DELPHI JERSEY HOLDINGS PLC	е	n (	Jilai	Jes. 3FE	2,754,725	101.2500	2,762,100	2,728,000	2,754,236	(Decrease)	Accretion (489)	Recognized	Value	5.000	4.849	Palu	Accrued35,237	During Year	Acquired 11/16/2017	10/01/2025
	DELTA 2 (LUX) ALPHA TOPCO. TLB3	D			4FE	2,734,723	101. 2300	3,014,370	3,000,000	2,974,203		3,519			4.569	4.732	FMAN	1, 142	139,413	09/24/2014	02/01/2024
247361-ZJ-0	DELTA AIR LINES INC		1 .		2FE	699,902	101.7280	712,095	700,000	699,916		14			3.625	3.628			12,758	03/09/2017	03/15/2022
247361-ZK-7	DELTA AIR LINES INC		1		2FE	2,792,356	100.5800	2,816,248	2,800,000	2,794,326		1,970			2.875	2.971	MS	24, 150	40,026	03/09/2017	03/13/2020
247916-AD-1	DENBURY RESOURCES INC		] .		6FE	55,000	68.3750	37,606	55,000	37,606	(17,394)				5.500	5.500 5.500		504	3,025	04/16/2014	05/01/2022
247916-AD-1 247916-AF-6	DENBURY RESOURCES INC	0	-		6FE	795,000 18,950	68.3750 102.1250	543,581 20,425	795,000 L	543,581 19,053	(251,419)	103			5.500 9.000	10.711	MN	7,288 230	43,725 900	04/16/2014	05/01/2022
247916-AF-6	DENBURY RESOURCES INC.	LS	1		5FE	236,875	102 . 1250		250,000	238, 162		1.287			9.000	10.711	MN	2,875	11,250	07/14/2017	05/15/2021
249030-AC-1	DENTSPLY INTERNATIONAL		1		2FE	20,004,750	103.5900	20,717,900	20,000,000	20,001,834		(484)			4. 125	4. 122		311,667	825,000	08/17/2011	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY	<b></b>	1		1FE	24,716,500		28,497,875	25,000,000	24,748,924		5,797			4.500	4.570		375,000	1,125,000	09/06/2011	09/01/2041
25156P-AR-4	DEUTSCHE TELEKOM INT FIN	D	]		2FE	9,860,400		11,354,180	10,000,000	9,874,148		2,649			4.875	4.965		155,729	487,500	02/28/2012	03/06/2042
25156P-AV-5 55377G-AJ-2	DEUTSCHE TELEKOM INTERNATIONAL FIN DH PUBLISHING LP TERM LOAN	†I <sup>D</sup>			2FE3FE	39,997,600 3,016,610		38,751,520 3,036,601	40,000,000	39,998,010		320			2.485	2.486		281,633 4,412	994,000	09/13/2016	09/19/2023 08/21/2023
25243Y-AT-6	DIAGEO CAPITAL PLC	DD	1		31 L	10,248,650		10,226,456	10,250,000	10,249,735		802			1. 125	1.133		19,859	115,313	08/18/2016	04/29/2018
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		]1		3FE	475,000	103. 7500	492,813	475,000	475,000					5.875	5.875	JD	1,240	27,906	06/08/2016	06/15/2021
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		1		3FE		109.4860	524,440	479,000	507,056		(1,740)			7. 125	4.966		1,517	24,261	10/18/2017	06/15/2024
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2	LS	1 -		3FE	2,522,980		2,734,970	2,498,000	2,517,539		(3,630)			7. 125	6.918		7,910	177,983	06/10/2016	06/15/2024
25278X-AE-9 25466A-AB-7	DIAMONDBACK ENERGY INC	· <del> </del>			4FE 2FE	599,305	100.3750 108.9980	602,250 544,991	600,000 L	599,340 540,198					4.750 7.000	4.769		4,750 7,389	14,250 35,000	07/28/2017	11/01/2024 04/15/2020
25466A-AG-6	DISCOVER BANK	1	1		2FE	1,005,530	101.1870	1,011,868	1,000,000	1,003,054		(1,200)			3.100	2.968		2,325	31,000	11/19/2015	06/04/2020
25470D-AA-7	DISCOVERY COMMUNICATIONS		1 .		2FE	27,839,840	104. 8960	29,370,880	28,000,000	27,967,536		18,602			5.625	5.701	FA	595,000	1,575,000	08/12/2009	08/15/2019
25470D-AF-6	DISCOVERY COMMUNICATIONS		1		2FE	1,983,340		2,014,642	2,000,000	1,992,019		1,666			3.300	3.397		8,433	66,000	05/10/2012	05/15/2022
25470D-AM-1	DISCOVERY COMMUNICATIONS INC		1		2FE	9,981,100		10,144,460	10,000,000	9,983,017		1,917			3.800	3.831		114,000	190,000	02/28/2017	03/13/2024
25470D-AP-4 25470X-AJ-4	DISCOVERY COMMONICATIONS ELC		1		2FE3FE	2,382,292	100 . 5530	2,393,164 25,125	2,380,000 25,000	2,382,026 25,278		(265)			2.335 5.875	5.594		1,853 677	12,115 1,469	10/05/2017	09/20/2019 07/15/2022
25470X-AJ-4	DISH DBS CORP	0	1		3FE	1,120,625		1,105,500	1,100,000	1, 112, 233		(2,308)			5.875	5.594		29,799	64,625	01/21/2014	07/15/2022
25470X-AQ-8	DISH DBS CORP	ļ	1 .		3FE	616,500	102 . 1250	612,750	600,000	610,639		(4,247)			5. 125	4.318		5, 125	30,750	08/05/2016	05/01/2020
25470X-AW-5	DISH DBS CORP		1		3FE	3, 140, 000		3,057,575	3,140,000	3,140,000					5.875	5.875		23,572	184,475	02/05/2015	11/15/2024
25470X-AY-1 23340R-AB-7	DISH DBS CORP		1 .		3FE4FE		105 . 1250	743,234 2,018,264	707,000 2,048,624			(6,893)			7.750 4.701	6.057 4.770		27,396 16,167	57,532 86,631	10/26/2016	07/01/2026 06/08/2020
256603-AC-5	DOLE FOOD COMPANY INC	· · · · · · · · · · · · · · · · · · ·	1		5FE	600,000	96.5160	648,750	600,000	600,000		1,095			7.250	7.250		1,933	30,088	03/23/2017	06/15/2025
	DOLLAR TREE INC	Ī	1 .		3FE	1,011,815	104. 7500	1,047,500	1,000,000	1,008,456		(2,400)			5.750	5.455		19, 167	57,500	08/02/2016	03/01/2023
25746U-CT-4	DOMINION ENERGY INC		3		2FE	2,802,884	100.0420	2,801,170	2,800,000	2,802,330		(554)			2.579	2.544		36,106	14, 109	05/15/2017	07/01/2020
25746U-CU-1	DOMINION ENERGY INC	·			2FE	2,100,000	100.2580	2,105,418	2,100,000	2,100,000					2.031	0.000		3,672	18,584	06/01/2017	06/01/2019
25746U-BT-5 25746U-BU-2	DOMINION RESOURCES INC	<del> </del>	2		2FE 2FE	900,630 2,252,228	104.0650 100.7740	936,584 2.267,420	900,000 2.250.000	900,416 2,251,104		(121) (710)			4.104	4.089		9,234	36,936 66,645	03/02/2016	04/01/2021
25746U-BU-2 25746U-CA-5	DOMINION RESOURCES INC	†	2,3		2FE2FE	2,252,228	100 . 7 / 40	2,267,420		2,251,104					2.500	2.928		1,042	12,500	11/19/2015	12/01/2019
25746U-CJ-6	DOMINION RESOURCES INC/VA	I	i		2FE	748,928	97.7200	732,896	750,000	749,215		207			2.000	2.030		5,667	15,250	08/04/2016	08/15/2021
260003-AH-1	DOVER CORP	ļ	1 .		2FE	3,373,057	100.6680	3, 196, 222	3,175,000	3,202,507		(133,088)			5.450	1.210	MS	50,950	173,038	09/14/2016	03/15/2018
260003-AJ-7	DOVER CORP	<del> </del>	1		2FE	19,988,400	105 . 6030	21,120,560	20,000,000	19,995,790		1,216			4.300	4.307		286,667		02/16/2011	03/01/2021
	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT DOW CHEMICAL CO/THE	<del> </del>			2FE 2FE	20,000,000 3,271,200		22,047,620 3,145,596	20,000,000	20,118,487		(39,523)			7 . 750 4 . 125	7.497 2.394		585,556 15,813	1,550,000 123,750	09/08/1993	09/15/2020
	DPL INC	İ	¦		2FE3FE		104. 8530		503,000	528,248		(2,417)			6.750	3.758		8,488	120,130	10/27/2017	10/01/2019
26138E-AJ-8	DR PEPPER SNAPPLE GROUP	[l	i		2FE	1,749,580		2,536,483	1,750,000	1,749,634		8			7 . 450	7.452		21,729	130,375	04/25/2008	05/01/2038
26138E-AP-4	DR PEPPER SNAPPLE GROUP	ļ	1 .		2FE	2,091,100	102.0310	2,040,612	2,000,000	2,054,295		(13,208)			3.200	2.461	MN	8, 178	64,000	02/20/2015	11/15/2021
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	<del> </del>	]] -		2FE	1,495,140		1,421,984	1,500,000	1,495,700		435			2.550	2.587		11,263	38,144	09/07/2016	09/15/2026
26138E-AV-1 26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	<del> </del>	1		2FE 2FE	1,499,400 9,995,600	99.8000 100.1640	1,496,999 10,016,400	1,500,000	1,499,522		116 355			2.530	2.539		4,849 15,244	34,893 343,953	12/05/2016	11/15/2021
23334B-AA-2	DTE ENERGY CNTR	İ	¦-		2FE3FE		100.1040	15,672,295	14,457,850	9,995,972		(26,076)			7 . 458	7.026		182,706	1,047,502	11/18/2004	04/30/2024
233331-AT-4	DTE ENERGY COMPANY	I	1		2FE	498,760	99.8440	499,219	500,000	499,394		305			2.400	2.465	JD	1,000	12,000	11/19/2015	12/01/2019
233331-AX-5	DTE ENERGY COMPANY	ļ	1 .		2FE	4,993,750	98.4140	4,920,690	5,000,000	4,996,307		2,067			1.500	1.543	A0	18,750	74, 167	09/29/2016	10/01/2019
233331-AY-3	DTE ENERGY COMPANY	<del> </del>	] -		2FE		96.0190	720,146	750,000	749,312		68			2.850	2.862		5,344	21,138	09/29/2016	10/01/2026
250847-EF-3 26442C-AJ-3	DTE ENERGY COMPANY	<del> </del>	1		1FE1FE	3, 128, 031 3, 220, 221	102.8310	3,084,918 3,142,179	3,000,000	3,094,929		(33, 102)			3.450	2.256	AU	25,875 5,733	103,500 129,000	01/01/2017	10/01/2020 06/15/2020
26442C-AM-6	DUKE ENERGY CAROLINAS	İ	¦		1FE	4,991,550		5,503,185	5,000,000	4,992,517		(60,671)			4.300	4.260		9,444	212,500	12/01/2016	12/15/2041
	DUKE ENERGY CAROLINAS LLC	Ī	1		1FE	14,663,915		14,607,322	14,739,000	14,681,843		10 , 135			2.500	2.580	MS	108,495	368,475	03/15/2016	03/15/2023
26441C-AF-2	DUKE ENERGY CORP		1 -		2FE		103 . 2030	5, 160, 160	5,000,000	4,999,610		97	1		3.550	3.552		52,264	177,500		09/15/2021

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l	nterest		Da	tes
		3	_	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
								-						Total			_	-			
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			0				Data					Current									
			r				Rate			D 1/		Current	Other-	in				A 1 '11 1			0
		С	е				Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
26441C-AN-5	DUKE ENERGY CORP			1	2FE	3,727,885	_104.4410	3,655,418	3,500,000	3,663,240		(23,316)			3.750	2.932		27,708	131,250	02/23/2015	04/15/2024
26441C-AR-6	DUKE ENERGY CORP			1	2FE	3,749,625		3,647,449	3,750,000	3,749,725		72			1.800	1.802		22,500	71,063	08/09/2016	09/01/2021
26441C-AW-5	DUKE ENERGY CORP			1	2FE	698,551		687,745	700,000	698,658		107			2.400	2.444		6,580		08/07/2017	08/15/2022
26441C-AX-3	. DUKE ENERGY CORP			1	2FE	1,994,380	99.2//0	1,985,542	2,000,000	1,994,568		188			3. 150	3. 183		24,675	400 500	08/07/2017	08/15/2027
26442E-AA-8 26442E-AD-2	DUKE ENERGY OHIO INC				1FE 1FE	3,237,894 7,862,610		3,115,419 7,886,385	3,000,000 7,500,000	3, 128, 753 7, 809, 212		(100,820)			5.450 3.800	1.956		40,875	163,500 285,000	12/01/2016 12/01/2016	04/01/2019 09/01/2023
26483E-AH-3	DUN & BRADSTREET CORP			1 2	3FE	1,512,371		1,538,396		1,507,039		(2,701)			4.250	3.797		95,000 2,833	63,750	11/19/2015	06/15/2020
23341M-AC-5	DUNN PAPER TLB			2	4FE	5,420,124		5,506,207	5,465,217	5, 420, 193		7,957			6.333	6.543		3,599	343,065	12/30/2016	08/26/2022
263534-BG-3	DUPONT EI NEMOUR			1	1FE	10.582.800		12.620.790	10,000,000	10.347.526		(24,575)			6.500	6.033		299.722	650,000	06/16/2004	01/15/2028
266233-AD-7	DUQUESNE LIGHT HOLDINGS			1	2FE	6,985,370		7,739,788	7,000,000	6,993,476		1,440			5.900	5.927		34,417	413,000	05/25/2011	12/01/2021
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC			1	2FE	280,000		279,875	280,000	280,000					3.616	3.616		4,416	,	07/19/2017	08/01/2027
26817R-AN-8	DYNEGY INC			1	4FE	245,000	.105.5000	263,750	250,000	246,047		652			7.375	7.774	MN	3,073	18,438	05/04/2016	11/01/2022
26817R-AN-8	DYNEGY INC	LS		1	4FE	1,499,130		1,582,500	1,500,000	1,497,480		(357)			7.375	7.363		18,438	110,625	05/04/2016	11/01/2022
26817R-AP-3	DYNEGY INC			1	4FE	4,683,825		5,314,238	4,955,000	4,713,946		24,923			7.625	8.578		62,970	377,819	11/16/2016	11/01/2024
26817R-AS-7	DYNEGY INC			1	4FE	1, 169, 813		1,326,063	1,225,000	1 , 175 , 216		4,776			8000	8.781		45, 189	50,233	07/27/2017	01/15/2025
263534-CL-1	. E I DU PONT DE NEMOURS AND CO			1	1FE	3,496,150		3,496,917	3,500,000	3,496,982		832			2.200	2.238		12,833	38,286	04/27/2017	05/01/2020
263534-CM-9	. E I DU PONT DE NEMOURS AND CO				1FE 1FE	4,900,000		4,930,777	4,900,000	4,900,000		(050,040)			1.907	1.700		15,832	44,099	04/27/2017	05/01/2020
263534-BT-5 87264N-AB-3	E.I. DU PONT DE NEMOURS			1	4FE	16,428,062 902,480		15,435,529	15, 115, 000 909, 289	15,471,051		(652,912) 46			6.000 5.319	1.591	BMON	418 , 182 403	906,900 47.051	11/02/2016	07/15/2018
277432-AD-2	_ EASTERN POWER LLC (TPF TT PWR) TL			2	2FE			916,918				(2,839)			7.600	7.529		260,237	624,568	05/09/2014	02/01/2027
277432-AH-3	EASTMAN CHEMICAL			1	2FE	4,994,900		5,277,980	5.000.000	4.998.827		580			5.500	5.513		35, 139	275,000	10/28/2009	11/15/2019
277432-AN-0	EASTMAN CHEMICAL CO			1	2FE	9,922,400		10,310,470	10,000,000	9,961,222		7,562			3.600	3.737		136,000	360,000	05/29/2012	08/15/2022
277432-AQ-3	EASTMAN CHEMICAL CO			1	2FE	5,918,028		5,968,243	5.930.000	5,924,448		2.612			2.700	2.748		73,829	160,110	11/19/2015	01/15/2020
278058-AW-2	EATON CORP				2FE	3,142,984		3,562,213	2,600,000	2,944,646		(19,357)			7.650	6.067		25,415	198,900	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				2FE	4,038,000		5,754,245	5,000,000	4, 198, 148		24,277			5.450	7.100		57,528	272,500	07/22/2009	10/15/2034
278062-AD-6	EATON CORP			1	2FE	9,969,842		10,325,620	10,000,000	9,974,609		1,231			4.000	4.023	MN	65,556	400,000	11/19/2013	11/02/2032
278062-AG-9	EATON CORPORATION			1	2FE	16,000,000		15,719,552	16,000,000	16,000,000					3.103	3. 103		146 , 186		09/06/2017	09/15/2027
278642-AC-7	EBAY INC			1	2FE	17, 160, 012		17,735,418	17,407,000	17,322,624		28,071			3.250	3.433		119,431	565,728	08/09/2011	10/15/2020
278642-AP-8	. EBAY INC			1	2FE	2,247,683 .		2,252,095	2,250,000	2,249,777		1, 168			2.500	2.553		17,500	56,250	03/02/2016	03/09/2018
278642-AT-0 278642-AK-9	EBAY INCEBAY INC.			4	2FE 2FE	1,400,000		1,404,971	1,400,000 1,000,000	1,400,000		1.077			2.248	0.000		5,508	12, 194	05/30/2017	01/30/2023
278642-AL-7	EBAY INC.				2FE	993,640 4,897,800		1,009,928 5,081,515	5,000,000	995,868 4,924,869		9,905			2.875 3.450	2.998		11,979 71,875	28,750	11/19/2015 02/27/2015	08/01/2021
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023		n	1	1	10,000,000		10,914,890	10,000,000	10,000,000		9,900			4.770	4.770		67,575	477,000	05/10/2011	05/10/2023
278865-AL-4	ECOLAB INC			1	2FE	4,076,389		4,341,724	4,079,000	4,077,837		265			4.350	4.358		11,336	177,437	12/05/2011	12/08/2021
278865-AR-1	ECOLAB INC			1	2FE	505,445		499,743	500,000	502,760		(1.320)			2.250	1.971		5,281	11,250	12/08/2015	01/12/2020
278865-AV-2	ECOLAB INC			1	2FE	6,977,950		6,710,326	7,000,000	6,980,288		1,948			2.700	2.736		31,500	195,825	10/13/2016	11/01/2026
281020-AL-1	EDISON INTERNATIONAL			1	1FE	1,395,408	97.8340	1,369,677	1,400,000	1,395,715		307			2.400	2.469	MS	12,040		08/17/2017	09/15/2022
26835P-AF-7	EDP FINANCE BV		D	1	2FE	1,394,120	100.7120	1,409,974	1,400,000	1,394,495		375			3.625	3.693		25,798		06/21/2017	07/15/2024
263534-BZ-1	. EI DU PONT DE NEMOUR & C			1	1FE	15,478,445		16,250,913	15,500,000	15,505,771		(2,947)		ļ	4.625	4.605		330,559	716,875	11/30/2015	01/15/2020
28370T-AE-9	EL PASO PIPELINE PART OP			[1	2FE	5,960,220		6,395,130	6,000,000	5,982,751		4,079		ļ	5.000	5.085		75,000	300,000	09/15/2011	10/01/2021
28470R-AF-9	. ELDORADO RESORTS INC			[]	4FE 1FE	1,435,938 .		1,463,000	1,400,000	1,434,472		(1,465)			6.000	5.448		21,000	37,917	11/17/2017	04/01/2025
268317-AN-4 268317-AS-3	ELECTRICITE DE FRANCE SA		D	L:	1FE	19,831,000 2,506,340	100 4500	19,974,840	20,000,000 2,500,000	19,903,334 2,505,668		33, 120			2.350 3.625	2.531		101,833	470,000 90,625	10/07/2015	10/13/2020
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018		D		11	2,506,340 L		7, 187, 291	2,500,000						5.390	6. 184		16,769	377,300	09/10/2008	12/15/2018
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A		In	1	2FE				19,500,000			13.847		ļ	7.600	7.696		695,717	1,482,000	06/30/2006	07/12/2021
532457-AX-6	ELI LILLY & CO			li	1FE	2,073,366		2,010,742	2,000,000	2,011,779		(56,888)			4.500	1.612		26,500	90,000	12/01/2016	03/15/2018
532457-BF-4	ELI LILLY AND CO			1	1FE	5,085,080		5,000,896	5,005,000	5,037,544		(26,591)			1.950	1.404		28,737	97,598	03/09/2016	03/15/2019
532457-BP-2	ELI LILLY AND COMPANY			1	1FE	3,998,600		4,060,160	4,000,000	3,998,678		78			3.100	3. 104		15,844	64,067	05/04/2017	05/15/2027
28932M-AD-7	ELM RD GENERATING STAT			1	1FE	4,000,000	.116.0250	4,640,988	4,000,000	4,000,000					6.090	6.090		94,733	243,600	02/03/2010	02/11/2040
28932M-AJ-4	_ ELM RD GENERATING STAT			2	1FE	12,000,000	_114.9290	13,791,480	12,000,000	12,000,000					5.848	5.848	JJ	315,792	701,760	01/12/2011	01/19/2041
268648-AP-7	EMC CORP			1	3FE	809, 192		839,987	844,000			13,650			1.875	3.561		1,319	15,825	11/19/2015	06/01/2018
268648-AQ-5	EMC CORP			1	3FE	2,420,070		2,522,626	2,555,000	2,471,168		30,860		ļ	2.650	4.086		5,642	65,654	11/16/2017	06/01/2020
26867L-AC-4	. EMD FINANCE LLC		C	.[1	2FE	6,749,920		6,748,434	6,750,000	6,750,032		(148)		<b></b>	1.700	1.698		32,513	114,750	04/13/2016	03/19/2018
26867L-AE-0	. EMD FINANCE LLC		[C	.[]	2FE	8,615,314		8,631,048	8,650,000	8,632,893		7,418			2.400	2.492		58,820	207,600	07/29/2015	03/19/2020
29103D-AC-0 29103D-AF-3	_ EMERA US FINANCE LP			¦	2FE 2FE	4,998,504 1,498,707		4,980,550 1,496,346	5,000,000	4,999,087 1,498,973		582			2.150	2. 163		4,778 1.800	107,500 40,500	01/18/2017 01/18/2017	06/15/2019
29103D-AF-3 291011-BD-5	EMERSON ELECTRIC CO			¦	2FE1FE	9,886,800		1,496,346	1,500,000			2.314			2.700 5.250				40,500		06/15/2021
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CUSIP	Description	d g		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A = == -!= =!	Maturity
Identification 26876H-AA-6	Description ENA SUR TRUST CLASS A DUE 2025	e ı	1 (	Char	Des.	Cost	Value _107.0360	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of 5.750	of 5.750	Paid FMAN	Accrued	During Year	Acquired	Date
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP	J			2FE 2FE	12,503,047 4,448,322	99.4260	13,382,737 4,921,597	12,503,047	12,503,047		150,828			2.400	5.750 6.029	MN	71,893 15,180	707,186 118,800	08/18/2011	05/25/2025
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		1		2FE		.101.6870		744,000	730,737		911			4.400	4.640	MS	9,639	16,914	03/08/2017	03/15/2027
29250R-AN-6	ENBRIDGE ENERGY PARTNERS	I	1		2FE	9,946,600	.101.3250	10 , 132 , 520	10,000,000	9,997,943		6,877			6.500	6.574	AO	137,222	650,000	03/31/2008	04/15/2018
29250R-AP-1	ENBRIDGE ENERGY PARTNERS		1		2FE	2,742,053	_129.4450	3,559,740	2,750,000	2,743,075		142			7.500	7.524	AO	43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS	ł	1		2FE		_103.9490	20,789,820	20,000,000	19,983,036		4, 147			4.200	4.225		247,333	840,000	09/06/2011	09/15/2021
29250N-AL-9 29250N-AQ-8	ENBRIDGE INC	Α	]		2FE 2FE		. 104 . 5630	1,097,916 695,763	1,050,000 700,000	1,043,842		555 53			4.250	4.330 2.918		3,719 9,812	44,873	11/21/2016	12/01/2026 07/15/2022
292505-AD-6	ENCANA CORP	LS A	¦		3FE	4,956,150		6, 178, 620	5,000,000	4,966,289		1,095			6.500	6.567			325,000	07/28/2004	08/15/2034
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD	T	2		3FE	15,000,000		15,779,738	15,000,000	15,000,000					5.625	5.625		117, 188	210,938	08/11/2017	08/11/2024
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		1		4FE	210,000		213,675	210,000	210,000					5.500	5.500		770		11/28/2017	01/30/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER	ļ	1		4FE	210,000 .		215,670	210,000	210,000					5.750	5.750		805		11/28/2017	01/30/2028
	ENDO FINANCE CO	·	1		5FE 5FE	5,869,500 789,748		4,911,750 687,675	5,900,000 795,000	5,864,544 769.026		2,032			5.750 7.250	5.823 6.476		156,432 26,577	339,250 43,138	02/04/2016 11/16/2017	01/15/2022
29271L-AD-6 29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		1,3	3	5FE	297,750		234,000	300,000	298,351		(10,448)			5.375	5.501		7,435	43, 136	09/24/2015	01/15/2022
	ENEL FINANCE INTERNATIONAL NV	D	1,3	ا	2FE	4,949,500		4,967,770	5,000,000	4,952,034		2,534			3.625	3.747		18,125	90,625	05/22/2017	05/25/2027
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	D	1		2FE		99.7280	2,094,292	2,100,000	2,094,409		709			2.875	2.940		6,038	30,188	05/22/2017	05/25/2022
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	524, 236		530,558	490,000	524, 100		(136)			4.750	4.329		2,328	11,638	10/03/2017	05/25/2047
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	9,965,600	98.5360	9,853,550	10,000,000	9,966,976		1,376			2.750	2.818		64,931		10/03/2017	04/06/2023
29278G-AF-5 29266R-AB-4	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	5,925,720	97.8130	5,868,768	6,000,000	5,927,106 14,999,530		1,386			3.500	3.643		49,583	705 000	10/03/2017	04/06/2028 05/19/2021
29273V-AD-2	ENERGIZER HOLDINGS INC				3FE	14,998,800 1,050,000	105.2500	15,487,500 1,052,500	15,000,000 1,000,000	14,999,530		125 (5, 157)			5.875	4.701		82,250 27.090	705,000 58,750	05/16/2011	01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY LP		1		3FE	3,732,003		3,601,620	3,531,000	3,729,152		(2,851)			5.500	4.754		16, 184	97.103	11/20/2017	06/01/2027
29273V-AF-7	ENERGY TRANSFER EQUITY LP	LS	1		3FE	98,935	.102.0000	95,880	94,000	98,890		(45)			5.500	4.807		431	2,585	11/20/2017	06/01/2027
29273V-AG-5	ENERGY TRANSFER EQUITY LP		1		3FE	800,000	99.2500		800,000	800,000					4.250	4.250		6,894		10/03/2017	03/15/2023
29273R-AQ-2	ENERGY TRANSFER PARTNERS	<b></b>	1		2FE	5,985,480		6,405,798	6,000,000	5,993,177		1,463			5.200	5.231		130,000	312,000	01/09/2012	02/01/2022
29273R-AS-8 29273R-AX-7	ENERGY TRANSFER PARTNERS	<del> </del>	1		2FE 2FE	9,989,900		10,010,530	10,000,000	9,994,428 955.253		982			3.600	3.612		150,000	360,000	01/14/2013	02/01/2023
29273R-AX-7 29273R-BH-1	ENERGY TRANSFER PARTNERS LP	<del></del>			2FE2FE	960 , 134 4 , 002 , 435		981,014 4.005.964	950,000 4,000,000	955,253		(1,809)			4.150 2.500	3.934		9,856 4,444	39,425 100,000	11/19/2015	10/01/2020 06/15/2018
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		·····   ' ··		2FE	298,536		297,678	300,000	298,555		19			5.300	5.333		3,357	11,837	01/11/2017	04/15/2047
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		1		2FE	269,310		375,663	376,000	327,370		33,378			2.700	14.412		2,538	10,152	02/24/2016	04/01/2019
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		1		2FE	150,926	98.7710	162,972	165,000	151 , 132		206			5.050	5.659		2,083	8,333	01/04/2017	04/01/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP	·	1		2FE	9,706,640	.101.0430	10, 104, 310	10,000,000	9,735,942		29,302			4. 150	4.574		34,583	415,000	01/01/2017	06/01/2025
29365P-AN-2 29365P-AP-7	ENTERGY GULF STATES LA	·	1		1FE	1,734,180 6,994,400	.101.3200 .115.4490	1,773,107 8,081,451	1,750,000 7,000,000	1,749,305 6,996,907		2,012 368			6.000 5.590	6.123 5.598		17,500 97.825	105,000 391,300	05/16/2008	05/01/2018
29364W-AY-4	ENTERGY COUISIANA LLC	·	¦		1FE1		94.6620		15,000,000	14,943,626		5.712		ļ	2.400	2.448		97,825		09/29/2009	10/01/2024
29364W-AZ-1	ENTERGY LOUISIANA LLC	<b>I</b>	1		1FE	14,992,650	99.7450	14,961,720	15,000,000	14,993,021		371			3. 120	3. 126		156,000	127,400	05/17/2017	09/01/2027
29365T-AE-4	ENTERGY TEXAS INC		1		2FE	9,980,800	99.2650	9,926,480	10,000,000	9,987,148		3,553			2.550	2.590	JD	21,250	255,000	03/08/2016	06/01/2021
293791-AP-4	ENTERPRISE PRODUCTS OPER	ļ	1		2FE		130.0880	3,902,640	3,000,000	2,992,412		240		ļ	6.650	6.675		42, 117	199,500	09/23/2004	10/15/2034
29379V-AP-8	ENTERPRISE PRODUCTS OPER	<del> </del>	1		2FE		.106.8430	4,986,363	4,667,000	4,662,642		1,486			5.200	5. 132		80,895	242,684	05/11/2010	09/01/2020
29379V-AU-7 29379V-BA-0	ENTERPRISE PRODUCTS OPER	·····	1		2FE 2FE	9,979,000 4,980,950		10,464,090 5,442,705	10,000,000	9,990,667 4,982,383		2,040 327			4.050 4.850	4.075 4.874		153,000	405,000 .242,500	08/10/2011	02/15/202203/15/2044
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC	†			2FE 2FE			1,512,513	1,500,000	4,982,383		327			2.850	2.872		9,025		04/04/2016	03/15/2044
29413X-AB-3	ENVIVA PARTNERS LP	I	1		4FE	2,867,170		2,926,620	2,748,000	2,853,794		(13,376)			8.500	6.970		38,930	116,790	08/08/2017	11/01/2021
26881L-AF-9	EP MINERALS LLC TERM LOAN		2		4FE	12,368,908	. 100 . 1250	12,429,920	12,414,402	12,371,021		11,052			5.979	6. 123	FMAN	65,976	591,411	07/24/2017	08/20/2020
	EQT_CORP	ļ	1		2FE	3,986,720		4,307,860	4,000,000	3,997,425		1,651			8. 125	8.226		27,083	325,000	05/12/2009	06/01/2019
	EQT_CORP	<b>+</b>	[]		2FE	3,963,400		4,264,760	4,000,000	3,983,690		3,731			4.875	4.992		24,917	195,000	11/02/2011	11/15/2021
26884L-AC-3 26884L-AE-9	EQT_CORP	<del> </del>	1		2FE 2FE	699,944 698,166	99.3030		700,000 700,000	699,948		4		<b> </b>	2.500	2.503	AU	4,229 5,075		09/27/2017	10/01/2020
26884L-AF-6	EQT CORP	†			2FE 2FE	3, 147, 417	98.9340	3, 131, 516	3,150,000	3, 147, 469		52			3.000	3.910				09/27/2017	10/01/2027
294429-AK-1	EQUIFAX INC	İ	1		2FE	2,248,920	97.6100	2, 196, 234	2,250,000	2,249,256		207			2.300	2.310		4,313	51,750	05/05/2016	06/01/2021
29444U-AM-8	EQUINIX INC	ļ	]1		4FE	15,956,752	.103.4000	16,040,442	15,513,000	15,754,175		(67,064)			5.375	4.852	AO	208,456	833,824	12/08/2015	04/01/2023
29444U-AN-6	EQUINIX INC	<b> </b>	1		3FE	6,050,000	.104.0000	6,240,000	6,000,000	6,029,886		(8,990)			5.375	5. 193		161,250	322,500	09/02/2015	01/01/2022
29444U-AP-1	EQUINIX INC	<del> </del>	1		3FE	3, 100, 850		3,220,894	3,035,000	3,085,264		(8,660)			5.750	5.365	JJ	87,256	174,513	05/23/2016	01/01/2025
29444U-AR-7 26884T-AP-7	EQUINIX INCERAC USA FINANCE LLC	<del> </del>	1		3FE 2FE	500,000 L		535,000 5,112,010	500,000 5,000,000	500,000 5,033,623		(3,639)		·	5.375 3.800	5.375 3.700		3,434 31,667	17,394 190,000	03/08/2017	05/15/2027
	ERAC USA FINANCE LLC	<del> </del>			2FE2FE							(3,639)		ļ	2.600	2.627		6.738		05/23/2016	12/01/2025
200041-NU-U	LINU OUN I HANNUL LLU	· <del> </del>	1		E	, 100,708	1200.1200		ا ۱۱۵٬۷۵۵ رهـ	, ۱۷۵, ۵89 مار د		140			∠.000	2.02/	vv	, וע	00,000	01 02 /02 /00	14/01/2021

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CUSIP			Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	- 3												of	of	Paid			Acquired	Date
26884T-AQ-5	ERAC USA FINANCE LLC	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value			Palu	Accrued	During Year	Acquired	
	ERAC USA FINANCE LLC	LS	1	2FE 2FE	4,383,942 9,981,500	98.7200 97.3080	4,333,795 9,730,790	4,390,000	4,385,608 9,984,419		1,051 2,433			2.600	2.627	JU	9,512 45,000	114,140 279,750	05/23/2016	12/01/2021
	ERICSSON LM	D	1	3FE		100.7020	10,070,210	10,000,000	9,979,765		4, 137			4. 125	4. 176	MN	52,708	412,500	05/02/2012	05/15/2022
	ESH HOSPITALITY INC		1	4FE		101.0000	12,877,500	12,750,000	12,635,337		12.269			5.250	5.396	MN	111,563	658,875	11/16/2017	05/01/2025
	ESH HOSPITALITY INC	LS	1	4FE	98,500	101.0000	101,000	100,000	98,739		137			5.250	5.461	MN	875	5,250	03/11/2016	05/01/2025
29736R-AH-3	ESTEE LAUDER COMPANIES INC		1	1FE	6,498,440	97.8960	6,363,234	6,500,000	6,498,938		305			1.700	1.705	MN	15,654	110,500	05/05/2016	05/10/2021
30040W-AA-6	EVERSOURCE ENERGY		1	2FE	4,989,450		4,968,310	5,000,000	4,993,103		2,040			2.500	2.545	MS	36,806	125,000	03/07/2016	03/15/2021
30040W-AC-2	EVERSOURCE ENERGY		1	2FE	6,549,050		6,511,765	6,500,000	6,546,757		(2,293)	)		2.750	2.568	MS	52,632	21, 198	10/02/2017	03/15/2022
30040W-AD-0	EVERSOURCE ENERGY			2FE	7,981,920	99.2390	7,939,136	8,000,000	7,982,481		561 3,666			2.900	2.936	AU	55,422	000 500	10/02/2017	10/01/2024
30162A-AC-2 30161N-AT-8	EXELIS INCEXELON CORP			2FE 2FE	14,964,300	109.0170 L	16,352,595 895,919	15,000,000 900,000	14,984,313		3,666			5.550	5.581 2.455	AU	208, 125 4,655	832,500 22,050	09/15/2011	10/01/2021 04/15/2021
30161N-AU-5	EXELON CORP		1	2FE				2,500,000			42			3.400	3.641	AO		85,000	01/04/2016	04/15/2021
30161N-AW-1	EXELON CORPORATION		1	2FE	2,808,484		2,853,480	2,800,000	2,814,749		6,265			3.400	3.368	JD	8,160	70,956	03/29/2017	06/01/2022
30161M-AF-0	EXELON GENERATION CO LLC		1	2FE	8,982,450		9,426,717	9,000,000	8,996,251		1,997			5.200	5.230	AO	117.000	468,000	11/12/2009	10/01/2019
30161M-AH-6	EXELON GENERATION CO LLC		1	2FE		103.0520	1,030,515	1,000,000			421			4.000	4.048	A0	10,000	40,000	08/24/2011	10/01/2020
30161M-AP-8	EXELON GENERATION CO LLC		1	2FE		101.0180	505,088	500,000	500,356		(167)			2.950	2.914		6,801	14,750	12/08/2015	01/15/2020
30219G-AE-8	EXPRESS SCRIPTS HOLDING		1	2FE	3,261,960	106 . 5430	3, 196, 287	3,000,000	3, 185, 545		(44,502)			4.750	3.044	MN	18,208	142,500	04/01/2016	11/15/2021
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		1	2FE		100.8850	2,042,911	2,025,000	2,050,008		(3,426)	)		3.500	3.286	JD	3, 150	70,875	01/01/2017	06/15/2024
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO	LS	1	2FE		100.8850	983,624	975,000	964,869		1,367			3.500	3.682	JD	1,517	34, 125	01/01/2017	06/15/2024
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		1	2FE	2,245,275 7,496,925		2,285,314	2,250,000 7.500.000	2,246,933 7,497,291		909			3.300	3.346		25,988	74,250	02/22/2016	02/25/2021
30219G-AN-8 30219G-AN-8	EXPRESS SCRIPTS HOLDING CO	LS	1	2FE 2FE		98.1310 98.1310	7,359,848 7,359,848		7,497,291		248 248			3.400	3.405		85,000 85,000	255,000 255,000	06/29/2016	03/01/2027
30219G-AT-5	EXPRESS SCRIPTS HOLDING CO	Lo	1	2FE	1,896,067		1,896,772	1,900,000	1,896,130		63			3.400	3.405		4,990	233,000	11/20/2017	11/30/2022
31428X-AT-3	FEDEX CORP		1	2FE	4,924,000		4,977,980	5,000,000	4,932,031		1,611			3.875	3.963		80,729	193,750	07/24/2012	08/01/2042
31428X-BC-9	FEDEX CORP		1	2FE	10,138,200		10,127,420	10,000,000	10,102,906		(12,839)	)		3.200	3.037		133,333	320,000	02/27/2015	02/01/2025
315292-AM-4	FERRELLGAS LP		1	4FE		93.6250	607,626	649,000	630,214		3,636			6.500	7.317		7,031	42, 185	12/08/2015	05/01/2021
315292-AM-4	FERRELLGAS LP	M	1	4FE	1,498,833		1,389,395	1,484,000	1,488,728		(3,953)			6.500	6.202		16,077	96,460	04/15/2015	05/01/2021
315292-AR-3	FERRELLGAS LP		1	4FE		91.7500	104,595	114,000	105,032		1,243			6.750	8.586	JD	342	7,695	07/12/2016	06/15/2023
315786-AA-1	FIDELITY & GUARANTY LIFE	·	1	3FE	9,970,075		9,754,650	9,540,000	9,562,408		(82,453)			6.375	5.371	AO	152,044	608, 175	04/15/2014	04/01/2021
31620M-AN-6 316773-CL-2	FIDELITY NATIONAL INFORMATION SERV		1	2FE 2FE	1,003,335 9,930,600	100.6070 102.9490	1,006,069 10,294,890	1,000,000	1,000,949 9,967,857		(1,176) 6,964			2.850	2.727 3.583	AU	6,017	28,500	12/03/2015	10/15/2018
316773-CT-5	FIFTH THIRD BANCORP		1	2FE	9,930,600	102.9490	25,264,225	25,000,000	24,982,832		6,339			3.500	2.903	M9	103,056 307,465	350,000 718,750	03/02/2012	03/15/2022 07/27/2020
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		1	1FE	4,996,250	99.0440	4,952,200	5,000,000	4,997,366		725			2.250	2.303	.ID	5,313	112,500	06/09/2016	06/14/2021
32008D-AA-4	FIRST DATA CORP		1	3FE	16,282,219		16,734,676	16,267,000	16,270,055		(7,484)			5.000	4.925	JJ	375,045	799,500	10/18/2017	01/15/2024
32008D-AB-2	FIRST DATA CORP		1	4FE	1,473,750	103.5000	1,552,500	1,500,000	1,478,167		2,917	,		5.750	6.041	JJ	39,771	86,250	06/14/2016	01/15/2024
32007U-BX-6	FIRST DATA CORP 2024A NEW DOL TL		2	3FE	3,765,523	100.0180	3,772,796	3,772,117	3,765,642	L	118		ļ	3.802	3.833	MJSD	1,992	15,620	11/15/2017	04/26/2024
320517-AB-1	FIRST HORIZON NATIONAL CORP		1	2FE	2,992,570	102.1180	3,063,543	3,000,000	2,995,534		1,409			3.500	3.554	JD	4,667	105,000	11/19/2015	12/15/2020
336130-AB-5	FIRST QUALITY FINANCE CO INC		[1	4FE		102.0000	350,880	344,000	346,970		(230)	)		5.000	4.819	JJ	8,791		06/29/2017	07/01/2025
337932-AC-1	FIRSTENERGY CORP		]	3FE		134.8700	35,562,548	26,368,000	28,233,430		(85,643)			7.375	6.571	MN	248,482	1,944,640	04/15/2016	11/15/2031
337932-AF-4 33766J-AD-5	FIRSTENERGY CORPFIRSTENERGY SOLUTIONS CO		1	3FE 5FE	9,992,600 4,417,500	41.5000			9,995,772 4,576,774		712 154,583			4.250	4.259	MS	125, 139 217, 128	425,000 90,750	02/28/2013	03/15/2023
33766J-AD-5	FIRSTENERGY SOLUTIONS CO		1	5FE		41.5000	3,942,500	9,500,000	4,5/6,7/4		9,878			6.800	17.922	FA		90,750	12/19/2017	08/15/2021 08/15/2039
337738-AM-0	FISERV INC		1	2FE	4,976,950		5, 146, 290	5,000,000	4,988,057		2,270			3.500	3.555	AO	43,750	175,000	09/18/2012	10/01/2022
337738-AN-8	FISERV INC		1	2FE	1,854,049		1,861,557	1,850,000	1,852,082		(826)	)		2.700	2.652	JD	4,163	49,950	07/07/2015	06/01/2020
337738-AP-3	FISERV INC		1	2FE	10,219,300	104.3180	10,431,830	10,000,000	10, 194, 844		(22,595)	)		3.850	3.549	JD	32,083	385,000	12/01/2016	06/01/2025
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		2	4FE	1,439,622	101.2250	1,464,351	1,446,629	1,439,626		2,514			5. 193	5.404	MJSD	626	109,980	09/30/2016	07/01/2020
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		1	4FE	2,441,075	101.7500	2,444,035	2,402,000	2,440,807		(268)			7 .875	7.528	MN	20,492		12/11/2017	11/15/2025
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD	D	1	2FE		103.2230	3,096,690	3,000,000	2,977,300		9,904		ļ	4.625	5.005	FA	52,417	138,750	12/06/2013	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	D	1	2FE	12,274,413		13,301,658	12,425,000	12,336,028		14,591			5.000	5. 159	FA	234,694	621,250	06/10/2015	02/15/2023
302445-AD-3 340711-AV-2	FLIR SYSTEMS INCFLORIDA GAS TRANSMISSION		1	2FE 2FE	1,123,224 9,987,300	100.7400 . 103.5500 .	1,132,315 10,355,030	1,124,000	1, 123, 453 9, 993, 665		148 1,253			3.125	3.140 3.890	JU	1,561 178,681	35, 125 387, 500	06/01/2016	06/15/2021 07/15/2022
341081-FB-8	FLORIDA GAS IRANSMISSION			1FE		134.9460			9,993,665					5.960	5.866	ΔΩ		387,500	06/12/2012	07/15/2022
341081-FF-9	FLORIDA POWER & LIGHT		1	1FE	4,987,650	110 . 4490	5,522,470	5,000,000	4,989,076		261	/		4. 125	4. 172	FA	85,938	206,250	12/08/2011	02/01/2042
341081-FM-4	FLORIDA POWER & LIGHT CO	I	1	1FE	5,055,215		5,083,980	5,000,000	5,049,350		(5,865)	)		3. 125	2.976	JD	13,021	156,250	01/01/2017	12/01/2025
341099-CK-3	FLORIDA POWER CORP		1	1FE	1,494,585	101.6920	1,525,385	1,500,000	1,499,682		671			5.650	5.698		3,767	84,750	06/11/2008	06/15/2018
341099-CL-1	FLORIDA POWER CORP		1	1FE	9,030,720	140.7370	11,258,920	8,000,000	8,877,323	L	(22,780)		ļ	6.400	5.500		22,756	512,000	11/20/2009	06/15/2038
34407D-AC-3	FLY LEASING LTD	l n	l <sub>1</sub>	3FE	3,819,530	100 0000	3,798,000	3.798.000	3,818,467	Ì	(1,063)	) [	1	5.250	5.040	Δ0	41.541	1	11/29/2017	10/15/2024

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Identification	Description		g	Bond Char	NAIC Des.	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Acquired	Maturity Date
	FLY LEASING LTD	e LS D	n	Unar	Jes. 3FE		_100.0000	1.622.000	1,622,000	1,636,659	(Decrease)	Accretion (811)	Recognized	Value	5.250	4.899	Palu	Accrued 17,741	During Year	Acquired 11/01/2017	Date 10/15/2024
	FMC CORP	Lo U.		1 1	2FE		.100.0000	9, 112,995	9,000,000	8,982,803		3,805			3.950	4.001	FA	148, 125	355,500	11/01/2017	02/01/2022
	FMC TECHNOLOGIES INC.	D.		1	2FE	4,997,488	99.8120	4,990,595	5,000,000	4,993,435		947			3.450	3.460	AO	43, 125	172,500	03/30/2017	10/01/2022
	FMG RESOURCES (AUGUST 2006) PTY LT	D.	·	1	3FE		.101.2500	982,125	970,000	972,213		(287)			4.750	4.692	MN	5,887	23,421	05/09/2017	05/15/2022
345397-WK-5	FORD MOTOR CREDIT CO LLC		·		2FE	7,925,280	105.3000	8,424,032	8,000,000	7,954,146 3,548,965		7,059			4.375	4.492	FA	140,972	350,000	08/01/2013	08/06/2023
345838-AE-6 I 34640#-AA-9	FOREST LABORATORIES INCFORMOSA PLASTICS CORP USA / FORMOSA UTIL			1	2FE2	3,589,830 1,263,941	. 105.8530 . 102.6140	3,692,149 1,270,460	3,488,000 1,238,095			(18,251) (2,917)			4.875 7.200	4.264 6.688	AO	64,237 18,819	290,400 66,857	11/18/2015	02/15/2021
	FORTIS INC	Α		1	2FE		97.6120	2,928,369	3,000,000	2,994,175		687			2.100	2. 154	AO	15,225	31,500	07/14/2017	10/04/2021
349553-AM-9	FORTIS INC	ΑΑ		1	2FE	10,000,000	96.5550	9,655,450	10,000,000	10,000,000					3.055	3.055	A0	73,829	152,750	07/14/2017	10/04/2026
	FORTIVE CORP	.		1	2FE	1, 199, 139	99.2780	1,191,338	1,200,000	1, 199, 365		226		ļ	1.800	1.837	JD	960	10,800	06/21/2017	06/15/2019
	FORTIVE CORP		[	1	2FE	6,820,989		6,740,500	6,800,000	6,818,313		(2,676)			2.350	2.268			79,900	06/21/2017	06/15/2021
	FORTIVE CORP	LS		1	2FE 2FE	20, 105, 436 682, 438		19,213,170 652,590	19,343,000	20,065,447 681,104		(39,989)			3. 150 3. 150	2.654		27,080	304,652 10,348	06/21/2017	06/15/2026 06/15/2026
	FOUNDATION BUILDING MATERIALS LLC			1	4FE	869,000		904, 188	851,000			(4, 146)			8.250	7.626		26,523	71,378	08/10/2016	08/15/2021
354613-AG-6	FRANKLIN RESOURCES INC	4		1	1FE	7,675,040	. 105 . 0540	7,879,035	7,500,000	7,624,239		(50,001)			4.625	3.882	MN	39,505	346,875	12/01/2016	05/20/2020
	FREEPORT-MCMORAN COPPER & GOLD INC			1	3FE	171,900 .	99.5000	179, 100	180,000	172,446		546			3.875	4.796		2,054	3,488	07/21/2017	03/15/2023
	FREEPORT-MOMORAN COPPER & GOLD INC		·	1	3FE	515,010			576,000	515,786		734			5.450	6.275 9.917		9,243	16,350	10/17/2017	03/15/2043
35671D-BD-6 I 35671D-BJ-3 I	FREEPORT-MCMORAN COPPER & GOLD INCFREEPORT-MCMORAN INC			1	3FE	121, 100 516, 250			140,000	137,932 519,040		9,632 2,518			2.375 5.400	6.752		979 4,230	3,325	03/03/2016	03/15/2018
35671D-BL-8	FREEPORT-MCMORAN INC			1	3FE		.101.7300	25,418	25,000	25, 122		(3)			4.550	4.467	MN	149	569	10/23/2017	11/14/2024
35671D-BL-8 I	FREEPORT-MCMORAN INC	0		1	3FE	1,482,375	101.6700	1,499,633	1,475,000	1,482,210		(165)			4.550	4.467	MN	8,762	33,556	10/23/2017	11/14/2024
35671D-CA-1	FREEPORT-MCMORAN INC			1	3FE	744,468		807,300	780,000	747,668		3,200			6.750	7.924		21,938	26,325	06/28/2017	02/01/2022
35803Q-AA-5 I	FRENSENTUS MED CARE US		[	1	2FE	11,879,844		13,118,280	12,125,000	12,031,275		26,540			5.750	6.025 5.540		263,382	697, 188	11/23/2011	02/15/2021
	FRESENIUS MED CARE II			1	2FE 2FE	753,750 5,860,000			750,000 5,750,000			(563)			5.625 5.875	5.540		17,695 141,694	42, 188 337, 813	05/16/2012	07/31/201901/31/2022
	FRESENIUS MEDICAL CARE US FINANCE	0		1	2FE	323,250		319,969	300,000	319,855		(2,535)			4.750	3.641		3,008	14,250	08/23/2016	10/15/2024
35906A-AK-4	FRONTIER COMMUNICATIONS			1	4FE	1,465,819	71.9690	1,111,921	1,545,000	1,478,908		11,833			8.750	10.002		28,540	135, 188	11/16/2016	04/15/2022
	FRONTIER COMMUNICATIONS	LS	·	1	4FE	147,056		111,552	155,000	148,369		1, 187			8.750	10.002		2,863	13,563	11/16/2016	04/15/2022
	FRONTIER COMMUNICATIONSFRONTIER COMMUNICATIONS		[	1	4FE	467,790 251,488		381,710 195,438	574,000 295,000	474, 114 256, 164		6,324 4,178			7.125 7.625	11.793		18,858 4,749	13,894 22,494	08/24/2017	01/15/2023 04/15/2024
	Frontier Communications 8.4% Sr Nts Due			1	3FE	5,691,150		3,850,000	5,000,000	5,454,495		(23,774)			8.400	7.240		88,667	420,000	10/16/2001	10/15/2029
	FRONTIER COMMUNICATIONS CORP			1	4FE		83.0000	6,640	8,000	8,218		(85)			8.500	7.184	AO	144	1,290	11/29/2016	04/15/2020
35906A-AH-1	FRONTIER COMMUNICATIONS CORP	0		1	4FE	197,363	83.0000	157,700	190,000	195, 187		(2,018)			8.500	7. 184	AO	3,409	30,640	11/29/2016	04/15/2020
	FRONTIER COMMUNICATIONS CORP		· [	1	4FE	1 050 750	.105.5000	750 050	1 000 000	4 045 050		(7.040)			8.875	0.000	MS	00 047	7,050	06/07/2016	09/15/2020
35906A-AW-8 I 302941-AM-1	FRONTIER COMMUNICATIONS CORPFTI CONSULTING INC	-	[	11	4FE	1,053,750	75.6250 _103.0550		1,000,000 10.850.000	1,045,052 10.994.496		(7,340) (45,462)		<u> </u>	10.500	9.296 5.491	MN	30,917	105,000	10/18/2016	09/15/2022
364725-BA-8	GANNETT CO INC	1	·	1	3FE			6,449,625	6,300,000	6,375,156		(45,462)		İ	5. 125	4.315	JJ	148,881	322,875	07/31/2014	07/15/2020
364725-BC-4	GANNETT CO INC			1	3FE	238,050	.104.8750	241,213	230,000	236,207		(1,104)			5.500	4.871	MN	1,616	12,650	04/15/2016	09/15/2024
364725-BC-4	GANNETT CO INC	LS		1	3FE	3,382,380	104.8750	3,427,315	3,268,000	3,356,190		(15,685)			5.500	4.871	MN	22,967	179,740	04/15/2016	09/15/2024
364725-BD-2	GANNETT CO INC		·	1	3FE	1,048,987	.101.4400	1,026,573	1,012,000	1,019,700		(9,586)		<b></b>	5. 125	4. 118		10,949	51,865	10/23/2014	10/15/2019
	GASLOG LTDGATX CORPORATION	ID.	·	1	5. 2FE.	526,000	.105.7500 97.4660	556,245 975	526,000 1,000	526,000 994		1			8.875 3.250	8.875	MJSD MS	11,800	24,379	03/17/2017	03/22/2022 09/15/2026
	GATX CORPORATION	М		1	2FE	4,964,757	97.4660	4,872,310	4,999,000	4,968,596		2,965			3.250	3.331	MS	47,838	163,370	09/08/2016	09/15/2026
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C	I		1	1FE	27,028,617	99.5390	29,480,436	29,617,000	27,843,102		559,917			2.342	4.580	MN	88,631	693,630	12/01/2016	11/15/2020
	GENERAL DYNAMICS CORPORATION			1	1FE	6,967,118		6,773,384	6,862,000	6,941,197		(15,328)			2.250	2.000		19,728	154,395	04/13/2016	11/15/2022
	GENERAL DYNAMICS CORPORATION		·	1	1FE	29,768,500		28,766,340	30,000,000	29,810,749		31,499			1.875	1.994		212,500	567, 188	10/04/2016	08/15/2023
369550-AX-6 36962G-4D-3	GENERAL DYNAMICS CORPORATIONGENERAL ELEC CAP CORP	-		١	1FE	10,675,491 _ 400,253 _		10,260,375 370,857	10,959,000	10,706,131		26,074 (13,505)			2. 125	2.423 1.960		87,976 8,400	234,819	10/24/2016	08/15/2026
	GENERAL ELEC CAP CORP	1			1FE	2,854,205	_106 . 1780	3,040,941	2,864,000	2,861,569		1.108			5.500	5.545	JJ	75,697	157,520	01/05/2010	01/08/2020
36962G-5J-9	GENERAL ELEC CAP CORP	4			1FE	7,427,734	.107.6640	7,707,630	7, 159,000			(41,480)			4.650	3.963	A0	68,428	332,894	12/01/2016	10/17/2021
369604-BD-4	GENERAL ELECTRIC CO			1	1FE	15,777,880	99.8470	15, 171, 736	15,195,000	15,632,680		(86,418)			2.700	2.063	AO	93,449	410,265	04/19/2016	10/09/2022
370334-BH-6	GENERAL MILLS INC		[	1	2FE	1,538,676		1,598,126	1,540,000	1,539,813		158		<b>}</b>	5.650	5.661	FA	32,870	87,010	01/29/2009	02/15/2019
370334-BJ-2 370334-BT-0	GENERAL MILLS INCGENERAL MILLS INC		[	1	2FE 2FE	2,730,625 26,956,800		2,976,488 28,291,518	2,500,000 27,000,000	2,702,833 26,971,830		(4,939)			5.400	4.805	JU	6,000	135,000 985,500	08/15/2011	06/15/2040 02/15/2024
	GENERAL MILLS INC	1		1	2FE	4,843,571		4,852,443	4,864,000	4,845,239		1,668			3.650	3.009		60,962	87,768	01/21/2014	02/10/2024
	GENERAL MILLS INC	LS		1	2FE		99.7620	135,677	136,000	135,475		47			3.200	3.249		1,705	2,454	01/09/2017	02/10/2027
3/U334-DZ-U	COLINE MILEO 1110	-LLO			2FE	100, TEO L				, 001, 770					6.250	243 . لا	I A L.			01/03/201/	

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		1	2FE	3,233,035	102.7470	3,339,278	3,250,000	3,237,378		1,521			4.000	4.064	JJ	59,944	130,000	01/07/2015	01/15/2025
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC		1	2FE	737,944	101.3330	759,998	750,000	741,633		1,763			3.450	3.734		5,822	25,875	11/19/2015	04/10/2022
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		1	2FE	749,468	103. 9960	779,966	750,000	749,650		101			4.200	4.216		10,500	31,500	02/25/2016	03/01/2021
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		1	2FE	4,990,850	100.9760 102.9490	5,048,805	5,000,000 1,400,000	4,993,421 1,397,835		1,740			3.200	3.240 3.978		77,778	160,444	06/29/2016	07/06/2021
37045X-BW-5 37045X-AB-2	GENERAL MOTORS FINANCIAL CO INCGENERAL MOTORS FINL CO		1	2FE 2FE	1,397,620 1,411,813	102.9490	1,441,286 1,426,111	1,400,000	1,400,860		215 (1,977)			3.950	6.598		11,982 7,875	27,650 94,500	05/27/2011	04/13/2024 06/01/2018
37185L-AF-9	GENESIS ENERGY LP		1	4FE	1,239,040	97.5000	1,242,150	1,274,000	1,241,347		2,307			5.625	6.110		3, 185	61,538	07/12/2017	06/15/2024
37 185L-AK-8	GENESIS ENERGY LP		1	4FE	770,000	99.6250		770,000	770,000		2,307			6.250	6.250		2,674		12/04/2017	05/15/2026
37185L-AG-7	GENESIS ENERGY LP/ GENESIS ENERGY		1	4FE	3,300,625	101.2500	3,290,625	3,250,000	3,291,400		(9,225)			6.000	5.579		24,917	195,000	04/21/2017	05/15/2023
37186*-AA-6	GENESIS SOLAR FUNDING LLC		2	2FE	17,000,000		17,529,428	17,000,000	17,000,000				ļ	5.600	5.600		306,756	952,000	06/13/2014	09/05/2038
372917-AS-3	GENZYME CORP-GENL DIVISN	C	[]	1FE	1, 120, 530		1,062,202	1,000,000	1,067,063		(26,306)		<b></b>	5.000	2. 180		2,222	50,000	12/08/2015	06/15/2020
36159R-AG-8 36159R-AK-9	GEO GROUP INCGEO GROUP INC		1	4FE	8,046,500	100.0000	8,025,000		8,035,994 553,007		(3,042)			5. 125	5.079 5.587		102,820	411,281	06/23/2014	04/01/2023
373334-KF-7	GEORGIA POWER CO	-†	l'i	4FE	2,993,850		566,500 2.973.021	3,000,000	2,995,967		(1,363) 1,178			2.400	2.443		14,900 18.000	32,313	03/18/2014	01/15/2022 04/01/2021
373334-JP-7	GEORGIA POWER COMPANY	<u> </u>	1	1FE			7,264,110	7,000,000	6,995,942		1,991			4.250	4.282		24,792	297,500	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY		1	1FE	8,741,832		10,577,028	8,800,000	8,749,122		1,140			5.400	5.445		39,600	475,200	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY		1	1FE	6,959,620	109.9670	7,697,676	7,000,000	6,964,673		849			4.750	4.787		110,833	332,500	08/25/2011	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY		1	1FE	2,980,470	106.4810	3, 194, 424	3,000,000	2,982,171		384			4.300	4.339		37,983	129,000	03/12/2013	03/15/2043
373298-BR-8	GEORGIA-PACIFIC		1	1FE	2,921,000	140.5630	3,570,295	2,540,000	2,827,042		(15,778)			7.750	6.378		25, 153	196,850	10/27/2010	11/15/2029
373298-BP-2 37331N-AB-7	GEORGIA-PACIFIC CORPGEORGIA-PACIFIC LLC		1	1FE	3,553,972 3,976,520	133.0680	5,322,716 4.314.068	4,000,000 4,000,000	3,692,658		17,935			7.250 5.400	8.370 5.477		24, 167	290,000 216,000	07/13/2005	06/01/2028
37331N-AD-3	GEORGIA-PACIFIC LLC		1	1FE	8,999,730	107 . 6520	9,376,002	9,000,000	8,999,839		26			3.734	3.734		154,961	336,060	06/18/2013	07/15/2023
375558-AU-7	GILEAD SCIENCES INC		1	1FE	19,954,000		21,330,900	20,000,000	19,979,503		4,695			4.400	4.425		73,333		12/06/2011	12/01/2021
375558-BB-8	GILEAD SCIENCES INC	I	1	1FE	3,992,800	100.8890	4,035,544	4,000,000	3,996,019		1,424			2.550	2.589	MS	34,000	102,000	09/09/2015	09/01/2020
375558-BC-6	GILEAD SCIENCES INC		1	1FE	2,012,210		2,058,442	2,000,000	2,008,702		(1,713)			3.250	3.149		21,667	65,000	11/19/2015	09/01/2022
375558-BE-2	GILEAD SCIENCES INC		1	1FE	9,998,900		10,000,400	10,000,000	9,999,745		372			1.850	1.854		60 , 125	185,000	09/09/2015	09/04/2018
375558-BL-6 375558-BP-7	GILEAD SCIENCES INC		1	1FE	1,494,690		1,480,833	1,500,000	1,495,600 2,800,000		713			2.500	2.556		12,500	35,521	09/15/2016	09/01/2023
375558-BQ-5	GILEAD SCIENCES INC			1FE	2,800,000 3,500,000		2,802,097 3,504,410	2,800,000 3,500,000	2,800,000					1.845	0.000		1,722 2,188	10,823 13,791	09/14/2017	03/20/2019
377372-AD-9	GLAXOSMITHKLINE CAPITAL	С	1	1FE			4,815,341	4,750,000	4,793,783		(116,405)			5.650	3. 139		34,292		12/01/2016	05/15/2018
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	1	1FE	17,860,705	101.5020	17,341,583	17,085,000	17,651,725		(123, 261)			2.850	2.049		71,686	486,923	04/13/2016	05/08/2022
378272-AN-8	GLENCORE FUNDING LLC	C	1	2FE	693, 112	100.4020	702,813	700,000	693,544		432			4.000	4. 121	MS	7,311	14,000	03/21/2017	03/27/2027
361841-AB-5	GLP CAPITAL LP		1	3FE	721,000	100.7500	726,408	721,000	721,000					4.375	4.375		5,257	31,544	07/31/2014	11/01/2018
361841-AB-5	GLP CAPITAL LP	LS	1	3FE	179,000	100.7500	180,343	179,000	179,000					4.375	4.375		1,305	7,831	07/31/2014	11/01/2018
361841-AD-1 361841-AF-6	GLP CAPITAL LP		1	3FE	2,700,000 4,564,186	103.7500 106.7500	2,801,250 4.910.500	2,700,000 4,600,000	2,700,000 4.580.081		3.117			4.875	4.875 5.460		21,938 41,208	131,625 247,250	07/31/2014 02/21/2017	11/01/2020 11/01/2023
361841-AF-6	GLP CAPITAL LP	LS	l¦	3FE	1,671,775	106.7500	1.814.750	1,700,000	1,680,566		2.747		İ	5.375	5.460		15,229	91,375	07/31/2017	11/01/2023
361841-AG-4	GLP CAPITAL LP FIN II		1	3FE	380,504	102.7500	377,093	367,000	379,802		(702)			4.375	3.243		3,390	3,938	10/19/2017	04/15/2021
361841-AH-2	GLP CAPITAL LP FIN II	4	1	3FE	3,535,730	107.2500	3,688,328	3,439,000	3,522,647		(8,035)		ļ	5.375	5.011	AO	39,023	184,846	05/03/2016	04/15/2026
361841-AH-2	GLP CAPITAL LP FIN II	LS	[1	3FE	101, 123	107.2500	104,033	97,000	100,565		(342)		ļ	5.375	4.832		1,101	5,214	05/03/2016	04/15/2026
380355-AB-3	GOEASY LTD	A	[]	3FE		104. 3750	250,500	240,000	240,000		(050)			7 .875	7.875		3,150		10/27/2017	11/01/2022
38113Y-AE-9 38119#-AA-2	GOLDEN NUGGET INC		L'	5FE 1FE	2,397,877	101.7500 110.8830	661,375 2,831,326	650,000 2,553,445	664,375 2,474,889		(250) 9,097			6.750 5.750	6.087		9,263 22,526	142,626	12/01/2017 06/27/2008	10/15/2024 05/06/2025
38141G-VT-8	GOLDMAN SACHS & CO	-†	ļ'	1FE	1,047,081	99.6990	1.046.834	1,050,000	1,048,697		966		·	2.000	2.096		3,850	21,000	04/20/2016	04/25/2019
38141G-VU-5	GOLDMAN SACHS & CO	<u> </u>	1	1FE	1,499,025		1,498,958	1,500,000	1,499,339		188			2.625	2.639		7,219	39,375	04/20/2016	04/25/2019
38141G-RD-8	GOLDMAN SACHS GROUP INC			1FE	9,968,400	103 . 3030	10,330,320	10,000,000	9,982,588		3,080			3.625	3.663	JJ	160 , 104	362,500	01/16/2013	01/22/2023
38141G-VP-6	GOLDMAN SACHS GROUP INC		1	1FE	2,813,166	100.5000	2,813,992	2,800,000	2,807,576		(2,668)			2.750	2.646		22,672	77,000	11/19/2015	09/15/2020
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE	-+	[!	1FE	1,400,000	99.3020	1,390,224	1,400,000	1,400,000				ļ	2.905	2.905		17,737		07/19/2017	07/24/2023
38141G-WN-0 38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE	-+	[¦	1FE	1,400,000 1,400,000	100.8590	1,412,020 1,394,359	1,400,000 1,400,000	1,400,000 1,400,000				·	2.365	0.000		6,345	8,274	07/19/2017 09/26/2017	07/24/2023
38141G-WQ-3 38145G-AH-3	GOLDMAN SACHS GROUP INC/THE	-†	l¦	1FE	1,400,000		1,394,359	1,500,000	1,496,488		332			3.272	3.272		6,563	52,500	11/10/2016	09/29/2025
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH	<u> </u>	1	3FE	3,618,425		3.704.035	3.550.000	3,595,502		(14.557)			5. 125			23.248	181.938	05/24/2016	11/15/2023
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH	LS	1	3FE	1,255,000	104.3390	1,309,454	1,255,000	1,255,000					5. 125			8,219	64,319	11/02/2015	11/15/2023
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		1	3FE	1,552,500	102.3750	1,535,625	1,500,000	1,551,307		(1,193)			4.875	4.419	MS	21,531		09/22/2017	03/15/2027
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		1	3FE	1,853,250	103.5000	1,911,645	1,847,000	1,852,306		(686)			4. 125			28,782	77,035	08/09/2016	08/15/2024
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO	LS	[]	3FE	3,412,375		3,522,105	3,403,000	3,410,958		(1,029)		<b>}</b>	4. 125			53,030	141,933	08/09/2016	08/15/2024
38869P-AK-0	GRAPHIC PACKAGING INTL	<u></u>	[ I	3FE	8,581,875	104.5000	9, 143, 750	8,750,000	8,669,711		21,745		ļ	4.750	5.055	AU	87,743	415,625	03/13/2014	04/15/2021

# SCHEDULE D - PART 1

								Showing All Lon	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Codes		6	7		Fair Value	10	11			usted Carryin					erest		Da	
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		C	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	!	Amount	Amount		Contractual
CUSIP		d !		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n (	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S				1FE		_110 . 1660	3,855,812	3,500,000	3,470,961		8,023			9.440	10.042	FA	137,667	289,100	12/31/1998	02/01/2021
391164-AE-0 391164-AF-7	GREAT PLAINS ENERGY INCGREAT PLAINS ENERGY INC		]-		2FE 2FE	9,990,400 10,229,100	.105.9160 .108.7110	10,591,640 10,871,080	10,000,000	9,996,201 10,114,093		(22,338)			4.850 5.292	4.862	JD	40,417 23,520	485,000 529,200	05/16/2011	06/01/2021
39121J-AH-3	GREAT RIVER ENERGY		2		1FE	12,582,000	.108.4300	13,642,713	12,582,000	12,582,000		(22,000)			4.478	4.478		281,711	563,422	10/19/2010	07/01/2030
39122@-AA-7	GREAT RIVER HYDRO LLC SR SEC NTS				2FE	25,000,000	99.5620	24,890,430	25,000,000	25,000,000					4.940	4.940		415,097	456,264	04/19/2017	04/19/2032
39278*-AA-1	GREEN COUNTRY ENERGY LLC		1 .		2FE	15,593,652	109.5310	17,079,841	15,593,652	15,593,652					7.210	7.210	FMAN	159,276	1,099,087	06/10/2003	02/10/2024
393154-G@-2	GREEN MOUNTAIN POWER CORP	-			1FE		.118.2970	8,280,798	7,000,000	7,012,023		(3,794)			9.640	9.565	MS	224,933	674,800	12/31/1998	09/01/2020
393154-J*-1 39322G-AB-9	GREEN MOUNTAIN POWER CORP	-			14FE	8,000,000	.120.0000 .100.0000	9,600,000	8,000,000	8,000,000		/E\			6.170	6.170 0.000		41, 133	493,600	12/13/2007	12/01/2037 06/30/2020
398905-AK-5	GROUP 1 AUTOMOTIVE INC	+	-		4FE3FE	5,881,644	_100.0000	6,050,220	5,874,000	5,876,170		(5)			5.000	4.953		24,475	293,700	05/01/2015	06/30/2020
	GROUP 1 AUTOMOTIVE INC.				3FE		. 103. 0000	1,092,385	1,058,000	1,060,638		(2, 543)			5.250	5. 179		2,469	55,545	10/13/2016	12/15/2023
40052V-AA-2	GRUPO BIMBO SAB DE CV	D	1		2FE	7,052,540	.105.8170	7,407,197	7,000,000	7,034,203		(12,999)			4.875	4.662	JD	171,573	170,625	12/08/2015	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV	D			2FE	8,561,786		8,499,143	8,058,000	8,346,695		(64,899)			4.500	3.546		157, 131	362,610	07/11/2014	01/25/2022
40052V-AC-8	GRUPO BIMBO SAB DE CV	D	1 .		2FE	974,560		1,031,307	1,000,000	979,859		2,645			3.875	4.233		431	38,750	12/09/2015	06/27/2024
362338-AQ-8 40139L-AA-1	GTE SOUTHWEST INC 1ST MTGGUARDIAN LIFE GLOBAL FUNDING				3FE	4,888,450 1,498,020		4,800,000 1,469,378	5,000,000 1,500,000	4,906,892 1,498,664		3,356			8.500	8.734		54,306 5,417	425,000	11/22/1991	11/15/2031
40139L-AA-1 402740-AB-0	GULFSTREAM NATURAL GAS		1		2FE	7,995,360		9,482,176	8,000,000	7,997,500		385			6.190	6. 195				10/19/2005	11/01/2025
404030-AF-5	H&E EQUIPMENT SERVICES INC		1		4FE			2,673,110	2,558,000	2,589,499		(1,091)			5.625	5.368		50,760		11/20/2017	09/01/2025
423074-AS-2	H.J. HEINZ CO	Į	1 .		2FE	3,990,000	.106.0160	4,230,050	3,990,000	3,990,000					4.875	4.875	FA	73,483	194,513	01/27/2015	02/15/2025
40537Q-AN-0	HALCON RESOURCES CORP		1 .		5FE	404,625		405,600	390,000	403,986		(639)			6.750	5.928		9,945		09/20/2017	02/15/2025
406216-AZ-4	HALLIBURTON COMPANY		1 -		2FE	4,983,500		5,093,060	5,000,000	4,992,969		1,676			3.250	3.291		20,764	162,500	11/08/2011	11/15/2021
406216-BD-2 406240-AC-4	HALLIBURTON COMPANYHALLMARK CARDS INC SERIES C SR NTS				2FE	14,964,900 10,000,000		15,426,210 11,500,000	15,000,000 L	14,978,885		3,366			3.500 9.160	3.528		218,750 402,022	525,000 916,000	07/29/2013	08/01/2023
41163G-AF-8	HARCOURT GENERAL INC	C	1		2FE	2,395,294		3,042,393	2,500,000	2,426,491		3,447			7 . 200	7.577		75,000	180,000	01/01/2005	08/01/2027
41242*-BE-1	HARDWOOD FDG LLC NOTE 3.18%				1FE.	2,000,000	100.5860	2,011,724	2,000,000	2,000,000					3.180	3.180		4,240	31,800	06/07/2017	06/07/2024
41242*-BF-8	HARDWOOD FDG LLC NOTES 3.43%				1FE	2,000,000		1,976,985	2,000,000	2,000,000					3.430	3.430		4,573	34,300	06/07/2017	06/07/2027
41242*-BG-6	HARDWOOD FDG LLC NOTES 3.53%	-			1FE	1,000,000		977,252	1,000,000	1,000,000					3.530	3.530		2,353	17,650	06/07/2017	06/07/2029
41242*-AW-2 41242*-AX-0	HARDWOOD FUNDING LLC SERIES U ABS		] -		1FE1FE	3,000,000 7,000,000		3,021,923 7,005,322	3,000,000 7,000,000	3,000,000 7,000,000					2.880	2.880		5,760 14.607	86,400 219,100	04/02/2015 04/02/2015	06/07/2022
412690-AD-1	HARLAND CLARKE HOLDINGS CORP				4FE	3,067,500		3,060,000	3,000,000	3,017,676		(14, 181)			6.875	6.342		68,750	219,100	02/26/2014	03/01/2020
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES		1		1FE	4,999,400		5,000,800	5,000,000	4,999,789		199			2.250	2.254		51,875	112,500	01/05/2016	01/15/2019
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES		1 .		1FE	4,994,400	.100.6100	5,030,495	5,000,000	4,996,515		1,083			2.850	2.874	JJ	65,708	142,500	01/05/2016	01/15/2021
413875-AP-0	HARRIS CORP		1 .		2FE	20,088,350	99.8960	19,979,100	20,000,000	20,009,712		(29,833)			1.999	1.847	AO	71,076	399,800	04/23/2015	04/27/2018
413875-AQ-8 413875-AR-6	HARRIS CORP	+	1 -		2FE 2FE	2,746,895 . 5,062,500	100.4020	2,761,055	2,750,000	2,748,311 5,047,923					2.700	2.727	AO	13,200	74,250 191,600	11/30/2015	04/27/2020
413875-AR-6 418056-AS-6	HASBRO INC	+	¦-		2FE2FE		. 103 . 6330 . 120 . 3310	5, 181,665 5.565,290	5,000,000 4,625,000	5,047,923		(5,609)			3.832	3.681	MS	34,062 86.475	191,600	10/27/2010	04/27/2025
418056-AT-4	HASBRO INC	1	¦ -		2FE		.120.3310	1,510,662	1,500,000	1,512,016		(3,345)			3. 150	2.899	MN	6,038	47,250	01/01/2017	05/15/2021
4041A2-AH-7	HBOS PLC	D.			2FE	6,472,960	101.6950	6,610,201	6,500,000	6,498,581		3,496			6.750	6.808		48,750	438,750	05/15/2008	05/21/2018
197677-AG-2	HCA INC				4FE	2,060,000	113.2500	2,265,000	2,000,000	2,043,583		(4,267)			7.690	7.306		6,836	153,800	09/03/2013	06/15/2025
	HCA INC		1 -		4FE	2,372,475		2,576,000	2,300,000	2,360,309		(2,013)			7.500	7.219		26,354	172,500	07/08/2016	11/06/2033
	HCA INC		1 -		3FE3FE	7,489,375 4,500,000		7,800,000 4,758,750	7,500,000 4,500,000	7,491,922 4,500,000		1,075			5.000 5.250	5.020 5.250		110,417	375,000 .236,250	12/11/2014	03/15/2024 04/15/2025
	HCA INC	1	····   ' ·		اد 4FE	5,685,650		5,700,780	5,508,000	5,644,477		(15,589)			5.230	4.954		123,356	293,556	06/14/2017	02/01/2025
	HCA INC	LS.	1		4FE	1,539,850		1,547,325	1,495,000	1,529,783		(4,006)			5.375	4.981		33,482	80,356	05/06/2015	02/01/2025
404119-BS-7	HCA INC	ļ	1 .		4FE	113,365	.105.7500	115,268	109,000	112,755		(391)			5.875	5.319	FA	2,419	6,404	06/28/2016	02/15/2026
	HCA INC		1 -		3FE	5,625,000 .		5,962,500	5,625,000	5,625,000					5.250	5.250		13, 125	295,313	03/01/2016	06/15/2026
404119-BU-2 404119-BV-0	HCA INC		[ ] -		3FE	1,000,000 L	.100.5000 99.7500	1,005,000 2,223,428	1,000,000 L	1,000,000					4.500 5.500	4.500 5.500		17,000 5,449	45,000 58,914	08/08/2016	02/15/2027
	HCA INC	†	¦-		3FE	1,882,734	.106.0000	1,987,500	1,875,000	1,877,327		(994)			6.500	6.436		46,042	121,875	07/08/2017	06/ 15/204/
	HCA INC		li .		3FE	2,027,500	.103.0000	2,060,000	2,000,000	2,018,798		(3,050)			4.750	4.549	MN	15,833	95,000	01/05/2015	05/01/2023
421946-AK-0	HEALTHCARE REALTY TRUST INC		1 .		2FE	694,071	98.9360	692,551	700,000	694,098		27			3.625	3.726	JJ	1,410		11/27/2017	01/15/2028
421924-BK-6	HEALTHSOUTH CORP		1 .		4FE	7,291,425	102.3750	7 , 335 , 169	7, 165, 000	7,235,473		(22,500)			5.750	5.371		68,665	411,988	05/24/2016	11/01/2024
	HEALTHSOUTH CORP	+	1 -		4FE	2,952,125	. 102 . 2500	3,001,038	2,935,000	2,946,595		(2, 149)			5. 125 5. 750	4.990		44,290	140,938	11/17/2017	03/15/2023
421924-BT-7 421924-BT-7	HEALTHSOUTH CORP	LS	1 -		4FE4FE	3,040,829 2,006,211		3,115,840 2,058,160	2,996,000 1,979,000	3,034,288 2,000,915		(4,403)			5.750	5.485 5.521		50,724	162,208 113,793	07/28/2017	09/15/2025
421924-BT-7 42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL	LU	ا ا		4FE	1,930,660		1,938,839	1,930,000	1,930,660		(3, 189)			4.569	4.558	MJSD	735	81,465	04/19/2016	06/02/2021
	HEINEKEN NV	D	1		2FE	24,838,000		25,505,150	25,000,000	24,847,391		9,391			3.500	3.573		369,444	291,750	03/20/2017	01/29/2028
TEOU IE NI U	HERREIT III		1 -		4I L		. 102.0210		20,000,000						0.000	ال.لا		, 444		30/ 20/ 20 17	0 1/ 20/ 2020

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CUSIP	Description	d g	Bond Char	NAIC Des.	Actual	Fair	Fair Value	Par	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	المصابات ما	Maturity
Identification 423074-AF-0 HE	Description #EINZ (H.J.) 00	e n	Criar	Des.	Cost 8,098,240	Value _120.2220	value 9,617,744	Value 8,000,000	8,068,127	(Decrease)	Accretion (4,451)	Recognized	Value	6.375	of 6.263	Palu	Accrued235, 167	During Year 510,000	Acquired 07/30/2009	Date 07/15/2028
	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	D		1		. 104 . 2640	15,639,600	15,000,000	15,000,000		(4,431)			6.280	6.280	.l.I	408,200	942,000	07/25/2007	07/13/2028
	HERSHEY CO		1	1FE	12,761,681	99.8390	12,744,474	12,765,000	12,764,280		1, 113			1.600	1.609	FA	73,753	204,240	08/18/2015	08/21/2018
	HERSHEY CO	LS	1	1FE	234,939	99.8390	234,622	235,000	234,987		20			1.600	1.609		1,358	3,760	08/18/2015	08/21/2018
	HEWLETT PACKARD ENTERPRISE CO		1,5	2FE	11,993,357	.100.4820	12,057,828	12,000,000	11,997,103		3,715			2.850	2.882		81,700	348,833	12/28/2016	10/05/2018
	HEWLETT PACKARD ENTERPRISE COHEWLETT PACKARD ENTERPRISE CO	LS	[	2FE2FE	7,368,669 2,606,516	105.5740	7,798,729 2,758,641	7,387,000 L	7,370,394 2,607,126		1,711 605			4.900 4.900	4.935 4.935		76,414 27,030	365,862 129,416	12/28/2016	10/15/2025
	HEWLETT PACKARD ENTERPRISE CO	LO	1	2FE	4, 199, 748		4, 171, 251	4,200,000	4, 199, 782		34			2.100	2. 103		24,745	123,410	09/11/2017	10/04/2019
428291-AN-8 HE	HEXCEL CORPORATION		1	2FE	746,693	_101.9460	764,592	750,000	746,933		240			3.950	4.004	FA	11, 192	14,730	02/13/2017	02/15/2027
40419N-AE-0 HF	HFOTCO (HOUSTON FUEL OIL) TLB		2	3FE	1,443,560	_100.8750	1,463,948	1,451,250	1,443,576		(2,535)		ļ	5. 190	5.352		628	67 , 137	09/16/2014	08/19/2021
	HIGHMARK INC			2FE	11,951,520		12,570,612	12,000,000	11,981,068		5,058			4.750	4.801		72,833	570,000	05/03/2011	05/15/2021
	HIGMAN BARGE LINES TLHILL-ROM HOLDINGS INC		2	5 4FE	14,389,434 3,161,750		13,458,917	14,534,782	14,363,377		(26,057) (21,531)			6.861 5.750	7.124		87,108 58,458		01/31/2017	01/31/2022
431475-AA-0 HI	HILL-ROM HOLDINGS INC	LS	. 1	4FE.	1,156,500		1,150,875	1,100,000	1,142,831		(10,507)			5.750	4.584		21,083	63,250	12/07/2016	09/01/2023
	HILL-ROM HOLDINGS INC		1	4FE	3,008,438		3,059,100	3,000,000	3,007,346		(1,092)			5.000	4.956	FA	56,667	75,417	02/09/2017	02/15/2025
	HILTON GRAND VACATIONS BORROWER LL		1	3FE	567,110		605,245	554,000	565,492		(1,556)			6. 125	5.706		2,828	34, 121	01/13/2017	12/01/2024
	HJ HEINZ FINANCE CO		1	2FE	540,735 .		633,356	500,000	531,499		(1,365)			6.750	6.081		9,938	33,750	08/24/2009	03/15/2032
	HOLLANDER SLEEP PRODUCTS TL		2	5 1FE	9,080,813 _ 22,740,469 _		9,080,813 22,668,009	9,219,100 21,500,000	9,090,378 22,533,804		9,565 (152,344)			9.692 3.750	10.029		7,447 304,583	535,310 806,250	06/13/2017 01/01/2017	06/09/2023
	HOME DEPOT INC		1	1FE		.100.4550	2,011,160	2,000,000	1,997,306		567			2.625	2.658		4,375	52,500	11/19/2015	06/01/2022
438516-BA-3 HC	HONEYWELL INTERNATIONAL		1	1FE	10,836,480	. 105. 6330	10,563,250	10,000,000	10,630,498		(190,321)			4.250	2. 178	MS	141,667	425,000	12/01/2016	03/01/2021
	HONEYWELL INTERNATIONAL INC			1FE	1,500,000		1,504,662	1,500,000	1,500,000					1.658	0.000		4,352	20,902	10/24/2016	10/30/2019
	HONEYWELL INTERNATIONAL INC	LS.	1	1FE	6,360,339		6,289,734	6,503,000	6,372,464		11,912			2.500	2.755		27,096	163,027	01/23/2017	11/01/2026
	HONEYWELL INTERNATIONAL INCHORMEL FOODS CORP	L8		1FE1FE	4,480,811 14,964,958	104 6700	4,349,521 15,700,455	4,497,000 15,000,000	4,482,497		1,447			2.500 4.125	2.541		18,738 130,625	112,737 618,750	10/24/2016	11/01/2026 04/15/2021
	HOUSTON LTG & PR			1FE	11,741,900		11,904,820	10,000,000	10,374,638		(99,346)			9. 150	7.806		269,417	915,000	10/08/1996	03/15/2021
44267D-AB-3 HC	HOWARD HUGHES CORP		1	4FE	8,368,975	.102.5000	8,423,450	8,218,000	8,359,445		(9,530)			5.375	4.991		130,061	215,489	11/17/2017	03/15/2025
	HOWARD HUGHES MEDICAL IN		!	1FE	4,989,650		5,238,620	5,000,000	4,993,753		980			3.500	3.525		58,333	175,000	07/16/2013	09/01/2023
	HUBBELL INC		[]	1FE1FE	14,876,100 3,472,000		15,550,845 3,477,467	15,000,000 3,500,000	14,943,025 3,472,980		10,486 980			3.625	3.711		69,479 45,325	543,750	11/08/2010	11/15/2022
	HUDSON TRANSMISSION PARTNERS LLC			2FE	41,394,411		39,822,061	41,558,994	41,217,648		8,805			4. 420	4.441		158,178	1,829,134	04/09/2014	08/15/2027 05/31/2033
	HUMANA INC			2FE		.100.6640	704,651	700,000			1,588			3. 150	3.425		1,838	22,050	11/30/2015	12/01/2022
	HUMANA INC		1	2FE	1,006,340	. 100 . 4220	1,004,224	1,000,000	1,002,953		(1,632)			2.625	2.452		6,563	26,250	11/19/2015	10/01/2019
444859-BF-8 HL	HUMANA INC			2FE	5,742,928	.103.5390	5,953,464	5,750,000	5,743,393		465			3.950	3.965		66,876	112,932	03/13/2017	03/15/2027
	HUMANA INCHUMANA INCHUMANA INC			2FE2FE	7,487,250 1,497,045	99.8340	7,487,573 1.523.597	7,500,000 L	7,487,316 1,498,054		66 568		<b>}</b>	2.900 3.150	2.937		6,042 14.044	47,250	12/14/2017	12/15/2022
	HUNTINGTON BANCSHARES INC		1	2FE2FE		98.3900	737,923		7498,054				<b>†</b>	2.300	2.330			47,250	08/04/2016	03/14/2021
	HUNTINGTON INGALLS INDUSTRIES INC		. 1	2FE	1,000,000		1,070,000	1,000,000	1,000,000					5.000	5.000	MN	6,389	50,000	11/02/2015	11/15/2025
446413-AK-2 HL	HUNTINGTON INGALLS INDUSTRIES INC		1	2FE	1,425,000	99.7500	1,421,438	1,425,000	1,425,000				ļ	3.483	3.483		4, 136		11/16/2017	12/01/2027
	HUNTINGTON NATIONAL BANK		1	1FE	14,982,300		15,013,320	15,000,000	14,994,884		5,919		ļ	2.200	2.241		50,417		11/03/2015	11/06/2018
	HUNTSMAN INTL LLC 2015 EXT TLB1HUSKY ENERGY INC	Λ	2	3FE 2FE	4,081,120	.100.1560 129.9290	5, 197, 152	4,000,000	4,069,853		(149,841)			0.000	0.000		80.089	694 272,000	11/30/2016	04/19/2019
	HYUNDAI CAPITAL AMERICA			2FE2FE	4,081,120		5, 197, 152	5,000,000	4,069,853		1,144			2.500	2.524				03/14/2016	03/18/2019
	HYUNDAI CAPITAL AMERICA	C	1	2FE	9,992,900		9,880,300	10,000,000	9,996,453		2,306			2.000	2.024		100,000	210,000	06/07/2016	07/01/2019
459200-GS-4 IE	IBM CORP		1	1FE	12,041,321	.130.6620	13,519,566	10,347,000	11,822,918		(38,578)			5.600	4.563	MN	49,896	579,432	08/15/2011	11/30/2039
	IBM CORP			1FE			4,996,980	5,000,000	4,999,515		4,697			1.250	1.345		24,826	62,500	02/05/2013	02/08/2018
	ICAHN ENTERPRISES LP			3FE 3FE	1,625,144		1,666,049	1,620,000	1,624,556		(831)		<b>}</b>	6.000	5.674		40,500	82,500	09/06/2017	08/01/2020
	ICAHN ENTERPRISES LP		1	3FE3FE	504,685		500, 100 13,871,250	500,000	501,247		(1,705) 63,987		ļ	4.875 5.875	4.511		7, 177 335, 365	24,375 804,875	12/03/2015	03/15/2019
	ICAHN ENTERPRISES LP		. 1	3FE	1,726,949	. 102. 2500	1,738,250	1,700,000	1,724,014		(2,935)			6.250	5.742	FA	44,271	48,585	11/16/2017	02/01/2022
451102-BN-6 I (	ICAHN ENTERPRISES LP		1	3FE	485	_100.0100	485	485	485					6.375	6.375	JD	2		12/01/2017	12/15/2025
	IDAHO POWER CORP			1FE	9,981,900		10,435,320	10,000,000	9,995,467		1,950		ļ	4.500	4.522		150,000	450,000	11/17/2009	03/01/2020
	IDEX CORPIFM US COLONIAL PIPELINE			2FE3FE	9,947,300 9,994,500	. 104. 1940	10,419,430	10,000,000	9,981,918		5,593 581		<b></b>	4.500 6.450	4.580 6.458		20,000 107,500	450,000	12/01/2010 04/14/2011	12/15/2020
	ILLINOIS TOOL WORKS INC		1	3FE 1FE			10,972,690 3,148,431	3,000,000	9,997,774 3,161,622		(126,680)			6.450	1.867		46,875	645,000 187,500	12/01/2016	05/01/2021
	ILLINOIS TOOL WORKS INC		1	1FE	6,104,982		6,280,434	6,000,000	6,093,881		(13,739)			3.500	3.216		70,000	210,000	01/01/2017	03/01/2024
	ILLINOIS TOOL WORKS INC		1	1FE	19,974,200		19,967,680	20,000,000	19,993,774		5,227			1.950	1.977		130,000	390,000	02/18/2014	03/01/2019

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1FE		_97.6140	20,743,060	21,250,000	21,149,744		9,505			2.650	2.710		71,955	575,639	01/23/2017	11/15/2026
45326T-AA-6 453258-AP-0	INCITEC PIVOT FIN LLC		C	1	2FE	9,933,300		10,592,960	10,000,000	9,983,750 2,990,112		7,663			6.000	6.090		35,000	600,000	12/03/2009	12/10/2019
455434-BQ-2	INCO LTDINDIANAPOLIS PWR & LIGHT		D	1	2FE	2,986,560 3,494,400		3,405,000	3,000,000 3,500,000			368			7.200 4.650	7.237		63,600	216,000 162,750	09/18/2002 06/03/2013	09/15/2032
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP			'	2FE	3,075,908		3,279,976	3,075,908	3,081,515		(1,799)			9.770	9.644		13,356	280,391	11/09/1994	12/15/2020
BASOQU-4W-8	INFOBASE HOLDINGS INC TERM LOAN			2	4Z	8,766,450	_99.0000	8,766,450	8,855,000	8,766,922		472			8.000	8.244		23,290		12/20/2017	12/15/2022
45672N-AG-6	INFOR (US) INC			1	5FE	1,500,000	103.5000	1,552,500	1,500,000	1,500,000					6.500	6.500		12,458	97,500	03/17/2016	05/15/2022
456866-AM-4	INGERSOLL-RAND CO			1	2FE	11,877,219		13,041,234	11, 105, 000	11,620,686		(37,751)			6.443	5.818		91,424	715,495	09/10/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO				2FE	13,093,644		14,381,684	12,485,000	12,892,950		(29,291)			6.015	5.588		283,701	750,973	09/04/2009	02/15/2028
45687A-AA-0 45687A-AJ-1	INGERSOLL PAND CLORAL HOLDING COMP			1	2FE 2FE	4,992,850		5,144,815	5,000,000 10.000.000	4,999,402 9,988,936		913		}	6.875	6.895 4.273		129,861 18.889	343,750	08/12/2008	08/15/2018
456873-AA-6	INGERSOLL-RAND GLOBAL HOLDING COMPINGERSOLL-RAND LUXEMBOURG FINANCE			1	2FE	9,983,008 839,503		10,656,070 849,771		9,988,936		1, /66		l	4.250	4.273			425,000 22,313	06/17/2014 11/23/2015	06/15/2023
45720#-AA-8	INJURED WORKERS PHARMA TL			2	4	4,792,645		4,679,838	4,824,575	4,792,658		(859)			6.319	6.602		26,309	250,828	02/29/2016	07/22/2020
45763P-AE-6	INMARSAT FINANCE PLC		D	1	3FE	7,520,044		7,551,075	7,570,000	7,538,975		6,204			4.875	4.980		47,155	369,038	01/06/2015	05/15/2022
45763P-AE-6	INMARSAT FINANCE PLC	LS	D	1	3FE	1,351,163	.99.7500	1,366,575	1,370,000	1,358,080		2,378			4.875	5. 100	MN		66,788	12/04/2014	05/15/2022
458140-AQ-3	INTEL CORP			1	1FE	22,009,840		22,239,734	22,000,000	22,005,223		(1,947)			2.450	2.440		227 ,578	539,000	07/28/2015	07/29/2020
458140-AR-1	INTEL CORP			1	1FE	9,995,600		10,286,510	10,000,000	9,997,017		598			3.100	3. 107		130,889	310,000	07/22/2015	07/29/2022
458140-AW-0	INTEL CORP			1	1FE	2,994,720		2,946,276	3,000,000	2,996,378		1,031			1.700	1.737		5,950	51,000	05/12/2016	05/19/2021
458140-AX-8 458140-BA-7	INTEL CORPORATIONINTEL CORPORATION			1	1FE	2,990,040 3,500,000		3,059,451 3,491,299	3,000,000 3,500,000	2,990,587 3,500,000		547			3 . 150	3.189		13, 125 7, 112	47,250 23,983	05/08/2017 05/08/2017	05/11/2027
458140-BC-3	INTEL CORPORATION				1FE	3,500,000		3,518,123	3,500,000	3,500,000					1.763	0.000		8,741	23,963	05/08/2017	05/11/2022
458140-BD-1	INTEL CORPORATION			1	1FE	10,697,325		10,798,140	10,700,000	10,697,548		223			2.875	2.879		42,726	153,813	05/08/2017	05/11/2024
L5137L-AE-5	INTELSAT JACKSON B-2 TL		D	2	4FE	4,162,823		4, 149, 439	4, 163, 094	4, 162, 839		176			4.212	4.217		17,049	169,693	03/16/2016	06/30/2019
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC			1	1FE	1,498,320	101.4150	1,521,225	1,500,000	1,498,996		326			2.750	2.774		3,438	41,250	11/19/2015	12/01/2020
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC			1	1FE	9,979,200		9,864,750	10,000,000	9,979,859		659			3.100	3.124		115,389		08/10/2017	09/15/2027
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO	·		1	1FE	9,979,200		10,471,250	10,000,000	9,986,405		1,952			3.625	3.650		139,965	362,500	02/06/2014	02/12/2024
459200-JC-6 459200-JF-9	INTERNATIONAL BUSINESS MACHINES COINTERNATIONAL BUSINESS MACHINES CO			1	1FE 1FE	15,017,280 24,968,250		15,114,210 24,927,200	15,000,000 25.000.000	15,018,424 24,979,688		(3,523)			2.875	2.848		62,292 206.250	431,250 562.500	01/01/2017	11/09/2022
459200-JF-9 459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	24,968,2502,398,461		24,927,200	2,380,000	24,979,688		(1,812)			3.450	3.348		206,250	82,110	01/01/2017	02/19/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO	LS		1	1FE	617,923		640.728	620.000	618,258		182			3,450	3.490		7,843	21,390	02/16/2016	02/19/2026
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY			1	3FE	11,521,175	107.7500	12,164,975	11,290,000	11,457,737		(40,555)			6.250	5.789		266,569	705,625	06/21/2016	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3FE	3,901,250	111.7500	4, 190, 625	3,750,000	3,883,589		(16,362)			6.500	5.838		92,083	243,750	12/07/2016	02/15/2025
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP				2FE	212,750		208, 160	200,000	205,591		(4,302)			5.875	3.566		2,938	11,750	04/20/2016	04/01/2019
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP				2FE	2,676,250		2,769,668	2,500,000	2,618,858		(22,557)			5.875	4.717		55,486	146,875	04/01/2016	08/15/2022
461070-AG-9	INTERSTATE POWER & LIGHT			1	1FE 2FE	4,968,400		6,695,015	5,000,000 4.000.000	4,972,423		592		<b>}</b>	6.250	6.297		144,097	312,500	07/07/2009	07/15/2039
461070-AL-8 459902-AR-3	INTERSTATE POWER & LIGHT COINTL GAME TECHNOLOGY			1	2FE	4,038,280 9,930,382		4,050,996 10,584,100		4,037,656 9,974,324				l	3.250	3.098 7.579		10,833	65,000 748,875	11/09/2017 06/10/2009	12/01/2024
459902-AR-3	INTL GAME TECHNOLOGY	LS		1	3FE	14,918		15,900		14,984		0,097			7.500	7.579		50	1, 125	06/10/2009	06/15/2019
459745-GC-3	INTL LEASE FINANCE CORP			1	2FE	2,190,000		2,063,736	2,000,000	2,020,223		(29,049)			7 . 125	5.556		47,500	142,500	03/03/2011	09/01/2018
459745-GK-5	INTL LEASE FINANCE CORP		i		2FE	1,700,000	.120 . 4330	2,047,364	1,700,000	1,700,000	ļ			ļ [	8.625	8.625	JJ	67,610	146,625	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	3,068,512		3,303,183	3,071,000	3,069,854		246			4.750	4.760		55, 107	145,873	11/08/2011	02/15/2022
460146-CG-6	INTL PAPER CO	LS		1	2FE	1,049,150		1,129,385	1,050,000	1,049,608		84			4.750	4.760		18,842	49,875	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			1	2FE	2,999,580		3,755,022	3,000,000	2,999,617		J		}	6.000	6.001		23,000	180,000	11/08/2011	11/15/2041
46131N-AD-6 46186R-AA-7	INVERSIONES CMPC SA		V	1	2FE	4,945,300 3,333,000		5,234,165 3,374,996	5,000,000 3,333,000	4,973,300 3,333,000		5,469		·	4.500	4.638		41,250 29,904	225,000 141,653	04/18/2012	04/25/2022
462613-AK-6	IPALCO ENTERPRISES INC			1	3FE	6,483,876		6,565,000	6,500,000	6,490,784		3,402			4.250	3.509		29,904	141,653	12/08/2015	07/15/2019
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	10,741,250		11,137,500	11,000,000	10,813,220		15,395			5.750	5.999		238,944	632,500	01/26/2015	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC	[]		1	3FE	12,677,813	104.5000	13,088,625	12,525,000	12,614,355		(23,627)			6.000	5.763	FA	283,900	751,500	02/10/2015	08/15/2023
46284V-AC-5	IRON MOUNTAIN INC			1	3FE	4,250,000	100.0000	4,250,000	4,250,000	4,250,000					4.875	4.875		59,279		09/06/2017	09/15/2027
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC			1	3FE	4,235,000	102.7500	4,366,875	4,250,000	4,236,802		1, 196			5.375	5.421		19,036	228,438	06/16/2016	06/01/2026
464592-AQ-7	ISLE OF CAPRI CASINOS			1	4FE		103.1250			4 00/ =:-					5.875	0.000			3,375	06/11/2013	03/15/2021
465685-AF-2	ITC HOLDINGS CORP			1	2FE	4,966,750		5,248,390	5,000,000	4,991,719		3,735		}	5.500	5.587		126,806	275,000	12/08/2009	01/15/2020
465685-AN-5 465740-AA-6	ITC HOLDINGS CORP			1	2FE	16,988,440 742,954		17,012,342	17,000,000 741.000	16,988,568 742,945		128			3.350	3.358		74,351 926		11/09/2017 12/12/2017	11/15/2027 01/15/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			1	2FE	14,962,650		15,194,685	15,000,000	14,974,463		5,030			3.300	3.340		187,000	495,000	08/03/2015	08/15/2022
466313-AF-0	JABIL CIRCUIT INC			1	2FE	3,820,600		4,093,479	3,835,000	3,829,523		1,641			5.625	5.678		9,588	215,719	03/10/2011	12/15/2020
67180F-AG-2	JACOBS DOUNE EGBERTS INTERNATION		D	2	3FE	1,500,000	100.2920	1.504.380	1,500,000	1,500,000				L	3.688	3.688		9.065	25,831	05/10/2017	07/04/2022

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Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	D	1		3FE	315,000	100.7500	317,363	315,000	315,000					4.750	4.750	JJ	790		11/29/2017	01/15/2025
47032F-AB-5 476556-DB-8	JAMES HARDIE INTERNATIONAL FINANCE JERSEY CENTRAL PWR & LT	J			3FE 2FE	420,000	.100.7500 .108.2800	423, 150 15, 159, 172	420,000	420,000		6,333			5.000	5.000	JJ	1, 108		11/29/2017 08/14/2013	01/15/2028
832696-AR-9	JM SMUCKER CO/THE		1		2FE	9,996,600	.100.2000	10,013,300	10,000,000	9,996,619		19			3.375	3.379	JD	22,500		12/04/2017	12/15/2027
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	1,838,422	100.9180	1,766,065	1,750,000	1,766,990		(65,976)			5.350	1.522	AO	22,886	93,625	12/01/2016	04/03/2018
24422E-RT-8	JOHN DEERE CAPITAL CORP				1FE	4,998,125		5,030,055	5,000,000	4,998,412		287			2.800	2.807	JJ	59,889	140,000	01/01/2017	01/27/2023
478045-AA-5	JOHN SEVIER COMB CYCLE	·	1		1FE		.110.3170	15,262,816	13,835,404	14,052,888		(7,011)			4.626	4.476	JJ	295, 123	637,358	12/01/2016	01/15/2042
478160-AL-8 478160-AU-8	JOHNSON & JOHNSON	<del>  </del>			1FE	4,443,640 4,749,030		4,864,716 4,583,547	4,000,000 4,500,000	4,351,747 4,518,468		(16,055)			4.950	4.169	MN	25,300 106,863	198,000 231,750	08/10/2011	05/15/2033 07/15/2018
478160-AU-4	JOHNSON & JOHNSON	tl			1FE	5,164,225		5,107,005	5,000,000	5, 120, 621		(43,604)			2.950	2.016	MS	49, 167	147,500	01/2//2010	09/01/2020
478160-AZ-7	JOHNSON & JOHNSON	I	1		1FE	19,807,600		20,910,600	20,000,000	19,927,106		19,960			3.550	3.660	MN	90,722	710,000	05/17/2011	05/15/2021
478160-BH-6	JOHNSON & JOHNSON	1	1		1FE	7,857,008	. 104 . 5360	7,840,208	7,500,000			(47,648)			3.375	2.619		18,281	253, 125	01/01/2017	12/05/2023
478160-BS-2	JOHNSON & JOHNSON	<b></b>	1		1FE	10,000,000		9,784,320	10,000,000	10,000,000					1.650	1.650		55,000	165,000	02/25/2016	03/01/2021
478160-BT-0	JOHNSON & JOHNSON	<b>+</b>	1		1FE	5,047,250		4,904,625	5,000,000	5,036,158		(6,600)			2.050	1.902		34, 167	102,500	04/19/2016	03/01/2023
478160-BY-9 478160-CE-2	JOHNSON & JOHNSON	+	1		1FE	3,994,360 14,984,550		3,900,704 15,199,485	4,000,000 15,000,000	3,995,294		514 1, 115			2.450	2.466		32,667	98,000 221,250	02/25/2016 02/28/2017	03/01/2026
478160-CJ-1	JOHNSON & JOHNSON				1FE		99.4920	2,089,336	2,100,000	2,099,649					2.930	2.628		7,809	221,230	11/08/2017	01/15/2025
478160-CK-8	JOHNSON & JOHNSON	1	1		1FE	6,991,670	100.1490	7,010,395	7,000,000	6,991,769		99			2.900	2.914		28,758		11/08/2017	01/15/2028
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC		1		2FE	7,095,012	. 105 . 4720	7,488,477	7,100,000	7,091,450		3,509			5.000	5.024	MS	89,736	355,000	12/28/2016	03/30/2020
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		1		2FE		.104.6280	6,775,709	6,476,000	6,943,141		(50, 355)			3.900	2.885	FA	96, 115	252,564	12/28/2016	02/14/2026
46625H-GY-0	JPMORGAN CHASE & CO				1FE	19,213,120	.100.1390	18,025,038	18,000,000	18,007,093		(179,869)			6.000 4.625	4.962 4.639	JJ	498,000	1,080,000	03/05/2010	01/15/2018
46625H-HZ-6 46625H-JD-3	JPMORGAN CHASE & CO	+			1FE1	3,995,560 9,946,700		4,270,684 10,700,520	4,000,000 L	3,998,278 9,976,940		464 5,230			4.500	4.564		26,208	185,000 450,000	05/05/2011	05/10/2021
46625H-JT-8	JPMORGAN CHASE & CO	†			1FE	3,977,680		4,203,772	4,000,000	3,985,413		2,084			3.875	3.943		64,583	155,000	01/21/2014	02/01/2024
46625H-RL-6	JPMORGAN CHASE & CO		1		1FE	748,005	99.3440		750,000			267			2.700	2.742	MN	2,419	20,250	05/11/2016	05/18/2023
46625H-RY-8	JPMORGAN CHASE & CO		1		1FE	5,043	103.6250	5, 181	5,000	5,040		(3)			3.782	3.677	FA	79	95	03/02/2017	02/01/2028
46625H-RY-8	JPMORGAN CHASE & CO	LS	1		1FE		103.6250	10,357,319	9,995,000	10,075,166		(5,991)			3.782	3.677		157,505	189,005	03/02/2017	02/01/2028
48125L-RH-7	JPMORGAN CHASE BANK NA		1		1FE	1,500,000		1,502,913	1,500,000	1,500,000					2. 125	0.000		945	24,923	09/20/2016	09/21/2018
48125L-RJ-3 485134-BH-2	JPMORGAN CHASE BANK NA		1		2FE	11,500,000 2,981,940		11,581,029 3,793,035	11,500,000 3,000,000	2,985,766		431			2.265	6.094		3,617 23,192	210,389 181,500	09/20/2016	09/23/2019 11/15/2035
485134-BK-5	KANSAS CITY PWR & LT CO		1		2FE	5,000,000		5,035,720	5,000,000	5,000,000					6.375	6.375		106,250	318,750	03/06/2008	03/01/2018
485170-AU-8	KANSAS CITY SOUTHERN		1		2FE	4,427,619	99.6030	4,482,131	4,500,000	4,453,925		18,536			2.350	2.799		13,513	105,750	07/27/2016	05/15/2020
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		2		3FE	605,578	. 100 . 4580	610,251	607,469	605,848		270			4.000	4.091	FMAN	202	12,744	06/01/2017	03/11/2021
487836-BC-1	KELLOGG CO		1		2FE	30,914,224	_103.3530	32,052,835	31,013,000	30,990,160		11,498			4. 150	4. 191	MN	164,455	1,287,040	02/14/2011	11/15/2019
487836-BD-9 487836-BL-1	KELLOGG COKELLOGG CO	†			2FE2FE	12,933,092 13,303,935	.104.7360 98.8610	13,225,999 13,346,168	12,628,000 13.500.000	12,735,287		(34, 119) 23, 286			4.000	3.694 2.955	MS	22,450	505, 120 371, 250	08/05/2011	12/15/2020
487836-BS-6	KELLOGG COMPANY	<u> </u>	 		2FE		99.3400		674,000	673,483		23,280			2.750	2.664	JD	1.488	18.655	11/07/2016	12/01/2023
489170-AD-2	KENNAMETAL INC		]1		2FE	13,025,090	100.0790	13,010,296	13,000,000	13,007,281		(3,829)			2.650	2.618	MN	57,417	344,500	02/06/2013	11/01/2019
491674-BG-1	KENTUCKY UTILITIES	<b></b>	1		1FE	1,860,797	123.3880	2,367,806	1,919,000	1,867,551		1, 135			5. 125	5.329	MN	16,391	98,349	01/26/2011	11/01/2040
49269T-AB-5	KETTLE CUSINE LLC TL	<del> </del>	2		5Z	7,328,323	99.5000	7,352,039	7,388,984	7,328,357		17, 176			6.559	6.818	MJSD	5,918	543,848	10/28/2016	08/21/2021
49327M-2N-3 C4931*-AJ-2	KEYBANK NA/CLEVELAND OH	<del>  </del>			1FE2	749,633		751,376 8,450,542	750,000 8,000,000			122			2.350	2.367 5.140	MS	5,532	17,625 411,200	03/03/2016	03/08/2019
49337W-AC-4	KEYSPAN CORP	+ A	1		2FE	7,600,845		9,147,812	6,810,000	7,996,486		(25,206)			8.000	7.049		69,613	544,800	05/08/2010	09/08/2020 11/15/2030
493738-AE-8	KIA MOTORS CORPORATION	D	'		2FE	2,082,843		2,057,782	2,100,000	2,083,371		528			3.000	3. 163		11,550		10/19/2017	04/25/2023
493738-AF-5	KIA MOTORS CORPORATION	D			2FE	1,044,656	98.3120	1,032,271	1,050,000	1,044,738		82			3.500	3.561	A0	6,738		10/19/2017	10/25/2027
494368-BP-7	KIMBERLY-CLARK CORP	·	1		1FE	1,993,430	99.1860	1,983,720	2,000,000	1,996,637		1,505			1.850	1.930	MS	12,333	37,000	11/23/2015	03/01/2020
494368-BQ-5	KIMBERLY-CLARK CORP	·	1		1FE	10,002,600		9,796,190	10,000,000	10,001,933		(242)			2.650	2.647		88,333		02/27/2015	03/01/2025
494368-BR-3 494368-BS-1	KIMBERLY-CLARK CORP	·}	1		1FE1FE	2,490,775 14,993,550	.101.0200 99.4770	2,525,500 14,921,610	2,500,000 15,000,000	2,492,735	}				3.050	3.093		28,806	76,250 322,500	08/03/2015	08/15/2025
494386-BS-1 494386-AB-1	KIMBERLY-CLARK CORP	n	1		1FE		101 5650	14,921,610	10,000,000						3.800	3.862	AO	87,611		12/01/2016	04/08/2024
494550-AY-2	KINDER MORGAN ENER PART	11	i		2FE	1,496,865	_100.4650	1,506,975	1,500,000	1,499,950		400			5.950	5.978	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BJ-4	KINDER MORGAN ENER PART	ļ	1		2FE	9,991,400	.103.8030	10,380,300	10,000,000	9,996,150					4. 150	4. 160	MS	138,333	415,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART	<b></b>	1		2FE	4,975,400	. 106 . 2520	5,312,575	5,000,000	4,977,818		438			5.625	5.659		93,750	281,250	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART	<del></del>	1		2FE	5,988,840 .		6, 192, 144	6,000,000	5,994,454		1,062			3.950	3.972		79,000	237,000	03/07/2012	09/01/2022
494550-BP-0 494550-BS-4	KINDER MORGAN ENER PART	<del></del>	1		2FE 2FE	2,371,375 4,985,300	.101.5060	2,537,648 5,185,580	2,500,000 5,000,000	2,380,326 4,990,709		2,218 1,316			5.000 4.150	5.348 4.185	MS	41,667 86,458	125,000 207,500	07/29/2013	03/01/2043
494550-BS-4 49456B-AE-1	KINDER MORGAN INC	<del>  </del>			2FE	4,985,300			4,243,000	4,990,709	ļ				4. 150	3.265				11/23/2015	12/01/2024
434JUD-ME-1	NINDLA MONUMAN TING	.			∠Γ⊑		. 100.0700	4,200,109	4,240,000	4,223,783		0, 141			0.000	200.د	UU	10,784	129,412	(1/20/2010)	12/01/2019

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Coc	des	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F										Current	Exchange							
		0										Year's	Change							
		r				Rate					Current	Other-	in							
		Се				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date <sup>'</sup>
49456B-AN-1	KINDER MORGAN INC			2FE	1,540,000	101.6560	1,565,509	1,540,000	1,540,000					2.639	0.000	JAJ0	8,806	7,311	08/03/2017	01/15/2023
496902-AK-3	KINROSS GOLD CORP	A	. 1	3FE	4,959,050	113. 1250	5,656,250	5,000,000	4,962,343		617			6.875	6.940	MS	114,583	343,750	08/15/2011	09/01/2041
496902-AN-7	KINROSS GOLD CORP	A	. 1	3FE	1,748,183	109. 6250	1,949,133	1,778,000	1,759,020		4,847			5.950	6. 107	MS	31, 150	86,394	11/16/2017	03/15/2024
496902-AP-2 718337-AE-8	KINROSS GOLD CORP	A	. 1	3FE 2FE	3,060,543 12,435,610	100.6250 123.3520	3,089,188 3,568,742	3,070,000	3,060,803 11,822,959		260 (73,097)			4.500	4.539 6.052		67, 156 66, 000		08/18/2017	07/15/2027 06/01/2026
50076Q-AU-0	KRAFT FOODS GROUP INC	U		2FE	5,671,250	105.9500	5,297,485	5,000,000	5,286,464		(130,617)			5.375	2.565		105,260	268,750	12/18/2014	02/10/2020
50076Q-AZ-9	KRAFT FOODS GROUP INC			2FE	4,957,474	102.3260	5,116,295	5,000,000	4,978,081		4.486			3.500	3.608		12,153	175,000	01/29/2013	06/06/2022
50077L-AH-9	KRAFT HEINZ FOODS CO		1	2FE	2,023,563	100.5770	2,036,674	2,025,000	2,024,048		362			2.800	2.820	JJ	28, 193	56,700	08/26/2016	07/02/2020
50077L-AP-1	KRAFT HEINZ FOODS CO			2FE	2,800,000		2,807,034	2,800,000	2,800,000					1.980			8,007	13,448	08/07/2017	02/10/2021
50077L-AQ-9	KRAFT HEINZ FOODS CO		· [	2FE	2,800,000		2,823,976	2,800,000	2,800,000	ļ			<b>}</b>	2.230			9,018	15,237	08/07/2017	08/10/2022
501044-CX-7501044-CH-2	KROGER CO.		- [ ]	2FE 2FE	10 , 155 , 100 12 , 046 , 180		10, 198, 640	10,000,000	10,080,844 12,011,432	·	(25,035)		<b>}</b>	3.300	3.020		152, 167	330,000 738,000	12/05/2014	01/15/2021
48268K-AD-3	KT CORP	D	· [ '	2FE	7,473,150		12,893,388 7,481,280	12,000,000 7,500,000	7,492,627		(5, 130) 5, 467			6 . 150	6.100 2.702		340,300	738,000	04/14/2009	01/15/2020 04/22/2019
502413-AY-3	L-3 COMMUNICATIONS CORP		1	2FE	17,005,100		17.806.072	17.000.000	17,017,267		(9.363)			5.200	5.139		186.622	884.000	11/23/2015	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP		1	2FE	15,265,632		16,096,120	15,300,000	15, 293, 547		2,280			4.750	4.797	JJ	335, 113	726,750	11/23/2015	07/15/2020
50540R-AJ-1	LAB CORP OF AMER HLDGS		. 1	2FE	5, 165, 550		5,261,535	5,000,000	5,058,152		(18,681)			4.625	4. 181		29,549	231,250	07/28/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS		. 1	2FE		103.7100	1,037,096	1,000,000	999,407		115			3.750	3.764		13,333	37,500	08/20/2012	08/23/2022
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		. []	2FE		101.9540	1,019,543	1,000,000	992,602		1,662			3.200	3.396		13,333	32,000	11/30/2015	02/01/2022
50540R-AR-3 50540R-AT-9	LABORATORY CORPORATION OF AMERICALABORATORY CORPORATION OF AMERICA		.	2FE 2FE	1,396,850	100.2630 . 100.1560 .	150,395 1,402,178	150,000 1,400,000	149,719		129			2.625	2.718		1,641	3,938	07/06/2015	02/01/2020
512807-AR-9	LAM RESEARCH CORP		1	2FE	1,498,740		1,509,414	1,500,000	1,499,114		241			2.800	2.818		1.867	42.000	05/23/2016	06/15/2021
513075-BB-6	LAMAR MEDIA CORP		1	3FE	2,340,188		2,323,344	2,275,000	2,298,420		(10,673)			5.875	5.319		55,690	133,656	03/06/2014	02/01/2022
513075-BE-0	LAMAR MEDIA CORP		. 1	3FE	12,653,438	103.0000	13, 132, 500	12,750,000	12,686,003		7,379			5.000	5.086		106,250	637,500	04/14/2015	05/01/2023
513075-BH-3	LAMAR MEDIA CORP.		. 1	3FE	1,037,500		1,045,000	1,000,000	1,020,346		(6,098)			5.375	4.649		24,785	53,750	01/20/2015	01/15/2024
513075-BL-4	LAMAR MEDIA CORP.		. 1	3FE	3,745,216		3,736,250	3,500,000	3,704,459		(30,858)			5.750	4.571		83,854	201,250	09/02/2016	02/01/2026
513272-AB-0 51509G-AB-9	LAMB WESTON HLD		. 1	3FE 4FE	4,514,588	104.5000 L	4,801,775 872,575	4,595,000 982,143	4,521,776 858,218		6,420 31,493			4.875	5. 101 9. 425		37,334	219,028 43,686	11/14/2016	11/01/2026
521615-AA-2	LEA POWER PARTNERS 2033		2	3FE	3,348,311		3.989.227	3.821.322	3.467.123		13.062			6.595	8.148		74.205	187 .437	09/10/2008	06/15/2033
521865-AV-7	LEAR CORP		1	2FE	13,379,425		13,999,282	13.235.000	13, 323, 925		(18,615)			5.375	5. 194		209,462	711,381	01/26/2015	03/15/2024
524660-AW-7	LEGGETT & PLATT INC		1	2FE	9,970,600	101. 4790	10 , 147 , 930	10,000,000	9,985,166		2,914			3.400	3.435		128,444	340,000	08/08/2012	08/15/2022
524660-AY-3	LEGGETT & PLATT INC		. 1	2FE	3,476,935	99.0290	3,466,026	3,500,000	3,477,177		242			3.500	3.579		15,313		11/14/2017	11/15/2027
526057-BV-5	LENNAR CORP		. []	3FE	3,235,000	103.8750	3,375,938	3,250,000	3,237,117		1,411			4.750	4.814	MN	13,293	154,375	06/21/2016	05/30/2025
526057-BW-3 526057-BX-1	LENNAR CORP		¦	3FE3FE	991,690 250,000	105.0000 . 104.0000 .	1,050,000 260,000	1,000,000 250,000	993,584 250,000		904			4.875	5.001 4.750	ΔD	2,167 2,969	48,750 11,875	10/29/2015	12/15/2023
526057-BN-3	LENNAR CORPORATION	<u></u>	1.3	3FE	9,797,041	104.0000	10,648,050	10,141,000	9,947,890		32,993			4.750	5.202		61,550	481,698	08/23/2016	11/15/2022
526057-BY-9	LENNAR CORPORATION		1	3FE	3, 105, 000	102.0000	3, 167, 100	3, 105,000	3,105,000					4. 125	4. 125		59,060	62,262	01/05/2017	01/15/2022
526057-BZ-6	LENNAR CORPORATION		1	3FE	2, 101, 313	102.5300	2, 153, 130	2,100,000	2, 101, 203		(110)			4.500	4.489		16,013	47,775	04/19/2017	04/30/2024
526057-CB-8	LENNAR CORPORATION		.[]	3FE	1,000,000		1,029,800	1,000,000	1,000,000					4.750	4.750		4,222		11/14/2017	11/29/2027
526107-AD-9	LENNOX INTERNATIONAL INC.		-[]	2FE	14,313,221		14, 149, 958	14,330,000	14,315,750	<b>}</b>	2, 187		<b>}</b>	3.000	3.019		54,932	444,230	11/01/2016	11/15/2023
52729N-BX-7 52729K-AM-8	LEVEL 3 COMMUNICATIONS INCLEVEL 3 FINANCE B-II 2022 TL		2	4FE 3FE	306, /50	100.4050 .	301,215	300,000	304,543		(1,940)			5.750	5.003		5,750	17,250	11/07/2016	12/01/2022
527298-BH-5	LEVEL 3 FINANCING INC	1	1	3FE	3,725,408		3,632,454	3,637,000	3,705,845		(11,709)			5.375	4.952		65, 163	161,250	11/17/2017	05/01/2025
527298-BL-6	LEVEL 3 FINANCING INC	I	1	3FE	5,.20,100	98.7500			3,,30,340					5.250	0.000				03/08/2016	03/15/2026
527298-BM-4	LEVEL 3 FINANCING INC		. 1	3FE	14,581,298	98 . 1550	14,232,475	14,500,000	14,572,302		(8,996)			5.250	5. 140		160,708	761,250	03/28/2017	03/15/2026
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		2	4FE	1,745,119		1,676,069	1,748,182	1,745,169		5,377		ļ	4.432	4.490		4,551	73,814	01/11/2016	04/09/2021
53079E-AV-6	LIBERTY MUTUAL GROUP		. []	2FE	11,745,480	106.9510	12,834,144	12,000,000	11,897,999		26,587			5.000			50,000	600,000	05/18/2011	06/01/2021
53079E-AW-4 53079E-BE-3	LIBERTY MUTUAL GROUP INC		¦	2FE 2FE	3,987,560 12,991,420	107.9040 . 105.3730 .	4,316,164 13,698,516	4,000,000 13,000,000	3,993,850 12,994,709		1,243 845			4.950	4.990 4.258		33,000 24,556	198,000 552,500	05/01/2012	05/01/2022
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		2	4	5,991,420	98.7500	5,901,855	5,976,563	5,907,366		(2,593)		<u> </u>	8. 193			4,081	469,447	02/23/2016	02/18/2022
53219L-AQ-2	LIFEPOINT HEALTH INC		1	3FE	8, 135, 708		7,952,700		8,133,587		(2,121)			5.375	5.315	MN	72,697	218,091	06/09/2017	05/01/2024
53219L-AQ-2	LIFEPOINT HEALTH INC	M	. 1	3FE	5,386,218	98.0000	5,277,300	5,385,000	5,386,093		(124)			5.375	5.370	MN	48,241	144,722	06/09/2017	05/01/2024
532716-AR-8	LIMITED BRANDS INC			3FE	2, 176, 813		2,172,500	2,000,000	2,036,881	ļ	(23,253)		ļ	8.500	7.143		7,556	170,000	07/08/2010	06/15/2019
532716-AS-6	LIMITED BRANDS INC		·[]	3FE	826,750	109.0000	904,700	830,000			373			7.000	7.056		9,683	58, 100	06/02/2010	05/01/2020
534187-AW-9 53944Y-AC-7	LINCOLN NATIONAL CORP	In	1'	2FE 1FE	2,233,150	128.8960 . 100.4990 .	2,900,167 753,742	2,250,000 750,000	2,235,876 747,910		350 467			6.300	6.356 3.074		32,288	141,750 11,250	10/11/2007	10/09/2037 01/11/2022
539830-AT-6	LOCKHEED MARTIN CORP		1	2FE	8,065,760			8,000,000	8,016,152		(8, 138)			4.250	4.136			11,250	01/04/2017	11/15/2019
539830-AY-5	LOCKHEED MARTIN CORP		li	2FE	7,413,039		7,299,730	7.100.000			(54, 891)			3.350	2.487		70.034	237,850	03/11/2016	09/15/2021
000000 AT 0					, 710,000		, 200,700	, 100,000	,010,000	r		P		0.000	FE- 101	~				

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1	2		Cod		6	7		Fair Value	10	11			usted Carryin				_	nterest			tes
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	F o r e				Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Exchange Change in Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP Identification	Description	d e	g n	Bond Char	NAIC Des.	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
539830-AZ-2	LOCKHEED MARTIN CORP	-	-"-	1	2FE	19,855,800	114.3070		20,000,000	19,871,540	(Decrease)	2,825	rtecognized	value	4.850	4.896		285,611	970,000	09/06/2011	09/15/2041
539830-BF-5	LOCKHEED MARTIN CORP			1	2FE	5,978,460			6,000,000	5,987,198		4,208			2.500	2.577		15,833	150,000	11/16/2015	11/23/2020
539830-BJ-7	LOCKHEED MARTIN CORP			1	2FE	14,974,350			15,000,000	14,992,202		8,566			1.850	1.909		29,292	277,500	11/16/2015	11/23/2018
546268-AG-8 546268-AG-8	LOUISIANA LAND & EXPLOR	0			2FE 2FE		117. 3940	545,884 41.088	465,000	454,244		1,367 103			7 . 650	8. 151		2,964	35,573	07/24/2000	12/01/2023
548661-DM-6	LOUISIANA LAND & EXPLOR			1	2FE 1FE	5,244,973	117. 3940		35,000 5,269,000	34, 190 5, 248, 642		2.180			7.650 2.500	8. 151 2.552		223	2,678 131,725	07/24/2000 04/11/2016	12/01/2023 04/15/2026
548661-DM-6	LOWE S COMPANIES INC	LS		1	1FE	2,718,547			2,731,000	2,720,448		1, 130			2.500	2.552		14,414	68,275	04/11/2016	04/15/2026
548661-AK-3	LOWE'S COMPANIES INC				1FE	10,465,300	129.0870	12,908,690	10,000,000	10,295,161		(17,884)			6.500	6.132	2 MS	191,389	650,000	06/25/2004	03/15/2029
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	34,622,510			33,000,000	33,671,448		(191,634)			3.750	3.093		261,250	1,237,500	03/11/2016	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			1	1FE	3,997,080			4,000,000	3,998,735		298			3.800	3.799		19,422	152,000	11/16/2011	11/15/2021
50212Y-AB-0 50218U-AC-0	LPL HOLDINGS INCLTCG HLDG CORP LONG TERM CARE			1	4FE5	4,590,000 5,659,794			4,500,000 5,677,143	4,584,922 5,659,586		(5,078)			5.750 6.569	5.329	9 MS B JAJO	76, 188	59,097 351,898	09/07/2017	09/15/2025
50247V-AA-7	LYB INTL FINANCE BY			1	2FE	5,920,680			6,000,000	5,952,064		7,549			4.000	4.163		110,667	240,000	07/11/2013	07/15/2023
55181X-AA-0	LYNX II CORP		D	1	4FE	2,461,000			2,300,000	2,381,811		(28,624)			6.375	4.910		30,954	146,625	02/04/2015	04/15/2023
55305B-AQ-4	M/I HOMES INC			1	3FE	700,000	101 . 4920	710,444	700,000	700,000					5.625	5.625		16, 188		10/18/2017	08/01/2025
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3			2	4FE		100.0000	128,979	128,979	128,538		30			4.319		MJSD	46	2,606	06/30/2017	06/21/2024
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE		100.8310		525,000	521,554		14			4.200	4.239		5,390	405 500	09/26/2017	10/03/2047
56081#-AL-4 56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1				1FE	3,528,364 15,000,000		3,682,893 15,244,427	3,528,364	3,528,364 15,000,000					3.800 3.130	3.800 3.130		7,076 7,388	165,539 469,500	09/12/2011	12/10/2021
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST ABS				1FE	5,000,000		5,017,207	5,000,000	5,000,000					3.150	3.150		10,354	177,500	12/10/2015	12/10/2027
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE			1	4FE		96.0000	192,000	200,000	193,346		346			4.875	6.463		2,058		11/14/2017	04/15/2020
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE	LS		1	4FE		96.0000	284, 160	296,000	286,149		509			4.875	6.464		3,046		11/14/2017	04/15/2020
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB			2	3FE	1,360,166		1,361,651	1,364,818	1,359,068		620			4.443		B MJSD	505	46,030	03/01/2017	09/24/2024
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	12,417,000			12,417,000	12,417,000					2.779		5 MON	3,834	287,688	12/28/2005	12/28/2020
55279H-AM-2 565849-AN-6	MANUFACTURERS AND TRADERS TRUST CO			1	1FE 2FE	2,100,000	100.4820		2, 100, 000 450, 000	2,100,000 449,487		203			2.700	2.749	FMAN	5,012 1,013	20, 177 12, 150	05/15/2017 07/06/2015	05/18/2022 06/01/2020
570535-AK-0	MARKEL CORPORATION			1 1	2FE	7,488,900		8,096,505	7,500,000	7,494,334		1,100			4.900	4.919		183,750	367,500	06/27/2012	07/01/2022
570535-AR-5	MARKEL CORPORATION			1	2FE		99.4920	417,867	420,000	419.101		13			3.500	3.526		2,409		10/30/2017	11/01/2027
571903-AN-3	MARRIOTT INTERNATIONAL INC			1	2FE	498,775	100.6430	503,214	500,000	499,267		218			2.875	2.924	4 MS	4,792	14,375	09/09/2015	03/01/2021
571903-AV-5	MARRIOTT INTERNATIONAL INC			1	2FE	29,922,396	99.6630		30,000,000	29,908,730		16, 159			3. 125	3. 172		354, 167	937,500	12/27/2016	02/15/2023
57169*-BD-8	MARS INC SER T-1 SR NTS				1	18,000,000		18,398,624	18,000,000	18,000,000					3.300	3.300		151,800	297,000	03/29/2017	03/29/2024
57169*-BH-9 57169*-AV-9	MARS INC SER V-1 SR NTS			1	1 1	3,000,000			3,000,000 18,000,000	3,000,000 18,000,000					3.630	3.630		27,830	54,450 451,800	03/29/2017 09/27/2016	03/29/2029
571748-BB-7	MARSH & MCLENNAN COMPANIES INC			1	1FE	1,497,945			1,500,000	1,498,318		373			2.750	2.779		17,302	22,688	01/09/2017	09/21/2023
573284-AK-2	MARTIN MARIETTA MATERIAL			1	2FE	1,748,758	101.2940	1,772,643	1,750,000	1,749,952		161			6.600	6.610		24.383	115,500	04/16/2008	04/15/2018
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1	2FE	9,110,559	98.5730		9, 129, 000	9, 111, 507		947			3.450	3.474	4 JD	26,246	165,349	05/17/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS INC	LS		1	2FE	2,865,201	98.5730	2,830,028	2,871,000	2,865,499		298			3.450	3.474		8,254	52,001	05/17/2017	06/01/2027
573284-AR-7	MARTIN MARIETTA MATERIALS INC				2FE	1,400,000			1,400,000	1,400,000					2.096		2 FMAN	3,260	13,547	05/17/2017	05/22/2020
573284-AS-5 573284-AT-3	MARTIN MARIETTA MATERIALS INC			1	2FE 2FE	2,850,000 4,987,500			2,850,000 5.000.000	2,850,000 4,987,532		32		}	2. 125 3. 500	3.530	MJSD	2,019 5.347	}	12/06/2017	12/20/2019
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1	2FE		99.2540		950,000	4,987,532		32		<u> </u>	4.250	4.269				12/06/2017	12/15/2027
574599-BG-0	MASCO CORP			1	2FE	3, 126, 065			3,002,000	3,039,335		(15,284)			7. 125	6.510		62,979	213,893	04/18/2016	03/15/2020
574599-BH-8	MASCO CORP			1	2FE	7,719,910	110.7130	8,507,210	7,684,000	7,703,395		(4,030)			5.950	5.881	1 MS	134,619	463,678	07/09/2013	03/15/2022
574599-BL-9	MASCO CORP			1	2FE	1,990,480		2,111,000	2,000,000	1,991,886		799			4.375	4.434		21,875	87,500	03/10/2016	04/01/2026
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRC01BE			1	6		0.0000	0.500.675	9,225,070	4 005 400		(45,895)			0.000	0.000		07.004	45,895	07/01/2013	07/01/2026
575634-AS-9 57629W-CC-2	MASSACHUSETTS ELECTRIC			1	1FE	4,983,300 4,997,250		6,596,675 4,940,205	5,000,000 5,000,000	4,985,428 4,998,355		320 906			5.900 1.550	5.924 1.569		37,694 17.222	295,000 77,500	11/10/2009	11/15/2039
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				IFE				5,000,000	4,998,355		(12,313)			3.600	3.290		41.000	180,000	12/01/2016	04/09/2024
57636Q-AB-0	MASTERCARD INC			1	1FE	5, 142, 970			5,000,000	5, 124,996		(17,974)			3.375	2.934		42, 188	168,750	01/01/2017	04/01/2024
577081-AT-9	MATTEL INC			1	3FE	5,986,500	98.5000	5,910,000	6,000,000	5,995,692		1,444			4.350	4.378	B A0	65,250	261,000	09/23/2010	10/01/2020
577081-AY-8	MATTEL INC			1	3FE	2,495,300			2,500,000	2,497,375		457			3.150	3. 172		23, 188	78,750	03/04/2013	03/15/2023
577081-AY-8	MATTEL INC	LS		1	3FE	2,495,300		2, 152, 525	2,500,000	2,497,375		457		ļ	3. 150	3. 172		23, 188	78,750	03/04/2013	03/15/2023
577081-AZ-5 577081-BA-9	MATTEL INC			1	3FE	1,001,860		987,380	1,000,000 1,500,000	1,000,749		(541)		}	2.350	2.293	3   MN	3,590	23,500	11/30/2015	05/06/2019
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION			1	3FE 4FE	1,498,230	89.0940			1,498,704 525,000		339			2.350 5.250	5.250		1,914	36,229	12/01/2017	08/15/2021
57772K-AB-7	MAXIM INTEGRATED PRODUCT			1	2FE	9,887,900			10,000,000	9,936,771		10,892			3.375	3.509		99,375	337,500	03/11/2013	03/15/2023
577778-BM-4	MAY DEPT STORES			1	2FE	3,680,605			5,000,000	4,703,046		179,719			8.500			35,417	425,000	03/23/2005	06/01/2019

### **SCHEDULE D - PART 1**

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

							Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Year									
1	2		Cod	es	6	7	Fair Value	10	11		e in Book/Adjusted	d Carrying	y Value			Ir	nterest		Da	tes
•	_	3	4	5	1	. 8	9	1	• •	12	13	14	15	16	17	18	19	20	21	22
			1 '			· ·							Total							
													Foreign							
			_								C.	urront								
												Current	Exchange							
			0								1	Year's	Change							
			r			Rate						Other-	in							
		С	е			Used to			Book/	Unrealized	Year's T	Than-	Book/				Admitted			Stated
		0	i			Obtain			Adjusted	Valuation	(Amor- Ten	mporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization) Imp	pairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)		cognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
579780-AN-7	MCCORMICK & COMPANY INCORPORATED	Ť	+	1	2FE	7,972,400 ,101.3100		8,000,000	7,973,307	(200:000)	907	oogzou	74.40	3.400	3.441	FA G.G	105,778		08/09/2017	08/15/2027
58013M-ET-7	MCDONALD S CORP			1	2FE	996,60599.9580		1,000,000			685			2.200	2.274	MN	2,139		07/08/2015	05/26/2020
58013M-EW-0	MCDONALDS CORPORATION			1	2FE	2,248,898100.1020		2,250,000	2,249,649		369			2.100	2.117		3, 150		12/02/2015	12/07/2018
58013M-EX-8	MCDONALDS CORPORATION			1	2FE	7,811,985101.0380		7,550,000	7,717,300		(54,769)			2.750	1.970		12,688	207,625	03/30/2016	12/09/2020
581557-AM-7	MCKESSON CORP			1	2FE	3, 197, 610127.3970		3,000,000	3,113,864		(8,579)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557-AZ-8	MCKESSON CORP			1	2FE	3,966,48099.3720		4,000,000	3,977,878		4, 104			2.700	2.820	JD	4,800		02/20/2015	12/15/2022
581557-BE-4	MCKESSON CORP			1	2FE	7,690,701103.5790		7,297,000	7 ,579 ,604		(40,703)			3.796	3. 105	MS	81,559		03/26/2015	03/15/2024
581557-BE-4	MCKESSON CORP	LS.		1	2FE	2, 103, 040 103. 5790	2,071,586	2,000,000	2,074,383		(10,703)			3.796	3. 132	MS	22,354		03/26/2015	03/15/2024
552690-A@-8	MDU RESOURCES GROUP INC			L	2	19,500,000115.0000		19,500,000	19,500,000					6.330	6.330	FA	435,451		08/24/2006	08/24/2026
582839-AE-6	MEAD JOHNSON NUTRITION C			[!	1FE			10,500,000	10,511,790		(6,318)			4.900	4.834	MN	85,750		12/03/2015	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C			[]	1FE	1,999,460126.8710		2,000,000	1,999,529		10		·	5.900	5.897	MN	19,667		10/29/2009	11/01/2039
583491-AB-1	MECCANICA HOLDINGS USA		C	1	3FE	5,923,680126.0000		6,000,000	5,931,843		1,249			7.375	7.482		204,042		07/08/2009	07/15/2039
58446V-AG-6	MEDIACOM BROBNO LLC/CORP			1	4FE 4FE	3,012,038102.7500		2,871,000	2,968,051		(28,462)			6.375	4.849		45,757		12/13/2017	04/01/2023
58446V-AL-5 58502B-AA-4	MEDIACOM BROADBAND LLC			1	3FE	190,088101.2500		185,000	189,055		(1,032)			5.500	2.599		2,148		10/18/2017	04/15/2021
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA			1	3FE	1,032,500		1,000,000	1,031,399 9,995,378		(1,101)			5.250	4.369 1.738		4,375 43,917		03/21/2017	12/01/2023 03/28/2019
585055-AS-5	MEDTRONIC GLOBAL HOLDINGS SCA			1	1FE	3,210,279 104.7670		3,000,000			(62,452)			4.450	2.227		39,308		12/01/2016	03/28/2019
585055-AW-6	MEDTRONIC INC			1	1FE	4,991,850111.7500		5,000,000	4,992,704		164			4.500	4.510		66,250		03/14/2012	03/15/2042
585055-AX-4	MEDTRONIC INC			1	1FE	5,108,520 102.2020		5,000,000	5.088.818		(19,702)			3. 125	2.676		46.007		01/01/2017	03/15/2022
585055-AZ-9	MEDTRONIC INC			1	1FE	3,990,600100.2490		4,000,000	3,994,750		917			2.750	2.777		27,500		03/19/2013	04/01/2023
585055-BC-9	MEDTRONIC INC			1	1FE	14,970,900104.7260		15,000,000	14,980,806		2.710			3.625	3.648		160 . 104		02/20/2014	03/15/2024
585055-BR-6	MEDTRONIC INC			1	1FE	10, 157, 121102.4250		10,000,000	10,123,089		(27,271)			3. 150	2.837		92,750		01/01/2017	03/15/2022
G5963#-AG-8	MEGGITT PLC SERIES A SENIOR NOTE		D	1	2	17,000,000100.6340		17,000,000	17,000,000					3.310	3.310		273,535		07/06/2016	07/06/2023
58711P-AL-6	MENS WEARHOUSE TLB			2	4FE	98.9170		, ,						0.000	0.000		359		09/26/2014	06/18/2021
589331-AQ-0	MERCK & CO INC			1	1FE	5,936,850132.5040	6,625,220	5,000,000	5,814,211		(21,708)			5.850	4.644	JD	147,063	146,250	08/15/2011	06/30/2039
58933Y-AP-0	MERCK & CO INC				1FE	1,373,362100.6160	1,388,497	1,380,000	1,376,616		1,564			1.785	0.833	FMAN	3,558	20,681	11/24/2015	02/10/2020
58933Y-AR-6	MERCK & CO INC			1	1FE	13,940,22099.5950		14,000,000	13, 955, 447		5,590			2.750	2.800	FA	150,792		03/26/2015	02/10/2025
58940*-AA-9	MERCURY LAND PARTNERS LLC				5*G1	6,859,144100.0000		6,859,144	6,859,144					8000	8.000	MON	45,728		12/14/2015	09/04/2030
59001A-AN-2	MERITAGE HOMES CORP			1	3FE	8,295,940108.7500					(31,757)			7 . 150	6.692	AO	123,759		12/18/2014	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP			1	3FE	2,351,125112.5000		2,235,000	2,299,195		(12,849)			7.000	6.220	AO	39, 113		10/22/2013	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			]	3FE	310,000100.1250		310,000	310,000		(4.070)			4.500	4.500	MS	4,650		05/23/2013	03/01/2018
59001A-AY-8 59001A-BA-9	MERITAGE HOMES CORP			1	3FE 3FE	1,021,200107.0000		980,000 2,500,000	1,019,224 2,500,000		(1,976)			6.000	5.335 5.125		4,900 8,898		11/17/2017	06/01/2025
59001K-AD-2	MERITAGE HOMES CORP			1	4FE	2,500,000101.7500		1,977,000	2,500,000		(8,072)			6.250	4.832				10/18/2017	06/06/2027 02/15/2024
59217G-AG-4	MET LIFE GLOB FUNDING I			1	1FE	2,061,729		15,000,000	15,044,251		(96.646)			3.650	2.989		25.854		01/01/2017	06/14/2018
59217G-BS-7	MET LIFE GLOBAL FUNDING I				1FE	6,961,72699.6160					1.634			1.350	1.374		27,947		09/08/2016	09/14/2018
59217G-BS-7	MET LIFE GLOBAL FUNDING I	LS	1		1FE	3,033,57499.6160		3,035,000	3,034,494		712			1.350	1.374		12, 178		09/08/2016	09/14/2018
59151K-AG-3	METHANEX CORP		A	1	2FE	7,969,200 106.0820	8,486,592	8,000,000	7,985,205		3,097			5.250	5.300		140,000		02/21/2012	03/01/2022
59151K-AJ-7	METHANEX CORP		Α	1	2FE	4,967,650 103.9130		5,000,000	4,969,057		478			5.650	5.695		23,542		11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP	. I	A	1	2FE	447,400101.0930		500,000	457,346		4,895			4.250	5.763		1,771		11/23/2015	12/01/2024
591894-BY-5	METROPOLITAN EDISON			1	2FE	3,495,030101.8690	3,565,419	3,500,000	3,497,198		483			3.500	3.517	MS	36,069	122,500	03/12/2013	03/15/2023
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,500,000100.0900	1,501,344	1,500,000	1,500,000					1.914	0.000	MJSD	1,435	22,826	09/08/2016	09/14/2018
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,497,51097.9530	1,469,297	1,500,000	1, 498, 132		481			1.950	1.985		8,613	29,250	09/08/2016	09/15/2021
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA			1	4FE	4,525,10599.5000		4,500,000	4,523,332		(1,773)			4.500	4.427		67,500		03/08/2017	09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA			1	4FE	4,834,534106.5000		4,702,000	4,821,704		(12,831)			5.625	5. 148		44,081		03/08/2017	05/01/2024
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA	LS.		1	4FE	6,663,530106.5000		6,500,000	6,647,750		(15,780)			5.625	5. 199		60,938		03/08/2017	05/01/2024
55303X-AD-7	MGM GROWTH PROPERTIES OPERATING PA			[1	4FE	700,00098.0000		700,000	700,000					4.500	4.500		8,750		09/07/2017	01/15/2028
552953-CB-5	MGM RESORTS INTERNATIONAL			[]	3FE	345,625103.5000		350,000	347,539		1,002		·	5.250	5.588		4,645		01/12/2016	03/31/2020
552953-CC-3	MGM RESORTS INTERNATIONAL			[]	3FE	647,950108.0000		605,000	639,498		(5,726)		·	6.000	4.749		10,688		07/06/2016	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL	М		[]	3FE			150,000	150,000				·	4.625	4.625		2,313		08/16/2016	09/01/2026
552953-CD-1	MGM RESORTS INTERNATIONAL	JM		[¦	3FE	5,850,000101.0000		5,850,000	5,850,000		(20, 405)		·	4.625	4.625 5.546		90,188		08/16/2016	09/01/2026
552953-CA-7 45567Y-AJ-4	MGM RESORTS INTL			1	3FE 4FE	3,846,875109.7200		3,600,000	3,735,611		(30, 125)			6 . 625	5.546 5.519		10,600 6.113		04/07/2014	12/15/2021
45567Y-AJ-4 594088-AM-8	MH SUB I LLC (MICRO) TERM LOAN			2	4FE3FE	2,406,761		2,420,000 1,881,668	2,395,558 1,881,661		928			4.288	5.519				09/15/2017 11/30/2016	09/13/2024 01/30/2023
595112-BG-7	MICRON TECHNOLOGY INC			1	3FE			1,001,008	1,001,001		(o)			5.625	0.000		1,0/4	75,000	03/03/2016	01/30/2023
594918-AH-7	MICROSOFT CORP			'	1FE	32,646,640 102.2930		34.000.000	33,561,809		148.718			3.000	3.496		255.000		03/11/2011	10/01/2020
594918-AJ-3	MICROSOFT CORP	1	1		1FE	11,387,790116.8740		10.701.000	11.299.092		(15,636)		·····	4.500	4.119		120.386		09/07/2011	10/01/2040
23 10 10 110 0 1111111											( .0,000/						,000			

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	ng Value			lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		•					-	_						Total							
														Foreign							
			_										Current	Exchange							
			-																		
			0				<b>.</b> .						Year's	Change							
		1 -	r				Rate					Current	Other-	in .							
		С	е			L	Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i			(	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date <sup>*</sup>
594918-AL-8	MICROSOFT CORP	Ť			1FE	9,974,700		10,504,950	10,000,000	9,991,048	(= 00:00:00)	2,658			4.000	4.031	FA	158,889		02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP	Ĭ			1FE			25,544,700	20,000,000	22,425,496		(59, 163)			5.300	4.454	FA	421,056		08/15/2011	02/08/2041
594918-BF-0	MICROSOFT CORP	.1		1	1FE	14,985,000		14,946,540	15,000,000	14,995,747		5,010			1.300	1.334	MN	31,417		10/29/2015	11/03/2018
594918-BX-1	MICROSOFT CORPORATION			1	1FE	11,416,2801		11,666,486	11,500,000	11, 426, 132		9,852			2.875	2.991	FA	133, 168	165,313	01/30/2017	02/06/2024
594918-CA-0	MICROSOFT CORPORATION			1	1FE	19,946,200		22,865,400	20,000,000	19,947,021		821			4.250	4.266		342,361		01/30/2017	02/06/2047
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST			1	4FE	1,144,0131		1, 167, 375	1,100,000	1, 135,629		(7,836)			6.875	5.812		28,569		07/18/2017	08/15/2023
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.			1	2FE	35,594,7001		37,326,382	35,594,700	35,594,700					6.000	6.000	MS	628,840		08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP			2	2FE	3,744,245		3,822,694	3,744,245	3,744,245					5.250	5.250	MS	57,880		10/01/2013	03/15/2025
605417-BZ-6	MISSISSIPPI POWER CO			1	2FE	9,944,500		9,775,660	10,000,000	9,950,536		1, 147			4.250	4.283	MS	125, 139		03/05/2012	03/15/2042
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC	-+	ν		1FE	450,000		438,315	450,000	450,000	·	<b> </b>	<del> </del>		2.527	2.527		3,411		09/06/2016	09/13/2023
606822-AJ-3 60856B-AA-2	MITSUBISHI UFJ FINANCIAL GROUP INC	+	υ	L	1FE 2FE	750,000 4,956,2201		718,247 5,001,095	750,000 5,000,000	750,000 4,977,305		9.410			2.757	2.757 3.085				09/06/2016	09/13/2026
60855R-AG-5	MOLINA HEALTHCARE INC			1	4FE	4,956,220		409.703	393,000	4,977,305		9,410			5.375	5.343		2.699		09/19/2016	11/15/2022
60855R-AH-3	MOLINA HEALTHCARE INC	- +		1	4FE	560,000		558,600	560,000	560,000		(95)			4.875	4.875		1,213		05/22/2017	06/15/2025
60871R-AF-7	MOLSON COORS BREWING CO			1	2FE	9,796,276		9.605.284	9.800.000	9,797,335		718			2.100	2.108		94.897		06/28/2016	07/15/2021
60871R-AG-5	MOLSON COORS BREWING CO			1	2FE	8,876,221		8,701,354	8,890,000	8,878,009		1,214			3.000	3.018		122,978		06/28/2016	07/15/2026
60871R-AG-5	MOLSON COORS BREWING CO	LS		1	2FE	1,108,280		1,086,446	1,110,000	1,108,503		152			3.000	3.018		15,355		06/28/2016	07/15/2026
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE			1	2FE	2,993,520		2,956,707	3,000,000	2,996,020		2,130			1.625	1.699		8,531		10/19/2016	10/28/2019
60920L-AB-0	MONDELEZ INTERNATIONAL HOLDINGS NE		]		2FE	3,000,000		3,011,040	3,000,000	3,000,000		, ,			1.988	0.000		10,437		10/19/2016	10/28/2019
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE			1	2FE	9,963,100	.97.2870	9,728,650	10,000,000	9,971,436		7, 104			2.000	2.078	A0	35,000	200,000	10/19/2016	10/28/2021
609207-AB-1	MONDELEZ INTERNATIONAL INC			1	2FE	4,994,600	105.9080	5,295,415	5,000,000	4,996,476		502			4.000	4.013		83,333	200,000	01/09/2014	02/01/2024
609207-AC-9	MONDELEZ INTERNATIONAL INC			1	2FE	983,381		1,002,439	1,000,000	994, 166		5,258			1.897	1.389		3,214		12/03/2015	02/01/2019
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL			2	4FE	2,799,831		2,790,182	2,796,306	2,799,827		(1,435)			4.943	4.883		1 , 152		05/01/2013	03/27/2020
610202-BR-3	MONONGAHELA POWER COMPANY			1	2FE	699,7061		713,647	700,000			16			3.550	3.555		3, 175		05/09/2017	05/15/2027
61166W-AE-1	MONSANTO COMPANY			1	2FE	2,712,938		2,574,545	2,250,000	2,601,647		(40, 185)			5.500	3. 175		46,750		02/20/2015	08/15/2025
61166W-AT-8	MONSANTO COMPANY	-+		1	1FE	557,2621		564,515	562,000	558,934		811			2.750	2.913		7, 126		11/23/2015	07/15/2021
615369-AD-7	MOODY S CORP			1	2FE	813,5681		804,906	800,000	805,882		(3,715)			2.750	2.261		10 , 144		11/23/2015	07/15/2019
615369-AG-0 615369-AL-9	MOODYS CORPORATION			1	2FE 2FE	1,794,4381 5,935,080		1,802,257 5,931,618	1,800,000 6,000,000	1,795,350 5,937,928		912 2,848			2.750	2.819		2,200		02/27/2017 06/01/2017	12/15/2021
61746B-DJ-2	MORGAN STANLEY			1	1FE	7,970,960			8,000,000			2,848			3.250	3.372		105,000		08/01/2017	01/15/2028
61746B-DQ-6	MORGAN STANLEY			1	1FE	6,938,680		7,308,532	7,000,000	6,958,462		5,668			3.730	3.982		46,715		04/23/2014	04/29/2024
61746B-EA-0	MORGAN STANLEY			'	1FE	9,966,400		9,983,260	10,000,000	9,977,314		6,495			2.500	2.572		48,611		04/18/2016	04/21/2021
61746B-EC-6	MORGAN STANLEY			1	1FE	1,500,000		1,542,672	1,500,000	1,500,000		, 400			2.765	0.000		7.949		10/19/2016	10/24/2023
61746B-EE-2	MORGAN STANLEY			1	1FE	1,500,000		1,524,813	1,500,000	1,500,000					2.543	0.000		7,734		01/17/2017	01/20/2022
61761J-B4-0	MORGAN STANLEY				1FE	1,001,756		1,012,061	1,000,000	1,000,970		(379)			2.580	1.251		1,004		11/30/2015	06/16/2020
61945C-AG-8	MOSAIC CO			1	2FE	10,978,4401	100.2620	11,028,842	11,000,000	10,978,675		235			4.050	4.074		59,400		11/08/2017	11/15/2027
61980A-AC-7	MOTIVA ENTERPRISES LLC			1	2FE	9,980,4001		10,561,100	10,000,000	9,995,057		2,223			5.750	5.776		265, 139		01/06/2010	01/15/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC			1	2FE	3,295,7481		3,660,022	3,295,748	3,295,748					6.560	6.560		9,609		03/25/2010	03/25/2030
55342U-AH-7	MPT OPER PARTNERSP/FINL		-	1	3FE	5,262,500		5,338,250	5,240,000	5,261,861		(639)			5.000	4.935		72,778		09/07/2017	10/15/2027
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		-	[!	3FE	2,524,3751		2,643,750	2,500,000	2,517,775	ļ	(3,650)			6.375	6. 178		53, 125		02/19/2016	03/01/2024
55354G-AA-8	MSCI INC	-+		]1	3FE	4,860,138		4,989,506	4,735,000	4,817,948		(14,811)		4 404 674	5.250	4.841		31,764		01/27/2015	11/15/2024
C58640-AD-1	MULLEN GROUP SERIES D	-+	B		3	18,696,581		16,840,393	16,760,445	16,760,445		(004)		1, 101, 074	5.760	5.760		2,682		06/29/2006	06/30/2018
62539B-AA-3	MULTI-COLOR CORP	-+	-	[	4FE 3FE	1,522,500		1,505,625	1,500,000	1,521,539 4,277,434	·	(961)	<u> </u>		4.875 7.050	4.541 6.426		17,672		09/20/2017	11/01/2025
626717-AA-0 626717-AD-4	MURPHY OIL CORP	+	-	ļ:	3FE	4,353,9341 997,8601		4,482,500 1,002,500	4,075,000 1,000,000	4,277,434 998,952		(11,842)			4.000	6.426		47,881		01/06/2010 05/15/2012	05/01/2029
626717-AD-4	MURPHY OIL CORP	·†		1 3	3FE	997,860		1,002,500	2,200,000			3,809			4.000	4.026				05/15/2012	06/01/2022
626717-AF-9	MURPHY OIL CORP	0		1 3	3FE	2, 108, 380		2,208,250	450,000	409,694		6.687			4.450	6. 164		1,669		05/03/2016	12/01/2022
626717-AH-5	MURPHY OIL CORPORATION			1	3FE	63,000		67,253	63,000	63,000					6.875	6.875		1,636		08/12/2016	08/15/2024
626717-AH-5	MURPHY OIL CORPORATION	†	1	l <sub>1</sub>	3FE	2,000,000		2,045,000	2,000,000	2,000,000					5.750	5.750		42,486		08/04/2017	08/15/2025
626738-AC-2	MURPHY OIL USA INC	Ť	1	1	3FE	821,845		812, 108	779,000	815,351		(6,494)			6.000	3. 176		17,657		10/19/2017	08/15/2023
626738-AD-0	MURPHY OIL USA INC	1		1	3FE	3,082,538		3, 187, 357	3,035,000	3,079,538		(3,000)			5.625	5.379		28,453		07/05/2017	05/01/2027
628530-BF-3	MYLAN INC			1	2FE	493,360		500,011	500,000	497 , 425		2,008			2.550	2.976		3,294		12/08/2015	03/28/2019
62854A-AJ-3	MYLAN NV	1		1	2FE	1, 123, 115	100.5350	1, 130, 010	1, 124, 000	1,123,516		440			3.000	3.044		1,499		02/08/2017	12/15/2018
62854A-AL-8	MYLAN NV			1	2FE	2,999,2471	102.1860	3,065,571	3,000,000	2,999,331		189			3.750	3.757		5,000		02/08/2017	12/15/2020
62854A-AM-6	MYLAN NV			1	2FE	5,744,1541	100.5580	5,782,102	5,750,000	5,745,294		1, 140			3.150	3. 175	JD	8,050	181, 125	02/08/2017	06/15/2021
629568-AX-4	NABORS INDUSTRIES INC			1	3FE	3,655,486		3,390,900	3,560,000	3,605,296		(11,067)			4.625			48,480		01/31/2013	09/15/2021
629568-AX-4	NABORS INDUSTRIES INC	LS		1	3FE	8,449,868	.95.2500	8,039,100	8,440,000	8,445,958		(1,477)			4.625	4.604	MS	114,936	390,350	01/31/2013	09/15/2021

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							1
													Foreign							1
		F										Current	Exchange							i
		О										Year's	Change							1
		r				Rate					Current	Other-	in							1
		Се				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D	2	1FE	8, 156, 725	116.0200	9,678,389	8,342,001	8,219,261	(= 00.0000)	5.848	· · · · · · · · · · · · · · · · · · ·		6.267	6.488	JD	262,849	518,431	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33	D	2	1FE	25,000,000	116.5200	29, 130, 000	25,000,000	25,000,000					6.067	6.067	JD	762,588	1,516,750	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC		1	1FE	5,000,000	103 . 5280	5, 176, 375	5,000,000	5,000,000					4.534	4.534	MS	66,751	226,700	03/17/2010	03/15/2020
63254A-AR-9	NATIONAL AUSTRALIA BANK LTD ( NEW	C		1FE	1,495,725	97.8680	1,468,026	1,500,000	1,496,939		830			1.875	1.935	JJ	13,203	28, 125	07/05/2016	07/12/2021
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL	·- <b>-</b>		1FE	3,533,072	109.5390 _	3,870,084	3,533,072	3,533,072 19,424,345					5.600	5.600	AO	41,769	204,090	02/25/2008	03/31/2024
62927#-AD-8 636180-BN-0	NATIONAL FOOTBALL LEAGUE ABSNATIONAL FUEL GAS COMPANY		1	1FE 2FE	19,424,345 347,610	99.6020	19,518,829 348,608	19,424,345 350,000	347,661		51			2.830 3.950	2.830 4.034	MC	116,050 3,610	530,840	06/30/2015	03/31/2024
195674-H#-6	NATIONAL GRID / COLONIAL GAS		1	1	19,000,000	120.0000	22,800,000	19,000,000	18,976,899		4.026		<u> </u>	8.800	8.833	JD			12/31/1998	07/01/2022
743753-00-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV	I		11			5,819,037	5,000,000	5,000,000					9.630	9.630		41,463	481,500	12/31/1998	05/30/2020
743753-C#-0	NATIONAL GRID / NARRAGANSETT ELECTRIC /			1FE	7,500,000	120.0000	9,000,000	7,500,000	7,408,790		14,921			8.460	8.779	MS	160,388	634,500	12/31/1998	09/30/2022
637071-AJ-0	NATIONAL OILWELL VARCO I		1	2FE	4,982,000	97.6550	4,882,760	5,000,000	4,990,586		1,771			2.600	2.641	JD	10,833	130,000	11/15/2012	12/01/2022
637432-KT-1	NATIONAL RURAL UTIL COOP ABS		1	1FE	1,567,583		1,504,071	1,500,000	1,504,854		(57,949)			5.450	1.537		34,063	81,750	12/01/2016	02/01/2018
637432-MQ-5	NATIONAL RURAL UTIL COOP ABS	·	1	1FE	4,982,800		5,086,640	5,000,000	4,992,291		1,728			3.050	3.090	FA	57,611	152,500	01/26/2012	02/15/2022
637432-NL-5 63618E-AR-2	NATIONAL RURAL UTILITIES COOPERATI		l	1FE 2FE	4,990,250 5,111,250		5,037,500 5.930,775	5,000,000 5,000,000	4,991,394 5,040,254		1, 144 (3, 815)			2.950 7.375	2.981	FA	59,000 153,646	73,750 368,750	01/31/2017 07/17/1997	02/07/2024
63938C-AA-6	NAVIENT CORP		1	2FE		101.3750	1,824,750	1,800,000			1,875			5.000	5. 125		153,646	90,000	11/03/2014	10/26/2020
63938C-AB-4	NAVIENT CORP		1	3FE	2,675,025		2,679,750	2,700,000	2,681,402		2, 152			5.875	6.000		29,081	158,625	11/03/2014	10/25/2024
63938C-AB-4	NAVIENT CORP	LS	1	3FE	2,278,725	99.2500	2,282,750	2,300,000	2,284,157		1,833			5.875	6.000		24,773	135, 125	11/03/2014	10/25/2024
63938C-AC-2	NAVIENT CORP		1	3FE	1,800,128	103. 2500	1,764,543	1,709,000	1,796,465		(3,664)			5.875	4. 166		26,774		11/16/2017	03/25/2021
78442F-ET-1	NAVIENT CORP		1	3FE	104,201	101.2500	112,388	111,000	105,095		728			6. 125	7.200		1,813	6,799	10/03/2016	03/25/2024
63946B-AD-2	NBC UNIVERSAL		1	1FE	14,976,750	106.5420	15,981,240	15,000,000	14,993,481		2,570			5. 150	5. 170		130,896	772,500	04/27/2010	04/30/2020
63946C-AG-3	NBCUNIVERSAL ENTERPRISE INC	-+		1FE			1,404,393	1,400,000	1,400,000		40.000			1.735	0.762		6,207	7, 163	06/08/2017	04/01/2021
62886E-AH-1 62886E-AJ-7	NCR CORP		1	4FE	9,334,423 15,888,524		9,515,539 16,276,948	9,433,000 15,997,000	9,386,859 15,927,030		13,230			4.625 5.000	4.795 5.078		164,815	436,276 799,850	06/24/2015	02/15/2021
62886E-AR-9	NCR CORP		1	4FE		101.7300	820,000	800,000	811,118		(5,310)			5.875	5.117		2.089	47,000	07/23/2014	12/15/2021
62886E-AS-7	NCR CORP		1	4FE	4,025,048		4,017,163	3,835,000	3,939,428		(27,324)			6.375	5.397		10,866	238,584	11/17/2017	12/15/2023
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		2	4FE	10,710,876		10,724,282	10,724,282	10,710,960		83			5.622	5.657		5,024	16,747	12/19/2017	12/23/2021
64072T-AC-9	NEPTUNE FINCO CORP		1	3FE		108.2480	487, 116	450,000	470,817		(433)			6.625	5.507		13,747	13,250	11/16/2017	10/15/2025
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		2	1FE	28 , 125 , 592		30,737,118	28,125,592	28, 125, 592					6.210	6.210		4,852	1,720,674	01/25/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B	·	1	1FE	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					6.550			1,819	655,000	01/25/2008	07/15/2027
64110D-AF-1 64110L-AG-1	NETAPP INC		1	2FE	1,399,650 58,276	99.6120 106.3750	1,394,574 60,634	1,400,000 57,000	1,399,661 57,938		(125)			3.300 5.750	3.304		11,807 1,093	3,278	09/26/2017	09/29/2024
64110L-AG-1	NETFLIX INC	LS	1	4FE	708,508	106.3750	737 , 179	693,000	704,408		(1,520)			5.750	5.432		13,283	39,848	03/03/2015	03/01/2024
64110L-AJ-5	NETFLIX INC		1	4FE	251,653	105. 1250	262,813	250,000	251,203		(243)			5.500	5.373	AO	2,903	13,750	02/09/2016	02/15/2022
64110L-AL-0	NETFLIX INC		1	4FE	1,000,000	106.2500	1,062,500	1,000,000	1,000,000					5.875	5.875	AO	12,403	58,750	02/09/2016	02/15/2025
64110L-AN-6	NETFLIX INC		1	4FE	280,000	97.7500	273,700	280,000	280,000					4.375	4.375	MN	1,565	6, 125	11/07/2017	11/15/2026
64110L-AN-6	NETFLIX INC	LS	1	4FE	100,000	97.7500 .	97,750	100,000	100,000					4.375	4.375	MN	559	2, 188	11/07/2017	11/15/2026
64110L-AP-1	NETFLIX INC		1	4FE	953, 100	98.0000	940,800	960,000	953,190		90 620			4.875	4.964	AU	8,450	07 500	10/25/2017	04/15/2028
641423-BW-7 641423-BY-3	NEVADA POWER CO		1	1FE	1,495,095 4,995,850		1,538,622 5,287,790	1,500,000 5,000,000	1,499,620 4,999,335		520			6.500 7.125	6.545 7.137		40,625 104,896	97,500 356,250	07/25/2008	08/01/2018
645370-AB-3	NEW HOME COMPANY INC		1	4FE		105. 7500	5,287,790	373,000			(326)		<u> </u>	7.125	6.897	MO	6,761	14,573	09/11/2017	04/01/2022
64952W-CB-7	NEW YORK LIFE GLOBAL FUNDING			1FE	.25,514,087	99.6530	25,431,369	25,520,000	25,519,388		705			1.550	1.553	MN	64.828	395,560	04/06/2016	11/02/2018
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING	I		1FE	23,018,980		22,698,562	23,000,000	23,012,654		(3,708)			2.000	1.983		99,667	460,000	04/07/2016	04/13/2021
65120F-AA-2	NEWCREST FINANCE PTY LTD	D	1	2FE	9,827,995	105 . 1090	10 , 196 , 585	9,701,000	9,803,164		(24,530)		ļ	4.450	4. 148	MN	55, 161	431,695	10/27/2016	11/15/2021
65120F-AA-2	NEWCREST FINANCE PTY LTD	LS D	1	2FE	398,521	105. 1090	419,383	399,000	398,789		49			4.450	4.465		2,269	17,756	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD	D	[]	2FE			6,249,054	6,000,000	5,981,609		3,424			4.200	4.272		63,000	252,000	09/24/2012	10/01/2022
65120F-AC-8	NEWCREST FINANCE PTY LTD	LSD	[	2FE			1,041,509	1,000,000	996,935		571		·	4.200	4.272		10,500	42,000	09/24/2012	10/01/2022
651229-AM-8 651229-AR-7	NEWELL RUBBERMAID INC	-†		2FE	9,968,200 1,989,890	103.5350 100.0920		10,000,000 2,000,000	9,984,259 1,997,126		3, 164 3, 566		l	4.000 2.150	4.042 2.335		17,778 9,078	400,000 43,000	06/11/2012	10/15/2022
651229-AT-3	NEWELL RUBBERMAID INC	-†	1	2FE	2,816,352	100 . 0920	2,826,623	2,817,000	2,816,725		215			2.130	2.608		18,717	438,732	03/18/2016	03/29/2019
651229-AV-8	NEWELL RUBBERMAID INC	1	1	2FE	1,261,609		1,305,868	1,262,000	1,261,697		51			3.850	3.855		12,147	48,587	03/18/2016	04/01/2023
651290-AP-3	NEWFIELD EXPLORATION CO		1	3FE	322,875	106.7500	320,250	300,000	311,699		(2,546)			5.750	4.689		7,235	17,250	03/14/2013	01/30/2022
651587-AF-4	NEWMARKET CORP		1	2FE	4,991,752	104 . 5800	5,229,015	5,000,000	4,995,351		830			4.100	4. 121		9,111	205,000	04/30/2013	12/15/2022
65339K-AG-5	NEXTERA ENERGY CAPITAL		1	2FE	4,999,950		5, 140, 665	5,000,000	4,999,971		5			3.625	3.625		8,056	181,250	06/03/2013	06/15/2023
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	-+	]	2FE	9,989,900		9,994,570	10,000,000	9,995,708		3,347			2.300	2.335		57,500	230,000	03/28/2016	04/01/2019
65339K-AT-7 65342Q-AB-8	NEXTERA ENERGY CAPITAL HOLDINGS IN	-+		2FE	5,982,960 5,311,875		6,111,864 5.223.750	6,000,000 5.250.000	5,983,930 5,310,796		970 (1,079)		<u> </u>	3.550 4.500	3.584 4.352		35,500 63.000	108,275	04/25/2017	05/01/2027
00042V-HB-0	INLATERA ENERGI UPERATING PARTNERS	<u> </u>	I	srE	J						(1,0/9)			4.300	4.302	MO			10/20/201/	1202/01/602/

## SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Decer	mber 31 of (	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı .	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	l in o							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS			1	3FE		101.7500	468,050	460,000	460,000					4.250	4.250	MS	5,213		09/18/2017	09/15/2024
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS	LS		1	3FE	1,537,500		1,526,250	1,500,000	1,536,622		(878)			4.250	3.834	MS	17,000		10/23/2017	09/15/2024
62912X-AE-4	NGPL PIPECO LLC			1	3FE	500,000		508,438	500,000	500,000					4.375	4.375		9, 115		07/25/2017	08/15/2022
62912X-AF-1 65340M-AN-3	NGPL PIPECO LLC			1	3FE	1,027,500		1,037,500	1,000,000 7,443,750	1,026,663 7,377,118		(837) 7,805			4.875 6.193	4.515		20,313	377,439	08/18/2017	08/15/2027
65364U-AA-4	NIAGARA MOHAWK POWER			1	4 1FE	7,369,313 5,000,000		7,425,141 5,190,425	5,000,000	5,000,000					4.881	6.377 4.881	MJ6U	3,842 92,197	244,050	08/03/2009	02/01/2024 08/15/2019
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL		D	1	4FE	1,786,890		1,844,675	1,778,000	1,785,719		(1, 171)			5.000	4.902		37,042	44,697	02/24/2017	02/01/2025
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	M	D	1	4FE	5,750,610	. 103. 7500	5,936,575	5,722,000	5,746,861		(3,749)			5.000	4.902		119,208	143,845	02/24/2017	02/01/2025
65409Q-BB-7	NIELSEN FINANCE LLC			1	4FE	5, 131, 138	102.8750	5, 171,526	5,027,000	5,089,872		(23,351)			5.000	4.350	AO	53,063	237,500	10/19/2017	04/15/2022
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4			2	3FE	1,932,696		1,942,757	1,935,499	1,932,721	ļ ļ	432			3.432	3.460		3,875	63, 147	10/04/2016	10/04/2023
65441C-AB-9 65473Q-AR-4	NINE WEST HOLDINGS INC TL			2	5FE 2FE	2,603,135 7,468,575		3,117,138 8,068,965	3,484,783 7,500,000	2,686,756 7,492,302	<b> </b>				5.099 5.450	20.838		40,964 120,354	173,980 408,750	05/09/2016	10/08/2019
65473Q-AR-4	NISOURCE FINANCE CORP	0		1	2FE	19,916,200		21,517,240	20,000,000			6,862			5.450	5.491		320,944	1,090,000	09/07/2005	09/15/2020
65473Q-AW-3	NISOURCE FINANCE CORP			1	2FE	2,961,900		3.882.408	3.000.000	2.965.727		650			6.250	6.345		8.333	187,500	12/01/2010	12/15/2040
65473Q-BH-5	NISOURCE FINANCE CORPORATION			1	2FE	1,398,236		1,389,438	1,400,000	1,398,277		41			2.650	2.677		4,534		11/08/2017	11/17/2022
65473Q-B*-3	NISOURCE INC / NISOURCE FINANCE CORP				2	20,000,000		22,913,044	20,000,000	20,000,000					5.890	5.890		107,983	1, 178,000	11/28/2005	11/28/2025
654740-AL-3	NISSAN MOTOR ACCEPTANCE CORP		C	. 1	1FE	19,983,800		19,951,440	20,000,000	19,993,475		5,384			2.000	2.028		125,556	400,000	03/02/2016	03/08/2019
655044-AF-2	NOBLE ENERGY INC			1	2FE	2,998,020		3, 126, 060	3,000,000	2,999,120		201			4.150	4. 158		5,533	124,500	12/05/2011	12/15/2021
655044-AN-5 655844-AQ-1	NOBLE ENERGY INC			1	2FE 2FE	697,501 1,378,132		749, 111 1,751,759	700,000 1,241,500			14			4.950 7.250	4.973 6.490		13,090 34,003	90,009	08/08/2017	08/15/2047
655844-AZ-1	NORFOLK SOUTHERN CORP			1	2FE	2.991.690		3,027,381	3.000.000	2.999.731		1.046			5.750		AO	43, 125	172,500	04/01/2008	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP			1	2FE	293,416		328,670	282,000	292,118		(232)			4.837	4.587		3,410	13,640	09/15/2011	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP			1	2FE	3,463,320	. 100 . 4820	3,516,863	3,500,000	3,475,890		4,287			2.903	3.049		38,384	101,605	12/18/2014	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP			1	2FE	10,066,528		9,946,494	9,427,000	10,016,055		(50,473)			3.850	2.721		167,355	181,470	06/02/2017	01/15/2024
655844-BS-6 655844-BT-4	NORFOLK SOUTHERN CORP			ļ:	2FE 2FE	4,450,680		4,426,493	4,500,000	4,451,569 14,018,028					2.900 3.150	3.045 3.156		5,800 36,816	65,250 222,121	10/25/2017	06/15/2026
665772-CM-9	NORFOLK SOUTHERN CORPORATION	+		¦	2FE	14,017,251 998,160		13,989,292	14,025,000	999,012		362			2.200	2.239		8,311	222, 121	11/03/2017	06/01/2027 08/15/2020
665789-AV-5	NORTHERN STATES PWR-WISC			1	1FE	4,971,300		5. 116. 120	5.000.000	4.997.973		2,588			5.250	5.306		65,625	262,500	09/25/2003	10/01/2018
665859-AL-8	NORTHERN TRUST CORP				1FE	4,644,560		4,788,514	4,650,000	4,648,260		573			3.450	3.464		25,401	160,425	11/01/2010	11/04/2020
665859-AP-9	NORTHERN TRUST CORP				1FE	5,379,600		5,296,935	5,000,000	5,293,771		(32,679)			3.950	3.099		33,465	197,500	04/16/2015	10/30/2025
666807-BA-9	NORTHROP GRUMMAN CORP			1	2FE	7,986,960		8,359,352	8,000,000	7,997,479		1,493			5.050	5.071		168,333	404,000	07/27/2009	08/01/2019
666807-BE-1 666807-BK-7	NORTHROP GRUMMAN CORP			1	2FE 2FE	5, 142, 150 14, 975, 850	103.1250	5, 156, 245 15, 056, 025	5,000,000 15,000,000	5,052,313 14,978,066		(15,279)			3.500	3.154 3.219		51,528 200,000	175,000 320,000	08/09/2011	03/15/2021
666807-BM-3	NORTHROP GRUMMAN CORP			1	2FE	11,798,230	99.4060	11,729,896	11,800,000	14,978,000		2,049			2.930	2.932		74,910	320,000	10/10/2017	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2FE	4,997,350		5,007,305	5,000,000	4,997,397		47			3.250	3.256		35,208		10/10/2017	01/15/2028
666807-BQ-4	NORTHROP GRUMMAN CORP			1	2FE	18,497,410	99.2880	18,368,188	18,500,000	18,497,516		106			2.550	2.553	AO	102,213		10/10/2017	10/15/2022
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN			l	1FE	4,963,000		6,044,050	5,000,000	4,976,335		5,659			9.050	9.215		37,708	452,500	08/09/1991	08/13/2021
66765R-BR-6	NORTHWEST NATURAL GAS COMPANY		Α	[]	1FE	9,929,800		11,779,700	10,000,000	9,950,931		2,042			5.660	5.709 5.128		47,167	566,000	02/21/2003	02/25/2033
66977W-AN-9 66977W-AP-4	NOVA CHEMICALS CORP	+	Α	¦	3FE	8,536,250 20,184,320		8,744,375 20,215,335	8,500,000 20,266,000	8,502,823 20,185,736		(9,993)			5.250 5.000	5.128		185,938 168,883	446,250	08/03/2016	08/01/2023
	NOVA CHEMICALS CORP	1	Α	'l¦	3FE	4,501,860		4,488,750	4,500,000	4,501,832		(28)			4.875	4.868		18,281	1,013,300	11/16/2016	06/01/2024
	NOVA CHEMICALS CORP	I	Α	1	3FE	2,000,000		1,995,000	2,000,000	2,000,000					5.250	5.250		8,750	50, 167	05/25/2017	06/01/2027
	NOVA GAS TRANS		A		1FE	9,850,100		13,236,600	10,000,000	9,919,315		6,405			7.500	7.629		272,917	750,000	08/15/1996	08/20/2026
66989H-AD-0	NOVARTIS CAPITAL CORP		C	. 1	1FE	10,341,320		10,495,860	10,000,000	10,251,003		(105,016)			4 . 400	3.253		81,889	440,000	12/01/2016	04/24/2020
66989H-AG-3	NOVARTIS CAPITAL CORP		C	. []	1FE	13,900,180		14,559,510	14,000,000	13,933,869		9, 161			3.400	3.484		72,722	476,000	02/18/2014	05/06/2024
66989G-AA-8 670001-AC-0	NOVARTIS SECS INVEST LTD		D		1FE 4FE	3,349,380	.103.2970	3,098,919 167,280	3,000,000 164,000	3,056,565 163,743		(49,298)			5. 125 5. 875	3.376 5.898		60,219 1,231	153,750 11,268	06/28/2011	02/10/2019
629377-BU-5	NRG ENERGY INC			li	4FE	100,710	. 102.0000	107,200	104,000	143		22			6.625	0.000		1,201	11,200	06/28/2016	03/15/2023
629377-BW-1	NRG ENERGY INC			1	4FE	1, 195, 815		1,230,320	1, 183, 000	1, 194, 456		(1,359)			6.250	5.542		34,093	59,375	10/25/2017	07/15/2022
629377-CA-8	NRG ENERGY INC			1	4FE	7,540,623	.108.8740	7,968,488	7,319,000	7,532,016		(8,608)			7.250	6.604	MN	67,802	455,626	10/23/2017	05/15/2026
629377-CC-4	NRG ENERGY INC			1	4FE	840,520		883,013	835,000	840, 101		(419)			6.625	6.509		25,508	27,659	04/25/2017	01/15/2027
629377-CD-2	NRG ENERGY INC			[]	4FE	1,049,000		1,059,490	1,049,000	1,049,000		(47.400)			5.750	5.750		4,021	450.005	11/30/2017	01/15/2028
62943W-AB-5 62943W-AE-9	NRG YIELD OPERATING LLCNRG YIELD OPERATING LLC			l¦	3FE3FE	3,082,436 6,507,819	103.5000	3,059,460 6,658,400	2,956,000 6,560,000	3,046,504 6,510,068		(17, 189)			5.375 5.000	4.631 5.109		60,023 96,578	158,885 164,000	08/23/2016	08/15/2024
	NSM SUB HLDGS TL (BABSON)			2	3FE4	8,923,060		8,898,289	9,079,886	8,929,620		2,248			6.689	5.109	JAJ0	118,543	544,613	10/11/2016	10/03/2022
	NSTAR			1	2FE	9,916,700		10,357,490	10,000,000	9,981,392		9,313			4.500	4.605	MN	57,500	450,000	11/12/2009	11/15/2019
	NSTAR ELECTRIC CO			1	1FE	4,982,600		4,828,100	5,000,000	4,985,068		1,557			2.700	2.740		11,250	135,000	05/23/2016	06/01/2026
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CUSIP	Description	d (		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	AiI	Maturity
Identification 202864-B#-0	Description  NSTAR GAS COMPANY	e r	n C	Char	Des.	Cost	Value 120.0000	Value 30,000,000	Value 25,000,000	Value	(Decrease)	Accretion	Recognized	Value	of 9.950	of	Paid	Accrued	During Year	Acquired	Date
629730-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		2		1FE 5*GI	25,000,000 11,261,133	99.0000	11,291,150	11,405,202	25,045,662 11,266,533		(12,898)			7.943	9.877 8.313	MJSD MJSD	207,292 7,550	2,487,500 731,708	12/31/1998 05/17/2017	12/01/2020
	NUANCE COMMUNICATIONS		1		3FE		101.3750	456, 188	450,000	453,786		(5,214)			5.375	3.798		9,138	12,094	03/17/2017	08/15/2020
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		1		3FE	4, 169, 670	. 104 . 1250	4,373,250	4,200,000	4, 169, 691		21			5.625	5.712		10,500		12/27/2017	12/15/2026
670346-AM-7	NUCOR CORP		1		2FE	5,845,671	104.7090	6, 125, 447	5,850,000	5,847,375		412			4.000	4.009		97,500	234,000	07/24/2013	08/01/2023
670346-AN-5	NUCOR CORP	······	1		2FE	1,997,880	. 121 . 1530	2,423,066	2,000,000	1,998,027		36			5.200	5.207		43,333	104,000	07/24/2013	08/01/2043
67054L-AB-3 67054L-AC-1	NUMERICABLE GROUP SANUMERICABLE GROUP SA	D	1		4FE 4FE	8,285,873 3,318,171	101.2500	8,353,125 3,352,360	8,250,000 . 3,344,000 .			(6, 195) 2,878		ł	6.000 6.250	5.910		187,000 78,956	495,000 193,750	06/10/2016	05/15/2022 05/15/2024
67059T-AA-3	NUSTAR LOGISTICS	U	3		3FE							2,339			8.400	8.179		155, 167	713, 125	04/01/2008	04/15/2018
67059T-AC-9	NUSTAR LOGISTICS LP	I	1		3FE	8,123,783		8,224,430	8,143,000	8, 134, 045		1,943			4.750	4.780		161, 164	386,793	01/30/2012	02/01/2022
67059T-AC-9	NUSTAR LOGISTICS LP	0	1		3FE	1,852,617		1,875,570	1,857,000	1,854,958		443			4.750	4.780	FA	36,753	88,208	01/30/2012	02/01/2022
67073Y-AA-4	NV ENERGY INC	ļ	1		2FE	7, 140, 000		7,687,666	7,000,000	7,050,172		(15,578)			6.250	5.975		55,903	437,500	03/10/2011	11/15/2020
67066G-AD-6	NVIDIA CORPORATION		1		1FE	748,515		741,952	750,000	748,883		286			2.200	2.242		4,813	16,500	09/13/2016	09/16/2021
62947Q-AN-8 677050-AE-6	NXP BV/NXP FUNDING LLC	U			3FE	4,014,688 554,830		4,078,375 521,651	3,950,000	3,979,350 520,779		(8, 168) (16, 767)			5.750 6.100	5.494 2.575		66,876 8,981	227, 125	04/05/2013	03/15/2023
677050-AE-6	OGLETHORPE POWER CORP				1FE	5,000,000	126 . 2790	6,313,935	5,000,000	5,000,000		(10,707)			5.950	5.950		49,583	297,500	10/26/2009	11/01/2039
677730-A*-4	OHIO VALLEY ELECTRIC CORP		2,3	3	2	33,901,849		38,987,126	33,901,849	35,856,780		(64,532)			6.400	5.756		819,671	2, 159, 578	02/06/2006	06/15/2040
678858-BL-4	OKLAHOMA G&E CO		1		1FE	6,955,060	128.0130	8,960,875	7,000,000	6,960,328		836			5.850	5.896		34, 125	409,500	06/03/2010	06/01/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES	<b></b>	1		1		111.1980	16, 197, 903	14,566,667	14,566,667					4.830	4.830		58,631	703,570	04/07/2011	12/01/2040
680665-AJ-5	OLIN CORP	M	1		3FE	1,085,000		1,141,963	1,085,000	1,085,000					5. 125	5. 125		16,373	28,730	03/06/2017	09/15/2027
680665-AJ-5 681919-AZ-9	OLIN CORPOMNICOM GROUP INC	M	1		3FE 2FE	995,000 4,978,350		1,047,238 5,161,795	995,000 5,000,000	995,000 4,989,666		2.162			5. 125 3. 625	5. 125 3.687		15,015 30,208	26,347 181,250	03/06/2017	09/15/2027 05/01/2022
682134-AC-5	OMNICOM GROUP INC		1		2FE	9,965,400		10,490,460	10,000,000	9,989,420		3.723			4.450	4.493		168,111	445,000	08/02/2010	08/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY		1		1FE	5,303,565		6,357,011	4,500,000	5,085,327		(23,595)			7 . 250	5.931		150 , 438	326,250	03/30/2005	01/15/2033
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LL		1		1FE	5,037,746	99.7720	4,988,590	5,000,000	5,029,915		(3,665)			2.950	2.858	AO	36,875	147,500	10/29/2015	04/01/2025
682680-AQ-6	ONEOK INC		1		2FE	3,793,133		4,069,654	3,912,000	3,849,086		13,680			4.250	4.687		69,275	166,260	07/25/2013	02/01/2022
68268N-AC-7	ONEOK PARTNERS LP		1		2FE	2,380,500		3,682,131	3,000,000	2,453,538		11,431			6.650	8.627		49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5 68268N-AJ-2	ONEOK PARTNERS LP		1		2FE 2FE	10,140,665 9,957,600		13,722,654	11,000,000			14,466 4.167			6.850 3.375	7.513		159,072	753,500 337,500	05/12/2009	10/15/2037
683715-AA-4	OPEN TEXT CORP	Δ			2FE			7,142,975	6,860,000			(47,066)			5.625	4.804			385,875	09/10/2012	01/15/2023
683715-AB-2	OPEN TEXT CORP	Α	1		3FE	1,732,125		1,777,875	1,650,000	1,721,390		(8,865)			5.875	5.076		8,078	96,938	01/23/2017	06/01/2026
68389X-BK-0	ORACLE CORPORATION		1		1FE	9,483,470	98.4220	9,350,071	9,500,000	9,488,029		3,087			1.900	1.935		53, 147	214,594	06/29/2016	09/15/2021
68389X-BL-8	ORACLE CORPORATION		1		1FE	4,999,150	98.7490	4,937,470	5,000,000	4,999,314		111			2.400	2.403		35,333	142,667	06/29/2016	09/15/2023
68389X-BN-4	ORACLE CORPORATION		1		1FE	5,993,340		6, 101, 790	6,000,000	5,993,422		82			3.250	3.263		28, 167		11/07/2017	11/15/2027
68389X-BR-5 68557N-AC-7	ORACLE CORPORATIONORBITAL ATK INC	<b></b>	]		1FE 3FE	699,538 2,901,250	100 . 2220	701,553 2.901,250	700,000 2.750.000	699,550 2.864.376	·	12		<u> </u>	2.625	2.639 4.287	ΓA	2,654 37.813	151,250	11/07/2017	02/15/2023
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS	n			3FE 2FE		103. 5000		10,000,000	10,000,000		(21,301)		İ	6.090	6.090	AO	142,100		10/07/2003	10/07/2018
Q7160#-AL-3	ORICA FINANCE LTD GTD SR NTS	D			2FE	6,500,000		6,713,197	6,500,000	6,500,000					4.330	4.330		45,345	140,725	05/03/2017	05/03/2027
R67780-AB-2	ORKLA ASA (NORWAY) 12'S	D.			2		_107.9210							ļ	6.190	0.000	MS		2,532,527	09/18/2007	09/18/2019
688239-AE-2	OSHKOSH CORP		1		3FE		. 106 . 1250	9, 104, 464	8,579,000	8,729,107		(24,963)		ļ	5.375	4.986		153,707	461, 121	06/26/2015	03/01/2025
688239-AE-2	OSHKOSH CORP	LS	1		3FE 4Z	425,901 9,950,000		446,786 9,950,000	421,000	424,503 9,950,118		(578)			5.375	5.189 5.398		7,543	22,629	06/26/2015	03/01/2025
69006V-AB-6	OSMOTICA HOLDINGS CORP LTD TL		2		4Z 4FE	9,950,000 961,904		9,950,000	10,000,000 967,500	9,950,118		1,224			5.261 5.693	5.398		5,846 459	51,003	12/28/2017 08/20/2014	02/03/2022 07/28/2021
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP	1	1		4FE	3, 169, 370		3, 126, 250	3,050,000	3, 107, 106		(22, 398)			5.250	4.409		20.460	160,125	02/05/2015	02/15/2022
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		1		4FE	9,752,008	. 105.7500	10,052,595	9,506,000	9,682,102		(42,441)			5.625	5.070		68,324	534,713	08/12/2016	02/15/2024
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP	LS	1		4FE	5, 182, 912	105.7500	5,287,500	5,000,000	5, 132, 360		(26,592)			5.625	4.943		35,938	281,250	09/22/2016	02/15/2024
12505F-AF-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		1		4FE	2, 107, 500		2,115,000	2,000,000	2,087,964		(16,593)		ļ	5.875	4.804		34,597	117,500	10/21/2016	03/15/2025
690732-AD-4	OWENS & MINOR INC	·	1		3FE 2FE	1,507,095		1,517,501 4,907,685	1,500,000	1,504,737	<b>}</b>	(1,170)		<b>}</b>	3.875	3.783		17,115	58, 125	12/08/2015	09/15/2021
690742-AF-8 690872-AA-4	OWENS CORNINGOWENS-BROCKWAY GLASS CONTAINER INC				2FE4FE	4,979,350 500,000		4,907,685	5,000,000 500,000	4,981,824 500,000		1,782			3.400	5.000		64,222 5,278	173,306 25,000	08/03/2016	08/15/2026
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	····	····    ··		4FE	2,479,145		2,590,025	2,455,000	2,473,613		(2,077)			5.375	5.247		27,857	131,956	12/08/2015	01/15/2025
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	LS.	1		4FE	679,213		706,850	670,000	677,218		(796)			5.375	5. 196		7,603	36,013	05/19/2015	01/15/2025
69371R-N2-8	PACCAR FINANCIAL CORP				1FE	9,994,100	98.9250	9,892,490	10,000,000			1,957			1.300	1.320	MN	18,417	130,000	05/05/2016	05/10/2019
694308-GT-8	PACIFIC GAS & ELECTRIC		1		1FE	10 , 123 , 350		10,246,510	10,000,000	10,041,098		(14,047)			3.500	3.342	A0	87,500	350,000	08/08/2011	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC		!		1FE	5,311,050	. 105. 1970	5,259,830	5,000,000	5,119,481		(32,840)			4.250	3.492		27, 153	212,500	08/05/2011	05/15/2021
694308-HC-4	PACIFIC GAS & ELECTRIC	·	1		1FE1FE	4,974,650		5,048,690 5,183,660	5,000,000 5,000,000	4,985,150	·	2,445 464		<b>}</b>	3.250	3.310		7,222	162,500	06/12/2013	06/15/2023
694308-HG-5	PACIFIC GAS AND ELECTRIC CO	<del> </del>			IFE	4,995,050	103.6/30	5, 183,660	ــــــــــــــــــــــــــــــــــــــ	4,996,750		464	ļ		3.750	3./62	FA	70,833	187,500	02/18/2014	02/15/2024

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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
694308-HP-5	PACIFIC GAS AND ELECTRIC CO			. 1	1FE	4,986,700		4,867,955	5,000,000	4,988,854		1, 189			2.950	2.981	MS	49, 167	147,500	02/23/2016	03/01/2026
694308-HV-2	PACIFIC GAS AND ELECTRIC CO			. 1	1FE		99.0650	941,114	950,000	947,209		21			3.300	3.335		2,787	440.750	11/27/2017	12/01/2027
69512E-CA-1 69512E-FR-1	PACIFICORP				1FE	5,341,400 7,797,280		5,894,960 9,535,992	5,000,000 8,000,000	5, 109, 034 7, 822, 879		(21,428)			8.375 7.260	7.752 7.745		139,583	418,750 580,800	03/26/1997	12/31/2021
69512E-BY-0	PACIFICORP 1ST MTG MTN				1FE	10,000,000		11,829,290	10,000,000	9,970,183		5,731			8.530	8.617		284,333	853,000	12/09/1991	12/16/2021
695156-AQ-2	PACKAGING CORP OF AMERICA			1	2FE	9,973,500		10,757,780	10,000,000	9,983,158		2,471			4.500	4.533		75,000	450,000	10/15/2013	11/01/2023
695156-AS-8	PACKAGING CORP OF AMERICA			. 1	2FE	1,897,967		1,902,666	1,900,000	1,898,000		33			2.450	2.487		2,328		12/11/2017	12/15/2020
695156-AT-6	PACKAGING CORP OF AMERICA			. [1	2FE	1,325,638		1,333,313	1,330,000	1,325,656		18			3.400	3.439		2,261	4 705 000	12/11/2017	12/15/2027
698525-AA-0 69980#-AB-1	PANOCHE ENERGY CENTER SENIOR SECURED PARIS PRESENTS INC. 2ND LIEN TL			2	3FE 5	26,417,824 7,630,901		26,584,996 7,672,500	26,417,824 7,750,000	26,417,824 7,631,094		22,235			6.885	6.885 10.792		611,341 6,664	1,795,663 774,306	01/24/2008	07/31/2029
70109H-AH-8	PARKER-HANNIFIN CORP			1	1FE	1,057,597		1,013,220	1,000,000	1.014.835		(39,490)			5.500	1.485		7.028	55,000	12/01/2016	05/15/2018
701885-AD-7	PARSLEY ENERGY LLC			1	4FE	386,000	101.0000	389,860	386,000	386,000					5.375	5.375	JJ	9,567	12,218	12/06/2016	01/15/2025
701885-AF-2	PARSLEY ENERGY LLC			. 1	4FE	1,054,000		1,056,635	1,054,000	1,054,000					5.250	5.250		20,904	27,975	06/19/2017	08/15/2025
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC			. 1	4FE		102.2500	85,890	84,000	84,000					5.625	5.625		1,050		10/05/2017	10/15/2027
70212J-AA-3 70213B-AA-9	PARTNERRE FINANCE			. 1	2FE 2FE	4,997,450 1,101,740		4,112,500 1.063,414	5,000,000 1,000,000	4,997,522 1.056.674		19			3.806	6.446		16,385 4.583	174,963 55,000	11/02/2006	12/01/2066
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4				2	5,000,000		4,982,450	5,000,000	5,000,000		(22,211)			4.970	4.970		59,364	248,500	10/05/2010	10/05/2020
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C			1	4FE		104.0000	621,920	598,000	603,062		(918)			7.000	6.748		5,349	41,883	03/01/2017	11/15/2023
69318F-AG-3	PBF HOLDING COMPANY LLC			. 1	3FE	4,320,492		4,519,200	4,304,000	4,320,350		(142)			7.250	7.163		13,868	169,022	12/11/2017	06/15/2025
693304-AT-4	PECO ENERGY CO			. 1	1FE	4,995,570		5,035,720	5,000,000	4,996,015		445			3. 150	3.162		33,250	157,500	01/01/2017	10/15/2025
709599-AU-8 709629-AJ-8	PENSKE TRUCK LEASING CO LP			1	2FE 2FE	14,939,850 19,773,128		15,223,740 20,679,860	15,000,000 20,000,000	14,968,138 19,893,489		11,845 28,227			3.200 5.000	3.288 5.174		221,333	480,000	07/16/2015	07/15/2020
709629-AL-3	PENTAIR FINANCE SA			1	2FE	2,991,089		2.943.624	3,000,000	2,995,199		932			3.150	3. 187	MS	27,825	94.500	04/29/2013	09/15/2022
712704-AA-3	PEOPLE'S UNITED FIN INC			1	2FE	2,990,040		3,071,805	3,000,000	2,994,635		975			3.650	3.690	JD		109,500	12/03/2012	12/06/2022
713448-BR-8	PEPSICO INC			1	1FE	17, 115, 568	102.6110	17,433,677	16,990,000	17,032,312		(14, 105)			3. 125	3.033		88,490	530,938	08/09/2011	11/01/2020
713448-BW-7	PEPSICO INC			. 1	1FE	23,863,270		24,521,928	24,000,000	23,945,171		13,992			3.000	3.067		252,000	720,000	08/22/2011	08/25/2021
713448-CU-0 713448-CY-2	PEPSICO INCPEPSICO INC			1	1FE	1,728,511 1,990,640		1,731,381 2,079,236	1,731,000 2.000.000	1,730,654 1,992,643		1,044			1.548	0.523 3.556		4,689 31.889	22,287	12/03/2015	04/30/2018
713448-DK-1	PEPSICO INC				1FE	3,300,000		3,313,745	3,300,000	3,300,000					1.606	0.000		13.099	44,892	10/03/2016	10/04/2019
713448-DT-2	PEPSICO INC			1	1FE	8,981,820	98.9630	8,906,634	9,000,000	8,984,118		2,298			2.250	2.293		33, 188	101,250	04/27/2017	05/02/2022
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB			2,3	4	7,826,136		7,883,648	7,883,648	7,829,150		6,865			6.443	6.283		3,996	610,516	06/30/2016	12/16/2021
714295-AB-8 714294-AD-7	PERRIGO CO PERRIGO COMPANY PLC			. 1	2FE 2FE	692,008	101.8390	702,687	690,000			(331)			3.500	3.444		1,073	52,500 90,000	03/11/2016	12/15/2021
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO			1	2FE	979 137	1000200	984,434	970,000	976,030		(1,756)			3.500	3.294		9,996	73,850	03/11/2016	03/15/2021
71656L-BP-5	PETROLEOS MEXICANOS		D	1	2FE		106.0000	318,000	300,000	298,634		282			5.375	5.498		4,838	12,094	12/06/2016	03/13/2022
717081-DH-3	PFIZER INC			. 1	1FE	1,526,463		1,532,786	1,500,000	1,522,657		(3,806)			3.000	2.700		2,000	45,000	01/01/2017	06/15/2023
717081-DR-1	PFIZER INC			. [1	1FE	21,317,499		21,019,692	19,523,000	20,510,558		(358,749)			5.200	3. 141		391,978	1,015,196	10/07/2015	08/12/2020
717081-DS-9 717081-DS-9	PFIZER INCPFIZER INC	LS			1FE	17,558,725	115.8960 115.8960	20,406,985 164,572	17,608,000	17,570,564 141,698		5,490 44			5.800 5.800	5.845 5.845		394,321 3,180	1,021,264 8,236	10/07/2015 10/07/2015	08/12/2023
717081-DS-9 717081-DT-7	PFIZER INC	L.		¦	1FE	3,483,724			142,000 3.600.000	141,698	·	2.308		<b></b>	5.800	5.845		59, 180		10/07/2015	08/12/2023
717081-DX-8	PFIZER INC	1		li	1FE	9,985,300		9,876,240	10,000,000	9,989,784		2,858			1.950	1.981		15, 167	195,000	05/31/2016	06/03/2021
717081-EA-7	PFIZER INC			1	1FE	1,974,402	100.6030	2,012,052	2,000,000	1,976,629		2,227			3.000	3. 151	JD	2,667	64,000	01/01/2017	12/15/2026
71713U-AQ-5	PHARMACIA CORP			1	1FE	2,336,290		2,218,915	2,132,000	2,226,419		(101,461)			6.500	1.612		11,548	138,580	12/01/2016	12/01/2018
718172-BT-5 718172-BT-5	PHILIP MORRIS INTERNATIONAL INC	LS		. 1	1FE	6, 149, 098		6,070,216 6,659,709	6, 199, 000	6, 157, 304 6, 755, 255		4,487			2.750	2.843 2.843		59,665 65,460	170,473	02/18/2016	02/25/2026
718172-BY-4	PHILIP MORRIS INTERNATIONAL INCPHILIP MORRIS INTERNATIONAL INC	Lò			1FE	6,746,252 2,250,000				2,250,000		4,923			2.750 1.861	0.000		4.768	187,028 27,319	02/18/2016	02/25/2026
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC			1	1FE	11, 145, 901		11,136,022	11,236,000	11,146,900		999			2.500	2.676		46,036	21,019	12/15/2017	11/02/2022
718172-CE-7	PHILIP MORRIS INTERNATIONAL INC			. 1	1FE	11,915,400	99.6910	11,962,968	12,000,000	11,916,536		1, 136			3. 125	3.206	MS	61,458		10/31/2017	03/02/2028
500472-AC-9	PHILIPS ELECTRONICS NV		D	.[]	2FE	3,031,520		4, 150, 377	3,000,000	3,027,388		(642)			6.875	6.791		63,021	206,250	06/12/2009	03/11/2038
718546-AM-6 718546-AP-9	PHILLIPS 66PHILLIPS 66				2FE 2FE		100.0580 100.1050	980,570 420,443	980,000 420,000	980,000 420,000					2.009 2.109	1.806	JAJU	4,211 1,895	9,089 4,115	04/11/2017 04/11/2017	04/15/2019
72147K-AC-2	PILGRIMS PRIDE CORP				4FE	420,000		16.516.224				(22,292)		·	5.750	5.538				11/16/2017	04/ 15/2020
72147K-AE-8	PILGRIMS PRIDE CORP			1	4FE	879,000	103.0000	905,370	879,000	879,000	[				5.875	5.875	MS	13, 197		09/26/2017	09/30/2027
72348Y-AA-3	PINNACLE ENTERTAINMENT INC			. [1	4FE	9,013,118		9,630,000	9,000,000	9,012,237		(881)			5.625	5.589		84,375	253, 125	08/23/2017	05/01/2024
72347Q-AL-7	PINNACLE FOODS FINANCE LLC			.[]	4FE	1,347,946		1,321,875	1,250,000	1,325,171		(18,566)			5.875	4.097		33,863	73,438	10/07/2016	01/15/2024
724479-AK-6 724479-AK-6	PITNEY BOWES INC	м		¦	2FE 2FE	2,642,686 1,096,964		2,464,500 1,023,000	2,650,000 1,100,000	2,644,426 1,097,686	<del> </del>	1,370 569		l	3.375	3.435 3.435		22,359 9,281	91,673 38,053	09/15/2016 09/15/2016	10/01/2021
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CUSIP	Description	d g	Bond	NAIC	Actual Cost	Fair	Fair Value	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	Assuired	Maturity
Identification 724479-AM-2	Description PITNEY BOWES INC	e n	Char	Des. 2FE	2,095,044	Value 99.0000	2,079,000	Value 2,100,000	Value 2,095,508	(Decrease)	Accretion 464	Recognized	Value	3.625	of 3.709	Palu	Accrued22,415	During Year	Acquired 09/12/2017	Date 09/15/2020
724479-AN-0	PITNEY BOWES INC		1	2FE	1,396,584	91.7490	1,284,486	1,400,000	1,396,744		160			4.700	4.751	MO	19,374		09/12/2017	04/01/2023
72650R-BD-3	PLAINS ALL AMER PIPELINE		1	2FE	1,995,840	99.5250	1,990,502	2,000,000	1,997,435		388			3.850	3.875	AO	16,256	77,000	08/08/2013	10/15/2023
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		1	2FE	384,208	96.0280	403,318	420,000	384,423		216			4.900	5.505		7,775		08/10/2017	02/15/2045
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		1	5FE	1, 139, 584	103.3750	1,162,969	1,125,000	1, 131, 730		(2,952)			6.500	6.189		30,469	73, 125	03/12/2015	02/01/2022
72766Q-AD-7 69349L-AM-0	PLATFORM SPECIALTY PRODUCTS CORP			5FE	739, 129 2,493,000	99.2500 104.4440	739,413	745,000 2,500,000	739, 189 2, 495, 779		59 668			5.875 3.800	3.834		4,498 41.167	95,000	11/09/2017	12/01/2025
69353R-EN-4	PNC BANK NA		'	1FE		104.4440	2.002.512	2,000,000	1,999,500		1. 195			1.901	0.432		3,273	31,356	11/19/2015	06/01/2018
69353R-ES-3	PNC BANK NA		1	1FE	4,996,500	100.6370	5,031,825	5,000,000	4, 998, 155		690			2.600	2.615	JJ	57,778	130,000	07/16/2015	07/21/2020
69353R-ET-1	PNC BANK NA		1	1FE	7,498,875		7,493,378	7,500,000	7,499,678		375			1.800	1.805		21,000	135,000	10/29/2015	11/05/2018
	PNC BANK NA		1	1FE	2,004,480		2,002,996	2,000,000	2,002,658		(894)			2.450	2.401		7,622	49,000	12/01/2015	11/05/2020
	PNC BANK NATIONAL ASSOCIATIONPNC FUNDING CORP		1	1FE	4,993,000 5,140,180		4,937,190 5,133,715	5,000,000 5,000,000	4,996,280 5,114,650		2,313			1.450	1.498		30,611	72,500 165,000	07/26/2016 01/01/2017	07/29/2019 03/08/2022
	PORTILLOS HOLDINGS LLC TLB		2	4FE		102.6740	982,095	978,426	976,997		(25,550)			6. 193	6.240		505	75,022	10/06/2014	08/02/2021
736508-BQ-4	PORTLAND GENERAL ELEC		1	1FE	9,992,600	104 . 5360	10,453,590	10,000,000	9,998,780		885			6 . 100	6.110	AO	128,778	610,000	04/13/2009	04/15/2019
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		2	3FE	992,513	100.3040	998,025	995,000	992,674		161			3.819	3.861		317	18,015	07/19/2017	05/24/2024
	POTASH CORPORATION OF SASKATCHEWAN	LS A	1	2FE	8,963,599		9,269,811	9,044,000	8,990,773		7,493			3.625	3.732		96,532	327,845	03/04/2014	03/15/2024
73755L-AL-1 73931H-AE-3	POTASH CORPORATION OF SASKATCHEWANPOWER STOP LLC INCR TL	LS A	2	2FE 4Z	947,501 1,124,416	102.4970 98.4090	979,869 1,117,703	956,000 1,135,774	950,374 1,122,739		792 1.170			3.625	3.732 6.125		10,204	34,655 17,012	03/04/2014	03/15/2024
BASOQV-BM-0	POWER STOP LLC INCREMENTAL TL		2	4Z	4,240,422		4,240,422	4,283,255	4,240,720		298			6.368			12,880	17,012	12/15/2017	05/29/2023
739340-AA-4	POWER STOP LLC TERM LOAN		2	4Z	6,923,443	98.4870	6,867,575	6,973,077	6,909,066		8,202			6.445	6.060		107,749	381,263	09/30/2016	05/29/2023
	PPG INDUSTRIES INC		1	1FE	15,036,650		15,383,820	15,000,000	15,014,598		(4,916)			3.600	3.563		69,000	540,000	08/11/2011	11/15/2020
	PPL CORP / PPL ELECTRIC UTILITIES		1	1	8,000,000		8,586,525	8,000,000	8,000,000					5. 150	5. 150		18,311	412,000	12/20/2005	12/15/2020
	PPL ENERGY SUPPLY LLCPPL WEM HOLDINGS PLC	n	1	4FE 2FE	2,075,808 14,996,250		1,302,000 16,075,935	2,100,000 15,000,000	2,080,316 14,998,527		542			6.000	6.084		5,600 134,375	126,000 .806,250	12/11/2006 04/18/2011	12/15/2036 05/01/2021
	PRAXAIR INC		1	1FE	20,269,415		20,742,320	20,000,000	20, 193, 657		(116,800)			4.500	3.871		340,000	900,000	12/01/2016	08/15/2019
74005P-AY-0	PRAXAIR INC		1	1FE	4,977,500		5,253,085	5,000,000	4,991,794		2,350			4.050	4. 120		59,625	202,500	03/01/2011	03/15/2021
74005P-BP-8	PRAXAIR INC		1	1FE	19,981,200		19,959,660	20,000,000	19,989,469		3,698			2.250	2.270		121,250	450,000	09/21/2015	09/24/2020
740212-AL-9 74153W-CF-4	PRECISION DRILLING CORPORATIONPRICOA GLOBAL FUNDING I	A	1	3FE	340,000 4,997,800	102.0000 .	346,800 5,000,960	340,000 5,000,000	340,000 4,999,459		737			7.125	7.125 1.915		2,624 26,389	95,000	11/09/2017 09/14/2015	01/15/2026
	PRIME SECURITY ONE MS IN		1	3FE	11,786,031	94.5000	12,848,220		4,999,459		62,059			4.875	6.143		305,627	638,430	05/03/2017	07/15/2032
	PRINCIPAL FINANCIAL GROUP INC		1	2FE	748,905		740,732	750,000	749,013		95			3. 100	3.117		2,971	23,573	11/03/2016	11/15/2026
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II			1FE	499,340	99.6190	498,096	500,000	499,691		131			2.200	2.228		2,536	11,000	03/31/2015	04/08/2020
742718-DB-2	PROCTER & GAMBLE CO		1	1FE	7,651,575	132.6330 .	9,947,468	7,500,000	7,612,783		(4,005)			5.800	5.659		164,333	435,000	08/17/2004	08/15/2034
742718-DF-3 742718-EE-5	PROCTER & GAMBLE CO			1FE	25,407,846 12,387,515		28,831,488 12,156,414	21,647,000 12,185,000	24,819,736 264.636		(103,536)		}	5.550	4.410 0.846	MS	387,121 24,912	1,201,409 194,960	08/17/2011 08/17/2016	03/05/2037
742718-EE-5 742718-EG-0	PROCTER & GAMBLE CO		1	1FE		99.7650	12, 156, 414				(90,604)		<u> </u>	1.600	1.654	MN	24,912	194,960	08/17/2016	11/15/2018
742718-EH-8	PROCTER & GAMBLE CO			1FE			1,505,751	1,500,000	1,499,176		440			1.647	0.629		4, 186	20,844	11/24/2015	11/01/2019
742718-EP-0	PROCTER & GAMBLE CO		1	1FE	7,970,800	98.8500	7,907,984	8,000,000	7,975,792		2,640			2.700	2.742		89,400	216,000	01/28/2016	02/02/2026
742718-ER-6	PROCTER & GAMBLE COMPANY		1	1FE	4,992,950		4,821,460	5,000,000	4,993,683		632			2.450	2.466		19,736	122,500	10/31/2016	11/03/2026
742718-EV-7 743263-AQ-8	PROCTER & GAMBLE COMPANY		1	1FE 2FE	21,088,889 9,980,900		20,963,444	21, 137, 000 10, 000, 000	21,090,311 9,995,603		1,422 2,138			2.850	2.876		234,268 40,625	487,500	09/28/2017	08/11/2027 12/01/2019
743263-AQ-8 743263-AR-6	PROGRESS ENERGY INC			2FE2FE	3, 169, 290			3,000,000	3,079,108		2, 138			4.400	3.472		40,625	487,500	02/20/2015	01/15/2021
743315-AN-3	PROGRESSIVE CORP	1	1	1FE	4,994,600		5,207,770	5,000,000	4,997,797		554			3.750	3.763		66,667	187,500	08/17/2011	08/23/2021
743315-AR-4	PROGRESSIVE CORPORATION (THE)		1	1FE	5,997,900	95.6130	5,736,750	6,000,000	5, 998, 144		181			2.450	2.454	JJ	67,783	130,667	08/22/2016	01/15/2027
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING ABS			1FE	10,000,000		9,947,200	10,000,000	10,000,000					1.722	1.722		36,353	172,200	04/12/2016	04/15/2019
743862-AA-2 744320-AZ-5	PROVIDENT COMPANIES INCPRUDENTIAL FINANCIAL INC		1	2FE	1,233,000 3,791,839	<u>.</u> 125.5520 _ 102.2410 _	1,506,623 3,917,636	1,200,000 3,831,762	1,220,957 3,791,881		(1,368) 42			7.250	7.008 3.993		25,617 10,052	87,000	03/10/2005	03/15/2028
744320-AZ-5 744320-BX-2	PRUDENTIAL FINANCIAL INC		1	1FE	1,003,820	102.2410	1,003,821	1,000,000	1,000,885		(1,402)		<u> </u>	2. 196			2,867	19,172	12/07/2017	08/15/2018
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC	I	1	1FE	3,980,280	103.8680	4, 154, 736	4,000,000	3,986,646		1,837			3.500	3.559	MN	17,889	140,000	05/12/2014	05/15/2024
69362B-AW-2	PSEG POWER LLC		1	2FE	7,965,760	105.7040	8,456,336	8,000,000	7,990,578		3,785			5. 125	5. 187	AO	86,556	410,000	03/29/2010	04/15/2020
69362B-BB-7	PSEG POWER LLC		1	2FE			1,513,190	1,500,000	1,498,086		518		ļ	3.000	3.039		2,000	45,000	06/06/2016	06/15/2021
	PUB SVC ELEC & GASPUBLIC SERVICE CO OF NEW	R	1	1FE 2FE	2,990,370 4,992,850		3,766,710 5,344,800	3,000,000 5,000,000	2,991,694 4,996,861		196			5.375	5.397 5.369		26,875 66,875	161,250 267,500	11/18/2009	11/01/2039
	PUBLIC SERVICE CO OF NEW		1	2FE				1,000,000	996,861		78			6.500	6.531		27,083	65,000	08/06/2008	08/01/2038
	PUBLIC SERVICE COLORADO		1	1FE	1,497,795	102 . 1220	1,531,832	1,500,000	1,499,834		273			5.800	5.820		36,250	87,000	08/06/2008	08/01/2018
	PUBLIC SERVICE COLORADO		1	1FE	4,982,700		5,051,965	5,000,000	4,984,575		381			3.600	3.621		53,000	180,000	09/04/2012	09/15/2042

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CUSIP				Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	PUBLIC SERVICE COLORADO		1		1FE	3,981,480	99.3800	3,975,204	4,000,000	3,989,749		1,819			2.500	2.553	MS	29,444	100,000	03/19/2013	03/15/2023
	PUBLIC SERVICE COMPANY OF NEW HAMPPUBLIC SERVICE ELEC & GAS 1ST MTG NCL		1		1FE	8, 186, 196 5, 240, 400	103.1400	8,251,216 6,033,555	8,000,000 5,000,000			(21,640)			3.500 9.250	3.167 8.876	MN	46,667 38,542	280,000 462,500	01/01/2017	06/01/2023
	PUBLIC SERVICE ELECTRIC AND GAS CA		1		1FE	3,993,680	98.4780	3,939,132	4,000,000	3,995,905		1,227			1.900	1.933	MS	22,378	76,000	02/29/2016	03/15/2021
	PUBLIC SERVICE ELECTRIC AND GAS CO		1		1FE.	3,986,840	94.0640	3,762,576	4,000,000	3,988,386		1, 193			2.250	2.287	MS	26,500	90,500	09/07/2016	09/15/2026
	PUBLIC SERVICE ELECTRIC AND GAS CO	ļ	1		1FE	12,353,697	99.4210	12,318,299	12,390,000	12,355,671		1,974			3.000	3.034	MN	47,495	196, 175	05/02/2017	05/15/2027
744573-AL-0	PUBLIC SERVICE ENTERPRISE GROUP IN	ļ	1		2FE	5,792,634	99 . 1200	5,748,977	5,800,000	5,792,844		210			2.650	2.677	MN	23,482		11/02/2017	11/15/2022
	PUGET ENERGY INC	<del> </del>	1		2FE	6,111,875		6,365,290	5,750,000	5,890,489		(42,902)			6.500	5.588	JD	16,611	373,750	03/16/2012	12/15/2020
	PUGET ENERGY INC	<del> </del>	1		2FE	1,249,916 12,000,000		1,380,540 _ 15,758,172 _	1,250,000 L	1,249,955		9			5.625 5.757	5.626 5.757	AO	32,422 172,710	70,313 690,840	12/13/2012	07/15/2022 10/01/2039
	PUGET SOUND ENERGY INC	†			1FE	5,000,000		6.592.635	5,000,000	5,000,000					5.764	5.764	JJ	132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC	I	1		1FE	5,000,000		5,532,325	5,000,000	5,000,000					4.434	4.434	MN	28,328	221,700	11/14/2011	11/15/2041
745867-AX-9	PULTE GROUP INC	ļ	1		3FE	3,002,911	104.5000	3,123,505	2,989,000	3,002,756		(156)			5.000	4.935	JJ	68,913	127,944	11/16/2017	01/15/2027
	PULTE HOMES INC	ļ	1		3FE	1,155,000		1,380,500	1,100,000	1,147,980		(1,813)			7 .875	7.379		3,850	86,625	08/19/2013	06/15/2032
	PULTE HOMES INC		1		3FE	13,231,250		15,400,000	13,750,000	13,297,216		15,577			6.375	6.716		112,005	876,563	04/14/2016	05/15/2033
	PULTE HOMES INCPULTEGROUP INC				3FE	5,263,973 14,301,313		5,775,975 15,306,563	5,373,000 14,075,000	5,270,162 14,269,944		3,306			6.000 5.500	6.183 5.288		121,788	322,380 774,125	03/10/2016	02/15/2035
	PUNA GEOTHERMAL VENTURE SR SECD PROJECT				2	5,879,358		6,016,709	5,879,358	5,879,358		(10,702)			6.240	6.241		235,335	183,436	05/11/2010	12/30/2019
	QUALCOMM INC				1FE	3,295,772		3,301,469	3,300,000	3,299,324		1,739			1.706			6,567	46,130	12/08/2015	05/18/2018
747525-AR-4	QUALCOMM INCORPORATED		1		1FE	2,795,492	97.5420	2,731,165	2,800,000	2,795,935		443			2.600	2.631	JJ	43,478		05/19/2017	01/30/2023
747525-AS-2	QUALCOMM INCORPORATED				1FE	135,000	99.8380	134,782	135,000	135,000					2.108	1.928	JAJ0	498	1, 174	05/19/2017	01/30/2023
74819R-AP-1	QUEBECOR MEDIA INC	A	1		4FE	2,330,478		2,385,000	2,250,000	2,303,056		(9, 180)			5.750	5.203	JD	5,750	129,375	02/23/2015	01/15/2023
74819R-AP-1 74834L-AP-5	QUEBECOR MEDIA INC	LS A	[]		4FE 2FE	1,109,075 9,849,100		1,139,500 10,449,890	1,075,000 L	1,096,902		(3,783)			5.750 4.750	5.277 4.940	JD	2,747	61,813 475,000	02/23/2015	01/15/2023
	QUEST DIAGNOSTIC INC				2FE 2FE	2,916,840		3,523,377	3,000,000	9,962,862		1,564			5.750	6.033		72,354	172,500	11/12/2009	01/30/2020
	QUEST DIAGNOSTICS INC		1		2FE	2,739,893		2,749,874	2,750,000	2,745,184		2,055			2.500	2.581		17,378	68,750	11/19/2015	03/30/2020
	QUEST DIAGNOSTICS INC		1		2FE	2,523,100		2,528,800	2,500,000	2,517,592		(2, 108)			3.500	3.390		22,118	87,500	04/21/2015	03/30/2025
	QUEST DIAGNOSTICS INC		1		2FE	7 ,479 ,225		7,524,848	7,500,000	7,482,078		1,804			3.450	3.483		21,563	258,750	05/23/2016	06/01/2026
	QUINTILES IMS INC B1 DOL TL	<b>-</b>	2		3FE	1,335,828		1,344,694	1,339,911	1,335,594		440			3.693	3.754		412	35,516	03/09/2017	03/07/2024
	QUINTILES IMS INC. TERM B DOL LOAQUINTILES TRANSNATIONAL CORP		2		3FE	0 101 075	100.7000 103.0000	2 000 000	3,000,000	3,096,333		(238,316)			0.000	0.000		18,687	1,929	03/17/2014	03/17/2021
	QVC_INC				2FE	3,131,875 12,100,772	105. 7620	3,090,000	12,000,000	12,054,003		(26,281)			4.875 5.125	3.850 5.012	MN	305,792	146,250 615,000	08/23/2016	05/15/2023
	QVC INC		1		2FE	12,995,990	102.5440	13,330,733	13,000,000	12,997,610		401			4.375	4.379	MS	167,465	568,750	08/29/2013	03/15/2023
747262-AK-9	QVC INC	0	1		2FE	9,996,916	_102.5440	10,254,410	10,000,000	9,998,162		308			4.375	4.379	MS	128,819	437,500	08/29/2013	03/15/2023
747262-AQ-6	QVC INC	<b> </b>	1		2FE	1,488,090	100.3730	1,505,598	1,500,000	1,495,343		3,591			3. 125	3.381	A0	11,719	46,875	12/08/2015	04/01/2019
747262-AS-2	QVC INC	<b></b>	1		2FE		. 105.0850	5,254,230	5,000,000	4,997,526		332			4.850	4.859	A0	60,625	242,500	06/17/2014	04/01/2024
747262-AW-3 912920-AK-1	QVC INC	······	1		2FE	441,255 520,638	100.4600		500,000 485,000	444,882 516,157		1,793 (3,075)			5.450 7.250	6.548	FA	10,294	27,250 35,163	11/23/2015	08/15/2034
912920-AK-1 21688A-AJ-1	RABOBANK NEDERLAND NY	·			3FE	520,638				748.807		(3,075)			7.250	2.792	.I.I	9,797	35, 163	01/03/2016	09/15/2025 01/10/2022
	RANGE RESOURCES CORPORATION		1		3FE	252, 119		255,000	250,000	252,030		(89)			5.875	5.668	JJ			10/09/2017	07/01/2022
	RANGE RESOURCES CORPORATION		1		3FE	467,416		497,500	500,000	468,569		1, 153			5.000	6.437	MS	7,361		10/09/2017	03/15/2023
75281A-BA-6	RANGE RESOURCES CORPORATION	M	1		3FE	2,004,975	99.5000	1,990,000	2,000,000	2,004,792		(184)			5.000	4.947	MS	29,444		10/09/2017	03/15/2023
	RASGAS 3 2027	D	1		1FE	15,000,000		17, 100, 000	15,000,000	15,000,000					6.332	6.332		240,088	949,800	09/20/2006	09/30/2027
	RASGAS II 2020	D	1		1FE	3,087,994		3,371,646	3,257,000	3,223,277		10,660			5.298	6.032		43,618	159,231	06/12/2006	09/30/2020
	RAYTHEON CO		1		2FE	9,978,100 53,075	101. 2400	10 , 124 , 00051 , 121	10,000,000	9,989,748 52,519		2, 185 (329)			3.750 3.150	3.776 2.360		93,750 70	375,000 1,575	02/29/2012	04/01/2022 12/15/2024
	RAYTHEON CO	LS	i		1FE	2,069,925		1,993,700	1,950,000	2,048,228		(12,850)			3. 150	2.360		2,730	61,425	04/13/2016	12/15/2024
755111-BR-1	RAYTHEON COMPANY	ļ <u> </u>	1		1FE	1,622,430	104.5100	1,567,656	1,500,000	1,533,968		(15,215)			4 . 400	3.286		24,933	66,000	08/30/2011	02/15/2020
755111-BT-7	RAYTHEON COMPANY	ļ	1		1FE	12,291,180	. 102.2980	12,275,736	12,000,000	12, 191, 761		(66,762)			3. 125	2.522	AO	79, 167	375,000	04/14/2016	10/15/2020
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	D.	1		1FE	14,983,800		14,674,935	15,000,000	14,984,886		1,086			2.750	2.767	JD	5,729	206,250	06/21/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	D	1		1FE 1FE	14,955,000		14,649,480 . 699,750	15,000,000	14,956,997		1,997			3.000	3.035		6,250 3.632	225,000	06/21/2017	06/26/2027
75625Q-AF-6 75886A-AJ-7	RECKITT BENCKISER TREASURY SERVICEREGENCY ENERGY PARTNERS LP	الا			1FE2FE	700,000 6,525,000			700,000 L	700,000 6,681,983		45,250			2.235	0.000			3,283	06/21/2017	06/24/2022
	REGENCY ENERGY PARTNERS LP				2FE 2FE	11,848,460	109.3260	1, 237, 387	11,500,000	11,699,998		(42,005)			5.875	5.402			675,625	03/11/2014	03/01/2022
	REGIONS BANK OF ALABAMA		i		2FE	7,491,075		7,508,175	7,500,000	7,497,935		2,884			2.250	2.290		50 , 156	168,750	07/28/2015	09/14/2018
	REGIONS FINANCIAL CORPORATION	ļ	1		2FE	1,519,035	101.7460	1,526,190	1,500,000	1,512,763		(3,876)			3.200	2.911	FA	19,067	48,000	05/10/2016	02/08/2021
7591EP-AM-2	REGIONS FINANCIAL CORPORATION	i I	14		2FE	1,399,286	00 6950	1,395,596	1,400,000	1.399.337	l	51			2.750	2.761	EA.	14.651	1	08/07/2017	08/14/2022

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		3	4 F	5			8	9			12	13	14	15 Total Foreign Exchange	16	17	18	19	20	21	22
		С	o r e				Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Change in Book/				Admitted			Stated
CUSIP		0	i	Dond	NAIC	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Doto	Effective	When	Amount	Amount		Contractual
Identification	Description	d e	g n	Bond Char	NAIC Des.	Actual Cost	Value	Value	Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
760759-AH-3	REPUBLIC SERVICES INC			1	2FE	9,998,500	105.3480	10,534,810	10,000,000	9,999,609		167			5.000	5.002		166,667	500,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC			1	2FE	19,843,847		19,987,243	19,850,000	19,849,632		966			3.800	3.805		96,383	754,300	05/02/2011	05/15/2018
760759-AP-5	REPUBLIC SERVICES INC			1	2FE	4,986,150		5, 154, 350	5,000,000	4,993,290		1,379			3.550	3.583		14,792	177,500	05/14/2012	06/01/2022
760759-AR-1 760759-AS-9	REPUBLIC SERVICES INC			1	2FE 2FE	4,989,250 3,893,448		4,895,925 3,929,160	5,000,000 3,900,000	4,990,661 3,893,517		955 69			2.900	2.925 3.395		72,500 16,453	143,389	06/20/2016	07/01/2026
760761-AB-2	REPUBLIC SERVICES INC			1	2FE 2FE	9,928,500			10,000,000	9,984,893		8,227			5.500	5.594		161,944	550,000	08/31/2009	09/15/2019
761713-BF-2	REYNOLDS AMERICAN INC			1	2FE	15,295,509		14,627,606	14,000,000	14, 955, 460		(201,396)			4.000	2.374		29,556		04/13/2016	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC			1	2FE	3,944,720		3,783,041	3,548,000	3,879,297		(39,086)			4.450	3.039		8,333	157,886	04/19/2016	06/12/2025
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL			2	4FE	3,706,852	100.4150	3,719,271	3,703,899	3,706,847		(491)			4.319	4.302	FMAN	1,333	152,792	08/05/2016	02/05/2023
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	4,848,259			4,871,704	4,858,630		4, 184			5.750	5.856		60,625	282,356	02/09/2016	10/15/2020
76720A-AC-0	RIO TINTO FIN USA LTD		D	1	1FE		105. 0920								3.500	0.000			11,460	03/19/2012	03/22/2022
74968E-AB-0	RMP ACQUISITION INC.			2	4	3,661,289	99.5000	3,661,289	3,679,688	3,663,965		2,675			6.443			1,865	182,536	03/08/2017	03/02/2022
771196-BJ-0 771196-BK-7	ROCHE HOLDINGS INC		C	1	1FE	4,956,945 4,950,200			5,000,000 5,000,000	4,961,237 4,958,159		4,292 4,391			3.000			21,250 16,771	150,000	01/01/2017 02/22/2016	11/10/2025
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA		U	1	1FE	6,986,210		6,929,174				715			3.100	3. 123		18,083	131,250 112,719	05/17/2017	05/15/2026 06/01/2027
772739-AL-2	ROCK-TENN CO			1	2FE	5,989,597		6.470.292	6,000,000	5,994,582		1.145			4.900	4.924		98.000	294.000	03/28/2013	03/01/2022
772739-AP-3	DOOK TENN OO			1	2FE		101.7380	610,427	600,000	607,243		(3, 194)			3.500	2.921		7,000	21,000	11/30/2015	03/01/2020
773903-AF-6	ROCKWELL AUTOMATION INC			1	1FE		99.3170		500,000	498,439		696			2.050	2. 198		3,417	10,250	07/08/2015	03/01/2020
774341-AB-7	ROCKWELL COLLINS INC			1	2FE	12,931,230	104. 3870	13,570,297	13,000,000	12,987,122		7,830			5.250	5.318	JJ	314,708	682,500	05/01/2009	07/15/2019
774341-AJ-0	ROCKWELL COLLINS INC.			1	2FE	16,600,368			16,400,000	16,581,936		(18,432)			3.200	3.003		154,524	225,956	04/17/2017	03/15/2024
774341-AK-7	ROCKWELL COLLINS INC.			1	2FE	2,495,875		2,545,443	2,500,000	2,496,130		255			3.500	3.520		25,764	37,674	03/28/2017	03/15/2027
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	4,992,250		4,991,170	5,000,000	4,995,686		755			3.000	3.018		44, 167	150,000	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN		A	1	2FE 2FE	4,952,750		5,364,460	5,000,000	4, 956, 744		902			4.500	4.558		66,250	225,000	02/28/2013	03/15/2043
775109-AY-7 775109-AZ-4	ROGERS COMMUNICATIONS INC		Α	1	2FE	11,977,560			12,000,000 4,000,000	11,985,993		390			4 . 100 5 . 450	4.123 5.491		123,000	492,000 218,000	09/25/2013 09/25/2013	10/01/2023
77578J-AA-6	ROLLS ROYCE CORP		n	1	1FE	2,827,688			2,850,000	2,836,917		4,463			2.375	2.546		14,478	67,688	11/23/2015	10/11/2020
77578J-AB-4	ROLLS ROYCE CORP		D	1	1FE	5,016,149		5, 140, 253	4,984,000	5,011,004		(2,967)			3.625	3.545		38,643	180,670	01/01/2017	10/14/2025
776696-AC-0	ROPER INDUSTRIES INC			1	2FE	11,997,360			12,000,000	11,999,440		310			6.250			250,000	750,000	08/26/2009	09/01/2019
776743-AA-4	ROPER TECHNOLOGIES INC			1	2FE	2,998,860			3,000,000	2,999,309		220			3.000	3.008	JD	4,000	90,000	11/30/2015	12/15/2020
776743-AC-0	ROPER TECHNOLOGIES INC			1	2FE		100.1760		750,000	749,053		223			2.800	2.834		933	20,767	12/08/2016	12/15/2021
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC		D	[]	2FE	1,400,000			1,400,000	1,400,000					3.498			6,258	24,486	05/10/2017	05/15/2023
780153-AX-0 74966U-AP-5	ROYAL CARIBBEAN CRUISES LTD			1	2FE 2FE		99.9260		700,000 2,065,033			1.341			2.650	2.658		1,700	48,346	11/20/2017	11/28/2020
749685-AS-2	RPM INTERNATIONAL INC			1	2FE2FE	2,055,518			2,065,033	2,056,859		1,341			3.693	3.784		636 66, 125		10/18/2012	03/27/2023
749685-AW-3	RPM INTERNATIONAL INC			1	2FE		99.4170		380.000	379,989		1,032			4.250	4.250		493		12/06/2017	01/15/2048
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022			2	2FE	9,469,697			9,469,697	9,469,697					6.000			142.045	568 , 182	02/09/2012	04/01/2022
78355H-JU-4	RYDER SYSTEM INC			1	2FE	18,978,910	100 . 0940	19,017,803	19,000,000	18,995,716		3,625			2.350	2.370	FA	155,035	446,500	02/19/2013	02/26/2019
78355H-JZ-3	RYDER SYSTEM INC			1	2FE	491,342	100.0980	500,488	500,000	495,273		1,907			2.500	2.917	MN	1,736	12,500	12/03/2015	05/11/2020
78355H-KB-4	RYDER SYSTEM INC			1	2FE	1, 199, 016			1,200,000	1, 199, 311		164			3.450			5,290	41,400	02/17/2016	11/15/2021
783764-AR-4	RYLAND GROUP			1	3FE	1,032,500		1,072,500	1,000,000	1,025,024		(4,592)			5.375	4.780		13,438	53,750	05/03/2016	10/01/2022
783764-AR-4 78409V-AH-7	RYLAND GROUP	LS		1	3FE 2FE	2,051,375		2, 118, 188	1,975,000	2,038,259		(10,231)			5.375	4.616		26,539 161.198	106,156	03/13/2017	10/01/2022
78409V-AJ-3	S&P GLOBAL INC			1	2FE	17, 134, 811 2, 220, 462		17, 117, 327 2, 251, 110	17,068,000 2,210,000	17,088,646 2,216,920		(32,607)			2.500	2.303		27,754	426,700 72,930	07/29/2016 07/29/2016	08/15/2018 08/14/2020
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	2FE	10,776,094			9,925,000	10,690,771		(68,212)			5.750	4.338		72,921		05/15/2017	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1	2FE	3,494,035		3,860,532	3,500,000	3,495,069		541			5.625	5.649		65,625	196,875	01/15/2016	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1	2FE		101.1780	791,212	782,000	781,287		25			4.200	4.211		9,671	17,243	07/19/2017	03/15/2028
78390X-AA-9	SAIC INC			1	3FE	1,022,720	103.7500	1,037,500	1,000,000	1,013,856		(4,400)			4.450	3.942	JD	3,708	44,500	12/08/2015	12/01/2020
78390X-AC-5	SAIC INC			1	3FE	4,992,550	98.8010	4,940,035	5,000,000	4,993,343		134			5.950	5.961		24,792	297,500	12/13/2010	12/01/2040
79546V-AK-2	SALLY HOLDINGS LLC	LS		[1	3FE	1,712,625			1,650,000	1,687,121		(8,641)		ļ	5.500	4.849		15, 125	90,750	02/04/2015	11/01/2023
79586K-AC-5	SAMARCO MINERACAO SA	0	D	[]	6FE	2,487,795			7,211,000	2,487,795					5.750		A0			11/10/2015	10/24/2023
79586K-AC-5 79586K-AD-3	SAMARCO MINERACAO SA		η	[¦	6FE	2,756,205	68.0000		7,989,000 2.500.000	2,756,205 862.500				·	5.750 5.375	5.900				10/21/2013	10/24/2023
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		U	l¦	bFE2		115.0000		∠,500,000					<u> </u>	8.770	0.000			4,579,382	12/01/2003	07/26/2024
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING			1	2		111.6740								7.100	0.000			682,419	12/01/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E			1	1FE	3,733,238	120.1810	4,506,799	3,750,000	3,740,505		844			6.000	6.039		18,750	225,000	06/05/2006	06/01/2026
797440-BP-8	SAN DIEGO G & E			1	1FE	3,495,100	105.8730	3,705,538	3,500,000	3,495,693		107		ļ [	3.950	3.958	MN	17,665	138,250	11/14/2011	11/15/2041
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1	1FE	7,974,000	96.3520	7,708,144	8,000,000	7 ,977 ,778		2,354			2.500	2.537	MN	25,556	200,000	05/16/2016	05/15/2026

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
798237-G@-6	SAN JOSE WATER COMPANY				1		120.0000	18,000,000	15,000,000	14,920,384		13,908			8.580	8.725		643,500	1,287,000	12/31/1998	07/01/2022
W7468#-AD-3 80105N-AG-0	SANDVIK AB UNSECURED NOTES 12 YEAR		D		2 1FE	49,837,761	105.2900	52,644,875	50,000,000	49,970,622		18,226			6.100	6.142	JD	25,417	3,050,000	09/10/2008	06/28/2019
80105N-AG-0 80282K-AN-6	SANOFI-AVENTISSANTANDER HOLDINGS USA INC		D	· [	2FE		105. 2180	38,378,120	36,475,000	37,347,114 1,945,593		(257,768)			4.000 4.400	4.093	MS	372,856	1,459,000	03/09/2016	03/29/2021 07/13/2027
78388J-AV-8	SBA COMMUNICATIONS CORP			1	4FE		102. 2030	642, 188	625,000	623,664					4.875	4.913	MS	10.156	15,234	07/06/2017	09/01/2024
78388J-AT-3	SBA COMMUNICATIONS CORPORATION			1	4FE		102.7500	7,706,250	7,500,000	7,410,152		17, 123			4.875	5. 174	JJ	168,594	365,625	06/23/2015	07/15/2022
78408L-AB-3	SC JOHNSON & SON INC	I		1	1FE	5,335,191			5,230,000	5,306,953		(10,126)			3.350	3.106		44,288	175,205	01/01/2017	09/30/2024
806261-AM-5	SCHAEFFLER FINANCE BV		D	. 1	2FE	931,000	102.0000	949,620	931,000	931,000					4.750	4.750		16,706	44,223	03/27/2015	05/15/2023
80908U-AC-2	SCIQUEST INC TL			2	4FE		99.5000					(3,812,165)			6.111	6.229			418,262	06/14/2017	07/28/2023
81013T-AC-5	SCOTTISH POWER PLC		D		2FE	6,863,950			7,000,000	6,931,956		7,364			5.810	5.978		119,751	406,700	03/23/2005	03/15/2025
810186-AM-8 810186-AP-1	SCOTTS MIRACLE-GRO CO/THESCOTTS MIRACLE-GRO CO/THE			1	4FE	3,666,096 1,812,227		3,705,625 1,885,500	3,500,000 1,800,000	3,637,249		(28,848)			6.000 5.250	4.854 5.140		44,333 4,200	210,000 94,500	02/10/2017	10/15/2023
81180W-AH-4	SEAGATE HDD CAYMAN			1	2FE			3,790,010	3,734,000	3,633,698		15,548			4.750	5. 140		4,200	94,500	08/11/2014	12/15/2026
81180W-AH-4	SEAGATE HDD CAYMAN	М		1	2FE	9,127,005		9,658,740	9.516.000	9,255,419		40.360			4.750	5.338		37.668	452.010	08/11/2014	06/01/2023
81180W-AR-2	SEAGATE HDD CAYMAN	I		1	2FE	1.994.761			2,000,000	1,995,328		382			4.875	4.906		8, 125	97,500	06/30/2016	06/01/2027
81211K-AS-9	SEALED AIR CORP			1	3FE	3,034,500		3,066,000	2,800,000	2,908,294		(33,655)			6.500	5.057		15,167	182,000	12/12/2013	12/01/2020
81211K-AU-4	SEALED AIR CORP			1	3FE	8, 150, 625			8,250,000			9,798			5.250	5.415		108,281	433, 125	01/15/2014	04/01/2023
81211K-AX-8	SEALED AIR CORP			1	3FE	3, 137, 500			3,000,000	3, 123, 645		(12,955)			5.500		MS	48,583	165,000	12/08/2016	09/15/2025
81211K-AW-0	SEALED AIR CORPORATION			1	3FE	7,984,375		8,292,500	7,750,000	7,939,060		(22,651)			5. 125	4.708		33,099	397 , 188	06/15/2016	12/01/2024
81271E-AB-7 81608#-AA-0	SEATTLE SPINCO INC TERM LOAN B			2	4FE		100.0000	871,024 5.540.625				201			4.319	4.379 10.503		314 4.720	17,707	06/30/2017	06/21/2024
81620*-AA-8	SELECT REHABILITATION INC			1	5Z	5,576,065 7,000,000			7,000,000	7,000,000		15,445			12.000	14.286		177.333	607,552 695,500	05/17/2017	04/30/2020
78412D-AN-9	SEMCO ENERGY INC			1	1FE	9,993,000		10,493,410	10,000,000	9,998,058		775			5. 150	5. 159		100 . 139	515,000	04/14/2010	04/21/2020
	SEMPRA ENERGY	1		1	2FE		101.8570	509,287	500,000	498,295		3,569			6 . 150	6.925		1,367	30,750	05/28/2009	06/15/2018
81708#-AA-9	SENECA GENERATION SR SECD NTS			1	2FE	15,000,000		14,637,261	15,000,000	15,000,000					4.330	4.330		164, 179	487, 125	04/27/2016	04/27/2026
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL			2	2FE		100.3510	733,908	731,341	732,008		(118)			3.210	3. 183		1,239	24,036	12/13/2016	10/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV				3FE	18,793,750		19,855,000	19,000,000	18,863,459		19,423			4.875	5.018		195,542	926,250	05/19/2015	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV			[]	3FE	4,287,500		4,395,000	4,000,000	4, 220, 392		(26,816)			5.625	4.674		37,500	225,000	06/10/2015	11/01/2024
81725W-AJ-2 817565-CB-8	SENSATA TECHNOLOGIES BV				3FE	3,514,375 6,664,668		3,701,250 6,789,311	3,500,000 6,443,000	3,511,075 6,601,723		(1, 168)			5.000 5.375	4.950 4.742		43,750 44,251	175,000 346,311	06/10/2015	10/01/2025 05/15/2024
817565-BT-0	SERVICE CORP INTL			1	3FE	3,500,000		4,217,500	3,500,000	3,500,000		(32, 100)			7.500	7.500		65,625	262,500	03/28/2007	04/01/2027
817565-BU-7	SERVICE CORP INTL			1	3FE	9,528,156				9,041,262		(85,972)			8.000	6.655		88,422	692,000	03/14/2011	11/15/2021
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL			1	3FE		102 . 3750	1,689,188	1,650,000	1,671,190		(13,015)			5.375	4.502		40,895	88,688	01/21/2015	01/15/2022
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP		C	. 1	2FE	1,490,865	99.6340	1,494,509	1,500,000	1,496,521		2,740			2.500		MS	10,000	37,500	11/23/2015	03/25/2019
78413H-AA-7	SES SA		D	. 1	2FE	2,985,540		3,006,300	3,000,000	2,991,748		1,399			3.600	3.658	AO	26,100	108,000	03/26/2013	04/04/2023
78412F-AS-3	SEST LLC			1	4FE		106 . 2500	584,375	550,000	550,000					7.750		MS	15,866		08/03/2017	09/15/2024
67053N-AK-0 36849#-AA-3	SFR GROUP S.A. (YPSO FRANCE) TLB-1 SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	+	D	۱ <del>۲</del>	4FE	1,985,025 7,093,745	95.3500	1,897,465 7,322,477	1,990,000 7,081,327	1,985,375 7,083,608		(1, 112)			4.130 5.830	4.166 5.798		14, 155 205, 274	41,854 364,012	04/25/2017	07/31/2025
822582-AJ-1	SHELL INTERNATIONAL FIN	+	D	'l'	1FE	2,057,855		2, 139, 136		2,063,540		(1,112) 799			4.300	4.343		24,419		09/15/2009	01/02/2020
822582-AX-0	SHELL INTERNATIONAL FIN		D	1	1FE	8,981,100		9,344,943	9,000,000	8,988,608		1,811			3.400	3.425		118, 150	306,000	08/07/2013	08/12/2023
824348-AU-0	SHERWIN-WILLIAMS COMPANY (THE)			1	2FE	1,399,132			1,400,000	1,399,233		101			2.750	2.763		3,208	20,854	05/02/2017	06/01/2022
824348-AV-8	SHERWIN-WILLIAMS COMPANY (THE)			1	2FE	559, 149	100.5510	563,087	560,000	559,217		68			3. 125	3.149	JD	1,458	9,479	05/02/2017	06/01/2024
824348-AZ-9	SHERWIN-WILLIAMS COMPANY (THE)			1	2FE	6,890,590		7,376,693	6,900,000	6,892,477		1,887			7.250	7.330		22,233	250 , 125	08/10/2017	06/15/2019
824348-BB-1	SHERWIN-WILLIAMS COMPANY (THE)			[]	2FE	15,035,904		15,711,000	15,000,000	15,032,967		(2,937)			4.200	4.140		290,500		08/10/2017	01/15/2022
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE	·		<u> </u>	2FE	4,995,950		4,954,735	5,000,000	4,997,640 2,664,820		1,331			1.900	1.928 2.423		25,861 17,424	95,000	09/19/2016	09/23/2019
82481L-AB-5 82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRESHIRE ACQUISITIONS INVESTMENTS IRE			1	2FE 2FE	2,664,120 4,999,350		2,625,024 4,915,370	2,667,000 5,000,000	4,999,459		552 86			2.400 2.875	2.423	MO		64,008 143,750	09/19/2016	09/23/2021
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1	D	l;	1FE	4,999,330		10,897,554	10,965,000	10,995,772		(12,509)			2.150	2.029	MN	22,265	235,748	04/05/2016	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	1,627,173	101.1180	1,642,160	1,624,000	1,626,211		(466)			2.900		MN	4,448	47,096	11/23/2015	05/27/2022
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	29,830,800	95.8520	28,755,570	30,000,000	29,860,279		22,832			2.000	2.087	MS	176,667	600,000	09/06/2016	09/15/2023
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	. 1	1FE	9,977,300		10,058,730	10,000,000	9,980,695		3,395			2.700	2.749		78,750	135,000	03/07/2017	03/16/2022
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1FE	9,989,400		10 , 147 , 510	10,000,000	9,990,487		1,087			3. 125	3. 142		91, 146	156,250	03/07/2017	03/16/2024
826418-BE-4	SIERRA PACIFIC POWER CO			[1	1FE	4,439,150		6,946,755	5,000,000	4,508,655		10,586			6.750	7.734	JJ	168,750	337,500	05/15/2009	07/01/2037
L3842D-AC-8 82655A-AC-7	SIG COMBIBLOC (ONEX) INITIAL DLRTLSIGMA ALIMENTOS SA DE CV	+	ν	۱ <u>۲</u>	4FE 2FE	1,792,053 9,350,000		1,804,804 10,087,500	1,798,061	1,792,048 9,410,351		1,232			4.568 4.125	4.659 4.999	MJSD	685 67,604	78,505 412,500	11/30/2015	03/11/2022 05/02/2026
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		U	2 3	2FE 5Z	, აას, 000	0.0000		10,000,000			(53,534)			16.000	4.999		01,004	412,300	01/18/2013	05/02/2026
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB	†		2	4FE	2,165,081			2.166.667	2.165.085		(818)			4.379	4.402		791	113.563	10/31/2016	05/01/2018
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		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ILGAN HOLDINGS INC		1	3FE		.102.5000	8,046,250	7,850,000			(36,311)			5.500	4.986	FA	179,896	431,750	06/15/2016	02/01/2022
	ILVERSEA CRUISESINCLAIR TELEVISION GROU		1	4FE	490,000 4,264,313	.107.7500 .101.7500	527,975	490,000 4,275,000	490,000 4,269,524		1,503			7.250 5.375	7.250 5.419	FA	14,802	17,861	01/13/2017	02/01/2025
	IRIUS XM RADIO INC		1	4FE	2,628,250	.101.7300	2,706,313	2,650,000	2,636,702		2.013			4.625	4.729	MN		229,781 122,563	05/29/2013	04/01/2021 05/15/2023
	IRIUS XM RADIO INC		1	3FE	8,568,125	104.1250	8,850,625	8,500,000	8,558,103		(11,332)			5.375	5.202	AO	96,451	456,875	10/18/2016	04/15/2025
	IRIUS XM RADIO INC		1	3FE	992,500	103.6250	1,036,250	1,000,000	993,413		591			5.375	5.473		24,785	61,514	06/01/2016	07/15/2026
	IRIUS XM RADIO INC		1	3FE	759,070	.100.2500	758,893	757,000	758,886		(184)			3.875	3.800		14,341		08/02/2017	08/01/2022
	IRIUS XM RADIO INC		1	3FE		.100.2500		732,000			(278)			5.000	4.858		17,893	477 4/4	08/03/2017	08/01/2027
	IX FLAGS ENTERTAINMENT CORP		1	4FE	8,702,000 7,008,750	.101.5000	8,830,500 7,245,000	8,700,000 7,000,000	8,699,599 7,008,110		(1,671)			4.875 5.500	4.855 5.481		177,897 81,278	477, 141 194, 639	08/12/2016	07/31/2024 04/15/2027
	M CORPORATION	·····	1	4FE	1,086,250		1,081,250	1.000.000	1,055,774		(22,950)			8.000	5.317		21,333	80.000	08/24/2016	03/25/2020
	M ENERGY CO		1	4FE	199,875		202,500	200,000	199,883		8			6.500	6.517		1,661	6,500	09/14/2017	11/15/2021
	/ ENERGY CO	0	1	4FE	628,623		637,875	630,000	628,706		83			6.500	6.561		5,232	20,475	09/14/2017	11/15/2021
	MBC AVIATION CAPITAL FINANCE DAC	D	1	2FE	2,097,396		2,079,645	2, 100, 000	2,097,620		224			3.000	3.027		28,350		07/12/2017	07/15/2022
	MITHFIELD FOODS INC		1	2FE	1,499,355		1,490,211	1,500,000	1,499,547		192			2.700	2.715		16,988	20,250	01/25/2017	01/31/2020
	AITHFIELD FOODS INC	D	1	2FE 2FE	11,705,380 4,994,000	.100.2030 .105.7450	11,523,322 5,287,225	11,500,000 5,000,000	11,694,792 4,998,906		(10,588) 734			3.350 7.200	2.907 7.217		160,521	25,125 360,000	10/02/2017	02/01/2022 05/15/2019
	ATTHS GROUP PLC	D	1	2FE	24,946,000	.103.7430	25,142,975		24,971,754		5,317			3.625	3.651	ΔΩ	198,872	906,250	10/04/2012	10/12/2022
	NUCKER (J.M.) CO		1	2FE	9,980,800	.102.8460	10,284,550	10,000,000	9,991,924		1,960			3.500	3.523	AO	73,889	350,000	10/13/2011	10/15/2021
834423-AA-3 SOI	DLVAY FINANCÉ AMERICA LLC	C	1	2FE	2,999,580	.102.1110	3,063,321	3,000,000	2,999,746		81			3.400	3.403	JD	7,933	102,000	11/30/2015	12/03/2020
	DNOCO PRODUCTS CO		1	2FE		.120 .1700	18,025,425	15,000,000	15,003,428		(170)			5.750	5.748		143,750	862,500	10/20/2011	11/01/2040
	DNOCO PRODUCTS CO		1	2FE	4,977,150		5,240,870	5,000,000	4,990,053		2,332			4.375	4.440		36,458	218,750	10/20/2011	11/01/2021
	OTHEBYS	<del> </del>	1	4FE	1,430,000		1,406,763	1,430,000	1,430,000		(440, 550)			4.875	4.875 1.644		3,679	040.000	12/07/2017	12/15/2025
	DUTH CAROLINA ELEC&GASDUTH CAROLINA ELEC&GAS		1	1FE	4,271,016 3,096,240		4, 106, 060 3, 749, 652	4,000,000 3,000,000	4,118,832 3,081,584		(140,552)			5.250 6.050	5.818		35,000	210,000 181,500	12/01/2016	11/01/2018 01/15/2038
	DUTH CAROLINA ELECAGAS		1	1FE	4,960,700		5,637,195	5,000,000	4,965,923		780			5.500	5.554		12,222	275,000	12/02/2009	12/15/2039
	DUTHERN CAL EDISON		1	1FE	4,971,900		5, 197, 470	5,000,000	4,975,300		613			3.900	3.932		16,250	195,000	11/17/2011	12/01/2041
842400-FY-4 S0	DUTHERN CALIFORNIA EDISON COMPANY		1	1FE	7,709,923		8,051,922	7,775,000	7 ,733 ,968		6,317			3.500	3.602		68,031	272, 125	12/20/2013	10/01/2023
	OUTHERN CALIFORNIA GAS CO		1	1FE	9,980,600		9,686,940	10,000,000	9,983,325		1,740			2.600	2.622		11,556	260,000	05/31/2016	06/15/2026
	OUTHERN CALIFORNIA GAS COMPANY		1	1FE		.101.7480	10,174,820	10,000,000	10,238,916		(21, 185)			3. 150	2.757		92,750	157,500	05/01/2017	09/15/2024
	DUTHERN POWER CODUTHERN UNION (FALL RIVER GAS)	<del> </del>	1	2FE 2FE	3,043,950 6,500,000	.111.2190 .113.7910	3,336,558 7,396,431	3,000,000 6,500,000	3,039,372 6,500,000		(846)			5.150 9.440	5.054 9.440		45,492 231,804	154,500 613,600	11/10/2011	09/15/2041
	OUTHERN UNION (FALL RIVER GAS)		1	2FE	7,000,000	.115.0000	8,050,000	7,000,000	6,980,745		1,481			7.990	8.035		164,683	559,300	12/31/1998	09/15/2026
844741-BA-5 SO	DUTHWEST AIRLINES CO		1	2FE	1,017,280	.100.7160	1,007,164	1,000,000	1,008,351		(4,378)			2.750	2.286		4,201	27,500	12/03/2015	11/06/2019
	DUTHWEST AIRLINES CO		1	2FE	1,001,928	.100.4060	1,004,064	1,000,000	1,001,128		(377)			2.650	2.584	MN	4, 122	26,500	11/03/2015	11/05/2020
	OUTHWEST GAS CORP	<del> </del>	1	1FE	4,998,300	.102.0970	5, 104, 865	5,000,000	4,999,199		170		ļ	3.875	3.879	A0	48,438	193,750	03/20/2012	04/01/2022
	DUTHWESTERN ELEC POWER DUTHWESTERN ENERGY COMPANY		1	2FE 3FE	14,433,460 350,000	.100.6540 .106.2500	13,588,290 371,875	13,500,000 350,000	13,525,269 350,000		(148,972)			5.875 7.500	4.727 7.500	MS	264,375	793, 125	01/31/2011	03/01/2018
	DUTHWESTERN ENERGY COMPANY	t	· · · · · ·	3FE		.106.2500	371,875	1,514,000						7.750	7.750	AO	7,000 31,289		09/11/2017	04/01/2026 10/01/2027
	DUTHWESTERN ENERGY COMPANY	M	1	3FE		.106.7500	3, 187, 555	2,986,000	2,986,000					7 . 750	7.750		61,711		09/11/2017	10/01/2027
845743-BP-7 SO	DUTHWESTERN PUBLIC SERVICE COMPAN		1	1FE	9,967,000	. 102 . 3840	10,238,350	10,000,000	9,977,501		3,075			3.300	3.339	JD	14,667	330,000	06/02/2014	06/15/2024
	PCM SA	D	1	3FE	2,481,250	.100.8750	2,491,613	2,470,000	2,479,930		(1,320)			4.875	4.759		35,455	48,499	04/13/2017	09/15/2025
	PECTRA ENERGY CAPITAL		[]	2FE		.107.4460							<b></b>	5.650	0.000			150,000	08/25/2009	03/01/2020
	PECTRA ENERGY CAPITALPECTRA ENERGY PARTNERS LP	···	1	2FE 2FE	1.991.640	.100.5430 .100.4210	2.008.420	2.000.000	1.993.693					3.300	0.000		20.611	300,000	02/25/2013	03/15/2023
	PECTRA ENERGY PARTNERS LP	·····		2FE 2FE		.100.4210	2,008,420	2,000,000	452,916		(56)			4.500	4.458		5,963	70,000 20,250	10/05/2016	03/15/2025
	PECTRA ENERGY PARTNERS LP		1	2FE	748,988	98.8250	741, 187	750,000	749,093		87			3.375	3.391		5,344	25,172	10/05/2016	10/15/2026
84762L-AU-9 SPI	PECTRUM BRANDS INC	<b></b>	1	3FE	1,240,299	.105.2500	1,260,895	1, 198, 000	1,232,107		(5,208)			5.750	5. 152		31,764	68,885	06/22/2016	07/15/2025
85205T-AF-7 SP	PIRIT AEROSYSTEMS INC		1	2FE	2,036,836	. 103 . 0500	2,060,992	2,000,000	2,016,068		(6,748)			5.250	4.861	MS	30,917	105,000	10/03/2014	03/15/2022
	PIRIT AEROSYSTEMS INC		1	2FE	5, 126, 500		5,077,220	5,000,000	5,109,717		(10,949)			3.850	3.547			192,500	06/09/2016	06/15/2026
	PRINGLEAF FINANCE CORPPRINT CAPITAL CORP		1	4FE 4FE	280,000		290,500 986,125	280,000 980.000	280,000 1.040.726		(0.407)			6. 125 6. 875	6.125 6.082		2, 191 8,609	8,575 56.031	05/10/2017	05/15/2022
	PRINT CAPITAL CUMPPRINT CAPITAL CORPORATION	t	1	4FE	1,043,213 227,700		986, 125		1,040,726		(2,487)		<b></b>	8.750	6.082		8,609		07/17/2017	11/15/2028
	PRINT CORP		1	4FE	201,875		193,325	190,000	200,645		(1,230)			7. 125	6.063		4,636	13,538	01/19/2017	06/15/2024
852061-AK-6 SPI	PRINT NEXTEL CORP		1	4FE	1,011,719	.105.2600	921,025	875,000	910,310		(38,973)			9.000	4.233	MN	10,063	78,750	04/16/2015	11/15/2018
852061-AQ-3 SPI	PRINT NEXTEL CORP	ļ	1	4FE	3,232,500	107.0000	3,210,000	3,000,000	3, 152, 855		(65,764)			7.000	4.504	MS	70,000	210,000	10/07/2016	03/01/2020
78469X-AD-9 SP	PX FLOW INC		1	4FE	330,000	. 105 . 2500	347,325	330,000	330,000					5.625	5.625	FA	7,013	18,820	08/04/2016	08/15/2024

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		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Cha		Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	SPX FLOW INCSSE PLC SR UNSEC NTS		1	4FE	8,010,048 49,000,000	106.0000	8,330,540 49,472,144	7,859,000 L	7,994,428 49,000,000		(14,691)			5.875 3.670	5.556 3.670	FA	174,426 574,457	332,270	02/23/2017	08/15/2026
	STANDARD INDUSTRIES INC	U	1	3FE	11,332,104	100 . 9640	11,390,355	10,926,000	11,207,629		(79,011)			5.500	4.534	MS	227,018	1,798,300 570,625	10/20/2017	02/15/2023
853496-AD-9	STANDARD INDUSTRIES INC		1	3FE	2,075,000	100.2310	2,079,793	2,075,000	2,075,000					4.750	4.750	JJ	3,559		12/11/2017	01/15/2028
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		1	3FE	2,000,000	102.2500	2,045,000	2,000,000	2,000,000					5.000	5.000		37,778	52,222	02/02/2017	02/15/2027
854502-AC-5 854502-AD-3	STANLEY BLACK & DECKER ISTANLEY BLACK & DECKER I		1	1FE	6,992,860 4,995,700	102.5090	7, 175, 595 5, 048, 345	7,000,000 5,000,000	6,996,920 4,997,764		723 425			3.400	3.412	JD	19,833	238,000 145,000	11/17/2011	12/01/2021
854502-AB-7	STANLEY BLACK & DECKER INC			2FE	9,000,000	100 . 3020	9,027,189	9,000,000	9,000,000		425			2.451	2.451	MN	26,961	220,590	11/05/2015	11/17/2018
854502-AE-1	STANLEY BLACK & DECKER INC	ļ		2FE	1,500,000	99.6330	1,494,500	1,500,000	1,500,000					1.622	1.622	MN	2,974	24,330	11/07/2016	11/17/2018
855244-AD-1 855244-AJ-8	STARBUCKS CORP	<del> </del>	1	1FE	4,348,760		4,250,988	4,000,000	4,244,454	<b>}</b>	(38,810)		<b></b>	3.850	2.695		38,500	154,000	03/26/2015	10/01/2023
855244-AJ-8 855244-AM-1	STARBUCKS CORPSTARBUCKS CORPORATION	<del> </del>	-	1FE		99.3580	745, 185 709, 469	750,000700,000	749,730 698,121		84 4		<b></b>	2.100	2.112		6,431 2,844	15,750	02/01/2016	02/04/2021
85571B-AJ-4	STARWOOD PROPERTY TRUST INC		1	3FE	3,969,960	99.2500	3,970,000	4,000,000	3,970,219		259			4.750	4.874		14,250		11/27/2017	03/15/2025
	STATE STREET CORP	ļ		1FE	13,216,205		13,329,225	13,000,000	13,082,506	ļ	(102,913)		ļ	5.250	4.419		144,083	682,500	12/01/2016	10/15/2018
	STATE STREET CORPSTATE STREET CORP			1FE	19,931,000 16,182,885		21,217,120 16,373,948	20,000,000 15,550,000	19,974,698		7,252 (70,463)			4.375	4.418		277,083 65,526		03/02/2011	03/07/2021
	STATE STREET CORP			1FE	14,965,800		15,099,495	15,000,000	14,981,462		6,725			2.550	2.599		141,313		08/13/2015	08/18/2020
857477-AV-5	STATE STREET CORP			1FE	4,997,400	98.5570	4,927,830	5,000,000	4,998,213		506			1.950	1.961	MN	11,375	97,500	05/16/2016	05/19/2021
24820R-AG-3	STATOIL	D	1	1FE	7,838,250	128.6790	9,007,544	7,000,000	7,516,422		(33,564)			6.500	5.588		37,917	455,000	11/22/2004	12/01/2028
858119-AZ-3 858119-BD-1	STEEL DYNAMICS INCSTEEL DYNAMICS INC		1	3FE	5, 118, 206 8, 120, 649	103.0000	5,433,250 8,393,750	5,275,000 7,900,000	5, 149, 734 8, 047, 139		18, 168			5.250 5.500	5.749		58,465	276,938 .434.500	12/23/2015	04/15/2023
858119-BF-6	STEEL DYNAMICS INC		1	3FE	2,558,475	105.7500	2,633,175	2,490,000	2,553,733		(4,742)			5.000	4.566		5,533	127,613	05/16/2017	12/15/2026
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	D		11	20,000,000	101.8320	20,366,496	20,000,000	20,000,000					5.980	5.980		33,222	1, 196,000	06/21/2007	06/21/2018
863667-AB-7 863667-AK-7	STRYKER CORPSTRYKER CORP		1	1FE	4,244,644	103.9500	4, 158,004 748,842	4,000,000 750,000	4, 161, 768 749, 649		(76,597)			4.375	2.332		80,694	175,000 15,000	12/01/2016	01/15/2020
863667-AM-3	STRYKER CORP		1	1FE				26,270,000	26,303,392		(9,872)			2.625	2.583		4,708	689,588	03/03/2016	03/08/2019
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		1	4FE	1,501,031		1,466,250	1,500,000	1,500,973		(58)			5.875	5.864	MS	29,375	48,224	06/16/2017	03/01/2027
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		1	4FE	2,085,000		2,029,500	2,050,000	2,073,135		(4,586)			5.500	5.209		9,396	112,750	04/16/2015	06/01/2024
864486-AJ-4 864577-B#-7	SUBURBAN PROPANE PARTNERS LP		1	4FE	937, 155 4,000,000	98.7500	935,163 4,800,000	947,000 4,000,000	938,882 4,005,364		868 (1,028)			5.750 9.090	5.897 9.050		18, 151	54,453 363,600	12/08/2015	03/01/2025
	SUMITOMO MITSUI BANKING CORPORATIO	D		1FE	1,500,000	99.8570	1,497,854	1,500,000	1,500,000		(1,028)			1.762	1.762		5,286	26,430	10/11/2016	10/19/2018
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D		1FE	1,500,000	98.9470	1,484,199	1,500,000	1,500,000					2.442	2.442	A0		36,630	10/11/2016	10/19/2021
	SUNCOR ENERGY INC	A	]	1FE	5,673,800	134 . 1520	6,707,605	5,000,000	5,466,143		(20,343)			7 . 150	6. 151		148,958	357,500	11/12/2002	02/01/2032
	SUNOCO LOGISTICS PARTNERSUNOCO LOGISTICS PARTNER			2FE 2FE.	2,998,440 2,999,220	104.9890	3,149,679 2,982,645	3,000,000	2,999,299 2,999,574		151 76			4.650 3.450	4.676 3.453		52,700 47,725	139,500 103,500	07/28/2011	02/15/2022 01/15/2023
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		1	2FE		103.9930	519,963	500,000	499,700		84			4 . 400	4.420		5,500	22,000	11/12/2015	04/01/2021
	SUNOCO LOGISTICS PARTNERS OPERATIO		]	2FE	175,659	100.6750	177, 189	176,000	175,660		1			5.400	5.413	AO	2,640		09/19/2017	10/01/2047
	SUNOCO LPSUNOCO LP		1	4FE	4,732,700	102.9130 103.9500	4,867,761 305,613	4,730,000294,000	4,731,846 295,212		(854) (484)			5.500 6.250	5.474 6.054		108,396 3,879	250,250 18,375	03/16/2017	08/01/2020 04/15/2021
	SUNOCO LP	<u> </u>		4FE	6,595,704		6,769,290	6,424,000	6,542,291		(484)		<u></u>	6.375	5.697		102,383	409,530	10/05/2016	04/15/2021
86765B-AU-3	SUNOCO PARTNERS LLC		1	2FE	2,779,980	98.0550	2,745,540	2,800,000	2,780,425		445			4.000	4.088	AO	31,111		09/28/2017	10/01/2027
	SUNTRUST BANK			2FE		106 . 2280	3,242,085	3,052,000	3,049,310		1,096			5.400	5.442		41,202	164,808	03/17/2005	04/01/2020
871503-AU-2 87166F-AA-1	SYMANTEC CORPORATION		]	3FE 2FE	2,033,750 1,393,994	104.0000	2,080,000 1.394,299	2,000,000 L	2,024,852 1,394,613	·	(8,898) 619		·	5.000	4.423		21,111	68,333 21,350	02/14/2017	04/15/2025
87165B-AE-3	SYNCHRONY FINANCIAL	İ		2FE		100 . 2500	1,002,499	1,400,000	993,718		2,872			2.700	3.093		11,100	27,000	11/23/2015	02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL		1	2FE	15,745,905	100.1890	15,779,799	15,750,000	15,748,597		1,316			2.600	2.609	JJ	188,825	409,500	12/01/2015	01/15/2019
87164K-AA-2	SYNGENTA FINANCE NVSYNGENTA FINANCE NV	D	]]	2FE 2FE	2,484,370		2,430,755	2,500,000	2,487,152		2,782			3. 125	3.256		20, 182	78, 125	01/01/2017	03/28/2022
87164K-AB-0 871829-BB-2	SYNGENIA FINANCE NVSYSCO CORP	υ		2FE	6,988,380 15,700,462	85.4420	5,980,961 15,628,714	7,000,000 15,672,000	6,989,613 15,684,064	ļ	237		<b> </b>	4.375	4.385		79, 115 74, 442	306,250 297,768	03/21/2012	03/28/2042
74966N-AA-4	TALEN ENERGY SUPPLY LLC		1,3	4FE	847,275	102.7500					4,911			4.625	5.768	JJ	18,533	40, 191	01/23/2015	07/15/2019
74966N-AA-4	TALEN ENERGY SUPPLY LLC	M	1,3	4FE	3,540,225	102.7500	3,730,853	3,631,000	3,597,272		20,522			4.625	5.768		77,436	167,934	01/23/2015	07/15/2019
87422V-AA-6 87422V-AB-4	TALEN ENERGY SUPPLY LLCTALEN ENERGY SUPPLY LLC	<del> </del>	1	4FE	680,000	80.7500	807,500 410,000	1,000,000	719,336 389,286	<u> </u>	22,096 1,286		<b>}</b>	6.500	12.396		5,417 27,233	65,000	02/10/2016	06/01/2025
87422V-AB-4	TALEN ENERGY SUPPLY LLC	LS		4FE		102.5000	849,725	829,000						9.500	9.963		56,441		11/16/2017	07/15/2022
87422V-AE-8	TALEN ENERGY SUPPLY LLC		1	4FE	1,115,072	98.9800	1, 138, 270	1, 150, 000	1, 115, 284		212			10.500	11.077	JJ	10,733		11/20/2017	01/15/2026
	TAMPA ELECTRIC	ļ	]]	2FE	1,490,625		1,983,932	1,500,000	1,492,384	ļ	209		ļ	6.550	6.598		12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC		1	2FE	11,641,712	108.3070	11,859,562	10,950,000	11,214,065		(70,827)			5.400	4.619	MN	75,555	591,300	02/10/2011	05/15/2021

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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		l r				Rate					Current	Other-	in							
		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0 0				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		~   ·	Dond	NAIC	Actual	Fair	Fair	Par			tization)			Doto		When		Received		
	Description	- 3	Bond						Carrying	Increase/	,	Impairment	Carrying	Rate	Rate		Due and		A	Maturity
Identification	Description Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C		]	3FE	1,465,000	99.7500	1,461,338	1,465,000	1,465,000					5.000	5.000	JJ	15,057		10/10/2017	01/15/2028
87612B-BF-8 87612B-AP-7	TARGA RESOURCES PARTNERS FINANCE CTARGA RESOURCES PARTNERS LP	LS	1	3FE	3,000,000 8,183,744	99.7500 .	2,992,500 8,923,469	3,000,000 9,025,000	3,000,000 8,443,109					5.000	5.000 5.551	JJ	30,833	378,250	10/10/2017	01/15/2028
87612B-AR-3	TARGA RESOURCES PARTNERS LP		1	3FE	3,740,386	100.6250	3,889,156	3,865,000	3,804,198		30.258			4. 125	5.016	MN	20,372	159,431	10/30/2015	11/15/2023
87612B-BE-1	TARGA RESOURCES PARTNERS LP		1	3FE	150,000	100.6250	153,938	150,000	150,000					5.375	5.375	FA	3,359		09/25/2017	02/01/2027
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		1	3FE	560,618	102.2500	587,938	575,000	564,489		1,925			5.250	5.486	MN	5,031	20,318	11/16/2017	05/01/2023
87612E-AV-8	TARGET CORP		1	1FE	5,306,600	104.1140	5,205,710	5,000,000	5,095,841		(35,755)			3.875	3.084	JJ	89,340	193,750	08/05/2011	07/15/2020
87233Q-AA-6	TC PIPELINES LP		1	2FE	6,988,380	104.6080	7,322,553	7,000,000	6,995,365		1,209			4.650	4.671	JD	14,467	325,500	06/14/2011	06/15/2021
878237-AG-1	TECH DATA CORPORATION		1	2FE	748,860	100.3100	752,326	750,000	749,052		192			3.700	3.733	FA	10,483	15,031	01/24/2017	02/15/2022
878742-AS-4	TECK RESOURCES LIMITED		[!	3FE	215,775	111.2500	233,625	210,000	215,703		(72)		ļ	6.000	5.781	FA	4,760	6,300	06/02/2017	08/15/2040
878742-AY-1	TECK RESOURCES LIMITED	A	[]	3FE			1,503,750	1,500,000	1,521,784		(716)			3.750	3.436	FA	23,438	07.0:-	10/23/2017	02/01/2023
878744-AB-7 878742-BC-8	TECK RESOURCES LIMITED	A	Ľ	3FE	1,311,095 1,532,000		1,397,880	1,412,000	1,312,938 1,522,772		1,700			5.200 8.500	5.740 7.899		24,475	67,912 126,650	05/31/2017	03/01/2042
878742-BC-8	TECK RESOURCES LTD	LS A	1	3FE	1,345,500		1,683,700 1,469,000	1,490,000 1,300,000	1,335,503		(6,013) (6,514)			8.500	7.758		10,554 9,208	126,650	05/26/2016 05/26/2016	06/01/2024 06/01/2024
872456-AA-6	TELECOM ITALIA CAPITAL	Lo A	1	3FE	5,036,500	106.1250	5,306,250	5,000,000	5,009,089		(5,703)			7 . 175	7.736		12,955	358,750	05/20/2010	06/18/2019
87938W-AC-7	TELEFONICA EMISIONES SAU	n	1	2FE	7,561,320		10,732,952	8,000,000	7,607,254		9,571			7.045	7.541	.ID	17,221	563,600	05/07/2012	06/20/2036
87969N-AC-9	TELSTRA CORP LTD	D	1	1FE	18, 186, 295		19,616,281	18,281,000	18,241,274		9,353			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
88023J-AB-2	TEMPO ACQUISITION LLC/TEMPO ACQUIS		1	5FE		101.0000	898,900	890,000	874,665		151			6.750	7.052	JD	5,006	35,044	11/16/2017	06/01/2025
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		1	4FE		104.0000	52,000	50,000	51,632		(368)			5.625	4.675	A0	594	2,813	01/11/2017	10/15/2023
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC	LS	1	4FE		104.0000	988,000	950,000	980,999		(7,001)			5.625	4.675	A0	11,281	53,438	01/11/2017	10/15/2023
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC	LS	1	4FE	1,263,812		1,260,996	1,230,000	1,259,343		(3,765)			5.500	5.062	JD	3,007	67,650	12/12/2016	06/15/2026
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC	LS	1	4FE		102.5200		770,000			(537)			5.500	5.398	JD	1,882	42,350	12/12/2016	06/15/2026
88031R-AA-6	TENASKA ALABAMA		2	2FE	18,717,471		18,831,000	18 , 137 , 757	18,521,425		283, 182			6. 125	5.329		280,820	808,484	10/19/2015	03/30/2023
88031V-AA-7	TENASKA GATEWAY		1	2FE 3FE	6,668,438		7, 100, 168		6,757,954		11,359			6.052	6.432 4.549		1,148	402,707 95,000	09/10/2008	12/30/2023 06/01/2020
88033G-BU-3 88033G-CA-6	TENET HEALTHCARE CORP	·· <del>·</del>	1	3FE	2,018,840 1,140,000		2,035,000 1,147,125	1,150,000	2,009,078 1,144,564		(3,492) 1,211			4.750	4.505		7,917 25,156		12/19/2013	10/01/2020
87243Q-AB-2	TENET HEALTHCARE CORPORATION		1	3FE	3,878,760		3,912,010	3,700,000	3,783,378		(27,793)			6.000	5. 107	۵۵	55,500	222,000	05/09/2014	10/01/2021
88033G-BY-5	TENET HEALTHCARE CORPORATION		1	3FE	3,771,583		4.020.000	4,000,000	3,763,376		30,496			4.500	5.445	AO	45.000	180,000	12/19/2013	04/01/2021
88033G-CR-9	TENET HEALTHCARE CORPORATION		1	3FE	1,204,000		1, 176, 825	1,207,000	1,204,042		42			4,625	4.669	JJ	30,548		11/17/2017	07/15/2024
880349-AR-6	TENNECO INC		1	3FE	6,384,625		6,483,125	6,325,000	6,373,233		(7,887)			5.000	4.844	JJ	145,826	308,292	03/27/2017	07/15/2026
88037E-AJ-0	TENNECO INC		1	3FE	2,864,790	104.7500	2,878,530	2,748,000	2,826,709		(13,795)			5.375	4.720	JD	6,565	147,705	02/10/2015	12/15/2024
88037E-AJ-0	TENNECO INC	M	1	3FE	699,518	104.7500 .	702,873	671,000	690,219		(3,368)			5.375	4.720		1,603	36,066	02/10/2015	12/15/2024
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		2	5	4,545,621	98.3820	4,512,659	4,586,875	4,554,297		(118,081)			7.688	7.778		2,803	364,394	11/30/2016	09/05/2019
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL		2	3FE	1,789,071	100.3750 .	1,804,267	1,797,526	1,789,508		438			3.942	4.026	FMAN	591	23,839	08/17/2017	01/31/2024
88104L-AC-7 881575-AC-8	TERRAFORM POWER OPERATING LLC		1	3FE	420,000	99.2500 107.8520	416,850	420,000	420,000					4.250	4.250	JJ	942	234.600	11/28/2017	01/31/2023
881575-AC-8 881609-BA-8	TESORO CORP	v	¦	3FE	22,675,344	107.8520	23.988.192	22,725,000	22,670,443		2.753		<b></b>	5. 125	5. 150	ΔΩ	291.164	1,164,656	02/04/2009	11/15/2037 04/01/2024
881609-BA-8	TESORO CORP	LS	l'i	2FE	2,762,156	105.5590	2,929,251	2,775,000	2,764,905		1.071			5. 125	5. 184	AO	35,555	1, 164,636	02/04/2016	04/01/2024
881609-BB-6	TESORO CORP		1	2FE			806,302	750,000			(3,474)			4.750	3.608	JD	1,583	17,813	06/22/2017	12/15/2023
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	D	1	2FE	231,512	82.5650	231, 181	280,000	232,067		555			3. 150	5.658	A0	2,205		11/10/2017	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	1	2FE	17,049	76.1500	15,230	20,000	17,066		18			4.100	5.075	A0	205	410	08/08/2017	10/01/2046
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	0 D	1	2FE		76.1500	837,654	1,100,000	938,268		973			4.100	5.078	AO	11,275	22,550	08/08/2017	10/01/2046
882508-AU-8	TEXAS INSTRUMENTS INC		[!	1FE	4,969,500		4,970,045	5,000,000	4,992,742		4,468		ļ	1.650	1.743	FA	33,917	82,500	07/30/2012	08/03/2019
882508-AY-0	TEXAS INSTRUMENTS INC		[]	1FE	2,147,859		2, 127, 791	2,100,000	2, 139, 959		(7,900)		<b></b>	2.750	2. 131	MS	17,485	28,875	04/27/2017	03/12/2021
882508-AZ-7	TEXAS INSTRUMENTS INC		Ľ	1FE	4,982,450	99.1270 99.2060	4,956,365	5,000,000	4,991,591		3,497			1.750	1.824		14,583	87,500	04/27/2015	05/01/2020
882508-BB-9 882508-BC-7	TEXAS INSTRUMENTS INCTEXAS INSTRUMENTS INC		l¦	1FE	1,389,234 9,884,300	99.2060	1,388,877 9,966,980	1,400,000 10,000,000	1,390,157 9,885,909		923 1,609			2.625	2.746		4,696 46,722	19,498	04/27/2017	05/15/2024 11/03/2027
881660-AA-1	TEXTECH INDUSTRIES INC TL	†	2	4Z	4,937,625	96.1810	4,797,016	4,987,500	4,940,083		2,458			6.318	6.523		2,626	105 , 153	08/25/2017	08/04/2023
883203-BY-6	TEXTRON INC		1	2FE	6,997,620	99.4410	6,960,856	7,000,000			57			3.375	3.379	MS	70,875		09/11/2017	03/01/2028
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		2	5	3,293,749	99.0000	3,285,984	3,319,175	3,294,310		5,800			7.069		MJSD	19,892	242,438	10/31/2016	07/20/2021
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		2	5	6,376,070	99.0000	6,360,941	6,425,192	6,377,147		11,330			6.569	6.589	MJSD	3,400	466,787	10/31/2016	07/20/2021
70259#-AA-5	THE PASHA GROUP		2	4			14,669,423	13,428,437	12,988,843		38,662		ļ	7.250	6.500	MON	81,130	970,249	12/30/2014	12/30/2024
883556-AZ-5	THERMO FISHER SCIENTIFIC		1	2FE	24,952,250	103.2220	25,805,525	25,000,000	24,980,696		4,903			3.600	3.623	FA	340,000	900,000	08/09/2011	08/15/2021
883556-BH-4	THERMO FISHER SCIENTIFIC INC	LS	[1	2FE	1,762,128		1,790,987	1,750,000	1,758,351		(1,868)			3.300	3. 176	FA	21,817	57,750	12/08/2015	02/15/2022
883556-BL-5	THERMO FISHER SCIENTIFIC INC	· <b> </b>	[]	2FE	9,999,700		10,013,730	10,000,000	9,999,903		100			2. 150	2. 151	JD	9,556	215,000	11/30/2015	12/14/2018
883556-BN-1	THERMO FISHER SCIENTIFIC INC		[¦	2FE	2,487,800		2,515,415	2,500,000	2,490,554 14.951.239		1,621 10.960		<b></b>	3.000 5.625	3.078	AU	15,833 107.813	75,000	04/04/2016	04/15/2023
884315-AG-7	THOMAS & BETTS CORP	+	II	irt	14,877,900	110.9530 .	16,643,010	15,000,000	14, 951, 239		10,960			5.625	5.720	MIN	107,813	843,750	11/16/2009	11/15/2021

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	les	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		l F										Current	Exchange							
		0										Year's	Change							
		l l r				Rate					Current	Other-	in							
		Ce				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	le l n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
884903-BG-9	THOMSON REUTERS CORP	+	1	2FE	15,274,860	1041070	14,574,966	14,000,000	14,305,548	(200.000)	(164, 155)	cccgzcc	74.40	4.700	3.427	AO	138,911	658,000	08/09/2011	10/15/2019
884903-BH-7	THOMSON REUTERS CORP		1	2FE	3,912,440	120.8750	4,834,984	4,000,000	3,922,807		1,619			5.850	6.008	AO	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP		1	2FE	4,480,920	103.5080	4,657,878	4,500,000	4,491,946		1,955			3.950	3.995		44,931	177,750	09/28/2011	09/30/2021
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP		1	2FE	10,278,400		10,553,580	10,000,000	10,254,975		(23,425)			4. 125	3.699	MN	68,750	412,500	04/06/2017	11/01/2024
887228-AA-2	TIME INC (USA)		1	4FE	5,000	104. 2500	5,213	5,000	5,000		(4.007)			5.750	5.750	AO	61	288	07/10/2014	04/15/2022
887228-AA-2 88724X-AC-1	TIME INC (USA) TIME MFG ACQUISITION LLC TL		1	4FE 47	4,573,250 2,468,844	98.7500 L	4,738,163 2,450,234	4,545,000 2,481,250	4,557,244 2,469,820		(4,887) 976			5.750 6.750	5.647 6.860	MJSD	55, 171 1, 396	261,338 138,572	07/10/2014	04/15/2022
88732J-AL-2	TIME WARNER CABLE INC		1	4Z 2FE	1,498,755		2,450,234	1,500,000	1,499,916		159		İ	6.750	6.762		50,625	101,250	06/16/2008	07/03/2023
88732J-AW-8	TIME WARNER CABLE INC		1	2FE	10,648,350	104.3610	10,957,874	10,500,000	10,538,651		(17,556)			5.000	4.811	FA	218,750	525,000	08/12/2010	02/01/2020
887317-AF-2	TIME WARNER INC		1	2FE	4,983,500	105.2250	5,261,270	5,000,000	4,995,650		1,825			4.875	4.917		71,771	243,750	03/03/2010	03/15/2020
887317-AG-0	TIME WARNER INC		1	2FE	19,952,400	105.6480	21, 129, 520	20,000,000	19,983,755		4,861			4.700	4.729		433,444	940,000	07/07/2010	01/15/2021
887317-AP-0	TIME WARNER INC		1	2FE	4,946,450		5,208,410	5,000,000	4,951,439		1,002			4.900	4.969		10,889	245,000	06/08/2012	06/15/2042
887317-AQ-8 887317-BB-0	TIME WARNER INC		1	2FE	4,010,800		4,078,348 9.990.550	4,000,000 10.000,000	4,005,256		(1,076)			3.400 3.800	3.370 3.846		6,044 143.556	136,000	06/08/2012	06/15/2022
G8879#-AA-8	TIME WARNER INC			2FE 5*GI	9,961,500 1,348,373			1,308,877	9,964,859 1,308,852		3, 161		100,550	9.000	9.000		29, 138	260,722 101,671	11/29/2016	02/15/2027
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B		5*GI	3,261,585		3, 165, 979	3, 165, 988	3, 165, 980		1		259,638	14.000	14.000		110,944	405,652	03/01/2016	03/01/2023
872540-AQ-2	TJX COMPANIES INC		1	1FE	2, 100, 215		1,985,745	2,116,000	2,102,069		1,428		200,000	2.250	2.334		14,019	48,007	09/07/2016	09/15/2026
87264A-AJ-4	T-MOBILE USA INC		1	3FE	13,340,250		13,780,000	13,000,000	13,194,581		(41,707)			6.500	6.074		389,639	845,000	04/24/2014	01/15/2024
87264A-AL-9	T-MOBILE USA INC		1	3FE	10,804,034	104 . 2500	11,050,500	10,600,000	10,710,613		(30,017)			6.625	6.264		175,563	702,250	12/08/2015	04/01/2023
87264A-AM-7	T-MOBILE USA INC		1	3FE	1,281,250		1,308,750	1,250,000	1,270,763		(7,070)			6.000	5.323		25,000	75,000	06/27/2016	03/01/2023
87264A-AP-0	T-MOBILE USA INC	···	1	3FE	3, 105, 000		3,273,750	3,000,000	3,084,848		(11,380)			6.500	5.936		89,917	195,000	03/03/2016	01/15/2026
87264A-AQ-8 87264A-AT-2	T-MOBILE USA INC		1	3FE	1,650,292	106 . 0000   .	1,648,300 533.125	1,555,000 500,000	1,629,424 500,000		(18,432)			6.000 5.375	4.419 5.375		19,697	84,000 15,602	11/17/2017	04/15/2024 04/15/2027
88947E-AJ-9	TOLL BROS FINANCE CORP		1	3FE	3,485,360	107 5000	3,809,800	3,544,000	3,529,330		7,258			6.750	6.995		39,870	239,220	07/20/2010	11/01/2019
88947E-AJ-9	TOLL BROS FINANCE CORP	LS	1	3FE		107.5000	221,450	206,000	206,128		(64)			6.750	6.713		2,318	13,905	07/20/2010	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP		1	3FE	13,928,125		14,442,500	13,250,000	13,640,445		(83,568)			5.875	5.072		294,076	778,438	12/18/2014	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP		1	3FE	2,710,000		2,853,125	2,750,000	2,722,796		4,447			4.375	4.588		25,399	120,313	06/10/2015	04/15/2023
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		1	3FE	3,600,563		3,766,180	3,604,000	3,600,865		302			4.875	4.888		22,450	175,695	01/17/2017	11/15/2025
88947E-AR-1	TOLL BROTHERS FINANCE CORP.	LS	1	3FE		104.5000 .	988,570	946,000	946,000					4.875	4.875		5,893	46,118	10/27/2015	11/15/2025
BAS0G5-3D-7 89054X-AA-3	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D <sub></sub>	1	5Z 2FE	2,370,900 35,531,803		2,395,563 40,018,226	2,370,900 35,531,803	2,370,900 35,531,803					6.000 5.750	6.000 5.750		72, 101 516, 445	2,028,133	09/13/2017 02/16/2012	11/09/2025 09/30/2039
891906-AA-7	TOTAL SYSTEM SERVICES IN	-+	1	2FE	2,745,710	100.0300	2,750,825	2,750,000	2,749,266		1,733			2.375	2.440		5,443	65,313	11/30/2015	06/01/2018
891906-AC-3	TOTAL SYSTEM SERVICES INC		1	2FE	4,986,500	108.1890	5,409,470	5,000,000	4,988,459		1,115			4.800	4.834		60,000	240,000	03/14/2016	04/01/2026
891906-AD-1	TOTAL SYSTEM SERVICES INC		1	2FE	9,977,600	102. 4970	10,249,660	10,000,000	9,985,069		4,236			3.800	3.849	AO	95,000	380,000	03/14/2016	04/01/2021
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		2	4FE	7,045,246	100.6250	7,112,930	7,068,750	7,045,237		13,200		ļ	6.319			3,722	425,703	06/11/2015	05/28/2021
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		2	4FE	992,366	100.6250	998,569	992,366	992,366				ļ	6.319	6.319	FMAN	523	35,020	06/01/2017	05/28/2021
89233P-4C-7 89236T-BB-0	TOYOTA MOTOR CREDIT CORP	-+ C	1	1FE	25,294,280 10,156,800	105.2500	26,312,475 10,022,910	25,000,000 10,000,000	25,239,115 10,074,389		(93,717)			4.500 2.100	4.080	JD	43,750 95,667	1,125,000	12/01/2016	06/17/2020
89236T-BB-U	TOYOTA MOTOR CREDIT CORP	-t	1	1FE	14,996,400	100 . 2290	10,022,910	15,000,000	14,999,519		1,810			1.200	1.212	40	42.500	210,000 180,000	10/25/2016 04/05/2016	01/17/2019 04/06/2018
89236T-DP-7	TOYOTA MOTOR CREDIT CORP	T C	1	1FE		100.5370	754,029	750,000	749, 174		187		ļ	2.600	2.629		9,208	9,858	01/04/2017	01/11/2022
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		2	3FE	4,336,477		4,357,628	4,342,949	4,336,889		413			3.568	3.598		1,292	55,967	08/09/2017	04/10/2023
893574-AB-9	TRANSCONT GAS PIPE CORP		1	2FE	14,900,700	117.4110	17,611,605	15,000,000	14,910,829		1,824			5.400	5.445	FA	306,000	810,000	08/10/2011	08/15/2041
893647-BB-2	TRANSDIGM INC		1	4FE	1,430,000		1,444,300	1,430,000	1,430,000		ļ		ļ	6.375	6.375		4,052	91, 163	03/02/2017	06/15/2026
89364M-BL-7	TRANSDIGM INC TERM LOAN F		2	3FE	3,722,796		3,763,936	3,759,763	3,723,325		529		ļ	4.361	4.564		1,367	12,417	12/01/2017	06/09/2023
G9027*-AA-1 89392#-AA-3	TRANSOCEAN CONQUEROR SR SECD NTS		2	2Z	26,504,714 9,100,109		27,461,081 9,060,140	26,504,714 9,151,656	26,504,714 9,103,530		15,273			5.520	5.520 6.932		4,064 5,033	957, 228 532, 030	05/05/2017 08/01/2017	03/31/2022 09/30/2019
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL	n	۷	42	9, 100, 109		10,930,713	9, 151,656			5,800			5.860	5.932			641,777	11/14/2006	11/14/2018
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C	n		2	15,000,000		15,765,300	15,000,000	14,973,196		3,196		İ	5.350	5.350		314,313		08/10/2005	08/10/2020
89469A-AB-0	TREEHOUSE FOODS INC		1	3FE		101.1250	699,785	692,000	696,824		(2,036)			4.875	4.539		9,933	33,735	02/27/2014	03/15/2022
89469A-AB-0	TREEHOUSE FOODS INC	LS	1	3FE	7,815,575	101. 1250	7,806,850	7,720,000	7,759,396		(16,614)			4.875	4.629	MS	110,814	376,350	08/13/2015	03/15/2022
89469A-AC-8	TREEHOUSE FOODS INC		1	3FE	1,365,625		1,300,000	1,250,000	1,333,899		(23,692)			6.000	3.796		28,333	75,000	08/23/2016	02/15/2024
87265H-AE-9	TRI POINTE GROUP INC		1	3FE	3,977,480		4, 150, 000	4,000,000	3,983,934		4, 103		ļ	4.875	5.002		97,500	213,958	05/23/2016	07/01/2021
87265H-AF-6	TRI POINTE GROUP INC		1	3FE	3,645,000	102.5700	3,738,677	3,645,000	3,645,000		1 000			5.250 4.375	5.250		15,947	91,960 13,125	06/05/2017	06/01/2027
962178-AL-3 962178-AN-9	TRI POINTE HOLDINGS INC		1	3FE	2,803,563	102.0000 .	306,000 2,915,343	300,000 2,731,000	298,149 2,786,611		1,200			5.875	4.819 5.496		583 7, 131	13, 125	06/19/2015	06/15/2019 06/15/2024
962178-AN-9	TRI POINTE HOLDINGS INC	LS	1	3FE	∠,o∪3,303 173 678	106.7500	2,915,343	2,731,000	2,780,611		(451)		·	5.875	5.496			9,929	04/20/2016	06/15/2024
89566E-AD-0	TRISTATE GEN&TRANS ASSN		1	1FE	8,820,810		11,665,836	9,000,000			3,228		L	6.000	6.146		24.000	540,000	06/03/2010	06/15/2040
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CUSIP	<b>6</b> :			Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description TRITON CONTAINER INTERNATIONAL 6.07% SEC	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
89675*-AN-7 G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011	-+			2 2FE	2,142,857 10,285,714	. 104.3850 . 102.9900	2,236,825 10,593,281	2,142,857 10,285,714	2,141,954 10,281,081		525 1,795			6.070 4.280	6.070 4.280	MS	22,040	108,393 440,229	04/30/2010	04/30/2020
G8967#-AU-7	TRITON CONTAINER SR SEC SER 2017A1		2		2FE	25,000,000	.103.7340	25,933,428	25,000,000	25,000,000		1,700			4.350	4.350	JD	42,292	507,500	07/13/2017	06/30/2027
87305R-AH-2	TTM TECHNOLOGIES INC		1		4FE	700,000	.102.5000	717,500	700,000	700,000					5.625	5.625	AO	10,172		09/15/2017	10/01/2025
87305Q-CE-9	TTX COMPANY		1		1FE	14,999,850	_105.2230	15,783,420	15,000,000	14,999,907		14			4. 125	4. 125		154,688	618,750	09/19/2013	10/01/2023
898813-AK-6 899745-AA-1	TUCSON ELECTRIC POWER TUNICA-BILOXI GAMING AU		1	4	1FE 6FE	4,984,100	.107.9990 37.0000	5,399,965 370,000	5,000,000 1,000,000	4,992,875		1,622	350.000		5.150 9.000	0.000		32,903	257,500	11/03/2011	11/15/2021
87306R-AE-8	TVC ALBANY INC TERM LOAN B		2	,4	4FE	7,443,844	. 100 . 2500	7.499.953	7,481,250	7,437,933		1, 173			5.689	5.782		3.547	101, 115	09/28/2017	10/31/2025
902133-AG-2	TYCO ELECTRONICS GROUP S	D	1		1FE	1,493,160	144.7860	2, 171, 795	1,500,000	1, 494, 158		132			7. 125	7.162	AO	26,719	106,875	09/20/2007	10/01/2037
902494-AT-0	TYSON FOODS INC		1		2FE	12,929,540		13,885,482	13,000,000	12,964,678		6,998			4.500	4.569		26,000	585,000	06/06/2012	06/15/2022
902494-BA-0	TYSON FOODS INC				2FE 2FE	2,100,000 2,800,000		2, 103, 484	2,100,000	2,100,000 2,800,000					1.929	0.000		3,600	18, 105	05/23/2017	05/30/2019
902494-BB-8 902494-BF-9	TYSON FOODS INC		1		2FE2FE	1,397,396		2,815,341 1,381,195	2,800,000 1,400,000			222			2.037 2.250	2.299		4,754 11,200	25,814	05/23/2017 08/21/2017	06/02/2020 08/23/2021
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		2		4FE	220,115		224,511	222, 196	220,118		34			5.693	5.896		105	16,428	09/30/2016	07/14/2023
	UGI UTILITIES, INC				1FE	10,000,000	.100.0740	10,007,390	10,000,000	10,000,000					5.670	5.670		72,450	567,000	01/08/2008	01/15/2018
	UIL CORP / BERKSHIRE GAS		1		1	8,000,000		8,052,168	8,000,000	7,995,424		3,817			10.060	10.117		335,333	804,800	12/31/1998	02/01/2019
	UIL CORP / BERKSHIRE GASUIL HOLDINGS CORPORATION				1 2FE	8,000,000 4,876,150		9,200,000 5,235,705	8,000,000 5,000,000	7,892,832 4,959,273		33,451			9.600 4.625	10 . 187 4 . 937		256,000 57,813		12/31/1998	09/01/2020
	ULTRA PETROLEUM CORP 2010 SECONDARY S				6Z		.107.7500			4, 303, 273					4.980	0.000	nu		533,024	12/21/2010	01/27/2017
90400G-AA-9	ULTRA RESOURCES INC		1		3FE	735,750	.100.2500	731,825	730,000	734,836		(914)			6.875	6.647		10,595	25,512	04/12/2017	04/15/2022
90400G-AB-7	ULTRA RESOURCES INC	LS	1		3FE	197,014	99.7500	199,500	200,000	197,218		204			7 . 125	7.375		3,008		04/07/2017	04/15/2025
	UNILEVER CAPITAL CORP	C			1FE	5,056,050		6,510,595	5,000,000	5,039,211		(1,623)			5.900 4.250	5.820		37,694	295,000	12/05/2002	11/15/2032
	UNILEVER CAPITAL CORPUNILEVER CAPITAL CORP	(c.			1FE1	9,966,100 29,826,300	99 7600	10,545,830 29,928,120	30,000,000	9,987,888 29,907,969		3,5/0			2.100	4.292 2.223		166,458	425,000 630,000	02/07/2011	02/10/2021
	UNILEVER CAPITAL CORP	C.	1		1FE	4,960,200	96.6030	4,830,155	5,000,000	4,971,235		7,768			1.375	1.541		29,219	68,750	07/25/2016	07/28/2021
	UNILEVER CAPITAL CORP	C	1		1FE	9,900,700		9,889,180	10,000,000	9,909,223		8,523			2.600	2.757		40,444	130,000	05/02/2017	05/05/2024
	UNILEVER CAPITAL CORP	C	1		1FE	3,938,440		3,964,472	4,000,000	3,941,929		3,489			2.900	3.080		18,044	58,000	05/02/2017	05/05/2027
	UNILEVER NVUNION BANK NA (SAN FRANCISCO)	C			1FE	8,784,800 1,306,682		12,918,020	10,000,000	9,246,061 1,302,701		46,680			6.625 2.250	7.699 2.093		139,861	662,500 29,250	10/19/2000	04/15/2028 05/06/2019
	UNION BANK OF SWITZERLAND/LONDON	LS D	i		1FE	2,800,000		2,804,046	2,800,000	2,800,000		(1,930)			1.959	1.959		4.875	29,230	11/27/2017	12/01/2020
906548-CK-6	UNION ELECTRIC CO		1		1FE	7,719,765	103.6850	7,776,338	7,500,000	7,692,401		(27,364)			3.500	3.049		55,417	262,500	01/01/2017	04/15/2024
	UNION PACIFIC CORP		1		1FE	14,142,580	. 131. 9640	18,477,655	14,002,000	14, 107, 929		(3,676)			6.250	6. 176		145,854	875, 125	08/18/2004	05/01/2034
	UNION PACIFIC CORP		1		1FE	6,862,170 18,471,016	.116.1870 .105.1130	8,133,083 19,169,367	7,000,000 18,237,000	6,877,411 18,581,838		2,704			4.750	4.875 3.270		97,903 251,192	332,500 391,471	08/04/2011 04/25/2017	09/15/2041
	UNION PACIFIC CORP	·	¦		1FE	7,336,770	_103.1130	7,166,803	7,000,000	7,249,221		(31,754)			3.250	2.691	JJ	231, 192	227,500	02/27/2015	01/15/2025
	UNION PACIFIC CORP		1		1FE	987,470	99.3960	993,957	1,000,000			2,989			1.800	2.117	FA	7,500	18,000	12/03/2015	02/01/2020
907818-EE-4	UNION PACIFIC CORP		1		1FE	14,988,000	. 100 . 1250	15,018,750	15,000,000	14,993,911		2,374			2.250	2.267	JD	11,250	337,500	06/16/2015	06/19/2020
908594-AB-0 908906-AC-4	UNION TANK CAR SR UNSEC. NTS, DUE 2019		]1		1		103.1560	6,564,482	6,363,636	6,494,282		(69,404)			5.640	5.640 3.596		29,909	269, 182	11/12/2009	06/01/2019
	UNIONBANCAL CORPUNITED BUSINESS MEDIA LT				1FE 2FE	4,960,000 12,778,350		5, 125, 330 13, 497, 458	5,000,000 13,000,000	4,980,378 12,923,362		3,984 24,100			3.500 5.750	3.596		6,319 120,431	175,000 747,500	06/11/2012	06/18/2022
910047-AF-6	UNITED CONTINENTAL HLDGS	1			3FE	1,061,000		1,015,000	1,000,000	1,009,534		(22,281)			6.375	4.041		5,313	63,750	12/08/2015	06/01/2018
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		1		3FE	2,790,500	. 107 . 1250	2,945,938	2,750,000	2,769,488		(6,041)			6.000	5.731	JD	13,750	165,000	04/07/2014	12/01/2020
	UNITED CONTINENTAL HOLDINGS INC	LS	1		3FE	150,000		160,688	150,000	150,000					6.000	6.000		750	9,000	11/01/2013	12/01/2020
	UNITED CONTINENTAL HOLDINGS INCUNITED CONTINENTAL HOLDINGS INC	м	1		3FE	1,320,000 3,680,000		1,338,150 3,730,600	1,320,000 3,680,000	1,320,000 3,680,000					5.000 5.000	5.000 5.000		27,500 76.667	33,917 94,556	01/23/2017	02/01/2024
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		1		3FE	925,944			923,000	925,843		(101)			4.250	4. 178		10,025		10/23/2017	10/01/2022
911312-AK-2	UNITED PARCEL SERVICE		1		1FE	3,233,628	_103.7180	3,111,543	3,000,000	3,126,281		(99, 154)			5. 125	1.706	AO	38,438	153,750	12/01/2016	04/01/2019
	UNITED PARCEL SERVICE INC		1		1FE	4,998,200	95.2720	4,763,620	5,000,000	4,998,391		161			2.400	2.404		15,333	127,000	10/19/2016	11/15/2026
	UNITED PARCEL SERVICE INC		1		1FE	6,975,290 5,924,058	.100.4440 .100.0070	7,031,108 5,950,434	7,000,000 5,950,000	6,975,709 5,924,349		419 291			2.800	2.856 3.101		25,589 23,693		11/09/2017	11/15/2024
	UNITED PARCEL SERVICE INCUNITED RENTALS (NORTH AMERICA) INC				3FE			5,950,434		5,924,349		291			5.750	5.575		23,693	437,000	06/27/2017	11/15/2024
	UNITED RENTALS (NORTH AMERICA) INC	1	i		3FE	2,000,000		2,067,740	2,000,000	2,000,000		(10,210)			4.625	4.625		42,653	92,500	03/12/2015	07/15/2023
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		1		3FE	1,000,000	.106.0000	1,060,000	1,000,000	1,000,000					5.500	5.500	JJ	25,361	55,000	03/12/2015	07/15/2025
	UNITED RENTALS (NORTH AMERICA) INC		]1		3FE	3,000,000	.107.0000	3,210,000	3,000,000	3,000,000		/=>			5.875	5.875		51,896	176,250	04/29/2016	09/15/2026
	UNITED RENTALS (NORTH AMERICA) INCUNITED RENTALS NORTH AM		1		3FE	8,276,952 600,000	100.5000	8,316,375 804,500	8,275,000 600,000	8,276,947 600,000		(5)			4.875 4.625	4.872 4.625		156,880 5,858	1,773	12/20/2017	01/15/2028
	UNITED STATES STEEL CORP		¦		4FE	780,000		814, 164	780,000	780.000					6.875	6.875		21.897	,1,773	08/01/2017	08/15/2025
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		О	i			Obtai			Adjusted	Valuation	(Amor- Tempo			Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual Fair		Par	Carrying	Increase/	tization) Impairi			Rate When		Received		Maturity
Identification 913017-BS-7	Description UNITED TECHNOLOGIES CORP	е	n	Char	Des.	Cost Value		Value 10,000,000	Value	(Decrease)	Accretion Recogn	nized Valu	ie of5.700	of Paid	Accrued	During Year	Acquired 08/15/2011	Date 04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP			1	1FE	11,730,400127.380 9,876,700110.83		10,000,000	11,513,755 9,888,981		(38,305) 2,433		4.500	4.606 A0 4.576 JD	120,333	570,000 450,000	05/24/2012	06/01/2042
913017-BZ-1	UNITED TECHNOLOGIES CORP			2,3	2FE	30, 112, 50099.847	7029,954,130	30,000,000	30,020,684		(35,016)		1.778	1.422 FA	222,250	533,400	04/29/2015	05/04/2018
913017-CH-0	UNITED TECHNOLOGIES CORPORATION			1	1FE	498,99596.31		500,000	499,099		89		2.650	2.673 MN		13,250	10/27/2016	11/01/2026
913017-CK-3 913017-CM-9	UNITED TECHNOLOGIES CORPORATION			1	1FE	3,750,000100.246 1,399,31499.015		3,750,000	3,750,000 1,399,461		147		1.727 1.900	0.000 FMAN	10,972	55, 151	10/27/2016	11/01/2019 05/04/2020
913017-CN-7	UNITED TECHNOLOGIES CORPORATION			1	1FE	698,54499.262	20	700,000	698,669		125		2.800	2.833 MN		9,800	05/01/2017	05/04/2024
913017-CQ-0	UNITED TECHNOLOGIES CORPORATION			1	1FE	1,396,90698.437		1,400,000	1,397,293		387		2.300	2.347 MN	5,098	16, 100	05/01/2017	05/04/2022
913017-CR-8 91319A-A*-3	UNITED TECHNOLOGIES CORPORATIONUNITED WATER NEW JERSEY SERIES A			1	1FE	6,750,000100.062 5,000,000105.520	206,754,212 005,275,985	6,750,000 5,000,000	6,750,000 5,000,000				3.125 4.380	3.125 MN 4.380 A0	33,398	105,469 219,000	05/01/2017 06/03/2011	05/04/2027 04/13/2021
91319A-A^-3 91319A-A@-1	UNITED WATER NEW JERSEY SERIES A				1	5,000,000 1105.520		5,000,000	5,000,000		t		4.380	4.380 A0		219,000	06/03/2011	04/13/2021
91324P-BP-6	UNITEDHEALTH GROUP INC			1	1FE	9,582,624106.335	5010,208,160	9,600,000	9,593,681		1,837		4.700	4.723 FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BW-1	UNITEDHEALTH GROUP INC			1	1FE	9,983,300110.454		10,000,000	9,985,090		341		4.375	4.385 MS	128,819	437,500	03/05/2012	03/15/2042
91324P-CA-8 91324P-CL-4	UNITEDHEALTH GROUP INC			1	1FE	4,886,500103.943		5,000,000 20,000,000	4,897,736 19,995,276		2,351 8.595		3.950 1.900	4.082 A0 1.944 JJ	41,694	197,500 380,000	10/17/2012	10/15/2042 07/16/2018
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	7,745,350101.156		7.750.000	7,747,551		920		2.700	2.713 JJ	96.488	209,250	07/20/2015	07/15/2020
91324P-CU-4	UNITEDHEALTH GROUP INC			1	1FE	9,969,50099.264	109,926,400	10,000,000	9,980,276		5,878		2. 125	2.189 MS	62,569	212,500	02/22/2016	03/15/2021
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG		D	1	3FE	8,206,150102.500		8, 195, 000	8,203,639		(1,475)		5.000	4.976 JJ	188,940	409,750	04/04/2016	01/15/2025
D8545J-AE-9 91337D-AB-0	UNITYMEDIA HESSEN GMBH TL BUNITYMEDIA KABELBW GMBH		D	2	3FE 4FE	997,500100.038 2,185,875105.500		1,000,000 2,055,000					3.727	3.812 MJSD 4.789 JJ	1,760	8,827 83,453	09/15/2017	09/08/2025
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		U	2	4FE	10,789,82899.750		10,836,915	10,791,278		8,520		6.180	6.308 JAJ0	59,531	651,597	06/06/2017	10/04/2021
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	10,796,706100.000	10,400,000	10,400,000	10,428,066		(89,246)		7.625	6.712 FA	299,578	793,000	12/08/2015	08/15/2020
91412N-AF-7	UNIVERSITY OF CHICAGO			2	1FE	9,989,700109.718		10,000,000	9,992,638		457		5.420	5.429 A0	135,500	542,000	05/12/2010	10/01/2030
91529Y-AM-8 903192-AA-0	UNUM GROUP			1	2FE 2FE	1,496,730100.698 478,240122.442		1,500,000 488,000	1,497,748 481,606		625		3.000	3.047 MN 6.923 JD		45,000 32,940	05/04/2016	05/15/2021 12/15/2028
91159H-HA-1	US BANCORP			1	1FE	10,754,720105.417		10,000,000	10,579,323		(162,008)		4. 125	2.341 MN	42,396	412,500	12/01/2016	05/24/2021
91159H-HC-7	US BANCORP			1	1FE	5,097,800101.994	105,099,675	5,000,000	5,080,014		(17,786)		3.000	2.596 MS	44, 167	150,000	01/01/2017	03/15/2022
90331H-MM-2	US BANK NA			1	1FE	996, 150100.486		1,000,000	998, 172		976		1.858	0.904 JAJO	3,251	16,151	11/25/2015	10/28/2019
90331H-MY-6 90290M-AB-7	US BANK NA/ MINNEAPOLIS MN			1	1FE 4FE	9,972,20099.217 11,169,945105.000		10,000,000 10,712,000	9,987,624 11,084,310		9,222(84,412)		1.400 5.875	1.495 A0 4.771 JD	25,278	140,000 614,114	04/21/2016	04/26/2019 06/15/2024
90327Q-CX-5	USAA CAPITAL CORP			1	1FE	39,980,800 99.96		40,000,000	39,989,863		3,756		2.450	2.460 FA	408,333	980,000	07/14/2015	08/01/2020
90327Q-CY-3	USAA CAPITAL CORP			1	1FE	9,989,10098.09		10,000,000	9,992,454		2, 112		2.000	2.023 JD	16,667	200,000	05/23/2016	06/01/2021
90327Q-CZ-0 903293-BE-7	USAA CAPITAL CORP				1FE 3FE	1,800,000100.032		1,800,000	1,800,000 1,014,018		(000)		1.607 4.875	0.000 FMAN 4.649 JD	4,901 4,063	19,089	01/30/2017	02/01/2019
903293-BE-7 902905-AL-2	USX-MARATHON GROUP			1	3FE	1,015,000 _ 103.655 638,455 _ 119.465		500,000	549,950		(982)		4.875	4.649 JD 6.700 MN	5,990	26,542 46,875	05/03/2017 06/01/2004	05/01/2027
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	742,000105.000		720,000	738,970		(3,030)		6.500	5.583 MS	13,780	22,620	06/06/2017	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	530,000107.000	00567, 100	530,000	530,000				7.000	7.000 MS	10,924	17,932	03/09/2017	03/15/2024
91911K-AN-2 91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO VALEANT PHARMACEUTICALS INTERNATIO			1	3FE 4FE.	5,577,125101.750		5,505,000 200,000	5,575,276		(1,849)		5.500	5.197 MN 7.080 JJ	62,237		11/20/2017	11/01/2025
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO	LS		1	4FE4FE	200,500101.125		300,000	200,487 300,730		(13)		7.250 7.250	7.080 JJ	6,686 10,029		12/14/2017	07/15/2022 07/15/2022
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4			2	3FE	918,344101.352		916,733	916,069		411		4.940	4.959 MJSD	2,642	70,125	03/23/2017	04/01/2022
920253-AD-3	VALMONT INDUSTRIES			1	2FE	5,225,484108.799		5,200,000	5,213,958		(5,732)		6.625	6.494 A0	67,943	344,500	12/08/2015	04/20/2020
920253-AE-1 920253-AF-8	VALMONT INDUSTRIES INC			1	2FE2FE	1,973,600103.468		2,000,000 2,000,000	1,974,289 1,991,196		223 154		5.250 5.000	5.330 A0 5.030 A0	26,250	105,000	09/08/2014	10/01/2054
92203#-AP-3	VANGUARD GROUP, INC 2010 DEAL 10 YEAR				1Z	1,990,720104.679 10,000,000105.630			1,991,196		104		5.260	5.260 FA	25,000	526,000	02/22/2010	10/01/2044
92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN			2	3FE	539,252100.472	20543,518	540,964	539,309		57		3.477	3.536 MJSD	888	4,348	10/01/2017	10/14/2023
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021			l	1	10,000,000106.72	10,672,105	10,000,000	10,000,000				4.670	4.670 MN	40,214	467,000	11/30/2011	11/30/2021
92343V-AX-2 92343V-BG-8	VERIZON COMMUNICATIONSVERIZON COMMUNICATIONS			1	2FE 2FE	15,698,910106.386 607,69190.45		15,000,000	15,548,296 608,771		(159,304)		4.600	3.394 A0 4.749 MN	172,500	690,000	12/01/2016	04/01/2021
92343V-BG-8 92343V-CR-3	VERIZON COMMUNICATIONS INC			l¦	2FE	9,934,000101.790		10,000,000	9,952,455		6,042	t	3.850	4.749 MN		350,000	10/22/2014	11/01/2042
92343V-DG-6	VERIZON COMMUNICATIONS INC			1	2FE	2,648,58397.314	2,583,692	2,655,000	2,650,329		1,237		1.750	1.800 FA	17,552	48,269	07/27/2016	08/15/2021
92343V-DQ-4	VERIZON COMMUNICATIONS INC			[1	2FE	10, 175, 024100.609		10,230,000	10 , 180 , 144		5, 120		2.946	3.070 MS	88,738	185,848	07/14/2017	03/15/2022
92343V-DY-7 92343V-DY-7	VERIZON COMMUNICATIONS INCVERIZON COMMUNICATIONS INC	0		[]	2FE 2FE	1,985,120104.27 2,977,680104.27		2,000,000	1,986,087 2,979,130		967 1,450		4. 125 4. 125	4.217 MS	24,063	41,250 61,875	03/13/2017	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2FE	2,977,680104.27			2,979,130		1,400		4.125	4.525 FA	3, 102	01,8/3	08/01/2017	08/10/2033
92553P-AD-4	VIACOM INC			1	2FE	9,924,700 104.63	5010,463,450	10,000,000	9,984,054		8,669		5.625	5.725 MS	165,625	562,500	08/19/2009	09/15/2019
92553P-A.I-1	VIACOM INC			l <sub>1</sub>	2FF	9 836 100 102 000		10.000.000	9.927.233		16.631		3.875		17, 222	387 500	12/07/2011	12/15/2021

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Identification	Description	e n	Char	Des.		Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92553P-BA-9 92553P-BA-9	VIACOM INC	+	1	2FE 2FE		94.9240 94.9240	2,076,946	2,188,000	2,118,281		15,602			2.250	3.080	FA	20, 102	41,025 1,875	12/12/2016	02/04/2022
92660F-AG-9	VIDEOTRON LTD		1	2FE3FE			94,924 14,007,500	100,000	95,284 13,086,802		1,054			2.250 5.375	3.497	ID	919		01/30/2015	02/04/2022
92658T-AQ-1	VIDEOTRON LTEE	A	1	3FE		105.2500	11,788,000	11,200,000	11,257,530		(11,100)			5.000	4.871	JJ	258,222	560,000	12/23/2015	07/15/2022
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	D	1	4FE	1,262,500	102.0000	1,275,000	1,250,000	1,258,532		(1,429)			5.750	5.593		33, 142	71,875	01/13/2015	01/15/2025
92769X-AF-2	VIRGIN MEDIA SECURED FIN	D.	1	3FE		105.3750	4,215,000	4,000,000	3,992,443		2,235			5.250	5.229	JJ	96,833	210,000	02/24/2011	01/15/2021
92769X-AJ-4	VIRGIN MEDIA SECURED FINANCE PLC	D		3FE		102.5000	2,050,000	2,000,000	1,991,819		926			5.500	5.571	JJ	50,722	110,000	12/21/2015	01/15/2025
92769X-AL-9 92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC VIRGIN MEDIA SECURED FINANCE PLC			3FE 3FE	3,005,000	101.0000 102.5000	3,030,000 2,665,000	3,000,000	3,000,307 2,606,541		(1,051) (1,007)			5.250 5.500	5.213 5.445		72,625 54,022	157,500 186,297	12/12/2016 01/04/2017	01/15/2026
927804-FX-7	VIRGINIA ELECTRIC AND POWER COMPAN	lu	1	3FE	9,990,800		10,338,950	10,000,000			(1,007)			3.500	3.511			174,028	03/13/2017	08/15/2026
92826C-AB-8	VISA INC	1		1FE	13,675,673		13,309,504	13,320,000	13,547,736		(74,726)			2.200	1.605		13,838	293,040	04/06/2016	12/14/2020
92826C-AC-6	VISA INC	1	1	1FE	2,995,830	101.4650	3,043,953	3,000,000	2,996,966		563			2.800	2.822	JD	3,967	84,000	12/09/2015	12/14/2022
92826C-AD-4	VISA INC	. <b></b>	1	1FE	12,004,010		11,756,416	11,500,000	11,924,404		(47,579)			3. 150	2.631		17, 106	362,250	04/19/2016	12/14/2025
92826C-AH-5	VISA INC	<del> </del>		1FE	12,406,875		12,333,238	12,500,000	12,409,352		2,477			2.750	2.836		105,035		09/06/2017	09/15/2027
928563-AA-3 928563-AB-1	VMWARE INC	+	1	2FE 2FE	2,796,360 1,397,088		2,784,124 1,396,087	2,800,000 L	2,796,785 1,397,285		425 197			2.300 2.950	2.345		23,256		08/16/2017	08/21/2020
92857W-AE-0	VODAFONE GROUP PLC	n		2FE 2FE	11,773,570		1,396,087	13,500,000	13,383,675		206,072			4.625	6.278			624,375	07/18/2008	07/15/2018
928670-AB-4	VOLKSWAGEN INTL FIN NV	D	1	2FE	9,910,500		10,363,860	10,000,000	9,972,996		9,598			4.000	4.110		154,444	400,000	08/05/2010	08/12/2020
91829K-AA-1	VPI ESCROW CORP		1	4FE		101.0000								6.375	0.000	AO		146,370	11/10/2017	10/15/2020
929160-AS-8	VULCAN MATERIALS CO		1	2FE		106.5610	479,522	450,000	468,459		(1,773)			4.500	3.846		5,063	20,250	03/06/2017	04/01/2025
929160-AT-6	VULCAN MATERIALS COMPANY		1	2FE		102.1330	15,605,922	15,280,000	15,233,817		3,455			3.900	3.939		148,980	326, 101	06/12/2017	04/01/2027
929160-AU-3 929566-AJ-6	VULCAN MATERIALS COMPANY WABASH NATIONAL CORPORATION	+		2FE	2,800,000		2,801,988 1,825,590	2,800,000 L	2,800,000		(517)			2.188 5.500	0.000 5.282		2,894	26,795	06/12/2017	06/15/2020
960386-AH-3	WABASH NATIONAL COMPONATION			2FE	1,828,895	100.7500	20,543,440	20,000,000	1,828,378		(517)			4.375	4.390		26,299		12/06/2017	08/15/2023
931422-AE-9	WALGREEN CO	-		2FE	5, 121, 087	103.0280	4,773,292	4,633,000	4,706,053		(67,768)			5.250	3.689		112.157	243,233	03/11/2011	01/15/2019
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		1	2FE	3,020,520	100.6070	3,018,213	3,000,000	3,009,129		(4,683)			2.700	2.533	MN	9,675	81,000	07/06/2015	11/18/2019
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		1	2FE	5,088,875		5, 106, 270	5,000,000	5,078,910		(9,965)			3.800	3.540		22,694	190,000	01/01/2017	11/18/2024
	WAL-MART STORES			1FE	5,521,650		6,358,045	5,000,000	5, 433, 194		(15,728)			5.250	4.532		87,500	262,500	09/02/2011	09/01/2035
	WAL-MART STORES INCWAL-MART STORES INC			1FE	2, 106, 890 8,016, 240		2,008,836 8,797,496	2,000,000 8,000,000	2,010,890 8,015,895		(88,671)			5.800 4.000	1.316		43,822	116,000 320,000	12/01/2016 01/23/2017	02/15/2018
	WAL-MART STORES INC			1FE		103.8930	14,307,064	13,771,000	14,387,583		(89,090)			3.300	2.528		87,102	454,443	01/23/2017	04/11/2043
	WALT DISNEY CO			1FE		.99.7400	9,974,040	10,000,000	9,997,951		2,846			1.500	1.529		43,333	150,000	09/14/2015	09/17/2018
25468P-DJ-2	WALT DISNEY CO		1	1FE	6,652,095	.99.8650	6,491,232	6,500,000	6,598,955		(30,733)			2.300	1.794	FA	57,724	149,500	03/30/2016	02/12/2021
25468P-DR-4	WALT DISNEY CO			1FE		100.0550	3,752,063	3,750,000	3,750,000		42			1.617	1.230		4,717	38, 136	03/01/2017	03/04/2020
	WALT DISNEY COMPANY (THE)	<del>-</del>		1FE		100.3270	1,504,899	1,500,000	1,500,646		(450)	·	<b></b>	1.789	0.605	FMAN	2,385	21,871	11/30/2015	05/30/2019
	WALT DISNEY COMPANY/THEWALT DISNEY COMPANY/THE	1.0.	1	1FE		104.1730 110.6710	6,667,072 22,134,100	6,400,000 20,000,000	6,684,328 19,825,549		(79,032)			3.750	2.387	JU	20,000	240,000 875,000	12/01/2016 08/17/2011	06/01/2021
93627C-AA-9	WARRIOR MET COAL LLC	1		4FE		103.2500	516,250	500,000	500,000		<del>-</del> +,117			8.000	8,000		6,556		10/26/2017	11/01/2024
93884P-CR-9	WASH GAS LIGHT			1FE	5,000,000		6,297,400	5,000,000	4,969,406		2,040			6.570	6.654		96,725	328,500	01/07/1998	01/12/2028
C9716#-AJ-8	WASTE CONNECTIONS 2017A SR NTS	A		2FE	15,000,000	.99.6240	14,943,636	15,000,000	15,000,000					3.240	3.240		95,850	243,000	04/20/2017	04/20/2024
	WASTE MANAGEMENT INC		1	2FE	6,640,159		7,068,113	6,656,000	6,650,186		1,668			4.600	4.630		102,059	306, 176	02/23/2011	03/01/2021
	WASTE MANAGEMENT INC	<del> </del>		2FE	5,735,510		5,953,458	5,750,000	5,740,208		1,348			3.500	3.530		25,715	201,250	05/05/2014	05/15/2024
	WASTE MANAGEMENT INCWASTE MANAGEMENT INC	LS	1	2FE 2FE	19,753,145		19,886,107 270,093	19,732,000 L	19,747,807		(1,966)			3. 125 3. 125	3.112		205,542 2,792	616,625 8,375	02/27/2015	03/01/2025
	WASTE MANAGEMENT INC		1	2FE	14,997,300		14.991.495	15,000,000	14,997,334				<u> </u>	3. 125	3. 152			0,0/5, م	10/30/2017	11/15/2027
942683-AF-0	WATSON PHARMACEUTICALS I		1	2FE	3,076,523		3,009,243	3,000,000	3,039,865		(7,711)			3.250	2.948		24,375	97,500	12/12/2012	10/01/2022
94353E-AC-9	WAVE DIVISION INITIAL TL		2	3FE	3,304,300	100.0310	3,326,400	3,325,369	3,306,054		(15,629)			4.140	4.489	JAJ0	23,710	133,971	10/31/2016	10/15/2019
	WELLCARE HEALTH PLANS INC	- <del> </del>	1	3FE	6,461,250	105.5000	6,541,000	6,200,000	6,437,158		(24,092)	ļ	ļ	5.250	4.422		81,375	170,888	05/19/2017	04/01/2025
94973V-AS-6	WELLPOINT INC	+	1	2FE		104.7720	12,205,915	11,650,000	11,644,848		1,817			4.350	4.368		191,448	506,775	08/09/2010	08/15/2020
949746-RS-2 94974B-GM-6	WELLS FARGO & CO	<del> </del>		1FE	5,748,678 17,490,200	99.9540	5,747,367 5,747,765	5,750,000 17,500,000	5,749,141 17,494,828		257 1,931			2.500 2.600	2.505 2.612		46,719 200,958	143,750 455,000	02/26/2016 07/15/2015	03/04/2021 07/22/2020
949746-SA-0	WELLS FARGO & COMPANY	t		1FE	7,243,185	98.3260	7 . 128 . 613	7,250,000	7,245,065		1,931		·	2.100	2.120		65.552	152,673	07/18/2016	07/26/2021
	WELLS FARGO & COMPANY	I	1	1FE	1,500,000	100.7510	1,511,258	1,500,000	1,500,000					3.069	3.069	JJ	20,076	23,018	01/17/2017	01/24/2023
949746-SL-6	WELLS FARGO & COMPANY	1	1	1FE	1,500,000	101.9870	1,529,801	1,500,000	1,500,000					2.475	0.000	JAJ0	7, 115	25,943	01/17/2017	01/24/2023
	WELLS FARGO & COMPANY	. <b></b>		1FE	9,994,100	101.9050	10 , 190 , 460	10,000,000	9,996,730		575			3.450	3.457		132,250	345,000	02/06/2013	02/13/2023
	WELLS FARGO & COMPANY	<del> </del>		1FE	7,474,425		7,909,140	7,500,000	7,484,341		2,425	<b></b>	<b></b>	4. 125	4. 167		116,875	309,375	08/08/2013	08/15/2023
952355-AN-5	WEST CORP	.	[1	4FE		100.7500								5.375	0.000	JJ		386,250	12/08/2015	07/15/2022

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	ites
		3		5	1	T	8	9			12	13	14	15	16	17	18	19	20	21	22
				-								_		Total							
														Foreign							
			F										Current	Exchange							
			0										Year's								
			0				D-4-					0		Change							
			r				Rate			5		Current	Other-	in							
		С	е				Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
952355-AQ-8	WEST CORP			1	3FE	3,100,000	101.2500	3, 138, 750	3, 100, 000	3,100,000					4.750	4.750	JJ	67,899	158,703	06/09/2016	07/15/2021
95616A-AA-1	WEST STREET MERGER SUB INC			1	5FE	1,044,550		1,042,600	1,040,000	1,044,272		(278)			6.375	6.272		23,389		08/10/2017	09/01/2025
95709T-AD-2	WESTAR ENERGY INC			1	1FE	14,962,200		15,961,290	15,000,000	14,991,449		3,078			5.100	5. 124		352,750	765,000	06/27/2005	07/15/2020
95709T-AH-3	WESTAR ENERGY INC			1	1FE	14,917,650	107.2780	16,091,760	15,000,000	14,926,557		1,739			4. 125	4. 157		206,250	618,750	05/14/2012	03/01/2042
95709T-AN-0	WESTAR ENERGY INC	LS		1	1FE	11,909,701		11,549,621	11,985,000	11,919,821		6,742			2.550	2.622		152,809	314,956	06/23/2016	07/01/2026
95709T-AN-0	WESTAR ENERGY INC	LS		1	1FE	14,979		14,455	15,000	14,982		2			2.550	2.566		191	394	06/13/2016	07/01/2026
95709T-AP-5 958102-AJ-4	WESTAR ENERGY INC			1	1FE 2FE	7,968,960		8,044,456	8,000,000	7,971,139		2, 179		·	3.100	3.145		62,000	141,222	02/27/2017	04/01/2027
958102-AJ-4 958254-AB-0	WESTERN GAS PARTNERS			1	2FE2FE	6,461,406 20,832,358		6,877,031 21,117,664	6,375,000 20,700,000	6,434,738 20,767,265		(15,897)			7.375 4.000	7.047		117,539	470,156 828,000	04/05/2016	04/01/2023
959802-AL-3	WESTERN UNION CO/THE				2FE	1,305,022		1,471,818	1,397,000	1,371,236		(13,878)			5.253	6.144		18,346	73,384	03/30/2010	04/01/2020
959802-AP-4	WESTERN UNION CO/THE		1	1	2FE	9,990,800		1,471,616	1,397,000	9,999,057		1.428		<u> </u>	3.650	3,665		130,792	365,000	08/17/2011	08/22/2018
960410-AC-2	WESTJET AIRLINES LTD		A	1	2FE	1,497,960		1,513,983	1,500,000	1,498,552		387			3.500	3.530		2, 188	52,500	06/13/2016	06/16/2021
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	9,807,391		10,035,215	9,854,000	9,830,736		4.631			3.600	3.657		163,576	354,744	07/10/2012	07/15/2022
960413-AF-9	WESTLAKE CHEMICAL CORP	LS	]	1	2FE	145,309		148,685	146,000	145,655		69			3.600	3.657		2,424	5,256	07/10/2012	07/15/2022
960413-AN-2	WESTLAKE CHEMICAL CORP			1	2FE		103.6450								4.875	0.000	MN			09/09/2016	05/15/2023
960413-AR-3	WESTLAKE CHEMICAL CORP			1	2FE	8,738,685	103.0000	9, 185, 540	8,918,000	8,755,966		17,281			4.875	5.266		55,552	434,753	04/27/2017	05/15/2023
96145D-AA-3	WESTROCK CO			1	2FE	698,047		693,790	700,000	698 , 135		88			3.000	3.044	MS	7,408		08/21/2017	09/15/2024
96145D-AC-9	WESTROCK CO			1	2FE	6,497,140		6,454,364	6,500,000	6,497,225		85			3.375	3.380		77,391		08/21/2017	09/15/2027
96188#-AA-6	WETT HOLDINGS LLC			2	2FE	9,388,889		9,693,313	9,388,889	9,388,889					4.310	4.310		102,289	404,063	12/18/2014	12/18/2024
92924F-AC-0	WGL HOLDINGS INC.				1FE	1,900,000		1,900,703	1,900,000	1,900,000					1.877	0.000		3,270		11/27/2017	11/29/2019
963320-AQ-9	WHIRLPOOL CORP			1	2FE	701,078	100.3090	702, 161	700,000	700,397		(332)			2.400	2.350		5,600	16,800	11/30/2015	03/01/2019
966387-AP-7	WHITING PETROLEUM CORP	LS		1	4FE 1FE	192,000		205,250	200,000	192,499		499			6.250	7.119		3, 125	6,250	07/24/2017	04/01/2023
96647K-AF-9 96926D-AR-1	WHITMAN CORP			1	4FE	7,678,597 997,578		8,481,262 1,021,250	6,496,000 1,000,000	7, 135, 461 997, 728		(55,020) 149			7 . 290	5.831 5.915		139,437	473,558 29,375	01/14/2004 05/31/2017	09/15/2026
96949L-AC-9	WILLIAMS PARTNERS LP			1	2FE	54,362	102.1230	61.587	56,000	54,387		25			5. 100	5.300		24,042	2,856	01/05/2017	09/15/2045
96949L-AD-7	WILLIAMS PARTNERS LP			1	2FE	1,399,286		1,402,909	1,400,000	1,399,320		34			3.750	3.756		2,333	27,708	05/31/2017	06/15/2027
96950F-AJ-3	WILLIAMS PARTNERS LP			1	2FE	1,378,518		1,430,476	1,416,000	1,386,617		5,706			3.350	3.844		17,920	47,436	07/21/2016	08/15/2022
96950G-AA-0	WILLIAMS SCOTSMAN INTL			1	4FE	443,720		451,140	438,000	443,609		(111)			7 .875	7.493		3,162		11/22/2017	12/15/2022
976656-CC-0	WISC ELEC POWER			1	1FE	2,990,340		3, 109, 002	3,000,000	2,997,776		1,068			4.250	4.290		5,667	127,500	12/08/2009	12/15/2019
976656-CF-3	WISC ELEC POWER	<b> </b>		1	1FE	5,040,850	_99.9580	4,997,920	5,000,000	5,011,550		(25, 142)			1.700	1.190	JD	3,778	85,000	10/26/2016	06/15/2018
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY			1	1FE	4,985,450		5,001,175	5,000,000	4,985,731		281			3.050	3.084		34,313		10/02/2017	10/15/2027
982526-AQ-8	WM WRIGLEY JR CO			1	1FE	11,814,720		11,769,336	11,492,000	11,651,226		(66,033)			3.375	2.750		75,416	387,855	07/15/2015	10/21/2020
982526-AQ-8	WM WRIGLEY JR CO	LS.		1	1FE	1,337,362		1,331,373	1,300,000	1,318,722		(7,767)			3.375	2.726		8,531	43,875	07/15/2015	10/21/2020
92933B-AF-1	WMG ACQUISITION CORP			1	4FE	337,000		347, 110	337,000	337,000		(507)			5.625	5.625		4,002	18,956	03/26/2014	04/15/2022
92933B-AM-6	WMG ACQUISITION CORP	0			4FE	1,809,818		1,857,090	1,803,000	1,809,220	·	(597)		}	4.875	4.794		14,649	83, 151	06/20/2017	11/01/2024
92933B-AM-6 92929L-AR-9	WMG ACQUISITION CORP	<u> </u>	-	2	4FE				100,000 2,212,399	102,053		(197)			4.875	4.399			2,438	12/06/2017	11/01/2024
98212B-AE-3	WPX ENERGY INC			1	4FE				2,212,399	2,200,287		129			5.250	5.272		6, 199		12/06/2017	09/15/2024
98310W-AG-3	WYNDHAM WORLDWIDE			1	2FE	657,360		705,917	664,000	661,453		714			5.625	5.759		12,450	37,350	04/14/2011	03/01/2021
98310W-AJ-7	WYNDHAM WORLDWIDE	[		1	2FE	14,971,050		15,341,940	15,000,000	14,986,423		2,919		[	4.250	4.271		212,500	637,500	02/27/2012	03/01/2022
98310W-AN-8	WYNDHAM WORLDWIDE CORP			1	2FE	748,313		762,125	750,000	748,418		106			4.500	4.528		8,438	17,813	03/16/2017	04/01/2027
98389B-AM-2	XCEL ENERGY INC			1	2FE	14,951,400		15,637,185	15,000,000	14,986,345		5,319			4.700	4.741	MN	90,083	705,000	05/10/2010	05/15/2020
98389B-AR-1	XCEL ENERGY INC			1	2FE	8,028,496	101.3580	8, 108, 648	8,000,000	8,023,290		(2,962)		ļ	3.300	3.253		22,000	264,000	01/01/2017	06/01/2025
98389B-AS-9	XCEL ENERGY INC			1	2FE	1,499,580		1,490,070	1,500,000	1,499,726		81		ļ	2.400	2.406		10,600	36,000	03/03/2016	03/15/2021
984121-CH-4	XEROX CORP			1	2FE		99.8230								2.800	0.000			25,000	07/07/2015	05/15/2020
984121-CK-7	XEROX CORP			1	2FE	1,912,151		1,925,142	1,948,000	1,926,748		7,430			2.750	3. 177		17,857	73,670	10/14/2016	09/01/2020
984121-CM-3	XEROX CORP			1	2FE	4,955,650		5,053,025	5,000,000	4,975,616		8,654			3.500	3.696		63,681	175,000	08/17/2015	08/20/2020
984121-BW-2	XEROX CORPORATION			1	22	621, 104		631,045	622,000		<b>}</b>	114		}	6.350	6.370		5,047	39,497	04/23/2008	05/15/2018
984121-CQ-4 983919-AJ-0	XEROX CORPORATION			1	2FE 1FE	1,398,880		1,365,725 695,629	1,400,000 700,000	1,398,937 699,269		57		·	3.625	3.641		15,507	10,382	09/07/2017	03/15/2023
983919-AJ-0 98417E-AN-0	XILINX INCXSTRATA CANADA FIN CORP	+	n	1	2FE	699,209 1,091,970		1,171,200		1,083,263		60			2.950 6.000	2.968 5.377		1,721 7,667	10,382	05/24/2017	06/01/2024
98417E-AN-U	XSTRATA FINANCE CANADA		n	3	2FE 2FE	4,987,350		5,239,000	5,000,000			1,238			4.250	4.281			212,500	10/18/2012	10/25/2022
98419M-AB-6	XYLEM INC			1	2FE	19,987,000	104.7000	21,570,660	20,000,000			1,238		<u> </u>	4.250	4.281		243,750	975,000	09/15/2011	10/25/2022
98478*-AG-2	YANKEE GAS SERVICES CO		1		1	9,781,203	115.0000	11,500,000	10,000,000	9,929,150		13,593			8.480	8.686		282,667	848,000	12/31/1998	03/01/2022
987184-A*-9	YORK WATER COMPANY				11	6,000,000		6,500,901	6,000,000	6,007,784		(6,499)			10 . 170	10.040		254,250	610,200	12/31/1998	02/01/2019
987184-B*-8	YORK WATER COMPANY				11	5,000,000	107.7390	5,386,957	5,000,000	5,000,000					9.600	9.600		200,000	480,000	12/31/1998	02/01/2019
987184-C#-3	YORK WATER COMPANY				1	6,500,000		7,792,452	6,500,000	6,578,470		(23,959)			10.050	9.540	MS	165, 127	653,250	12/31/1998	09/30/2020

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	(	Codes	6	7	Fa	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lr	nterest		Da	tes
•			4	5		8	9	. •		12	13	14	15	16	17	18	19	20	21	22
		~ I	.	Ŭ			Ü				10		Total		.,	.0				
													Foreign							
			_																	
			F									Current	Exchange							
			0									Year's	Change							
			r			Rate					Current	Other-	in							
		С	е			Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i l			Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g E	Bond NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		-		Char Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	YUM! BRANDS INC	-	1	4FE	459,747	109.7500	567,408	517.000	466.532	(Decrease)	1,033	rtecognized	value	6.875	7.853	MN	4,542	35,544	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC			4FE	6,989,430	103.7300		7,000,000	6,997,795		1,205			5.300	5.320	MC	109,239	371,000	08/20/2009	09/15/2019
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		2	3FE	1,656,449		1.676.850	1.670.485	1,656,375		(73)			3.371	3.587	JAJ0	10.479	15,816	07/26/2017	10/27/2021
	ZF NORTH AMERICA CAPITAL INC	С	1	3FE			577,019	545,000	552,015		(791)			4.750	4.542	AO	4,458	39,538	07/01/2016	04/29/2025
98956P-AA-0	ZIMMER HOLDINGS INC		1	2FE	15,036,500		15,574,950	15,000,000	15,008,269		(4,051)			4,625	4.595	MN	59.740	693,750	11/13/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC		1	2FE_	5,989,560		6,997,344	6,000,000	5,990,918		203			5.750	5.762	MN	29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6	ZIMMER HOLDINGS INC		1	2FE	3,992,840	101.3210	4,052,828	4,000,000	3,996,922		724			3.375	3.396	MN	11,625	135,000	11/07/2011	11/30/2021
	ZOETIS INC		1 .	2FE	5,993,831	101.5390	6,092,334	6,000,000	5,996,380		645			3.250	3.263	FA	81,250	195,000	11/04/2013	02/01/2023
	ZOETIS INC		1 .	2FE	998,680		1,023,613	1,000,000	999,216		256			3.450	3.479	MN	4,600	34,500	11/09/2015	11/13/2020
	ZOETIS INC		1 .	2FE	4,972,200		4,884,180	5,000,000	4,972,926		726			3.000		MS	45,417		09/05/2017	09/12/2027
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2	D		2			20,878,350	20,000,000	20,000,000					6.380	6.380	JD	3,544	1,276,000	08/23/2007	06/30/2019
	NATIONAL RURAL UTIL COOP CLN ENGY 08A			1FE	1,727,799		1,876,130	1,907,000	1,876,217		15,549			0.000		N/A			02/01/2008	12/15/2019
	NATIONAL RURAL UTIL COOP CLN ENGY 08A			1FE	1,718,784		1,862,658	1,908,000	1,862,742		15,068			0.000		N/A			02/01/2008	12/15/2020
	NATIONAL RURAL UTIL COOP CLN ENGY 08A			1FE	1,681,101		1,829,024	1,908,000	1,829,110		15,520			0.000		N/A			02/01/2008	12/15/2022
	PROVIDENCE HEALTH SYSTEM AK 2005		2 .	1FE	5,030,000		5, 147, 068	5,030,000	5,030,000					5.300	5.300	A0	66,648	266,590	07/14/2005	10/01/2020
	PROVIDENCE HEALTH SYSTEM AK 2005			1FE	9,450,000	108.1260	10,217,860	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
	btotal - Bonds - Industrial and Miscellaneou	s (Una	affiliate	ed) - Issuer																
Ob	oligations				13,969,739,010	XXX	14,560,502,424	13,962,098,783	13,959,919,861	(268,813)	(13,869,476)	2,822,229	1,461,262	XXX	XXX	XXX	151,147,012	566,516,349	XXX	XXX
	ABSN_06-HE5 RMBS		4 .	1FM	455,785			1,238,941						6.500		MON			10/17/2006	07/27/2036
	ARMT_05-11 RMBS		2 .	1FM			2,799,552	3,431,964	1,760,425		23,617			2.092		MON	1,042	52,669	05/22/2009	04/25/2057
	ARMT_05-12 RMBS		2 .	1FM	2,297,894		2,765,934	5,095,815	2,472,097		12,494			2.052	16.699	MON	1,531	83, 108	05/27/2009	07/25/2056
	BAFC 2007-5 7A5 RMBS		2,	41FM	2, 108, 509		5, 108, 756	6,459,348	3,003,047		245,773			6.500	13.224	MON	34,988	609,741	06/21/2007	02/25/2052
	BSARM_04-12 RMBS		2,	31FM	2,617,141		2,689,193	2,661,640	2,609,986		939			3.539		MON	7,850	89,411	01/16/2007	05/25/2037
	CBASS_07-CB1 RMBS		4 -	1FM	5,282,741		4,648,985	9,412,149	3,581,557		(289,558)			3.713		MON	29, 120	196,084	03/06/2007	01/25/2047
	CBASS_07-CB3_RMBS		4 .	1FM	8,597,311		8,653,939	15, 154, 675	6,903,023		(326,934)			3.860		MON	48,751	289,200	03/23/2007	02/25/2047
	CCMFC 2004-A B1 RMBS		2,	41FM 4 1FM	1,455,850 6,124		1,015,455 335	2,078,329 107,437	1,388,838		7 , 104			1.765 1.892		MON	3,056	22,411	10/31/2012	03/25/2035
16678R-CM-7	CCMFCF 04-BA RMBS		2,	4 IFM	2,597,643		2,688,199	3,676,578	2,051,012		(233,705)			1.717	2.010	MON	5,260	55,682	10/31/2012	10/25/2035
161630-BD-9	CHASE 2007-A1 11M1 RMBS		2,	41FM	3,485,993	98.6270	4,940,502	5,009,290	3,608,410		59,823			3.394		MON	14,166	163,804	01/07/2010	03/25/2037
12558M-BM-3	CITHE 03-1 RMBS		3	1FM	926, 120		949. 108		937,201		(3,433)			5. 170	4.824	MON	3,990	47.886	03/03/2003	10/20/2032
12558M-BN-1	CITHE 03-1 RMBS		3	1FM	847,609	95.1040	806,363	847,871	866,735		(2,217)			5.560	5.214	MON	3,928	47,142	03/03/2003	05/20/2033
17310N-AH-1	CRMS1 2006-3. M2 RMBS		4	1FM	1,313,890	43.9800	1.549.588	3,523,425	429,312		(139.345)			5.468	5.515	MON	16.054	195,607	11/16/2006	04/25/2037
	CRMSI 07-1 RMBS		4	1FM	2,862,500	19.6690	2,096,234	10,657,473			(96,286)			5.507	0.000	MON	48,910	586,048	03/21/2007	03/25/2037
	CRMSI_07-2 RMBS		4	1FM	2,880,859	42.6220	3,888,823	9,124,000	27,085		(464,247)			5.243		MON	39,865	482,385	06/20/2007	06/25/2037
	CRMSI_07-2 RMBS		4	1FM	549,432		80,114	2,360,269						5.243	0.000	MON	10,313	112,759	06/20/2007	06/25/2037
	CSFB 2005-9 5A9 RMBS		2,4	41FM			2,309,544	2,584,080	1,840,510		23,052	104,697	ļ	5.500		MON	11,844	139,371	01/07/2010	10/25/2035
	CSMC 2006-3 5A5 RMBS		2,4	41FM	1,346,566		1,557,963	2,322,208	1,312,182		(73,093)	53,055		6.000		MON	11,611	135,473	01/07/2010	04/25/2036
	CWALT 2004-J11 1CB1 RMBS		2,			104. 1670	411, 107	394,661	384,835		285			5.500		MON	1,809	21,225	08/16/2006	01/25/2036
	CWALT 2005-29 CB A6 RMBS		2,4				6,801,379	7,269,697	4,446,380		(556, 133)			5.500		MON	33,319	394,908	03/31/2007	07/25/2035
	CWALT 2006-9T1 A4 RMBS		2,4	41FM	3,862,582	78.9630	3,689,130	4,672,002	2,731,052		(261,601)		ļ	5.750	7.235	MON	22,387	278,240	05/19/2006	05/25/2036
	CWALT_07-18CB RMBS		2,4	41FM	3,794,546		3,982,432	6, 150, 562	2, 104, 287		(646,334)			2.022	1.704	MON	2,073	92,883	06/19/2007	08/25/2037
	CWHL 2006-17 A6 RMBS		2, '	41FM	2,008,265		2,377,362	2,782,074	1,898,284		(86,979)			6.000		MON	13,910	168,337	03/22/2010	01/25/2038
	CWHL 2006-9 A10 RMBS		2,4	41FM	8,621,570		9,302,454	11,061,405	7,365,991		(492,668)			6.000		MON	55,307	657,083	08/23/2006	05/25/2036
	CWHL 2007-HY3 4A1 RMBS		2,4	41FM		88.2040	1,268,984	1,438,685	864,076		(24, 364)		}	3.614		MON	4,333	60,303	01/26/2010	06/25/2047
	CWHL_05-7 RMBS		2	1FM 41FM		94.3930	183,303	194, 190	196,289		(70) 8,906	7.737		2.352		MON		3,594	01/13/2005	03/25/2035
	CWHL_06-21 RMBS		2,	41FM		99.0990	1,621,318 179,949	1,825,707 181,585	1,333,556 181,583		8,906			5.750		MON	8,748	103,090 8,896	04/20/2010	02/25/2037
	CWL 2007-S1 A6 RMBS		····· [ <sup>*</sup> ·	1FM			494,306	499,750	499,749		4			5.693	5.693	MON	2,371		02/23/2007	11/25/2036
	CWL 2007-S1 A6 RMBS		4 7	61FM				583,596	583,597				ļ	5.779	5.779	MON	2,3/1	30,139	03/23/2007	05/26/2037
	CWL 06-9 RMBS		4,	1FM	779,802	90.9990	1,065,233	1, 170, 604	295,690		(281,387)			4.527	4.541	MON	4,416	53,755	04/11/2007	08/27/2046
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		3	1FM	1,3,002	100.1650	150	149	149		(201,007)			5.699	5.699	MON	1	2	03/09/2007	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		2 .	41FM	682,653	90.2930	886,366	981,652	716,700		17,965			3.782	43.733	MON	3,094	40,089	03/10/2010	11/19/2035
38012T-AC-6	GMACM 06-HE3 RMBS		4	1FM	3,363,325		4,621,529	4,558,323	542,889		(1,098,736)			5.805		MON	22,051	255,834	08/25/2006	12/25/2040
	GSAMP_06-HE7_RMBS		4	1FM	, , ,	52.3960	1, 179, 513	2,251,134			, , , ,			1.842		MON	691	29,501	03/07/2007	10/27/2036
	GSR 2007-1F 3A1 RMBS	]	2.4	41FM	1,296,076		1,449,907	1,574,600	1,220,029		(13,402)			6.000		MON	7,873	99, 198	03/17/2010	01/25/2037
	HMBT 05-4 RMBS		2	1FM	3,785,233		4,881,026	4,896,017	4, 132, 858		60,389		L	1.822		MON	1,487	73,200	05/05/2010	10/25/2035

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of C	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
41161P-HD-8	HVMLT 2004-8 2A4B RMBS	+ -	<del>  ''</del>	2.4	1FM			408.764	903.641	12,164	(20010000)	(114,807)	riccogriizca	Value	2,435		MON	795	17,713	11/19/2004	11/19/2034
46628G-AF-6	JPALT RMBS			2,4	1FM	6,245,969	85.4020	6,997,004		5,856,610		(235,708)			3.560		MON	24,308	277,295	01/11/2007	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM		75.9930	2,997,406	3,944,322	2, 176, 790		(115,799)			5.932		MON	19,498	114, 145	04/11/2007	12/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS			. 4	1FM			299,969		4 070 000		(044 005)			4.969		MON	3,712	36,654	02/27/2007	11/25/2036
46630M-AG-7 466247-J4-6	JPMAC_07-CH2 RMBS JPMMT 2006-A2 2A1 RMBS			4	1FM	6,017,207 1,939,055	72.3180	5,470,235 2,698,127	7,564,095 2,733,023	4,872,866 2,057,913		(214,935)			4.791 3.396	5.551 12.082		30,287 7,735	285,525 88,862	05/08/2007 04/26/2010	06/25/2042
52520M-FB-4	LMT 2006-1 1A5 RMBS			2,4	1FM	7,989,386		8,893,478				(399, 127)			5.500	6.352		45,269	542,713	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006–17, WF62 RMBS			4	1FM	1,923,149		2,263,842	2,435,208	1,527,561		(299,667)			5. 154	5.580		10,459	132,518	10/04/2006	11/25/2036
52524M-AX-7	LXS_07-9 RMBS			4	1FM	1,161,727	87 . 1070	1,246,953	1,431,516	1, 161,075		(5,873)	25,541		5. 138	5.990	MON	6, 129	72,963	05/25/2007	04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS			2,3	1FM	2, 138, 353		2,268,638	2,211,255	2,141,314	<b>} }</b> -	168		ļ	3.465	4.561		6,385	70,094	08/16/2006	01/21/2057
576436-AS-8 57643M-EE-0	MARP 2005-1 1A2 RMBS			2	4FM	5, 130, 450		4,790,220	4,944,081 288,116	5, 223, 238 587.568	<del>         </del>	16,768		<b>}</b>	6.500 4.750	5.655 5.070	MON	26,780 1.140	318,635 12,605	03/09/2005	08/25/2047
5/643M-EE-U 61913P-AQ-5	MASTR 2004-8 TAT RMBS	+		2	1FM	284,627 715,794	100.8270 99.7840	290,498				84			4.750	2.332		1, 140	12,605	08/30/2005	09/25/2033
61913P-AS-1	MHL 05-1 RMBS			2	1FM	1,789,309		1,729,768	1,789,309	1,779,591		505			2.272	2.421		678	31, 163	01/14/2005	02/25/2035
61915R-AK-2	MHL_05-3 RMBS	1		2	1FM	5,316,633		5,302,909	5,431,234	5,335,096		2,269			2. 152	2.277	MON	1,677	88,485	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			2,3	1FM	2,236,210		2,336,513	2,289,787	2,245,954		694			3.041	3.629		5,802	66,415	08/17/2006	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			2,4	1FM	1,330,316		1,712,947	1,784,950	1,278,546		(58, 264)			3.664	11.739		5,450	60,006	01/11/2010	09/25/2035
61748H-HC-8 61748H-AN-1	MSM_04-11A RMBS			2	1FM		93.9020 92.7220	799,557 883,918	851,480 953,298	851,480 951,250		84			1.922	1.922 1.878		273 1,461	11,847 15,808	12/16/2004	07/25/2053
61748H-VW-8	MSMT 2006-2 6PT RMBS			2 4	1FM	6, 148, 984	81.6690	6,081,942	7 , 447 , 098	5,578,242		(210.382)			6.500	6.680		40.338	479, 181	01/24/2006	04/25/2058
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			2,4	1FM	6,702,802	39.9320	7,536,113	18,872,465	6,702,802		(317,718)	1,204,616		6.431	6.431		101, 141	143,863	07/24/2006	10/25/2051
65539B-AA-6	NMRR_10-1RA RMBS			2	1FM		101.0020	1,540,262	1,524,982	1,526,788		(690)			6.000	5.848		7,625	84,230	03/22/2010	07/26/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS			4	1FM			2,073,493	2,237,283	1,947,827		(18,059)			5.688		MON	10,605	93,045	03/23/2007	03/25/2037
743873-BX-8 73316P-BT-6	PFMLT_05-2 RMBS POPLR 05-1 RMBS			. 2,3	1FM		90 . 7250		771,447 1,725,847	440,273 895,270		1,648 8.797	113.583		3.626	27.214		2,331 6,985	28,093 83,100	06/04/2009	07/25/2042
759950-EP-9	RAMC 04-4 RMBS			3	1FM	8,912,461		9, 144, 820	9,311,559	8,937,414		33,335	41,913		5.188	5. 188		40,257	422,265	09/25/2006	05/25/2052
45660L-EW-5	RAST 2005-A1 A3 RMBS			2	1FM	3,775,397		4,671,590	4,548,671	4,518,123		138,648			5.500	9.573		20,848	248,845	01/07/2010	04/25/2035
76110V-LM-8	RFMS2 2002-H15, A7 RMBS			. 3	1FM	15,509	99.6910	15,469	15,517	15,517		1			6.200	6.291		80	128	12/11/2002	01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS			. 3	1FM		100.8630	2,358,853	2,338,662	2,338,588		13			5.710	5.712		11, 128	114,771	04/24/2007	04/25/2037
43710W-AF-7 74957V-AJ-8	RFMS2 2007-HSA3 A16 RMBS			3	1FM		101.6540 97.2820		982,147 957,249	982,090 712,717		6	17,460		6.490 6.000	6.494 11.679	MON	5,312 4,786	55,717 56,439	05/23/2007	06/25/2037
76200R-AV-0	RFMS1 2007-S7 A20 RMBS			2 4	1FM	4.554.734		5.613.628	5.938.541	4,582,485		(19.912)	9.994		6.000	12.208		29,693	355,934	03/16/2010	07/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS			2,4	1FM	2,995,662	80.4690	3,675,353	4,567,398	2,771,154		(219,841)	44,654		5.500	13.292	MON	20,934	245,499	03/02/2010	10/25/2035
83612L-AE-9	SVHE 2006-WF1, M1			4,5,6	1FM		0.0010								5. 142	0.000			455,947	10/26/2006	10/25/2036
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			2,4	1FM		93 . 1250	283, 170	304,074	240,909	<b></b>	20,482		ļ	3.026	12.975		767	8,474	02/24/2010	10/25/2036
94985A-AA-7 949837-BY-3	WFMBS 2006-AR15 A1 RMBS	+		2,4	1FM 2FM	1,521,167	97.8060	2,034,475 1,005,311	2,080,106 1,025,443	1,502,850 947.638		(14, 151)		l	3.606	14.583		6,251 5,341	65,824 67,651	04/08/2010	10/25/2036
94985W-DZ-1	WFMBS 2007-10 2AS RMBS			2.4	1FM	1,553,930		1,921,494	1,921,502	1,553,930		34,936	104,770		6.000	12.453		9,608	111, 158	04/12/2010	08/25/2037
94985L-AG-0	WFMBS 2007-13 A7 RMBS			2,4	3FM		100.5970	1, 189, 418	1,182,357	1, 139, 734		48,303			6.000	11.342		5,912	77,830	04/12/2010	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			2,4	1FM		95. 1650	1,565,544	1,645,086	1 , 157 , 789	ļ	40,519	40,965		3.377	13.371		4,629	60,052	04/30/2010	04/27/2037
94981Q-AU-2 94983P-AA-6	WFMBS_05-AR16 RMBS		ļ	2,3	1FM			1,485,181	1,477,128	1,475,252		25			3.446	3.488 13.788		4,242	46,343	09/28/2005	10/25/2035
94983P-AA-6 92933U-AA-0	WFMBS_06-AR4_RMBS WMHEN_07-WM1_RMBS			2,4	1FM	1,944,998	93.9920	2,469,092	2,626,912 3,403,185	1,826,154		30,929			3.348	13.788		7,329	90,714	01/19/2010 01/29/2007	04/25/2036
	btotal - Bonds - Industrial and Miscellane	ouc /I	Inoffil	liated)	III III		0.0000								0.730	0.000	MOIN			01/29/2007	02/23/204/
3333333. Su	esidential Mortgage-Backed Securities	ous (t	Jilailii	iiaieu) -		182,968,617	YYY	204.473.803	275.300.063	159.751.070		(6.397.117)	1.768.986		XXX	XXX	XXX	1.024.139	11.355.850	XXX	xxx
	BACM 2006-3 AJ CMBS		1	2.3	1FM		0.8540	35,581	4,166,928	356,305		799,359	985, 445		5.782	8.246		20,077	198,732	02/26/2008	07/10/2044
059497-BA-4	BACM_07-1 CMBS			2	1FM	6,023,284		6,904,468	6,815,597	6,720,356		1,258			5.482	7.226		31, 136	334,390	07/17/2008	01/15/2049
05952C-AG-5	BACM_07-5 CMBS		ļ	2	1FM	737 , 759	99.9600	770,542	770,851	770,851	ļ [.	8,559		ļ	5.772	6.362	MON	3,708	35,889	01/24/2008	02/10/2051
07387B-EG-4	BSCMS_05-PW10 CMBS			2,4	1FM	861,430	94.9440	3,472,241	3,657,132	365,211	} <b>}</b> -	(181,014)	4 510 115	ļ	5.606	5.582		17,084	206,767	04/12/2006	12/11/2040
12513X-AH-5 20173M-AG-5	CD_06-CD2 CMBS			2,4	1FM	6,611,906 1,634,696		8,357,700 1,730,975	9,808,356 1,720,662	8,270,151 1,720,662		2,349,191	1,542,449		5.454 5.767	7.700 5.767		44,582 8,269	553,752 100.190	06/19/2008	01/15/2046 07/10/2038
36828Q-SC-1	GECMC 06-C1 CMBS			2.4	1FM		65.9510	2,672,917	4,052,858	1,626,127	·	(386.284)			5.612	10.881		18.954	519,030	03/13/2008	03/10/2038
46625M-P5-2	JPMCC 2003-CB7, D CMBS			2,3	1FM	113,815	99.9140	113, 159	113,256	113,256	[	(1,006)			5. 164	5. 164	MON	487	484	11/25/2003	01/12/2038
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS			2	3FM	9,065,525		9,503,301	10,218,274	9,892,204		(25,807)	172,985		5.623	7. 191		47,881	566,701	05/19/2008	05/12/2045
46630D-AG-7	JPMCC 2007-C1 AM CMBS			2,3	1FM	8,356,051		8,971,300	8,986,510			48,948	4 054 700		5.946	6.548		44,531	534,560	06/13/2008	02/15/2051
46629G-AM-0	JPMCC_06-CB16 CMBS	-4	.	. [2	3FM	<b>/</b> 52,505	9.5000	475,000	5,000,000		588,478	(388,357)	1,351,766		5.672	5.617	MUN	23,633	495,922	09/14/2006	05/12/2045

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fair Value	10	11	Change	e in Book/Adj	usted Carrvin	g Value			lr	nterest		Da	tes
	_	3		5	1 1	8				12	13	14	15	16	17	18	19	20	21	22
		ľ											Total	.0	.,	.0	10			
													Foreign							
			_									Current	0							
			F									Current	Exchange							
			0			_					_	Year's	Change							
			r			Rate					Current	Other-	in							
		С	е			Used	to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i			Obta	in		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost Valu	e Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
52108H-YN-8	LBUBS 2004-C1. D CMBS	Ť		2.3	1FM	419,46599.96		714.304	7 4.40	(200.0000)	317,606	1,031,910	7 4.40	4.945	0.000	MON	1.962	29,224	01/23/2004	01/15/2036
52108R-AJ-1	LBUBS 2006-C4. C CMBS	- <del>†</del>		2 3	1FM	14,277,609100.13		14, 290, 197	14.290.197					5.793	5.793	MON	45,988	827.570	06/20/2006	06/15/2038
52108R-AK-8	LBUBS 2006-C4. D CMBS	1	1	2.3	1FM	8,978,946100.01		9.000.000	9.000.000					5.793			28.963	534,397	06/20/2006	06/15/2038
593171-BK-6	MEZZ 05-C3 CMBS			2,4	1FE	24,6504.55		313,541	, ,					6.755	0.000	MON	1,765	27,002	12/02/2005	05/17/2044
606935-AM-6	MLCFC_06-1 CMBS			2,4	1FM	7,024,92580.51	407,832,405	9,728,044	7,244,321		243,653			5.871	5.945	MON	47,598	633,411	12/26/2007	02/12/2039
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			2	1FM	5,091,410100.07	705,067,663	5,063,787	5,078,820		(36,337)			5.389	3.013	MON	22,741	293,815	11/01/2006	11/12/2041
17310M-AK-6	CGCMT_06-C5 CMBS			2,4	1FM	867,6310.25	0025,000	10,000,000			(491,511)			5.581	0.000	MON	46,508	769,400	11/09/2006	01/01/9999
3499999. Su	btotal - Bonds - Industrial and Miscellane	ous (l	Jnaffili	iated) -																
	ommercial Mortgage-Backed Securities	,		,		73.210.321 XXX	79.971.172	104.420.297	75.141.754	588.478	2.258.259	5.084.554		XXX	XXX	XXX	455.867	6.661.236	XXX	XXX
02529L-AG-6	ACAR 17-2 ABS	1		4	2AM	2,499,726 100.65		2,500,000	2,499,775	555, 176	49	2,301,001		3.690			4,869	48,944	05/23/2017	11/12/2023
02527T-AG-1	ACAR 17-3 ABS	<u> </u>		4	2AM	3,874,29599.62		3,875,000	3,874,365		70			3.430	3.436		7,753	34,336	08/29/2017	10/10/2023
05377R-CU-6	AESOP_17-2 ABS			4	1FE	3,999,15099.99		4,000,000	3,999,158		8			2.970	2.974		5,940		12/05/2017	03/20/2024
02015P-AB-9	AFCAL_2016-B ABS			4	2AM	139,562,000104.16		139,562,000	139,562,000					4.500	4.500	MJSD	366,350	6,070,947	12/27/2016	03/31/2034
02015P-AC-7	AFCAL_2016-C ABS			4	3AM	110,253,000106.13		110,253,000	110,253,000					6.200	6.200		398,748	6,607,830	12/27/2016	03/31/2034
02015P-AD-5	AFCAL_2016-SUB ABS			4	6*	29,308,000100.00		29,308,000	29,618,906		310,906			0.000	12.000			3,871,591	12/27/2016	03/31/2034
00868P-AA-3	AHOLD LEASE USA ABS		. C	4	3AM	9,851,857120.19		9,409,871	9,572,043		(30,041)			8.620	8.141		403,312	811, 131	06/01/2001	01/02/2025
009089-AB-9	AIR CANADA		A	2	3AM	1,117,972104.68	001,123,931	1,073,683	1, 114, 118		(3,854)			5.375	4.273		7,374	56, 110	02/24/2017	11/15/2022
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS		A	2	2FE	854,757101.25	00865,441	854,757	854,757					3.875	3.875		9,753	32,377	03/11/2015	09/15/2024
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS		A		3FE	5,000,000102.24	5,112,000	5,000,000	5,000,000					5.000	5.000		73,611	250,000	03/11/2015	03/15/2020
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT			4	1FE	28,369,840108.17		28,369,840	28,369,840					5.060	5.060		63,801	1,405,154	06/30/2005	06/15/2025
023771-R9-1 023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS AMERICAN AIRLINES 2016-3 PASS THRO ABS			4	1FE	729,29097.74		729,290 875,203						3.000	3.000		4,619 6.005	22,608	09/19/2016	04/15/2030
02378W-AA-7	AMERICAN AIRLINES 2016-3 PASS THRO ABS			4	2FE	875,20399.75 375,000104.81			375,000					4.950	3.250 4.950		7.013	29,392 10.931	01/05/2017	08/15/2026
023766-AD-0	AMERICAN AIRLINES INC ABS	-+		9	3FE	784,075104.00		784,075	784,075					5.625	5.625		20,337	43,452	07/31/2014	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS	·		2	3FE	5,659,558 103.34		5,659,558	5,659,558					5.600	5.600		146 . 142	307,163	07/31/2014	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS			2	1FE	7,209,376 102.95		7,209,376	7,209,376					4.000	4.000		132,973	283,899	07/31/2014	01/15/2027
02377B-AC-0	AMERICAN AIRLINES INC ABS			4	2FE	837, 183 102.09		837, 183	837, 183					4.400	4.400		10,130	35,662	09/10/2015	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC ABS			2	2FE	7,294,798106.42		7,294,798	7,294,798					4.950	4.950		166,504	351,703	07/31/2014	07/15/2024
03027W-AJ-1	AMERICAN TOWER TRUST   ABS			1	1FE	5,000,000101.12		5,000,000	5,000,000					3.070	3.070	MON	6,822	153,500	03/06/2013	03/15/2048
03789X-AA-6	APPIHP_14-1 ABS			4	2AM			8,482,740	8,382,756		11, 105			4.277	4.635	MJSD	26,203	90,702	10/18/2017	09/06/2044
03837P-AA-5	AQFIT_17-A ABS			4	1FE	3,729,30899.55		3,729,767	3,729,319		11			3.720			6, 167	6,552	11/17/2017	11/15/2035
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS	-		2	1AM	24,742,600100.68		24,742,600	24,742,600					2.930	2.930		32,220	59, 155	12/28/2017	05/15/2025
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS			4	6S	1,949,03031.00		8, 125, 000	1,817,157		(454,698)	65,296		0.000	27.748			877,945	03/19/2014	04/27/2026
02582J-GN-4	AXCMT_14-1 ABS			4	1FE	5,591,086100.37		5,565,000	5,582,818		(8,268)			1.847	1.611		4,854	57,447	05/04/2017	12/15/2021
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS			٥	11	5,180,917110.33		4,518,978	4,681,609		(42,772)	·		7.700	5.751		15,465	342,474	09/28/2005	09/15/2021
11042A-AA-2	BRITISH AIRWAYS PLC ABS	-+	D	2	1FE	1,675,068105.90		1,675,068	1,675,068		17.007	·		4.625	4.625		2,367	76,587	06/25/2013	12/20/2025
12200B-AA-6 90357#-AH-9	BURLINGTN NORTH SANTA FE ABS	+	1	2	1FE	3,013,493102.59 1,126,286106.48		3,230,935 1,126,286	3, 196, 177 1, 126, 286		17,687			4.575 5.270	5.687 5.270		68 , 159 14 ,839	122,836 54,439	11/12/2009	01/15/2021
90357#-AH-9 90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB	+		4	1	1,255,954 106.94		1,255,954	1, 125, 286					5.270	5.270		14,839	54,439	12/29/2005	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-3 AB	†		2	1			793, 164	793.164					5.270	5.270		10,347	46.203	12/29/2005	04/01/2023
90357#-AE-6 90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-1 AB	†	1	2	1			1.557.138	1.557.138					5.270	5.270		20.515	73,818	12/29/2005	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB			4	1	1,271,526 107.49		1,271,526	1,271,526					5.270	5.270		16,752	63,777	12/29/2005	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A	· †		4	1	316,506107.49	20340,217	316,506	316,506					5.270	5.270		4,170	15,529	12/29/2005	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A	†	1	2	1	246,810103.49		246.810	246,810					5.270	5.270		3,252	13,836	12/29/2005	04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A	Ĭ		4	1	179,910 102.75		179,910	179,910					5.270	5.270		2,370	7,505	12/29/2005	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS	1		4	1	9, 138, 170112. 17	9010,251,114	9, 138, 170	9, 138, 170					6.598	6.598		60,476	596,726	06/24/2002	08/01/2022
064229-AG-2	BWSTA_17-1 ABS			4	2AM	1,349,77299.07	401,337,497	1,350,000	1,349,783		11			3.210	3.214	MON	1,926	7,584	10/03/2017	04/15/2025
05607B-AA-9	BXGNT_17-A ABS			4	1FE	2,748,88499.30		2,686,343	2,686,284	L	5	ļ	ļ ļ.	2.950	2.951	MON	6,384	39,474	05/24/2017	10/04/2032
22533Y-AE-5	CAALT_17-2 ABS			4	1FE	2,999,95098.87	302,966,204	3,000,000	2,999,956		6			3.350	3.350		4,467	46,342	06/20/2017	06/15/2026
22534U-AE-2	CAALT_17-3 ABS			4	1FE	2,999,52399.25		3,000,000	2,999,540		17			3.480	3.484		4,640	14,210	10/17/2017	10/15/2026
126802-DP-9	CABMT_16-1 ABS			4	1FE	24,766,797100.93		24,500,000	24,685,320		(81,477)			2.327	1.818		26,922	317,625	05/15/2017	06/15/2022
12803P-AB-4	CAJUN_17-1 ABS		-	4	2AM	5,416,418101.28		5,417,500	5,379,041		3,552	ļ	<b></b>  -	6.500	6.690		40 , 105	141,257	05/26/2017	08/20/2047
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER	-+		4	2	3,777,826105.99		3,777,826	3,777,826		0.000			6.000	6.000		13,222	225, 179	10/07/2004	05/10/2025
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	+	. C	4	11 2AM	4,885,928113.08		4,885,928	4,878,863		2,309			7.490	7.551		168,746	365,956	12/21/2000	01/15/2021
194204-AA-1 124840-AA-6	CASL_17-A ABSCB MEDICAL SOUTH LLC ABS	+		4	2AM	2,276,358		2,231,627 24,467,024	2,231,627 24,467,024					3.302 6.080			1,228 66.115	28,973 1,492,585	07/11/2017 09/15/2008	11/26/2046 08/15/2033
124848-NA-0	OD MEDICAL SOUTH LLC ADS	- ‡		٠		24,407,024 [_120.00	JU				ļ			0.080	0.080	MUN	, 00, 115	1,492,585	09/ 13/ 2008	00/ 10/2033

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Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
17120C-AG-7	CCART_16-A ABS	- <b> </b>	4		3AM	2,555,762	101.1220	2,528,055	2,500,000	2,542,149		(13,613)			4.220	3.396	MON	4,689	79, 125	04/07/2017	02/15/2023
17305E-GC-3 165183-AL-8	CCCIT_17-A4 ABS		4		1FE	8,000,000 4,989,063	99.6780	8,014,222 4,983,918	8,000,000 5,000,000	8,000,000 4,989,204		142			1.623	1.623		9,018 4,422	73,793 8,292	04/04/2017	04/07/2022
161571-HJ-6	CHAIT 17-1 ABS		4		1FE	6,269,531		6,272,246				(5,272)			1.990	1.663		5,245	68,523	04/06/2017	05/15/2029
12549M-AA-2	CIFC 2014-1A CDO - CF - LOANS		4		6S	1,883,212	50.7500	2,537,500	5,000,000	1,883,212		(317,993)	247.314		0.000	20.322			700,584	02/06/2014	04/18/2025
14041N-EY-3	COMET_15-A5 ABS	I	4		1FE	9,003,516	99.9020	8,991,136	9,000,000	9,001,430		(2,086)			1.600	1.570	MON	6,400	108,000	03/10/2017	05/17/2021
21079V-AA-1	CONTL AIRLINES 2010-A ABS		2		1FE	9, 124, 482		9,593,348	9, 161, 126	9,146,840		3,608			4.750	4.823		204,280	425,968	07/28/2011	07/12/2022
	CONTL AIRLINES 2012-2 B ABS		[1		2FE		. 104. 3700	165,779	158,837	163,664		(1,291)			5.500	4.091		1,505	8,426	06/07/2013	04/29/2022
22411Y-AD-4 22822R-AR-1	CPSI_17-C ABSCROWN CASTLE TOWERS LLC ABS	+	4		2AM 1FE	1,549,673 10,000,000	99.8350	1,547,445 . 10,541,425	1,550,000 10,000,000	1,549,711		38			3.790	3.797		2,611 27,169	22,845 611,300	07/18/2017 01/08/2010	06/15/2023 01/15/2040
	CVS CTL CERTS/FIRST SEC BK ABS	†	ا ا		2	3,480,009		3,828,010							7.280	7.280		14,778	251,792	04/12/2001	01/10/2024
	CVS PASS-THROUGH TRUST ABS		4		2FE	16,857,990		18,484,146	16,857,990	18,203,910		(125, 793)			5.880	4.207		57,823	985,905	12/08/2005	01/10/2028
254683-BT-1	DCENT_16-2 ABS		4		1FE	5,542,969	. 100 . 5280	5,529,022	5,500,000	5,526,300		(16,669)			2.017	1.616	MON	5,239	70,383	03/20/2017	09/15/2021
24736V-AA-0	DELTA AIR LINES CLASS A ABS		2		1FE	2,623,736		2,669,651	2,623,736	2,623,736					6.200	6.200		80,884	153,413	06/28/2010	01/02/2020
24736V-AA-0	DELTA AIR LINES CLASS A ABS	LS	2		1FE	120,000		122, 100	120,000	120,000		/0.000			6.200	6.200		3,699	7,017	06/28/2010	01/02/2020
06742L-AN-3 25272X-AA-3	DROCK_17-1 ABS		4		1FE	10,518,457 4,998,741		10,529,341 4,571,276	10,500,000	10,514,819 4,605,712		(3,638)			1.807	1.742 3.278		8,960 4,603	90 , 105 27 , 686	05/24/2017	03/15/2023
26244E-AN-0	DRSLF 2014-34A CLO LOANS CLO	·	4		1FE	5,000,000		5,020,000	5,000,000	5,000,000					2.519	2.519		26,941	63,754	03/02/2017	10/15/2026
28 108P-AA-4	ESLET 2012-A AP ABS		4		1FE	206,565		210,508	206,565	206,565					4.450	4.450		2,324		11/09/2012	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS		3		1FE	252,848	.101.7410	257,250	252,848	252,848					4.210	4.210	JAJ0	2,691	8,983	11/09/2012	10/01/2025
26924X-AF-2	ETRVM_04-1 ABS		4		1FE	487,965		493,209	493,209	493,209					4.250	4.404		1,397	16,142	11/18/2009	11/07/2031
26924X-AG-0	ETRVM_04-1 ABS		4		2AM	2,969,902		3,004,530	3,004,530	3,004,530					4.540	4.710		9,094	136,406	12/31/2009	11/07/2031
35104X-AE-8 33632*-UK-1	FORT_17-1 ABSFIRST_SEC_BK_UTAH_N_A_ABS	+	4		2AM	899,750 2,902,159			900,000 2,902,159			44			5.280	5.288 8.508		2,112	31,152 208,656	04/10/2017	08/15/2024
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		4		2	1,568,616		1,654,885	1,568,616	1,568,482		1,296			8.410	8.420		60,830	110,563	10/30/2000	01/15/2020
34417M-AA-5	FOCUS 17-1 ABS		4		2AM	2,493,750		2,516,131	2,487,500	2,487,500					3.857	3.857		16,257	54,444	03/21/2017	04/30/2047
	FORDR 2017-1C ABS		4		1FE	7,334,652	.100.6150	3,861,603	3,838,000	3,836,521		272			3.010	3.020	MON	5, 134	148,521	02/22/2017	08/15/2028
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		4		6S		102.0000	191,395	187,642	191,395	(15,880)	15,880			0.000	0.000				08/02/2013	10/27/2020
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		2		1FE	14,317,664		15,282,553	14,317,664	14,317,664		(0.047)			5. 125	5. 125		277,206	733,781	08/04/2011	02/15/2038
36250Q-AE-3 44891M-AE-1	GMALT_15-3 ABSHALST_16-A ABS		4		1FE	4,005,000 13,023,359		3,997,512 12,993,162	4,000,000 13,000,000	4,002,353 13,010,884		(2,647)			1.810	1.723		2,212	54,300 195,000	03/20/2017	11/20/2019
44929E-AD-7	HALST 16-C ABS	-	4		1FE	9,967,969	99.6800	9,968,024	10,000,000	9,982,476		14,507			1.490	1.671		6,622	124, 167	03/01/2017	02/18/2020
	HATS_16-1A ABS		4		1FE	1,850,601	.100.2870	1,855,952	1,850,639	1,850,620		17			2.940	2.942		2,418	57,963	12/07/2016	11/15/2019
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS	.	4		1	2,289,330	99.2400	2,271,931	2,289,330	2,289,330					5.860	5.860		7,826	133,323	04/20/2004	02/10/2024
41284A-AE-8	HDMOT_14-1 ABS		4		1FE	11,750,000	99.9220	11,740,874	11,750,000	11,750,000	ļ			ļ	1.550	1.550		8,094	136,594	03/20/2017	10/15/2021
42771L-AB-8 42806D-BC-2	HERO_17-2A ABSHERTZ 16-4 ABS		4		1FE	2,692,658 7,449,055	99.6030	2,616,548 . 7,411,870	2,626,982 7,550,000	2,626,655 7,455,575		16 6,521			3.280	3.283		9,901 3,335	11,532	07/26/2017	09/20/2048 07/25/2022
42806D-BH-1	HERTZ 17-2 ABS		4		1FE			890.396				0,521 9			4.200	4.205		613		09/28/2017	10/25/2022
42806D-BG-3	HERTZ_17-2A ABS	I	4		1FE	3,498,482		3,506,241	3,500,000	3,498,552		69			3.290	3.300		1,919	30,387	09/14/2017	10/25/2022
428041-BB-2	HFLF_17-1 ABS	ļ	4		2AM	3,999,322	99.0270	3,961,069	4,000,000	3,999,466		144			5.800	5.806		13,533	145,000	04/18/2017	04/10/2031
05584A-AA-8	HGVGI_17-A ABS		4		1FE	2,756,471		2,702,021	2,719,794	2,719,153		48			2.940	2.949		1,333	39,813	04/04/2017	02/25/2027
94978#-AJ-6 47760Q-AA-1	HY-VEE INC / WELLS FARGO ABS	+	4		2 2AM	7,734,837 1,500,000		8,782,159 1,502,011	7,734,837 1,496,250	7,734,837 1,496,250					7.420	7.420 3.610		41,450 9,152	569,859 16,955	09/27/2001	10/05/2021 07/30/2047
48122C-AB-1	JRMT 2004-A. A2 ABS	· <del> </del>	4		2AM 6FE		99.8200					(38,072)			4.060	29.964		9, 152	28,242	12/10/2004	04/15/2022
50184Y-AA-6	LCM LTD PART 15A CDO - CF - LOANS	· [ ]	4		6S	1,025,475		1,080,000	2,250,000	956,942		(27,607)	90,836		0.000	11.218			211,910	01/28/2014	08/26/2024
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		4		1	11,286,937	120.0000	11,079,999	9,233,333	10,584,326		(81,105)			6.510	4.641	MON	35,064	600,207	02/11/2009	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		4		1	20,298,406		23,701,937	20,298,406	20,298,406					5.610	5.610		82,242	1, 137, 316	08/24/2005	02/05/2027
	MEDISTAR SUGAR LAND MED CNTR ABS	<del>-</del>	4		2	19,854,833	.113.0810	22,382,102	19,792,966	19,835,751		(3,920)			5.730	5.686		50,406	1, 129,715	01/18/2013	04/15/2028
56846L-AA-1 55288*-AA-5	MFIT_17-A ABSMGE POWER LLC ABS		4		2AM	2,499,507 21,839,981	100 . 5470	2,513,670 25,585,884	2,500,000 21,767,430	2,499,737 21,807,611		230			3.620	3.631		2,765	74,663	02/16/2017	02/20/2029
55288*-AB-3	MGE POWER LLC ABS	·	4		11	21,839,981		25,585,884	21,767,430	21,807,611		(2,093)			5.680	5.653	MON	20,607	1,232,788	10/27/2003	10/25/2033
62431R-AB-5	MOUNTAIN VIEW III CDO - CF - LOANS	<u> </u>	4		1FE		99.9000								1.699	0.000				08/28/2009	04/16/2021
61946E-AA-6	MSAIC_17-1 ABS		4		1FE	2,887,992	. 102.0310	2,804,168	2,748,347	2,747,496		(63)			4.450	4.459	MON	3,737	109,824	01/26/2017	06/20/2042
61946G-AA-1	MSAIC_17-2 ABS		4		1FE	1,922,811		1,930,372	1,923,059	1,922,816		5			3.820	3.823	MON	2,245	10,620	10/17/2017	09/20/2042
65478Q-AD-0	NALT_16-A ABS	· <del> </del>	4		1FE	9,992,188		9,989,120	10,000,000	9,996,918		4,731			1.490	1.553		6,622	111,750	03/20/2017	03/15/2019
	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS NEUB 2014-16A SFN CDO - CF - LOANS	+	4		2 6S	962,307	101.6030	980,973 43.500	965,493 333,333	965, 240 43, 500	1.741	273	36.390		5.996	6.058		26,694	41,703 83,521	06/27/2008	01/15/2019
04U3UA-AU-9	NEUD_ZU14-10A SFN UUU - UF - LUANS	+	4		60	120, 180	13.0000	43,500		43,500	1,/41	(42,784)				22.09/	JMJU		თა,521	11/2014	04/ 10/2020

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			Ir	nterest		Da	tes
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														Foreign							
			F										Current	3							
													Current	Exchange							
			0				<b>.</b> .						Year's	Change							
		_	r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	ň	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
64090A-AE-4	NEUB 2014-16A SUB CDO - CF - LOANS			4	6S	1,797,715	43.2500	2,162,500	5,000,000	1,589,840		(284,876)	5,921		0.000	27.393	JAJ0		596,672	02/11/2014	04/15/2026
64129V-AB-9	NEUB 2014-17A CDO - CF - LOANS			4	6S	4,054,535	59.0000	5,900,000	10,000,000	4,054,535		(268, 194)	619,830		0.000	15.235	FMAN		948,334	06/19/2014	08/04/2025
65157Y-A*-0	NEWMK_13-1 SFN CDO - CF - LOANS			4	6S	155,525	0.2500	11,250	4,500,000	11,250	(28,699)	(54, 177)	18,374		0.000	42.470	MON		149,418	10/30/2014	06/02/2025
68504L-AA-9	ONGLT_16-A ABS			4	1FE	2,632,043		2,612,235	2,632,341	2,631,999		(55)			2.610	2.613		4,389	69,992	10/18/2016	03/08/2029
70556M-AA-0	PALS_00-1 ABS			4	6Z		0.0000								0.799	0.000				04/27/2015	12/25/2015
69331V-AA-4	PECO ENERGY CAP TRST III ABS				1AM		119.7620	1, 197, 615	1,000,000	977,549		1,382			7.380	7.699		12,505	73,800	06/01/2004	04/06/2028
724060-AA-6	PIPELINE FUNDING CO LLC ABS			4	2AM	4,826,000		5,909,886	4,826,000	4,826,000					7.500	7.500		166,899	360,581	10/08/2009	01/15/2030
74042E-AB-0	PREF TRM XVII CDO - CF - PREFERRED			1	2AM	7,000,000		5,600,000		7,000,000		(5.400)			2.113	2.113		2,055	121,205	03/09/2005	06/23/2035
74955D-AA-9 74955E-AA-7	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB			4	3AM	2,435,749		2,650,937 4,096,901	2,435,749 3,764,337	2,451,184 3,784,688		(5, 100)			9.810 9.810	9.311 9.384		15,930	216,595	02/08/1990	12/07/2022
76126C-MD-1	R G S (IME) FDG SEC LSE OBLIG SER E ABS RACERS TRUST 2002-38-S-2 ABS			4	2FE	3,816,803 L		4,096,901	3,764,337	21,078,576		1,304,244		-	9.810	6.490		24,619	334,738	11/27/2012	12/07/2022
78403D-AJ-9	SBA TOWER TRUST ABS			1	1FE	10,500,000				10,500,000		1 , 304 , 244		<u> </u>	3. 156	3.156		14,728		10/01/2002	10/10/2045
78403D-AK-6	SBA TOWER TRUST ABS			1	1FE	8,488,750		8,436,250	8,500,000			1,464	12.714		2.877	2.903		10.869	244,545	06/30/2016	07/16/2046
78403D-AL-4	SBA TOWER TRUST ABS			1	1FE	1,600,000		1,592,706	1,600,000	1,600,000		1,101			3. 168	3.168		2,253	33,510	04/04/2017	04/15/2047
78410T-AA-4	SCFET 17-1A ABS			4	1FE	4,036,591		3.961.262	3,959,508	3,958,830		159			3.770	3.781		4.561	121,783	02/15/2017	01/20/2023
784012-AA-4	SCFET 17-2 ABS			4	1FE	1,942,395		1,934,279	1,942,699	1,942,404		8			3.410	3.417		2,024		11/16/2017	03/20/2023
78443C-BN-3	SLMA_04-B ABS			4	1FE			8,263,595	8,290,471			(1,094)			1.918	2.063		7,511	34,578	12/08/2017	03/15/2024
78443C-CB-8	SLMA_05-B ABS			4	1FE	9,350,000	94.8700	9,487,012	10,000,000	9,423,881		73,881			1.918	2.993	MJSD	9,060	119,315	05/04/2017	06/15/2039
78443C-CL-6	SLMA_06-A ABS			4	1FE	4,593,750		4,787,777	5,000,000	4,657,722		63,972			1.878	3.268		4,435	73,798	01/26/2017	06/15/2039
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS			4	6S	783,063		1, 125, 000	4,500,000	702,477		(338, 172)	118,967		0.000	25.562			552,007	04/30/2014	05/15/2026
83416N-AA-1	SOCTY_16-A A ABS			4	3AM	6,454,328		6,401,608	6,388,991	6,449,994		(4,334)			4.800	4.475		86,038	256,662	06/12/2017	09/21/2048
60527T-A*-5	SOUTHERN CO/MISS PWR/MISS BFC ABS				2	36,339,186		34,403,253	30,000,000	31,808,260		(421,333)			7 . 130	5.350		421,858	2,139,000	07/15/2003	10/20/2021
844741-AU-2	SOUTHWEST AIRLINES ABS			4	1FE	1,763,860		1,918,197	1,763,860	1,763,893		(5,800)			8.000	7.296		58,795	292,560	09/04/1996	01/02/2021
85208N-AA-8 86176Y-AH-5	SPRINT SPECTRUM SPEC 1 ABS	· <del>-</del>		1	2FE	2,812,453		2,830,078	2,812,500	2,812,469	(400,000)	13			3.360	3.361		2,888	69,563	10/20/2016	03/20/2023
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANSSTNTWR_6 CDO - CF - LOANS			4	6S 6S	92, 151 669, 729		9, 100 9, 100	202,224 1,468,958	9, 100	(100,300)	26,488			0.000	323.324			2,684	11/18/2013	04/17/2021
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS			9	2	1,643,406		1,716,498	1,406,936	66, 103	(120, 120)	191,931			5.830	5.830		44, 179	19,500	11/30/2004	04/17/2021 01/15/2021
872295-AG-5	TCFAT_16-1 ABS			4	2AM		98.2670	3,930,695	4,000,000	3,919,638		21,200			3.500	4.265		6,222	105,000	03/10/2017	07/17/2023
87226V-AD-8	TCFAT 16-PT1D ABS			4	2AM		98.9860	3,959,446	4,000,000	3,999,555		129			4.200	4.204		7.467	168,933	12/08/2016	04/15/2024
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS			1.4	1AM	, , , , , , , , , , , , , , , , , , ,	0.0000		6,574,297						9.550	0.000		, ,		12/15/2009	12/31/2018
89566E-AB-4	TRISTATE GEN & TRANS ABS			4	1FE	15,000,000		18,000,000	15,000,000	15,000,000					7. 144	7.144		449,477	1,071,600	10/14/2003	07/31/2033
89655V-AA-0	TRL_03-1A ABS			4	1FE	2,024,548		2,085,285	2,024,548	2,024,548					5.640	5.640		6,026	112,727	10/30/2003	10/12/2026
89655N-AA-8	TRL_04-1A ABS			4	1FE	1,887,495		1,927,307	1,887,495	1,887,495					5.270	5.270		4,697	98,801	08/10/2004	08/14/2027
89655X-AA-6	TRL_06-1A ABS			4	2FE	14,291,638		14,065,745	14,291,638	14,520,653		(79,285)			5.900	5.004		39,818	828,203	05/18/2006	05/14/2036
886477-AA-6	TSFMT_17-AA ABS			4	1FE	3,999,528		3,983,971	4,000,000	3,999,679		151			4.550	4.557		8,089	105, 156	05/05/2017	05/15/2021
898613-AA-2	TUCKAH_02 ABS			4	3FE	9,401,196		10,315,608		9, 152, 237		(20,050)		}	9.310	8.729		27,837	847,346	02/06/2002	10/20/2025
90783V-AA-3	UNION PACIFIC CORPORATION ABS			2	ļ <u>1</u>	10,643,129		11,477,955	10,643,129						5.082	5.082		268,939	479,481	07/21/2005	01/02/2029
94978#-CL-9 907825-AA-1	UNION PACIFIC EQUIP. NTS SER B 2004-I AB UNION PACIFIC RAILROAD CO ABS			2	1 1FE	4,572,133 6,248,388	.106.5540	4,871,799 6,401,474	4,572,133 6,277,616	4,572,133 6,250,736		2,348			5.360 3.227	5.360		121,852 26,448	179,638 199,054	03/04/2005 01/01/2017	01/02/2023 05/14/2026
94978#-BT-3	UNION PACIFIC HAILROAD CO ABSUNION PACIFIC RAILROAD LSE-BACKED NTS,			2	1 1			4,255,436	4,032,088	4,022,278		2,348		}	5.270	5.402		26,448	186,571	06/27/2008	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS,			2	1	3,997,399		4,255,436	4,032,088	4,022,278		1.070		<u> </u>	5.270	5.402		9,106	10,286	06/27/2008	01/02/2022
909319-AA-3	UNITED AIR 2013-1 A PTT ABS			1	1FE	10,227,876		10,792,966	10,227,876	10,227,876		1,070			4.300	4.300		166.146	433,370	08/01/2013	02/15/2027
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS			2	1FE	7,000,000		6,982,500	7,000,000	7,000,000					3, 100	3.100		104.883	231,467	06/06/2016	01/07/2030
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS			2	2FE	700,000	99.0000	693,000	700,000	700,000				L	3.650	3.650		3,903		10/23/2017	01/07/2026
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS			2	2FE	700,000		693,000	700,000	700,000					3.650	3.650		3,903		10/23/2017	10/07/2025
90931Q-AA-5	UNITED AIRLINES INC ABS			2	2FE	7,068,240	.104.7500	7,403,981	7,068,240	7,068,240					5.375	5.375	FA	143,525	367,845	08/01/2013	02/15/2023
90931Q-AA-5	UNITED AIRLINES INC ABS	LS		2	2FE	1,635,000		1,712,663	1,635,000	1,635,000				ļ ļ.	5.375	5.375		33,200	85,089	08/01/2013	02/15/2023
90932E-AA-1	UNITED AIRLINES INC ABS			4	1FE	750,000		735,563	750,000	750,000				ļ	2.875	2.875		5,031	22, 161	09/13/2016	04/07/2030
90932Q-AB-2	UNITED AIRLINES INC B ABS			2	2FE	2,433,453		2,503,049	2,433,453	2,433,453				ļ	4.625	4.625		36,890	109,314	07/28/2014	03/03/2024
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS			4	2		.102.1770	4,857,335	4,753,821	4,751,934		4,093			10.370	10.524		245, 116	389,773	12/31/1998	07/02/2018
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS			2	1FE	5,088,002		5,647,174	5,088,002	5,088,002				ļ	5.900	5.900		75,048	295,397	04/30/2012	04/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS			2	1FE	2,901,831		3,206,813	2,901,831	2,901,831		ļ		}	6.250	6.250		34,762	176,321	12/15/2010	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS			2	2FE	2,018,481		2, 125, 927	2,018,483	2,018,483				}	5.375	5.375		13,863	106,373	02/11/2016	05/15/2023
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED			4	1FE	4,688,023		4, 125, 461	4,688,023						1.997 5.480	1.997 5.480		15,862 15,860	61,832 30,148	02/20/2004	05/01/2034
94978#-CY-1 94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			4	1	582,060	_1108.2880	630,302 97.293	582,060 88.433	88,433					5.480	5.480		2.410	4.764	12/22/2005	01/02/2025 01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES		-	2	1	1.341.804		1.484.296	1.341.804	1.341.804				<u> </u>	5.720				70.650		09/26/2029
OTOTOT TIPO	INVOINTIN DANK N.A. LENGE DAVILD NOTES -	+			1		. 110.0130	1,404,290	,004		<b></b>		h	p		J.12U	JU	180,00		300/ 20/ 2000	6202 102 100

### **SCHEDULE D - PART 1**

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

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		Ce									Year's									
		0 1				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES		4	1			463,782	434,670	434,670					5.720			11,465	22,753	09/26/2006	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES	<b></b>	2	1			410,844	372,794	372,794					5.720		JJ	9,833	20,644	09/26/2006	09/26/2029
	WACHOVIA BANK N.A. LEASE-BACKED NOTES	<b></b>	2	1	1 , 199 , 834	110.4910 .	1,325,707	1, 199, 834	1, 199,834					5.720			31,646	64,829	09/26/2006	09/30/2029
	WELLS FARGO & COMPANY ABS		2	1	3,697,726	106.7720	3,948,150	3,697,726	3,697,726					5.480	5.480		100,755	207,901	12/22/2005	01/02/2025
	WELLS FARGO & COMPANY ABS	· · · · · · · · · · · · · · · · · · ·	2	1			4,005,212	3,695,272	3,695,272					5.480	5.480	JJ	100,688	171,548	12/22/2005	01/02/2024
	WELLS FARGO & COMPANY ABS		4	1			465,400	425,962	425,962					5.720			11,235	22,892	09/26/2006	01/15/2028
	WESTAR ENERGY INC ABS	<b>+</b>	4	2		107.4570 .	378,911	352,615	352,681		(59)			10.070			17,557	35,508	12/31/1998	01/03/2019
94945P-AA-3	WLKRG_17-A ABS WOART 2014-B ABS	· · · · · · · · · · · · · · · · · · ·	4	1FE	1,868,921		1,784,417	1,794,196	1,794,024		10			2.820			2,249	24,665	06/15/2017	06/15/2033
			4	1FE	10,003,906		9,980,452	10,000,000	10,001,936		(1,970)			1.680	1.657 2.567		7,467	140,000	03/01/2017	12/15/2020
	ZAIS2_14-2A CLO		4	1FE	17,500,000		17,508,750	17,500,000	17,500,000		669.547			2.567			84,867	216,681	04/14/2017	07/25/2026
594751-AL-3 88880L-AB-9	WEST VIRGINIA TOBACCO SLMT 07B ABS	+	1,4	1AM	7,818,262	7.5440 . 5.5290	11,185,112 24,161,730	148,265,000	6,392,934 14,118,731		1. 152 . 474			0.000		N/A			06/27/2008	06/01/2046
	ototal - Bonds - Industrial and Miscellaneo	un /l Inoff	 iliotod) O			3.3290	24, 101, 730	437,000,000	14,118,731		1, 152,474			0.000	8.470	N/ A			06/ 15/2007	06/01/204/
	an-Backed and Structured Securities	ous (Ullall	ilialeu) - O	lilei	1.144.047.490	XXX	1,236,634,724	1.760.971.338	1.159.689.724	(871,258)	1, 101, 315	1,215,641		XXX	XXX	xxx	7.094.665	53.091.407	XXX	xxx
	al - Industrial and Miscellaneous (Unaffilia	atad) Dane	40		15,369,965,439		16.081.582.124	16.102.790.481	15.354.502.409	(551,593)	(16.907.019)		4 404 000	XXX	XXX	XXX	159.721.684	, . ,	XXX	XXX
	ai - Industriai and Miscellaneous (Onaillia COBANK ACB ABS	atea) bond	JS I	2FE	30,000,000		16,081,582,124	30,000,000	15,354,502,409 30,000,000	(551,593)	(16,907,019)	10,891,411	1,461,262	2.530			159,721,684	637,624,842 689,094	01/03/2012	12/31/2049
	ENEL SPA		'	2FE				6,000,000	6.476.969		(73.051)			8.750			141.458	525,000	03/04/2015	09/24/2073
	SUNTRUST BANKS ABS	J		3FE	9,933,686		9, 150, 000	10,000,000	9,971,922		2.715			2.090	6.559	EMAN	27,286	180,531	05/12/1997	05/15/2027
	MELLON CAPITAL IV ABS			2FE	12,000,000		11,310,000	12,000,000	12,000,000		2,713			4.000	4.748	M ISD	16.000	486,667	06/12/2007	01/01/9999
	SUNTRUST PREFERRED CAP I ABS		-   1	3FE			462.370	504.000	266,283					4.000	6.547		952	20,440	08/06/2007	01/01/9999
	USB REALTY CORP ABS		1	1FE	7.999.680	90.1250	7,210,000	8,000,000	7.999.726		6			2.506	2.506	JAJO	43.440	181.539	12/18/2006	01/01/9999
	ototal - Bonds - Hybrid Securities - Issuer	Obligation	19		66,883,388		53,456,120	66,504,000	66,714,901		(70,331)			XXX	XXX	XXX	404,148	2,083,270	XXX	XXX
	al - Hybrid Securities	Obligation	10		66.883.388		53,456,120	66,504,000	66.714.901		(70,331)			XXX	XXX	XXX	404, 148	2.083.270	XXX	XXX
	al - Parent, Subsidiaries and Affiliates Bo	nds			00,000,000	XXX	00,400,120	00,004,000	00,714,001		(10,001)			XXX	XXX	XXX	404, 140	2,000,270	XXX	XXX
	ISHARES IBOXX INV GR CORP BD ETF	I		2	132,807,425		132.807.425	132.807.425	132.807.425					0.000		7001		2.683.550	12/21/2017	12/31/2018
	ototal - Bonds - SVO Identified Funds - Ex	change T	raded Fur	ıds - as	, , ,			, , ,										, , , , , ,		
	ntified by the SVO	warige .			132.807.425	XXX	132.807.425	132.807.425	132.807.425					XXX	XXX	XXX		2.683.550	XXX	XXX
	ototal - SVO Identified Funds				132,807,425		132,807,425	132,807,425	132,807,425					XXX	XXX	XXX		2,683,550	XXX	XXX
	al - Issuer Obligations				15.855.064.781	XXX	16.872.902.212	16.418.002.754	16.101.723.319	(268.813)	14.709.658	2.822.229	1.461.262	XXX	XXX	XXX	170.670.107	634.082.127	XXX	XXX
	al - Residential Mortgage-Backed Securit	ies			208.038.556		231.325.527	300.386.747	185,018,730	(200,010)	(6,413,259)		1, 101,202	XXX	XXX	XXX	1,146,202	12,771,153	XXX	XXX
	al - Commercial Mortgage-Backed Securi				73,210,321		79,971,172	104,420,297	75, 141, 754	588.478	2.258.259	5.084.554		XXX	XXX	XXX	455.867	6,661,236	XXX	XXX
	al - Other Loan-Backed and Structured S				1,202,457,397	XXX	1,297,546,818	1,818,138,017	1,217,559,860	(871,258)	1,042,781	1,215,641		XXX	XXX	XXX	7,958,213	56,868,882	XXX	XXX
	al - SVO Identified Funds				132,807,425		132,807,425	132,807,425	132,807,425	, ,	, , ,	, , , , , , ,		XXX	XXX	XXX	,,=	2,683,550	XXX	XXX
8399999 - To					17,471,578,480		18,614,553,153	18,773,755,240	17,712,251,087	(551,593)	11,597,439	10,891,411	1,461,262	XXX	XXX	XXX	180,230,389	713,066,948	XXX	XXX
					, 1,010, 100		,,000,100	,,	,=,=01,001	(101,000)	,501,100	,501,111	.,,				,200,000	,000,010	• •	

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### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

### **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8		air Value	11		Dividends			Change in B	Book/Adjusted	d Carrying Value		20	21
		3 4	-			_	9	10		12	13	14	15	16	17	18	19		
																	Total		
							Rate										Foreign		
							Per								Current		Exchange		
							Share							Current	Year's	Total Change			
				D		D = =1./								Current		Total Change			
OL LOID				Par	<b>.</b>	Book/	Used to						Unrealized	Year's	Other-Than		Book/		
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted	Adjusted	NAIC	_
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)		Carrying Value		Desig-	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	nation	Acquired
	DCP MIDSTREAM PARTNERS			100.00	0.990	692,032	99.200	690,432		5,846					3,968	(3,968)		P3LFE	11/13/2017
	DELPHI FINANCIAL GROUP INC REDEEM		70,000.000	25.00		1,750,000	22.000	1,540,000	1,750,000	13,359	103,376							RP3LFE	05/16/2007
	ENERGY TRANSFER PARTNERS LP		1,650,000.000	100.00	0.970	1,608,313	97 . 125	1,602,563	1,608,313	12,891					41,688			P3LFE	11/13/2017
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		3,727,000.000	100.00	1.000	3,713,603	97 . 125	3,619,849	3,713,603	30,864					13,398			P3LFE	11/13/2017
29278N-AB-9	ENERGY TRANSFER PARTNERS LP	LS	6,459,000.000	100.00	1.000	6,445,488	97 . 125	6,273,304	6,445,488	53,489					13,513			P3LFE	11/13/2017
	FOREST RESOURCES SERIES C	0	985.210				8.830	8,700					(13,285)			(13,285)		RP5AZ	05/05/2006
	QLIK PARENT INC.		10,469.250	1.00		10,469,250		10,469,250	10,469,250									P5*U	08/22/2016
	CP OPCO INC. PREFERRED BLS		460.940	1.00			0.00											P6UZ	08/31/2016
	CENTAUR FUNDING	D	4,500.000	1,000.00		4,591,638	1, 137.960	5, 120, 819	4,879,280	56,750	408,600			(33,873	)	(33,873)		RP2LFE	09/22/2004
S50767-05-2	HENKEL VORZUG	B	11,238.000	1.00		1,316,877	132.508	1,489,128	1,221,535	2,201	15,643						160 , 168		11/30/2016
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	2,965.000	1.00		402,298	199.873	592,624	369,972	1,503	4,937						48,931		11/30/2016
	PORSCHE AUTOMOBIL HOLDING SE	B	4,388.000	0.10		235,786		367,679	215,926	944	4,024						28,678		11/30/2016
	ROLLS-ROYCE PREF C SHARE	B	2,670,346.000	1.00	0.00.	4,017	0.001	3,605	4,017									RP1LFE	10/26/2017
8499999. S	ubtotal - Preferred Stock - Industria	al and Miscella	neous (Unaffiliated)			31,229,302	XXX	31,777,951	31,369,414	177,847	536,580		(13,285)	(33,873)	72,566	(119,724)	237,777	XXX	XXX
					<b></b>														
					·····													ļ	
					}							-			+	+		<b></b>	
					·														
					<del> </del>								<b>+</b>		+	-			
	I			ļ	ŀ		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\											\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	
I 8999999 - I	Total Preferred Stocks					31,229,302	XXX	31.777.951	31.369.414	177.847	536.580		(13.285)	(33.873)	72.566	(119.724)	237.777	XXX	XXX

## **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		Ī -				Rate	-		-			-			-		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP			l I ,	Number						A	Nia a a danita al					Market	
					Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		
Identi-	<b>5</b>		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
88579Y-10-1	3M COMPANY			14,747.000	3,471,001	235.370	3,471,001	2,388,608		58,390		690,484	1,272			L	12/12/2017
	AA PLC		В	233,096.000	536,044	2.300	536,044	476,451				59,950		59,950	(357)	U	11/30/2017
H0010V-10-1	ABB_LTD-REG_CMN_STK		B	84,520.000	2,265,431	26.803	2,265,431	1,888,156	7,953	25,849		288,203		288,203	45, 175	U	11/30/2017
	ABBOTT LABS			47 , 135 . 000	2,689,994	57.070	2,689,994	2,072,436		39,778		700,499		700,499		L	12/01/2017
00287Y-10-9	ABBVIE INC			43,732.000	4,229,322	96.710	4,229,322	3,093,561		88,964		1, 183, 927		1, 183, 927		L	11/30/2017
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.		B	15,713.000	350,005	22.275	350,005	206,214		6,467		91,483		91,483	42,071	U	11/30/2016
G1151C-10-1	ACCENTURE PLC			16,947.000	2,594,416	153.090	2,594,416	1,562,364		42,935		608,710	725			L	09/19/2017
E0008Z-10-9	ACCIONA		B	10,570.000				860 , 164				(2,647)		(2,647)	6,077	U	11/30/2017
E0060D-14-5	ACERINOX		B	40,586.000	580,685	14.308	580,685	546,596				30,003		30,003	4,086	U	11/30/2017
00507V-10-9	ACTIVISION BLIZZARD INC			20,602.000	1,304,519	63.320	1 , 304 , 519	754,239		6, 181		560,580		560,580		L	11/30/2016
	ADIDAS SALOMON AG		В	6,271.000	1,258,676	200.714	1,258,676	573, 127	1,581	12,515		118,791		118,791	146,237	U	02/02/2017
G0084W-10-1	ADIENT PLC		D	7,310.000	575,297	78.700	575,297	366,620		6,031		146,931		146,931		L	11/30/2016
	ADOBE SYS INC			16,352.000	2,865,524	175.240	2,865,524	1,275,427				1, 179, 199	196	, ,		L	09/19/2017
	ADVANCED AUTO PARTS INC.			13.000	1,296	99.690	1,296	1,285	1	1		11	72			L	09/19/2017
00773T-10-1	ADVANSIX INC			15,347.000	645,648	42.070	645,648	283,607				305,866		305,866		L	11/30/2016
N00927-29-8	AEGON		В	30,378.000	193,880	6.382	193,880	152,201		4,016				8,472	22,884	U	05/23/2017
	AENA SA		В	4,642.000	942,025	202.935	942,025	616,022	778	15,763		193,769		193,769	113,471	U	11/30/2016
	AETNA INC.			9,648.000	1,740,403	180.390	1,740,403	990,388		16,775		540,490	52			L	12/01/2017
	AFFILIATED MANAGERS GR			37.000	7,594	205.250	7 ,594	7 , 175		2		<u>4</u> 19	577			L	12/01/2017
	AFLAC INC.			11,270.000	989,281		989,281	664,783		19,451		203,251		203,251		L	12/01/2017
	AGILENT TECHNOLOGIES INC			97.000	6,496	66.970	6,496	5,812	14	24		684	136			L	09/19/2017
S22135-38-8	AGRIUM INC COM		В	9,656.000	1,114,222	115.392	1, 114, 222	994,404		18,559		57,511		57,511	53,092	U	11/30/2017
	AIA GROUP LTD COMMON STOCK		В	321,000.000	2,736,833	8.526	2,736,833	1,855,188		34,724		910,871		910,871	(21,583)	U	05/31/2017
	AIR PRODUCTS & CHEM			8,433.000	1,383,687	164.080	1,383,687	1,116,200	8,011	25,362		140,227		140,227		L	12/01/2017
	AKZO N.V.		В	15,059.000	1,320,410		1,320,410	964,293		69,986		249,066		249,066	143,381	U	04/27/2017
013872-10-6	ALCOA CORP			13,023.000	701,549	53.870	701,549	442,512				231, 171		231, 171		L	11/30/2017
015271-10-9	ALEXANDRIA REAL ESTATE			46.000	6,007	130.590	6,007	5,920	41					87		L	12/01/2017
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		В	14,299.000	748,531	52.348	748,531	579,936		3,414		54,866		54,866	44,530	U	09/24/2015
D03080-11-2	ALLIANZ SE-REG COM STK		В	10,856.000	2,496,372	229.953	2,496,372	1,886,859	8,918	66,670		382,372		382,372	222,254	U	12/12/2017
	ALLY FINANCIAL INC			71.000	2,070	29.160	2,070	1,935				136		136		L	12/01/2017
	ALPHABET INC CLASS A			2,497.000	2,630,340	1,053.400	2,630,340	1,719,936				618,317	6,231	612,086		L	12/12/2017
02079K-30-5	ALPHABET INC CLASS A	LS		4,786.000	5,041,572	1,053.400	5,041,572	2,701,749				1,248,907		1,248,907		L	10/05/2015
02079K-10-7	ALPHABET INC CLASS C			7,591.000		1,046.400	7,943,222	5,003,734				1,765,318	6,580	1,758,738		L	12/12/2017
022098-10-3	ALTRIA GROUP INC.		l	47,297.000	3,377,479	71.410	3,377,479	2,861,682	31,216	96,461		171,575	2,421	169, 154		L	12/12/2017
E04908-11-2	AMADEUS IT HOLDING CMN STK		В	17,398.000	1,255,789	72.180	1,255,789	689,960	1,373	14,872		329,973		329,973	133,623	U	09/24/2015
023135-10-6	AMAZON COM INC		l	9,904.000	11,582,431	1,169.470	11,582,431	4,760,368				3,801,187	1,244	3,799,943		L	12/12/2017
Q03080-10-0	AMCOR LTD ORD		R	113,096.000	1,364,023	12.061	1,364,023	1, 164, 823		32,483		26,494	·····-	26,494	80,372	U	11/30/2017
023586-10-0	AMERCO			14.000	5,291	377.910	5,291	5,291	7	· · · · · · · · · · · · · · · · · · ·			7	(7)		L	12/01/2017
023608-10-2	AMEREN CORP			95.000	5,604	58.990	5,604	5,244		117		360	233			L	11/01/2017
02376R-10-2	AMERICAN AIRLINES GROUP INC	LS	l	30.000	1,561	52.030	1,561	1,419		4		141	24			L	10/30/2017
025537-10-1				12,971.000	954,276	73.570	954,276	757,667		27,392		116,900	43			L	12/12/2017
025816-10-9 025932-10-4	AMERICAN EXPRESS CO		····	18,434.000 50.000	1,830,681 5,427	99.310 108.540	1,830,681 5,427	1,183,773 5,078		24,034		463,025 349		463,025 349		L	10/03/2017 11/01/2017
025932-10-4					,											L	
	AMERICAN INTL GROUP INC			20,008.000	1,192,077	59.580	1, 192,077	1, 106, 351	0.757	25,610		(114,646)	83	(114,646)		L	10/15/2015
03027X-10-0	AMERICAN TOWER CORP			12,510.000	1,784,802	142.670	1,784,802	1,244,146	8,757	31,178		460,740	83			L	11/01/2017
030760-10-6	AMERIPRISE FINL INC			6, 191.000	1,049,189	169.470	1,049,189	737,401		20,019		361,707		361,707		L	10/30/2017
03073E-10-5 031100-10-0	AMERISOURCEBERGEN CORP		1	19.000	1,745	91.820	1,745 6.160	1,485		9		260 525	44	215 525		L	10/30/2017 10/03/2017
	AMELEK INC		····	85.000	6,160	72.470		5,635		70.040			506			L	
031162-10-0 00344G-10-1	AMP LTD			27,766.000 105.136.000	4,828,507 426.785	173.900 4.059	4,828,507 426,785	4,604,003 412,702		72,012 23,190		412, 117 10.971	506	411,611 10.971	32 . 125	L	12/01/2017
Q0344G-10-1 032095-10-1	AMPHENOL CORP.		D	105,136.000	1,251,326	4.059 87.800	426,785		2,708	23,190		10,9/1		10,9/1	32, 125	U	09/24/2015
032095-10-1	AMPHENUL CUMP.  ANADARKO PETE CORP			14,252.000	1,251,326		1,251,326		2,708	9,549		293,591		293,591		L	
	ANALOG DEVICES INC			14,873.000	1,809		1,809	1,461		20,634		185,408		149		L	10/30/2017
	ANALOG DEVICES INCANDEAVOR		l	14,873.000	1,324,143		1,324,143	953,557		20,634		185,408		1, 108		L	11/30/2017
UUUHUM 1U-U	UINTER LOLD				, 000, 0	114.040				ا و		, (		1, 108		L	14/01/201/

## **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of (	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
		Code	eign						but Oripaid		Uripaiu		necognized			(a)	
G03764-13-4 B63151-12-8	ANGLO AMERICAN PLC CMN STK		В	16,266.000 26,255.000	340,949 . 2.936.110	20.961 111.831	340,949 2,936,110	71,792 2,941,124	14.681	8, 129 51, 303		96,452		96,452	11,348	U	09/24/2015
B5064A-10-7	ANHEUSER-BUSCH INBEV NV		В		2,936,110	111.831	2,936,110	2,941,124	4,681	3,086		(181,048)		(181,048)	256,316	U	10/15/2017
036620-10-5	ANSYS INC		D	39.000	5.756	120. 181	5.756	4,758	4,9/4	3,080		998	24	974		U	11/01/2017
036752-10-3	ANTHEM INC			6,352.000	1,429,264	225.010	1,429,264			17,090		513,987	514	513,473		L	11/01/2017
Q09504-13-7	ANZ NATIONAL BANK		R	27,865.000	626,377	223.010	626,377	584,287		34 , 158		(34,506)	۱۹ لا	(34,506)	47,098	L	11/30/2016
	AON PLC		D	8.549.000	1,145,566	134.000	1.145.566	779,283		11.972		190.793	511	190.282	, 17,000	·	12/01/2017
	AP MOLLER MAERSK B		R	0.000	, 140,000	1,327.421	, 140,000		12,449							II	09/24/2015
037833-10-0	APPLE INC.			125,291.000	21,202,996	169.230	21,202,996	14,473,517	12,110	300.329		6,511,669	5.896	6,505,774		1	12/12/2017
	APPLIED MATERIALS INC		]	29.870.000	1,526,954	51.120	1,526,954	685.064		11.907			3.852				12/01/2017
	APTIV PLC			10,518.000	892,242	84.830	892,242	633,921				258,320		258,320			12/06/2017
03852U-10-6	ARAMARK		1	129.000	5,513	42.740	5,513	5,245		25		268	58	210		L[	12/01/2017
G0450A-10-5	ARCH CAPITAL GROUP		[	62.000	5,628	90.770	5,628	5,628					424	(424)		L	12/01/2017
039483-10-2	ARCHER DANIELS MIDLAND CO			34.000	1,363	40.080	1,363	1,363		9			85	(85)		L	12/01/2017
03965L-10-0	ARCONIC INC INC			13,372.990	364,414	27.250	364,414	293 , 130		3,210		116,479		116,479		L	11/01/2016
042735-10-0	ARROW ELECTRONICS INC			65.000	5,227	80.410	5,227	5, 135				92	3	88		L	12/01/2017
	ARTHUR J GALLAGHER & CO			89.000	5,632	63.280	5,632	5,632					293	(293)		L	12/01/2017
	ASAHI GROUP HOLDINGS LTD		B	20,900.000	1,037,115	49.623	1,037,115	682,696		9,864		348,502		348,502	27,397	U	11/30/2016
N07059-20-2	ASML HOLDING N.V.		B	10,554.000	1,839,522	174.296	1,839,522	1,048,055		11,759		490,566		490,566	161,746	U	10/15/2015
	ASSA ABLOY B ORD		B	85,395.000	1,777,259	20.812	1,777,259	1,660,668		8,926		9,363		9,363	83,045	U	11/30/2017
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.		B	24,322.000	443,929	18.252	443,929	312,568		18,497		28,869		28,869	52,831	U	10/20/2016
J96216-12-2	ASTELLAS PHARMA INC		B	22,900.000	292 , 120 .	12.756	292, 120	301,636	661	6,241		(27,231)		(27,231)	6,352	U	02/02/2017
	ASTRAZENECA PLC ORD USDO.25		B	8,251.000	571,582	69.274	571,582	532,391		22,818		86,807		86,807	32,357	U	10/15/2015
	AT&T INC			7,760.000	301,709 _	38.880	301,709	274,860		14,757		(24,857)	9,269	(34, 125)		L	11/01/2017
	ATLAS COPCO A ORD		В	31,731.000	1,383,986 .	43.616	1,383,986	832,025		21,327		286,515		286,515	122,538	U	02/02/2017
049560-10-5	ATMOS ENERGY CORP			59.000	5,068	85.890	5,068	4,947	0.740	29		121	252	(131)	0.004	L	09/19/2017
SB07VZ-99-2	AUTOLIV INV		В	86,520.000	903,871 .	10.447 127.080	903,871	995,514	2,742	55,530		(98,004)	109	(98,004)	6,361	U	11/30/2017
052800-10-9 053015-10-3	AUTOMATIC DATA PROCESSING INC COM	LS		43.000	5,464	127.080	5,464	5,464 990,510	7,523	27.071		171,548	109	(109)		L	12/01/2017
	AUTOZONE INC			2.000	1,423	711.370	1,423	1,070		21,011		352		1/1, 548		L	09/19/2017
	AVALONBAY CMNTYS INC			4,386.000	782,506	178.410	782,506	722,209	6,228	24.476		5,476	734	4,742		L	12/01/2017
053611-10-9	AVERY DENNISON CORP			49.000	5.628	114.860	5.628	4,389		42		1,239		1.238		L	09/19/2017
	AVIVA ORD GBPO.25		R	37,857.000	259,384	6.852	259,384	234, 179		11.997		12,351	1,653	10.698	21, 158	II	11/30/2016
	AXA		B	84,362.000	2,505,702	29.702	2,505,702	2,284,481		47.032		11,207	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	11,207	160,391	11	11/30/2017
T0783G-10-6	AZIMUT HOLDING SPA		В	36,361.000	697,287	19, 177	697.287	691.946				434		434	4,907	U	11/30/2017
	BAE SYSTEMS ORD GBP0.025		В	194,857.000	1,510,387	7.751	1,510,387	1,394,998		31.664		(8,203)		(8, 203)		U	11/30/2017
	BALFOUR BEATTY PLC		В	200,789.000	806,704	4.018	806,704	719,721				87,520			(537)	U	11/30/2017
	BANCO SANTANDER SA EUR 0.5		В	172,821.000	1, 137,020	6.579	1, 137, 020	794,910	2,568	23,427		117,252		117,252	108,470	U	10/18/2017
060505-10-4	BANK AMER CORP COM			246,661.000	7,281,433	29.520	7,281,433	4,328,855		92,988		1,769,706		1,769,706		L	12/12/2017
064058-10-0	BANK NEW YORK MELLON CORP			34,207.000	1,842,389	53.860	1,842,389	1,496,041		21,416		153, 177		153 , 177		L	11/30/2017
	BANK NOVA SCOTIA HALIFAX COM		В	38,875.000	2,516,892	64.743	2,516,892	2,007,664		67 , 170		175,747		175,747	135,048	U	11/30/2017
	BANK OF MONTREAL		В	22,232.000	1,784,841	80.283	1,784,841	1,452,864		40,718		64,059		64,059	95,809	U	11/30/2017
	BARRICK GOLD CORP COM NPV		B	39,850.000	578,214	14.510	578,214	252,351		4,081		(116,671)		(116,671)	56,298	U	01/16/2015
	BASF SE		B	24,476.000	2,696,311	110.161	2,696,311	2, 185, 404	7,836	58,544		74, 104		74, 104	269,014	U	11/30/2017
	BAXTER INTL INC			13,527.000	874,385	64.640	874,385	518,045	2, 164	8,091		272,571	9	272,561		L	12/01/2017
	BAYER AG ORD NPV		B	7,824.000	977,086 .	124.883	977,086	904, 179	6,255	19,586		145, 109	101,309	43,800	115,230	U	10/15/2015
	BAYERISCHE MOTOREN WERKS AG	ļ	В	5,879.000	612,977 .	104.265	612,977	564,213	4,867	19,209		(12,809)		(12,809)	75,458	U	10/15/2015
	BB+T CORP	-		28,182.000	1,401,209	49.720	1,401,209	1,112,696		27,365		60,546		60,546	45 5	<u> </u>	12/01/2017
	BBVA(BILB-VIZ-ARG) EURO.49		R	46,403.000	396,286	8.540	396,286	249,588	1,040	7,410		46,925		46,925	45,509	V	04/03/2017
	BCE INC COM NPV	-	D	45, 130.000	2, 174,827	48.190	2, 174,827	2,161,378		18,492		(16,833)		(16,833)	74,866	U	11/30/2017
075887-10-9 084423-10-2	BECTON DICKINSON		·	8,928.670	1,911,271	214.060	1,911,271	1,398,534		21,468		353,797		353,797		<u> </u>	12/29/2017
	BERKLEY W R CORP COM BERKSHIRE HATHAWAY INC - CL B	-	1		5,374 7,374,973	71.650 198.220	5,374 7,374,973	5,214 5,949,059				1,005,787		1,005,787		L	12/01/2017
	BHP BILLITON LTD COMN STOCK		B	43, 191, 000		23.128	998.929	5,949,059		35.548		146.817		1,005,787	68.371	L	11/30/2016
4 1-100m 10 0	D.   D.   C.   I   OI   O   OI   O   OI   OI   OI	1	. · · · · · · · · · · · · · · · · · · ·	TU, 101.000 L						, 00, 040	<b></b>	,		,		·	1/ OO/ EU IU

## **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	C 4															
		Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		Indicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	· '	Code	eign						but Oripaid	8,780	Unpaid		Recognized	\ - /		(a)	
G10877-10-1 G1093E-10-8	BHP BILLITON PLC ORD USDO.50		. В	10,326.000	212,670 393.327	20.596	212,670 393.327	115,668	6.848	8,780		34,486		34,486 16,296	11,484	U	10/15/2015
09062X-10-3	BIOGEN INC		. в	4,584.000		318.570		1,303,377	b,848			16,296 271,889	40		(262)	V	09/19/2017
09062X-10-3	BIOMARIN PHARMACEUTICAL INC	1.0		4,584.000	1,460,325 .	89.170	1,460,325	1,303,377				2/1,889	10	2/1,8/9		L	08/08/2016
09075E-10-0	BIOVERATIV INC	Lo		0.500	1,246	53.920	1,240	1, 100				6				L	02/02/2017
09075E-10-0	BIOVERATIV INC	1 9		2,289.000	123,423	53.920	123,423	111,497				11,926		11,926		L	02/02/2017
09247X-10-1	BLACKBOCK INC	LO		2,722.000	1,398,319	513.710	1.398.319	1.012.680		27.025		359.353		359.353		L	11/30/2017
F1058Q-23-8	BNP PARIBAS S.A.		R	38,582.000	2,883,997	74.750	2,883,997	2,513,706				32,721		32,721	236,505	L	11/30/2017
097023-10-5	BOEING CO			14, 185.000	4, 183, 298	294.910	4, 183, 298	1,873,337				1,970,631		1,970,631		i	11/01/2017
101121-10-1	BOSTON PPTYS INC			7.047.000	916,321	130.030	916,321	806,668	5.638	21, 141		29,950				L	09/24/2015
101137-10-7	BOSTON SCI ENTIFIC CORP COM		]	.39,530.000	979,949	24.790	979,949	606,860	, , , , , , , , , , , , , , , , , , , ,	.,,,,,,		124,915		124,915		L	09/24/2015
G12793-10-8	BP PLC		В	134, 126.000	948,381	7.071	948,381	767,393		54,096		59,353	34,282	25,071	78,736	U	11/30/2016
Q6634U-10-6	BRAMBLES		В	57,916.000	456,161	7.876	456, 161			12,940		(93,979)		(93,979)	30, 122	U	09/24/2015
J04578-12-6	BRIDGESTONE		В	29,000.000	1,348,442	46.498	1,348,442	1, 122, 855		22,502		181,651		181,651	31,608	U	11/30/2017
10922N-10-3	BRIGHTHOUSE FINANCIAL INC			495.450	29,053	58.640	29,053	28,362				691		691		L	08/07/2017
109641-10-0	BRINKER INTERNATIONAL, INC	LS		15, 174.000	589,358	38.840	589,358	557,341		5,766		32,017		32,017		L	11/30/2017
110122-10-8	BRISTOL MYERS SQUIBB CO			3,479.000	213, 193	61.280	213, 193	200,100		5,374		9,778	47	9,732		L	11/01/2017
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25		B	56,201.000	3,814,980	67.881	3,814,980	3,421,414	32,834	105,852		285,776		285,776	228,792	U	07/31/2017
Y09827-10-9	BROADCOM LTD		. D	10 , 166 . 000	2,611,645	256.900	2,611,645	1,243,361		47,213		767,955	120	767,836		L	12/12/2017
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			61.000	5,525	90.580	5,525	4,679	22	22		847		847		L	09/19/2017
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		. B	31,896.000	1,392,992	43.673	1,392,992	1,026,280		18,286		264,917		264,917	72,965	U	02/02/2017
115637-20-9	BROWN FORM AN CORP CLASS B			81.000	5,562	68.670	5,562	4,917	16			646		646		L	12/01/2017
115637-20-9	BROWN FORM AN CORP CLASS B	LS	·	10.000	687	68.670	687	607	2			80		80		L	12/01/2017
G1660V-10-3	BTG PLC		В	40,040.000	413,001	10.315	413,001	392,951				20,325		20,325	(275)	V	11/30/2017
G16962-10-5	BUNGE LTD			81.000	5,433 .	67.080	5,433	5,433	44.000	63		(40,000)	1,757	(1,757)	45.000	L	12/01/2017
Q1892D-10-2 G1700D-10-5	BUNNINGS WAREHOUSE PROPERTY TRUST		. В	220,471.000	532,843 .	2.417	532,843	535,502	14,980 4,424	15.061		(18,328)		(18,328)	15,669	U	11/30/2017
127097-10-3	CABOT OIL + GAS CORP COM		. в	8,949.000	727,238 255,941	24.241 28.600	727,238255,941	218,865	4,424	1.487		45,829	16		37,891	V	12/01/2017
127387-10-3	CADENCE DESIGN SYSTEMS INC				5,520	41.820	255,941	4,518		1,487		1,003	816	187		L	12/01/2017
13123X-10-2	CALLON PETROLEUM CO	1 9		71,409.000		12.150	867,619	788,355				79,264	0ا ۵۔۔۔۔۔	79,264		L	12/01/2017
133131-10-2	CANDEN PROP	LO		58.000	5,339	92.060	5,339	5,006	44	80		333	572	(239)			12/01/2017
134429-10-9	CAMPBELL SOUP CO			27.000	1,299	48.110	1,299	1,264		19		35	140	(105)		L	07/05/2017
S21705-25-6	CANADIAN IMP BANK COM NPV		B	21,633.000	2,115,733	97.801	2,115,733	1,745,971				195, 430		195, 430	104.623	U	11/30/2017
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		В	520.000	95,314	183.295	95,314	74,279		725		15,374		15,374	5,661	U	10/15/2015
J05124-14-4	CANON		В	33,000.000	1,230,359	37.284	1,230,359	1,018,750		40,387		252,784		252,784	45,308	U	10/15/2015
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC		В	198,737.000	859,486	4.325	859,486	704,026				156,032		156,032	(572)	U	11/30/2017
14040H-10-5	CAPITAL ONE FINL CORP			19,635.000	1,955,253	99.580	1,955,253	1,606,495		27,941		231,957		231,957		L	11/30/2017
143658-30-0	CARNIVAL CORP		ļ	15,714.000	1,042,938	66.370	1,042,938	737,987		24,429		218,252	200	218,052		L	12/01/2017
149123-10-1	CATERPILLAR INC		ļ	16,605.000	2,616,616	157.580	2,616,616	1,289,094		47,601		1,016,156		1,016,156		L	11/30/2017
12503M-10-8	CBOE GLOBAL MARKETS INC		ļ <u>.</u>	47.000	5,856	124.590	5,856	4,478		23	ļ	1,378		1,378		L	12/01/2017
12504L-10-9	CBRE GROUP INC		<del> </del>	140.000	6,063	43.310	6,063	5,511			ļ	553		553		L	12/01/2017
124857-20-2	CBS CORP C LASS B		<del> </del>	12,335.000	727,765	59.000	727,765	603,268	2,220	8,881	ļ	(56,988)		(56,988)		<u> </u>	09/24/2015
\$21715-73-5	CDN NAT RES COM NPV		B	51,847.000	1,858,787	35.851	1,858,787	1,346,707		29,077		82,110		82,110	100,932	U	11/30/2017
\$21806-32-8	CDN NATL RAILWAYS COM NPV		В	25, 110.000	2,077,219	82.725	2,077,219	1,752,860		25,439		262,698		262,698	95,961	U	11/30/2017
12514G-10-8	CDW CORP/DE		·····	81.000	5,629 .	69.490	5,629	5,216		28		413		413		L	12/01/2017
15135B-10-1	CENTENE CORP		····	61.000	6, 154	100.880	6, 154	5,896			·	258		258		L	11/01/2017
15189T-10-7 J05523-10-5	CENTERPOINT ENERGY INC			196.000 8.000.000	5,559 1,433,111	28.360	5,559 1,433,111	5,399 1,266,929	267	94 8.724	····	160 67.621	863	(703) 67.621	45,468	L	12/01/2017 02/02/2017
156782-10-4	CERNER CORP		D	8,000.000	742,436	179.139 67.390	742,436	675,227	207	5,724	<u> </u>	67,621		215,360	40,468	V	11/30/2017
125269-10-0	CF INDUSTRIES HOLDINGS		1		1,531	67.390		1.143		17	l	215,360	۵	215,360		۱	11/30/2017
808513-10-5	CHARLES SCHWAB		1	34,122.000	1,752,847	51.370	1,752,847	1, 143		10,027		380,058	0	382380 .058			11/30/2017
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			6,513.000		335.960		1,589,264		10,027		380,058	1.727	380,058			12/01/2017
02308D-10-8	CHARTER HALL RETAIL REIT		R	237,720.000		3.3.960	773,479	785,222	25,843			(34,488)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(34,488)	22,745	L	11/30/2017
16411R-20-8	CHENIERE ENERGY INC		11	6,087.000	327,724	53.840	327,724	250,217	20,040			75,540		75,540	22,143	Ľ	06/27/2016

# SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned Do	ecember 31 of	Current Year							
1	2	Cod	es	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	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
166764-10-0	CHEVRON CORP			16,597.000	2,077,778 .	125 . 190	2,077,778	1,672,305		71,385		126,996	3,353	123,643		L	09/19/2017
025192-44-3	CHINA AVIATION OIL (SINGAPORE) LTD		. B	373,300.000	452,518	1.212	452,518	450,266	0.000	00 500		(1,314)	34	(1,314)	3,566	U	12/01/2017
H1467J-10-4 F80343-10-0	CHUBB LTDCIE DE ST-GOBAIN EUR4			11,314.000	1,653,315	146 . 130	1,653,315	1,292,210	8,033	29,596		145, 126	34	145,092	00.000	L	12/12/2017
125509-10-9	CIGNA CORP		. D	6,816.000	259,058 _ 1,384,261	55.213	259,0581,384,261	200 , 187 838 , 205				5,394 472,562	306	5,394 472,255	28,888	U I	12/01/2017
G219AH-10-0	CINEWORLD GROUP PLC		R	69.653.000		8.130		518.572		270		48.086	000	48.086	(377)	L	11/30/2017
17275R-10-2	CISCO SYS INC			149,992.000	5,744,694	38.300	5,744,694	4,261,427		134.777			8.947	986, 153	(011)	i	12/01/2017
172967-42-4	CITIGROUP INC			72,922.000	5,426,126	74.410	5,426,126	4,025,138		62.397		963,929				L	11/30/2017
X1422T-11-6	CITYCON		В	343,868.000	891,075	2.591		872,503		11.407		12,301		12,301	6,271	U	11/30/2017
SBYZQ0-77-2	CK ASSET HOLDINGS LTD		В	117,120.000	1,023,281	8.737	1,023,281	801,548		,		222,709		222,709	(976)	U	09/28/2017
G21765-10-5	CK HUTCHISON HOLDINGS LTD		В	81,620.000	1,024,257	12.549	1,024,257	869,904		_28,522		107,340		107,340	(8,437)	U	11/30/2016
189054-10-9	CLOROX CO		]	7,854.000	1,168,204	148.740	1,168,204	862,923		25,647		225,096		225,096		L	12/01/2017
G22120-10-2	CLOSE BROTHERS GROUP PLC		В	40,213.000	787,685	19.588	787,685	774,600				13,609		13,609	(524)	U	11/30/2017
Y1660Q-10-4	CLP HOLDINGS LTD		В	89,500.000	915,345	10.227	915,345	778, 191		32,841		100,437		100,437	(7,580)	U	09/09/2016
125720-10-5	CME GROUP INC.			8,253.000	1,205,351	146.050	1,205,351	765,787	28,886	44,316		225,862		225,862		L	12/12/2017
BAS0H0-A6-4	CMIA PEARL LIMITED		. D	8,932,500.000	13,879,140	1.554	13,879,140	8,607,447				5,271,663		5,271,663		U	07/21/2016
191216-10-0	COCA COLA CO.		<b></b>	112,510.000	5, 161, 959	45.880	5, 161,959	4,813,018		124,374		352,782	733	352,049		L	12/01/2017
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			32,266.000	2,291,531	71.020	2,291,531	2,073,746		10 , 103		238,551	25	238,526		L	11/01/2017
194162-10-3	COLGATE PALMOLIVE CO			28,840.000	2, 175, 978	75.450	2, 175, 978	1,974,268		33,832		235,595		235,595		L	12/01/2017
20030N-10-1	COMCAST CORP NEW CL A			129,605.000	5, 190,680	40.050	5, 190,680	3,867,506		65 , 147		645,963	6,311	639,652		L	11/30/2017
D172W1-27-9	COMMERZBANK AG		B	94,309.000	1,416,145	15.016	1,416,145	610 , 195				572,377		572,377	122,991	U	03/07/2016
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		B	21,210.000	1,332,793 .	62.838	1,332,793	1,212,971		35,669		4, 130		4, 130	64,785	U	11/03/2017
H25662-18-2 SBD6K4-57-9	COMPAGNIE FINANCIERE RICHEMONT SA		В	21,523.000 66,596.010	1,950,211	90.611 21.644	1,950,211 1,441,404	1,800,484 1,023,400	18,014	20,262		385,569 368.836		385,569 368.836	41,903 49,168	V	11/30/2017
20451N-10-1	COMPASS GROUP PLC	1.0	В		1,441,404			1,023,400						28,828	49, 168	V	
205887-10-2	CONAGRA BRANDS INC	L5		11,531.000		72.250 37.670				15.078		28,828		(34, 233)		L	11/30/2017
20605P-10-1	CONCHO RESOURCES INC			11,835.000		150.220	1,777,854	1,463,444		15,078			49	(34,233)		L	12/01/2017
206787-10-3	CONDUENT INC			24,676.000	398,764	150.220	398,764	367,770				30,994		30,994		L	11/30/2017
20825C-10-4	CONOCOPHILLIPS			6,291.000	345,313	54.890	345,313	305,848		6.468		29,580		29.580		L	12/01/2017
BASOQ6-XT-6	CONREX RESID PTY GROUP REIT II		1	571,428.500	6,051,428	10.590	6,051,428	5,999,999		, 400		51,429		51,429		U	10/25/2017
209115-10-4	CONSOLIDATED EDISON INC			9,248.000	785,618	84.950	785,618	598,774		25.406		103,658	943	102,715		L	09/19/2017
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		]	5,435.000	1,242,278	228.570	1,242,278	821,446		10,653		409,038		409,038		L	11/30/2016
D16212-14-0	CONTINENTAL AG		В	4,217.000	1,139,602	270.240	1,139,602	932,205	1.637	12.501		150,932		150,932	89.581	U	11/30/2017
212015-10-1	CONTINENTAL RESOURCES INC OK			35.000	1,854	52.970	1,854	1,132				722	79,970	(79, 248)		L	01/04/2017
216648-40-2	COOPER COMPANIES INC		<u> </u>	23.000	5,011	217.880	5,011	5,011					557	(557)		L	11/01/2017
219350-10-5	CORNING IN C COM			33,923.000	1,085,197	31.990	1,085,197	661,130		20,936		260,290	116	260,174		L	12/01/2017
22160N-10-9	COSTAR GROUP INC			18.000	5,345	296.950	5,345	5,345					91	(91)		L	12/01/2017
22160K-10-5	COSTCO WHS L CORP NEW COM			10,890.000	2,026,847	186 . 120	2,026,847	1,633,701		79,514		235,826	1,799	234,028		L	11/30/2017
BAS0HA-M2-8	CP OPCO COMMON STOCK BLS			92.000		0.000										U	08/31/2016
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		B	68,201.000	1, 130, 162	16.571	1, 130, 162	980,902		21 , 196		73,563		73,563	69,998	U	11/30/2017
H3698D-41-9	CREDIT SUISSE GROUP AG CHFO.5		. B	21, 115.000	377,015	17.855	377,015	250,492		8		110,869		110,869	6,392	U	06/08/2017
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)		R	37,654.000	1,354,413	35.970	1,354,413	994,684	0.700	27,513	}	(130,078)		(130,078)	173,311	V	02/02/2017
Q2995J-10-3 22822V-10-1	CROMWELL PROPERTY UNITS		g	417,906.000 9.968.000	330 , 133	0.790 111.010	330,133 1.106.548	329,943 789.825	6,766		····	(9,518) 241,624		(9,518) 241,624	9,708	V	11/30/2017
22822V-10-1 228368-10-6			1		1, 106, 548					38,8/5		241,624	300	241,624		L	
Q3018U-10-9	CROWN HOLDINGS INC				5,006 2,363,423	56.250		5,006		18.337			300	(300)	121.652	L	11/01/2017
126408-10-3	CSX CORP		l D	29,815.000			1,640,123	1,764,871		23,256		568,870			121,002	u	11/30/2017
231021-10-6	CUMMINS IN C COM		1	7,368.000	1,301,484	176.640	1,840,123	970,092		25,250	<u> </u>	257, 187		257, 187			1730/2016
126650-10-0	CVS HEALTH CORPORATION		1	21.000	1,523	72.500	1.523	1,454		25,576	<u> </u>	237 , 167	30	257, 187		L	10/30/2017
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		В	45,000.000	928,362	20.630	928,362	716,847	916	14,603		143,836		143,836	33,722	U	09/24/2015
J10038-11-5	DAIKIN INDUSTRIES JPY50		В	13,600.000	1,609,907	118.376	1,609,907	895,972	450	14,233		293.325		293.325	56,542	U	02/02/2017
G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V		]в	75,367.000	608,148	8.069	608,148		15,938			63,253		63,253	(405)	U	11/30/2017
D1668R-12-3	DAIMLERCHRYSLER		В	20,048.000	1,704,414		1,704,414	1,567,850	8,964	59,983		15,767	13,848	1,919	207,076	U	10/15/2015
	DALWA SECURITIES		R	18 000 000	112 953	6 275	112 953	108 589	713	3 661	1	(2 117)	,	(2 117)	3 908	II	11/30/2016

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of (	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate	-		-						-		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted					Amaunt	Nanadmittad					Market	
			_			Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		D-4-
Identi-	5		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
235851-10-2	DANAHER CO RP COM			15,554.000	1,443,722	92.820	1,443,722	1,029,523	2, 178	7,774		213,073	58	213,016		L	12/12/2017
K22272-11-4	DANSKE BANK		B	42,398.000	1,652,048		1,652,048	1,264,396	13,990	31,000		152,354		152,354	141,435	U	11/30/2017
	DARDEN RESTAURANTS INC			65.000	6,241		6,241	5, 127		74		1, 114	927	187		L	11/01/2017
	DBS GROUP HOLDINGS LTD		В	38,300.000	712,178	18.595	712, 178	555,073		17,565		217, 191		217, 191	35,292	U	11/30/2016
	DEBENHAMS PLC		B	907,925.000	426,797	0.470	426,797	478,779	29, 165			(52,356)		(52, 356)	374	U	12/05/2017
	DEERE & CO.			6,926.000	1,083,988	156.510	1,083,988	591,901	4, 156	16,604		370, 108		370, 108		L	07/05/2017
	DELEK GROUP LTD.		B	7,766.000	1,259,642	162.200	1,259,642	1,242,532		16,704		9,115		9, 115	7,995	U	12/05/2017
	DELPHI TECHNOLOGIES PLC			3,506.000	183,960	52.470	183,960	122,924				61,036		61,036		L	12/13/2017
	DELTA AIR LINES, INC			29.000	1,624	56.000	1,624	1,425		15		199	26	174		L	10/30/2017
	DENSO CORP		B	20,800.000	1,248,739	60.036	1,248,739	969,845	596	20 , 455		300,988		300,988	44,845	V	10/15/2015
	DERWENT LONDON PLC		R	15,880.000	669,798	42.179	669,798	594,755				74,837		74,837	207	U	12/04/2017
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)		R	24,248.000	462,232	19.063	462,232	318,748	1,381	3,809		77,690		77,690	52,952	U	04/06/2017
	DEUTSCHE BOERSE AG CMN STK NPV		R	12,359.000	1,436,579	116.237	1,436,579	955,324	3,716	27,660		312,689		312,689	168,566	U	04/10/2017
	DEUTSCHE POST AG COM STK		В	26,799.000	1,279,165	47.732	1,279,165	802,127		30,801		270,550		270,550	125,719	U	10/15/2015
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		B	186,904.000	3,320,507	17.766	3,320,507	3,250,755		41,695		(147,699)		(147,699)	162,704	U	11/30/2017
	DFS FURNITURE PLC		B	115,592.000	306,479	2.651	306,479	311,245		11,617		(4,884)		(4,884)	119	U	12/05/2017
	DIAGEO		В	64,077.000	2,362,034	36.862	2,362,034 44,393	1,897,377		40,837		495,086		495,086 6.089	81,876	V	11/30/2017
	DIAMOND OF FSHORE DRILLING INC COM			2,388.000	44,393	18.590		38,304				6,089		, .		L	11/30/2017
25271C-10-2 25278X-10-9	DIAMOND OF FSHORE DRILLING INC COM	LS		30,686.000	570,453 6,186	18.590	570,453 6.186	492,203				78,249		78,249		L	11/30/2017
	DIAMONDBACK ENERGY INC			49.000	,			5,435		46		752		752		L	12/01/2017
253868-10-3	DICKS SPORTING GOODS			8.668.000	1,351 987,285		987.285	1,268	8.061	15				(443)		L	09/19/2017
	DISCOVER FINL SVCS			14.644.000	1, 126, 416	76.920	1,126,416	944.676	8,001	17.079		73.107	59	73,047		L	11/30/2017
	DISCOVERY COMMUNICATIONS INC	1 0		76.000	1, 120,410		1, 120,410	1,475		17,079			854	(628)		L	10/30/2017
254687-10-6	DISNEY WALT CO	LO		28.636.000	3,078,656		3.078.656	2.685.483	24.054	44.584		94.821	2.053	92.768		L	12/01/2017
R1812S-10-5	DNB ASA		D	32,515.000	604,636	18.596		2,005,405	24,034	18,017		103,767	∠,050	103,767	14,010	L	11/30/2017
	DOLLAR GENERAL CORP		D	10.892.000	1,013,065	93.010	1,013,065	766,821		11, 139		205,743		205,743	14,010	·	11/01/2017
	DOLLAR TREE INC			7, 178.000	770,271	107.310	770,271	632,629		11, 109		216,281	18,381	197,901			09/19/2017
	DOMINION ENERGY INC			16,298.000	1,321,116		1,321,116	1,216,775		41, 255		52,299	10,301	52,299			12/12/2017
	DOWDUPONT INC			70,126.000	4,994,374	71.220	4,994,374	4,316,016		19,998		678,358	3	678,354			12/01/2017
	DR PEPPER SNAPPLE GROUP INC			8,008.000	777,256	97.060	777,256	618,657	4,645	18, 178		51, 171		51,171		 I	10/15/2015
	DRAX GROUP PLC CMN STK		В	131,921.000	482,902	3.661	482.902	483,224	.,,,,,,,			.,,,,,		.,.,,	(321)	U	11/30/2017
	DRIL QUIP	LS	1	12,014.000	573,068	47.700	573,068	576,071				(3,004)		(3,004)	(021)	L	11/30/2017
	DTE ENERGY CO			10,990.000	1,202,965	109.460	1,202,965		9.699	36.267		120,341		120,341		L	11/30/2016
	DUKE ENERGY HLDG CORP		lI	16,904.000	1,421,795		1,421,795	1,262,503	, , , ,	54,360		96,298		96,298			12/12/2017
	DUKE REALTY CORPORATION		lI	196.000	5,333	27.210	5,333	5,333		200			348	(348)		L	12/01/2017
	DXC TECHNOLOGY COMPANY			7,014.000	665,629	94.900	665,629	526,527	1,048	1,418		139, 101		139, 101		L	12/12/2017
D24914-13-3	E.ON AG CMN STK		В	10,066.000	109,523	10.880	109,523		· · · · · [	2,401		26,828		26,828	11,560	U	09/24/2015
N3114C-80-8	EADS(EURO AERO DEF EUR1		В	16,342.000	1,628,749		1,628,749	1,002,883		20 , 190		394,480		394,480	151, 113	U	11/30/2016
	EAST JAPAN RAILWAY COMPANY		В	16,900.000	1,649,494		1,649,494	1,418,077	524	17,817		128 , 123		128 , 123	57,917	U	11/30/2016
	EAST WEST BANCORP INC			88.000	5,353	60.830	5,353	5,257				96	1	95		L	12/01/2017
	EASTMAN CH EM CO COM		<b> </b>	63.000	5,836	92.640	5,836	5,287	35	31		550		550		L	09/19/2017
	EATON CORP PLC		<b> </b>	25,897.000	2,046,122	79.010	2,046,122	1,814,125		32,834		178, 111		178,111		L	12/01/2017
	EATON VANCE CORP		ļ	99.000	5,583	56.390	5,583	5,494				89		89		L	12/01/2017
	EBAY INC		ļ	34, 198.000	1,290,633	37.740	1,290,633	902,872				244,629		244,629		L	11/30/2017
	ECOLAB INC		<b></b>	14,612.000	1,960,638	134 . 180	1,960,638	1,807,403	5,991	11,608		121,239		121,239		L	11/30/2017
	EDISON INTL		<b></b>	10,462.000	661,617	63.240	661,617	665,259	6,330	22,576		(90,641)	2,642	(93, 284)		L	09/19/2017
	EDWARDS LIFESCIENCES CORP		<b> </b>	6, 175.000	695,984	112.710	695,984	529,358				105,237		105,237		L	11/30/2017
	EISAI LTD		B	36,200.000	2,061,777	56.955	2,061,777	2,068,135	423	12,972		(10,898)		(10,898)	9, 136	U	11/30/2017
	ELECTRONIC ARTS INC			10,583.000	1,111,850	105.060	1,111,850	840,482				276,413	678	275,735		L	12/01/2017
	ELI LILLY & CO		ļ	45,208.000	3,818,268	84.460	3,818,268	3,545,857		42,218		216,956		216,956		L	11/30/2017
291011-10-4	EMERSON ELEC CO		l	5,888.000	410,335	69.690	410,335	308,924		11,334		82,079		82,079		L	12/02/2016
	ENEL SPA CMN STK PAR EUR1		В	437,786.000	2,696,810	6. 160	2,696,810	2, 195, 031		51,872	ļ	296,425		296, 425	185,425	U	11/30/2017
T3643A-14-5	ENI SPA		В	16,464.000	272,826	16.571	272,826	251,935		12,803		(30,838)		(30,838)	35,021	U	05/31/2016

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	II COMMON ST	OCKS Owned Do	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP			N	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code		Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	·	Code	eigii						but Oripaid		Ulipalu		necognized	\ - /	value	(a)	
G3157S-10-6 293639-10-0	ENSCO PLC	L8		90,082.000	532,385	5.910 10.800	532,385	483,740 1,577		901		48,644	95	48,644		L	11/30/2017
	ENTERGY CORP			8,473.000	689,617		689,617	717,839		29,411			289	66,263		L	12/01/2017
	ENVISION HEALTHCARE CORP	1.0	1	28.000	968		968			29,411			738	(738)		L	09/19/2017
	EOG RESOUR CES INC COM	LO		10,491.000	1, 132, 084	107.910	1,132,084	955,461		6,993		72,505	91	72,414		L	12/01/2017
	EQT_CORPORATION			101.000	5,749	56.920	5,749	5,749		5		72,303	634	(634)		L	12/01/2017
	EQUIFAX IN C COM			878.000	103,534	117.920	103,534	100.487		1.370		(272)		(272)		 I	11/30/2016
	EQUINIX REIT INC			2,573.000	1, 166, 135	453.220	1,166,135	871,629		20.584		246,519		246,519		L	11/30/2016
	EQUITY RESIDENTIAL SH BEN IN		]	1,667.000	106,305	63.770	106,305	116,031	840	3, 194		(920)	416	(1,336)		L	12/01/2017
	ERICSSON NAMN-AKTIER B		В	16,318.000	107,325	6.577	107,325			1,546		619		619	10,608	U	11/30/2016
297178-10-5	ESSEX PROPERTY			24.000	5,793	241.370	5,793	5,793	42	74			1,011	(1,011)		L	11/01/2017
	ESSILOR INTERNAT EURO.35		B	10,639.000	1,468,522	138.032	1,468,522	1,271,476		10 , 126		92,097		92,097	115,711	U	11/30/2017
	ESSITY CLASS B		В	33,351.000	949,103	28 . 458	949, 103	753,940				297,416		297,416	(102,253)	U	11/30/2017
	ESTEE LAUDER COS.			7,319.000	931,270	127 . 240	931,270	551,946		10 , 164		368,591		368,591		L	12/01/2017
SB04M8-J6-4	EURONAV NV		B	75,821.000	699,597	9.227	699,597	651,731				42,943		42,943	4,923	U	11/30/2017
	EUSKALTEL SA		В	117,311.000	957 , 614	8.163	957,614	1,043,193				(92,318)		(92,318)	6,739	U	11/30/2017
	EVEREST RE GROUP LTD			26.000	5,753	221.260	5,753	5,746		54		6	811	(805)		L	12/01/2017
	EVERSOURCE ENERGY			11,596.000	732,635	63. 180	732,635	561,773		22,032		92, 188		92,188		L	09/24/2015
30161N-10-1	EXELON CORP COM			27,237.000	1,073,410	39.410	1,073,410	943,092		35,680		106,769		106,769		L	11/30/2016
	EXPERIAN PLC COMMON STOCK		В	46,382.000	1,026,480	22.131	1,026,480	738,766		19,361		44,005		44,005	80,386	U	09/24/2015
30231G-10-2 315616-10-2	EXXON MOBIL CORP			39,607.000	3,312,729		3,312,729	3,389,114		107,975		(196,265)	3,897 97	(200,161)		L	12/01/2017
	FACEBOOK INC			57.431.000	1,575 10,134,274	176.460	1,5/5	5,381,533				3,220,178	899	3,219,278		L	12/12/2017
	FANUC LTD JPY50		R	5,500.000	1,321,172	240.213	1,321,172	943,306	544	20,312		340, 188	933	340 , 188	46,595	L	11/30/2016
	FAST RETAILING CO		R	0.000	1,321,172	398.668	1,021,172		363	20,312						U	11/30/2010
	FEDEX CORP			8,312.000	2,074,176	249.540	2,074,176	1,474,576	4, 156	13,099		479,665		479,665		i	12/01/2017
G9736L-12-4	FERGUSON PLC		В	16.509.000	1,190,325	72.102	1,190,325	1.001.352	,	24 . 164		92,631		92.631	85.478	U	09/24/2015
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			11,824.000	1,112,520	94.090	1,112,520	796,567		13.687		217,262	1.573	215,690	,	L	11/01/2017
	FIFTH THIRD BANCORP			220.000	6,675	30.340	6,675	5,852	35	35		822		822			09/19/2017
337932-10-7	FIRSTENERGY CORP			2,516.000	77,040	30.620		77 ,292		3,623		(881)		(881)		L	09/24/2015
337738-10-8	FISERV INC COM			10,079.000	1,321,659	131 . 130	1,321,659	865,699				250 , 185		250 , 185		L	10/30/2017
339041-10-5	FLEETCOR TECHNOLOGIES I			4,340.000		192.430		648,095				220,928	4,218	216,710		L	02/13/2017
	FLEXTRONICS INTERNATIONAL		D	310.000	5,577	17.990	5,577	5,083				494	1,225	(731)		L	12/01/2017
	FLIR SYSTEMS INC			119.000	5,548	46.620	5,548	5,525				23		23		L	12/01/2017
	FORD MTR C 0 DEL COM PAR U	ļ	1	719.000	8,980	12.490	8,980	8,305		155	ļ	676	2,312	(1,636)		<u>L</u>	12/01/2017
	FORTIS INC COM	l	R	36,708.000	1,350,897	36.801	1,350,897	1,093,105		39,099	<u> </u>	126,947		126,947	89,083	V	11/30/2016
	FORTIVE CORPFRANCE TELECOM		l	12,272.000	887,879	72.350	887,879	563,345		3,436 56.573	····	229,732		229,732	105 740	<u> </u>	11/30/2016
SB29NF-31-2	FRANCO NEVADA CORP		D	142,325.000	2,473,833 853,904	17.382 80.179	2,473,833 853,904	2,397,253 618,042				2, 112 159, 837		2, 112 159,837	125,710 56,520	·	11/30/2017
354613-10-1	FRANKLIN RES INC		D	4,360.000				618,042	1.003	3,400		159,837	216	159,837		·	12/01/2016
SBCRY5-H0-8	FRANKS INTERNATIONAL NV	1 9	1	112,015.000	767,303		767.303	697,853	1,003	,400 د			210	69,449		L	12/01/2017
35671D-85-7	FREEPORT MCMORAN INC	LO	1	7,206.000	136,626	18.960	136,626	69,826			·····	41.579		41.579		<u></u>	09/24/2015
	FRESENIUS MEDICAL COM STK		В	9,413.000	992, 189	105.406	992.189	721,379	1,139	8,230	<u> </u>	78,645		78,645	114.807	 U	11/30/2016
	FRESENIUS SE & CO KGAA		В	17,668.000	1,380,508	78 . 136	1,380,508	1,204,657	1.104	8,389		(124,663)		(124,663)	143,258	U	11/30/2017
	FRONTLINE LTD		В	145,800.000	679,147	4.658	679, 147		.,	, 300		(91,458)		(91, 458)	9,045	U	11/30/2017
	FUGRO NV NV		В	38,266.000	596,888	15.598	596,888	540,217				52,470		52,470	4,200	U	11/30/2017
	FUJI FILM HLDGS CO NPV		В	19,000.000	776,698	40.879	776,698	700,824	315	10,697		27, 174		27,174	27,056	U	02/05/2016
G3710C-12-7	GALLIFORD TRY PLC		В	27,351.000	475,808	17.396	475,808	437,250				38,875		38,875	(317)	U	11/30/2017
	GCR HOLDINGS INC COMMON STOCK			5,000,000.000	5,000,000	1.000	5,000,000	5,000,000								U	12/21/2017
	GDF SUEZ CMN STK		B	8,966.000	154,336	17.213	154,336	139,363		7,397		22,613		22,613	17, 105	U	10/15/2015
	GEBERIT AG		B	2,661.000	1, 171,714	440.328	1, 171, 714	1,051,443	5,289	17 , 191		54,597		54,597	48,371	U	11/30/2016
369550-10-8	GENERAL DYNAMICS CORP		·····	7,471.000	1,519,975	203.450	1,519,975	1,013,109		23,200		215,991	731	215,260		L	11/30/2017
	GENERAL EL EC CO COM		<del> </del>	462.000	8,062	17 . 450	8,062	8,062	55	201	ļ		37,046	(37,046)		Ļļ	10/30/2017
37045V-10-0	GENERAL MOTORS CO		l	49,218.000	2,017,446	40.990	2,017,446	1,768,243		55,938		167,393	59	167,334		L	11/30/2017

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
			· ·			Rate								. •			
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number							A1 1 20 1					_	
				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	<b>.</b> .
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	)	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
S45957-39-6	GENMAB		В	6,914.000	1, 147, 427	165.957	1, 147, 427	1,249,886				(149,005)		(149,005)	145,987	U	05/31/2016
372460-10-5	GENUINE PARTS CO			63.000	5,986	95.010	5,986	5,508	43			<u>4</u> 78		478		L	11/01/2017
	GGP INC			9,896.000	231,467	23.390	231,467	242,254	2, 177	6,531		(10,787)		(10,787)		L	01/27/2017
	GILEAD SCIENCES INC		ļ	186.000	13,325	71.640	13,325	13,201		188		124	277	( 153)		L	11/01/2017
	GIVAUDAN SA REG		В	482.000	1,113,868	2,310.929	1,113,868	793,588	6,942	17,597		191,918		191,918	37,007	U	09/24/2015
	GLAXOSMITHKLINE PLC		В	0.000		17.890			30,390							U	04/07/2017
G39420-10-7	GLENCORE INTERNATIONAL PLC		В	176,205.000	929,608	5.276	929,608	461,135				286,208		286,208	48,670	U	05/25/2017
379378-20-1	GLOBAL NET LEASE INC			51,848.000	1,067,032	20.580	1,067,032	1, 121,472		9,203		(54,440)		(54,440)		L	11/30/2017
37940X-10-2	GLOBAL PAYMENTS INC.		····	59.000	5,914 .	100.240	5,914	5,914		1			30	(30)		<u> </u>	12/01/2017
	GOLDMAN SA CHS GROUP INC		·····	12,437.000	3, 168, 450	254.760	3, 168, 450	2,580,076		24,244		157,074	1,223	155,851		<u> </u>	11/30/2017
	GRAINGER W W INC	LS		8.000	1,890 _	236.250	1,890	1,556		15		334	468	(134)		<u> </u>	10/30/2017
SBZ0XJ-R3-6	GREAT PORTLAND ESTATES REIT PLC		B	65,275.000	607,950	9.314	607,950	547,387				60,968		60,968	(405)	U	11/30/2017
	GREAT-WEST LIFECO INC		B	6,843.000	191,699	28.014	191,699	172, 188		6,655		(360)		(360)	12,597	U	11/30/2016
	GREEN PLAINS RENEWABLE ENERG	LS		38,554.000	649,635 .	16.850	649,635	649,635							(500)	L	11/30/2017
	GREENE KING PLC		В	116,400.000	873,903	7.508	873,903	819,337	13,710			55, 148		55 , 148	(582)	U	11/30/2017
	GROUPE BRUXELLES LAMBERT SA		B	0.000	1,507,644	108.060	1,507,644	4 004 000	4,234	2,568 25,882		400 407		193.437	440.000	U	09/24/2015
	GROUPE DANONE		В	17,949.000		83.996	412,952	1,231,823		25,882		193,437		(44, 109)	143,298	V	11/30/2017
406216-10-1 40650V-10-0	HALLIBURTUN CU			8,450.000	412,952	48.870		326,777								L	10/15/2015
	HANG SENG BANK		n	11,216.000	517,955 517,955 517,955	46 . 180 24 . 817	517,955 823.916	406,364 583.252		27.273		103, 187 212,843		103,187 212.843	(6.838)	L	11/30/2016
	HARRIS CORP.		D			141.650								, , ,	(0,838)	U	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			23,223,000	7,507 1,306,990		1,306,990	7 , 126 1 ,009 ,257	5.806	32		381		381		L	11/01/2017
	HCA Healthcare Inc			7.048.000	619.096	87.840	619.096	483.534		21,343		97.349	18	97.330		L	10/30/2017
	HCP INC			0.000	019,090		019,090	400,004		(2,910)			10	91,330		L	07/27/2015
	HEINEKEN NV		D	6.863.000	716,398	104.386	716.398	541.786		7.625		99.117		99.117	74.664	L	11/30/2017
	HENRY JACK & ASSOCIATES		D	47.000	5,497	116.960	5.497	4,830				667	26	630	14,004	·	10/03/2017
	HERMES INTERNATIONAL		D	0.000	,431	413.075		4,000		11				000		L	09/24/2015
	HERSHA HOSPITALITY TRUST CLASS A		D	38,882.000	676,547	17.400	676,547					(5,832)		(5,832)		·	11/30/2017
	HEWLETT PACKARD ENTERPRISE			65,482.000	940,322	14.360	940,322	811,301	4.911	11.937		(6,950)	634	(7,583)			11/30/2017
	HITACHI		R	188,000.000	1,465,114	7.793	1,465,114	980,795	535	17,578		349, 170		349,170	40,239	U	11/30/2017
	HOEGH LNG HOLDINGS LTD.		B	70,889.000	563,344	7.947	563,344	540,736		8.873		15,013		15,013	7,595	U	12/04/2017
	HOKURIKU ELECTRIC POWER		В	92,200,000	742,347	8.051	742.347	814.804				(67.514)		(67.514)	(4,942)	U	11/30/2017
	HOLCIM		В	10,094.000		56.388	569, 179					30,982		30,982	22,903	U	06/27/2016
	HOME DEPOT INC		1	31,768.000	6,020,989	189.530	6,020,989	3,772,417		93.734		1,513,386	1.661	1,511,725	,,,,,	L	11/30/2017
	HONDA MOTOR CO., LTD.		В	65, 100.000	2,231,835	34.283	2,231,835	2,082,403	572	38,064		204,385		204,385	56,610	U	11/30/2017
	HONEYWELL INTERNATIONAL INC		I	21,225.000	3,255,066	153.360	3,255,066	2,363,551		43,686		584,341	37	584,305		L	12/01/2017
	HONG KONG AND CHINA GAS		В	458,667.000	898,877	1.960	898,877	794,504		19,342		161,092		161,092	(6,876)	U	06/09/2017
	HONG KONG EXCHANGES AND CLEARING L		B	25,500.000		30.676		670,650		15,006		186,072		186,072	(6,388)	U	11/30/2016
	HOST HOTELS & RESORTS INC		I	6,524.000	129,501	19.850	129,501		1,631	5,396		6,753	538	6,215		L	12/01/2017
	HOYA CORPORATION		В	19,200.000	959,233	49.960	959,233	725,015	413	11,209		115,352		115,352	35,451	U	09/24/2015
	HP INC		ļ	52, 155.000	1,095,777	21.010	1,095,777		7,265	23,625		271,440	1	271,439		L	12/01/2017
	HSBC HOLDINGS PLC CMN STK		В	365,877.000	3,795,696	10.374	3,795,696	2,461,235		175,665		593,321		593,321	234,230	U	04/07/2017
444859-10-2	HUMANA INC COM			4, 107.000	1,018,823	248.070	1,018,823	682,571	1,643	5,857		170,976	43	170,934		L	11/30/2017
	HUNT TRANSPORT SVC			50.000	5,749	114.980	5,749	5,453		11		296		296		L	12/01/2017
	HUNTING PLC		В	61,489.000	503,235	8.184	503,235	450,299				53,270		53,270	(335)	U	11/30/2017
	HUNTINGTON INGALLS INDUSTRIES INC		ļ	23.000	5,421	235.700	5,421	5,338		17		83		83		L	11/01/2017
E6165F-16-6	IBERDROLA		В	123,303.000	956,482	7.757	956,482	750,715		4,042		72,963		72,963	110,312	U	07/05/2017
45167R-10-4	IDEX CORP		ļ <u></u>	41.000	5,411	131.970	5,411	4,680		28		730	4	727		L	09/19/2017
44967H-10-1	ILG INC		ļ <u>.</u>	31,352.000	892,905	28.480	892,905	551,710		18,811		319,773		319,773		L	02/02/2017
452308-10-9	ILLINOIS TOOL WKS INC			10,337.000	1,724,728	166.850	1,724,728	921,489	8,063	28,220		458,859		458,859		L	10/15/2015
452327-10-9	ILLUMINA INC			5,211.000	1, 138, 551	218.490	1, 138,551	957,709				471,335		471, 335		L	02/05/2016
453038-40-8	IMPERIAL OIL LTD		ļ	4,241.000	132,786	31.310	132,786	131,358		1,716		(23,756)		(23,756)	8,824	U	09/24/2015
G47320-20-8	INCHCAPE PLC		В	58,933.000	623,822	10.585	623,822	595 , 119				29, 118		29, 118	(415)	U	11/30/2017
45337C-10-2	INCYTE CORPORATION		l	4,595.000	435, 192	94.710	435, 192	470,023				(25,548)		(25, 548)		L	11/30/2016

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	· · · · · · · · · · · · · · · · · · ·	Code	eigii						1.330		Ulipalu		necognized			(a)	
E6282J-12-5 D35415-10-4	INDITEX SA		. в	54,645.000 49.508.000	1,905,867 1.357.523	34.877	1,905,867	1,817,233		19, 143		(138,784)		(138,784)	145,604	U	11/30/2017
SBZ573-90-5	INFINEON TECHNOLOGIES AG		В	49,508.000		18.402	1,357,523 2,541,628			,		332, 177		,		V	11/30/2016
G47791-10-1	INGERSOLL-RAND PLC		. D	138, 115.000			1,100,694	1,896,525748,844		70,091 18.116		241,782 145,396	200	241,782 145,197	240,304	١	12/01/2017
45823T-10-6	INTACT FINACIAL GROUP		D	9,338.000	782,471		782,471	649,340		15,837		61,739	200	61,739	51,568		12/01/201/
458140-10-0	INTEL CORP		D	9,338.000	5,287,028	46 . 160	5,287,028	4,115,050		107.806		1,010,397	8,563	1,001,834	31,300	·	12/01/2017
458140-10-0	INTEL CORP	1 \$		761.000		46 . 160		26,443		820		7,526		7,526		L	11/18/2014
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC	LO		14,326.000	1,010,843	70.560	1,010,843	646,760		11.461		202,570		202,570		L	02/05/2016
BAS0B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			1,704,903.000	426,226	0.250	426,226	392 , 128				(255,735)		(255, 735)		L	12/21/2015
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		1†	3,421,000	524,850	153.420	524.850	513.333		20 . 149		(42,479)	8.656	(51, 135)		Ľ	04/05/2017
460146-10-3	INTERNATIONAL PAPER CO	1	1 †	30,389.000	1,760,739	57.940	1,760,739	1,500,447		39.595		115,887		115,887		L	11/30/2017
T55067-10-1	INTESA SANPAOLO EURO.52		В	192, 190.000	639,266	3.326	639,266	561,341		32,521		84,242		84,242	63,245	U	03/10/2015
461202-10-3	INTUIT INC.		1	10,689.000	1,686,510	157.780	1,686,510	991,200		15,032		460,397	1,118	459,279		L	11/01/2017
46120E-60-2	INTUITIVE SURGICAL INC			4,603.000	1,679,819	364.940	1,679,819	835,012				703,524	67	703,458		L	11/01/2017
G491BT-10-8	INVESCO LTD		]	10,070.000	367,958	36 . 540		305,524		11,581		62,434		62,434		L	09/24/2015
Q4976M-10-5	INVESTA OFFICE FUND		В	77,376.000	275,364	3.559	275,364	281,952	6,098			(14,685)		(14,685)	8,097	U	11/30/2017
W48102-12-8	INVESTOR B		В	33,433.000	1,527,607	45.692	1,527,607	1,150,363		35,091		131,036		131,036	143,469	U	11/30/2016
46266C-10-5	IQVIA HOLDINGS INC			59.000	5,776	97.900	5,776	5,776					258	(258)		L	12/01/2017
J2501P-10-4	ITOCHU CORP JPY50		. B	65,900.000	1,230,250	18.668	1,230,250	754 , 131	864	30,611		308,973		308,973	44,381	U	09/24/2015
J2502P-10-3	ITOCHU ENEX LTD		. B	36,000.000	347,057	9.640	347,057	361,434				(12,066)		(12,066)	(2,311)	U	11/30/2017
469814-10-7	JACOBS ENGINEERING GROUP INC			81.000	5,343	65.960	5,343	4,417		35		926	70	856		L	09/19/2017
J27869-10-6	JAPAN TOBACCO INC JPY50000		. B	51,800.000	1,669,648	32.233	1,669,648	1,752,704		33,066		(71,055)		(71,055)	27,234	U	11/30/2017
G50736-10-0	JARDINE MATHESON (USD)		D	10,600.000	646,918	61.030	646,918	588,671		13,528		46,233		46,233		U	11/30/2017
	JAZZ PHARMACEUTICALS PLC			40.000	5,386	134.650	5,386	5,386					142	(142)		L	12/01/2017
	JBG SMITH PROPERTIES			2,400.000	83,352	34.730			540	540		5, 152		5, 152		L	07/18/2017
W4939T-10-9	JM AB		. B	28,829.000	658,093	22.827	658,093					(20,064)		(20,064)	11,564	U	11/30/2017
478160-10-4	JOHNSON & JOHNSON			75,683.000	10,574,429	139.720	10,574,429	8,396,534		195, 199		1,392,982	2,215	1,390,766		L	12/01/2017
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			0.010		38 . 110							1	(1)		L	01/10/2017
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC	LS	·	10,366.000	395,048	38.110	395,048	368,286	2,695	10,358		(31,829)	3,098	(34,926)		L	01/10/2017
	JONES LANG LASALLE INC			36.000	5,361	148.930	5,361	5,361		163.613		4 070 000	113	(113)		L	12/01/2017
48203R-10-0	JUNIPER NETWORKS INC			87,589.000 46.000	9,366,768 1,311	106.940 28.500	9,366,768 1,311	5,870,719 1,280		163,613		1,676,369	40	1,676,369		L	11/30/2017
	KAKEN PHARMACEUTICAL LTD		D	11,500.000	594 , 141			577,779		9		20,317	18	20,317	(3,955)	L	11/30/2017
	KAO CORP		D	19,200.000	1,298,578		1,298,578	860,603		15.934		331,655		331,655		V	09/24/2015
	KBC GROUP NV		I B	15,624.000	1,298,578		1,298,578	947.571	9.328			222,012		222,012		·	09/24/2015
	KDDI CORP JPY5000		1 <sub>B</sub>	107,500.000	2,676,287	24.896	2,676,287	2,780,126	1,126	36.762		(270,628)		(270,628)	34,307	U	11/30/2017
	KELLOGG CO.	LS	1	4,787.000	325, 420	67.980	325,420	307,215	1, 120	10.148		(27,430)		(27,430)	۰۰۰,۰۵۱		01/16/2015
Y4722Z-12-0	KEPPEL CORP		В	52,900.000	290,942	5.500	290,942	283,324		7,611		59,809		59.809	19, 123	U	10/15/2015
F5433L-10-3	KERING SA		В	3,430.000	1,618,667	471.914	1,618,667	677,675		13,337		736,703		736,703	104,512	U	02/02/2017
G52416-10-7	KERRY A		. В	10,975.000	1,232,216	112.275	1,232,216					330,844		330,844	115,370	U	11/30/2016
	KEYENCE CORP JPY50		ВТ	3,600.000	2,017,150	560.320	2,017,150		131	3,535		696,266			83, 177	u[	10/15/2015
G52549-10-5	KIER GROUP PLC		В	76,660.000	1,128,276	14.718	1,128,276	1,079,216				49,810		49,810	(751)	U	11/30/2017
494368-10-3	KIMBERLY-CLARK CORP		<b></b>	4,530.000	546,590	120.660	546,590	507,420	4,394	17,119		29,430	1, 178	28,252		L	10/03/2017
	KIRIN HOLDINGS CO		. B	40,400.000	1,018,697	25.215	1,018,697	662,007		12,485		335,327		335, 327	23, 156	U	02/02/2017
	KLA TENCOR CORP		ļ	13.000	1,366	105.070	1,366	1,278		11		88		88		L	09/19/2017
	KOMATSU LTD NPV		. B	38,600.000	1,397,344	36.201	1,397,344	814,989	533	19,673		468,805		468,805	52,356	U	10/05/2015
	KONE B		. B	21,572.000	1, 159, 966	53.772	1, 159, 966	938,790		22,065		55,029		55,029	121,632	U	05/16/2017
	KONINKLIJKE AHOLD DELHAIZE NV		B	40,439.020	890,332	22.017	890,332	683,172		21,310		(75,220)		(75, 220)	111,212	U	07/25/2016
	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER			112,500.000	15, 148, 226	134.651	15, 148, 226	11,250,000				2,245,028		2,245,028		U	08/21/2015
	KRAFT HEINZ ORD	-	1+	28,217.000	2, 194, 154	77.760	2, 194, 154	2,158,675		39,832		(198,598)		(198,598)		Ļ	11/30/2017
	KUBOTA CORP		. B	56,000.000	1,098,376	19.614	1,098,376	844,345		14, 163		256,415		256,415	40,863	U	02/05/2016
J37479-11-0	KYOCERA CORP JPY50	-	B	13,700.000	896,672	65.451	896,672	649,728	390	12,766		179,509		179,509	34,483	U	09/24/2015
	KYORIN HOLDINGS INC		В	38,600.000	723,686	18.748	723,686	739,432				(10,928)		(10,928)	(4,818)	V	11/30/2017
502413-10-7	L3 TECHNOLOGIES INC		4	32.000	6,331	197.850	6,331	5,617		41		715	2	713		L	12/01/2017

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing P	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
-	_	3	4		·	7	8		10	11	12	13	14	15	16		. •
						Rate	•		10	• • •		10	• • •	10	10		
						Per									Total Foreign		
						-							O				
					DI-/	Share							Current Year's	T	Exchange	NIAIO	
OLIOID					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
50540R-40-9	LABORATORY CORP AMER HLDGS			40.000	6,380	159.510	6,380	6,260				121		121		L	12/01/2017
505743-10-4	LADDER CAPITAL CORP CLASS A		]I	35.427.000	482.870	13.630	482.870	483,579	11.160			(709)		(709)		L	11/30/2017
F01764-10-3	L'AIR LIQUIDE S.A.		В	13,968.000	1,761,980	126 . 144	1,761,980	1,489,382	,	28,558		133,736		133,736	183,018	U	11/30/2017
512807-10-8	LAM RESEARCH CORP.			42.000	7,731	184.070	7,731	6,338	21	15		1,393	2.422	(1,029)	,	L	12/01/2017
513272-10-4	LAMB WESTON HOLDINGS INC		]	13,943.000	787,082	56.450	787,082	415,693		10,457		259,340	,	259,340		L	11/30/2016
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC		В	0.000	,	13.636	,		6,548	, .						U	09/29/2017
517834-10-7	LAS VEGAS SANDS CORP		]	15.062.000	1,046,658	69.490	1.046.658	925,291	, ,	39.391		208.912		208.912		L	11/30/2017
521865-20-4	LEAR CORP		I	32.000	5,653	176.660	5,653	4,630		45		1,024	308	716		L	12/01/2017
G54404-12-7	LEGAL & GENERAL GP ORD GBPO.025		В	47.571.000	175,873	3.697	175,873	159,610		9.146		32,292	13.617	18.674	11,657	U	09/24/2015
524660-10-7	LEGGETT & PLATT INC	LS.	1 1	113.000	5,393	47.730	5,393	5,262	41			132	1	131	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	L	12/01/2017
F56196-18-5	LEGRAND		В	13,639.000	1,051,286	77.079	1,051,286	723,027		10,331		163,832		163,832	109,365	U	05/25/2017
525327-10-2	LEIDOS HOLDINGS INC				5,618	64.570	5,618	5,218		28		400		400		L	12/01/2017
53071M-10-4	LIBERTY INTERACTIVE CORP	LS		227.000	5,543	24 . 420	5,543	5,351				193		193		L	11/01/2017
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR			63.000	2,499	39.660	2,499	2,499					1,777	(1,777)		L	12/01/2017
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR			71.000	2,816	39,660	2,816	2,816					185	(185)		1	12/01/2017
534187-10-9	LINCOLN NA TL CORP IN COM				2.767	76.870	2,767	2,632		8		135		135		1	10/30/2017
D50348-10-7	LINDE AG		R	5,497.000	1,197,385	217.825	1,197,385	972,258	2,540	18.919		163.314		163,314	129.009	U	09/24/2015
Y5281M-11-1	LINK REIT		B	133,500.000	1,237,266	9.268	1,237,266	833,957	, o . o	40.713		379,641		379,641	(10,203)	IJ	12/23/2015
G5533W-24-8	LLOYDS BANKING GROUP PLC		R	334,085.000	307,585	0.921	307,585	241,553		13,976		23, 167		_23,167	26,371	II	11/30/2016
539481-10-1	LOBLAW COS LTD COM		R	12.875.000	701,012	54.448	701.012	671,288		6.640		(27,430)		(27, 430)	48,353	U	11/30/2017
539830-10-9	LOCKHEED MARTIN CORP			6,393.000	2,052,473	321.050	2,052,473	1,208,572		47,674		454,404		454,404	,000	1	10/30/2017
540424-10-8	LOEWS CORP			118.000	5.904	50.030	5.904	5,904		,014			54	(54)		1	12/01/2017
F58149-13-3	L'OREAL CMN STK		R	9.039.000	2.007.453	222.088	2,007,453	1,701,892		17.851		75,860		75.860	152, 126	U	11/30/2017
548661-10-7	LOWES COS INC USD0.50		1	30,091.000	2,796,658	92.940	2,796,658	2,075,456		33.944		561.789		561,789	102, 120	1	11/30/2017
F58485-11-5	LVMH MOET HENNESSY EURO.30		R	7.319.000	2, 156, 736	294.676	2,156,736	1, 185, 830		25.973		556.259		556.259	200.121	 	10/15/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			17,398.000	1,919,347	110.320	1,919,347	1,574,707		45, 188		309,320	496	308,824		i	12/01/2017
55261F-10-4	M & T BANK CORP			39.000	6.669	170.990	6,669	6,524		29		145		145		1	11/01/2017
SB04KJ-97-1	M1 LTD		R	358,400.000	477,367	1.332	477,367	477,601				(3,990)		(3,990)	3,757	II	11/30/2017
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		B	20,335.000	1.584.617	77.926	1,584,617	1,288,649				103,585		103,585	82,896	11	11/30/2017
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		R	22,392.000	1,273,160	56.858	1,273,160	1,173,526		13,111		140,040		140,040	51,740	II	11/30/2017
G5785G-10-7	MALL INCKRODT PLC	LS			857	22.560		857					794	(794)		1	09/19/2017
56418H-10-0	MANPOWERGROUP			44.000	5,549	126.110	5.549	5,058		39		491	2	489		1	12/01/2017
S24925-19-0	MANULIFE FINANCIAL CORP		R	58,032.000	1,214,413	20.927	1,214,413	1,034,325		31,299		111,808		111,808	67,934	11	10/15/2015
56585A-10-2	MARATHON PETROLEUM CORP			30,296.000	1.998.930	65.980	1,998,930	1,606,551		24.046		296,244	1.515	294,729		1	11/30/2017
570535-10-4	MARKEL CORP		1	1,235.000	1,406,826	1, 139. 130	1,406,826	1,109,450				289,768	,010	289.768			11/30/2016
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		В	26,899.000	114,548	4.258	114,548	110,468	9.876	4, 188		(11,830)		(11,830)	10.046	U	11/30/2016
571903-20-2	MARRIOTT I NTL INC NEW CL A		]	19,220.000	2,608,731	135.730	2,608,731	1,366,812		24.784		1,019,248		1,019,248	.5,540	L	10/30/2017
571748-10-2	MARSH + MCLENNAN COS INC		1	14,164.000	1, 152, 808	81.390	1,152,808	788,233		20.107		194,042	106	193,936			11/01/2017
SB1JQD-M8-7	MARSTONS PLC		В	1,208,121.000	1,838,567	1.522	1,838,567	1,885,969	77,483			(47,561)		(47,561)	159	U	12/05/2017
576360-10-4	MASTERCARD INC CLASS A		1	22,953.000	3,474,166	151.360	3,474,166	2,013,767	, 100			1,100,915	8	1.100.908		[	12/01/2017
Q5857C-10-8	MAYNE PHARMA GROUP LTD		В	1,258,870.000	684,309	0.544	684,309	613,732				50.454			20.123	U	11/30/2017
J41551-10-2	MAZDA MOTOR CORP		В	0.000		13.431			346			20, 101			20, 120	U	03/07/2016
580135-10-1	MCDONALDS CORP		]	19,675.000	3,386,461	172.120	3,386,461	1,976,417		71.791		944.348	126	944, 222		L	12/12/2017
58155Q-10-3	MCKESSON CORP		1	1,598.000	249,208	155.950	249,208	229,808	2,227	1,438		24,769		24,769			11/30/2016
58409L-10-8	MEDEQUITIES RLTY TR INC		1	0.000		11.590				(158, 185)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				U	07/28/2014
E7418Y-10-1	MEDIASET ESPANA COMUNICACION SA		В		972,202	11.238	972,202	1,009,301				(43,941)		(43,941)	6,842	U	11/30/2017
G5960L-10-3	MEDTRONIC PLC		1	25.477.000	2,057,268		2.057.268	1,800,240	11.719	45.324		242,417	267	242 . 150	3,072	[	07/05/2017
58933Y-10-5	MERCK & CO. INC.		1	10.064.000	566,301	56.270	566.301	510.871	4,831	18.778		(25,822)	1.352	(27.174)		[	10/30/2017
59156R-10-8	METLIFE INC COM		1	32,094.000	1,622,673	50.560	1,622,673	1,574,640	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	34.368		18,117	.,302	18,117			11/30/2017
592688-10-5	METTLER TOLEDO INTERNATIONAL		]	9.000	5.576	619.520	5.576	5,359				217	208	9		L	11/01/2017
F61824-14-4	MICHELIN (CGDE) CMN STK		В	9,350.000	1,342,246	143.556	1,342,246	967,917		23,889		118,362	200	118,362	126,790		11/30/2017
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC		D 1	40.000	1,344		1.344	1,251		20,000		93	66	27	120,700	[	10/31/2017
SBD8YW-M0-4	MICRO FOCUS INTERNATIONAL PLC		В	11,226.000	383, 142	34 . 130	383 , 142	318,449				57,619			7,074	U	12/12/2017
595017-10-4	MICROCHIP TECHNOLOGY INC	LS	<b>I</b>	75.000	6,591		6,591	5,929		48		662	1,646	(984)	,,,,,	Ĺ	12/01/2017

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	All COMMON STO	OCKS Owned De	ecember 31 of (	Current Year							
1	2	Cod	des	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4	1		7	8		10	11	12	13	14	15	16		
		-				Rate			-			-			-		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Llovanlinad		Total Change in		NAIC	
OLICID				NIla a		Used to						Unrealized	Other-Than-	Total Change in	Change in	_	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
595112-10-3	MICRON TEC HNOLOGY INC COM				1,370,242	41.120	1,370,242	500,832				635,693	667	635,026		L	12/01/2017
594918-10-4	MICROSOFT CORP			177,483.000	15, 181, 896	85.540	15, 181, 896	9,074,244		259,805		3,839,491	15,826	3,823,665		L	12/12/2017
BASOPR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT			0.000		0.000										L	09/08/2017
BAS0E7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL		.]	41,969.000	11,793	0.281	11.793	26,231				72, 103	110 . 169	(38,066)		U	12/21/2015
BASOPR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT			0.000		0.000										L	09/08/2017
G61614-12-2	MITCHELLS & BUTLERS PLC		В	133,286.000	510,436	3.830	510,436	481,909	8,905			28,867		28,867	(340)	U	11/30/2017
J43830-11-6	MITSUBISHI CORPORATION		В	.51,400,000	1,420,401	27.634	1,420,401		1,226			272.834		272.834	50.247	U	11/30/2016
J43873-11-6	MITSUBISHI ELECTRIC CORP		В		1,161,277	16.613	1,161,277	835,706	605	17 . 460		144,438		144, 438	40,271	U	11/30/2016
J43916-11-3	MITSUBISHI ESTATE CO		В	.58.500.000	1.017.843	17.399	1,017,843	1,022,330	276	,		(3,719)		(3,719)	(769)	U	09/29/2017
	MITSUBISHI HEAVY INDS		B			37.085			459	452				,.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		u	11/30/2016
	MITSUBISHI UFJ FINANCIAL GROUP		B	315,700.000	2,315,975	7.336	2,315,975	1,865,658	1,399	44, 139		284,854		284,854	81,730	U	10/15/2015
S65973-02-6	MITSUI & CO NPV		B		1,393,719	16.263	1,393,719	1,040,268	1,160	37,885		160,471		160,471	45,617	U	11/30/2017
J4509L-10-1	MITSUI FUDOSAN CO JPY50		В	0.000		22.415			341							U	04/06/2016
J4599L-10-2	MIZUHO FINANCIAL GROUP		B	0.000		1.816			1,342	1,314						U	10/15/2015
608190-10-4	MOHAWK INDUSTRIES INC			24.000	6.622	275.900	6.622	5,967				655	46	608		L	12/01/2017
60871R-20-9	MOLSON COORS BREWING CO. CL B			16.000	1,313	82.070	1,313	1,306		26		7	26,665	(26.658)		L	01/04/2017
609207-10-5	MONDELEZ INTERNATIONAL INC			31,409.000	1,344,305	42.800	1,344,305	1,238,854	6.910	24.813		(48.056)	,	(48,056)		L	09/24/2015
61166W-10-1	MONSANTO CO			13,204.000	1,541,963	116.780	1,541,963	1,540,278	, ,	22.535		116,387		116.387		L	11/30/2017
61174X-10-9	MONSTER BEVERAGE CORP		1	12,249.000	775, 239	63.290	775,239	528,141				232,119		232,119		L	09/24/2015
615369-10-5	MOODYS CORP		1	6.377.000	941,309	147.610	941,309	648.533		9.620			177	337.412		L	12/01/2017
617446-44-8	MORGAN STANLEY			53,055.000	2,783,796	52.470	2,783,796	2,184,945		29,566		353, 155				L	11/30/2017
620076-30-7	MOTOROLA SOLUTIONS INC			16.000	1,445	90.340	1.445	1.424	8	2		22	24	(2)		L	10/30/2017
55354G-10-0	MSCI INC A			45.000	5.694	126.540	5,694	5,349		16		345	5	340		L	12/01/2017
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		В	7,743.000	1,680,577	217.045	1,680,577	1,584,021	3,365	_25, 128		18,721		18,721	98,724	U	08/23/2017
J46840-10-4	MURATA MANUFACTURING CO LTD		В	5,200,000	697,949	134.221	697.949	622.375	421	9.709		(23,391)		(23, 391)	23.608	U	10/15/2015
Q64865-10-0	MYER HOLDINGS LTD		В	.959,965.000	495,553	0.516	495,553	572,147				(91, 167)		(91, 167)	14,572	U	11/30/2017
N59465-10-9	MYLAN NV			41.000	1,735	42.310	1.735	1,285				450	2.430	(1.980)	,	L	09/19/2017
G6374M-10-9	NATIONAL EXPRESS GROUP PLC		В		342,453	5. 153		327,747				14.934	, , , ,	14.934	(228)	U	11/30/2017
SBDR05-C0-9	NATIONAL GRID PLC		В			11.838	,		16,232			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	U	05/24/2017
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		В	19,140.000	442,673	23.128	442,673	414,860		_28,789		(15,564)		(15,564)	33, 174	U	11/30/2016
H57312-64-9	NESTLE SA PAR CHF1		В	93,873.000	8,072,404	85.993	8,072,404	7,305,545	97,459	111,360		792,740		792,740	217,246	U	11/30/2017
64110D-10-4	NETAPP INC			33.000	1.826	55.320	1,826	1,435		2		390			,	L	10/30/2017
64110L-10-6	NETFLIX INC			10,760.000	2,065,490	191.960	2,065,490	849,094				692,910	169			L	12/12/2017
S66371-01-4	NEWCREST MINING LTD		В	49,779.000	888,488	17.849		760 , 161		5.210		66,566			53,809	U	11/30/2017
651639-10-6	NEWMONT MINING CORP			30.332.000	1, 138, 057	37.520	1,138,057	647,239		6,629						1	11/30/2017
G64950-10-1	NEWRIVER REIT PLC		В	68,384.000	309,342	4.524	309,342	295,014	4,811	, , , , , , , , , , , , , , , , , , , ,		14,533		14,533	(206)	U	11/30/2017
65249B-10-9	NEWS CORP CLASS A			321.000	5,203	16.210	5,203	4,256		32		947	145	802		L	09/01/2017
65339F-10-1	NEXTERA ENERGY INC		]	12,012.000	1,876,154	156.190	1,876,154	1,269,134		44.186		411.017	3	411,015		L	12/12/2017
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD		В		682,324	15.437	682,324	664,885		, 100		21,981		21,981	(4,543)	U	11/30/2017
J52968-10-4	NIDEC CORPORATION JPY50		В	7.900.000	1,108,735	140.346	1.108.735	597.844	170	5.543		370.751		370,751	54,900	U	12/24/2015
654106-10-3	NIKE INC CL B		]	27,194.000	1.700.985	62.550	1,700,985	1,409,514	5.439	19.580		318.714		318.714	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	L	09/24/2015
J51699-10-6	NINTENDO CO LTD COM STK		В	4.300.000	1,572,277	365.646	1,572,277	1,080,051	570	12.849		558.362		558.362	27,267	U	05/16/2017
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP		В	14,500.000	372, 122	25.664	372,122	304,961	877	8,426		35,621		35,621	12,400	U	11/30/2016
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		В	23,100.000	1,087,023	47.057	1,087,023	829,201	657			76,678			35,015	U	02/02/2017
J57160-12-9	NISSAN MOTOR CO CMN STK		В.	48.500.000	483,708	9.973	483,708	448 . 112	977	19. 154		(21,537)		(21,537)	16,441	U	10/15/2015
G65431-10-1	NOBLE CORPORATION PLC		.]		161,924	4.520	161,924	149,744				12,180		12,180		L	11/30/2017
G65431-10-1	NOBLE CORPORATION PLC	LS.		70.744.000	319,763	4.520	319,763	295,710				24,053		24,053		L	11/30/2017
655044-10-5	NOBLE ENER GY INC COM	LS		49.000	1,428	29.140	1,428	1,375		10		52		52		L	07/05/2017
S59029-41-3	NOKIA OYJ EURO.06		B	40,000.000	187,037	4.676	187,037	193,568		6,464		(30,330)		(30,330)	23,800	U	10/20/2016
J59009-15-9	NOMURA HOLDINGS INC		B		171,220	5.904	171,220	154,013	701	4,511		(5,904)		(5,904)	5,787	U	06/11/2015
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)		B		637,666	12.128	637,666	609,149		31,405		(12,778)		(12,778)	64, 172	U	10/15/2015
655664-10-0	NORDSTROM INC		.]	36.000	1,706	47.380	1,706	1,497		16		208	11	197	, .=	L	10/30/2017
655844-10-8	NORFOLK SOUTHERN CORP			9,152.000	1,326,125	144.900	1,326,125	971,343		22,331		337,068		337,068			10/15/2015
665859-10-4	NORTHERN TRUST CORP			10,771.000	1,075,915	99.890	1,075,915	733,218	4,524	16,803		116,758		116,758		L	09/24/2015

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of (	Current Year							
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends		Cha	inge in Book/Adi	usted Carrying Va	llue	17	18
		3	4	-	-	7	8		10	11	12	13	14	15	16		
			1 ' 1			Rate	· ·			• •		.0		.0	. •		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Llovanlinad		Total Change in		NAIC	
OLICID				Ni		Used to						Unrealized	Other-Than-	Total Change in	Change in	_	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
666807-10-2	NORTHROP GRUMMAN CORP			5,210.000	1,599,001	306.910	1,599,001	808,775		20,215		385,821		385,821		L	12/01/2017
G66721-10-4	NORWEGIAN CRUISE LINE			101.000	5,378	53.250	5,378	5,378					158	(158)		L	12/01/2017
H5820Q-15-0	NOVARTIS AG-REG CMN STK		. B	12,333.000	1,042,831	84.556	1,042,831	994,238	78,274	21,800		114, 172		114, 172	29,486	U	10/15/2015
K72807-13-2	NOVO-NORDISK B ORD		. B	34, 106.000	1,839,955	53.948	1,839,955	1,577,718	21,017	28,540		434,704		434,704	173,003	U	02/05/2016
J59399-10-5	NTT DOCOMO, INC		. B	53,500.000	1,263,768	23.622	1,263,768	1,082,239	762	28, 151		(30,412)		(30,412)	30,149	U	11/30/2017
670346-10-5	NUCOR CORP.			28,493.000	1,811,585	63.580	1,811,585	1,528,788	10,827	20 , 148		146,285		146,285		L	11/30/2017
67066G-10-4	NVIDIA CORP			14,555.000	2,816,393	193.500	2,816,393			7,510		1,144,733	497	1, 144, 236		L	12/12/2017
62944T-10-5	NVR INC			2.000	7,016	3,508.220	7,016	6,960				56		56		L	12/01/2017
N6596X-10-9	NXP SEMICONDUCTORS N.V.		. D	9, 145.000	1,070,788	117.090	1,070,788	916,082				163,936		163,936		L	05/25/2017
Y64248-20-9	OCBC BANK		В	123, 100.000	1, 141, 282	9.271	1, 141, 282			32,292		379,030	59,773	319,257	61,970	U	10/15/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP		l	1,931.000	142,237		142,237	125,619	1,487	5,890		4,692		4,692		L	09/24/2015
678026-10-5	OIL STATES INTL	LS		53,585.000	1,516,456	28.300	1,516,456	1,275,323				241, 133		241, 133		L	11/30/2017
681919-10-6	OMNICOM GROUP	LS		3,310.000	241,067	72.830	241,067	220,233	1,986	7 , 178		(39,608)	812	(40,420)		L	11/01/2017
S66601-07-1	ONO PHARMACEUTICAL CO		. B	3,600.000	83,920	23.311		74,452	148	1,261		7,819	5,592	2,227	2,816	U	11/30/2016
G6768E-10-1	OPHIR ENERGY PLC		. B	541,379.000	497,998	0.920	497,998	463,601				33,458		33,458	939	U	12/01/2017
68389X-10-5	ORACLE CORP COM		1	83,739.000	3,959,180	47.280	3,959,180	3,356,515		52,201		620,070	352	619,718		L	11/30/2017
67103H-10-7	OREILLY AUTOMOTIVE INC		l	683.000	164,289	240.540	164,289	128,242				(25,865)		(25,865)		L	05/18/2015
J61933-12-3	ORIX CORP COMMON STOCK		. B	65,300.000	1, 103, 985	16.906	1, 103, 985	914,208	796	24,752		35,996		35,996	31,504	U	11/30/2017
J63117-10-5	OTSUKA HOLDINGS CO LTD		. B	26,600.000	1, 168, 369	43.924	1, 168, 369	946,568		19,064		(29,780)		(29,780)	34, 127	U	11/30/2017
69331C-10-8	PG&ECORP			11,598.000	519,938	44.830	519,938	576,585		23,473		(182,465)	3,996	(186,462)		L	12/01/2017
693718-10-8	PACCAR INC		l	18,397.000	1,307,659	71.080	1,307,659	1,211,285	22,076	22,119		103,415		103,415		L	12/01/2017
695156-10-9	PACKAGING CORPORATION OF AMERICA		l	50.000	6,028	120.550	6,028	5,623	32	28		405	5	399		L	12/01/2017
J41121-10-4	PANASONIC CORP		B	109,800.000	1,607,768	14.643	1,607,768	1,255,668	795	21,494		428,636		428,636	59,340	U	11/30/2016
G6376N-15-4	PARAGON GROUP OF COMPANIES		B	53,248.000	353,457	6.638	353,457	348,719				4,973		4,973	(235)	U	11/30/2017
701094-10-4	PARKER HAN NIFIN CORP COM			6,777.000	1,352,554	199.580	1,352,554	829,419		17,891		403,774		403,774		L	09/24/2015
704326-10-7	PAYCHEX INC			11,661.000	793,881	68.080	793,881	546,517		22,389		83,959		83,959		L	09/24/2015
70450Y-10-3	PAYPAL HOLDINGS INC			27,829.000	2,048,771	73.620	2,048,771	915,632				950,360		950,360		L	09/24/2015
	PAZ OIL CO. LTD		. B	6,539.000	1, 133, 893	173.405	1, 133,893	1 , 156 , 446				(29,758)		(29,758)		U	11/30/2017
	PDC ENERGY INC	LS	.	16,946.000	873,397	51.540	873,397	778,669				94,728		94,728		L	11/30/2017
	PEMBINA PIPELINE CORP		. B	25,292.000	918,663	36.322	918,663	709,635		33,536		67,841		67,841	59,463	U	11/30/2016
	PENNON GROUP PLC		. B	75,571.000	800,450	10.592	800,450	812,747				(11,764)		(11,764)	(533)	U	11/30/2017
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS	LS		44,778.000	532,410	11.890	532,410	496,588				35,822		35,822		L	11/30/2017
	PEPSICO INC.			37,705.000	4,521,584	119.920	4,521,584	3,777,039	24,818	94,284		462,022	1,900	460 , 122		L	11/30/2017
	PERNOD RICARD NPV		. B	6,296.000	997,573	158.446	997,573	674,218		12,545		188,233		188,233	116,626	U	02/02/2017
	PERRIGO PLC			945.000	82,366	87.160	82,366			605		3,714		3,714		L	11/30/2016
	PETRA DIAMONDS LTD		_B	450,595.000	475,441	1.055	475,441	412,825				62,014		62,014	602	U	12/05/2017
	PETROFAC LTD		. B	56,974.000	393,065	6.899	393,065	324,379				68,948		68,948	(262)	U	11/30/2017
	PFIZER INC			221,451.000	8,020,955	36.220	8,020,955	7,468,368		159,814		476,462	1,564	474,898		<u> </u>	12/01/2017
718172-10-9	PHILIP MORRIS INTL.			32,117.000	3,393,161	105.650	3,393,161	2,770,167	34,365	134 , 136		452,044	3,254	448,790		L	10/03/2017
	PHILIPS ELECTRONICS ORD		. B	39,890.000	1,510,764	37.873	1,510,764	1, 114, 477				150,273		150, 273	171,666	U	05/15/2017
	PHILLIPS 66			35,913.000	3,632,600	101 . 150	3,632,600	3,243,934		31,758		259,471		259,471		L	12/01/2017
G7091M-10-9	PHOENIX GROUP HOLDINGS		B	23,829.000	252,075	10.579	252,075	246,114				6, 129		6, 129	(168)	V	11/30/2017
	PINNACLE WEST CAPITAL CORP			60.000	5,111		5,111	5,074		76		37	842	(805)		<u> </u>	09/19/2017
	PIONEER NA T RES CO COM		1	2,303.000	398,074	172.850	398,074	306,833		184		(16,628)		(16,628)		<u> </u>	06/27/2016
G7132V-10-0	PLAYTECH PLC		. B	51,878.000	603,881	11.640	603,881	590,589				13,694		13,694	(402)	U	11/30/2017
	PNC FINL SVCS GROUP INC			10,884.000	1,570,452	144.290	1,570,452	1,221,201		26,745		283,472		283,472		<u> </u>	12/01/2017
	POLARIS INDUSTRIES INC	LS		41.000	5,084	123.990	5,084	5,084				// 0		(87)	// ^	<u>.</u>	12/01/2017
	POWER ASSETS HOLDINGS LTD		B	15,500.000	130,765	8.436	130,765	132,505		30,382		(4,800)		(4,800)	(1,080)	U	09/04/2015
	POWER CORP CANADA SUB-VTG NPV		- R	13,331.000	344,407	25.835	344,407	290,742		12,465		23,803		23,803	21,886	U	11/30/2016
	POWER FINANCIAL CORP		B	16,737.000	461,388	27.567	461,388	427,489		17,818		12,367		12,367	30, 175	U	11/30/2016
	PPG INDUSTRIES INC			12,251.000	1,431,162	116.820	1,431,162	1,308,993		13,445		174,342		174,342		<u> </u>	11/30/2017
69351T-10-6	PPL CORP		·	31,138.000	963,721	30.950	963,721	1,053,395	12,300	25,323		(135,715)		(135,715)		Ļ	11/30/2017
	PRAXAIR INC.			9,377.000	1,450,434	154.680	1,450,434	1, 174, 239		28,295		332,224		332,224		<u> </u>	11/30/2017
74112D-10-1	PRESTIGE BRANDS	LS	.	20,260.000	899,747	44.410	899,747	915,752				(16,005)		(16,005)		L	11/30/2017

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		_				Rate	-		. •		· <del>-</del>		• •	. •			
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted					A	Nia a a danita al					Market	
			_			Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Б.
Identi-	5		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
741503-40-3	PRICELINE.COM			1,371.000	2,382,442	1,737.740	2,382,442	1,720,075				355,507		355,507		L	11/30/2017
742718-10-9	PROCTER & GAMBLE CO			67,725.000	6,222,573	91.880	6,222,573	5,650,068		148,870		432,317	3,575	428,741		L	11/30/2017
743315-10-3	PROGRESSIVE CORP			19,767.000	1, 113, 277	56.320	1, 113, 277	659,883		13,361		410,217		410,217		L	09/19/2017
74340W-10-3	PROLOGIS INC		ļ	23,309.000	1,503,664	64.510	1,503,664	992,327		40,914		272,401	11	272,390		L	12/01/2017
G72899-10-0	PRUDENTIAL CORP		В	82,923.000	2, 137, 477	25.777	2, 137, 477	1,957,086		32, 427		253,224		253,224	73,870	U	11/30/2017
744320-10-2	PRUDENTIAL FINL INC			13,997.000	1,609,375	114.980	1,609,375	1,266,340		37,285		134,394	28	134,366		L	11/30/2017
H64687-12-4	PSP SWISS PROPERTY AG		В	15,940.000	1,510,579	94.767	1,510,579	1,423,635				75,484		75,484	11,461	U	11/30/2017
74460D-10-9	PUBLIC STORAGE		····	750.000	156,750	209.000	156,750	151,558		5,784		(10,264)		(10,264)		<u> </u>	11/01/2017
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			18,520.000	953,780	51.500	953,780	751,933		31,854		141, 122		141, 122		<u></u>	11/30/2016
F7607Z-16-5	PUBLICIS GROUPE	·	B	3,473.000	236,252	68.025	236,252	227,930	10	6, 199		(34, 100)		(34, 100)	30,233	V	11/30/2016
745867-10-1	PULTE GROUP INC		·····	208.000	6,916	33.250	6,916	6,664	19	1		252	110	142		<u> </u>	12/01/2017
BAS0H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		····	2,589,762.220	105,662	0.041	105,662	105,750		0.040		(4.754)		(4.700)		·	08/22/2016
747525-10-3 747545-10-1	QUALCOMM INC			4,046.000 40,754.000	259,025	64.020	259,025 562,813	216,953		9,018		(4,751) (68,874)	29	(4,780)		<u> </u>	12/01/2017
747545-10-1 74834L-10-0	QUALITY CARE PROPERTIES INC			40,754.000	562,813	13.810		611,310		45			876	(68,874)		L	11/30/2016
74834L-10-0 F43743-10-7	RALLYE SA		n		5,811		5,811603.900	5,521614.207		45		290	8/b	(586)	4.250	L	11/01/2017
75281A-10-9	RANGE RESOURCES CORP	1.0	В			17.060	1, 143					(14,556)	336	(336)	4,250	U	09/19/2017
755111-50-7	RAYTHEON COMPANY	LS		7,875.000	1,479,319	17.060	1,479,319	1,143 819,200				358.788		358,013		L	11/01/2017
W7S15G-12-3	RECIPHARM PUBL		D	49,295.000	594,550	12.061		527,910		24,474		56, 192		56, 192	10,448	L	11/01/2017
G74079-10-7	RECKITT BENCKISER GROUP PLC		D	10.591.000		93.597	991.283	858.688		22.508		5,418		50, 192	84.711	U	09/04/2015
SBQRRZ-00-3	RECRUIT HOLDINGS LTD		D	71,100.000	1,767,244	24.856	1,767,244	923,836	734	17,893					38,497	U	02/02/2017
756577-10-2	RED HAT INC.		D	53.000	6.365	120.100	6.365	923,636	/04	17,090			273		,491 مو	U	12/01/2017
G7419H-11-3	REDEFINE INTERNATIONAL REIT PLC		R	1.243.460.000	619.343	0.498	619.343	606.797				12.958	213	12.958	(412)	L	11/30/2017
758849-10-3	REGENCY CENTERS CORPORATION		0	20.000	1,384	69.180	1,384	1,241		13		143	35	108	(412)		09/19/2017
7591EP-10-0	REGIONS FINANCIAL CORP			93.000	1,607	17.280	1,607	1,427	Ω			180		180		١	10/30/2017
759351-60-4	REINSURANCE GROUP AMERICA INC				5,302	155.930	5,302	4,482				820		820			09/19/2017
G74570-12-1	RELX PLC		R	60.362.000	1.419.975	23.524	1.419.975	1,000,159		29.286		264.532		264.532	74.688	11	04/06/2016
E8471S-13-0	REPSOL YPF SA EUR1		B	31,041.030	549,606	17.706	549.606	300,699		23,200		75,849		75,849	60,971	II	12/18/2017
760759-10-0	REPUBLIC S VCS INC COM			14, 197.000	959.859	67.610	959,859	788.580	4.898			149,277	274	149.003		1	11/01/2017
	RIGHTMOVE PLC		R	11, 155.000	679,047	60.874	679,047	608,680	,000			70,819	E/ 1	70,819	(452)	U	11/30/2017
G75754-10-4	BIO TINTO CMN STK		B	7,874.000	419,884	53.325	419,884	221,310		18,761		94,367		94,367	18,211	U	10/15/2015
081437-10-7	RIO TINTO LTD		В	61.901.000	3,670,407	59.295	3.670.407	3,033,488		38.679		385.829		385.829	124.937	U	11/30/2017
74965L-10-1	RLJ LODGING TRUST			27,852.000	611,908	21.970	611,908	603,831	9, 191			8,077		8.077		L	11/30/2017
770323-10-3	ROBERT HALF INTL INC			93.000	5 , 165	55.540	5, 165	4,794		22		371		371		L	11/01/2017
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		в	2,000.000	505,900	252.950	505,900	457,716	71,246	10,696		28,030		28,030	20 , 154	U	10/20/2016
773903-10-9	ROCKWELL AUTOMATION INC		lI	5,815.000	1,141,775	196.350	1,141,775	629,520		18,025		357,944		357,944		L	12/01/2017
774341-10-1	ROCKWELL COLLINS INC		I	49.000	6,645	135.620	6,645	6,512		, =-		133		133		L	12/01/2017
S21690-51-6	ROGERS COMMUNICATIONS INC CL B		В	17,622.000	900,825	51.119	900,825	700,871		19,978		158,766		158,766	36,361	U	11/30/2017
775711-10-4	ROLLINS, INC	LS		107.000	4,979	46.530	4,979	4,753		23		225		225		L	11/01/2017
G76225-10-4	ROLLS ROYCE HOLDINGS PLC		В	28,050.000	321,391	11.458	321,391	237,966				78,499		78,499	16,411	U	04/06/2016
776696-10-6	ROPER TECHNOLOGIES INC		ļ	4,972.000	1,287,748	259.000	1,287,748	778,042		6,961		377,474		377,474	L	L	09/04/2015
778296-10-3	ROSS STORES, INC.		ļ	15,556.000	1,248,369	80.250	1,248,369	717,540		9,930		228,762	4,535	224,227	L	L	12/01/2017
G7665A-10-1	ROWAN COMPANIES PLC		ļ	35, 188.000	551,044	15.660	551,044	509, 170				41,874		41,874		L	11/30/2017
S27543-83-4	ROYAL BK OF CANADA COM NPV		В	51,560.000	4,224,138	81.927	4, 224, 138	3,421,156		77,962		362,825		362,825	183,544	U	11/30/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		ļ	54.000	6,441	119.280	6,441	6,441	32				94	(94)		L	12/01/2017
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		В	52,510.000	1,761,616	33.548	1,761,616	1,348,465		37,675		213,362		213,362	107,211	U	10/16/2017
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		B	43,820.000	1,486,976	33.934	1,486,976	1,037,470		84,094		99,542		99,542	112,833	U	02/15/2016
78409V-10-4	S&P GLOBAL INC		ļ	7,896.000	1,337,582	169.400	1,337,582	731,652		12,901		486,235		486,235		L	12/01/2017
F03381-13-8	SAFRAN		B	12,258.000	1,264,544	103.161	1,264,544	843,560		9,636		245,829		245,829	134, 105	U	11/30/2016
G7770H-10-8	SAGA PLC		B	164,263.000	279,980	1.704	279,980	406,242				(126,076)		(126,076)	(186)	U	11/30/2017
79466L-30-2	SALESFORCE.COM INC		····	18,097.000	1,850,056	102.230	1,850,056	1,205,743				610,841	356	610,485		L	09/19/2017
х75653-10-9	SAMPO PLC		B	13,240.000	728 , 156	54.997	728 , 156	633,747		28 , 190		50,651		50,651	82,740	U	10/15/2015
Q82191-10-9	SANDFIRE RESOURCES	·	B	134,486.000	726,851	5.405	726,851	634 , 112				71,365		71,365	21,374	U	11/30/2017
F5548N-10-1	SANOFI S.A.		B	3,210.000	276,951	86.278	276,951	294,997		8,986		(18,638)		(18,638)	35,225	U	01/16/2015

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of (	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		_	·			Rate	•			• •	.=		• •	. •	. •		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted					Amaunt	Nanadmittad					Market	
			_			Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		ъ.
Identi-	<b>5</b>		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
Q82869-11-8	SANTOS		В	110,178.000	469,658	4.263	469,658	319, 133				126,285		126,285	31,734	U	05/25/2017
D66992-10-4	SAP AG		В	25,839.000	2,899,518	112.215	2,899,518	1,805,451	4,034	29, 421		321,551		321,551	317, 174	J	02/02/2017
T83058-10-6	SARAS S.P.A.		В	126,797.000	305, 124	2.406	305 , 124	327 , 470				(24,493)		(24, 493)	2, 147	J	11/30/2017
J69811-10-7	SAWAI PHARMACEUTICAL LTD		В	18,500.000	827,696	44.740	827,696	907,600				(74,393)		(74, 393)	(5,510)	J	11/30/2017
025121-72-4	SBM OFFSHORE NV		В	31,774.000	559,723	17.616	559,723	527,938				27,846		27,846	3,939	U	11/30/2017
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		В	234, 181.000	767,460	3.277	767,460	704,410		36,748		(91,077)		(91,077)	71,731	U	01/16/2015
S48341-08-5	SCHNEIDER ELECTRIC		В	26,892.000	2,288,205	85.089	2,288,205	1,947,089				124,300		124,300	172,481	J	11/30/2017
81211K-10-0	SEALED AIR CORP	LS		32.000	1,578	49.300	1,578	1,411		5		166		166			10/30/2017
J69972-10-7	SECOM CO. LTD. ORD		В	15,700.000	1, 185,618	75.517	1, 185,618	975,007	558	18,293		(5,491)		(5, 491)	40,480	J	09/20/2016
81663A-10-5	SEMGROUP CORP			35,855.000	1,082,821	30.200	1,082,821	860,520				222,301		222,301		<u> </u>	11/30/2017
816851-10-9	SEMPRA ENERGY			8,281.000	885,405	106.920			6,811	26,686		52,005		52,005	(000)	<u> </u>	11/30/2016
G80400-10-7 J7165H-10-8	SERCO GROUP PLC		D	448,119.000	599,525	1.338	599,525 698.397	576,570	1.435	11.772		23,354 32,668		23,354 32,668	(399)	U	11/30/2017
			В	16,800.000	698,397			674,858	I,435						24,323	U	09/24/2015
824348-10-6 J72810-12-0	SHERWIN WILLIAMS CO			2,641.000	1,082,916	410.040	1,082,916	686 , 177	414	8,979		373, 173		373,173 290.461	40,404		09/04/2015
D69671-21-8	SIEMANS AG		B	24,719,000	1,483,977 3,447,632	101.642	1,483,977	981,054 2,958,295		14,212				290,461	48 , 164 286 . 338	U	02/02/2017
82669G-10-4	SIGNATURE BK NEW YORK NY		В	24,719.000		139.473	3,447,632		/, 164	55,746		92	173		286,338	V	1730/2017
828806-10-9	SIMON PPTY GROUP INC			8.000	1,373	137.260	1,374	1,280 1,288		57		92	7.889	(7.803)		L	01/17/2017
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D		331,249	2.671	331,249	333,213	9,016	7د		(15, 170)		(15, 170)	21,976	L	02/02/2017
82968B-10-3	SIRIUS XM HOLDINGS INC	1.0	D	983.000	5, 249	5.360	5,269	5,269	9,010	19		(15,170)	142	(13, 170)	21,970	U	12/01/2017
W25381-14-1	SKAND ENSKILDA A	Lo	D	13,031.000		11.762	153,268	145 , 128		6,775		1,183	142	1,183	15,028		09/24/2015
Q8514Q-13-0	SKY NETWORK TELEVISION LTD		D D		730,227	1.998	730,227	624 . 345		0,773					25.618	U	11/30/2017
G8219Z-10-5	SMARTONE TELECOMMUNICATIONS HOLDIN		D R	421,000.000	507,313	1.205	507,313	501,473				6.302		6,302	(461)	U	11/30/2017
J75734-10-3	SMC CORP		B	3,600.000	1,482,184	411.718	1,482,184	881,412	1.848	11.168		560,197		560,197	60,684	·	01/22/2016
S09223-20-7	SMITH & NEPHEW ORD USDO, 20		B	61.829.000	1,077,273	17.423	1,077,273	1,083,003	1,040	11,240		29.500		29.500	47.131	· 	11/30/2017
832696-40-5	SMUCKER J M CO COM NEW	1 9	0	1,162.000	144,367	124.240	144,367	135,205		3,556		(4,439)		(4,439)			10/05/2015
F43638-14-1	SOCIETE GENERALE COMMON STOCK	LO	R	5,472.000	282,872	51.694	282.872	237 . 606		11.537		(22,329)		(22,329)	35,408	1	11/30/2016
J75963-10-8	SOFTBANK GROUP CORP		B	24,700.000	1,955,828	79.183	1,955,828	1,380,907	259	8.447		242,795		242,795	68,625	1	10/15/2015
B82095-11-6	SOLVAY SA COMMON STOCK		R	0.000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	139.173	,000,020	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3.776	1,693						1	12/21/2015
J76379-10-6	SONY CORP NPV		B	42,800.000	1,931,224	45.122	1,931,224	1,057,958	206	7,546		650,467		650,467	78,974	J.	11/30/2016
842587-10-7	SOUTHERN CO		J	23,835.000	1,146,225	48.090	1,146,225	1,158,445		42,021		(37,404)		(37,404)		·	11/30/2017
067765-22-2	STAGECOACH GROUP PLC		В	427,950.000	953,464	2.228	953.464	1,048,523				(94, 425)		(94, 425)	(634)	J	11/30/2017
G84228-15-7	STANDARD CHARTERED ORD USDO.50		В	49,639.000	523,830	10.553	523.830					79,730		79,730	37,072	J	11/30/2016
854502-10-1	STANLEY BLACK & DECKER INC			8,405.000	1,426,244	169.690	1,426,244	825,599				461,098	1	461,097	,		09/19/2017
855244-10-9	STARBUCKS CORP			30,221.000	1,735,592	57.430	1,735,592	1,395,193		31.732		57,722					09/24/2015
857477-10-3	STATE STREET CORPORATION			12,958.000	1,264,830	97.610	1,264,830	974,635	5,442	18,552		238,957		238,957			11/30/2017
R8413J-10-3	STATOIL ASA CAIN STK		в	15, 188.000	325, 324	21.420	325,324	256, 153		8,383		34,672		34,672	15, 157	<u>J</u>	05/12/2017
858119-10-0	STEEL DYNAMICS INC			142.000	6, 124	43 . 130	6,124	4,910	22	21		1,215	260	955		L	12/01/2017
863667-10-1	STRYKER CORP			8,855.000	1,371,108	154.840	1,371,108	877,962	4, 162	13,814		285,949		285,949		L	12/12/2017
J14406-13-6	SUBARU CORP		В	0.000		31.806			653	645						U	10/15/2015
J77282-11-9	SUMITOMO CORP NPV		B	97,500.000	1,657,457	17.000	1,657,457	1,041,966	1,163	40,308		446,986		446,986	60,634	U	11/30/2016
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		В	38,000.000	1,642,113	43.213	1,642,113	1,451,124	1,398	45,737		131,642		131,642	57,391	U	10/15/2015
J77841-11-2	SUMITOMO REALTY & JPY50		В	9,000.000	295,846	32.872	295,846	251,373	172	1,932		52, 131	6,813	45,318	10,856	U	04/06/2016
Y82594-12-1	SUN HUNG KAI PROP HKDO.50		В	62,000.000	1,034,219	16.681	1,034,219	909,037		23, 131		190,655		190,655	(6,348)	U	11/30/2017
S25661-24-0	SUN LIFE FINANCIAL COM NPV		В	21,819.000	903,444	41.406	903,444	767,336		24,733		6,293		6,293	57,933	J	11/30/2017
SB3NB1-P2-8	SUNCOR ENERGY INC		В	79, 178.000	2,916,369	36.833	2,916,369	2,552,692		37,025		119,877		119,877	134,097	J	11/30/2017
867914-10-3	SUNTRUST B KS INC COM			29,325.000	1,894,102	64.590	1,894,102	1,416,345		22,959		204,727		204,727		L	11/30/2017
868157-10-8	SUPERIOR ENERGY SERVICES INC			71,077.000	684,472	9.630	684,472	685,893				(1,422)		(1,422)		L	11/30/2017
78486Q-10-1	SVB FINANCIAL GROUP			8.000	1,870	233.770	1,870	1,445				425		425		L	07/05/2017
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		В	9,765.000	100,840	10.327	100,840	48,862		5,527		(29, 107)		(29, 107)	44, 144	U	09/24/2015
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD		В	37,149.000	509,083	13.704	509,083	519,335		17,596		(64,001)		(64,001)	55,388	J	09/24/2015
W94232-10-0	SWEDBANK AB		В	6,297.000	152, 205	24.171	152,205	139,959		7,848		(17,069)		(17,069)	16,573	U	09/24/2015
H8431B-10-9	SWISS RE LTD		B	22,092.000	2,068,645	93.638	2,068,645	1,950,874	19,299	28,982		(62,505)		(62,505)	47, 199	U	11/30/2017
H8398N-10-4	SWISSCOM		B	577.000	307,003	532.068	307,003	258,415	20,269	8,196		35,958		35,958	12, 109	U	11/30/2016

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	· · · · · · · · · · · · · · · · · · ·	Code	eign						but Oripaid		Unpaid		Recognized		value	(a)	
871503-10-8 87165B-10-3	SYMANTEC CORP	LS		23,220.000	651,553 952,277	28.060		570,568		6,966 		96,827 57.925		96 , 827 57 . 925		L	09/24/2015
H84140-11-2	SYNCHHUNY FINANCIAL SYNGENTA CHE8.3		n		952,277	464.689	952,277	853 , 127	12,086	13,500		57,925		57,925		L	09/24/2015
SBYY6S-K7-1	SYNGENTA N . LINIE AG		D	0.000		472.037			2,627							V	05/04/2015
871607-10-7	SYNOPSYS INC		D	67.000	5,711		5,711	4,987	2,021			725	187	538		L	12/01/2017
871829-10-7	SYSCO CORP			15,258.000	926,618	60.730	926,618	612,765		18.604		79,036	107	79,036		L	11/30/2017
74144T-10-8	T. ROWE PRICE GROUP	1 9		9,332.000	979,207	104.930	979.207	750.403		21, 195		276,284		276.284		L	12/01/2017
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	LO	R	35,700.000	2,028,546	56.822	2,028,546	1,755,244	990			332,263			41,353	II	11/30/2017
SB4YCD-F5-0	TALKTALK TELECOM GROUP PLC		B	234,221.000	481,284	2.055	481,284	482,724				(1,631)		(1,631)	191	U	12/05/2017
87612E-10-6	TARGET CORP		]	150.000	9.788	65.250	9.788	8.117		159		1,670	6.237	(4,566)			10/30/2017
G86954-10-7	TAYLOR WIMPEY PLC 25P		В	837,100.000	2,337,250	2.792	2,337,250	245,308		150,895		743,777		743,777	5,729	U	05/15/2014
H84989-10-4	TE CONNECTIVITY LTD			11,493.000	1,092,295	95.040	1,092,295	696,363		17,976		295,258	58	295,200		L	09/19/2017
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV		В	2,526.000	66,267	26.234	66,267	47 , 162		1,022		14,618		14,618	4,487	U	05/25/2017
E9055J-10-8	TECNICAS REUNIDAS SA		В	22, 163.000	704, 189	31.773	704, 189	677,035				22, 198		22, 198	4,955	U	11/30/2017
879382-10-9	TELEFONICA DE ESPANA		В	0.000		9.757			2, 164							U	04/22/2015
R21882-10-6	TELENOR		В	11,882.000	255,527	21.505	255,527	180,563		9,498		79,544	12,352	67, 192	10,264	U	11/30/2016
W9588J-10-4	TELIASONERA AB SEK3.2		B	50,000.000	223,206	4.464	223,206	220,427		9,789		(902)		(902)	22,063	U	10/20/2016
G87621-10-1	TESCO		B	29,720.000		2.831	84, 126	74,971		397		1,090		1,090	<i>7</i> ,074	U	09/24/2015
88160R-10-1	TESLA INC	LS		3,483.000	1,084,432	311.350	1,084,432	834,982				320,357		320,357		L	11/30/2017
882508-10-4	TEXAS INST RS INC COM			31,571.000	3,297,275	104.440	3,297,275	2,099,902		45,078		743,281	2,873	740,409		L	12/01/2017
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD		B	16,700.000	396,503	23.743	396,503	403,914				(12,692)		(12,692)	5,281	U	11/30/2017
H83949-14-1	THE SWATCH GROUP		B	496.000	202,268	407.799	202,268	144,927	7,573	2,231		40 , 153		40 , 153	7,559	U	11/30/2016
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			16,053.000	3,048,144	189.880	3,048,144	2,428,430	2,408	5,994		467,007	250	466 , 757		L	11/30/2017
884903-10-5	THOMSON REUTERS CORP			25,256.000	1, 104, 415	43.729	1, 104, 415	1,074,522		9,743		(51,374)		(51, 374)	44,250	U	11/30/2017
887317-30-3	TIME WARNER INC			27,707.000	2,534,359	91.470	2,534,359	2,276,896		29,503		(93, 100)		(93, 100)		L	11/30/2017
BASOEV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE		В	2,825.000	347,385	122.968	347,385	39				(84,398)		(84,398)	39,637	U	03/01/2016
872540-10-9	TJX COMPANIES INC			16,974.000	1,297,832		1,297,832	1,116,074		20,239		22,980	6,431	16,550		L	10/03/2017
872590-10-4	T-MOBILE US INC			102.000	6,478	63.510	6,478	6, 197	770			281	10,216	(9,935)		L	11/01/2017
J86298-10-6 J86957-11-5	TOKTO MARTNE HOLDTINGS		В	22,500.000	1,026,831 1,195,206	45.637	1,026,831 1,195,206	820 , 127 616 , 322	773 708	26,6/3		65,296 538,965		65,296 538,965	36,341 24,148	U	09/24/2015
J87000-10-5	TOKYO GAS CO LTD		D	12,200.000	279,252	22.889	279,252	277,327	476	5,227		5,808	12,531	(6,723)	9,360	U	10/05/2015
889478-10-3	TOLL BROTHERS INC		D	105.000	5,042	48.020	5.042	4, 163	470	برکر		880	12,301	880		·	09/19/2017
S68971-43-1	TORAY INDUSTRIES		R		763,981	9.432	763,981	660,682	269	8.806		82,674		82.674	24, 196	II	11/30/2016
891027-10-4	TORCHMARK INC COM		1	61.000	5,533	90.710	5,533	5,170		,0,000		363		363	24, 100	1	11/01/2017
S28972-22-2	TORONTO-DOMINION COM NPV		В	45,355.000	2,666,025	58.781	2,666,025	2,024,984				235, 186		235, 186	129,004	U	11/30/2017
J89752-11-7	TOSHIBA CORP NPV		В	177,000.000	498,083	2.814	498,083	388,635				107,883		107,883	1,565	U	05/16/2017
F92124-10-0	TOTAL SA EUR 2.5		В	22,806.000	1,260,963	55.291	1,260,963	1,099,019	16,703	52,390		(63,021)		(63,021)	157,257	U	01/12/2017
891906-10-9	TOTAL SYSTEM SERVICES INC			77.000	6,090	79.090	6,090	5,087	10			1,003		1,003		L[	10/03/2017
J91214-10-6	TOYOTA BOSHOKU CORP		В	24,600.000	515, 148	20.941	515, 148	511,323						7,254	(3,430)	U	11/30/2017
J92676-11-3	TOYOTA MOTOR		В	62, 100.000	3,976,274	64.030	3,976,274	3,751,585	3,381	102,048		176,774		176,774	137,445	U	10/15/2015
S26651-84-4	TRANSCANANDA CORP		В	62,883.000	3,070,499	48 . 829	3,070,499	2,679,731		42,966	ļ	(6,377)		(6,377)	131,243	U	11/30/2017
Q9194A-10-6	TRANSURBAN GROUP		B	162,941.000	1,584,134	9.722	1,584,134	1, 177, 199	32,264	61,674		252,766		252,766	113,756	U	05/31/2016
SBF2RC-K7-4	TRANSURBAN GROUP PRIVATE PLACEMENT		B	13,211.000	117,796	8.917	117,796	115,213							2,583	U	12/15/2017
89417E-10-9	TRAVELERS COS INC		ļ	6,952.000	942,969	135.640	942,969	688,816		19,550		91,125	34	91,092		L	12/01/2017
S01500-80-0	TULLOW OIL PLC		B	261,549.000	730,972	2.795	730,972	631,972				99,487		99,487	(486)	U	11/30/2017
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		ļ	3,747.000	127,848	34 . 120	127,848	104,408		1,349		25,742		25,742		L	09/09/2015
902494-10-3	TYSON FOODS INC CLASS A		ł	9,469.000	767,652	81.070	767,652	404,421		9,232		183,604		183,604		L	09/24/2015
H42097-10-7	UBS GROUP AG		B	63,555.000	1, 170, 012	18.409	1,170,012	993,689			<b>}</b>	168,827		168,827	41,464	U	09/24/2015
B93562-12-0	UCB		R	742.000	58,966	79.469	58,966	54,397	2,846	688		4,332		4,332	6,964	U	09/24/2015
902653-10-4	UDR INC			142.000	5,470	38.520	5,470	5,401		80		69	599	(531)		L	12/01/2017
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		B	3,395.000	856,110	252.168	856,110	848,366		32,607		(65,884)		(65,884)	110,031	U	11/30/2016
SBYMXP-S7-5	UNICREDIT		R	65,775.000	1,230,550	18.708	1,230,550			36		464,414		464,414	137,688	V	05/31/2017
N8981F-27-1 G92087-16-5	UNILEVER NV CVA NLGO.16 UNILEVER PLC ORD GBPO.031111		B	35,078.000	1,977,823 2,243,916	56.384 55.808	1,977,823 2,243,916	1,450,070 1,852,449		47,514 43,677	}	317,575 351,428		317,575 351,428	213,051 61,494	U	10/20/2016
U92U01-10-0	UNILLAR LE OUD ABLA. OS IIII		υ	40,200.000	∠,∠43,916		∠,∠43,91b [.	1,002,449		//o, د445					494, ا و	V	11/00/201/

### **SCHEDULE D - PART 2 - SECTION 2**

						Showing A	III COMMON ST	OCKS Owned D	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate	-			• •	· <del>-</del>		• •	. •			
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			Fa.						Dealared	Amount							Date
fication	Description	0-4-	For-	of Shares	Carrying	Fair	F=!=\/-!	Actual Cost	Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	
	Description	Code	eign		Value	Value	Fair Value		but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
907818-10-8	UNION PACIFIC CORP			18,914.000	2,536,367	134 . 100	2,536,367	1,857,746		46,887		575,228		575,228		L	12/01/2017
909907-10-7	UNITED BANKSHARES			21,077.000	732,426	34.750	732,426	791,441 .	7, 166			(59,016)		(59,016)		L	11/30/2017
G9226Z-11-2	UNITED BUSINESS MEDIA PLC		В	39,292.000	397,047	10 . 105	397,047	397,311							(264)	U	11/30/2017
V96194-12-7	UNITED OVERSEAS BANK		В	63,051.000 29,453.000	1,247,904	19.792	1,247,904 3,509,325	981,752		16,238 44,760		301,677		301,677	72,377	V	04/26/2017
911312-10-6 913017-10-9	UNITED PARCEL SERVICE INC CLASS B			29,453.000	3,509,325	119.150 127.570	3,509,325	3,301,210 2,615,394		51,792		24,071 373,952	17	24,071 373,936		L	11/30/2017
913077-10-9 91307C-10-2	UNITED THERAPEUTICS CORP			24,301.000	3, 100, 079 5, 918	127.370	5,918	4,737		31,792		1,181				L	11/30/2017
91307C-10-2 91324P-10-2	UNITED THERAPEUTICS CORP			23,464.000	5,918	220 . 460	5, 172, 873	2,731,603		62.537		1, 181		1,311,170		L	12/01/2017
902973-30-4	US BANCORP			62,666.000	3, 172, 673	53.580	3, 172, 673	3, 158, 552	18.800	43.227		45.356		45,355		L	12/01/2017
	VAIL RESORTS INC			26.000	5,524	212.470	5.524	5.524	27				292	(292)		L	12/01/2017
	VALERO ENERGY CORP			27,528.000	2,530,098	91.910	2,530,098	1,987,838		31.555		369, 185		369, 185		L	11/30/2017
92220P-10-5	VARIAN MEDICAL SYST			2.000	222	111.150	222	200				22	12	10			09/19/2017
	VARIAN MEDICAL SYST	LS		47.000	5,224	111.150	5,224	4,703				521	180	341			09/05/2017
	VECTURA GROUP PLC		В	545, 100.000		1.592		713,894				154,587		154,587	(578)	U	11/30/2017
G9328D-10-0	VEDANTA RESOURCES		В	54,742.000		10.883	595.750	513, 153				82,994		82.994	(396)		11/30/2017
92276F-10-0	VENTAS INC			13,145,000	788,831	60.010	788,831	794,221	10.385			(32,994)		(32,994)	,	L	11/30/2016
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			9,011.000	865,056	96.000	865,056	748,634	, , ,	,		133,633		133,633		L	11/30/2016
92343V-10-4	VERIZON COMMUNICATIONS			240.000	12,703	52.930	12,703	10,921		359		1,782	7,438	(5,656)		L	12/01/2017
92532W-10-3	VERSUM MATERIALS INC			11,755.000	444,927	37.850	444,927	274,204		1,763		114,964		114,964		L	11/30/2016
92532F-10-0	VERTEX PHARMACEUTICALS			7,654.000	1, 147, 028	149.860	1, 147, 028	870,676				527,580		527,580		L	11/30/2017
918204-10-8	VF CORP			15,784.000	1, 168, 016	74.000	1, 168,016	909, 158		27 , 148		541,149	215,210	325,940		L	09/24/2015
F5879X-10-8	VINCI		B	18,564.000	1,898,134	102.248	1,898,134	1,116,869		37,863		456,873		456,873	174,411	U	11/30/2016
F97900-11-6	VIRBAC S.A.		B	3,646.000	540,698	148.299	540,698	472,118				64,775		64,775	3,805	U	11/30/2017
G93656-10-9	VIRGIN MONEY HOLDINGS UK PLC		В	152,571.000	586,561	3.845	586,561	567,538				19,413		19,413	(390)	U	11/30/2017
	VISA INC			4.000	456	114.020	456	443				13		13		L	12/01/2017
92826C-83-9	VISA INC	LS		45,315.000	5, 166, 816	114.020	5, 166, 816	3, 152, 658		29,022		1,518,077	2	1,518,075		L	12/01/2017
F97982-10-6	VIVENDI EUR5.50		В	43, 174.000	1, 162, 328	26.922	1, 162, 328	1,073,436		11,611		162,056		162,056	86,790	U	11/30/2017
928563-40-2	VM WARE INC	LS	l	55.000	6,893	125.320	6,893	5,934				958	3	955		L	10/03/2017
G93882-19-2	VODAFONE GROUP PLC		В	180,255.000	573,023	3.179	573,023	560 , 177	35,291	30 , 175		102,213		102,213	25,679	<u></u>	10/15/2015
928856-30-1 929042-10-9	VOLVO AB-B SHS NPV		В	49,525.000	923,660	18.650	923,660	537,842		15, 129 25,076		285, 102		285, 102	58,515	V	11/30/2016
929042-10-9	VOYA FINANCIAL INC			9,571.000 34.000	748,261 1,682	78.180 49.470	748,261 1.682	699,961 1,254		25,0/6		(84,500) 428	2.569	(84,500)		L	11/30/2016
929160-10-9	VULCAN MAT LS CO COM			6,579.000		128.370				5. 458		20,624	∠,309	(2, 141)		L	11/30/2017
	WAL-MART STORES			37,008.000	3,654,540		3,654,540	2,878,774	18.874	61,954		914.835	703	914 . 131		L	12/01/2017
	WASTE CONNECTIONS INC		Δ	91.000	6, 456	70.940	6,456	5,909	10,0/4	18		914,633	181	314, 131			12/01/2017
	WASTE NGMT INC DEL		l ·	13,545.000	1, 168, 934	86.300	1,168,934	666,548		22.978		208,170	77	208,094		<u></u>	09/19/2017
	WATERS CORPORATION		1	32.000	6, 182	193 . 190	6, 182	6,182				200, 170	159	(159)			12/01/2017
	WEC ENERGY GROUP INC		1 1	14,329.000	951,875	66 . 430	951,875	802,567		29.804		111.480		111, 480		L	11/30/2016
	WEIS MARKETS, INC.			14,149.000		41.390	585,627					3, 113		3, 113		L	11/30/2017
	WEIS MARKETS, INC.	LS.	l I	2,731.000	113,036	41.390	113,036	112,435				601		601		L	11/30/2017
	WELLS FARGO CO		<u>                                       </u>	134,923.000		60.670	8,185,778	7, 133, 410		155,417		704,233	166	704,067		L[	11/30/2017
95040Q-10-4	WELLTOWER INC			5,400.000	344,358	63.770	344,358	342,594		16,482		(12,547)		(12,547)		L	09/30/2015
S49486-23-6	WERELDHAVE NV		В	6,934.000	333,054	48.032	333,054	322,112				8,598		8,598	2,344	U	11/30/2017
Q95870-10-3	WESFARMERS		B	15,772.000	547,968	34.743	547,968	465,634		27,234		26,317		26,317	40,391	U	10/15/2015
958102-10-5	WESTERN DIGITAL CORP.		ļ	2,978.000	236,840	79.530	236,840	145,872	1,489	5,956		34,485		34,485		L	11/30/2016
959802-10-9	WESTERN UN CO COM		ļ	348.000	6,615	19.010	6,615	6,615		61			244	(244)		L	12/01/2017
Q97417-10-1	WESTPAC BANKING CORP		В	25,284.000	619,974	24.520	619,974	555,305		36,425		(22,831)		(22,831)	45,960	U	11/30/2016
96145D-10-5	WESTROCK			97.000	6, 131	63.210	6, 131	6,053				79		79		L	12/01/2017
962166-10-4	WEYERHAEUSER CO		ļ	29,744.000	1,048,773	35.260	1,048,773	975,091		30,584		125,861		125,861		L	11/30/2017
	WHIRLPOOL CORP COM		l	36.000	6,071	168.640	6,071	6,055		67		16	884	(868)		Ļ	12/01/2017
G9645P-11-7	WILLIAM HILL PLC		В	93,888.000	408,962	4.356	408,962	367,040				42, 194		42, 194	(272)	U	11/30/2017
969457-10-0	WILLIAMS COS INC			1,886.000	57,504	30 . 490	57,504			2,263		(1,226)		(1,226)		L	06/27/2016
	WILLIS TOWERS WATSON PLC		ļ	5,946.000	896,003	150.690	896,003	739,504	3, 151	12,308		168,926		168,926	40.45	L	11/30/2016
Y9586L-10-9	WILMAR INTERNATIONAL		B	49,900.000	115,378	2.312	115,378	119,728		2,534		(18,780)		(18,780)	10,160	U	05/08/2015

### **SCHEDULE D - PART 2 - SECTION 2**

Snowing All Colvinion STOCKS Owned December 31 of Current Year  1 2 Codes 5 6 Fair Value 9 Dividends Change in Book/Adjusted Carrying Value 17							7 1 40									
1	2	Code	es	5	6	Fa	ir Value	9		Dividends				,		7 18
		3	4			_ 7	8		10	11	12	13	14	15	16	
CUSIP Identi- fication	Description	Code	For-	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 Valu Declared But Incre	ealized uation ease/ rease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Book/Adjusted Ma Carrying Indic	ket
980228-10-0	WOODSIDE PETROLEUM		В	17.432.000	451.027	25.874	451.027	.381.495		17, 228		24,729		24.729	32.981 U	11/30/2016
Q98418-10-8	WOOLWORTHS GROUP LTD		В	19,387,000	413,965	21.353	413.965	329,678		12.474		45.278		45.278	30,368 U	11/30/2016
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			66.000	7,647	115.870	7,647	7,059		39		588		588	L	12/01/2017
	XCEL ENERGY INC			21,306.000	1,025,032	48.110	1,025,032	728,715	7,670	30 , 147		157, 129	2,586	154,543	L	11/01/2017
984121-60-8	XEROX CORP			21,965.000	640,280	29.150	640,280	564,775	5,491	6,510		75,504		75,504	L	11/30/2017
984121-10-3	XEROX CORP COM			0.000		27.790									L	11/18/2014
983919-10-1	XILINX INC COM			91.000	6, 135	67 . 420	6, 135	6, 135					75	(75)	L	12/01/2017
	YUM! BRANDS INC			16,421.000	1,340,118		1,340,118	925,901		19,705		300, 176		300, 176	L	11/30/2016
Q9898K-10-3	Z ENERGY LTD		В	83,474.000	455,342	5.455	455,342	445,401			L	(6,032)	)	(6,032)	15,974 U	11/30/2017
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			4,679.000	564,615	120.670	564,615	480,966	1 , 123	4,492	<b> </b>	81,742		81,742	L	
	ZOETIS INC			17,866.000	1,287,067	72.040	1,287,067	851,995		6,529	<b> </b>	287 , 176		287,176	L	11/30/2017
	ZURICH INSURANCE GROUP AG		B	7,818.000	2,379,496	304.361	2,379,496	2,203,184	7,571	24,604		76,467		76,467	47,224 U	11/30/2017
	ubtotal - Common Stock - Industrial and N	/liscellan	eous (		949,857,423	XXX	949,857,423	729,666,283	1,447,289	13,228,651	1	43,708,592	986,888	142,721,703	18,653,306 XX	
	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000							L	02/02/2005
	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	603,058,104	6,050.581	603,058,104	132,347,181			<b> </b>	82,916,822		82,916,822	K	12/30/1999
	ALLSTATE ASSIGNMENT COMPANY			1,000.000	1,030,196	1,037.771	1,030,196	100,000			ļ	(2,486)	)	(2,486)	K	05/14/2001
	ALLSTATE INTERNATIONAL ASSIGNMENT LTD			20,000.000	78,735	4.966	78,735	376,490				(46,569)	)	(46,569)	K	05/08/2014
	ALLSTATE SETTLEMENT CORPORATION			1,000.000	29,342,091	20,625.939	29,342,091	14, 164, 696				.9,497,274		9,497,274	K	01/01/2003
	ubtotal - Common Stock - Parent, Subsidi	iaries an	d Affili		633,509,126	XXX	633,509,126	161,988,367				92,365,041		92,365,041	XX	
	INVESTEC AFRICA CRDT OPPORT FD 1A		D	1,262,422.630	30,904,106	24.480	30,904,106	24,622,054				.3,017,190		3,017,190	L	11/04/2016
	ISHARES CORE S&P 500 ETF			227,426.000	61, 143, 480	268.850	61,143,480	53,490,713		904,939		.7,652,767	ļ	7,652,767	L	08/31/2017
	ISHARES CORE S&P 500 ETF	LS		49,475.000	13,301,354	268.850	13,301,354	11,332,645		232,817		1,968,709		1,968,709	L	02/01/2017
	ISHARES MSCI EAFE SMALL-CAP ETF		C	935,826.000	60,360,777	64.500	60,360,777	45,567,092		1,421,625		13,510,641		13,510,641	L	06/30/2017
	ISHARES RUSSELL 1000 INDEX			176,811.000	26,275,883	148.610	26,275,883	24,266,176		220,083		.2,009,707		2,009,707	L	09/07/2017
	ISHARES TRUST RUSSELL 2000 INDEX FUND			555, 183.000	84,643,200	152.460	84,643,200	65,911,043		1,014,818		.9,033,026		9,033,026	L	11/30/2017
	ISHARES TRUST RUSSELL 2000 INDEX FUND	LS		25,369.000	3,867,758	152.460	3,867,758	2,957,888		48,802	ļ	446,748		446,748	L	11/18/2014
	SPDR S&P 500 ETF TRUST			105, 171.000	28,065,933	266.860	28,065,933	25,888,558	325,330	129,841		.2, 177, 375		2, 177, 375	L	12/12/2017
	ubtotal - Mutual Funds				308,562,490	XXX	308,562,490	254,036,169	325,330	3,972,926		39,816,163		39,816,163	XX	
9799999 - T	otal Common Stocks				1,891,929,040	XXX	1,891,929,040	1,145,690,819	1,772,619	17,201,577	2	75,889,796	986,888	274,902,908	18,653,306 XX	
9899999 - T	otal Preferred and Common Stocks				1,923,158,342	XXX	1,923,706,991	1,177,060,233	1,950,465	17,738,157	2	75,876,511	1,059,454	274,783,184	18,891,083 XX	X XXX

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
74046B-AA-4	PREMIER AIRCRAFT LEASING			ALLSTATE LIFE REINSURANCE		1,504,545	1,446,154	7,901
912828-2S-8 912828-2U-3	TREASURY NOTE TREASURY NOTE		09/25/2017	Various  BANK OF AMERICA/MERRILL LYNCH		13,846,875 11,732,191	14,000,000 11,900,000	16,340 15,409
912828-2W-9	TREASURY NOTE		11/03/2017	Various		27.980.442	28,121,800	20,218
912828-3C-2	TREASURY NOTE		11/16/2017	Various			59,320,800	21,434
912828-3G-3	TREASURY NOTE		11/16/2017	BARCLAYS		34,425,879	34,500,000	
912828-3H-1	TREASURY NOTE		12/27/2017	Various		81,563,008	81,750,000	101,575
912828-M8-0	TREASURY NOTE		12/27/2017	Various		23,418,906	23,600,000	20,945
912828-V5-6	TREASURY NOTE		01/26/2017	BARCLAYS		10,275,055	10,300,000	
912828-V7-2 912828-W5-5	TREASURY NOTE		02/22/201703/02/2017	Various Various		21,346,625 9.933.984	21,400,000 10,000,000	24,976 1,529
912828-W8-9	TREASURY NOTE		03/02/2017	Various		9,933,984	13,250,000	6,621
912828-X4-7	TREASURY NOTE		05/18/2017	BARCLAYS		4.984.961	5.000.000	2,802
912828-XR-6	TREASURY NOTE		06/20/2017	Various		16,383,344	16,400,000	18,036
912828-XW-5	TREASURY NOTE		06/29/2017	CITIGROUP GLOBAL MARKETS		9,951,953	10,000,000	
912828-3D-0	WI TREASURY NOTE		10/27/2017	GOLDMAN, SACHS & CO.		8,742,822	8,750,000	
0599999. Subt	otal - Bonds - U.S. Governments	<u>-</u>				348,616,855	349,738,754	261, 121
	BROWARD CNTY FLA SCH BRD CTFS			MORGAN STANLEY		2,340,480	2,000,000	,
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A			ALLSTATE LIFE REINSURANCE		4,381,696	4,475,000	
721799-F8-2	PIMA CNTY ARIZ UNI SCH DIST NO			RBC DOMINION SECURITIES		1, 196,630	1,000,000	
721799-F9-0	PIMA CNTY ARIZ UNI SCH DIST NO			RBC DOMINION SECURITIES		1,213,590	1,000,000	
825434-4Y-6 825434-4Z-3	SHREVEPORT LA			LOOP CAPITAL MARKETS		573,225	500,000	
825434-4Z-3 825434-5A-7	SHEVEPORT LA			LOOP CAPITAL MARKETS		578,820 582,640	500,000	
825434-5B-5	SHREVEPORT LA			LOOP CAPITAL MARKETS		584.615	500,000	
86476P-WN-4	SUFFOLK CNTY N Y			M&T SECURITIES, INC.		2.304.340	2.000.000	
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS		12/20/2017	PIPER JAFFRAY INC.		583,785	500,000	
2499999. Subt	otal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					14,339,821	12,975,000	
19633S-AD-5	COLORADO BRDG ENTERPRISE REV		12/20/2017	RBC DOMINION SECURITIES		1,837,181	1,680,000	
196696-QG-6	COLORADO ST BRD CMMTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		120,142	115,000	
196696-QH-4	COLORADO ST BRD CMNTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		105, 158	100,000	
196696-QJ-0	COLORADO ST BRD CHNTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		111,206	100,000	
196696-QK-7	COLORADO ST BRD CMNTY COLLEGES			STIFEL CAPITAL MARKETS		132,541	125,000	
196696-QL-5 196696-QM-3	COLORADO ST BRD CMNTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		313,659 220.127	295,000 180.000	
196696-QN-1	COLORADO ST BRD CHINTY COLLEGES			STIFEL CAPITAL MARKETS		185,334	150,000	
196696-QP-6	COLORADO ST BRD CINITY COLLEGES			STIFEL CAPITAL MARKETS		422.522	345.000	
31371N-TS-4	FED NATL MTG ASSOC #257161		01/01/2017	ALLSTATE LIFE REINSURANCE		182,953	164, 199	
31415L-4E-4	FED NATL MTG ASSOC #983821		01/01/2017	ALLSTATE LIFE REINSURANCE			575,940	
31393R-VZ-0	FHR 2631 LC RIMBS		01/01/2017	ALLSTATE LIFE REINSURANCE		132,534	130 , 151	
34073T-KL-0	FLORIDA HIGHER EDL FACS FING A		12/20/2017	WELLS FARGO		1, 152, 192	990,000	
34073T-KM-8	FLORIDA HIGHER EDL FACS FING A		12/20/2017	WELLS FARGO		1,218,953	1,040,000	
45528U-XD-8	INDIANAPOLIS IND LOC PUB IMPT		12/20/2017	MORGAN STANLEY		1,176,670 1,192,410	1,000,000	
45528U-XE-6	INDIANAPOLIS IND LOC PUB IMPT		12/20/2017	ALLSTATE LIFE REINSURANCE		3, 192, 410	1,000,000	39.055
83413Q-AL-3	SOLANO CNTY CA TXBL PENSION 2004 A CUR		01/01/2017	ALLSTATE LIFE REINSURANCE		2,955,591	2,865,000	76,623
83740N-AH-3	SOUTH COAST CA AIR QUAL MGMT PENSION 04		01/01/2017	ALLSTATE LIFE REINSURANCE		2,656,784	2,650,000	
	otal - Bonds - U.S. Special Revenues			1	,	17,951,451	16,515,290	177,842
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	11/20/2017	Various		8,956,300	8,840,000	36,294
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	03/03/2017	J. P. MORGAN SECURITIES, INC.		1,997,500	2,000,000	
90131H-BW-4	21ST CENTURY FOX AMERICA INC		01/01/2017	ALLSTATE LIFE REINSURANCE		5,060,770	5,000,000	39,056
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN			CITIZENS BANK, NA		4,975,000	5,000,000	
002824-BJ-8	ABBOTT LABORATORIES		03/30/2017	EXCHANGE		14,944,519	15,000,000	12,500
002824-BK-5	ABBOTT LABORATORIES		03/30/2017	EXCHANGE		3,795,357	3,800,000	4,433
00404A-AE-9 02529L-AG-6	ACADIA HEALTHCARE COMPANY INC		11/17/2017 05/23/2017	BANK OF AMERICA/MERRILL LYNCH	}	304,500 2,499,727	300,000 2,500,000	3,369
02529L-AG-6	ACAR 17-3 ABS			CITIGROUP GLOBAL MARKETS	f f:	3,874,295		
025271-AG-1 00450#-AC-5	ACCOUNT CONTROL TECH TL		04/28/2017	WHITEHORSE LENDING, LLC				
00449#-AH-8	ACCRUENT LLC 2ND LIEN TL		09/22/2017	BARINGS LLC		7,576,505	7,594,713	
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		11/20/2017	EXCHANGE		7,856,521	8,042,608	
004403-AG-6	ACE CASH EXPRESS INC		12/08/2017	CREDIT SUISSE		384, 150	390,000	
00440E-AM-9	ACE INA HOLDINGS		01/01/2017	ALLSTATE LIFE REINSURANCE		3,283,191	3,000,000	7,867
00507V-AH-2	ACTIVISION BLIZZARD INC			EXCHANGE		2,996,841	3,000,000	15,717
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		06/16/2017	JPMORGAN CHASE & CO.		404,500	400,000	6,825

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	ADT CORP		06/26/2017	Various		744,830	746,000	974
	ADT CORP		07/14/2017	CANTOR FITZGERALD SCHEDULED PAY UP		285,525	270,000	4,883
	AECOM		11/17/2017	EXCHANGE		997.538	1,000,000	18,792
	AECONI AEP TRANSMISSION COMPANY LLC		09/25/2017	CITIGROUP GLOBAL MARKETS		705,824	700.000	7,053
	AES CORP		11/16/2017	BANK OF AMERICA/MERRILL LYNCH		366.625	350,000	1,872
00130H-BY-0	AES CORP VA		09/22/2017	Various		1,989,063	1,950,000	4,983
	AES SOUTHLAND ENERGY LLC		11/30/2017	CITIGROUP GLOBAL MARKETS		8,314,763		
	AESOP_17-2 ABS		12/05/2017	CITIGROUP GLOBAL MARKETS		3,999,150	4,000,000	
	AFCAL_2016-B ABS		12/27/2016	DIRECT		139,562,000	139,562,000	
	AFCAL_2016-B CLO ABS		12/21/2016	CANCELLED TRADE		(139,562,000)	(139,562,000)	
	AFCAL 2016-C CLO ABS		12/2//2016	CANCELLED TRADE		110,253,000(110,253,000)	110,253,000	
	AFCAL 2016-SUB ABS		12/27/2016	DIRECT		29,308,000	29,308,000	
	AFCAL 2016-SUB CLO ABS		12/21/2016	CANCELLED TRADE		(29,308,000)	(29,308,000)	
	AFLAC INC		01/01/2017	ALLSTATE LIFE REINSURANCE		5, 145, 995	5,000,000	23, 160
009089-AB-9	AIR CANADA	A	02/24/2017	BAIRD (ROBERT W.) & CO. INC.		1,241,963	1, 192, 762	18,877
	AIRBUS GROUP SE	D	04/20/2017	Various		25,071,200	25,000,000	13, 125
	ALBERTSONS COMPANIES LLC		08/09/2017	EXCHANGE		7,097,608	6,800,000	67,575
	ALBERTSONS COMPANIES LLC		08/09/2017	EXCHANGE		655,000	655,000	15,065
	ALIBABA GROUP HOLDING LTD	n	11/29/2017	MORGAN STANLEY		1,888,524 2,276,876	1,900,000 2,280,000	
	ALIBABA GROUP HOLDING LTD	D	11/29/2017	MORGAN STANLEY		2,276,876	2,280,000	
	ALIMENTATION COUCHE-TARD INC	A	08/10/2017	Various		7.991.002	8,000,000	14.989
	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	MITSUBISHI UFJ SECURITIES (USA)		3,496,745	3,500,000	
01626P-AK-2	ALIMENTATION COUCHE-TARD INC	A	12/07/2017	HSBC SECURITIES, INC.		1,399,832	1,400,000	
	ALIMENTATION COUCHE-TARD INC	A	12/07/2017	HSBC SECURITIES, INC.		1,400,000	1,400,000	
	ALLEGION US HOLDING CO INC		09/18/2017	BANK OF AMERICA/MERRILL LYNCH		1,399,216	1,400,000	
	ALLEGION US HOLDING CO INC		09/18/2017			1,995,160	2,000,000	
	ALLISON TRANSMISSION INC		11/16/2017	Millennium Advisors		144,866	139,000	946 22,002
	ALLISON TRANSMISSION INC		11/21/2017	GOLDMAN, SACHS & CO.		2,896,563 255,000	2,875,000 250.000	
	ALTICE SA	n	12/04/2017	GOLDMAN, SACHS & CO.		494,000	520,000	12,426
	ALTICE US FIN I CORP	D	11/16/2017	BANK OF AMERICA/MERRILL LYNCH			550,000	10,265
02155F-AC-9	ALTICE US FINANCE I CORP		11/22/2017	CITIGROUP GLOBAL MARKETS		529,750	520,000	953
023135-AX-4	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.		4, 189, 122	4,200,000	
	AMAZON. COM INC		08/15/2017	JPMORGAN CHASE & CO.		11,978,520	12,000,000	
	AMC NETWORKS INC		07/19/2017	CITIGROUP GLOBAL MARKETS		870,000	870,000	
	AMERICAN AIRLINES 2017 REPL TL NEW		06/14/2017	EXCHANGE		1,950,628 1,079,756	1,960,000	8.722
	AMERICAN AIRLINES GROUP INC		11/17/2017	Various			1,035,000 375,000	8,722
	AMERICAN ATHLINES INC.		03/31/2017	JPMORGAN CHASE & CO.		3,000,000	3,000,000	6,500
	AMERICAN FLECTRIC POWER COMPANY IN		11/08/2017	WELLS FARGO		2.097.207	2,100,000	
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN		11/08/2017	WELLS FARGO		978,334	980,000	
	AMERICAN EXPRESS CREDIT CORPORATIO		02/28/2017	BANK OF AMERICA/MERRILL LYNCH		2,244,983	2,250,000	
	AMERICAN MIDSTREAM PARTNERS LP		12/14/2017	WELLS FARGO		511,875	500,000	472
	AMERIGAS PARTNERS LP		02/06/2017	JPMORGAN CHASE & CO.		800,000	800,000	
	AMGEN INC		01/01/2017	ALLSTATE LIFE REINSURANCE ALLSTATE LIFE REINSURANCE		2,108,334	2,000,000	3,644 6,676
	AMGEN INC		01/01/2017	BANK OF AMERICA/MERRILL LYNCH		1,729,303	1,700,000	
	AMGEN INC		05/08/2017	BANK OF AMERICA/MERRILL LYNCH		2,800,000	2,100,000	
	AMGEN INC		05/08/2017	BANK OF AMERICA/MERRILL LYNCH		1,397,004	1,400,000	
031652-BG-4	ANKOR TECHNOLOGY INC		11/17/2017	BARCLAYS		160,619	155,000	1,372
00175P-AA-1	ANN HEALTHCARE INC		02/24/2017	SUNTRUST INVESTMENT SERVICES, INC.		1,020,000	1,000,000	21,069
	ANDEAVOR		12/14/2017	MIZUHO SECURITIES USA INC.		1,707,486	1,710,000	
	ANDEAVOR		12/14/2017	MITSUBISHI UFJ SECURITIES (USA)		1,123,744	1,140,000	
	ANDEAVOR LOGISTICS LP		11/16/2017	BANK OF AMERICA/MERRILL LYNCH		884,055	887,000	
	ANDEAVOR LOGISTICS LP		03/03/2017	GOLDMAN, SACHS & CO.  DEUTSCHE BANK AG		663,816 5,010,750		9,764
	ANHEUSER-BUSCH INBEV FINANCE INC	ر	03/03/201/	ALLSTATE LIFE REINSURANCE			5,000,000	9,764
	ANTERO MIDSTREAM LLC	v	07/31/2017	EXCHANGE		2,053,226	2,000,000	40,611
	ANTERO RESOURCES CORP		04/24/2017	CITIGROUP GLOBAL MARKETS			550.000	11.432
03674X-AJ-5	ANTERO RESOURCES CORP		07/28/2017	EXCHANGE		492,516	500,000	10,208
	APPALACHIAN POWER CO		05/08/2017	BNP CAPITAL MARKETS		4,974,500	5,000,000	
03789X-AA-6	APPIHP 14-1 ABS		10/18/2017	Various		8,392,632	8,504,000	19,364

		Showing All L	ong-Term Bonds and Stocks ACQUIRED During Current Yea		7	0	
1 CUSIP	2	3 4	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
037833-CP-3	APPLE INC			5. 5t65.t	3,500,000	3,500,000	26666
037833-CT-5	APPLE INC	05/04/2017	GOLDMAN, SACHS & CO.		1,400,000	1,400,000	
037833-DC-1	APPLE INC	09/05/2017			14,982,300	15,000,000	
03837P-AA-5	AQFIT_17-A ABS	11/17/2017			3,749,538	3,750,000	
038522-AK-4 038522-AN-8	ARAMARK SERVICES INC ARAMARK SERVICES INC				2,724,102 9,077,742	2,625,000 9,005,000	11,958
03938L-AP-9	ARCELORMITTAL	D03/02/2017			322,635		
03938L-AS-3	ARCELORMITTAL	D			333,500	290,000	363
03939P-AA-2	ARCH MERGER SUB INC	11/17/2017			4,725,188	4,800,000	
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	D			1,518,750	1,500,000	30,641
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D11/17/2017			2,228,400	2,200,000	9,511
040555-CW-2	ARIZONA PUBLIC SERVICE CO				5,496,205	5,500,000	
04269G-AM-4 045054-AD-5	ARRIS GROUP INC TERM LOAN B				2,593,500 274,000	2,600,000 274,000	
046353-AN-8	ASHTEAD CAPITAL INC	D 06/05/2017			9.949.000	10,000,000	
046353-AP-3	ASTRAZENECA PLC	D			2,800,000	2,800,000	
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL		EXCHANGE		429,210	450,829	
00206R-EK-4	AT&T INC	07/27/2017	JPMORGAN CHASE & CO.		3,499,440	3,500,000	
00206R-EL-2	AT&T INC	07/27/2017	JPMORGAN CHASE & CO.		3,494,120	3,500,000	
00206R-EM-0	AT&T INC	07/27/2017		·	4, 192, 734	4,200,000	
00206R-EN-8	AT&T INC				4,891,278	4,900,000	
00206R-EP-3 00206R-EQ-1	AT&T INC				2,793,812 2,095,086	2,800,000 2,100,000	
00206R-ES-7	AT&T INC	12/01/2017			440,333	438,369	
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS	12/28/2017			24.999.686	24,999,686	
05329W-AP-7	AUTONATION INC	11/07/2017			5,995,500	6,000,000	
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL				1,498,125	1,500,000	
02582J-GN-4	AXCMT_14-1 ABS	05/04/2017			5,591,086	5,565,000	4,638
BAS0Q2-8D-8	AXIA ACQUISITION HOLDING CORP TL	10/11/2017			7,973,291	8,074,219	
067316-AD-1 059500-AG-3	BACARDI LTD	10/18/2017			4,812,550	5,000,000	36,285
05523U-AG-3 05523U-AK-6	BACM 2006-3 AJ CMBS				31,496,123	13,743	112,233
059523-BB-5	BAFC 2007-5 7A5 RMBS				1,490, 123	74,042	112,200
05723K-AB-6	BAKER HUGHES A GE CO	12/06/2017			5.000.000	5,000,000	
06051G-GE-3	BANK OF AMERICA CORP	01/17/2017	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000	
06051G-GH-6	BANK OF AMERICA CORP	01/17/2017			1,500,000	1,500,000	
06051G-GJ-2	BANK OF AMERICA CORP	04/19/2017	BANK OF AMERICA/MERRILL LYNCH		1,400,000	1,400,000	
06051G-GL-7	BANK OF AMERICA CORP	04/19/2017			2,500,000	2,500,000	
06051G-GN-3 06406R-AC-1	BANK OF AMERICA CORP	07/18/2017			5,600,000	5,600,000 700,000	
05526D-AS-4	BAT CAPITAL CORP		HSBC SECURITIES, INC.		2,100,000	2,100,000	
05526D-AW-5	BAT CAPITAL CORP		HSBC SECURITIES, INC.		3.500.000	3,500,000	
05526D-AY-1	BAT CAPITAL CORP	C			10,000,000	10,000,000	
05526D-BA-2	BAT CAPITAL CORP		DEUTSCHE BANK AG		5,000,000	5,000,000	
073685-AD-1	BEACON ROOFING SUPPLY INC.	10/11/2017			925,000	925,000	
075887-BR-9	BECTON DICKINSON AND COMPANY				2,100,000	2,100,000	
075887-BT-5 075887-BU-2	BECTON DICKINSON AND COMPANY BECTON DICKINSON AND COMPANY				2,800,000 2,800,000	2,800,000 2,800,000	
075887-BU-2 075887-BV-0	BECTON DICKINSON AND COMPANY	05/22/2017					
075887-BW-8	BECTON DICKINSON AND COMPANY		CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
075887-BZ-1	BECTON DICKINSON AND COMPANY		EXCHANGE		4,987,432	5,000,000	
075887-CB-3	BECTON DICKINSON AND COMPANY	12/29/2017	EXCHANGE		7,998,768	8,000,000	
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL	06/01/2017			1,944,319	1,950,862	
09739D-AC-4	BOISE CASCADE CO	01/31/2017			1,020,000	1,000,000	24,063
097751-BR-1	BOMBARDIER INC	A		·	830,000	830,000	000 005
103304-BM-2 05565Q-DL-9	BP CAPITAL MARKETS PLC	02/17/2017 D02/08/2017			9,452,634 2,249,865	9,175,000 2,250,000	220,965
บรร65Q-DL-9 05565Q-DM-7	BP CAPITAL MARKETS PLC	D			9,989,000		22.923
110122-BA-5	BRISTOL-MYERS SQUIBB CO	02/22/2017			7.494.000		
11134L-AA-7	BROADCON CORPORATION	01/11/2017	BARCLAYS		2,993,220	3,000,000	
11134L-AC-3	BROADCOM CORPORATION	01/11/2017	BANK OF AMERICA/MERRILL LYNCH		2,240,820	2,250,000	
11134L-AE-9	BROADCOM CORPORATION		CREDIT SUISSE		12,986,480	13,000,000	
11134L-AG-4	BROADCOM CORPORATION	01/11/2017			4,977,900	5,000,000	
11134L-AN-9	BROADCOM CORPORATION	10/10/2017			4, 198, 824	4,200,000	

		Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
118230-AR-2	BUCKEYE PARTNERS LP			BARCLAYS		1,393,042	1,400,000	
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		03/30/2017 _	BANK OF AMERICA/MERRILL LYNCH		897,275	870,000	24,305
120568-AZ-3	BUNGE LIMITED FINANCE CORPORATION		09/18/2017	CITIGROUP GLOBAL MARKETS		3, 191, 552	3,200,000	
12429T-AD-6	BWAY HOLDING CO		05/11/2017	BANK OF AMERICA/MERRILL LYNCH		3,013,750	3,000,000	6,569
12429T-AE-4 064229-AG-2	BINAY HOLDING CO			. Various		684,733 1,349,772	671,000 1,350,000	16,209
05607B-AA-9	BIGIT 17-1 ABS BXGNT_17-A ABS		05/24/2017	KEYCORP		2,999,929	3,000,000	
12673P-AH-8	CA INC		03/15/2017	JPMORGAN CHASE & CO.		2,797,480	2,800,000	
12673P-AJ-4	CA INC		06/22/2017	Various		285,950	280,000	3,656
22533Y-AE-5	CAALT 17-2 ABS		06/20/2017	WELLS FARGO		2.999.950	3,000,000	
22534U-AE-2	CAALT 17-3 ABS		10/17/2017	WELLS FARGO		2,999,523	3,000,000	
12685J-AA-3	CABLE ONE INC		11/16/2017	Millennium Advisors		121,598	117,000	2,897
126802-DP-9	CABMT_16-1 ABS		05/15/2017	TD SECURITIES		24,766,797	24,500,000	17,872
12803P-AB-4	CAJUN_17-1 ABS		05/26/2017	BARCLAYS		5,457,349	5,500,000	
128195-AP-9	CALATLANTIC GROUP INC		06/06/2017	CITIGROUP GLOBAL MARKETS		730,000	730,000	
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y		10/20/2017	DIRECT		(80,036)		
131347-CC-8	CALPINE CORP		09/06/2017	CITIGROUP GLOBAL MARKETS		381,563	370,000	3,200
131347-CF-1 14040H-BT-1	CALPINE CORP		10/19/2017	. Various		859,199	922,000 4,000,000	15,086
14040H-B1-1 14042R-FJ-5	CAPITAL ONE FINANCIAL COMPORATION		10/26/201701/26/2017	MORGAN STANLEY MORGAN STANLEY		3,988,360	3,750,000	
14149Y-BG-2	CARDINAL HEALTH INC		06/01/2017	WELLS FARGO		2,800,000	2,800,000	
14149Y-BH-0	CARDINAL HEALTH INC		06/01/2017	MITSUBISHI UFJ SECURITIES (USA)		2,100,000	2,100,000	
14149Y-BJ-6	CARDINAL HEALTH INC		06/01/2017	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
142339-AG-5	CARLISLE COMPANIES INCORPORATED		11/13/2017	BANK OF AMERICA/MERRILL LYNCH		1,897,967	1,900,000	
142339-AH-3	CARLISLE COMPANIES INCORPORATED		12/01/2017	BANK OF AMERICA/MERRILL LYNCH		2,908,349	2,900,000	1,979
14456#-AA-4	CARRIX INC SR SEC 4.96 SERIES A		07/19/2017	BANK OF AMERICA/MERRILL LYNCH		13,000,000	13,000,000	
194204-AA-1	CASL_17-A ABS		07/11/2017	BARCLAYS		2,285,000	2,285,000	
149123-CC-3	CATERPILLAR INC		01/01/2017 _	ALLSTATE LIFE REINSURANCE		3,604,248	3,500,000	15,206
12503M-AA-6	CBOE HOLDINGS INC		01/09/2017	BANK OF AMERICA/MERRILL LYNCH		7,232,528	7,250,000	
124857-AS-2	CBS CORP		06/26/2017	CREDIT SUISSE		1,391,964	1,400,000	
124857-AT-0	CBS_CORP		06/26/2017	BANK OF AMERICA/MERRILL LYNCH		5,991,134	6,050,000	
124857-AV-5	CBS_CORP		11/13/2017	JPMORGAN CHASE & CO.		5,898,000	6,000,000	
17120C-AG-7 17305E-GC-3	CCART_16-A ABS		04/07/201704/04/2017	CITIGROUP GLOBAL MARKETS		2,555,762 8,000,000	2,500,000 8,000,000	7,913
16678R-FD-4	COMPC 06-1A RIMBS		05/25/2017	SCHEDULED PAY UP		8,000,000	8,000	
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/09/2017	DEUTSCHE BANK AG		461,340	466,000	3,516
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		10/10/2017	BANK OF AMERICA/MERRILL LYNCH		280.000	280.000	
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC		11/17/2017	Various		1,467,094	1,455,000	2,901
12513X-AH-5	CD_06-CD2 CMBS		07/01/2017	Various SCHEDULED PAY UP			29,800	
12508E-AE-1	CDK GLOBAL INC		11/29/2017	Various		5,344,506	5,275,000	4,622
12513G-BC-2	CDW LLC		02/23/2017	JPMORGAN CHASE & CO.		300,000	300,000	
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI		01/09/2017	MIZUHO SECURITIES USA INC.		9,934,600	10,000,000	
15189T-AR-8	CENTERPOINT_ENERGY_INC		08/07/2017	MITSUBISHI UFJ SECURITIES (USA)		1,399,594	1,400,000	
153527-AM-8	CENTRAL GARDEN & PET COMPANY		12/07/2017	Various		992,338	990,000	400 510
156504-AH-5 15670B-AB-8	CENTURY COMMUNITIES INC		12/27/201706/26/2017	EXCHANGE  BANK OF AMERICA/MERRILL LYNCH		4,029,159 95.000	4,030,000	106,543
156/0B-AB-8 165183-AL-8	CENTURYLTING THE LOAN B		12/07/2017	BBC DOMINION SECURITIES		4,989,063		
161571-HJ-6	CHAIT 17-1 ABS		04/06/2017	Various		6,269,531	6,250,000	
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		01/01/2017	ALLSTATE LIFE REINSURANCE		10,539,300	10,000,000	215,407
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L		11/29/2017	EXCHANGE		969,924	980,000	4,097
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2017	SCHEDULED PAY UP			13,347	
16282F-AC-5	CHECKOUT HOLDING CORP TLB		04/28/2017	J. P. MORGAN SECURITIES, INC.		(432)		
163851-AB-4	CHEMOURS COMPANY		11/16/2017	Various		710,427	667,000	14,353
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		05/09/2017	EXCHANGE		2,372,362	2,250,000	55,078
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		05/09/2017	EXCHANGE		500,000	500,000	12,542
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		12/27/2017	EXCHANGE		3,282,862	3,186,000 .	98,877
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		09/12/2017	CREDIT SUISSE		740,000	740,000	
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		11/17/2017	Various		8,065,789	7,935,000	55,567
171340-AK-8 171484-AE-8	CHURCH & DWIGHT CO INC		07/20/201712/12/2017	. WELLS FARGO			980,000 2,537,600	
1/1484-AE-8 125509-BV-0	CIGNA CORPORATION		12/12/201/ 09/05/2017	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		2,541,260 4,990,400	2,537,600 5,000,000	
171798-AD-3	CIMAREX ENERGY CO.		04/03/2017	JPMORGAN CHASE & CO.		4,990,400	700,000	
171796-AU-317252M-AM-2	CINTANEX ENERGY CO.		03/09/2017	KEYCORP		1,398,152	1,400,000	
17252M-AN-0	CINTAS CORPORATION		03/09/2017	JPMORGAN CHASE & CO.		14.942.400	15,000,000	
125581-GS-1	CIT GROUP INC		02/21/2017	BARCLAYS		768.750	750.000	404
0001 00 1			-p96/ E 1/ EU 1/	S-11-12-11-12				

1	2	3 4	ong-Term Bonds and Stocks ACQUIRED During Current Year  5	6	7	8	9
CUSIP		Date		Number of Shares	,		Paid for Accrued Interest and
Identification	Description	Foreign Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
17325F-AG-3	CITIBANK NA		CITIGROUP GLOBAL MARKETS		2,100,000	2,100,000	
172967-KU-4	CITIGROUP INC	11/28/2017	CITIGROUP GLOBAL MARKETS		976,695	950,000	14, 151
172967-LL-3	CITIGROUP INC		CITIGROUP GLOBAL MARKETS		1,400,000	1,400,000	
185899-AB-7189054-AU-3	CLEVELAND-CLIFFS INC	12/05/2017	BANK OF AMERICA/MERRILL LYNCH		874,254 5.110.835		
189054-AU-3	CLOROX COMPANY		WELLS FARGO			5,000,000	
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC	04/05/2017	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000	
12594K-AB-8	CNH INDUSTRIAL NV	D11/09/2017			2,087,064	2,100,000	
191216-CE-8	COCA-COLA CO				9,959,500	10,000,000	
19416Q-EC-0	COLGATE-PALMOLIVE CO	01/01/2017			9,673,790	10,000,000	35,000
19416Q-EL-0	COLGATE-PALMOLIVE CO	10/30/2017			3,987,320	4,000,000	
20030N-BX-8	COMCAST CORPORATION	01/05/2017			5,739,018	5,750,000	
20030N-BY-6	COMCAST CORPORATION	01/05/2017	WELLS FARGO		4,990,150	5,000,000	
14041N-EY-3	COMET_15-A5_ABS	03/10/2017			9,003,516	9,000,000	
20162V-AG-8 201723-AK-9	COMMERCIAL METALS CO		BANK OF AMERICA/MERRILL LYNCH		119,744	138,158	14.499
201723-AK-9 201723-AL-7	COMMERCIAL METALS CO		various		1,051,700		14,499
20337Y-AA-5	COMMISCOPE INC	10/18/2017	BARCLAYS		490,475	460.000	9.583
20338H-AB-9	COMINSCOPE TECHNOLOGIES FINANCE LLC	03/02/2017	Various		3,531,111	3,500,000	۵,000
205887-BW-1	CONAGRA BRANDS INC	10/10/2017	WELLS FARGO		2,100,000	2,100,000	
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW	11/13/2017	CITIGROUP GLOBAL MARKETS		1,394,456	1,400,000	
209115-AD-6	CONSOLIDATED EDISON INC	02/27/2017	MIZUHO SECURITIES USA INC.		2,999,010	3,000,000	
21036P-AL-2	CONSTELLATION BRANDS INC	01/05/2017	Various		1,307,167	1,254,750	10,221
21036P-AN-8	CONSTELLATION BRANDS INC	01/10/2017	CANTOR FITZGERALD		6,511,750	6,100,000	46,682
21036P-AP-3	CONSTELLATION BRANDS INC	10/12/2017	CITIGROUP GLOBAL MARKETS		4,492,156	4,061,000	72,337
21036P-AR-9	CONSTELLATION BRANDS INC	05/02/2017	BANK OF AMERICA/MERRILL LYNCH		1,396,948	1,400,000	
21036P-AS-721036P-AW-8	CONSTELLATION BRANDS INC	05/02/2017 10/31/2017	BANK OF AMERICA/MERRILL LYNCH  BANK OF AMERICA/MERRILL LYNCH		5,686,662 6,771,576	5,700,000 6,800,000	
212015-AR-2	CONSTELLATION BRANDS INC	12/04/2017			1,100,000	1,100,000	
21871N-AA-9	CORECIVIC INC	12/04/2017				5,425,000	
219350-BF-1	CORNING INC	11/06/2017			1,259,521	1,260,000	
220517-AA-4	CORTES NP ACQUISITION CORP	11/08/2017	Various		(346,875)	,200,000	
22160K-AL-9	COSTCO WHOLESALE CORPORATION	05/09/2017	CITIGROUP GLOBAL MARKETS		697, 172	700,000	
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		Various		17,224,078	17,500,000	
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL	12/31/2017	GOLDMAN, SACHS & CO.		207,730	212,821	
22284M-AK-8	COVENANT SURGICAL PARTNERS INC	10/13/2017	GOLDMAN, SACHS & CO.		3,836,538	3,846,154	
224044-CJ-4	COX COMMUNICATIONS INC	07/24/2017	RBC DOMINION SECURITIES		4,976,100	5,000,000	
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL	07/04/2017			(764)		
22409*-AC-5	CP OPCO LLC TERM LOAN B1		DIRECT DIRECT			26,694 378.842	
22411Y-AD-4	CPSI 17-C ABS	07/18/2017	CITIGROUP GLOBAL MARKETS		1,549,673	1,550,000	
12652A-AA-1	CRC ESCROW ISSUER LLC		JPMORGAN CHASE & CO.		925.000	925,000	
225310-AG-6	CREDIT ACCEPTANCE CORP				338,600	335,000	3,817
225401-AB-4	CREDIT SUISSE GROUP AG	D01/04/2017	CREDIT SUISSE		3,000,000	3,000,000	
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP	11/16/2017	Market Axess		119,497	115,000	978
12636Y-AA-0	CRH AMERICA FINANCE INC		HSBC SECURITIES, INC.		7,941,680	8,000,000	
173109-AH-2	CRMSI_07-1 RMBS	10/01/2017	SCHEDULED PAY UP			138,649	
17312H-AJ-8	CRMSI_07-2 RMBS	07/01/2017	SCHEDULED PAY UP		400 447	123,959	
22819K-AB-6	CROWN AMERICAS LLC CROWN CASTLE INTERNATIONAL CORP	08/23/2017	EXCHANGE  JPMORGAN CHASE & CO.		499,417	500,000 1,200,000	8,441
22822V-AE-1 22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP	01/30/2017	JPMUHGAN CHASE & CU		1,194,936 2,094,141		
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP		MORGAN STANLEY		3,997,200	4,000,000	
225470-Q8-9	CSMC 2006-3 5A5 RMBS	01/01/2017	SCHEDULED PAY UP			15	
126408-HB-2	CSX CORP	04/25/2017	Various		12,696,556	12,430,000	146,758
126408-HH-9	CSX CORP	04/26/2017	UNION BANK OF SWITZERLAND		2,097,438	2,100,000	
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP	11/28/2017	KEYCORP		2,879,819	2,810,000	35,864
126650-CK-4	CVS HEALTH CORP	01/01/2017	ALLSTATE LIFE REINSURANCE		5, 137, 470	5,000,000	
12667G-US-0	CWALT 2005-29 CB A6 RMBS		SCHEDULED PAY UP				
12668B-VD-2	CWALT 2006-9T1 A4 RMBS	11/01/2017	SCHEDULED PAY UP			4,050	
02151N-AB-8	CWALT_07-180B RMBS	04/25/2017	SCHEDULED PAY UP			4,237	
17025A-AF-91 126694-X3-7	CWHL 2006-17 A6 RMBS	06/01/2017	SCHEDULED PAY UP			5,578 583	
126694-X3-7 12544W-AG-2	CVHL 2006-9 A10 RMBS	07/01/2017	SCHEDULED PAY UP			583	
12544W-AG-2	CNHL 06-21 RMBS		SCHEDULED PAY UP				
12040F-AN-9	CNI DE DINGS	10/01/2017	SCHEDULED PAY UP			2 000	

		Show	ing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description		Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
23283P-AL-8	CYRUSONE LLC		.11/01/2017	JPMORGAN CHASE & CO.		408,825	395,000	2,633
23283P-AN-4	CYRUSONE LLC		.11/01/2017	JPMORGAN CHASE & CO.		316,125	300,000	2,150
23422H-AA-U	DAKOTA SUB MERGER INC		.05/17/2017	CANTOR FITZGERALD		266,875 2.750,000	250,000 2,750,000	6,047
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		.05/31/2017 .	Various			3,580,000	20 , 489
254683-BT-1	DCENT 16-2 ABS		.03/20/2017	BANK OF AMERICA/MERRILL LYNCH		5.542.969	5,500,000	1,775
242370-AD-6	DEAN FOODS CO		11/21/2017	Various		2,305,213	2,315,000	35,046
BASOQA-AF-2	DECOPAC INC INITIAL 2ND LN		.10/27/2017	Various		7,425,000	7,500,000	· · · · · · · · · · · · · · · · · · ·
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		.11/01/2017 .	Various		9,845,513	9,850,500	
L2324E-AD-3	DELOS FINANCE SARL NEW LOAN TL		.08/09/2017 .	EXCHANGE		2,001,515	2,000,000	
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		.11/16/2017	Various		2,754,725	2,728,000	8,705
L2465B-AJ-5 247361-ZJ-0	DELTA 2 (LUX) ALPHA TOPCO. TLB3		.03/03/2017 .	BARCLAYS		(18,750)	1,400,000	
247361-ZK-7	DELTA AIR LINES INC		.03/09/2017 .	MORGAN STANLEY		2,792,356		
247916-AF-6	DENBURY RESOURCES INC.		07/14/2017	JPMORGAN CHASE & CO.		255,825	270,000	4,320
	DH PUBLISHING LP TERM LOAN		.12/18/2017	EXCHANGE		3,061,437	3,077,878	., 020
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		.10/18/2017	WELLS FARGO		306,778	277,000	6,853
25278X-AE-9	DIAMONDBACK ENERGY INC		.07/28/2017 .	EXCHANGE		599,305	600,000	6,888
25470D-AM-1	DISCOVERY COMMUNICATIONS INC		.02/28/2017 .	RBC DOMINION SECURITIES		9,981,100	10,000,000	
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC		10/05/2017	Various		3,782,292	3,780,000	301
256603-AC-5 25746U-CT-4	DOLE FOOD COMPANY INC		.03/23/2017 .	MORGAN STANLEY		600,000 2.802.884	600,000	F 400
25746U-CU-1	DOMINION ENERGY INC		.05/15/2017 .	WELLS FARGO		2,802,884	2,800,000 2,100,000	5,483
233293-AN-9	DPL INC		10/27/2017	CANTOR FITZGERALD		530.665	503.000	2,614
06742L-AN-3	DROCK 17-1 ABS		.05/24/2017	BARCLAYS		10.518.457	10,500,000	2,750
25272X-AA-3	DROT 17-1 ABS		.10/06/2017	DEUTSCHE BANK AG		4,998,741	5,000,000	2,700
26244E-AN-0	DRSLF 2014-34A CLO LOANS CLO		03/02/2017	DEUTSCHE BANK AG		5,000,000	5,000,000	
250847-EF-3	DTE ENERGY COMPANY		01/01/2017	ALLSTATE LIFE REINSURANCE		3,128,031	3,000,000	25,875
	DUKE ENERGY CORP		.08/07/2017	BANK OF AMERICA/MERRILL LYNCH		698,551	700,000	
	DUKE ENERGY CORP		.08/07/2017	BANK OF AMERICA/MERRILL LYNCH		1,994,380	2,000,000	
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		.07/19/2017 .	JPMORGAN CHASE & CO.		1,400,000	1,400,000	
26817R-AS-7	DYNEGY INC		.07/27/2017	Various		398,500	400,000	1,422
263534-CL-1	E I DU PONT DE NEMOURS AND CO		.04/27/2017 .	CREDIT SUISSE		3,496,150 4,900,000	3,500,000 4,900,000	
87264N-AB-3	EASTERN POWER LLC (TPF 11 PWR) TL		.10/16/2017	MORGAN STANLEY DEAN WITTER		(3,489)	4,300,000	
278062-AG-9	EATON CORPORATION		09/06/2017	JPMORGAN CHASE & CO.		16,000,000	16,000,000	
278642-AT-0	EBAY INC		.05/30/2017	CITIGROUP GLOBAL MARKETS		1,400,000	1,400,000	
281020-AL-1	EDISON INTERNATIONAL		.08/17/2017	CITIGROUP GLOBAL MARKETS		1,395,408	1,400,000	
26835P-AF-7	EDP FINANCE BV		.06/21/2017 .	BANK OF AMERICA/MERRILL LYNCH		1,394,120	1,400,000	
28470R-AF-9	ELDORADO RESORTS INC		.11/17/2017	Various		1,435,938	1,400,000	29,792
532457-BP-2	ELI LILLY AND COMPANY		.05/04/2017 .	BANK OF AMERICA/MERRILL LYNCH		3,998,600	4,000,000	0.075
268648-AQ-5 29103D-AC-0	EMC CORP		.11/16/2017 .	VariousEXCHANGE		1,507,415 4.998.504	1,555,000 5,000,000	6,875 9,854
29103D-AF-3	EMERA US FINANCE LP		.01/18/2017	EXCHANGE		1,498,707	1,500,000	3,713
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		01/09/2017	JPMORGAN CHASE & CO.		2,583,874	2,610,000	9,918
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		.03/08/2017	Various		1,098,632	1,120,000	548
29250N-AQ-8	ENBRIDGE INC	A	.06/27/2017 .	CITIGROUP GLOBAL MARKETS		1,398,824	1,400,000	
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD		.08/11/2017	DIRECT		15,000,000	15,000,000	
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		.11/28/2017	GOLDMAN, SACHS & CO.		210,000	210,000	
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		.11/28/2017 .	GOLDMAN, SACHS & CO.		210,000	210,000	F 005
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC ENEL FINANCE INTERNATIONAL NV		.11/16/2017 .			169,460 4,949,500	200,000 5,000,000	5,035
	ENEL FINANCE INTERNATIONAL NV ENEL FINANCE INTERNATIONAL NV		.05/22/2017 .05/22/2017	JPMORGAN CHASE & CO.		4,949,500		
	ENEL FINANCE INTERNATIONAL IV		.10/03/2017 .	JPMORGAN CHASE & CO.		3,370,091	3, 150, 000	54,447
	ENEL FINANCE INTERNATIONAL NV		.10/03/2017	JPMORGAN CHASE & CO.		9,965,600	10,000,000	
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV		.10/03/2017	JPMORGAN CHASE & CO.		5,925,720	6,000,000	
29273V-AF-7	ENERGY TRANSFER EQUITY LP		11/20/2017	Various		3,830,938	3,625,000	84,009
29273V-AG-5	ENERGY TRANSFER EQUITY LP		.10/03/2017 .	MORGAN STANLEY		800,000	800,000	
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		.01/11/2017	Various		298,536	300,000	
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		.01/04/2017 .	SUNTRUST INVESTMENT SERVICES, INC.		150,926	165,000	2,268
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		01/01/2017	ALLSTATE LIFE REINSURANCE MITSUBISHI UFJ SECURITIES (USA)		9,706,640	10,000,000	34,583
29364W-AZ-1 29413X-AB-3	ENTERGY LOUISIANA LLC		.05/17/2017 .	IMITSUBTSHT UFJ SECURITIES (USA)		14,992,650	15,000,000 3,000,000	68,708
294 13X-AB-3 26881L-AF-9	ENVIVA PARINERS LP		.07/24/2017	BANK MONTREAL / NESBITT BURNS		3,241,875	3,000,000	
	EOT CORP		.01/24/2017	CITIGROUP GLOBAL MARKETS		2,099,832	2,100,000	
2000-IL 110 U				VILLENIA OF OFFICE HEALTH IN		2,000,002	£, 100,000	

1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
26884L-AE-9	EQT CORP		09/27/2017 .			2,094,498	2,100,000	
26884L-AF-6	EQT CORP		09/27/2017 .	CITIGROUP GLOBAL MARKETS		4, 196, 556	4,200,000	
29444U-AR-7	EQUINIX INC		03/08/2017	JPMORGAN CHASE & CO.		500,000	500,000	
26907Y-AA-2 30040W-AC-2	ESH HOSPITALITY INC  EVERSOURCE ENERGY		11/16/2017 .			1,554,450 6,549,050	1,550,000	23,301
30040W-AU-2 30040W-AD-0	EVERSOURCE ENERGY		10/02/201710/02/2017	Various		7,981,920	6,500,000 8,000,000	7,639
30161N-AU-5	EXELON CORP		01/01/2017	BARCLAYS		2,452,945	2,500,000	17,944
30161N-AW-1	EXELON CORPORATION		03/29/2017	GOLDMAN, SACHS & CO.		2,808,484	2,800,000	6,222
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		01/01/2017	ALLSTATE LIFE REINSURANCE		988,207	1,000,000	1,556
30219G-AT-5	EXPRESS SCRIPTS HOLDING CO		11/20/2017	BANK OF AMERICA/MERRILL LYNCH		1,896,067	1,900,000	
35104X-AE-8	FCRT_17-1 ABS		04/10/2017 _				900,000	
315786-AA-1	FIDELITY & GUARANTY LIFE		12/06/2017 .		ļ ļ-	(95,400)		
32008D-AA-4	FIRST DATA CORP		10/18/2017 .	BANK OF AMERICA/MERRILL LYNCH		289,119	277,000	3,655
32007U-BX-6	FIRST DATA CORP 2024A NEW DOL TL		11/15/2017 .	EXCHANGE		3,765,523	3,772,117	
336130-AB-5	FIRST QUALITY FINANCE CO INC		06/29/2017	Various		1,073,200	1,070,000	178
33766J-AD-5 33834Y-AA-6	FIRSTENERGY SOLUTIONS COFIVE POINTS HOTEL PARTNERSHIP	-	12/19/2017 12/11/2017	Various	}	3,772,500 2,441,075	8,000,000 2,402,000	144,696
33834Y-AA-6 341081-FM-4	FLORIDA POWER & LIGHT CO		01/01/2017 .	ALLSTATE LIFE REINSURANCE		2,441,0/5	5,000,000	
34407D-AC-3	FLY LEASING LTD	D	11/29/2017			5,457,000	5,420,000	14,000
87854X-AC-5	FMC TECHNOLOGIES INC.	D	03/30/2017	EXCHANGE		4,992,488	5.000.000	85.771
30251G-AU-1	FING RESOURCES (AUGUST 2006) PTY LT	_ D	05/09/2017	JPMORGAN CHASE & CO.		972,500	970,000	
34417M-AA-5	F0CUS_17-1 ABS		03/21/2017 .	BARCLAYS		2,500,000	2,500,000	
34531F-AC-7	FORDR 2017-1C ABS		02/22/2017	BANK OF AMERICA/MERRILL LYNCH		7,334,652	7,338,000	
349553-AK-3	FORTIS INC	A	07/14/2017	EXCHANGE	ļ ļ-	2,993,488	3,000,000	17,500
349553-AM-9		A	07/14/2017 .	EXCHANGE		10,000,000	10,000,000	
34959J-AE-8	FORTIVE CORP		06/21/2017 .	EXCHANGE		1, 199, 139	1,200,000	360
34959J-AF-5 34959J-AG-3	FORTIVE CORP		06/21/2017 . 06/21/2017 .	EXCHANGE  EXCHANGE		6,820,989 20,787,873	6,800,000 20,000,000	2,663 10.500
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		06/21/2017			171.900		2,538
35671D-82-8 35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		10/17/2017			261.510	276,000	1,421
35671D-BL-8	FREEPORT-INCINORAN INC		10/23/2017	Various		1,507,500	1,500,000	
35671D-CA-1	FREEPORT-MCMORAN INC		06/28/2017	EXCHANGE		744,468	780,000	21,499
35906A-AM-0	FRONTIER COMMUNICATIONS		08/24/2017	Various		467,790	574,000	14,030
G37585-AC-3	GASLOG LTD	. D	03/17/2017 .	STIFEL CAPITAL MARKETS		940,000	940,000	
370334-BZ-6	GENERAL MILLS INC		01/09/2017 .	BARCLAYS		9,958,000	10,000,000	
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		04/10/2017			1,397,620	1,400,000	
37185L-AF-9	GENESIS ENERGY LP		07/12/2017 .	Various		1,469,320	1,502,000	22,209
37185L-AK-8 37185L-AG-7	GENESIS ENERGY LP		12/04/201704/21/2017 .			770,000 3,300,625	770,000 3,250,000	65.458
375558-BP-7	GILEAD SCIENCES INC		04/21/2017			2.800.000	2.800.000	00,400
375558-BQ-5	GILEAD SCIENCES INC			BANK OF AMERICA/NERRILL LYNCH		3,500,000	3,500,000	
378272-AN-8	GLENCORE FUNDING LLC	C	03/21/2017			693,112	700.000	
361841-AF-6	GLP CAPITAL LP		02/21/2017			349,375	325,000	5,483
361841-AG-4	GLP CAPITAL LP FIN II		10/19/2017	JPMORGAN CHASE & CO.		290,504	277,000	269
38012T-AC-6	GMACN_06-HE3 RMBS		12/01/2017	SCHEDULED PAY UP	ļ ļ-		60,400	
36250Q-AE-3	GMALT_15-3 ABS		03/20/2017	SMBC Nikko Securities America, Inc		4,005,000	4,000,000	603
380355-AB-3 38113Y-AE-9	GOEASY LTD	- A	10/27/201712/01/2017 .	WELLS FARGO Various		1,200,000 664,625	1,200,000 650,000	6.026
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN, SACHS & CO.		1,400,000	1,400,000	0,020
38141G-WN-0	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN, SACHS & CO.		1,400,000	1,400,000	
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		09/26/2017	GOLDMAN, SACHS & CO.		2,800,000	2,800,000	
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		09/22/2017	BANK OF AMERICA/MERRILL LYNCH		1,552,500	1,500,000	2,234
39122@-AA-7	GREAT RIVER HYDRO LLC SR SEC NTS		04/19/2017			25,000,000	25,000,000	
36245E-AG-3	GSAMP_06-HE7 RMBS		12/26/2017 .	SCHEDULED PAY UP	ļ ļ.		91,337	
404030-AF-5	H&E EQUIPMENT SERVICES INC		11/20/2017 .	Various		2,590,590	2,558,000	4,899
40537Q-AN-0	HALCON RESOURCES CORP		09/20/2017	JPMORGAN CHASE & CO.		404,625	390,000	2,706
44891M-AE-1	HALST_16-A ABS		03/01/2017	CITIGROUP GLOBAL MARKETS	·	13,023,359	13,000,000	13,650
14929E-AD-7 11242*-BE-1	HALST_16-C ABS		03/01/201706/07/2017 .		}	9,967,969 2,000,000	10,000,000	8,692
+1242*-BE-1 41242*-BF-8	HARDWOOD FDG LLC NOTES 3.43%	-	06/07/2017 .		-	2,000,000	2,000,000	
+1242*-BF-6 41242*-ВG-6	HARDWOOD FDG LLC NOTES 3.43%		06/07/2017			1,000,000	1,000,000	
418056-AT-4	HASBRO INC		01/01/2017			1,515,362	1,500,000	6,038
404119-BR-9	HCA INC		06/14/2017	MORGAN STANLEY		98,813	93,000	1,916
404119-BV-0	HCA INC		06/08/2017	CITIGROUP GLOBAL MARKETS		3,280,000	3,280,000	
/120//_/E_0	HOMOT 14-1 ARS	1	02/20/2017	CITICONID CLORAL MADVETS	1	11 750 000	11 750 000	4 047

1	2	3	4	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
CUSIP	_		Date		Number of Shares	,	0	Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
421946-AK-0	HEALTHCARE REALTY TRUST INC		11/27/2017	WELLS FARGO		1,388,142	1,400,000	
21924-BN-0	HEALTHSOUTH CORP		11/17/2017	BANK OF AMERICA/MERRILL LYNCH		189,625	185,000	1,738
421924-BT-7	HEALTHSOUTH CORP		07/28/2017	BARCLAYS		364,875	350,000	7,659
423012-AF-0 42771L-AB-8	HEINEKEN NV HERO 17-2A ABS	D	03/20/2017	CREDIT SUISSE		24,838,000	25,000,000	
4277 IL-AB-8 42806D-BC-2	HERO 17-2A ABS		07/26/2017 09/28/2017	MUNGAN STANLET		2,749,642 9.913.508	2,750,000 2,750,000 10,050,000	11.067
42806D-BH-1	HERTZ_17-2 ABS		09/14/2017	CITIGROUP GLOBAL MARKETS			875,000	11,007
42806D-BG-3	HERTZ 17-2A ABS		09/14/2017	CITIGROUP GLOBAL MARKETS		3.498.482	3.500.000	
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO		09/11/2017	JPMORGAN CHASE & CO.		4, 199, 748	4,200,000	
428291-AN-8	HEXCEL CORPORATION		02/13/2017	BANK OF AMERICA/MERRILL LYNCH		746,693	750,000	
428041-BB-2	HFLF_17-1 ABS		04/18/2017	BARCLAYS		3,999,322	4,000,000	
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/26/2017	MORGAN STANLEY DEAN WITTER		(3,656)		
05584A-AA-8 43128*-AA-5	HGWGI_17-A ABS		04/04/2017	BANK OF AMERICA/MERRILL LYNCH		3,249,177	3,250,000	
43128^-AA-5 431475-AB-8	HIGHAN BARGE LINES TL		01/31/201702/09/2017	DIRECT Various		14,850,000 3,008,438	15,000,000 3,000,000	
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL		01/13/2017	BARCLAYS				
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		06/13/2017	BARINGS LLC		10,342,500	10,500,000	1,001
437076-BC-5	HOME DEPOT INC		01/01/2017	ALLSTATE LIFE REINSURANCE		18,950,004	18,000,000	
438516-BL-9	HONEYWELL INTERNATIONAL INC		01/23/2017	JPMORGAN CHASE & CO.		2,371,750	2,500,000	14,931
44267D-AB-3	HOWARD HUGHES CORP		11/17/2017	Various		8,645,975	8,495,000	
443510-AH-5	HUBBELL INCORPORATED		07/31/2017	JPMORGAN CHASE & CO.		3,472,000	3,500,000	
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		12/21/2017	CONVERSION		(207,795)		
444859-BF-8	HUMANA INC		03/13/2017	JPMORGAN CHASE & CO.		5,742,928	5,750,000	
444859-BJ-0 446413-AK-2	HUMANA INC HUNTINGTON INGALLS INDUSTRIES INC		12/14/201711/16/2017	BANK OF AMERICA/MERRILL LYNCH  BANK OF AMERICA/MERRILL LYNCH		7,487,250 1,425,000	7,500,000	
446413-AK-2 41161P-HD-8	HVMLT 2004-8 2A4B RMBS		11/16/2017	SCHEDULED PAY UP		1,425,000	1,425,000297	
451102-AX-5	I CAHN ENTERPRISES LP		09/06/2017	CANTOR FITZGERALD		253,269	245,000	1,511
451102-BJ-5	I CAHN ENTERPRISES LP		11/16/2017	Various		1,726,949	1,700,000	38,212
451102-BN-6	ICAHN ENTERPRISES LP		12/01/2017	JEFFERIES & COMPANY, INC.		1,049,000	1,049,000	
452308-AT-6	ILLINOIS TOOL WORKS INC		01/01/2017	ALLSTATE LIFE REINSURANCE		3, 115, 542	3,000,000	35,000
452308-AX-7	ILLINOIS TOOL WORKS INC		01/23/2017	JPMORGAN CHASE & CO.		1,202,413	1,250,000	7,269
BASOQU-4W-8	INFOBASE HOLDINGS INC TERM LOAN		12/20/2017	DIRECT		8,766,450	8,855,000	
45720#-AA-8	INJURED WORKERS PHARMA TL		09/08/2017	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(9,699)	0.000.000	
458140-AX-8 458140-BA-7	INTEL CORPORATION		05/08/2017 05/08/2017	_UPMORGAN_CHASE_&_CO		2,990,040 4,900,000	3,000,000 4,900,000	
458140-BC-3	INTEL CORPORATION		05/08/2017	MORGAN STANLET		3,500,000	3,500,000	
458140-BD-1	INTEL CORPORATION		05/08/2017	MORGAN STANLEY		11,397,150	11,400,000	
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC		08/10/2017	WELLS FARGO		9,979,200	10,000,000	
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO		01/01/2017	ALLSTATE LIFE REINSURANCE		7,548,405	7,500,000	31, 146
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		01/01/2017	ALLSTATE LIFE REINSURANCE		1,023,084	1,000,000	12,650
461070-AL-8	INTERSTATE POWER & LIGHT CO		11/09/2017	MIZUHO SECURITIES USA INC.		4,038,280	4,000,000	59,222
46284V-AC-5	IRON MOUNTAIN INC		09/06/2017	JPMORGAN CHASE & CO.		4,250,000	4,250,000	
465685-AN-5 465740-AA-6	ITC HOLDINGS CORP		12/12/2017	BARCLAYS		16,988,440 742,954	17,000,000741.000	
465740-AA-6	ITRON INC   JACOBS DOUNE EGBERTS INTERNATION	n	05/10/2017	J. P. MORGAN SECURITIES. INC.		1.500.000	1.500.000	
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	D	11/29/2017	BANK OF AMERICA/MERRILL LYNCH		315,000	315,000	
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	11/29/2017	BANK OF AMERICA/MERRILL LYNCH		420,000	420,000	
47760Q-AA-1	JIMMY 17-1 ABS		06/28/2017	Various		1,500,000	1,500,000	
832696-AR-9	JM SMÜCKER CO/THE		12/04/2017	BANK OF AMERICA/MERRILL LYNCH		9,996,600	10,000,000	
24422E-RT-8	JOHN DEERE CAPITAL CORP		01/01/2017	ALLSTATE LIFE REINSURANCE		4,998,125	5,000,000	59,889
478160-AW-4	JOHNSON & JOHNSON		01/01/2017	ALLSTATE LIFE REINSURANCE		5,164,225	5,000,000	49, 167
478160-BH-6	JOHNSON & JOHNSON		01/01/2017	ALLSTATE LIFE REINSURANCE		7,857,008		18,281
478160-CE-2 478160-CJ-1	JOHNSON & JOHNSON JOHNSON		02/28/201711/08/2017	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		14,984,550 2.099.643	15,000,000	
478160-CJ-1 478160-CK-8	JOHNSON & JOHNSON		11/08/2017	JPMORGAN CHASE & CO.  JPMORGAN CHASE & CO.			2,100,000 7,000,000	
466247-J4-6	JPIMIT 2006-A2 2A1 RIMBS		08/01/2017	SCHEDULED PAY UP				
46625H-RY-8	JPMORGAN CHASE & CO		03/01/2017	JPMORGAN CHASE & CO.		10.086.200	10,000,000	37.820
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		05/31/2017	EXCHANGE		610,460	612,366	
49269T-AB-5	KETTLE CUSINE LLC TL		06/19/2017	DIRECT		(9,305)		
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US\$	A	04/04/2017	RBC DOMINION SECURITIES		(4,400)		
493738-AE-8	KIA MOTORS CORPORATION	D	10/19/2017	CITIGROUP GLOBAL MARKETS		2,082,843	2,100,000	
493738-AF-5	KIA MOTORS CORPORATION	D	10/19/2017	CITIGROUP GLOBAL MARKETS		1,044,656	1,050,000	
49456B-AN-1	KINDER MORGAN INC		08/03/2017			1,540,000	1,540,000	F 000
496902-AN-7	KINROSS GOLD CORP	A	11/16/2017	Various		518,523	474,000	5,288

		Shov	ving All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
50077L-AP-1	KRAFT HEINZ FOODS CO		08/07/2017	BARCLAYS		2,800,000	2,800,000	
	KRAFT HEINZ FOODS CO		08/07/2017	JPMORGAN CHASE & CO.		2,800,000	2,800,000	
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		08/15/2017	BANK OF AMERICA/MERRILL LYNCH		2,095,275	2,100,000	
524660-AY-3 526057-BY-9	LEGGETT & PLATT INC		11/14/2017	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		3,476,935	3,500,000 3,335,000	
526057-BY-9 526057-BZ-6	LENNAR CORPORATION		01/05/2017	. JPMUNGAN CHASE & CU		3,335,000 2,101,313	2,100,000	
526057-BZ-6	LENNAR CORPORATION		11/14/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL		01/10/2017	EXCHANGE		(7,500)	1,000,000	
527298-BH-5	LEVEL 3 FINANCING INC		11/17/2017	BANK OF AMERICA/MERRILL LYNCH		635,408	637,000	7,576
527298-BM-4	LEVEL 3 FINANCING INC		03/28/2017	EXCHANGE		14.581.298	14,500,000	344,677
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		04/11/2017	BABSON CAPITAL MANAGEMENT LLC		(15,234)		,
53219L-AQ-2	LIFEPOINT HEALTH INC		06/09/2017	EXCHANGE		13,521,925	13,500,000	76,594
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	01/04/2017	GOLDMAN, SACHS & CO.		2,242,328	2,250,000	
	LMT 2006-1 1A5 RMBS		05/01/2017	SCHEDULED PAY UP			184	
	LPL HOLDINGS INC		09/07/2017	MORGAN STANLEY		4,590,000	4,500,000	2,396
	LXS 2006-17, WF62 RMBS		11/01/2017	SCHEDULED PAY UP			25,430	
55305B-AQ-4	M/I HOMES INC		10/18/2017	EXCHANGE		700,000	700,000	8,203
	MA FINANCE CO AKA MICRO FOCUS TLB3		06/30/2017	JPMORGAN CHASE & CO.		128,508	128,979	
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		09/26/2017	WELLS FARGO		2,607,701	2,625,000	
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		11/14/2017	JPMORGAN CHASE & CO.		478,640	496,000	2,029
	MALLINCKRODT INTL FIN 2017 TLB		03/07/2017	EXCHANGE		1,368,726	1,375,131	
	MANUFACTURERS AND TRADERS TRUST CO		05/15/2017	MORGAN STANLEY		2, 100, 000	2,100,000	
570535-AR-5	MARKEL CORPORATION		10/30/2017	WELLS FARGO		1,396,962	1,400,000	
57169*-BD-8	MARS INC SER T-1 SR NTS		03/29/2017	JPMORGAN CHASE & CO.		18,000,000	18,000,000	
57169*-BH-9	MARS INC SER V-1 SR NTS		03/29/2017	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
571748-BB-7	MARSH & MCLENNAN COMPANIES INC		01/09/2017	BANK OF AMERICA/MERRILL LYNCH		1,497,945	1,500,000	
573284-AQ-9573284-AR-7	MARTIN MARIETTA MATERIALS INC		05/17/201705/17/2017	_ JPMORGAN CHASE & CO		11,975,760	12,000,000 1,400,000	
573284-AS-5	MARTIN MARIETTA MATERIALS INC.		12/06/2017	JPMORGAN CHASE & CO.		2,850,000	2,850,000	
573284-AT-3	MARTIN MARIETTA MATERIALS INC		12/06/2017	JPMORGAN CHASE & CO.		2,850,000	5,000,000	
	MARTIN MARIETTA MATERIALS INC		12/06/2017	JPMORGAN CHASE & CO.		4,987,500	950,000	
	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		03/31/2017	SCHEDULED PAY UP		45.895	45.895	
57636Q-AB-0	MASTERCARD INC		01/01/2017	ALLSTATE LIFE REINSURANCE		5,142,970	5,000,000	42,188
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION		12/01/2017	JPMORGAN CHASE & CO.			525,000	42, 100
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		08/09/2017	BANK OF AMERICA/MERRILL LYNCH		7,972,400	8,000,000	
58446V-AG-6	MEDIACOM BROBNO LLC/CORP		12/13/2017	STIFEL CAPITAL MARKETS		540,538	521,000	6,827
58446V-AL-5	MEDIACOM BROADBAND LLC		10/18/2017	BANK OF AMERICA/MERRILL LYNCH		190.088	185,000	141
58502B-AA-4	MEDNAX INC		11/03/2017	JPMORGAN CHASE & CO.		1,032,500	1,000,000	22,750
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		03/21/2017	MORGAN STANLEY		9,992,600	10,000,000	
585055-AX-4	MEDTRONIC INC		01/01/2017	ALLSTATE LIFE REINSURANCE		5, 108, 520	5,000,000	46,007
585055-BR-6	MEDTRONIC INC		01/01/2017	. ALLSTATE LIFE REINSURANCE		5, 121, 110	5,000,000	46,375
59001A-AY-8	MERITAGE HOMES CORP		11/17/2017	Various		806,200	765,000	13,842
59001A-BA-9	MERITAGE HOMES CORP		09/25/2017	EXCHANGE		2,500,000	2,500,000	38,793
59001K-AD-2	MERITOR INC		10/18/2017	Various		1,809,073	1,727,000	15,964
	MET LIFE GLOB FUNDING I		01/01/2017	ALLSTATE LIFE REINSURANCE		5, 143, 690	5,000,000	8,618
56846L-AA-1	MFIT_17-A ABS		02/16/2017	- WELLS FARGO		2,499,507	2,500,000	
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		06/26/2017	Various		4,525,105	4,500,000	3,938
	MGM GROWTH PROPERTIES OPERATING PA		03/08/2017	EXCHANGE		11,699,625	11,392,000	226,060
	MGM GROWTH PROPERTIES OPERATING PA		09/07/2017	JPMORGAN CHASE & CO.		700,000	700,000	
	MH SUB I LLC (MICRO) TERM LOAN		09/15/2017	EXCHANGE		2,400,663	2,426,065	
594088-AM-8594918-BX-1	MICROSOFT CORPORATION		02/14/201/	LASSC SECURITIES, INC.		(11)	12.250.000	
594918-BA-1594918-CA-0	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		19,946,200		
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		07/18/2017	SUNTRUST INVESTMENT SERVICES, INC.		126,703	118,000	3,741
606935-AM-6	MLCFC 06-1 CMBS		10/01/2017	SCHEDULED PAY UP	·	120,703	349, 123	,741
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		11/01/2017	SCHEDULED PAY UP			5,076	
60855R-AH-3	MOLINA HEALTHCARE INC		05/22/2017	SUNTRUST INVESTMENT SERVICES, INC.		920,000	920,000	
610202-BR-3	MONONGAHELA POWER COMPANY		05/09/2017	JPMORGAN CHASE & CO.		699,706	700.000	
615369-AG-0	MOODYS CORPORATION		02/27/2017	BARCLAYS		1.794.438	1,800,000	
615369-AL-9	MOODYS CORPORATION		06/01/2017	JPMORGAN CHASE & CO.		5,935,080	6,000,000	
61746B-EE-2	MORGAN STANLEY		01/17/2017	MORGAN STANLEY		1,500,000	1,500,000	
61945C-AG-8	MOSAIC CO		11/08/2017	JPMORGAN CHASE & CO.		10,978,440	11,000,000	
55342U-AH-7	MPT OPER PARTNERSP/FINL		09/07/2017	Various		5,262,500	5,240,000	
61946E-AA-6	MSAIC_17-1 ABS		01/26/2017	GUGGENHEIM SECURITIES, LLC		3,748,926	3,750,000	
61946G-AA-1	MSAIC 17-2 ABS		10/17/2017	DEUTSCHE BANK AG		1.999.742	2.000.000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
61748H-VW-8 MSMT 2006-2 6PT RMBS .			11/01/2017	SCHEDULED PAY UP			4,415	
62539B-AA-3 MULTI-COLOR CORP			09/20/2017	BANK OF AMERICA/MERRILL LYNCH		1,522,500	1,500,000	
	V		08/04/2017	JPMORGAN CHASE & CO.		2,000,000	2,000,000	
626738-AC-2 MURPHY OIL USA INC			10/19/2017	JPMORGAN CHASE & CO		821,845	779,000	14,22
			07/05/2017	Various		3,082,538	3,035,000	4,52
			02/27/2017	EXCHANGE		1, 123, 076	1, 124,000	4,96
0200 /12 0			02/10/2017	EXCHANGE		2,999,143	3,000,000	16,56
62854A-AM-6			02/08/2017	EXCHANGE		5,744,154	5,750,000	26,660
65478Q-AD-0 NALT_16-A ABS	DANIV		03/20/2017	TD SECURITIES BANK OF AMERICA/MERRILL LYNCH		9,992,188	10,000,000	3,31
636180-BN-0 NATIONAL FUEL GAS COME 637432-NL-5 NATIONAL RURAL UTILIT	TAINT		09/18/2017	MITSUBISHI UFJ SECURITIES (USA)		695,219 4.990.250	700,000 5.000.000	
63938C-AC-2NAVIENT CORP	IEO VUUTENNII		11/16/2017	Various		1,800,128		
63946C-AG-3 NBCUNI VERSAL ENTERPRIS	SE INC		06/08/2017	GOLDMAN, SACHS & CO.		1,400,000	1,400,000	12,24
62886E-AS-7 NCR CORP	3L INC		11/17/2017	BARCLAYS			185,000	5, 11
	LLC TLA1		12/19/2017	Antares Holdings LP		10,731,882	10,745,313	J, II
	LLU ILNI		11/16/2017	BANK OF AMERICA/MERRILL LYNCH		271,250	250,000	5,75
			09/26/2017	MORGAN STANLEY		1,399,650	1,400,000	
			11/07/2017	EXCHANGE		380,000	380,000	7,94
			10/25/2017	MORGAN STANLEY		953,100	960,000	
645370-AB-3 NEW HOME COMPANY INC .			09/11/2017	EXCHANGE		582,652	580,000	.20,32
	L HOLDINGS IN		04/25/2017	CREDIT SUISSE		5,982,960	6,000,000	
65342Q-AB-8 NEXTERA ENERGY OPERAT	ING PARTNERS		10/26/2017	Various		5,311,875	5,250,000	15,78
65342Q-AC-6 NEXTERA ENERGY OPERAT	ING PARTNERS		10/23/2017	Various		1,997,500	1,960,000	5,31
62912X-AE-4 NGPL PIPECO LLC			07/25/2017	RBC DOMINION SECURITIES		500,000	500,000	·
62912X-AF-1 NGPL PIPECO LLC			08/18/2017	Various		1,027,500	1,000,000	2,97
65340M-AN-3 NIACET CORP TL			02/14/2017	KEYBANK NATIONAL ASSOCIATION		7,425,000	7,500,000	
	BOURG SARL	D	02/24/2017	JPMORGAN CHASE & CO.		7,537,500	7,500,000	10,76
65409Q-BB-7 NIELSEN FINANCE LLC			10/19/2017	JPMORGAN CHASE & CO.		287,388	277,000	30
65473Q-BH-5 NISOURCE FINANCE CORPO	PRATION		11/08/2017	RBC DOMINION SECURITIES		1,398,236	1,400,000	
655044-AN-5 NOBLE ENERGY INC			08/08/2017	CITIGROUP GLOBAL MARKETS		1,395,002	1,400,000	
655844-BP-2 NORFOLK SOUTHERN CORP			06/02/2017	CITIGROUP GLOBAL MARKETS		10,066,528	9,427,000	143, 15
655844-BS-6 NORFOLK SOUTHERN CORP			10/25/2017	WELLS FARGO		4,450,680	4,500,000	47 , 85
	PRATION		11/03/2017	WELLS FARGO		14,017,251	14,025,000	27,818
666807-BM-3 NORTHROP GRUMMAN CORP			10/10/2017	JPMORGAN CHASE & CO.		11,798,230	11,800,000	
666807-BN-1 NORTHROP GRUMMAN CORP			10/10/2017	JPMORGAN CHASE & CO.		4,997,350	5,000,000	
			10/10/2017	JPMORGAN CHASE & CO.		18,497,410	18,500,000	
66977W-AQ-2 NOVA CHEMICALS CORP		A	11/16/2017	- Various		4,711,860	4,710,000	3,270
66977W-AR-0 NOVA CHEMICALS CORP		A	05/25/2017	BARCLAYS		2,000,000	2,000,000	
629377-BW-1 NRG ENERGY INC			10/25/2017	STIFEL CAPITAL MARKETS		245,815	233,000	4, 120
			10/23/2017	Various		7,540,623	7,319,000	169,22
			07/14/2017	Various		840,520	835,000	15,360
629377-CD-2			11/30/2017	CITIGROUP GLOBAL MARKETS		1,049,000 8,916,471	1,049,000 8,974,000	130,87
	TAR TVL) TLB		06/30/2017	LEXCHANGE		4,930,856	5,000,000	130,8/
67020Y-AD-2 NUANCE COMMUNICATIONS			03/17/2017	RBC DOMINION SECURITIES		4,930,836	450.000	2,48
	INC		12/27/2017	EXCHANGE		4,169,670	4,200,000	
	1110	D	11/16/2017	CITIGROUP GLOBAL MARKETS		4, 109,670	244,000	4,02
			03/06/2017	BANK OF AMERICA/MERRILL LYNCH		2,170,000	2,170,000	<del>,</del> ,02
		Α	01/23/2017	BANK OF AMERICA/MERRILL LYNCH		942,750	900,000	8.07
68389X-BN-4 ORACLE CORPORATION			11/07/2017	WELLS FARGO		5,993,340	6,000,000	
68389X-BR-5 ORACLE CORPORATION			11/07/2017	BANK OF AMERICA/NERRILL LYNCH		2.098.614	2,100,000	
Q7160#-AL-3 ORICA FINANCE LTD GTD	SR NTS	D	05/03/2017	JPMORGAN CHASE & CO.		6,500,000	6,500,000	
BASOQZ-K4-1 OSMOTICA HOLDINGS CORF			12/28/2017	CIT CAPITAL MARKET		9,950,000	10,000,000	
	RIC CO		11/27/2017	BARCLAYS		947 , 188	950,000	
695156-AS-8 PACKAGING CORP OF AMER			12/11/2017	WELLS FARGO		1,897,967	1,900,000	
695156-AT-6 PACKAGING CORP OF AMER			12/11/2017	WELLS FARGO		1,325,638	1,330,000	
69980#-AB-1 PARIS PRESENTS INC. 2N	ND LIEN TL		04/20/2017	Various		(9,688)		
701885-AF-2 PARSLEY ENERGY LLC			06/19/2017	Various		1,054,000	1,054,000	14,29
701885-AH-8 PARSLEY ENERGY LLC/ PARSLEY			10/05/2017	CREDIT SUISSE		300,000	300,000	
69318F-AE-8 PBF HOLDING CO LLC / F	PBF FINANCE C		03/01/2017	BANK OF AMERICA/MERRILL LYNCH			742,000	15,78
	LC		12/11/2017	EXCHANGE		4,320,492	4,304,000	165,55
693304-AT-4 PECO ENERGY CO			01/01/2017	ALLSTATE LIFE REINSURANCE		4,995,570	5,000,000	
713448-DT-2 PEPSICO INC			04/27/2017	JPMORGAN CHASE & CO.		8,981,820	9,000,000	
717081-DH-3 PFIZER INC			01/01/2017	ALLSTATE LIFE REINSURANCE		1,526,463	1,500,000	2,00
717081-EA-7 PFIZER INC			01/01/2017	ALLSTATE LIFE REINSURANCE		1,974,402	2,000,000	6,66

	Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2 3	4	5	6	7	8	9
OLIOID.		<b>.</b>					Paid for Accrued
CUSIP	December 1997	Date	Name of Mandau	Number of Shares	A -4:1 O4	Dan Value	Interest and
Identification 718172-BY-4	Description Foreign PHILIP MORRIS INTERNATIONAL INC	Acquired 02/15/2017	Name of Vendor  CREDIT SUISSE	of Stock	Actual Cost 2,250,000	Par Value 2,250,000	Dividends
718172-CD-9 F	PHILIP MORRIS INTERNATIONAL INC	12/15/2017	Various			11,236,000	23,618
718172-CE-7 F	PHILIP MORRIS INTERNATIONAL INC	10/31/2017	DEUTSCHE BANK AG		11,915,400	12,000,000	
	PHILLIPS 66	04/11/2017	DEUTSCHE BANK AG	ļ	980,000	980,000	
	PHILLIPS 66	04/11/2017	DEUTSCHE BANK AG		420,000	420,000	
	PILGRIMS PRIDE CORP	11/16/201709/26/2017	VariousBARCLAYS		1,582,593 1,155,000	1,552,000 1,155,000	16,561
	PINACLE ENTERTAINMENT INC	08/23/2017	EXCHANGE		9,013,118	9,000,000	157 ,500
	PITNEY BOWES INC	09/12/2017	BANK OF AMERICA/MERRILL LYNCH			2,100,000	
	PITNEY BONES INC	09/12/2017	BANK OF AMERICA/MERRILL LYNCH		1,396,584	1,400,000	
	PLAINS ALL AMERICAN PIPELINE LP	08/10/2017	Various		384,208	420,000	
	PLATFORM SPECIALTY PRODUCTS CORP	11/09/201701/01/2017	CREDIT SUISSE  ALLSTATE LIFE REINSURANCE	ļ	992 , 120 5 , 140 , 180	1,000,000	51,792
	PINC FORDING CORP.	10/16/2017	UNION BANK OF SWITZERLAND			5,000,000	
	POST HOLDINGS INC TERM LOAN B	07/19/2017	CREDIT SUISSE			1,000,000	
73931H-AE-3 F	POWER STOP LLC INCR TL	12/28/2017	BANK OF MONTREAL		1, 131, 477	1,145,781	
	POWER STOP LLC INCREMENTAL TL	12/15/2017	DIRECT		4,240,422	4,283,255	
	POWER STOP LLC TERM LOAN	12/28/2017	BANK OF MONTREAL		(17,695)	040.000	
	PRECISION DRILLING CORPORATION	11/09/201705/03/2017	RBC DOMINION SECURITIES		340,000 880,000	340,000 1,000,000	15,302
	PROCTER & GAMBLE COMPANY	09/28/2017	Various		21,088,889	21,137,000	24,778
744320-AZ-5 F	PRUDENTIAL FINANCIAL INC	12/07/2017	EXCHANGE		3,791,839	3,831,762	
	PUBLIC SERVICE COMPANY OF NEW HAMP	01/01/2017	ALLSTATE LIFE REINSURANCE		4,077,436	4,000,000	23,333
	PUBLIC SERVICE ELECTRIC AND GAS CO	05/02/2017	MIZUHO SECURITIES USA INC.	ļ ļ	15,953,120	16,000,000	
	PUBLIC SERVICE ENTERPRISE GROUP IN	11/02/2017	BARCLAYS	ļ ļ	5,792,634	5,800,000	
	PULIE GRUUP INC.	11/16/201705/19/2017	Various GOLDMAN, SACHS & CO.		402,911 2,795,492		6,003
	QUALCOMM INCORPORATED	05/19/2017	GOLDMAN, SACHS & CO.		700,000	700,000	
	QUINTILES INS INC B1 DOL TL	09/22/2017	EXCHANGE		1,348,647	1,353,445	
21688A-AJ-1 F	rabobank nederland ny	01/03/2017	GOLDMAN, SACHS & CO.		748,538	750,000	
	RANGE RESOURCES CORPORATION	10/09/2017	EXCHANGE		252,119	250,000	3,998
	RANGE RESOURCES CORPORATION	10/09/2017	EXCHANGE SCHEDULED PAY UP	ļ	2,472,391	2,500,000	8,333
	RECKITT BENCKISER TREASURY SERVICE D.	11/01/201706/21/2017	BANK OF AMERICA/MERRILL LYNCH		14,983,800	2,666 15,000,000	
	RECKTIT BENCKISER TREASURY SERVICE D.	06/21/2017	BANK OF AMERICA/MERRILL LYNCH		14,955,000	15,000,000	
75625Q-AF-6 F	RECKITT BENCKISER TREASURY SERVICE	06/21/2017	BANK OF AMERICA/MERRILL LYNCH		2,100,000	2,100,000	
	REGIONS FINANCIAL CORPORATION	08/07/2017	GOLDMAN, SACHS & CO	ļ	1,399,286	1,400,000	
	REPUBLIC SERVICES INC	11/13/2017			4,592,272	4,600,000	
	RFINSI 2007-S7 A20 RIMBS	02/01/201703/08/2017	SCHEDULED PAY UP CIT CAPITAL MARKET		3,731,250	3,750,000	
	ROCHE HOLDINGS INC	01/01/2017	LLSTATE LIFE REINSURANCE			5,700,000	21,250
771367-CD-9 F	ROCHESTER GAS AND ELECTRIC CORPORA	05/17/2017	JPMORGAN CHASE & CO.		6,986,210	7,000,000	
774341-AJ-0 F	ROCKWELL COLLINS INC.	04/17/2017	Various		17,996,336	17,800,000	13,333
	ROCKWELL COLLINS INC.	03/28/2017	WELLS FARGO		2,495,875	2,500,000	
	ROLLS ROYCE CORP D	01/01/2017	ALLSTATE LIFE REINSURANCE MORGAN STANLEY	ļ	1,501,316	1,500,000	11,630
	HUYAL BANK OF SCUTLAND GHOUP PLC	05/10/201711/20/2017	BANK OF AMERICA/MERRILL LYNCH		1,400,000 699,839	1,400,000	
	RPI FINANCE TRUST TLB-6	04/17/2017	EXCHANGE		2.089.069	2,098,740	
749685-AW-3 F	RPM INTERNATIONAL INC	12/06/2017	WELLS FARGO		949,972	950,000	
	RYLAND GROUP	03/13/2017	CL KING & ASSOCIATES		1,018,875	975,000	24,020
	SABINE PASS LIQUEFACTION LLC	05/15/2017	Various		7, 157, 408	6,400,000	3,067
	SABINE PASS LIQUEFACTION LLC	07/19/201712/11/2017	EXCHANGE  JPMORGAN CHASE & CO.			782,000 1,900,000	12, 134 35, 994
	SANC 2005-17 5A1 RIMBS	02/01/2017	SCHEDULED PAY UP	ļ	1,940,733	1,900,000	30,994
	SBA COMMUNICATIONS CORP	07/06/2017	EXCHANGE		623,582	625,000	10,579
78403D-AL-4 S	SBA TOWER TRUST ABS	04/04/2017	BARCLAYS		1,600,000	1,600,000	
	SC JOHNSON & SON INC	01/01/2017	ALLSTATE LIFE REINSURANCE		1,506,533	1,500,000	12,702
	SCFET_17-1A ABS	02/15/2017	CREDIT SUISSE		4,998,943	5,000,000	
	SCFET_17-2 ABS	11/16/201706/14/2017	CREDIT SUISSE Antares Holdings LP		1,999,688 1,466,160	2,000,000 1,478,528	
	SCOTTS MIRACLE-GRO CO/THE	06/14/2017	EXCHANGE		3,666,096	3,500,000	67.083
	SCOTTS MIRACLE-GRO CO/THE	05/23/2017	EXCHANGE		1.812.227	1,800,000	41.475
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B	06/30/2017	JPMORGAN CHASE & CO.		867,848		
	SELECT REHABILITATION INC	05/17/2017	DIRECT		3,000,000	3,000,000	
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL	11/13/2017	SCHEDULED PAY UP	L			

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9 Paid for Accrued				
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends				
78412F-AS-3	SESI LLC			JPMORGAN CHASE & CO.		550,000	550,000					
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	04/25/2017	J. P. MORGAN SECURITIES, INC.		1,995,000	2,000,000					
824348-AU-0 824348-AV-8	SHERIVIN-WILLIAMS COMPANY (THE) SHERIVIN-WILLIAMS COMPANY (THE)			CITIGROUP GLOBAL MARKETS		2,798,264 1,397,872	2,800,000 1,400,000					
824348-AZ-9	SHERWIN-WILLIAMS COMPANY (THE)			EXCHANGE		6,890,590	6,900,000					
824348-BB-1	SHERWIN-WILLIAMS COMPANY (THE)			EXCHANGE		15,035,904	15,000,000	43,750				
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/07/2017	DEUTSCHE BANK AG		9,977,300	10,000,000					
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/07/2017	DEUTSCHE BANK AG		9,989,400	10,000,000					
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		03/01/2017	SCHEDULED PAY UP		53,534	53,534					
82845L-AA-8	SILVERSEA CRUISES		01/13/2017	JPMORGAN CHASE & CO.		490,000	490,000					
82967N-AY-4	SIRIUS XM RADIO INC		08/02/2017	JPMORGAN CHASE & CO.			757,000	914				
82967N-BA-5 83001A-AC-6	SIRIUS XM RADIO INC		08/03/2017	Various		1,571,793 7,008,750	1,565,000	2,338				
78443C-BN-3	SLMA 04-B ABS		12/08/2017	Various		8,733,031	7,000,000 8,760,408	.35,334				
78443C-CB-8	SLMA_05-B_ABS		05/04/2017	CREDIT SUISSE		9,350,000	10,000,000	15,221				
78443C-CL-6	SLMA 06-A ABS		01/26/2017	CREDIT SUISSE		4.593.750	5,000,000	8, 182				
78454L-AD-2	SM ENERGY CO		09/14/2017	Various								
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	07/12/2017	JPMORGAN CHASE & CO.		2,097,396	2,100,000					
832248-AX-6	SMITHFIELD FOODS INC		01/25/2017	MORGAN STANLEY		1,499,355	1,500,000					
832248-AY-4	SMITHFIELD FOODS INC	[		MORGAN STANLEY		11,705,380	11,500,000	58,625				
83416N-AA-1 835898-AG-2	SOCTY_16-A A ABS		12/07/2017	CREDIT SUISSE		7,435,141	7,361,390	125,494				
835898-AG-2 842434-CM-2	SOTHEBYS		05/01/2017	GOLDMAN, SACHS & CO. DEUTSCHE BANK AG		1,430,000	1,430,000	42,875				
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		09/11/2017	JPMORGAN CHASE & CO.		500,000	500,000	42,673				
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		09/11/2017	JPMORGAN CHASE & CO.		4,500,000	4,500,000					
7846EL-AC-1	SPCM SA	D	04/13/2017	BANK OF AMERICA/MERRILL LYNCH		2.481.250	2,470,000					
35172F-AK-5	SPRINGLEAF FINANCE CORP		05/10/2017	BARCLAYS		280,000	280,000					
852060-AD-4	SPRINT CAPITAL CORP		07/17/2017	Various		1,043,213	980,000	12,411				
B52060-AT-9	SPRINT CAPITAL CORPORATION		07/18/2017	OPPENHEIMER & CO., INC.		227,700	180,000	5,513				
85207U-AH-8	SPRINT CORP		01/19/2017	OPPENHEIMER & CO., INC.		201,875	190,000	1,467				
78469X-AE-7 B53496-AB-3	SPX FLOW INC		02/23/2017	Various Various		5,792,123 790,748	5,659,000 746,000	44,349 7,633				
353496-AD-9	STANDARD INDUSTRIES INC		12/11/2017	BANK OF AMERICA/MERRILL LYNCH		2,075,000	2,075,000	1,633				
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		02/02/2017	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000					
855244-AM-1	STARBUCKS CORPORATION		11/20/2017	GOLDMAN. SACHS & CO.		1,396,234	1,400,000					
85571B-AJ-4	STARWOOD PROPERTY TRUST INC		11/27/2017	JPMORGAN CHASE & CO.		3,969,960	4,000,000					
857477-AM-5	STATE STREET CORP		03/02/2017	SUSQUEHANNA FINANCIAL GROUP LLLP		16,182,885	15,550,000	171,007				
858119-BF-6	STEEL DYNAMICS INC		05/16/2017	JPMORGAN CHASE & CO.		2,558,475	2,490,000	56,371				
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N			BANK OF AMERICA		(10,000)	4 500 000	40.470				
864486-AK-1 86765B-AV-1	SUBURBAN PROPANE PARTNERS L.P. SUNOCO LOGISTICS PARTNERS OPERATIO		06/16/2017	Various		1,501,031 1,572,943	1,500,000 1.576.000	10, 172				
86765L-AC-1	SUNCO LP		03/16/2017	CREDIT SUISSE				4,583				
86765B-AU-3	SUNOCO PARTNERS LLC		09/28/2017	Various Various		2,779,980	2,800,000					
871503-AU-2	SYMANTEC CORPORATION			Various		2,033,750	2,000,000	1,667				
87166F-AA-1	SYNCHRONY BANK		06/07/2017	JPMORGAN CHASE & CO.		1,393,994	1,400,000					
87164K-AA-2	SYNGENTA FINANCE NV	D	01/01/2017	ALLSTATE LIFE REINSURANCE		2,484,370	2,500,000	20 , 182				
87422V-AB-4	TALEN ENERGY SUPPLY LLC		11/16/2017	Various		1,581,221	1,622,000	6,986				
87422V-AE-8	TALEN ENERGY SUPPLY LLC			MORGAN STANLEY		1,816,084	1,880,000	1,278				
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C			CITIGROUP GLOBAL MARKETS		4,465,000	4,465,000					
87612B-AP-7 87612B-BE-1	TARGA RESOURCES PARTNERS LP		09/21/2017	CITIGROUP GLOBAL MARKETS		248,750	250,000 150,000	3,837 1,209				
37612B-BE-1	TARGA RESOURCES PARTNERS LP/TARGA		11/16/2017	Market Axess			150,000					
872295-AG-5	TCFAT 16-1 ABS		03/10/2017	CREDIT SUISSE		3,898,438	4,000,000	321				
378237-AG-1	TECH DATA CORPORATION		01/24/2017	BANK OF AMERICA/MERRILL LYNCH		3,744,300	3,750,000					
378742-AS-4	TECK RESOURCES LIMITED	A	06/02/2017	CITIGROUP GLOBAL MARKETS		215,775	210,000	3,920				
378742-AY-1	TECK RESOURCES LIMITED	A	10/23/2017	JPMORGAN CHASE & CO.		1,522,500	1,500,000	13, 125				
878744-AB-7	TECK RESOURCES LIMITED	A	05/31/2017	Var i ous		669,470	712,000	13,784				
88023J-AB-2	TEMPO ACQUISITION LLC/TEMPO ACQUIS			BARCLAYS		874,514	890,000	34,376				
38023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		01/11/2017	JPMORGAN CHASE & CO.		1,040,000	1,000,000	14,375				
88033G-CR-9 880349-AR-6	TENET HEALTHCARE CORPORATION		11/17/2017 03/27/2017	Various		1,517,000 1,194,375	1,520,000 1,225,000	6,345 12,760				
88078F-BG-2	TEREX CORP INCREMENTAL U.S.TL			EXCHANGE		1, 194, 375	1,225,000	12,/00				
88078F-AZ-1	TEREX CORP US TERM LOAN			EXCHANGE		(2,275)	1,000,302					
88104L-AC-7	TERRAFORM POWER OPERATING LLC			RBC DOMINION SECURITIES		420,000	420,000					
881609-BB-6	TESORO CORP			CREDIT SUISSE		798.990	750,000	1.188				

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	TEVA PHARMACEUTICAL FINANCE NETHER	D	11/10/2017	MIZUHO SECURITIES USA INC.		231,512	280,000	1,054				
	TEVA PHARMACEUTICAL FINANCE NETHER TEXAS INSTRUMENTS INC	D	08/08/2017 04/27/2017	War ious		954,344 2,147,859	1,120,000 2,100,000	16,503 				
	TEXAS INSTRUMENTS INC		04/27/2017 .	MORGAN STANLEY		1,389,234	1,400,000	5,342				
	TEXAS INSTRUMENTS INC		10/26/2017	BARCLAYS		9.884.300	10,000,000					
	TEXTECH INDUSTRIES INC TL		08/25/2017	Bank of Ireland		4,950,000	5,000,000					
	TEXTRON INC		09/11/2017	CITIGROUP GLOBAL MARKETS		6,997,620	7,000,000					
	TIAA ASSET MANAGEMENT FINANCE COMP		04/06/2017 .	SUSQUEHANNA FINANCIAL GROUP LLLP		10,278,400	10,000,000	183,333				
	TIME MFG ACQUISITION LLC TL	D	02/14/201712/30/2017 .	BNP PARIBAS SECURITIES CORP		2,487,500 112,494	2,500,000 112,494					
G8879#-AB-6	TIMEC 1334 LTD KITWAVE PROJ NEPTUN	B	12/30/2017	SCHEDULED PAY UP		127,266	127.266					
	T-MOBILE USA INC		11/17/2017	WELLS FARGO			155,000	930				
87264A-AT-2	T-MOBILE USA INC		03/13/2017 .	DEUTSCHE BANK AG		500,000	500,000					
	TOLL BROTHERS FINANCE CORP.		01/17/2017	CITIGROUP GLOBAL MARKETS		546,563	550,000	4,841				
	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	09/13/2017 .	DIRECT		2,370,900	2,370,900					
	TOUCHTUNES INTERACTIVE INITIAL TL		05/12/201706/01/2017 .	CITIZENS BANK, NA		(7,123)	1.000.000					
	TOYOTA MOTOR CREDIT CORP	C	01/04/2017	CITIZENS BANN, NA CITIGROUP GLOBAL MARKETS		748.988	750.000					
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		08/09/2017	EXCHANGE		4,347,345	4,353,834					
	TRANSDIGN INC		03/02/2017	EXCHANGE		1,430,000	1,430,000	19,499				
	TRANSDIGN INC TERM LOAN F		11/30/2017 .	EXCHANGE		3,732,127	3,769,186					
	TRANSDIGN INC TRANCHE F TL		09/26/201705/05/2017 .	EXCHANGE  PARETO SECURITIES AS		(10,420)	30,000,000					
	TRANSPORTATION INSIGHT (BABS) TLA		08/31/2017	DIRECT		1.678.408	1,695,361					
	TRANSURBAN 5-YR PIK: 2018 FINAL	D	08/29/2017	BANK OF AMERICA		(21,357)	1,000,001					
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C	D	08/29/2017	BANK OF AMERICA		(30,000)						
	TRI POINTE GROUP INC		06/05/2017 .	JPMORGAN CHASE & CO.		4,500,000	4,500,000					
	TRITON CONTAINER INTERNATIONAL 6.07% SEC		03/22/2017	BANK OF AMERICA		(1,429)						
	TRITON CONTAINER INTERNATIONAL LTD (2011		03/22/201707/13/2017 .	BANK OF AMERICA  BANK OF AMERICA/MERRILL LYNCH		(6,429)	25.000.000					
	TSEMT 17-AA ABS		05/05/2017	KEYCORP		3,999,528	4,000,000					
	TTM TECHNOLOGIES INC		09/15/2017	JPMORGAN CHASE & CO.		700.000	700,000					
	TVC ALBANY INC TERM LOAN B		09/28/2017 .	TD SECURITIES		7,455,417	7,500,000					
902494-BA-0	TYSON FOODS INC		05/23/2017 .	MORGAN STANLEY		2,100,000	2,100,000					
	TYSON FOODS INC		05/23/2017 .	MORGAN STANLEY  BANK OF AMERICA/MERRILL LYNCH		2,800,000	2,800,000					
	U.S. SECURITY ASSOCIATES ITL		08/21/2017 . 08/22/2017 .	GOLDMAN, SACHS & CO.		2,096,094	2,100,000					
	ULTRA RESOURCES INC		04/12/2017	Various			730.000	435				
90400G-AB-7	ULTRA RESOURCES INC		04/07/2017 .	BARCLAYS		197,014	200,000					
	UNILEVER CAPITAL CORP	C	05/02/2017 .	MORGAN STANLEY		9,900,700	10,000,000					
904764-AY-3	UNILEVER CAPITAL CORP	C	05/02/2017 .	MORGAN STANLEY		3,938,440	4,000,000					
902674-XJ-4 906548-CK-6	UNION ELECTRIC CO	D	11/27/2017 .			2,800,000 7,719,765	2,800,000 7,500,000					
	UNION PACIFIC CORP		04/25/2017	BNP CAPITAL MARKETS		15,804,750	15,000,000	110,899				
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		01/01/2017	ALLSTATE LIFE REINSURANCE		2,204,536	2,234,885	9,416				
	UNITED AIRLINES 2016-1 CLASS B PAS ABS		10/23/2017	CREDIT SUISSE		700,000	700,000					
	UNITED AIRLINES 2016-2 CLASS B PAS ABS		10/23/2017 .	CREDIT SUISSE		700,000	700,000 5,000,000					
	UNITED CONTINENTAL HOLDINGS INC		01/23/201710/23/2017 .	BANK OF AMERICA/MERRILL LYNCH		5,000,000 925,944	5,000,000	2,659				
	UNITED PARCEL SERVICE INC		11/09/2017	JPMORGAN CHASE & CO.		6,975,290	7,000,000					
911312-BM-7	UNITED PARCEL SERVICE INC		11/09/2017	JPMORGAN CHASE & CO.		5,924,058	5,950,000					
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		12/20/2017	Various		8,276,952	8,275,000	13,975				
	UNITED RENTALS NORTH AM		09/08/2017	MORGAN STANLEY		600,000	600,000					
	UNITED STATES STEEL CORP		08/01/2017 .	BANK OF AMERICA/MERRILL LYNCH		780,000	780,000 1,400,000					
	UNITED TECHNOLOGIES CORPORATION		05/01/2017 .	CITIGROUP GLOBAL MARKETS		1,399,314 5.588.352	5,600,000					
	UNITED TECHNOLOGIES CORPORATION		05/01/2017	BANK OF AMERICA/MERRILL LYNCH		1,396,906	1,400,000					
913017-CR-8	UNITED TECHNOLOGIES CORPORATION		05/01/2017	BANK OF AMERICA/MERRILL LYNCH		6,750,000	6,750,000					
	UNITYMEDIA HESSEN GNBH TL B	D	09/15/2017 .	SCOTIA CAPITAL (USA) INC.		994, 125	1,000,000					
	UNITYMEDIA KABELBW GMBH	D	11/17/2017	Various		1, 125, 875	1,055,000	26,564				
	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/06/2017 .	BNP CAPITAL MARKETS	}	2,493,750 5.097.800	2,500,000 5,000,000	44, 167				
	US FOODS INC		11/16/2017	Various		8,529,385						
	USAA CAPITAL CORP		01/30/2017	CITIGROUP GLOBAL MARKETS		1,800,000	1,800,000					
	USG CORPORATION		05/03/2017	WELLS FARGO		1,015,000	1,000,000					

## Schedule D - PART 3 Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9				
OLIOID			Б.		N 1 (0)			Paid for Accrued				
CUSIP	D 1.1		Date	N CV I	Number of Shares		D 1/ 1	Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	VALEANT PHARMACEUTICALS INTERNATIO		06/06/2017	Various BARCLAYS		742,000	720,000 530.000	5,633				
	VALEANT PHARMACEUTICALS INTERNATIO		11/20/2017	Various		5,577,125	5,505,000	19,074				
	VALEANT PHARMACEUTICALS INTERNATIO		12/14/2017	Various		501,250	500,000	15,255				
	VALEANT PHARMACEUTICALS TLB SER F4		11/10/2017	Various		1,799,580	1,800,917	10,200				
	VANTIV LLC NEW TERM B-3 LOAN		09/21/2017	EXCHANGE			543,696					
92343V-BG-8	VERIZON COMMUNICATIONS		06/05/2017	CITIGROUP GLOBAL MARKETS		607,691	700,000	2,770				
	VERIZON COMMUNICATIONS INC		07/14/2017	EXCHANGE		10,175,024	10,230,000	134,782				
	VERIZON COMMUNICATIONS INC		03/13/2017	MORGAN STANLEY		4,962,800	5,000,000					
	VERIZON COMMUNICATIONS INC		08/01/2017	MORGAN STANLEY		1,571,556	1,576,000					
	VIRGIN MEDIA SECURED FINANCE PLC	υ	01/04/2017	JPMORGAN CHASE & CO.		2,015,000 9,990,800	2,000,000	77,306				
	VISA INC		03/13/2017	WELLS FARGO			10,000,000					
	VMIARE INC		08/16/2017	UPMORGAN CHASE & CO.		2,796,360	2,800,000					
	VMIARE INC		08/16/2017	JPMORGAN CHASE & CO.		2,794,176	2,800,000					
	VULCAN MATERIALS CO		03/06/2017	BANK OF AMERICA/MERRILL LYNCH		470,232	450,000	8,831				
929160-AT-6	VULCAN MATERIALS COMPANY		06/12/2017	Various		15,230,362	15,280,000	2,760				
	VULCAN MATERIALS COMPANY		06/12/2017	GOLDMAN, SACHS & CO.		2,800,000	2,800,000					
	WABASH NATIONAL CORPORATION		12/06/2017	Various		1,828,895	1,812,000	8,547				
	WALGREENS BOOTS ALLIANCE INC		01/01/2017	ALLSTATE LIFE REINSURANCE		5,088,875	5,000,000	22,694				
	WALT DISNEY CO		01/23/2017	BARCLAYS			8,000,000 3,750,000	93,333				
	WARRIOR MET COAL LLC		10/26/2017	GOLDMAN, SACHS & CO.								
	WASTE CONNECTIONS 2017A SR NTS	Α	04/20/2017	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000					
	WASTE MANAGEMENT INC		10/30/2017	JPMORGAN CHASE & CO.		14,997,300	15,000,000					
94946T-AC-0	WELLCARE HEALTH PLANS INC		05/19/2017	Various		6,761,250	6,500,000	42,948				
	WELLS FARGO & COMPANY		01/17/2017	WELLS FARGO		1,500,000	1,500,000					
	WELLS FARGO & COMPANY		01/17/2017	WELLS FARGO		1,500,000	1,500,000					
	WEST STREET MERGER SUB INC		08/10/2017	Various		1,044,550	1,040,000					
	WESTAR ENERGY INC		02/27/2017	WELLS FARGO		7,968,960	8,000,000 8,918,000	195.639				
	WESTROCK CO		04/27/2017 08/21/2017	BANK OF AMERICA/MERRILL LYNCH		8,738,685 2,094,141	2,100,000	195,039				
	WESTROCK CO		08/21/2017	BANK OF AMERICA/MERRILL LYNCH		6,497,140	6,500,000					
	WFMBS 2006-AR14 1A5 RMBS		03/01/2017	SCHEDULED PAY UP			10					
	WFMBS 2006-AR15 A1 RMBS		04/01/2017	SCHEDULED PAY UP			.470					
949837-BY-3	WFMBS 2007-10 2A5 RMBS		05/01/2017	SCHEDULED PAY UP			450					
	WFMBS 2007-AR3 A4 RMBS		02/01/2017	SCHEDULED PAY UP			3,237					
	WGL HOLDINGS INC.		11/27/2017	WELLS FARGO		1,900,000	1,900,000					
	WHITEWAVE FOODS CO		04/25/2017	Various		(14,375)	000 000	4 000				
	WHITING PETROLEUM CORP		07/24/2017	CITIGROUP GLOBAL MARKETS		192,000	200,000	4,028				
	WILLIAM LYON HOMES INC		05/31/2017	EXCHANGE			1,000,000	19,583 912				
	WILLIAMS PARTNERS LP		05/31/2017	BANK OF AMERICA/MERRILL LYNCH		1,399,286		912				
	WILLIAMS SCOTSMAN INTL		11/22/2017	Various		443,720	438,000					
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY		10/02/2017	JPMORGAN CHASE & CO.		4,985,450	5,000,000					
	WLKRG_17-A ABS		06/15/2017	BANK OF AMERICA/MERRILL LYNCH		1,999,797	2,000,000					
	WMG ACQUISITION CORP		06/20/2017	Various		412,068	403,000	2,838				
	WING ACQUISITION TERM LOAN E		12/06/2017	EXCHANGE		2,200,157	2,212,399					
	WORT 2014-B ABS		03/01/2017	GOLDMAN, SACHS & CO.		10,003,906	10,000,000	9,800				
	WPX_ENERGY_INC		12/04/2017	Various		400,498 1,496,625	401,000 1,500,000	4,708				
	XCEL ENERGY INC		03/16/2017	ALLSTATE LIFE REINSURANCE		4,001,096	4,000,000	11.000				
	XEROX CORPORATION		09/07/2017	JPMORGAN CHASE & CO.		4,196,640	4,200,000	1,000				
983919-AJ-0	XILINX INC		05/24/2017	JPMORGAN CHASE & CO.			700,000					
98886Y-AQ-1	ZAIS2_14-2A CLO		04/14/2017	GOLDMAN, SACHS & CO.		17,500,000	17,500,000					
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		07/26/2017	EXCHANGE		1,910,628	1,926,818					
	ZOETIS INC		09/05/2017	BARCLAYS		4,972,200	5,000,000					
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					3,062,673,868	3,059,456,987	8,865,811				
	ISHARES IBOXX INV GR CORP BD ETF		12/21/2017	Various	0.000	49,417,298						
8199999. Subto	otal - Bonds - SVO Identified Funds					49,417,298						
	- Bonds - Part 3	<u></u>				3,492,999,294	3,438,686,030	9,304,774				
8399998. Total	- Bonds - Part 5					1,981,068,595	1,506,016,228	3,647,914				
8399999. Total						5,474,067,890	4,944,702,258	12,952,689				
Joodood. Total						0,717,001,000	7,077,102,200	12,302,0				

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year										
1 2	3	4	5	6	7	8	9			
							Paid for Accrued			
CUSIP		Date		Number of Shares			Interest and			
Identification Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends			
23311P-AA-8 DCP MIDSTREAM PARTNERS		11/13/2017	BANK OF AMERICA/MERRILL LYNCH		995,000	100.00				
29278N-AA-1 ENERGY TRANSFER PARTNERS LP		11/13/2017	JPMORGAN CHASE & CO.		2,150,000	100.00				
29278N-AB-9 ENERGY TRANSFER PARTNERS LP		11/13/2017	JPMORGAN CHASE & CO.	10,900,000.000	10,900,000	100.00				
SBDFB6-Q6-3 ROLLS-ROYCE PREF C SHARE	B	10/26/2017	DISTRIBUTION	2,670,346.000	4,017	1.00				
SBYXYL-J2-0 ROLLS-ROYCE PREF C SHARE	В	04/27/2017	DISTRIBUTION	4,121,621.000	6,200	1.00				
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					14,055,218	XXX				
8999997. Total - Preferred Stocks - Part 3					14,055,218	XXX				
8999998. Total - Preferred Stocks - Part 5					925,000	XXX				
8999999. Total - Preferred Stocks					14,980,218	XXX				
88579Y-10-1 3M COMPANY		12/12/2017	Various	2,516.000	602,705					
G0013T-10-4 AA PLC	B	11/30/2017	Various		476,451					
H0010V-10-1 ABB LTD-REG CMN STK	B	11/30/2017	MORGAN STANLEY		827,567					
002824-10-0 ABBOTT LABS		12/01/2017	Various		809,066					
00287Y-10-9 ABBVIE INC		11/30/2017	Var i ous	9,998.000	941,080					
G1151C-10-1 ACCENTURE PLC ACCIONA ACCIONA		09/19/2017 11/30/2017	Various		33,732					
E0060D-14-5 ACERINOX	B	11/30/2017	Various	40.586.000						
D0066B-18-5 ADIDAS SALOMON AG	B	02/02/2017	GOLDMAN, SACHS & CO.	564.000	89.826					
00724F-10-1 ADOBE SYS INC	J	09/19/2017	Various	76.000	11.023					
00751Y-10-6 ADVANCED AUTO PARTS INC.		09/19/2017	Various	1,007.000	105,884					
N00927-29-8 AEGON	B	05/23/2017	STOCK DIV.	1,830.600	9, 193					
00817Y-10-8 AETNA INC		12/01/2017	Various		117,222					
008252-10-8 AFFILIATED MANAGERS GR		12/01/2017	Various	208.000	35,786					
001055-10-2 AFLAC INC.		12/01/2017	Various		7,972					
00846U-10-1		09/19/2017	Various	97.000	5,948					
\$22135-38-8	B.	11/30/2017 05/31/2017	Various Various	4,110.000 25,000.000						
009158-10-6 AIR PRODUCTS & CHEM	D	12/01/2017	Various							
NO1803-10-0 AKZO N. V	R	04/27/2017	STOCK DIV.	234.830	14,400					
013872-10-6 ALCOA CORP		11/30/2017	Various	8.566.000	345.225					
015271-10-9 ALEXANDRIA REAL ESTATE		12/01/2017	Various	46.000	5,920					
D03080-11-2 ALLIANZ SE-REG COM STK	B	12/12/2017	JPMORGAN CHASE & CO.		329, 185					
02005N-10-0 ALLY FINANCIAL INC		12/01/2017	CITIGROUP GLOBAL MARKETS		1,935					
02079K-30-5 ALPHABET INC CLASS A		12/12/2017	Various	213.000	218,401					
02079K-10-7 ALPHABET INC CLASS C		12/12/2017	Various	1,605.000	1,574,502					
02209S-10-3 ALTRIA GROUP INC		12/12/2017	Various		635,627					
023135-10-6 AMAZON COM INC	n	12/12/2017	Various		1,280,832 437,227					
030586-10-0 AMERCO	D	12/01/2017	GOLDMAN, SACHS & CO. Various		5,297					
023608-10-2 AMEREN CORP		11/01/2017	Various	98.000	5.640					
02376R-10-2 AMERICAN AIRLINES GROUP INC		10/30/2017	BANK OF AMERICA/MERRILL LYNCH	956,000	48 . 150					
025537-10-1 AMERICAN ELEC PIIR INC		12/12/2017	Various	4,311.000	308,307					
025816-10-9 AMERICAN EXPRESS CO		10/03/2017	Various		11, 154					
025932-10-4 AMERICAN FINANCIAL GROUP INC		11/01/2017	Various	1,275.000	129,648					
03027X-10-0 AMERICAN TOWER CORP		11/01/2017	Various		9,935					
03076C-10-6 AMERIPRISE FINL INC		10/30/2017	Various	1, 150.000	155,488					
03073E-10-5 AMERISOURCEBERGEN CORP AMERICA MICE KINC		11/01/201710/03/2017	Various		48,252 5,900					
031100-10-0 AI/ETEK INC		12/01/2017	Various		2,181,934					
032511–10–7 ANADARKO PETE CORP		10/30/2017	Various							
032654-10-5 ANALOG DEVICES INC		11/30/2017	Var jous	6.313.370	524, 152					
03349M-10-5 ANDEAVOR		12/01/2017	Various	262.000	24,766					
B63151-12-8 ANHEUSER BUSCH INBEV SA NV	B	11/30/2017	MORGAN STANLEY	8,260.000	952,380					
03662Q-10-5 ANSYS INC		11/01/2017	Various		137,256					
036752-10-3 ANTHEM INC		11/01/2017	Various		25,588					
G0408V-10-2 AON PLC		12/01/2017	Various		8,283					
037833-10-0 APPLE INC		12/12/2017	Various	4,520.000	740,882					
038222-10-5 APPLIED MATERIALS INC		12/01/2017	VariousEXCHANGE		34,626					
G6095L-10-9 APTIV PLC 03852U-10-6 ARAMARK		12/06/2017 12/01/2017	EXCHANGE Various		633,921 15,220					
GO450A-10-5 ARCH CAPITAL GROUP		12/01/2017	Various		6.052					
039483-10-2 ARCHER DANIELS MIDLAND CO		12/01/2017	Various	44.000	1,875					
042735-10-0 ARROW ELECTRONICS INC		12/01/2017	Various	1,626.000	128,347					
363576-10-9 ARTHUR J GALLAGHER & CO		12/01/2017	Various	89.000	5,925					

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	ASSA ABLOY B ORD	В	11/30/2017	Various	54,510.000	1,109,960						
	ASTELLAS PHARMA INC	B	02/02/2017	DEUTSCHE BANK AG	6,600.000	86,110		ļ				
	AT&T INC		11/01/2017	Various	2,583.000	106,628		⊦ I				
	ATLAS COPCO A ORD	В	02/02/2017	GOLDMAN, SACHS & CO.	2,765.000	90, 131		<u> </u>				
	ATRESMEDIA CORPORACION DE MEDIOS D	D	10/03/2017	Various Various	59.000 86,520.000	5, 199  						
	AUTOLIV INV	D	12/01/2017	CITIGROUP GLOBAL MARKETS	43.000	5,573		[				
	AUTOMATIC DATA PROCESSING INC COM		12/01/2017	Various	99.000	10,770						
	AUTOZONE INC		09/19/2017	Various	2.000	1,070						
053484-10-1	AVALONBAY CMNTYS INC		12/01/2017	Various	87.000	16,902						
	AVERY DENNISON CORP		09/19/2017	Various	253.000	22,509		<b> </b>				
	AXA	B	11/30/2017	MORGAN STANLEY	40,565.000	1,226,121		h I				
	AZIMUT HOLDING SPA	B	11/30/2017	Various	36,361.000	691,946		h				
	BAE SYSTEMS ORD GBPO.025 BALFOUR BEATTY PLC	В	11/30/2017	Var i ous	82,957.000 200,789.000	619,867 719,721						
	BANCO SANTANDER SA EUR 0.5	B	10/18/2017	Various		213,894						
	BANK AMER CORP COM	<b>-</b>	12/12/2017	Various	28,183,000							
	BANK NEW YORK MELLON CORP		11/30/2017	Various	9,305.000	509,356						
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	В	11/30/2017	BANK MONTREAL / NESBITT BURNS	5, 174.000	327,356						
	BANK OF MONTREAL	В	11/30/2017	BANK MONTREAL / NESBITT BURNS	4,764.000	367,090		ļ				
	BASF SE	В	11/30/2017	MORGAN STANLEY	3,875.000	434,313		ļ				
	BAXTER INTL INC		12/01/2017		610.000	37,089						
	BB+T CORP BBVA(BILB-VIZ-ARG) EURO.49		12/01/2017 04/03/2017	Various STOCK DIV.	6,464.000 L 2.852.480	319,483 13.595		h				
	BBVA(BTLB-VT2-ARG) EURU.49BCE_INC_COM_NPV	В	04/03/2017	BANK MONTREAL / NESBITT BURNS	2,852.480	1,595		ļ				
	BECTON DICKINSON	D	12/29/2017	Various		348,628						
	BERKLEY W R CORP COM		12/23/2017	Various	75.000	5,214						
	BERKSHIRE HATHAWAY INC - CL B		12/01/2017	Various	13,399.000	2,494,249						
	BIG YELLOW GROUP PLC	B	11/30/2017	Various	33,440.000	377,293						
09062X-10-3	BIOGEN INC		09/19/2017	Various	388.000	107,832						
	BIOVERATIV INC		02/02/2017	DISTRIBUTION	3, 175.500	152,929		ļ				
	BLACKROCK INC		11/30/2017	Various	26.000	13,030		⊦ I				
	BNP PARIBAS S.A.	В	11/30/2017	Various	12,619.000	956,642		<u> </u>				
	BOEING CO	D	11/01/2017	Various Various		114,588 423,426						
	BRIGHTHOUSE FINANCIAL INC	D	08/07/2017	DISTRIBUTION	1,952.720	122,761		[				
	BRINKER INTERNATIONAL, INC.		11/30/2017	JPMORGAN CHASE & CO.	15, 174, 000			[				
	BRISTOL MYERS SQUIBB CO		11/01/2017	Various	214.000	13,317						
	BRIT AMER TOBACCO ORD GBPO.25	В	08/18/2017	Various	14,794.000	935,843						
	BROADCOM LTD	D	12/12/2017	Various	1,011.000	250,542		ļ I				
	BROADRIDGE FINANCIAL SOLUTIONS		09/19/2017	Various	1,746.000	133,472		<u> </u>				
	BROOKFIELD ASSET MANAGEMENT, CL A	В	02/02/2017	SCOTIA CAPITAL (USA) INC.	2,569.000	89, 175		<u> </u>				
	BROWN FORM AN CORP CLASS B	R	12/01/2017	Various Various	91.000 40.040.000	5,524 		[				
	BUNGE LTD	D	12/01/2017	Various Various	267.000	21.056						
	BUNNINGS WAREHOUSE PROPERTY TRUST	B	11/30/2017	UNION BANK OF SWITZERLAND		535,502						
127097-10-3	CABOT OIL + GAS CORP COM		12/01/2017	CITIGROUP GLOBAL MARKETS	203.000	5,822						
	CADENCE DESIGN SYSTEMS INC		12/01/2017	Various	441.000	15,682						
	CALLON PETROLEUM CO		11/30/2017	BARCLAYS	71,409.000			ļ				
	CAMDEN PROP		12/01/2017	Various	167.000	14,899						
	CAMPBELL SOUP CO CANADIAN IMP BANK COM NPV		09/30/2017	Warious	2,036.000 4,830.000	105,872 442,922						
	CAPITAL & COUNTIES PROPERTIES PLC	B	11/30/2017	Various								
	CAPITAL ONE FINL CORP	J	11/30/2017	Various Various	2,172.000	199.824						
	CARNIVAL CORP		12/01/2017	Various Various								
	CATERPILLAR INC		11/30/2017	MORGAN STANLEY	1,250.000	176,438						
	CBOE GLOBAL MARKETS INC		12/01/2017	Various	1,438.000	133,883		ļ				
	CBRE GROUP INC		12/01/2017	Various	146.000	5,746						
	CDN NAT RES COM NPV	В	11/30/2017	CIBC WORLD MARKETS	10,401.000	353,293						
	CDN NATL RAILWAYS COM NPV	В	11/30/2017	BANK MONTREAL / NESBITT BURNS	2,469.000	193,009						
	CONFORM CORP.		12/01/2017	Various	2, 133.000	136,481						
	CENTENE CORP		11/01/2017	Various Various	63.000 L	6,089 20,472		[				
	CENTRAL JAPAN RAILWAY CO	B	02/02/2017	CREDIT SUISSE	600.000	20,472						
	CERNER CORP		11/30/2017	Various	223.000	15.764						
.00.0L 10 7	Vers test VV:		17 OO7 EO 17	14. 1400								

### **SCHEDULE D - PART 3**

DUSIDED   Description   Persign   Account   Control	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
	9	8	7	6	5	4	3	2		1			
	Paid for Accrued			NI		Det			В	0110			
Page 10   Page	Interest and	Dow Volum	Actual Coat		Name of Vandor		Faraian	Description					
MISS   MISS	e Dividends	Par Value					roreign						
1957-0-0   OMES COMMANDE LOSS OF CASE A   1.10000000000000000000000000000000000													
Control   Cont							B						
MEST-10-1   USB LTD													
Pages   1-10   Cit   E ST GRANT   SPACE   ST   SPACE   ST   SPACE							B						
12500-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0							 B						
17299-1-92   1500 FIRE													
1996-6-4   1999   10   1999   10   1999   10   1999   19							B						
14627-1-1   OTTON													
SYMPATO   COUNTY													
1905-1-0-0   CLORN CO							B						
1977-0-5   DE GRUP INC						12/01/2017							
\$1256-10-10   \$125.00   \$1.83.68   \$1.907/2017   \$1.90.00   \$1.9			774,600		Various	11/30/2017	В	CLOSE BROTHERS GROUP PLC	CL(	G22120-10-2			
1904-1-12   COMPAND TECHNORY SULFIDED A   1,772,000   1,707,071													
1941-0-1-3   CALAFE PURKLINE CO													
2009-11-0   ODMEST OFF RED C. A													
26915-10-0   COMMONETH BANK OF JUSTEAL   S.   11/03/2017   Vertical   10/05													
SURVEY-F2-F2   COMPAN SPORT INTERNATION   S. 11/30/2071   Part loss   S. 595-830   1.02.46							В						
2955H-0-1   COMPAS MINEAUS INTERNATION   11,531,000   394,287   2056EPT-0-2   COMPAS BANDS INC   2,993,0737   Vertous   2,995,000   104,685   2056EPT-0-3   COMPAS BANDS INC   2,993,0737   Vertous   4,450,000   619,882   2056EPT-0-3   COMPAS BANDS INC   2,993,0737   Vertous   2,993,073,0737   Vertous   2,994,0737   Vertous   2,994,073,0737   Vertous   2,994,0737   Vertous   2,994,0737   Vertous   2,994,0737   Vertous   2,994,0737   Vertous   2,994,0737   Vertous   2,994,0737   Vertous   2,994,0737   Vertous   2,994,0737				4,744.000	Various	11/30/2017	B	COMPAGNIE FINANCIERE RICHEMONT SA	COI	H25662-18-2			
20587-10-2   COMPA BRANCS INC							B						
2006F9-10-1							-						
2007EPT   10-3   COULDET INC   11/80/2017   Var lous   24,676,600   397,779     2007EPT   10   CONCOPTHILIPS   12/07/2017   Var lous   1389,000   9,779     84509-51-16   CONEC, RESID PEY GRUP FEIT II   1,725,000   1,938     106272-14-10   CONSTILUENTE DISSIN INC   2,280   1,130/2017   Var lous   2,280   1,280   2,299,900     106272-14-10   CONTINENTA, RESURCES INC OX   3,1130/2017   Var lous   3,280   1,280   2,299,900     106272-14-10   CONTINENTA, RESURCES INC OX   3,1130/2017   Var lous   3,280   1,280   2,299,900     10628-0-0-2   COMPRIGNING INC   3,280   1,290   2,290													
2005-01-04   CONCRATE DIP GRUP REIT   1   199 000   9,779													
BASOG-XT-6													
DIRECT   1-10   CONTINENTIAL ASSURES INC OX   S.   1.1/23/0207   WORGAN STANLEY   S.   1.1/23 000   229, 603			5,999,999		DIRECT	10/25/2017 1		CONREX RESID PTY GROUP REIT II	CON	BASOQ6-XT-6			
212015-10-1   CONTINENTIA RESURDES INC OX													
1/10/12/017   Various   583,000   142,931   21959-10-5   CORNINS IN C							B						
21959-10-5   CORNING IN C   COM     12/01/2017   Various   2.682.000   79.892     221601-10-9   COSTRO INS L. CORP MEIN COM   1.160/000   5.2626-10-5     221601-10-9   COSTRO INS L. CORP MEIN COM   2.171.000   3.96.806     221601-10-9   COSTRO INS L. CORP MEIN COM   2.171.000   3.96.806     221601-10-9   COSTRO INS L. CORP MEIN COM   2.171.000   3.96.806     201601-10-10-10-10-10-10-10-10-10-10-10-10-1								ONTINENTAL RESOURCES INC OK					
22160K-10-5								ORNING IN C COM					
22160x-10-5													
186980-11-9   CREDIT SUISSE GROUP AG CHFO 5.   B			396,806	2,171.000	Various	11/30/2017		COSTCO WHS L CORP NEW COM	008	22160K-10-			
C25508-10-5   CRH PLC ORD ELRO. 32(DUBL IN LISTING)   B.   02/02/2017   GOLDMAN, SACHS & CO.   2,544.000   30,781							B						
CROMMELL PROPERTY UNITS   B. 11/30/2017   UNION BANK OF SWITZERLAND   417,906,000   329,943							B						
228388-10-6   CROINN HOLDINGS INC   1.1/101/2017   Various   S. 415.000   .24,721							B						
SQUIDE-10-9   CSL LIMITED COMMON STOCK   B.   11/30/2017   GOLDMAN, SACHS & CO.   9,8,916,000   946,790   231021-10-6   CUMINIS IN C   COM   12/01/2017   Various   1378,000   230,022   126650-10-0   CVS   FEALTH CORPORATION   11/01/2017   Various   11/01/2017   Various   1378,000   79,565   12/01/2017   Various   11/0							D						
1/01/2017   Various   11/01/2017   Various   102.000   7,958   1/0038-11-5   DAIKIN INDUSTRIES PY50   B. 02/02/2017   CREDIT SUISSE   900.000   9.91,41   626236-12-8   DAIKIN INDUSTRIES PY50   900.000   9.91,41   900.000   9							B	SL LIMITED COMMON STOCK	CSI	Q3018U-10-9			
JIOO38-11-5   DAIKIN INDUSTRIES LPYSO   B. 02/02/2017   CREDIT SUISSE   900.000   91,141													
G26236-12-8   DAILY MAIL AND GENERAL TRUST NON V   B.   11/30/2017   Various   75,367.000   545,300   235851-10-2   DANNER CO RP   COM   12/12/2017   Various   1,392.000   126,064   227794-10-5   DANSKE BANK   9,942.000   376,066   237194-10-5   DAPDEN RESTAURANTS INC   11/01/2017   Various   9.77.000   16,160   237194-10-5   DEEDNAINS PLC   B.   12/05/2017   Various   907,925.000   478,779   244199-10-5   DEEDE & CO   0,930/2017   Various   907,925.000   106,760   1270/2017   Various   9.77.000   1,04,765   1,046,760   1,046,													
235851-10-2   DANNER BANK   DANNER BANK   DANNER BANK   B   11/30/2017   MORGAN STANLEY   9,942,000   372,086   327194-10-5   DANNER BANK   DEBENHAINS INC   1,10/20217   Various   9,07,025,000   4,78,779   244199-10-5   DEERE & CO.   0,9/30/2017   Various   9,07,025,000   4,78,779   244199-10-5   DEERE & CO.   0,9/30/2017   Various   9,07,025,000   1,06,760							B						
K22772-11-4     DANSKE BANK     9,942.000     .372,086       237194-10-5     DARDEN RESTAURANTS INC     .11/01/2017     Various     .177.000     .16,160       025408-68-3     DEBENHAUS PLC     B12/05/2017     Various     .997.925.000     .478,779       244199-10-5     DEERE & CO.     .99/30/2017     Various     .997.925.000     .10,60       12765-10-7     DELEK GROUP LTD.     B12/05/2017     Various     .7,766.000     .124,532       627096-10-7     DELPHI TECHNOLOGIES PLC     .12/13/2017     Various     .3,506.000     .122,924							D						
237194-10-5   DAPDEN RESTAURANTS INC   11/01/2017   Various   177.000   16,160     025408-68-3   DEBENHAINS PLC   907.925.000   4.78,779     244199-10-5   DEERE & CO.   09/30/2017   Various   985.000   106,760     12705/2017   Various   985.000   1,245,729     12705/2017   Various   7,766.000   1,245,532     127096-10-7   DELPH I TECHNOLOGIES PLC   3,506.000   122,924							B		DAI	K22272-11-4			
244199-10-5     DEERE & CO.     .09/30/2017     Various     .850.000     .106,760       M27635-10-7     DELEK GROUP LTD.     B.     .12/105/2017     Various     .7,766.000     .1,242,532       G27096-10-7     DELPHI TECHNOLOGIES PLC     .12/13/2017     Various     .3,506.000     .122,924			16 , 160			11/01/2017		DARDEN RESTAURANTS INC	DAF	237194-10-5			
M27635-10-7 DELEK GROUP LTD. B. 12/05/2017 Various 7,766.000 1,242,532 C27096-10-7 DELPHI TECHNOLOGIES PLC 21/13/2017 Various 3,506.000 122,924							B						
C27096-10-7 DELPHI TECHNOLOGIES PLC													
							B						
			122,924		Various			JELTA AIR LINES, INC.		247361-70-2			
27.00 DELIN LINEO IN THE CONTROL OF							В						
D18190-89-8   DEUTSCHE BANK AG NPV(REGD)   18,965.000   235,469			235,469		DIRECT	04/06/2017	B	DEUTSCHE BANK AG NPV(REGD)	DEI	D18190-89-8			
D1882G-11-9 DEUTSCHE BOERSE AG CAIN STK NPV B							B						
D2035M-13-6 DEUTSCHE TELEKOM A COMMON STOCK B							B						
G2848C-10-8 DFS FURNITURE PLC B							B						
G42089-11-3 DIAGEO 13,160.000 A57,553 125271C-10-2 DIAMOND OF FSHORE DRILLING INC COM 11/30/2017 BARCLAYS 33.074.000 530.507							D						
2527   U-10-2   U-1010/00   U-10111   U-1011													
253939-10-2 DICKS SPORTING G000S													
254709-10-8 DISCOVER FINL SVCS 1,511.000 106,611			106,611	1,511.000	Various	11/30/2017		DISCOVER FINL SVCS	DIS	254709-10-8			

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired		of Stock	Actual Cost	Par Value	Dividends				
	DISCOVERY COMMUNICATIONS INC		10/30/2017			29,893						
	DISNEY WALT CO	D	12/01/2017 11/30/2017		1,138.000 543.000	121,414 9.937						
	DOLLAR GENERAL CORP	D	11/30/2017	CITIGROUP GLOBAL MARKETS		6.580						
	DOLLAR TREE INC		09/19/2017	Various	1,889.000	150,567						
	DOMINION ENERGY INC		12/12/2017	Various	2,705.000	227,729						
	DOWDUPONT INC		12/01/2017	Various	70,189.380	4,320,120						
	DRAX GROUP PLC CNN STK	В	11/30/2017	VariousBARCLAYS	131,921.000							
	DUKE ENERGY HLDG CORP		12/12/2017	Various	1,328.000	116,488						
	DUKE REALTY CORPORATION		12/01/2017	Various	196.000	5,681						
	DXC TECHNOLOGY COMPANY		12/12/2017	Various	7,014.760							
	EAST WEST BANCORP INC		12/01/2017	CITIGROUP GLOBAL MARKETS		5,258						
	EASTMAN CH EM CO  EATON CORP PLC		09/19/2017 12/01/2017	Various Various								
	EATON VANCE CORP		12/01/2017	various	99.000							
	EBAY INC		12/01/2017	Various		259,292						
278865-10-0	ECOLAB INC		11/30/2017	Various	6,769.000	920,042						
281020-10-7	EDISON INTL		10/03/2017	Various	1,686.000	131, 156						
	EDWARDS LIFESCIENCES CORP		11/30/2017	JPMORGAN CHASE & CO.	517.000	60,592						
	EISAI LTD	В	11/30/2017	Various	26,800.000	1,522,9198.348						
	ELI LILLY & CO		12/01/2017	Various	24,911.000	2,108,467						
	ENEL SPA CNN STK PAR EUR1	B	11/30/2017	Various	134,708.000	876, 177						
	ENSCO PLC		11/30/2017	BARCLAYS	90,082.000	483,740						
293639-10-0	ENTERCOM COMMUNICATIONS CORP		11/17/2017	EXCHANGE	147.660	1,691						
	ENTERGY CORP		12/01/2017	Various		5,986 108,298						
	ENVISION HEALTHCARE CORP		12/01/2017	Various	304.000	27,616						
	EQT CORPORATION		12/01/2017	Various	2.197.000	140,377						
	EQUITY RESIDENTIAL SH BEN IN		12/01/2017	Various	2,558.000	173,515						
	ESSEX PROPERTY		11/01/2017		65.000	17,352						
	ESSILOR INTERNAT EURO 35	B	11/30/2017	Various		463,027						
	ESSITY CLASS B	В	11/30/2017	Various Various		753,940 7,361						
	EURONAV NV	В	12/01/2017	Various	75,821.000	651,731						
	EUSKALTEL SA	B	11/30/2017	Various	117,311.000	1,043,193						
	EVEREST RE GROUP LTD		12/01/2017	Various	97.000	25,213						
	EXXON MOBIL CORP		12/01/2017	Various	10,463.000	867,067						
	F5 NETWORKS INC		10/30/2017	Various Various	8.000 5.213.000	957 916.262						
	FEDEX CORP		12/12/2017	Various	1,035.000	239,534						
	FIDELITY N ATL INFORMATION SVC COM		11/01/2017	Various	1,162.000	100,907						
	FIFTH THIRD BANCORP		09/19/2017	Various	790.000	21,002						
	FISERY INC COM		11/01/2017	Various	12.000	1,553						
	FLEETCOR TECHNOLOGIES I	n	09/19/2017	Various Various								
302445-10-1	FLIR SYSTEMS INC	D	12/01/2017	CITIGROUP GLOBAL MARKETS	119.000	5.525						
345370-86-0	FORD MTR C 0 DEL COM PAR U		12/01/2017	Various	10,649.000	121,733						
F6866T-10-0	FRANCE TELECOM	B	11/30/2017		87,782.000	1,515,576						
	FRANKLIN RES INC		12/01/2017	Various		22,450						
SBCRY5-H0-8 D27348-12-3	FRANKS INTERNATIONAL NV	R	11/30/2017 11/30/2017	BARCLAYS	112,015.0003,623.000							
135892-43-2	FRONTLINE LTD	В	11/30/2017		145,800.000							
SB096L-W7-5	FUGRO NV NV	B	11/30/2017	Various	38,266.000	540,217						
G3710C-12-7	GALLIFORD TRY PLC	B	11/30/2017	Various	27,351.000	437,250						
	GCR HOLDINGS INC COMMON STOCK		12/21/2017	DIRECT	5,000,000.000	5,000,000						
	GENERAL DYNAMICS CORP		11/30/2017	Various	741.000 L							
	GENERAL EL EC CO COM		10/30/201/ 11/30/2017	Various Various	16,854.000							
372460-10-5	GENUINE PARTS CO		11/01/2017	Various	66.000	5,770						
36174X-10-1	GGP INC		01/27/2017	EXCHANGE	9,896.000	242,254						
	GILEAD SCIENCES INC		11/01/2017	Various	819.000	58,332						
	GLENCORE INTERNATIONAL PLC	B	05/25/2017	CREDIT SUISSE		77,575						
379378-20-1	GLOBAL NET LEASE INC		11/30/2017	BARCLAYS	51,848.000	1, 121, 472						

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1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
37940X-10-2	GLOBAL PAYMENTS INC.		12/01/2017	Various	59.000	5,944						
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/30/2017	Various	4,217.000	1,044,148						
384802-10-4	GRAINGER W W INC		10/30/2017	Various	71.000	13,774						
SBZ0XJ-R3-6	GREAT PORTLAND ESTATES REIT PLC	B	11/30/2017	Various	65,275.000	547,387						
393222-10-4 022878-77-8	GREEN PLAINS RENEWABLE ENERG	D	11/30/2017	BARCLAYS								
F12033-13-4	GROUPE DANONE	D	11/30/2017	Various	1,993.000	157,767						
413875-10-5	HARRIS CORP.	D	11/01/2017	Various	1,006.000	112,747						
416515-10-4	HARTFORD FINANCIAL SVCS GRP		10/30/2017	Various	878.000	48,294						
40412C-10-1	HCA Healthcare Inc		10/30/2017	Various	985.000							
S77925-59-2	HEINEKEN NV	B	11/30/2017	Various	996.000	101,645						
426281-10-1	HENRY JACK & ASSOCIATES		10/03/2017	Various	1,263.000	130,942						
427825-50-0	HERSHA HOSPITALITY TRUST CLASS A		11/30/2017	BARCLAYS	38,882.000							
42824C-10-9 J20454-12-0	HEILETT PACKARD ENTERPRISE		11/30/2017	Var i ous	27, 108.000	409,302						
064684-97-3	HOEGH LNG HOLDINGS LTD.	D	11/30/2017	Various	28,000.000	208,727 540,736						
J22050-10-8	HOEGH LNG HOLDINGS LID.	B	12/04/2017	Various	92,200,000							
437076-10-2	HOME DEPOT INC	J	11/30/2017	Various	5,769.000	1.028.417						
J22302-11-1	HONDA MOTOR CO., LTD.	В	11/30/2017	CREDIT SUISSE	15,500.000	518,583						
438516-10-6	HONEYWELL INTERNATIONAL INC		12/01/2017	Various	5,299.000	825,978						
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/09/2017	Various	92,697.000	168,360						
44107P-10-4	HOST HOTELS & RESORTS INC		12/01/2017	Various	876.000	16,554						
40434L-10-5	HP INC		12/01/2017	Various		165,371						
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	В	04/07/2017	GOLDMAN, SACHS & CO.	60,000.000	485,348						
444859-10-2 445658-10-7	HUMANA INC COM		11/30/2017	Var i ous		77,770 5,453						
G46648-10-4	HUNTING PLC	D	11/30/2017	Various	61,489.000	450,299						
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC	D	11/01/2017	Various	23.000	5,338						
E6165F-16-6	I BERDROLA	B	07/20/2017	Various		28,657						
45167R-10-4	IDEX CORP		09/19/2017	Various	1,165,000	132,236						
44967H-10-1	ILG INC		02/02/2017	MORGAN STANLEY	4,678.000							
G47320-20-8	INCHCAPE PLC	B	11/30/2017	Various	58,933.000	595, 119						
E6282J-12-5	INDITEX SA	B	11/30/2017	MORGAN STANLEY	23,814.000							
SBZ573-90-5	ING GROEP NV	B	11/30/2017	MORGAN STANLEY	28, 186.000	509,323						
G47791-10-1	INGERSOLL-RAND PLC		12/01/2017	Various	2,585.000	228,012						
458140-10-0 459200-10-1	INTEL CORP		12/01/2017	Various	17,019.000							
460146-10-3	INTERNATIONAL PAPER CO		11/30/2017	Various	9,130,000	516.849						
461202-10-3	INTUIT INC.		11/01/2017	Various	127.000	18.068						
46120E-60-2	INTUITIVE SURGICAL INC		11/01/2017	Various	12.000	8,700						
Q4976M-10-5	INVESTA OFFICE FUND	В	11/30/2017	UNION BANK OF SWITZERLAND	77,376.000	281,952						
46266C-10-5	I QVIA HOLDINGS INC		12/01/2017	CITIGROUP GLOBAL MARKETS	59.000	6,034						
J2502P-10-3	ITOCHU ENEX LTD	B	11/30/2017	UNION BANK OF SWITZERLAND	36,000.000	361,434						
469814-10-7	JACOBS ENGINEERING GROUP INC	n	09/19/2017	Various	103.000	5,684						
J27869-10-6 G50736-10-0	JAPAN TOBACCO INC JPY50000	D	11/30/2017	CREDIT SUISSE	22,000.000							
G50871-10-5	JARDINE MAINESUN (USU)  JAZZ PHARMACEUTICALS PLC	υ	12/01/2017	Various	1,700.000							
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	DISTRIBUTION	5.373.000	191,923						
W4939T-10-9	JM AB	В	11/30/2017	Various	28,829.000	666,592						
478160-10-4	JOHNSON & JOHNSON		12/01/2017	Various	21,822.000	2,988,674						
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/19/2017	Various	2,924.000	126, 122						
480200-10-7	JONES LANG LASALLE INC.		12/01/2017	CITIGROUP GLOBAL MARKETS	36.000	5,474						
46625H-10-0	JP MORGAN CHASE & CO		11/30/2017	Various		905,242						
48203R-10-4	JUNIPER NETWORKS INC		11/01/2017	Various		107,225						
J29266-10-3 J31843-10-5	KAKEN PHARMACEUTICAL LTD KDDI CORP JPY5000	B	11/30/2017	UNION BANK OF SWITZERLAND	11,500.000							
F5433L-10-3	KERING SA	B	02/02/2017	GOLDMAN, SACHS & CO.		94.868						
G52549-10-5	KIER GROUP PLC	B	11/30/2017	Various		1,079,216						
494368-10-3	KIMBERLY-CLARK CORP		11/01/2017	Various	215.000	28,042						
S64937-45-1	KIRIN HOLDINGS CO	В	02/02/2017	CREDIT SUISSE	5,500.000	91,239						
482480-10-0	KLA TENCOR CORP		11/01/2017	Various	1,170.000	108,057						
X4551T-10-5	KONE B	B	05/16/2017	Various	7,702.000	360,532						
500754-10-6	KRAFT HEINZ ORD		11/30/2017	JPMORGAN CHASE & CO.	11,959.000	973, 104						
J37996-11-3	KYORIN HOLDINGS INC	В	11/30/2017	UNION BANK OF SWITZERLAND	38,600.000							
502413-10-7	L3 TECHNOLOGIES INC		12/01/2017	Various	153.000	26,350						

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								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	LABORATORY CORP AMER HLDGS		12/01/2017	Various	40.000	6,260						
	LADDER CAPITAL CORP CLASS A		11/30/2017	DEUTSCHE BANK AG	35,427.000	483,579						
	L'AIR LIQUIDE S.A.	B	11/30/2017	Various	2,375.300	274,856						
	LAN RESEARCH CORP.  LAS VEGAS SANDS CORP		12/01/2017	Various	132.000	21,489 145,232						
	LEAR CORP		12/01/2017	Various Various	2,096.000	4,938						
	LEGGETT & PLATT INC		12/01/2017	Various	115.000	5,356						
F56196-18-5	LEGRAND	B	.05/25/2017	CREDIT SUISSE	690.000	47,558						
	LEIDOS HOLDINGS INC		12/01/2017	CITIGROUP GLOBAL MARKETS		5,338						
	LIBERTY INTERACTIVE CORP		11/01/2017	Various	235.000	5,532						
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		12/01/2017	Various	1,572.000	67,620						
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		12/01/2017	CITIGROUP GLOBAL MARKETS	71.000 2,211.000	3,001 155,232						
	LOBLAW COS LTD COM	B	11/30/2017	BANK MONTREAL / NESBITT BURNS	256,000	13.498						
	LOCKHEED MARTIN CORP		11/01/2017	Various	164.000	47,942						
540424-10-8	LOEWS CORP		12/01/2017	Various	118.000	5,958						
	L'OREAL CNN STK	В	11/30/2017	Various	3,268.000	723,988						
	LOWES COS INC USD 0.50		11/30/2017	Various	7,800.000	649,550						
	LYONDELLBASELL INDUSTRIES CLASS A		12/01/2017	Various Various	8,625.000 	867,469 6,524						
	M1 LTD	B	11/30/2017	CREDIT SUISSE	358,400.000	477,601						
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	В	11/30/2017	GOLDMAN, SACHS & CO.	10,046.000	749,069						
	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	В	11/30/2017	BANK MONTREAL / NESBITT BURNS	8,497.000	477,317						
	MALL INCKROOT PLC		09/19/2017	Various	2,395.000	107,867						
	MANPOWERGROUP		12/01/2017	Various	164.000	18,720						
56585A-10-2 571903-20-2	MARATHON PETROLEUM CORP		11/30/2017	Various Various		1,004,199 48,771						
	MARSH + MCLENNAN COS INC		11/01/2017	Various Various	105.000	8,654						
	MARSTONS PLC	В	12/05/2017	Various	1,208,121.000	1,885,969						
	MASTERCARD INC CLASS A		12/01/2017	Various	2,573.000	333,338						
	MAYNE PHARMA GROUP LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	1,258,870.000	613,732						
	MCDONALDS CORP		12/12/2017	Various	1,291.000	216,011						
	MEDIASET ESPANA COMUNICACION SA	В	11/30/2017	Various		1,009,301 44,450						
	MEDTRONIC PLC		11/01/2017	Various Various	663.000	42.851						
	METLIFE INC COM		11/30/2017	UNION BANK OF SWITZERLAND	10,614.000	569,760						
	METTLER TOLEDO INTERNATIONAL		11/01/2017	Various	10.000	6,155						
	MICHELIN (CGDE) CMN STK	B	11/30/2017	MORGAN STANLEY	1,618.000	235,076						
	MICRO FOCUS INTERNATIONAL ADR PLC	D	10/31/2017	Various	6,355.490	157,360						
	MICRO FOCUS INTERNATIONAL PLC MICROCHIP TECHNOLOGY INC	В	12/12/2017	Various Various	11,226.000	318,449						
	MICRON TEC HIOLOGY INC COM		12/01/2017	various	217.000	9,466						
	MICROSOFT CORP		12/12/2017	Various	18.435.000	1.502.169						
	MILLENNIUM CORP. CLAIM TRUSTAGRMT		_09/08/2017	EXCHNG_TDR	0.000							
	MILLENNIUM LENDER CLAIM TRUSTAGRINT		_09/08/2017	EXCHNG_TDR	0.000							
	MITCHELLS & BUTLERS PLC	B	11/30/2017	Various	133,286.000	481,909						
	MITSUBISHI ESTATE CO	D	09/29/2017	BANK OF AMERICA/MERRILL LYNCH	58,500.000 4,700.000	1,022,330						
	MOHANK INDUSTRIES INC		12/01/2017	Various	4,700.000	29,414						
	MOLSON COORS BREWING CO. CL B		09/30/2017	Various	2,803.000	278,293						
61166W-10-1	MONSANTO CO		11/30/2017	JPMORGAN CHASE & CO.	2,771.000	327,920						
	MOODYS CORP		12/01/2017	Various	48.000	7,262						
617446-44-8	MORGAN STANLEY		11/30/2017	Various	20,343.000	1,049,196						
	MOTOROLA SOLUTIONS INC		10/30/2017	Various		47,694 5,709						
	MUENCHENER RUECKVE COMMON STOCK	B	08/23/2017	JPMORGAN CHASE & CO.	4.588.000	5,709						
	MYER HOLDINGS LTD	B	11/30/2017	UNION BANK OF SWITZERLAND	959,965.000	572,147						
N59465-10-9	MYLAN NV		09/19/2017	Various		27,478						
	NATIONAL EXPRESS GROUP PLC	В	11/30/2017	Various	66,462.000	327,747						
	NBINVAF1 LLC (TUSCANY)		08/15/2017	Various	1,000.000							
	NBINVAF2 LLC		10/06/2017	Various	1,000.000							
	NBINVAF3 LLC (COURTHOUSE SQUARE)	R	12/29/2017	Various	1,000.000 L	2.339.234						
	NETAPP INC		10/30/2017	Various	1.090.000	47.330						
	NETFLIX INC		12/12/2017	Various	657.000	121,997						

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Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	NEWCREST MINING LTD	B	11/30/2017	Various	14,573.000	251,887						
	NEWMONT MINING CORP	D	11/30/2017	Various Various	5,451.000 68.384.000	201,632 295.014						
	NEWS CORP CLASS A	D	10/03/2017	Various		23, 124						
	NEXTERA ENERGY INC		12/12/2017	Various		124,508						
	NICHI-IKO PHARMACEUTICAL LTD	B	11/30/2017	UNION BANK OF SWITZERLAND	44,200.000	664,885						
	NINTENDO CO LTD COM STK	B	05/16/2017	DEUTSCHE BANK AG	1,500.000	397,529						
	NIPPON TELEGRAPH & TELEPHONE CORP NTT	В	02/02/2017	CREDIT SUISSE  BARCLAYS	2,100.000 106,568.000	90,930 445,454						
	NOBLE ENER GY INC COM		09/19/2017	Various	3,708.000							
	NORDSTROM INC		10/30/2017	Various								
	NORTHROP GRUIMMAN CORP		12/01/2017	Various	444.000	116,031						
	NORWEGIAN CRUISE LINE		12/01/2017	CITIGROUP GLOBAL MARKETS	101.000	5,536						
	NTT DOCOMO, INC	R	11/30/2017	CREDIT SUISSE Various								
	NUCOR CORP		12/12/2017	Various	1,396.000							
	NVR INC		12/01/2017	Various		6,960						
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	05/25/2017	UNION BANK OF SWITZERLAND	1,048.000	113,265						
	OIL STATES INTL		11/30/2017	BARCLAYS	53,585.000	1,275,323						
	ONNI COM GROUP		11/01/2017	Various	479.000	39,726						
	OPHIR ENERGY PLC	g	12/01/2017	Various Various	541,379.000 17,584.000	463,601 869.747						
	ORIX CORP COMMON STOCK	В	11/30/2017	Various Various	9,300.000	160,727						
	OTSUKA HOLDINGS CO LTD	В	11/30/2017	CREDIT SUISSE	3.200.000	142.235						
69331C-10-8	P G & E CORP		12/01/2017	Various	1,958.000	129,200						
	PACCAR INC		12/01/2017	Various	4,886.000	341,816						
	PACKAGING CORPORATION OF AMERICA		12/01/2017	Various	189.000	21, 181						
	PARAGON GROUP OF COMPANIES	В	11/30/2017	Var i ous	53,248.000 6,539.000	348,719 1,156,446						
	PDC ENERGY INC	D	11/30/2017	BARCLAYS	16.946.000							
	PENNON GROUP PLC	В	11/30/2017	Various		812,747						
	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		11/30/2017	BARCLAYS	44,778.000	496,588						
	PEPSICO INC.		11/30/2017	Various	10,232.000	1, 190, 482						
	PERNOD RICARD NPV	B	02/02/2017	GOLDMAN, SACHS & CO.	1,111.000 450,595.000							
G7052T-10-1	PETRO DI ANIONOS LID  PETROFAC LTD	B	12/05/2017	Various		324,379						
717081-10-3	PFIZER INC	J	12/01/2017	Various	103.864.000	3,730,300						
718172-10-9	PHILIP MORRIS INTL.		11/01/2017	Various	244.000	29,634						
	PHILIPS ELECTRONICS ORD	В	05/15/2017	STOCK DIV.	978.800	25,996						
	PHILLIPS 66		12/01/2017	Various	24,584.000	2,393,121						
	PHOENIX GROUP HOLDINGS	В	11/30/2017	Var i ous	23,829.000 214.000	246,114 19,030						
	PLAYTECH PLC	B	11/30/2017	Various								
693475-10-5	PNC FINL SVCS GROUP INC		12/01/2017	Various	934.000	125,928						
731068-10-2	POLARIS INDUSTRIES INC		12/01/2017	CITIGROUP GLOBAL MARKETS	41.000	5,171						
	PPG INDUSTRIES INC		11/30/2017	JPMORGAN CHASE & CO.	4,342.000	507,363						
	PPL CORP PRAXAIR INC.		11/30/2017	Various Various		548,473 80,962						
	PRESTIGE BRANDS		11/30/2017	JPMORGAN CHASE & CO.		915,752						
	PRICELINE. COM		11/30/2017	Various		107,862						
742718-10-9	PROCTER & GAMBLE CO		11/30/2017	Various	17,725.000	1,592,892						
	PROGRESSIVE CORP		09/19/2017	Various	3,915.000	175,262						
	PROLOGIS INC	D	12/01/2017	Various	556.000	32,640						
	PRUDENTIAL CORP	в	11/30/2017	MORGAN STANLEY	28,251.000 1,984.000	710,918 228,705						
	PRODERTIAL FINE INC	В	11/30/2017	Various	15.940.000	1,423,635						
	PUBLIC STORAGE		11/01/2017	CITIGROUP GLOBAL MARKETS		7,435						
745867-10-1	PULTE GROUP INC		12/01/2017	Various	2,131.000	53,734						
	QUALCOMM INC		12/01/2017	Various	20.000	1,310						
	QUEST DIAGNOSTICS INC	n	11/01/2017	Various	271.000	29,813						
	RALLYE SA	D	11/30/2017	Various	33,912.000	614,207 104.214						
	RAYTHEON COMPANY		11/01/2017	Various	4,709.000	36,777						
	RECIPHARM PUBL	В	11/30/2017	Various		527,910						
	RECRUIT HOLDINGS LTD	В	02/02/2017	CREDIT SUISSE	2,100.000	96,384						
					,							

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	RED HAT INC.		12/01/2017	CITIGROUP GLOBAL MARKETS	53.000	6,639						
	REDEFINE INTERNATIONAL REIT PLC	B	11/30/2017	Various	1,243,460.000	606,797						
	REGENCY CENTERS CORPORATION		09/19/2017	Various	1,683.000	105,452						
	REGIONS FINANCIAL CORP		10/30/2017		3,321.000	48,556						
	REPSOL YPE SA EUR1	D	09/19/2017	Various STOCK DIV.		22,602 23,209						
	REPUBLIC S VCS INC COM	D	12/ 16/2017	Various	329.000	21,264						
	RIGHTMOVE PLC	B	11/30/2017	Various	11, 155.000							
	RIO TINTO LTD	B	11/30/2017	GOLDMAN, SACHS & CO.	45,291.000	2,439,206						
	RLJ LODGING TRUST		11/30/2017	BARCLAYS		603,831						
	ROBERT HALF INTL INC		11/01/2017	Various	98.000	5,052						
773903-10-9	ROCKWELL AUTOMATION INC		12/01/2017	Various	38.000	7,402						
774341-10-1	ROCKWELL COLLINS INC		12/01/2017	CITIGROUP GLOBAL MARKETS	49.000	6,512						
	ROGERS COMMUNICATIONS INC CL B	В	11/30/2017	Various Various	3,218.000 110.000	149,430 4,885						
	ROSS STORES, INC.		12/01/2017	Various	2,466.000	4,885						
	ROWAN COMPANIES PLC		12/01/2017	BARCLAYS	35, 188,000	509.170						
	ROYAL BK OF CANADA COM NPV	В	11/30/2017	CIBC WORLD MARKETS	17,493.000	1,369,378						
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		12/01/2017	CITIGROUP GLOBAL MARKETS	56.000	6,777						
	ROYAL DUTCH SHELL 'A'ORD EURO.07	В	10/16/2017	Various	16,237.910	467,680						
78409V-10-4	S&P GLOBAL INC		12/01/2017	Various	253.000							
	SAGA PLC	B	11/30/2017	Various	164,263.000	406,242						
	SALESFORCE. COM INC SANDFIRE RESOURCES	n	09/19/2017	UNION BANK OF SWITZERLAND	353.000 134.486.000	29,573						
	SANTOS	В	05/25/2017	UNTON BANK OF SWITZERLAND  JPMORGAN CHASE & CO.		634,112 100.131						
	SAP AG	D	03/23/2017	GOLDMAN, SACHS & CO.	970.000							
	SARAS S.P.A.	B	11/30/2017	Various	126,797.000	327,470						
	SAWAI PHARMACEUTICAL LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	18,500.000	907,600						
025121-72-4	SBM OFFSHORE NV	B	11/30/2017	Various	31,774.000							
	SCHNEIDER ELECTRIC	B	11/30/2017	Various	9,656.000	831,378						
	SEALED AIR CORP		10/30/2017	Various	32.000	1,411						
	SEMGROUP CORP		11/30/2017	BARCLAYS	35,855.000	860,520						
	SERCO GROUP PLC	B	11/30/2017	Various	448,119.000	576,570 95,886						
	STEMANS AG	B	11/30/2017	MORGAN STANLEY	8,429,000	1.147.746						
	SIGNATURE BK NEW YORK NY	D	09/19/2017	Various	741.000	106,534						
	SIMON PPTY GROUP INC		09/19/2017	Various	339.000							
Y79985-20-9	SINGAPORE TELECOM SGDO.15 (POST RE-ORG)	B	02/02/2017	MORGAN STANLEY	46,000.000	127,377						
	SIRIUS XM HOLDINGS INC		12/01/2017	Various		42,916						
	SKY NETWORK TELEVISION LTD	B	11/30/2017	UNION BANK OF SWITZERLAND	365,393.000	624,345						
G8219Z-10-5	SMARTONE TELECOMMUNICATIONS HOLDIN	В	11/30/2017	MORGAN STANLEY	421,000.000	501,473						
	SMITH & NEPHEW ORD USDO .20	D	11/30/2017	Various	25,632.000 5.565.000	454,528 284,928						
	STAGECOACH GROUP PLC	B	11/30/2017	Various		1,048,523						
	STANLEY BLACK & DECKER INC		09/19/2017	Various	212.000	30.337						
857477-10-3	STATE STREET CORPORATION		11/30/2017	Various	1,567.000	148,320						
	STATOIL ASA CMN STK	В	05/12/2017	STOCK DIV.		5,027						
	STEEL DYNAMICS INC		12/01/2017	Various	3,638.000	132,690						
	STRYKER CORP		12/12/2017	Various		111,584						
	SUN HUNG KAI PROP HKDO.50	B	11/30/2017	MORGAN STANLEY  BANK MONTREAL / NESBITT BURNS	18,000.000	293,751						
	SUNCOR ENERGY INC	B	11/30/2017	BANK MONTREAL / NESBITT BURNS								
	SUNTRUST B KS INC COM	٠	11/30/2017	Various		735,369						
	SUPERIOR ENERGY SERVICES INC		11/30/2017	BARCLAYS	71,077.000	685,893						
	SVB FINANCIAL GROUP		09/19/2017	Various		107,276						
H8431B-10-9	SWISS RE LTD	В	11/30/2017	MORGAN STANLEY	12,948.000	1,215,750						
	SYNCHRONY FINANCIAL		11/30/2017	Various	556.000	19,955						
	SYNOPSYS INC		12/01/2017	Various	71.000	5,465						
	SYSCO_CORP		11/30/2017	Various	1, 164.000	67,198						
	T. RONE PRICE GROUP		12/01/2017	Various Various	1,575.000 14.600.000	131,013						
J8129E-10-8 SB4YCD-F5-0	TAKEDA PHARMACEUTICAL CO LTD	D	11/30/2017	VariousVarious								
	TARGET CORP	V	12/05/2017	Various		482,724						
	TE CONVECTIVITY LTD		09/19/2017	Various	83.000	6.610						
	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	В	05/25/2017	CIBC WORLD MARKETS	2,526.000	47,162						
					,020.000	, 102						

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	TECNICAS REUNIDAS SA		11/30/2017	Various	22,163.000	677,035						
	TESLA INC		_11/30/2017	UNION BANK OF SWITZERLAND	208.000	64,241						
	TEXAS INST RS INC COM		12/01/2017	Various	11,400.000	1,091,498						
R9138B-10-2 883556-10-2	TGS NOPEC GEOPHYSICAL ORD		.11/30/2017 .11/30/2017	Various	16,700.000 7,783.000	403,914 1.417.393						
	THOMSON REUTERS CORP		11/30/2017	Various	17,040.000							
	TIME WARNER INC		11/30/2017	Various	9,382.000	858,547						
	TJX COMPANIES INC		.11/01/2017	Various	3,237.000	238,588						
872590-10-4	T-MOBILE US INC		11/01/2017	Var i ous	1,413.000	95,886						
	TOKYO ELECTRON		.02/02/2017	DEUTSCHE BANK AG	900.000	92,319						
	TOLL BROTHERS INC		09/19/2017	Various	519.000	20,561						
	TOROHMARK INC COM		.11/01/2017	Various		5,340 473,618						
	TOSHIBA CORP NPV		.11/30/2017 .05/16/2017	DEUTSCHE BANK AG	177.000.000	388,635						
	TOTAL SA EUR 2.5		01/12/2017	DIRECT	769.000	34,302						
	TOTAL SYSTEM SERVICES INC		.10/03/2017	Various	83.000	5,483						
J91214-10-6	TOYOTA BOSHOKU CORP	B	.11/30/2017	UNION BANK OF SWITZERLAND	24,600.000	511,323						
	TRANSCANANDA CORP	B	11/30/2017	Various	37,373.000	1,794,017						
	TRANSURBAN GROUP PRIVATE PLACEMENT	B	12/15/2017	MORGAN STANLEY	13,211.000	115,213						
	TRAVELERS COS INC	D	.12/01/2017 .05/30/2017	Var i ous	59.000 172.490	8,036 2,602						
			.11/30/2017	Various	261,549.000	631,972						
902653-10-4	TULLOW OIL PLC		_12/01/2017	Various Various	201,549.000	15,548						
	UNICREDIT		05/31/2017	Various	65.775.000	628.448						
G92087-16-5	UNILEVER PLC ORD GBPO.031111	B	11/30/2017	MORGAN STANLEY	12,446.000	701,531						
	UNION PACIFIC CORP		12/01/2017	Various	12.000	1,402						
	UNITED BANKSHARES		11/30/2017	DEUTSCHE BANK AG	21,077.000	791,441						
	UNITED BUSINESS MEDIA PLC		11/30/2017	Various	39,292.000	397,311						
	UNITED OVERSEAS BANK UNITED PARCEL SERVICE INC CLASS B		.04/26/2017	STOCK DIV.	1,112.300 15.971.000	16,573 1,939,678						
	UNITED TECHNOLOGIES CORP		11/30/2017	Various	5,953.000	722, 183						
	UNITED THERAPEUTICS CORP		12/01/2017	Various	150.000	20,044						
91324P-10-2	UNITEDHEALTH GROUP INC		12/12/2017	Various	2,239.000	478,085						
	US BANCORP		.12/01/2017	Various	24,753.000	1,364,709						
	VAIL RESORTS INC		12/01/2017	Various	26.000	5,816						
	VALERO ENERGY CORP VARIAN MEDICAL SYST		11/30/2017	Various	17,364.000	1,466,522						
	VARIAN MEDICAL SYST		.10/03/2017	Various	1,309.000 545.100.000	135,779 713.894						
	VEDANTA RESOURCES		.11/30/2017	Various Various	54,742.000	513, 153						
92343V-10-4	VERIZON COMMUNICATIONS		12/01/2017	Various	4,125.000	191,847						
92532F-10-0	VERTEX PHARMACEUTICALS		.11/30/2017	Various	787.000	113,556						
	VIRBAC S.A.		.11/30/2017	Various	3,646.000	472,118						
	VIRGIN MONEY HOLDINGS UK PLC	B	.11/30/2017	Various	152,571.000							
	VISA INC		12/01/2017 11/30/2017	Various	3,356.000 11.976.000	376, 188 319.363						
	VI WARE INC	D	.10/03/2017	Various	11,976.000	113,063						
	VOYA FINANCIAL INC		.09/19/2017	Various Various	633.000							
	VULCAN MAT LS CO COM		11/30/2017	Various	1,121.000	140,854						
	WAL-MART STORES		12/01/2017	Various	6,641.000	642,399						
	WASTE CONNECTIONS INC	A	12/01/2017	Various	259.000	16,912						
	WASTE MGMT INC DEL		.09/19/2017	Various	99.000	7,389						
	WATERS CORPORATION		12/01/2017	JPMORGAN CHASE & CO.	32.000	6,341 694.950						
	WEIS MARKETS, INC.		.11/30/2017 .11/30/2017	Various COASE & CO.	16,880.000 39,213.000	2,208,177						
\$49486-23-6	WERELDHAVE W		.11/30/2017	Various		2,208,177						
	WESTERN UN CO COM		12/01/2017	Various Various	348.000	6,860						
96145D-10-5	WESTROCK		12/01/2017	Various	97.000	6,053						
962166-10-4	WEYERHAEUSER CO		.11/30/2017	Various	5,277.000	186,700						
	WHIRLPOOL CORP COM		12/01/2017	Various		16,711						
	WILLIAM HILL PLC		.11/30/2017	Various	93,888.000	367,040						
	WYNDHAM WO RLDWIDE CORP COM		12/01/2017 11/01/2017	Various	518.000	54,237 55,106						
	XCEL ENERGY INCXEROX CORP		.11/01/201/	Var i ous	1,144.000 1,965.500	55, 106						
	XILINX INC COM		.12/01/2017	Various	91,000	6.210						
	Z ENERGY LTD		11/30/2017		83,474.000	445,401						
			, GG/ EG 1/		, JU, TI T. 000							

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### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

### **SCHEDULE D - PART 3**

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

			g / <b>_</b> c.	ng roin bondo and otooko ko don teb baring carront roal				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
98978V-10-3 ZOETIS INC			11/30/2017	Various	2,320.000	167,713		
H9870Y-10-5 ZURICH INSURANCE GR	ROUP AG	B	11/30/2017	Various	4,463.000	1,350,785		
9099999. Subtotal - Common S	Stocks - Industrial and Miscellaneous (Unaffiliated)					232,899,614	XXX	
464287-20-0 I SHARES CORE S&P 50	00 ETF		08/31/2017	Various	337,141.000	79,831,551		
464288-27-3 I SHARES MSCI EAFE S	SMALL-CAP ETF	C	06/30/2017	Various	31,773.000	1,792,135		
464287-62-2 I SHARES RUSSELL 100			12/12/2017	Various	256,995.000	35,270,915		
464287-65-5 I SHARES TRUST RUSSE	ELL 2000 INDEX FUND		11/30/2017	Various	39,561.000	6,078,548		
78462F-10-3 SPDR S&P 500 ETF TR	RUST		12/12/2017	Various	158, 197.000	38,989,374		
9299999. Subtotal - Common S	Stocks - Mutual Funds					161,962,523	XXX	
9799997. Total - Common Stoo	cks - Part 3					394,862,138	XXX	
9799998. Total - Common Stoo	cks - Part 5					403,006,644	XXX	
9799999. Total - Common Stoo	cks					797,868,781	XXX	
9899999. Total - Preferred and	Common Stocks					812,848,999	XXX	
9999999 - Totals						6.286.916.888	XXX	12.952.689

### **SCHEDULE D - PART 4**

1 2	2	1		Showing All Lo	7	8	9	10						16	17	10	10	20	$\neg$
1 2	3	4	5	ь	/	ğ	9	10				Carrying Valu		16	17	18	19	20	
								Prior Year Book/	11 Unrealized	12 Current Year's	13 Current Year's Other- Than-	Total Change in Book/ Adjusted	15 Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Si
CUSIP				Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tra
Identi-	For-	<ul> <li>Dispos</li> </ul>	al Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Ma
fication Description	eigr	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized			Date	Disposal	on Disposal	Disposal	Year	
220M-3L-1 GOVT NATL MTG ASSOC I #282603		11/01/20	17 SCHEDULED REDEMPTION		80	80	80	68		12		12		80	<b></b>			5	.501/
208-PS-3 GOVT NATL MTG ASSOC I #300233		06/01/20	17 SCHEDULED REDEMPTION		1,541	1,541	1,611	1,564		(23	)	(23	)	1,541				56	/
03E-AY-4 GOVT NATL MTG ASSOC I #346623		12/01/20			682	682	778	760		(78		(78	)	682				30	3006/
03P-CA-9 GOVT NATL MTG ASSOC I #354765		12/01/20			17, 127		15,398	15,386		1,741		1,741		17, 127				720	
04G-PV-8 GOVT NATL MTG ASSOC I #369536 04J-5P-7 GOVT NATL MTG ASSOC I #371754		12/01/20			2,842 9,080	2,842 9,080	2,917 8,348	2,926 8,384		(84			)	2,842				119	
04R-B7-2GOVT_NATL_WITG_ASSOC_I #377734		12/01/20			9,080	9,000	543						,	9,080				28	2808/
04W-NE-3 GOVT NATL MTG ASSOC I #382089		12/01/20			1. 170	1,170	1,337	1,276		(106		(106		1. 170				51	5101/
D5L-JN-1 GOVT NATL MTG ASSOC I #393669		12/01/20			452	452	468	475		(23	) 	(23		452				25	
6F-QA-3 GOVT NATL MTG ASSOC I #410049		12/01/20			2,384	2,384	2,611	2,635		(251		(251	)	2,384				103	0307
06H-5L-8 GOVT NATL MTG ASSOC I #412251		12/01/20			9	9	10	10		(1		(1	)	9					11
06V-VU-8 GOVT NATL MTG ASSOC I #422827		12/01/20			779					(18		(18					·	39	3906
D9F-L3-1 GOVT NATL MTG ASSOC I #470246 10J-XJ-2 GOVT NATL MTG ASSOC I #493981		12/01/20			30		32	34		(4		(4		30					.104.
00-XJ-2 GOVT NATE WITG ASSOC I #493981		12/01/20			46		49	50		(4		(4		46					206
1D-DV-9 GOVT NATL MTG ASSOC I #509616		12/01/20			683		724	718		(34		(34		683				30	3007
1E-SM-1 GOVT NATL MTG ASSOC I #510924		12/01/20			62		65	65		(3		(3		62				3	06
IF-PN-9 GOVT NATL MTG ASSOC I #511729		12/01/20	17 _ SCHEDULED REDEMPTION		916					(80	)	(80		916				25	2510
H-U6-6 GOVT NATL MTG ASSOC I #513705		12/01/20			29		31	32		(3		(3		29				1	.107
IR-FN-4 GOVT NATL MTG ASSOC I #520473		12/01/20			277	277	298	313		(36		(36		277				13	1301
S-KZ-8 GOVT NATL MTG ASSOC I #542212 X-A5-4 GOVT NATL MTG ASSOC I #683228		12/01/20			80 56.400	80 56.400	84 57.316			(8		(8		80 56.400				4	.412
5X-A5-4 GOVT NATL MTG ASSOC I #683228 5A-M7-2 GOVT NATL MTG ASSOC I #780382		12/01/20			56,400	56,400	57,316			(1,604		(1,604	)	56,400				2,025	
5A-M8-0GOVT NATE MTG ASSOC I #780382 5A-M8-0GOVT NATE MTG ASSOC I #780383		12/01/20			112					32		32		5, 556				102	608
5A-T3-4 GOVT NATL MTG ASSOC I #780570		12/01/20			554		634			(70	)	(70	)	554				22	2205
2A-Y3-5 GOVT NATL MTG ASSOC II # 730		02/01/20			2	2		2			,		,	2					03
2A-Y4-3 GOVT NATL MTG ASSOC II # 731		02/01/20			15	15	14	15						15					03
2A-ZL-4 GOVT NATL MTG ASSOC II # 747		02/01/20			8	8	9	9		(1	)	(1	)	8					04
2A-ZM-2 GOVT NATL MTG ASSOC II # 748		02/01/20			17	17	16	17						17					04
2A-Z5-9 GOVT NATL MTG ASSOC II # 764 2A-2N-6 GOVT NATL MTG ASSOC II # 781		02/01/20			128		115							128					.105
2A-2N-6 GOVT NATL MTG ASSOC II # 7812A-2P-1 GOVT NATL MTG ASSOC II # 782		04/01/20			158		1/8	159		(1	)	(1	)	158					.306
2A-3Z-8 GOVT NATL MTG ASSOC II # 816		03/01/20			118			118						118					208
2A-6F-9 GOVT NATL MTG ASSOC II # 870		10/01/20			1,079					16		16		1,079					1311
2A-6Y-8 GOVT NATL MTG ASSOC II # 887		07/01/20	17 SCHEDULED REDEMPTION		1,760		1,643	1,749		11		11		1,760				45	1512
2B-XZ-3 GOVT NATL MTG ASSOC II #001596		12/01/20			366	366	377	374		(7	)	(7	)	366				19	1904.
2B-Z9-9 GOVT NATL MTG ASSOC II #001668		12/01/20			277	277	285	283		(6	/	(6		277			ļ		1608
51-DK-5 PRIVATE EXPORT FUNDING		12/15/20			6,500,000	6,500,000	6,483,815	6,497,688		2,312		2,312		6,500,000				146,250	012
10-RT-7 TREASURY BOND		01/04/20	CITIGROUP GLOBAL NARKETS		5,906,250	7,000,000	6,283,125	6,285,329		170		170		6,285,498		(379,248)	(379, 248)	61,202	12 00
10-RU-4 TREASURY BOND		03/03/20			14, 100, 898	14.500.000	13.971.621	13.972.260		320		320		13.972.580		128.318	128.318		3311
28-2S-8 TREASURY NOTE		12/12/20			6,833,203		6,923,438			3,208		3,208		6,926,645		(93,442)	(93,442)	32,680	
			BANK OF AMERICA/MERRILI	L		, ,	, , , ,			·		,				,		,	
328-3G-3 TREASURY NOTE		12/18/20			2,984,180	3,000,000	2,993,555			186		186		2,993,741		(9,561)	(9,561)		3111
28-C7-3 TREASURY NOTE		01/26/20			1,641,089	1,640,000	1,639,694	1,639,932		17		17		1,639,949		1, 140	1, 140		0004
28-P2-0 TREASURY NOTE		01/26/20			44,949,023	45,000,000	44,898,047	44,899,055		6,551		6,551		44,905,605		43,418	43,418	165,082	
28-Q4-5 TREASURY NOTE		01/26/20			79,932,813	80,000,000	79,850,391 49,851,563	79,851,588 49,852,419		4,490		4,490		79,856,078		76,734	76,734 61,313	207,212	
ZOTNOTI INEMOUNT INUIE		y 1/00/20	BANK OF AMERICA/MERRILI		48,910,016	000,000,000 لن	49, 801, 363	49, 802, 419		∠,284		2,284		48,834,703		01,313	01,313	46,0//	1
28-R7-7 TREASURY NOTE		01/04/20		-	13,225,781	13,500,000	13.668.750	13,653,640		(374	)	(374	)	13.653.266		(427,485)	(427,485)	18 350	5905
28-S6-8 TREASURY NOTE		01/26/20			33,619,461	33,800,000	33,813,367	33,810,738		(275		(275		33,810,462		(191,001)	(191,001)	115,476	
28-T4-2 TREASURY NOTE		01/26/20	17 BARCLAYS		49,679,688	50,000,000	49,585,938	49,587,864		16,698		16,698		49,604,562		75, 126	75, 126	122,596	9609
128-T8-3 TREASURY NOTE		05/10/20	17 Various		93,240,164	93,900,000	93,078,375	93,082,045		59,828		59,828		93 , 141 , 873		98,291	98,291	212,419	1910
328-U7-3 TREASURY NOTE		01/12/20			38 , 135 , 815	38,216,000		38, 124, 725	ļ	448		448		38 , 125 , 173	ļ	10,642	10,642	35,265	
128-U8-1 TREASURY NOTE		02/06/20		<del> </del>	38,214,429	38,044,000		38, 159, 915		(1,007		(1,007	)	38, 158, 908		55,521	55,521	40,782	
28-W8-9 TREASURY NOTE		11/13/20	17 Various 17 MORGAN STANLEY		6,757,910 498,770	6,750,000 500,000		498,342		187 76		187 76		6,745,178 498.418		12,732	12,732	26,338	0U3,
R28-XR-6 TREASURY NOTE			17 MUHGAN STANLET	<del> </del> <b> </b>	6 231 934					159		159		6 243 811		(11 877)	(11 877)		19 05/

					Showing All I	∟ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10	C	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		`		, ,	, ,	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Di-ti						Dan Value	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying						
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
912810-DZ-8	U S TREAS BDS		08/15/2017 .	MATURED		2,225,000	2,225,000	2,831,519	2,291,836		(66,836)	)	(66,836)		2,225,000				197,469	
4581X0-BQ-0 74046B-AA-4	INTER-AMERICAN DEVEL BK PREMIER AIRCRAFT LEASING	. D	08/15/2017 . 11/06/2017 .	MATURED		35,000,000 263,865	35,000,000 263,865	34,756,050 274,519	34,976,615		23,385		23,385		35,000,000 263,865					
746388-AA-5	PURPLE CHEN 2011 LLC		11/00/2017 .	SCHEDULED REDEMPTION		420,296	420,296	420,296	420,296		(10,054)	'	(10,054)		420,296				9,355	
797224-AC-6	SAN CLEMENTE LEASING LLC		11/22/2017	SCHEDULED REDEMPTION		1,073,727	1,073,727	1,073,727	1.073.727						1.073.727				26,485	
805649-AB-6	SAYARRA LTD		10/29/2017	SCHEDULED REDEMPTION		866.820	866,820	866,820							866.820				18, 166	
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		.09/01/2017 .	SCHEDULED REDEMPTION		809,400	809,400	868,486	809,400						809,400				72,678	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2017 .	SCHEDULED REDEMPTION		300,000	300,000	325, 125	307,029		(7,029)	)	(7,029)		300,000				27,870	09/01/2020
0599999.	Subtotal - Bonds - U.S. Governments	;			-	533,431,972	536,664,550	534,333,178	510,766,660		34, 187		34, 187		533,981,001		(549,029)	(549,029)	2,524,429	XXX
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	. D		SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667					04/08/2018
219868-BL-9	CORP ANDINA DE FOMENTO	. D	01/12/2017 .	MATURED		17,000,000	17,000,000	17,090,000	17,000,853		(853)		(853)		17,000,000				488,750	01/12/2017
105756-BH-2	FED REPUBLIC OF BRAZIL	D	07/15/2017 _	SCHEDULED REDEMPTION		722,222	722,222		734,765		(12,542)		(12,542)		722,222					01/15/2018
P7906#-AA-7	. GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	D	_07/01/2017 _	SCHEDULED REDEMPTION	ļ	1,511,378	1,511,378	1,511,378	1,511,378	ļ	ļ			ļ	1,511,378	<b></b>				01/01/2023
74831*-AA-8	. QUEENSLAND TREAS CORP/QUEENSLAND P-T	_ C	04/11/2017 .	Various		9,880,787	9,880,787	10,283,429	9,959,218		(9,886)		(9,886)		9,949,331		(68,545)	(68,545)		01/03/2019
105756-BM-1	REPUBLIC OF BRAZIL	D	01/17/2017 .	MATURED		4,000,000	4,000,000	4,252,000	4,001,795		(1,795)		(1,795)		4,000,000		(45,000)	(45,000)		01/17/2017
91086Q-AY-4 71654Q-BC-5	UNITED MEXICAN STATES	. D	11/09/2017 . 12/20/2017 .	CALLED @ 106.968		8,000,000 1,100,000	8,000,000 1,100,000	8,160,800 1,100,000	8,062,687 1,100,000		(16,758)	'	(16,758)		8,045,929 1,100,000		(45,929)	(45,929)	1,097,278	01/15/2020
71654Q-BD-3	PETROLEOS MEXICANOS	D	12/20/2017 .	SCHEDULED REDEMPTION		1,000,000	1,000,000	1.000.000	1,000,000						1,100,000				19,500	
	Subtotal - Bonds - All Other Governm	onto	12/20/2017 .	JOHEDOLLD HEDERIFTTON		44,881,053	44,881,054	45,852,497	45,037,362		(41,835)		(41,835)		44,995,527		(444.474)	(114,474)	2,955,822	
111746-AK-9	BROCKTON MA G 0 2005	ients	00/01/0017	ON LED & 400 000													(114,474)			
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP		04/01/2017 _	CALLED @ 100.000		1,355,000 671,561	1,355,000 910,000	1,366,043 346,810	1,357,488 663,083		(615) 8,479	'	(615) 8,479		1,356,873 671,562		(1,873)	(1,873)	11,813	08/01/2020
		disciplina						1.712.853	2.020.571		7.863		7.863		2.028.434		(1,874)	,	71.815	
011903-CA-7	Subtotal - Bonds - U.S. Political Subd	IIVISIOI		CALLED @ 66.268	sessions	2,026,561 1,739,535	2,265,000 2,625,000	942.997	1,704,986		15,078		15.078		1,720,064		(1,874)	(1,874) 19,471	/1,815	XXX 03/01/2025
011903-CA-7 02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		12/15/2017 .			535,000	2,625,000	535,000			15,078		15,078				19,471	19,4/1	28 , 195	
04780E-AB-3	. ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2017 .	CALLED @ 100.000		435.000	435.000	429.754	434.383		22		22		434.405		595	595	29,906	
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B		11/01/2017	CALLED @ 100.000		2,025,000	2,025,000	2,143,665	2,032,487		(4.078)		(4,078)		2,028,409		(3,409)	(3,409)	157,950	
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2017	CALLED @ 100.000		1,450,000	1,450,000	1,450,000	1,425,636		3,254		3,254		1,428,890		21,110	21,110		06/01/2022
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2017 .	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				2	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2017 .	SCHEDULED REDEMPTION		159	159	184	176		(18)		(18)		159				10	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2017 .	SCHEDULED REDEMPTION		66	66	76	71		(5)		(5)		66				4	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2017 .	SCHEDULED REDEMPTION		22	22	25	24		(2)		(2)		22				1	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2017 .	SCHEDULED REDEMPTION		84,518	84,518	89,748	88,621		(4, 103)		(4, 103)		84,518					11/01/2023
3128E2-7C-4 31295V-7C-8	FED HOME LOAN MTG CORP #D96291 FED HOME LOAN MTG CORP GOLD #A00891		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		20,769	20,769	22,048	21,869		(1,100)	'	(1,100)		20,769				537	09/01/2023 04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A00891	1	12/01/2017	SCHEDULED REDEMPTION			804		834		(30)		(30)		د 804					04/01/2020
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2017 .	SCHEDULED REDEMPTION		6,404	6,404	6,203	6,250		154		154		6.404				197	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263	]	12/01/2017 .	SCHEDULED REDEMPTION		3,830	3,830	3,793	3,800		30		30		3,830				132	
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2017	SCHEDULED REDEMPTION		11,395	11,395	11,037	11,108		287		287		11,395				163	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2017 .	SCHEDULED REDEMPTION		1,053	1,053	1,016	1,048		5		5		1,053				25	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2017 .	SCHEDULED REDEMPTION		8,665	8,665	8,358	8,605		61		61		8,665				187	
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2017 .	SCHEDULED REDEMPTION		345	345	333	343		2		2		345				8	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2017 .	SCHEDULED REDEMPTION		2,910	2,910	2,812	2,891		19		19		2,910				69	
312967-HM-7 312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2017	SCHEDULED REDEMPTION		2,482	2,482	2,395	2,466 5.743		16 40		16 40		2,482				61	05/01/2019
312967-RE-1 31292G-BL-9	FED HOME LOAN MTG CORP GOLD #B14793	1	12/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,783 1,023	5,783 1,023	5,581 1,236	5,743				(28)		5,783 1,023					06/01/2019 06/01/2021
31292G-BL-9 31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00043	1	12/01/2017 .	SCHEDULED REDEMPTION					849		(39)		(28)					<u> </u>	90 90	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00091	1	12/01/2017	SCHEDULED REDEMPTION		539	539	560	595		(56)		(56)		539				29	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910	]	12/01/2017	SCHEDULED REDEMPTION		483	483	497	517		(34)		(34)		483				20	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108	1	12/01/2017 .	SCHEDULED REDEMPTION		149	149	156	169		(19)		(19)		149				8	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2017 .	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2017 .	SCHEDULED REDEMPTION		264	264	272	285		(21)		(21)		264				17	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2017 .	SCHEDULED REDEMPTION		82	82	85	89		(7)		(7)		82			ļ	4	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628	-	12/01/2017 .	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				<u>.</u> 1	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2017 .	SCHEDULED REDEMPTION		410	410	427	453		(43)		(43)		410					07/01/2030
31335G-KY-0 31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		169 1,760	169 1,760	177 1,993	176 2,000		(7)		(7)		169 1,760					03/01/2025 03/01/2026
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #C80391		112/01/2017 .	SCHEDULED REDEMPTION			2.957		2.944		13		13	·				<u> </u>		03/01/2026

		_			Showing All I															
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
					1		1			11	12	13	14	15				1		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Eor	Diaposal	Nama		Con					`								During	Maturity
	Description	For-		Name	Shares of	Con-	DV-l	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2017 .	. SCHEDULED REDEMPTION		2,219	2,219	2,286	2,386		(167	)	(167)		2,219				111	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2017 _	. SCHEDULED REDEMPTION		53	53	54	58		(5		(5)		53				2	211/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2017	_ SCHEDULED REDEMPTION		6,676	6,676	6,842	7, 198		(523		(523)		6,676				367	
3128M7-G7-5 3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		97 , 757 15 . 578	97,757	100,563	101,941		(4, 184		(4, 184)		97,757 15,578				2,688	
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2017	SCHEDULED REDEMPTION		27,810		15,436	29,008		(1, 198		(1, 198)		27,810				797	
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2017	SCHEDULED REDEMPTION		93.658	93,658	97.006	96,606		(2,948		(2,948)		93.658				2,930	
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2017	SCHEDULED REDEMPTION		29,479	29,479	30,532	30,484		(1,005		(1,005)		29,479				896	
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352	.]	12/01/2017	SCHEDULED REDEMPTION		143,763	143,763	148.902	149,295		(5,532		(5,532)		143,763				4,637	
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2017	SCHEDULED REDEMPTION		246,224	246,224		255,220		(8,996		(8,996)		246,224					02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2017	SCHEDULED REDEMPTION		110,913	110,913	114,878	115,565		(4,652		(4,652)		110,913					01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2017	SCHEDULED REDEMPTION		115,527	115,527	119,656	120,258		(4,731		(4,731)		115,527					04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2017 .	. SCHEDULED REDEMPTION		26,966	26,966	27,930	27,871		(905	)	(905)		26,966				853	
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2017 _	. SCHEDULED REDEMPTION		29,479	29,479	30,532	30,496		(1,017	)	(1,017)		29,479				935	
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2017 _	SCHEDULED REDEMPTION		41,212	41,212	42,685	42,571		(1,359		(1,359)		41,212				1,256	
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2017 _	SCHEDULED REDEMPTION		53,115	53, 115	55,013	54,645		(1,531		(1,531)		53,115				1,927	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		04/01/2017 _	Various		7,546	7,546	7,816	7,557		(10		(10)		7,546				74	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2017 .	. SCHEDULED REDEMPTION		35,295	35,295	36,556	36,328		(1,034		(1,034)							04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2017 _	. SCHEDULED REDEMPTION		12,453	12,453	12,898	12,862		(409		(409)		12,453				388	
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2017	_ SCHEDULED REDEMPTION		39,661	39,661	40,568	40,143		(482	)	(482)		39,661				2,226	
31283Y-5N-4 313610-JH-1	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2017 .	. SCHEDULED REDEMPTION		11,070	11,070	10,888	10,985		84		84		11,070				361	08/01/2028
313610-JH-1 313614-Y3-7	FED NATL MTG ASSOC #046164		02/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION				6	135				4		195				۰	05/01/2017 .
313615-GJ-9	FED NATL MTG ASSOC #050230FED NATL MTG ASSOC #050601		12/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION		1,353	1,353	1,484	1,455		(102		(102)		135 1,353				0 ۸۵	07/01/2022
313628-FD-6	FED NATL MTG ASSOC #030001		12/01/2017	SCHEDULED REDEMPTION		616	616	595	613		( 102	/	(102)		616				21	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165		12/01/2017	SCHEDULED REDEMPTION		776	776	750	757		19		19						45	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2017	SCHEDULED REDEMPTION		3,318	3,318	3,212	3,287		31		31		3,318				118	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2017	SCHEDULED REDEMPTION		1,254	1,254	1,214	1,240		14		14		1,254				46	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2017 .	SCHEDULED REDEMPTION		2,055	2,055	1,990	2,032		23		23		2,055				71	112/01/2018
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2017 .	. SCHEDULED REDEMPTION		2,955	2,955	2,861	2,918		37		37		2,955				98	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2017 _	. SCHEDULED REDEMPTION		2,525	2,525	2,444	2,488		36		36		2,525				86	07/01/2019
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2017 _	. SCHEDULED REDEMPTION		407	<u>4</u> 07	431	461		(54	)	(54)		407				15	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2017 .	. SCHEDULED REDEMPTION		266	266	282	306		(40		(40)		266					111/01/2030 .
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2017 .	. SCHEDULED REDEMPTION		317	317	335	365		(48		(48)		317					01/01/2031
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2017 .	. SCHEDULED REDEMPTION		2,257	2,257	2, 185	2, 194		63		63		2,257				78	
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2017	_ SCHEDULED REDEMPTION		2,547	2,547	2,466	2,485		62		62		2,547				98	05/01/2021
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2017	SCHEDULED REDEMPTION		442	442	428	432	<b> </b>	11	<b>}</b>	11	<u> </u>	442			<b> </b>	18	07/01/2021
31371K-EQ-0 31371K-F2-2	FED NATL MTG ASSOC #254043		12/01/2017 .	SCHEDULED REDEMPTION		2,085 4,626	2,085 4,626	2,019 4,478	2,033 4,514	·	52		52		2,085 4,626			·	/6	10/01/2021
31371K-F2-2 31371K-GV-7	FED NATL MTG ASSOC #254085FED NATL MTG ASSOC #254112		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,626	4,626	4,478	4,514		(22		(22)		4,626				103	311/01/2021 311/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254112		01/01/2017	MATURED		249	35	37	35		(22	′ <u></u>	(22)		249					01/01/2031
31371K-KE-0	FED NATL MTG ASSOC #254141		1.12/01/2017	. SCHEDULED REDEMPTION		2.119	2.119	2.052	2.069		50	<u> </u>	50		2. 119				76	
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2017	SCHEDULED REDEMPTION		4,359	4,359	4,221	4,253		106		106		4,359					03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2017	SCHEDULED REDEMPTION		4,326	4,326	4,188	4,217		109		109		4,326				148	
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2017	SCHEDULED REDEMPTION		2,656	2,656	2,572	2,590		66		66		2,656				104	
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2017 .	SCHEDULED REDEMPTION		3,371	3,371	3,264	3,278		93		93		3,371				126	
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2017 .	. SCHEDULED REDEMPTION		4,316	4,316	4, 179	4,204		112		112		4,316				165	
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2017 _	. SCHEDULED REDEMPTION		8,443	8,443	8,377	8,376		67		67		8,443				271	
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2017 _	_ SCHEDULED REDEMPTION	-	597,771	597,771	641,110	635,506		(37,735		(37,735)		597,771				18, 132	204/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2017 .	. SCHEDULED REDEMPTION		167	167	171	172	ļ	(5		(5)	ļ	167			ļ	8	02/01/2036
31371N-TS-4	FED NATL MTG ASSOC #257161		12/01/2017 .	. SCHEDULED REDEMPTION		27,709	27,709	30,874			(3, 165		(3, 165)		27,709				741	
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2017 _	. SCHEDULED REDEMPTION		17,526	17,526	17,980	17,908		(382		(382)		17,526				458	
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2017	_ SCHEDULED REDEMPTION		434	434	459	463	<b></b>	(29		(29)		434				23	
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2017 .	SCHEDULED REDEMPTION		37, 190	37, 190	38,552	37,568	<b> </b>	(378		(378)	}	37, 190	<b> </b>		<b> </b>		04/01/2019
31380H-SX-6 31384V-VZ-2	FED NATL MTG ASSOC #440734FED NATL MTG ASSOC #535332		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,349 196	2,349	2,274 207	2,319 222		31		31		2,349 196				84	112/01/2018 104/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535332		12/01/2017	SCHEDULED REDEMPTION			196	474	488		(20		(26)		447				۱۱	304/01/2030
	FED NATL MTG ASSOC #535817		112/01/2017	SCHEDULED REDEMPTION		600		609	622		(22		(22)		600					504/01/2031
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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractua Maturi
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2017 .	SCHEDULED REDEMPTION		233	233	247	270		(37		(37)		233				12	06/01/20
31385J-D4-7	FED NATL MTG ASSOC #545623		05/01/2017 .	Various		1,901	1,901	1,990	1,904		(3	)	(3)		1,901				21	05/01/20
31385J-LM-8 31385P-5Y-6	FED NATL MTG ASSOC #545832FED NATL MTG ASSOC #549063		08/01/2017 .	Various SCHEDULED REDEMPTION		150 304	150	157	150 342		(38		(38)		150				3	308/01/20 606/01/20
31385W-SX-8	FED NATL MTG ASSOC #349063		08/01/2017	SCHEDULED REDEMPTION		12,552	12,552	13, 176	12,581		(29		(29)		12,552				209	
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2017	SCHEDULED REDEMPTION		1,608	1,608	1,688	1,612		(4	) [	(4)		1,608				25	11/01/20
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2017 .	SCHEDULED REDEMPTION		581	581	609	581						581				3	04/01/20
31385W-Y3-7	FED NATL MTG ASSOC #555230		10/01/2017	SCHEDULED REDEMPTION		975	975	1,023	978		(3	)	(3)		975				19	11/01/20
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2017 .	SCHEDULED REDEMPTION		264	264	274	264		<b>}</b>	<b></b>	<b></b>		264			<b></b>	4	03/01/20
31385X-BX-4 31386Y-LA-0	FED NATL MTG ASSOC #555454FED NATL MTG ASSOC #577321		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		420 5,540	420 .5,540	441 5,363	5,415		125		125		420 5.540				/	703/01/20 504/01/20
31386Y-LA-U 31387E-RH-2	FED NATL MTG ASSOC #57/321FED NATL MTG ASSOC #581988		12/01/2017	SCHEDULED REDEMPTION	-	1.810	1,810	1.879	1,860				(50)						195 19	07/01/20 107/01/20
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2017	SCHEDULED REDEMPTION		682	682	661	661				22					L	25	
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2017	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/20
31389H-NK-0	FED NATL MTG ASSOC #625994		01/01/2017 .	MATURED		4	4	4	4						4					01/01/20
31389T-FK-3	FED NATL MTG ASSOC #634770		01/01/2017	SCHEDULED REDEMPTION		335	335	345	335						335				2	202/01/20
31390D-QB-3	FED NATL MTG ASSOC #643150		05/01/2017	Various		1,489	1,489	1,549	1,491		(2	)	(2)		1,489					05/01/20
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2017 .	SCHEDULED REDEMPTION		522 135	522	580	561		(40	)	(40)		522				19	07/01/20
31390L-2A-3 31390M-ST-2	FED NATL MTG ASSOC #649769		06/01/2017 .	Various Various		731	135 731	142	135 733		(2		(2)		135 731				22 10	206/01/20 208/01/20
31390W-31-2 31390S-W2-3	FED NATL MTG ASSOC #65065		07/01/2017	Various		872		907	874		(2		(2)							307/01/20
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2017	Various		34,629	34.629	35, 194	34.681		(52		(52)		34,629					09/01/20
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2017	SCHEDULED REDEMPTION		2,997	2,997	2,975	2,977		20		20		2,997				74	
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2017	SCHEDULED REDEMPTION		8, 161	8, 161	8,543	8,786		(625	)	(625)		8, 161				331	
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2017	SCHEDULED REDEMPTION		6,871	6,871	7 , 193	7,331		(461		(461)		6,871				320	
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2017 .	SCHEDULED REDEMPTION		8,985		9,406	9,304		(319		(319)		8,985				364	
31403D-J6-7 31403D-VZ-9	FED NATL MTG ASSOC #745585		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		695 4.140	695 4 . 140	698 4,244	699 4,271		(4		(4)		695 4.140				27 156	05/01/20
31403D-VZ-9 31403D-WG-0	FED NATL MTG ASSOC #745932		12/01/2017 .	SCHEDULED REDEMPTION			35,057	35,937	36,245		(1, 189		(1,189)		4, 140					311/01/20 310/01/20
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2017	SCHEDULED REDEMPTION		2,835	2,835	2,884	2,846		(1, 103		(11)		2,835					511/01/20
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2017	SCHEDULED REDEMPTION			872	915	880		(8		(8)							11/01/20
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2017	SCHEDULED REDEMPTION		5,589	5,589	5,687	5,610		(20	)	(20)		5,589					12/01/20
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2017	SCHEDULED REDEMPTION		5,353	5,353	5,446	5,372		(19		( 19)		5,353				162	01/01/20
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2017 .	SCHEDULED REDEMPTION		4,558	4,558	4,638	4,571		(13		(13)		4,558				145	, , , , , , , , , , , , , , , , , , , ,
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2017 .	SCHEDULED REDEMPTION		6,224	6,224	6,432	6,270		(46	)	(46)		6,224				199	04/01/20
31403Y-JB-0 31404C-4M-9	FED NATL MTG ASSOC #761758FED NATL MTG ASSOC #765028		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		118 4,323	118	122 4.467	119 4.353		(1	\\	(1)		118				4 ۱۸۶	101/01/20 601/01/20
31404C-4M-9 31404F-6Z-1	FED NATE MTG ASSOC #763026		12/01/2017	SCHEDULED REDEMPTION	-	2,029	2.029		2,041		(13		(13)					<u> </u>		502/01/20
31404G-J3-6	FED NATL MTG ASSOC #767766		12/01/2017	SCHEDULED REDEMPTION		8,183	8, 183	8,325	8,208		(25		(25)							01/01/20
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2017 .	SCHEDULED REDEMPTION		165	165	169	166		(1	)	(1)		165				5	02/01/20
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2017	SCHEDULED REDEMPTION		15,492	15,492	15,938	15,909		(417		(417)		15,492		ļ	ļ	844	
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2017	SCHEDULED REDEMPTION		13,395	13,395	14,061	13,603	<b> </b>	(209		(209)		13,395		ļ	ļ		07/01/20
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2017 .	SCHEDULED REDEMPTION	-	8,632		8,938	8,724		(93		(93)		8,632				297	
31405J-6X-7 31405V-JZ-1	FED NATL MTG ASSOC #791186 FED NATL MTG ASSOC #800480		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	1,475 3,562	1,475 3,562	1,483 3,624	1,483 3,579		(8		(8)		1,475 3,562				58 110	308/01/20 011/01/20
31405Y-MR-9	FED NATL MTG ASSOC #800480FED NATL MTG ASSOC #803268		12/01/2017	SCHEDULED REDEMPTION		1,609	1,609	1,637			(6	,	(6)		1,609		ļ			
314051-IIII-9 31406S-TE-3	FED NATL MTG ASSOC #803208		12/01/2017	SCHEDULED REDEMPTION	-	122,114	122,114	122,739	122.747		(633		(633)		122,114					502/01/20
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2017	SCHEDULED REDEMPTION		3,806	3,806	3,902	3,916		(110		(110)		3,806					11/01/20
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2017	SCHEDULED REDEMPTION		1,092	1,092	1,116	1,118		(26		(26)		1,092				48	
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2017	SCHEDULED REDEMPTION		448	448	450	450		(2	)	(2)	· []	448		ļ	ļ	18	04/01/20
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2017 .	SCHEDULED REDEMPTION		964	964	969	969		(5		(5)		964					02/01/20
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2017 .	SCHEDULED REDEMPTION		11,393	11,393	11,452	11,460		(67		(67)		11,393				356	02/01/20
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2017	SCHEDULED REDEMPTION		763		767	767		(5		(5)					<b></b>	31	04/01/20
31409U-AW-5 31409Y-MX-2	FED NATL MTG ASSOC #878521FED NATL MTG ASSOC #882474		12/01/2017 06/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,119 2.473	1, 119 2, 473	1, 125 2, 528	1, 125 2,562		(6		(6)		1, 119					02/01/20
31410D-BG-4	FED NATE MIG ASSOC #882474 FED NATE MIG ASSOC #885739		12/01/2017	SCHEDULED REDEMPTION							(89		(89)							
	FED NATL MTG ASSOC #889255			SCHEDULED REDEMPTION		26,854	26,854	27,838	27,656		(802		(802)		26,854					703/01/20
	FED NATI MTG ASSOC #894683	-				2 169	2 169	2 223	2 225		(56		(56)		2.169					11/01/20

					Showing All L	∟ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
31410S-BJ-5	FED NATL MTG ASSOC #895641	Cigii	12/01/2017 .	SCHEDULED REDEMPTION	Otock	141	1/1	144	1/17	Decrease	ACCIGIOII	1 lecognized	(6)	value	1//1	Бізрозаі	оп Візрозаі	Disposai	r car	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2017	SCHEDULED REDEMPTION		4,972	4,972	5,097	5, 112		(140	)	(140)		4,972				150	
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2017	SCHEDULED REDEMPTION		2, 192	2, 192	2,249	2,241		(49		(49)		2, 192				62	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2017	SCHEDULED REDEMPTION		58,709	58,709	60,861	60,541		(1,831	)	(1,831)		58,709				2, 123	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2017 .	SCHEDULED REDEMPTION		8,481		8,694	8,733		(253		(253)		8,481				534	
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2017 .	SCHEDULED REDEMPTION		54, 139	54, 139	55,499	55,519		(1,381		(1,381)		54, 139				764	
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2017	SCHEDULED REDEMPTION		38,707	38,707	39,679	39,344		(637	}	(637)		38,707				1,098	
31411C-E7-2 31411F-6K-5	FED NATL MTG ASSOC #903858		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			1,305				(1	(	(1)	ļ	1,305				 50	10/01/2036
31411H-XT-2	FED NATL MTG ASSOC #907274		12/01/2017	SCHEDULED REDEMPTION							(1		(44)		76				3	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2017	SCHEDULED REDEMPTION		32,836	32,836	34,039	33,736		(900	)	(900)		32,836				1,018	02/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2017	SCHEDULED REDEMPTION		28,147	28 , 147	28,800	28,880	ļ	(733	)	(733)	ļ	28, 147	L	ļ	L	905	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2017 .	SCHEDULED REDEMPTION		30,434	30,434	31,549	31, 131	ļ	(697		(697)	ļ	30,434				896	
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2017 .	SCHEDULED REDEMPTION		12, 129	12, 129	12,574	12,544		(414		(414)		12, 129				380	
31411W-YF-8 31411X-XB-6	FED NATL MTG ASSOC #917010 FED NATL MTG ASSOC #917874		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		50,207 9,856	50,207 9,856	52,047 9,947	51,403 9,995		(1,195 (140		(1, 195) (140)		50,207 9,856				1,435 516	
31411Y-AD-5	FED NATL MTG ASSOC #917674		12/01/2017	SCHEDULED REDEMPTION				57.073	56.754		(1,718		(140)		55.036					05/01/2037
31411Y-NN-9	FED NATL MTG ASSOC #918104		12/01/2017	SCHEDULED REDEMPTION		21,548	21,548	22,338	22,200		(652		(652)		21,548				753	
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2017	SCHEDULED REDEMPTION		13	13	13	13		(002	/	(002)		13					04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2017	SCHEDULED REDEMPTION		19,484	19,484	20,198	20,115		(631	)	(631)		19,484				634	04/01/2022
31412A-E5-9	FED NATL MTG ASSOC #919156		06/01/2017 .	SCHEDULED REDEMPTION		28,511	28,511	29,227	29,282		(771		(771)		28,511				922	
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2017 .	SCHEDULED REDEMPTION		6,093	6,093	6,246	6,255		(162		(162)		6,093				166	
31412L-LE-8 31412L-R8-5	FED NATL MTG ASSOC #928325 FED NATL MTG ASSOC #928511		12/01/2017 12/01/2017	SCHEDULED REDEMPTION		5,653 5,701	5,653 5,701	5,794 5,844	5,825 5,862		(172		(172) (161)		5,653 5,701				349	
31412L-R6-5	FED NATL MTG ASSOC #928738		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		317	317	, 844	3,862		(10		(101)		3,701				194	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2017	SCHEDULED REDEMPTION		29,410	29,410	30,520	30,493		(1,083		(1,083)		29,410				906	
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2017	SCHEDULED REDEMPTION		11,145	11, 145	11,403	11,511		(367		(367)		11, 145				329	
31412X-JU-9	FED NATL MTG ASSOC #937775		12/01/2017	SCHEDULED REDEMPTION		29,483	29,483	30,563	30,439		(957		(957)		29,483				701	06/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2017	SCHEDULED REDEMPTION		7 , 196		7,376	7,401		(206		(206)	ļ	7 , 196					07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2017 .	SCHEDULED REDEMPTION		33,939	33,939	35, 183	35,026		(1,087		(1,087)		33,939					07/01/2022
31413A-3Y-7 31413B-H9-5	FED NATL MTG ASSOC #940115 FED NATL MTG ASSOC #940456		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8,743 3,020	8,743	8,963 3,131	8,984 3,114		(241		(241)		8,743 3,020				317	09/01/2037
31413B-YL-9	FED NATL MTG ASSOC #940400		12/01/2017	SCHEDULED REDEMPTION		776		796	787		(10		(10)							07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2017	SCHEDULED REDEMPTION		18,061	18,061	18,227	18,247		(187		(187)		18,061					07/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2017 .	SCHEDULED REDEMPTION		8,359		8,569	8,618		(258		(258)		8,359					08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2017 .	SCHEDULED REDEMPTION		1, 116	1,116	1, 145	1, 139		(23		(23)		1, 116				30	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2017	SCHEDULED REDEMPTION		436	436	447	445	ļ	(9		(9)	}	436				13	06/01/2023
31414F-4K-4 31414F-6Y-2	FED NATL MTG ASSOC #965326		12/01/2017 .	SCHEDULED REDEMPTION		242	242	248	249		(7		(7)	}					7	09/01/2038
31414F-6Y-2 31414G-CB-3	FED NATL MTG ASSOC #965387		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1.838	1,838	1,886			(1,712		(1,712)		1,838				2,332	10/01/2023
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2017	SCHEDULED REDEMPTION		42,145	42,145	43,689	43, 137		(991		(991)		42,145					01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2017	SCHEDULED REDEMPTION		47,875	47,875	49,629	49,390		(1,515		(1,515)		47,875				987	
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2017	SCHEDULED REDEMPTION		29, 165	29, 165	30,233	29,849		(684		(684)		29, 165				904	
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2017 .	SCHEDULED REDEMPTION		1,818	1,818	1,860	1,878		(60		(60)		1,818				26	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2017	SCHEDULED REDEMPTION		9,312	9,312	9,528	9,614	<b>}</b>	(301		(301)	}	9,312				153	
31414Q-RL-3 31414Q-X2-8	FED NATL MTG ASSOC #973091 FED NATL MTG ASSOC #973297		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,521 44,580	1,521	1,556 45,735	1,573 45,553	l	(52		(52)	<u> </u>  -	1,521 44,580				1,058	03/01/2038
31414R-RN-7	FED NATL MTG ASSOC #973297		12/01/2017	SCHEDULED REDEMPTION		80.029	80.029	45,735	82.880		(2.851		(2,851)						2.323	
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2017	SCHEDULED REDEMPTION		15,901	15,901	16,270	16,401		(500		(500)		15,901				266	
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2017	SCHEDULED REDEMPTION		207	207	212	213		(6	)	(6)		207				6	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2017 .	SCHEDULED REDEMPTION		8,765	8,765	9,086	9, 104		(339		(339)		8,765					04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2017 .	SCHEDULED REDEMPTION		852	852	874	870		(18		(18)		852				26	
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2017	SCHEDULED REDEMPTION		30,882	30,882	32,013	31,975	<b></b>	(1,093		(1,093)	<u> </u>	30,882				1, 180	08/01/2023
31415A-W2-3 31415C-LL-9	FED NATL MTG ASSOC #981365 FED NATL MTG ASSOC #982831		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,857 1,961	2,857 1,961	2,931 2,006	2,912 2,048	l	(55		(55)	<u> </u>	2,857 1,961				84 86	04/01/2023
31415L-QX-8	FED NATE MTG ASSOC #982831		12/01/2017	SCHEDULED REDEMPTION		4,881	4,881	4,994	5,065		(184		(87)		4,881					05/01/2038
	FED NATL MTG ASSOC #983821		12/01/2017	SCHEDULED REDEMPTION		98,228	98,228	109,593	5,000		(11,365		(11,365)		98,228					06/01/2038
	FED NATL MTG ASSOC #986102		1.12/01/2017	SCHEDULED REDEMPTION		21.832	21,832	22.632	22,379		(548		(548)		21.832					09/01/2023

### **SCHEDULE D - PART 4**

					Showing All L	.ong-renn b	onus anu Sic	JCKS SULD, I	REDEEMED	or Otherwis	Se DISPUS	ED OF Dui	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
31415R-6V-1	FED NATL MTG ASSOC #987484	Cigii	12/01/2017	SCHEDULED REDEMPTION	Otook	35,970	35,970	37,288	36,949	Decrease	(979)		(979)		35,970	Бізрозаі	оп Бізрозаі	Disposai		08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741	-	12/01/2017	SCHEDULED REDEMPTION		23,704	23,704	24,572	24,476		(773)		(773)		23,704				737	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2017	SCHEDULED REDEMPTION		17,554	17,554	18,009	17,938		(384)		(384)		17,554				461	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2017	. SCHEDULED REDEMPTION		23,616	23,616	24,482	24,336		(720)		(720)		23,616				736	
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2017 .	SCHEDULED REDEMPTION		25,830	25,830	26,777	26,349		(519)		(519)		25,830				782	
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2017 .	. SCHEDULED REDEMPTION		18,267	18,267	18,936	18,934		(667)		(667)		18,267				569	
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2017	SCHEDULED REDEMPTION	- <del> </del>	12,848	12,848	13, 181	13,085		(236)		(236)		12,848				327	10/01/2023
31417Y-GM-3 31417Y-JL-2	FED NATL MTG ASSOC #MA0203		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-† <b> </b>	1,243,520	1,243,520 829,489		1,262,212 847,281		(18,691)		(18,691)						29,634	10/01/2019 12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA0200	1	12/01/2017	SCHEDULED REDEMPTION			36,647		38 , 180		(1,533)		(1,792)		36.647				662	
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		10/01/2017	CALLED @ 100.000		270,000	270,000	263,647	268,755		394		394		269, 148		852	852		04/01/2020
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 2006 C		10/01/2017	MATURED		2,865,000	2,865,000	2,865,000	2,865,000					ļ[	2,865,000			L		10/01/2017
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A	-	07/01/2017 .	MATURED	ļ	10,915,000	10,915,000	5,847,056	10,623,384		291,616		291,616	-	10,915,000					07/01/2017
645913-AV-6	NEW JERSEY ECON ST PENSION 1997-B		02/15/2017 .	MATURED		6,900,000	6,900,000	3,304,272	6,851,075		48,925		48,925		6,900,000					02/15/2017
64971P-EC-5 67884R-CA-6	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2017 . _07/01/2017 .	CALLED @ 100.000	- <del> </del> <b> </b> -	60,000	60,000 1,445,000	60,000 1,446,228	60,000 1,445,009		(1)		(1)		60,000 1,445,008		(8)	(8)	3,616	01/01/2046
20281P-BB-7	OKLAHOMA DEV FIN IDR MICHELIN 2004 PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2017	Various		3.570.000					578		578				4.631	4.631	201.027	07/01/2017 06/01/2023
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		.07/01/2017	MATURED			8,510,000				0 الا		٥١٥		8,510,000		4,031	4,001	499,537	
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA		12/22/2017	Various			940.000	195.050	441.800	454.781	(701,531)		(246,750)		195.050		(109.275)	(109,275)		08/01/2022
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02		.06/30/2017	CALLED @ 100.000		9,808,652	10,175,000	11, 172, 862	10,506,992		(698, 340)		(698,340)		9,808,652				391,314	06/15/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2017 .	CALLED @ 100.000		120,000	120,000	120,000	120,000						120,000					06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2017 .	. CALLED @ 100.000		205,000	205,000	205,000	205,000						205,000				7,708	
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2017 .	CALLED @ 100.000		1, 105, 000	1,105,000	1, 105,000	1,105,000						1,105,000					07/01/2020
98267L-AA-3 61790R-AG-1	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2017 _ 01/01/2017 _	MATURED		700,000	700,000 802	751,968 706	700,000 802						700,000 802				43,050	12/01/2017 12/01/2018
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2017 .	SCHEDULED REDEMPTION		142.706	142.706	129.276	137 . 200		5.505		5.505		142.706				6.560	
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		12/01/2017	SCHEDULED REDEMPTION		196.437	196,437	182,712	191.044		5,393		5,393		196,437				9,587	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2017	SCHEDULED REDEMPTION		95, 152	95, 152	86 , 154	91,413		3,739		3,739							09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2017	. SCHEDULED REDEMPTION		80,811	80,811	70,054	75,494		5,317		5,317		80,811				3,387	04/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		12/01/2017 .	SCHEDULED REDEMPTION		584	584	601	588		(4)		(4)		584				22	
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2017 .	. SCHEDULED REDEMPTION		43,846	43,846	32,326	41,811		2,035		2,035		43,846					11/25/2020
31358N-TD-4 31358R-WY-5	FED NATL MTG ASSOC 1992-103 Z RMBS FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2017 _ 12/01/2017 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		52,503 451,542	52,503 451,542	42,537 418,974	50,160		2,343		2,343 11,853		52,503 451,542					06/25/2022
31358P-CT-2	FED NATE MTG ASSOC 1992-G 64 Z HMBS	1	12/01/2017	SCHEDULED REDEMPTION	-† <b> </b>	127,846	127,846	96,142	114,054		13,791		13,791		127,846				5,291	11/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2017	SCHEDULED REDEMPTION		15,601	15,601	16,467	15,893		(292)		(292)		15,601				599	
313398-QA-0	FHR 2335 PZ RMBS	_	12/01/2017	SCHEDULED REDEMPTION		250,373	250,373	235,599	241,489		8,884		8,884		250,373				9,212	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS	.	12/01/2017	SCHEDULED REDEMPTION	.  <b> </b>	189,820	189,820	179,204	183,705		6,115		6, 115		189,820				7,012	08/15/2031 _
313399-FX-0	FHR 2351 AZ RMBS		12/01/2017 .	. SCHEDULED REDEMPTION	·}	93,291	93,291	89,480	91,218		2,074		2,074		93,291	<b> </b>				08/15/2031
31339N-2C-9 31339D-YJ-1	FHR 2398 ZP RMBS FHR 2412 ZC RMBS		12/01/2017 .	SCHEDULED REDEMPTION		422,863	422,863	403,827	412,547		10,316		10,316		422,863					01/15/2032
31339D-YJ-1 31392K-ZE-9	FHR 2448 TN RMBS		12/01/2017 _ 12/01/2017 _	SCHEDULED REDEMPTION	·    -	265,691 286,862	265,691 286,862	253,730 298,695	259,637 293,174		6,054 (6,312)		6,054		265,691 286,862					02/15/2032 05/15/2032
31393R-VZ-0	FHR 2631 LC RMBS	1	12/01/2017	SCHEDULED REDEMPTION	-		99,720	101,547	250, 1/4		(1,826)		(1,826)	<u> </u>	99,720				2,461	
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2017 .	SCHEDULED REDEMPTION		8,456		8,815			(1,320)				8,456				327	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS		12/01/2017 .	SCHEDULED REDEMPTION		126,118	126, 118	124,237	126,012		106		106		126, 118				2,820	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS		12/01/2017	SCHEDULED REDEMPTION	.	576,061	576,061	584,882	576,582		(521)		(521)		576,061					05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2017 .	. SCHEDULED REDEMPTION		1,422,049	1,422,049	1,376,499	1,413,226						1,422,049					09/25/2023
77876K-AF-1 911760-AP-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		07/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION		893		851	881		11 9.761		9.761						27	
3137EA-DB-2	FREDDIE MAC			WELLS FARGO	·    -	10, 177, 010	348,328	9,941,800	9,968,945		9,761		9,761		9,969,770		207.240	207,240		05/15/2022 01/13/2022
010/LA-DD-2	THEODIE MAY	1		NOMURA SECURITIES	-						920		020		110, 505, لا		201,240	201,240	144,479	01/10/2022
3137EA-DG-1	FREDDIE MAC		02/22/2017 .	. INTERNATIONAL INC	<u> </u>	11,090,519	11,000,000	10,997,910	10,999,262		43		43		10,999,306		91,213	91,213	44,382	05/30/2019
	Subtotal - Bonds - U.S. Special Reve	nues				85.151.756	86.990.265	76.988.930	85.347.619	454.781	(1.125.078)		(670,296)		84.919.337		232,420	232,420	2.328.270	
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	. A	12/07/2017 .	_ GOLDMAN, SACHS & CO		154,969	151,000	151,000	55,511,610	.0.,701	(1,120,070)		(0.0,200)		151,000		3,969	3,969		10/15/2025
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	12/29/2017	Various		19, 104	19, 161	19, 137			24		24		19, 161		(57)	(57)	3,485	
90131H-CA-1	21ST CENTURY FOX AMERICA INC	.	04/13/2017	EXCHANGE	.	1,497,204	1,500,000	1, 497, 105	1, 497, 134		70	ļ	70	ļ[	1,497,204	ļ		ļ	20,391	11/15/2026
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN			. SCHEDULED REDEMPTION		12,500	12,500	12,438			63		63		12,500					07/31/2024
002824-BF-6	ABBOTT LABORATORIES		04/21/2017 _	CREDIT SUISSE		759,698	750,000	744,420	744,470		148		148		744,618		15,080	15,080	12,031	11/30/2026

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21
		1		-						11	12	13	14	15	-	1				
														Total						
												Current	Total	Foreign					Bond	
														Exchange	Book/				Interest/	
									D.:			Year's	Change in			F!				04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
002824-BG-4	ABBOTT LABORATORIES	- 3	03/21/2017	Various		2,304,600	2,250,000	2,235,600	2,235,647		81		81		2,235,728	-1	68,872	68,872	31,370	11/30/2036
002824-BH-2	ABBOTT LABORATORIES		02/23/2017	Various		3,360,754	3,334,000	3,308,028	3,308,070		40		40		3,308,110		52.644	52.644	34,663	
024747-AC-1	ABC SUPPLY CO INC		04/15/2017	CALLED @ 102.813		6,496,000	6,496,000	6,437,310	6, 458, 715		1,890		1,890		6,460,605		35,395	35,395		204/15/2021
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		12/29/2017	SCHEDULED REDEMPTION		8,890		8,861	8,856		34		34		8.890				17	702/11/2022
02529L-AG-6	ACAR 17-2 ABS		10/25/2017	DIRECT		, , , , , , , , , , , , , , , , , , , ,	, , , , ,		,						,					11/12/2023
02527T-AG-1	ACAR_17-3 ABS		10/25/2017	DIRECT																10/10/2023
00450#-AC-5	ACCOUNT CONTROL TECH TL		11/21/2017	SCHEDULED REDEMPTION		1,503,643	1,503,643	1,481,088			22,555		22,555		1,503,643				13,501	
00449#-AD-7	ACCRUENT LLC 2ND LIEN (BABSON)		.07/28/2017	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,950,000	4,952,929		47,071		47,071		5,000,000					311/16/2022
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	D	08/18/2017	Various		670,858	670,858	670,858	670,858						670,858				15,453	312/13/2019
00439C-AZ-7	ACCURIDE CORP TL		11/20/2017	Various		6,594,898	6,750,000	6,565,477	6,549,077		21,058		21,058		6,570,135		24,763	24,763		211/17/2023
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		20,258	20,258	19,790			469		469		20,258		,		144	
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		02/28/2017	Various		539,432	555,231	554,007	553,988		49		49		554,037		(14,605)	(14,605)	7,869	09/26/2021
00507V-AG-4	ACTIVISION BLIZZARD INC		06/07/2017	EXCHANGE		2,996,841	3,000,000	2,996,340	2,996,537		303		303		2,996,841			[		09/15/2021
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		08/15/2017	GOLDMAN, SACHS & CO		407,000		401,000	400,971		(68		(68	L	400,903		6,097	6,097		308/15/2026
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2017	MATURED		1,812	1,812	1,320	1,783		29		29		1,812					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	.	_03/01/2017	MATURED		4,983	4,983	3,630	4,903		81		81		4,983					03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL	.1	12/29/2017	SCHEDULED REDEMPTION		34,924	34,924	34,877	34,865		59		59		34,924				259	07/23/2021
00100U-AG-7	_ ADVCD DSPSL SVCS INITIAL TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		30,466	30,466	30,466	30,466						30,466				182	211/10/2023
007643-AB-5	AERCAP AVIATION SOLUTION	D	05/30/2017	MATURED		4,375,000	4,375,000	4,442,869	4,388,743		(13,743		(13,743		4,375,000					305/30/2017
00130H-BV-6	AES CORP	.1	09/27/2017	CALLED @ 100.000		46,000	46,000	44, 160	44,755		363		363		45, 117	L	883	883		06/01/2019
00130H-BY-0	AES CORP VA		.08/17/2017	JPMORGAN CHASE & CO		138, 199	137,000	137,000							137,000		1, 199	1, 199		09/01/2027
00130H-BT-1	AES CORPORATION (THE)		08/01/2017	DEUTSCHE BANK AG		1,281,250	1,250,000	1, 120,550	1, 135,776				8,506		1,144,282		136,968	136,968	43,841	105/15/2023
00111@-AA-2	AES HAWAII (HEPCO)		12/31/2017	SCHEDULED REDEMPTION		1,663,550	1,663,550	1,663,550	1,663,550						1,663,550				78,771	106/30/2022
00817Y-AT-5	AETNA INC		03/16/2017	CALLED @ 101.000		5,000,000	5,000,000	4,996,250	4,996,937		257		257		4,997,194		2,806	2,806	76, 125	506/07/2019
00817Y-AU-2	AETNA INC		03/16/2017	CALLED @ 101.000		750,000	750,000	749,925	749,933		3		3		749,936		64	64	12,050	06/15/2021
00828K-AF-2	. AFFINION GROUP TRANCHE B TL		05/10/2017	Various		2,993,062	2,993,062	2,986,963	2,986,282		6,781		6,781		2,993,062				97,030	04/30/2018
00889#-10-2	. AIM - S-T INVEST PRIME (DRV) ABS		02/28/2017	MATURED		50,000,000	50,000,000	11,464,722	49,444,517		555,483		555,483		50,000,000					02/28/2017
009089-AB-9	AIR CANADA	A	11/15/2017	SCHEDULED REDEMPTION		119,079	119,079	123,991			(4,912	)	(4,912		119,079					11/15/2022
009090-AB-7	. AIR CANADA 2015-1 PASS THROUGH ABS	. A		SCHEDULED REDEMPTION		76,868	76,868	76,868	76,868						76,868				2,979	09/15/2024
00913R-AB-2	. AIR LIQUIDE FINANCE SA	. D		CREDIT AGRICOLE		1,458,030	1,500,000	1,491,945	1,492,348		262		262		1,492,610		(34,580)	(34,580)		209/27/2021
009158-AS-5	. AIR PRODUCTS & CHEMICALS		10/15/2017			11,726,000	11,726,000	11,772,669	11,758,137		(32, 137		(32, 137)		11,726,000					210/15/2017
00928Q-AF-8	AIRCASTLE LTD					2,675,000	2,675,000	2,679,000	2,675,268		(268		(268)		2,675,000					104/15/2017
009363-AR-3	AIRGAS INC		12/21/2017	CALLED @ 102.305		10,000,000	10,000,000	9,980,800	9,985,873		3,682		3,682		9,989,555	ļ	10,445	10,445		108/01/2020
012725-AB-3	. ALBEMARLE CORP	.	01/11/2017	TENDER OFFER		518,235	500,000	500,720	500,536		(5		(5		500,531		17,704	17,704	1,667	712/01/2019
013093-AA-7	ALBERTSONS COMPANIES LLC		08/09/2017	Various		7,507,608	7,210,000	7,586,935	7,565,762		(34,340	)	(34,340)		7,531,422		(23,814)	(23,814)	308,368	
013093-AC-3	ALBERTSONS COMPANIES LLC		08/09/2017	Various		2,264,650	2,350,000	2,350,000	2,350,000						2,350,000		(85,350)	(85,350)		303/15/2025
013817-AU-5	ALCOA INC		01/04/2017	GOLDMAN, SACHS & CO		358,875	330,000	319,863	321,679		44		44		321,723	ļ	37, 152	37, 152	8, 118	308/15/2020
		1	1	UNION BANK OF					1											. [
013817-AV-3	ALCOA INC			SWITZERLAND		318,477	300,000	279,750	282,844		76		76		282,921		35,556	35,556		04/15/2021
01609W-AG-7	. ALIBABA GROUP HOLDING LTD	_ D	11/28/2017	MATURED		2,000,000	2,000,000	1,986,190	1,993,595		6,405		6,405		2,000,000				33,413	311/28/2017
			1	BANK OF AMERICA/MERRILL					1											
01609W-AU-6	ALIBABA GROUP HOLDING LTD	_ D	12/01/2017	LYNCH	+	971,385	950,000	948,699						·	948,699	<b></b>	22,686	22,686		12/06/2037
01609W-AV-4	ALIBABA GROUP HOLDING LTD	. D	11/30/2017	Various	-	1,548,105	1,520,000	1,517,431							1,517,431		30,674	30,674		12/06/2047
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2017	SCHEDULED REDEMPTION	-	395,000	395,000	395,000	395,000						395,000					01/01/2027
018581-AJ-7	ALLIANCE DATA SYSTEMS CORPORATION	-	03/21/2017	STIFEL CAPITAL MARKETS		420,670	409,000	409,000	409,000		ļ		<b>}</b>	·	409,000	<b>}</b>	11,670	11,670		11/01/2021
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2017	SCHEDULED REDEMPTION		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000					06/15/2025
019736-AD-9	ALLISON TRANSMISSION INC		03/15/2017	Various		252,000	250,000	250,000	250,000						250,000		2,000	2,000		10/01/2024
02005N-BA-7	ALLY FINANCIAL INC		03/21/2017	Various		2,300,888	2,337,000	2,243,520	2,253,989		1,867		1,867		2,255,856		45,031	45,031		203/30/2025
02005N-BF-6	ALLY FINANCIAL INC			Various	+	7, 135,000	7,000,000	6,843,800	6,851,095		3,000	<b></b>	3,000	<u> </u>	6,854,094	<b>}</b>	280,906	280,906	140,556	11/20/2025
L0178B-AC-2	ALTISOURCE SOLUTIONS SARL TLB	C	09/19/2017		+	(136)			<b>}</b>		<b></b>		<b>}</b>	·		<b>}</b>	(136)	(136)		12/09/2020
		1		BANK OF AMERICA/MERRILL	• [							J		]		Ì				
023135-AL-0	AMAZON.COM INC		08/11/2017	LYNCH		509, 100	500,000	510,540	507,736		(1,614		(1,614		506, 122		2,978	2,978	9,064	112/05/2019
023135-AX-4	AMAZON.COM INC		10/03/2017	Various		3,526,180	3,500,000	3,490,935			120		120		3,491,055		35, 125	35, 125		308/22/2024
00164V-AD-5	AMC NETWORKS INC		01/18/2017	CANTOR FITZGERALD		5,087,500	5,000,000	5,056,250	5,052,822	<b> </b>	(543		(543)		5,052,279	<b>}</b>	35,221	35,221		304/01/2024
02368*-AD-4	AMERICAN ACADEMY HLDGS LLC TLB		05/22/2017	Various	+	6,234,332	6,234,332	6, 179, 225	6, 176, 392		57,940		57,940		6,234,332					305/17/2021
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS					20,710	20,710	20,710	20,710						20,710					204/15/2030
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		24,797 20,000	24,797 20,000	24,797 19,904	24,797		96		96		24,797 20,000					304/15/2030 10/10/2021
02376C-AX-3	AMERICAN AIRLINES 2017 REPLITLINEW	1	10/10/2017	I SCHEDILLED BEDEMBLION	1	20 000	20 000	. 10. U∩/	1	•	. 96	1	. 06	1	20 000		1		52	10/10/2021

							onds and Sto		REDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted (	Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
02376C-AM-7	AMERICAN AIRLINES CLASS B TL 2015		06/14/2017 .	Various		1,950,628	1,960,000	1.950.611	1,949,709	200.0000	913		913	raido	1,950,622		6	6	33.668	
023766-AD-0	AMERICAN AIRLINES INC ABS		.07/15/2017 .	SCHEDULED REDEMPTION		46,089	46,089	46,089	46,089						46,089				2,593	
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2017 _	SCHEDULED REDEMPTION		649, 142	649, 142	649,142	649,142						649, 142					01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS		07/15/2017 .	. SCHEDULED REDEMPTION		445,022	445,022	445,022	445,022						445,022				17,801	
02377B-AC-0	. AMERICAN AIRLINES INC ABS		09/22/2017 .	. SCHEDULED REDEMPTION		103,331	103,331	103,331	103,331						103,331					03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2017 .	. SCHEDULED REDEMPTION		696,342 514.000	696,342	696,342 497,500	696,342						696,342 497,851		16.149	40.440		07/15/2024
02406P-AL-4 02474R-AE-3	AMERICAN AXLE & MFG INC		03/28/2017 _	Various		514,000	500,000	497,500	497,774 21,660		//		//		21,660		16, 149	16,149		10/15/2022 210/31/2023
207543-S#-7	AMERICAN BLORS & CONTIL B-T		10/15/2017 .	Various		1,216,267	1,216,267	1,216,267	1,216,267						1,216,267					10/31/2023
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO			MATURED		3,000,000	3,000,000	2,988,111	2,996,689		3,311		3,311		3,000,000					06/05/2017
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION	. C	12/11/2017	MATURED		2,500,000	2,500,000	2,497,100	2,498,653		1,347		1,347		2,500,000					12/11/2017
		1		OPPENHEIMER & CO., INC.										]						
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		08/11/2017 .			340,000	340,000	340,000	340,000						340,000				18,303	12/15/2021
029912-BD-3	. AMERICAN TOWER CORP		07/31/2017 _	CALLED @ 101.351		10,000,000	10,000,000	9,992,100	9,998,683		732				9,999,415		585	585		01/15/2018
000004 41/ 0	WEDLAND DIDTHERO I DAWEDLAND FINA		00/10/0017	BANK OF AMERICA/MERRILL LYNCH		500 400	504 000	504 000	504 000						504 000		7 400	7 400	40.000	05 (00 (0005
030981-AK-0	AMERIGAS PARTNERS LP/AMERIGAS FINA		06/16/2017 .			508,430	501,000	501,000	501,000		/00.070		(00.070)		501,000 5.613.000			7,430		05/20/2025
031162-AV-2 031652-BE-9	AMGEN INC		06/01/2017 . 07/19/2017 .	CALLED @ 101.656		5,613,000 246,000	5,613,000 246,000	6, 209, 830 255, 840	5,651,979 248,568		(38,979)		(38,979)		5,613,000		(1,595)	(1,595)		06/01/2017
03 1032-DE-9	. ANIKON TECHNOLOGIES TNC			SUNTRUST INVESTMENT		240,000	240,000	233,640	240,300		(9/4	)	(9/4)		247 , 393		(1,393)	(1,393).	14,390	00/01/2021
00175P-AA-1	AMN HEALTHCARE INC		_03/15/2017 _	SERVICES, INC.		503,750	500,000	500,000	500,000						500,000		3,750	3,750	11 574	10/01/2024
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS			MATURED		2,481,250	2,481,250	2.481.250	2,481,250						2,481,250					06/15/2017
			T	WRITE OFF OF INVESTMENT		, ,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,										,	
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		06/20/2017 _				2													10/20/2012
032654-AN-5	ANALOG DEVICES INC		02/07/2017 _	Various		2,218,373	2,250,000	2,235,735	2,235,822		129		129		2,235,950		(17,578)	(17,578)		12/05/2026
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		06/30/2017 .	PRINCIPAL PAYDOWN		17,097,023	17,097,023	17,097,023	17,065,855		3,997		3,997		17,069,852		27, 171	27, 171	1,316,471	
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	05/25/2017 .	BARCLAYS		3,425,760	3,375,000	3,497,734	3,485,824		(10,948		(10,948)		3,474,876		(49, 116)	(49, 116)	74,531	02/01/2021
03690A-AA-4 03674X-AF-3	ANTERO MIDSTREAM PART FI		07/31/2017 . .03/15/2017	VariousBARCLAYS		613,600 198,250	600,000	603,000 200,250	602,873 200.237		(51)		(51)		602,821 200,226		10,779	10,779	12,5/8	09/15/2024
03074A-AI -3	ANTERO RESOURCES CORF			CITIGROUP GLOBAL		130,230	200,000	200,230	200,231			/			200,220		(1,970)	(1,370)		00/01/2023
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		04/24/2017 .	. MARKETS		566,500	550,000	512,033	517,732		1,803		1,803		519,535		46,965	46,965	14 453	11/01/2021
03749J-AC-2	APCO HOLDINGS LLC TL		12/29/2017	SCHEDULED REDEMPTION		629,223	629,223	612,300	612,343		16,880		16,880		629,223		,000			01/31/2022
03789X-AA-6	APPIHP_14-1 ABS		12/05/2017	Various		21,260	21,260	20,982			278		278		21,260					09/06/2044
037833-BS-8	APPLE INC		08/22/2017 .	GOLDMAN, SACHS & CO		3,026,310	3,000,000	2,997,870	2,998,218		268		268		2,998,486		27,824	27,824		02/23/2021
037833-CB-4	APPLE INC		05/04/2017 .	Various		11,358,780	11,500,000	11,488,500	11,490,025		1,352		1,352		11,491,377		(132,597)	(132,597)		08/02/2019
037833-CC-2	APPLE INC		09/05/2017 .	Various		2,959,110	3,000,000	2,995,830	2,996,159		554		554		2,996,713		(37,603)	(37,603)		08/04/2021
03837P-AA-5 677755-C*-9	AQFIT_17-A ABS		12/15/2017 _ _07/15/2017 _	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		20,233	20,233	20,230	299,732		3		3		20,233				36	11/15/2035 007/15/2020
03852C-AU-0	AQUA AMERICA / AQUA OHIO		03/28/2017 _	SCHEDULED REDEMPTION	<b> </b>	2,916,588	2,916,588	2,908,918	299,732		7.681	<u> </u>	7.681	ļ	2.916.588	<b> </b>		}		02/24/2021
038522-AK-4	ARAMARK SERVICES INC			JPMORGAN CHASE & CO			85,000	2,906,918									3.400	3.400		01/15/2024
038522-AL-2	ARAMARK SERVICES INC			EXCHANGE		2,724,102	2,625,000	2,734,688	2,726,373		(2,322	)	(2,322)		2,724,051		51	51		01/15/2024
038522-AM-0	ARAMARK SERVICES INC		.02/17/2017	EXCHANGE		9,306,447	9,230,000	9,310,288	9,307,615		(1, 194		(1, 194)		9,306,421		26	26		06/01/2026
03938L-AX-2	ARCELORMITTAL	D	10/16/2017 .	TENDER OFFER		1,315,500	1,200,000	1,259,325	1,257,741		(8, 101		(8, 101)		1,249,640		65,860	65,860	93,975	02/25/2022
03938L-AZ-7	ARCELORMITTAL SA	D	11/06/2017 .	JPMORGAN CHASE & CO		466,000	400,000	425,000	424,208		(2,003		(2,003)		422,205		43,795	43,795		06/01/2025
BASOHJ-AG-1	ARCH COAL INC. EXIT TL		03/07/2017 .	Various		1,806,045	1,806,045	1,822,864	1,823,426		(17,381)		(17,381)		1,806,045					10/05/2021
03939P-AA-2	ARCH MERGER SUB INC		12/15/2017 .	Various	ł	1,421,735	1,591,000	1,573,536	0.040.004		458		458		1,573,994	<b>}</b>	(152,259)	(152,259)		09/15/2025
03968M-AD-7 04012L-AD-3	ARDAGH HLDGS USA INC NEW	[	03/09/2017 . 04/17/2017 .	Various		2,311,679 15,000,000	2,311,679	2,312,019 15,000,000	2,312,021 15,000,000		(342)	/	(342)		2,311,679 15,000,000				39,334	
04012L-AD-3	ARES IIIR/IVR CDO - CF - LOANS	-	04/17/2017 .	Various		1.976.459	2.079.000		2.100.087		(1,204	,	(1,204)		15,000,000		(122,425)	(122,425)		203/15/2023
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011	-	12/30/2017	SCHEDULED REDEMPTION		1,125,000	1, 125, 000	1,125,000	1, 125, 000		(1,204	/			1, 125, 000		(122,423)	(124,423).	52,988	
007036-UQ-7	ARMT 05-11 RMBS		1.12/26/2017	SCHEDULED REDEMPTION		864.692	864,692	406,405	437.594		427 . 099		427,099							04/25/2057
2254W0-MM-4	ARMT_05-12 RMBS		12/26/2017 .	. SCHEDULED REDEMPTION		1,045,191	1,045,191	471,316	504,483		540,707		540,707		1,045,191					07/25/2056
04269G-AM-4	ARRIS GROUP INC TERM LOAN B		12/29/2017 .	. SCHEDULED REDEMPTION		19,500	19,500	19,451			49		49		19,500				86	04/26/2024
04269G-AL-6	ARRIS GROUP TL-B		04/26/2017 _	SCHEDULED REDEMPTION		2,636,667	2,636,667	2,630,387	2,631,814		4,853		4,853		2,636,667					04/17/2020
044209-AM-6	ASHLAND INC		03/30/2017 _	Various	<b> </b>	847,063	800,000			ļ	(150		(150)	ļ	866,672	ļ	(19,610)	(19,610)		05/15/2043
045054-AB-9	ASHTEAD CAPITAL INC	C	08/09/2017 .	TENDER OFFER		1,035,500	1,000,000	1,060,000	1,034,877		(5,515		(5,515)		1,029,362		6, 138	6,138		07/15/2022
046353-AK-4 04649V-AQ-3	ASTRAZENECA PLC		06/05/2017 _	. HSBC SECURITIES, INC		2,273,018	2,250,000	2,240,640 435,979	2,242,648 433,813				793 3,408		2,243,441		29,577	29,577 18		11/16/2020
04649V-AQ-3 04649V-AS-9	ASURION LLC REPLACEMENT B-2 TL	-		Various		437,240 3.381	458,859		433,813		3,408		3,408		437,221		18	18		07/08/2020 11/03/2023
C-CM-1CFUFU	JACOUTON ELU REFEROLINAMI D'O IL		14/43/401/	LOW ILLUCIAL DECIENT LICEN	1	0.001	0.001	0.419		•		1	102							11/ 00/ 2020

					Showing All I															
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted (			16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
00206R-CM-2	AT&T INC		12/01/2017	EXCHANGE	-	440,333	429,000	428,871	428,899		16		16		428,914		11,419	11,419	11,833	
00206R-EK-4 00206R-EL-2	AT&T INCAT&T INC		11/09/2017	Various Various		2,269,200 2,798,908	2,278,000 2,800,000	2,277,636			15		15 99		2,277,651 2,795,395		(8,451)	(8,451) 3,513	16,094 15,734	402/14/2023 . 408/14/2024 .
00206R-EM-0	AT&T INC		11/09/2017	Various		3,505,894	3,500,000	3,493,945			81		81		3,494,026		11,868	11,868		508/14/2027 .
				CITIGROUP GLOBAL																
00206R-EN-8 00206R-EP-3	AT&T INC		09/20/2017	MARKETS Various		2,832,424 1,690,688	2,800,000 1,680,000	2,795,016 1,676,287			19		19		2,795,035 1,676,291		37,389 14,396	37,389 14,396		008/14/2037 . 102/14/2050 .
00206R-EQ-1	AT&T INC		11/16/2017	Various		1,966,394	1,960,000	1,955,414			4 /		4 A		1,076,291		14,396	14,396		508/14/2058 .
00206R-ES-7	AT&T INC		12/01/2017	DIRECT		369	369	371							371		(2)	(2)		02/15/2030 .
00488K-AE-6	ATLANTIC BROADBAND PENN TLB	C	12/29/2017	SCHEDULED REDEMPTION	-	1,525		1,522			1,525		1,525		1,525					11/30/2019 .
00028#-AA-2	. ATLAS AIR WORLDWIDE HOLDINGS ABS		12/15/2017	SCHEDULED REDEMPTION	-	257,086	257,086	257,086	533,281		(4,515	·	// 545		257,086		40.074	10,274		05/15/2025
05329W-AK-8 053332-AP-7	AUTONATION INC		06/05/2017	U.S. BANCORP	-	539,040 4,181,696	500,000	544,025	533,281		(4,515		(4,515) (47)	}	528,766	<b> </b>		(55,466)		102/01/2020 _ 207/15/2023 _
053332-AF-7	AUTOZONE INC		05/16/2017	Various		9,820,389		10,248,200	10,231,287		(7,728		(47)		10,223,558		(403, 170)	(403, 170)	169,950	
053332-AS-1	AUTOZONE INC		01/25/2017	Various		1,974,813	2,000,000	1,990,535	1,992,401		127		127		1,992,528		(17,715)	(17,715)	14,361	104/15/2021 _
053773-BB-2	AVIS BUDGET CAR RENTAL LLC		05/16/2017	Various		8,979,801	9,250,000	9,280,000	9,276,801		(1,670		(1,670)		9,275,132		(295,331)	(295, 331)		704/01/2024 _
053807-AT-0 054303-BA-9	AVNET INC		09/28/2017	CANTOR FITZGERALD Various		1,074,171	1,050,000	1,047,680 2,970,900	1,047,714 2,980,042		323		323		1,048,037		26, 134			312/01/2021 . 503/15/2023 .
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL		12/29/2017	SCHEDULED REDEMPTION		30,000		29,963	2,300,042						30,000		(120,360)		254	
059500-AG-3	BACM 2006-3 AJ CMBS		12/01/2017	Various			11,846,815	1,351,208	1,542,048		(897,212		(1,542,048)							607/10/2044
05950X-AJ-5	BACM 2006-5, AJ CMBS		11/21/2017	Various		9,461,107	10,369,558	7,872,867	5, 491, 764		715,244		715,244		6,207,008		3, 254, 099	3,254,099		209/10/2047 .
059497-BA-4	BACM_07-1 CMBS		12/01/2017	SCHEDULED REDEMPTION		13, 184, 403	13, 184, 403	11,651,716	12,997,732		186,672		186,672		13, 184, 403					301/15/2049 .
05952C-AG-5 059523-BB-5	BACM_07-5 CMBS BAFC 2007-5 7A5 RMBS		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,229,149	9,229,149 1,095,186	8,832,944 357,628	9, 126, 671 467, 497		102,478		102,478 (467,497)		9,229,149					02/10/2051 . 02/25/2052
060505-DP-6	BANK OF AMERICA CORP		12/01/2017	MATURED		17,500,000	17,500,000	17,374,800	17,479,161		20.839		20,839		17,500,000					012/01/2017 .
				BANK OF AMERICA/MERRILL							, , , , , , , , , , , , , , , , , , , ,		,							
06051G-GC-7 06051G-GN-3	BANK OF AMERICA CORP		02/03/2017	LYNCH		1,199,424	1,200,000	1,200,000	1,200,000						1,200,000		(576)	(576)		911/25/2027 . 207/21/2021 .
06050T-KW-1	BANK OF AMERICA NA		06/15/2017	MATURED		3,000,000	3,000,000	2,997,600	2,999,857		143		143		3,000,000		, / 14	, 1, 1 14		006/15/2017 .
067901-AQ-1	BARRICK GOLD CORPORATION	A	09/21/2017	CALLED @ 109.913		1,255,000	1,255,000	1,075,470	1, 125, 253		12,426		12,426		1, 137, 679		117,321	117,321		05/01/2023
				MIZUHO SECURITIES USA																
05526D-AW-5 07274E-AF-0	BAT CAPITAL CORPBAYER US FINANCE LLC	C	10/05/2017	INC.		1,410,311		1,400,000	15.613.679		(22, 449		(00, 440)		1,400,000		10,311	10,311		08/15/2022
0/2/4E-AF-0 05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		03/02/2017	BNP CAPITAL MARKETS SCHEDULED REDEMPTION	-	15,111,900 144,091		15,703,500 145,351	15,613,679		(22, 449		(22,449)		15,591,230	·	(4/9,330)	(479,330)	988	010/08/2021 . 305/26/2037 .
05538B-AH-8	BE AEROSPACE TERM LOAN		04/13/2017	Various		938, 182	938, 182	934,512	934,702		3,479		3,479		938, 182					712/16/2021 .
073685-AD-1	BEACON ROOFING SUPPLY INC.		12/04/2017	WELLS FARGO	-	318,086	313,000	313,000							313,000		5,086	5,086	1,738	311/01/2025 _
075887-BJ-7	BECTON DICKINSON AND COMPANY		06/19/2017	CALLED @ 109.355		5,000,000	5,000,000	4,958,617	4,965,582		5,801		5,801		4,971,383	<b></b>	28,618	28,618		08/01/2019 .
075887-BT-5 075887-BV-0	BECTON DICKINSON AND COMPANY BECTON DICKINSON AND COMPANY		12/28/2017	Various		1,961,784 1,411,816	1,960,000	1,960,000 1,400,000							1,960,000		1,784 11.816	1,784 11,816	22,779	006/06/2022 . 006/06/2024 .
87342R-AA-2	BELL_16-1A ABS		11/27/2017	Various		3,036,012		3,044,635	3,039,489		(17,578	)	(17,578)		3,021,911		14, 101	14, 101	115,503	305/25/2046 .
079860-AA-0	BELLSOUTH LLC		04/26/2017	CALLED @ 100.000		4,500,000	4,500,000	4,634,955	4,572,004		(72,004		(72,004)		4,500,000				200,750	04/26/2021 .
081437-AJ-4	BEMIS COMPANY INC		06/28/2017	WELLS FARGO	-	1,249,819		1,271,821	1,271,877		96		96		1,271,972		(22, 153)	(22, 153)		09/15/2026 .
67107V-AB-8 67107V-AE-2	BERLIN PACKAGING 1ST LIEN BERLIN PACKAGING LLC 2017 REPLC TL		06/01/2017 12/29/2017	Various SCHEDULED REDEMPTION	-	1,949,290 14,914	1,955,834 14,914	1,949,089 14,864	1,948,701		590 50		590 50		1,949,290 14,914				41,688	310/01/2021 . 110/01/2021 .
09247X-AC-5	BLACKROCK INC		04/19/2017	CALLED @ 102.033	·	5,000,000		4.959.800	4,996,275		1.564	<u> </u>	1.564	}	4.997.839	<u> </u>	2,161	2, 161		709/15/2017 .
		1		BANK OF AMERICA/MERRILL				, ,			,,004		1,504		, , , ,					
095370-AD-4	BLUE CUBE SPINCO INC		03/06/2017	LYNCH		182,250	150,000	150,000	150,000						150,000		32,250	32,250		10/15/2025 .
09624W-AD-8 05578M-AA-0	BLUEM 2006-2AB CDO - CF - LOANS BMC SOFTWARE FINANCE INC		06/01/2017	SCHEDULED REDEMPTION BARCLAYS	-	4,000,000 97.750	4,000,000	2,340,000	3,801,112		198,888		198,888 194		4,000,000 90.664		7.086	7.086		107/15/2018 _ 107/15/2021 _
05565E-AD-7	BMW US CAPITAL LLC	С	02/08/201/	BANK OF AMERICA/MERRILL	-	23.839.920	24,000,000	24.010.740	24,008,194		194	)	194		24.007.259		(167,339)		,	107/15/2021 . 004/11/2019 .
	BMW US CAPITAL LLC		06/20/2017	Various		11,831,460	12,000,000	11,998,330	11,998,555		(701		(701)		11,997,854		(166,394)	(166,394)		04/11/2021
				RBC DOMINION SECURITIES																
05565E-AL-9	BMW US CAPITAL LLC	C	03/02/2017	HODOM OTAL SY	-	725,243		749, 145	749, 193		30		30		749,223	<b></b>	(23,981)	(23,981)	6,629	09/15/2021 .
05565E-AM-7 096629-AA-8	BMW US CAPITAL LLC		05/19/2017		-	6,325,735 2,000,000		6,479,915 2,166,480	6,480,699 2,002,416		1,063		1,063		6,481,761		(156,026)	(156,026)		02/01/2017 02/01/2017
	BOISE CASCADE CO		04/21/2017		-	459.000			2,002,416		129		(2,410)		445.726		13.274	13,274		409/01/2017

### **SCHEDULE D - PART 4**

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
						1				11	12	13	14	15		1				
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									D.:				Change in			F				04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
097751-BF-7	BOMBARDIER INC	. A	10/20/2017	JPMORGAN CHASE & CO		102,250	100.000		89,372		1,146		1,146		90,518		11,732	11,732	7.809	01/15/2023
097751-BM-2	BOMBARDIER INC	A	12/11/2017	Various		251,563	250,000	223,250	224,297		2,004		2,004		226,301		25,261	25,261	22,625	03/15/2025
				CITIGROUP GLOBAL																
097751-BP-5	BOMBARDIER INC	A	06/09/2017	MARKETS		1,516,363	1,350,000	1,336,514	1,336,754		990		990		1,337,744		178,618	178,618		12/01/2021
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		12/15/2017	SCHEDULED REDEMPTION		937,828	937,828	1,075,201	980,456		(42,628)		(42,628)		937,828					09/15/2021
09788H-AJ-0	BOND PHARMACY INC. (ADV INFUSION)		10/06/2017	Various		12,031,250	12,031,250	11,912,843	11,892,701		138,549		138,549		12,031,250					05/25/2021
099724-AJ-5	BORGWARNER INC		06/08/2017	Various		5,023,450	5,000,000	5, 185, 850	5, 157, 756		(7,398)		(7,398)		5, 150, 359		(126,909)	(126,909)		03/15/2025
103304-BL-4	BOYD GAMING CORP	-	02/17/2017	EXCHANGE	- }	9,452,634	9, 175,000	9,478,595	9,456,556	·	(4,008)	)	(4,008)	}	9,452,547	<b> </b>	87			04/01/2026
05565Q-DG-0 05565Q-DL-9	BP CAPITAL MARKETS PLC	. In	06/27/2017	HSBC SECURITIES, INC CREDIT SUISSE		764,228	750,000	750,000 1.049.937	750,000		2		•		750,000		14,228 4,555	14,228		11/28/2023
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL	υ	12/29/2017	SCHEDULED REDEMPTION		1,054,494	1,050,000	1,049,937			537		537				4, 555	4,005		12/18/2020
11042A-AA-2	BRITISH AIRWAYS PLC ABS	D	12/20/2017	SCHEDULED REDEMPTION	-	103,373	103.373	103,373	103.373						103,373					12/10/2020
TIVELLAN E	SSII MIIIMIO I EO NEO	١		RBC DOMINION SECURITIES			100,070	100,070					ļ							
11134L-AA-7	BROADCOM CORPORATION	1	03/31/2017	DOMINION GEOGRIFIED		1,499,655	1,500,000	1,496,610			232		232		1,496,842	I	2,813	2,813	7 521	01/15/2020
		1	T	CITIGROUP GLOBAL			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									2,010	2,0.0	, , , , , , , , , , , , , , , , , ,	
11134L-AC-3	BROADCOM CORPORATION		10/18/2017	MARKETS		1,144,590	1, 126,000	1, 121, 406			650		650		1,122,056		22,535	22,535	25,429	01/15/2022
11134L-AE-9	BROADCOM CORPORATION		03/30/2017	Various		905,805	900,000				11		11		899,075		6,730	6,730	2,945	01/15/2024
07384M-6H-0	BSARM_04-12 RMBS		12/01/2017	SCHEDULED REDEMPTION		1,011,781	1,011,781	994,865			19,992		19,992		1,011,781				19,563	05/25/2037
07387B-EG-4	BSCMS_05-PW10 CMBS		08/01/2017	SCHEDULED REDEMPTION			713	168	106		( 106)		(106)							12/11/2040
118230-AE-1	BUCKEYE PARTNERS		07/01/2017	MATURED		9,000,000	9,000,000	8,983,260	8,999,080		920		920		9,000,000					07/01/2017 _
118230-AQ-4	BUCKEYE PARTNERS LP		10/27/2017	BARCLAYS		1,043,952	1,050,000	1,046,262	1,046,308		258		258		1,046,565		(2,613)	(2,613)		12/01/2026
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2	A	02/17/2017	SCHEDULED REDEMPTION		2,242,537	2,242,537	2,221,330	2,221,296		21,240		21,240		2,242,537					12/10/2021
12200B-AA-6 12189T-AY-0	BURLINGTN NORTH SANTA FE ABS		07/15/2017	SCHEDULED REDEMPTION		1, 104, 695	1,104,695	1,030,349	1,086,763		17,932		17,932		1, 104, 695					01/15/2021
	BURLINGTON NORTH SANTA F		05/01/2017	MATURED		3,500,000	3,500,000	3,498,250	3,499,925		75		75		3,500,000					05/01/2017
90357#-AH-9 90357#-AV-8	BURLINGTON NORTHERN ABS	-	04/01/2017 04/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	186,576	186,576	186,576	186,576						186,576				10, 170	04/01/2023
90357#-AV-8 90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2017	SCHEDULED REDEMPTION		119,677	119,677	119,677	119,677						119,677					04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2017	SCHEDULED REDEMPTION		299,786	299,786	299,786	299.786						299.786					04/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2017	SCHEDULED REDEMPTION		122,675	122,675	122.675	122,675						122.675					04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2017	SCHEDULED REDEMPTION		43.687	43.687	43.687	43.687						43.687					04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		_04/01/2017	SCHEDULED REDEMPTION		80,047	80,047	80,047	80,047											04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2017	SCHEDULED REDEMPTION		74,986	74,986	74,986	74,986						74,986				3,952	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		12/01/2017	SCHEDULED REDEMPTION		1,018,987	1,018,987	1,018,987	1,018,987		ļ	ļ	ļ	ļ	1,018,987	ļ	ļ		20,385	08/01/2022
		1		BAIRD (ROBERT W.) & CO.		1	1				1					1				
12429T-AC-8	BWAY HOLDING CO		03/07/2017			418,206	385,000	378,081	378,710		175		175		378,886		39,321	39,321		08/15/2021
12429T-AE-4	BWAY HOLDING CO		08/11/2017	Various		111,684	110,000	113,570			(44)		(44)		113,526		(1,842)	(1,842)	2,941	04/15/2025
064229-AG-2 05607B-AA-9	BWSTA_17-1 ABS	-	10/25/2017	DIRECT		040.057	040.057	040.050		·		·	·	}	040.057	·		}	0 400	04/15/2025
0560/B-AA-9 067383-AE-9	BXGNT_17-A ABS	-	12/02/2017 12/29/2017	Various EXCHANGE	+	313,657 7,998,768	313,657	313,650 7,998,560	7,998,640		/	·			313,657			4		10/04/2032
22533Y-AE-5	CAALT 17-2 ABS		10/25/2017	DIRECT			8,000,000				126		126						∠09,333	05/15/2026
413626-AU-6	CAESARS ENT OP CO TERM B-6B		05/03/2017	CITIBANK	-														156	
413626-AV-4	CAESARS ENT OPER CO TERM LOAN B-7	1	1.01/03/2017	CITIBANK		İ	İ						ļ						267	
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B	1	1.07/20/2017	SCHEDULED REDEMPTION		831.369	831.369	823.784	824.241		7 . 128		7.128		831.369					08/11/2022
12803P-AB-4	_CAJUN_17-1 ABS		11/20/2017	Various		82,500	82,500	81,860			640		640							08/20/2047
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2017	SCHEDULED REDEMPTION		326,760	326,760	326,760	326,760						326,760					05/10/2025
128195-AN-4	CALATLANTIC GROUP INC	.	.08/01/2017	Various		1,352,000	1,300,000	1,300,688	1,300,752	L	(80)	)	(80)	ļ[	1,300,673	ļ	51,327	51,327	41, 141	06/01/2026
128195-AP-9	CALATLANTIC GROUP INC		11/16/2017	Various		672,485	658,000	658,000							658,000		14,485	14,485		06/15/2027
129268-AA-6	. CALEDONIA GENERATING LLC ABS		12/31/2017	SCHEDULED REDEMPTION	-	2,589,757	2,589,757	2,589,757	2,589,757						2,589,757				34,785	02/28/2022
1		1		OPPENHEIMER & CO., INC.			:									1				
129500-AB-0	CALERES INC	-	11/09/2017	OLTHODOLD C	+	1,022,531	975,000	996,663	995,090		(3,563)	)	(3,563)	-	991,527		31,004	31,004	75,833	08/15/2023
404047 00 0	OH DINE CODD	1	44 (00 (00 =	CITIGROUP GLOBAL		201 5	100 5	201 1				J	/0		202 25-	1	700	70-		04 (45 (000)
131347-CC-8 131347-CF-1	CALPINE CORP	-	11/09/2017	MARKETS		204,683	198,000	204, 188			(231)		(231)		203,957 275,836		726 9,499	726 9,499		01/15/2024 01/15/2025
131347-CF-1 131347-CJ-3	CALPINE CORP	-		DEUTSCHE BANK AG DEUTSCHE BANK AG		285,335	298,000	275,427 238.041			409 4	·	409		275,836			9,499		01/15/2025
131347-CJ-3 136375-CC-4	CANADIAN NATIONAL RAILWAY CO	Δ	11/14/2017	MATURED	-	750,000	750,000	238,041		<b></b>	2,506		2,506		750,000	ļ	(0,642)	(0,042)		11/14/2017
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL			SCHEDULED REDEMPTION		918,712	918,712	914,447			3.772				918.712					04/10/2017
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		12/29/2017	SCHEDULED REDEMPTION	-	110.000			108.909		1.091		1.091		110.000					11/29/2023

### **SCHEDULE D - PART 4**

				;	Snowing All L	ong-Term B	onds and Sto	OCKS SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at		Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying						Disposal	(Loss) on Ga		(Loss) on	During	Maturity
	Description	_		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/	tization)/	Impairment	Value	Carrying Value	Disposai				Year	Date
fication	Description	eign	Date		Slock	Sideration	Par value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposal on	Disposai	Disposal	rear	Date
14149Y-BC-1	CARDINAL HEALTH INC		01/19/2017 _	BANK OF AMERICA/MERRILL LYNCH		11,022,770	11,000,000	10,992,875	10,996,549		150		150		10,996,699		26,071	26,071	23,238	06/15/2018
14149Y-BH-0	CARDINAL HEALTH INC			MORGAN STANLEY		1,411,620	1,400,000	1,400,000	10, 330, 343				130		1,400,000		11,620	11,620	838	
147446-AR-9	CASE NEW HOLLAND INC		06/01/2017	CALLED @ 103.113		458.000	458,000	498.327	473.690		(7.055)		(7.055)		466.635		(8.635)	(8.635)		12/01/2017
147528-E*-0	. CASEY'S GENERAL STORES, INC. SERIES B		03/30/2017 _	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000		(1,000)				1,350,000		(0,000)	(0,000)		03/30/2020
194204-AA-1	CASL_17-A_ABS		12/26/2017 .	Various		53,373	53,373	53,373							53,373				293	11/26/2046
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR		03/02/2017 _	Various		2,001,581	2,000,000	1,993,160	1,995,090		274		274		1,995,364		6,218	6,218	20,222	03/05/2020 _
124840-AA-6	CB MEDICAL SOUTH LLC ABS		12/15/2017 .	Various		517,212	517,213	517,213	517,213						517,213	ļ	(1)	(1)		08/15/2033
1248MG-AP-9	CBASS_07-CB1 RMBS	-	12/01/2017 .	SCHEDULED REDEMPTION		522,088	522,088	293,031	214,729		307,359		307,359		522,088	<b>}</b>				01/25/2047
17311Y-AE-3	CBASS_07-CB3_RMBS	-	12/01/2017 .	SCHEDULED REDEMPTION		970,521	970,521	550,581	463,014		507,507		507,507		970,521	····	00.000	00.000		02/25/2047
12503M-AA-6 17120C-AG-7	CBOE HOLDINGS INC		08/29/2017 10/25/2017 _	Various		1,750,908	1,726,000	1,721,840			77		77		1,721,918	} }	28,990	28,990	13,977	01/12/2027 02/15/2023
17 1200-AG-7 17305E-FN-0	CCCIT 14-A2 ABS	-	02/22/2017	SCHEDULED REDEMPTION		13,620,000	13,620,000	13,600,847	13,617,729		2,271		2,271		13,620,000	}			60 460	02/15/2023
16678R-BT-3	CCMFC 2004-A B1 RMBS	-	12/01/2017	SCHEDULED REDEMPTION		13,620,000	339,294		13,617,729		2,2/1		2,271		245,832	<b> </b>			1.964	
16678R-FD-4	CCMFC 06-1A RMBS		12/26/2017	Various		15.011	171.876	9.904			20,200		20,200		240,002		15.011	15.011	1,304	12/25/2046
16678R-CM-7	CCMFCF 04-BA RMBS		12/01/2017	SCHEDULED REDEMPTION		579, 122	579, 122	409,172	359,881		219,241		219,241		579, 122				5,892	10/25/2035
		1	T i	BANK OF AMERICA/MERRILL			,	.,	,				.,							
1248EP-BM-4	CCO HOLDINGS LLC			LYNCH		210,663	200,000	200,000	200,000						200,000		10,663	10,663	12,096	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC		07/21/2017 _			321,000	300,000	301, 125	301,046		(67)		(67)		300,978		20,022	20,022	12, 146	05/01/2026
				BANK OF AMERICA/MERRILL																
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	-	07/12/2017 .	LYNCH		281, 188	275,000	272,250			63		63		272,313		8,875	8,875		05/01/2027
14987K-AA-1 12513X-AH-5	. CD&R WATERWORKS MERGER SUB LLC		11/29/201712/01/2017 _	Various			485,000 11,715,736	485,000 7,917,408	8,914,778		(2,296,757)	150.652	(2,447,410)				9,700	9,700		08/15/2025 01/15/2046
12013X-AH-0	CD_06-CD2 CMBS		12/01/2017	OPPENHEIMER & CO., INC.			11,710,730				(2,290,737)	150,652	(2,447,410)		0,407,308				270, 197	01/13/2040
12508E-AE-1	CDK GLOBAL INC		11/09/2017	OFFERNIETMEN & CO., TING.		370.668	359,000	361.546			(126)		(126)		361.420		9,247	9,247	8 653	06/01/2027
12513G-BA-6	CDW LLC	-		JPMORGAN CHASE & CO		675,781	625,000	632,608	631.598		(404)		(404)		631.194	·	44.587	44.587		12/01/2024
	CDW LLC / CDW FINANCE CORP		04/03/2017	CALLED @ 106.182		3,000,000	3,000,000	3, 105,000	3.071.345		(4,608)		(4,608)		3,066,737		(66,737)	(66,737)		08/15/2022
12513G-BB-4	CDW LLC / CDW FINANCE CORP		08/15/2017 _	JPMORGAN CHASE & CO		171,600	165,000	165,250	165, 182		(25)		(25)		165, 156		6,444	6,444		09/01/2023
151020-AH-7	CELGENE CORP	.		DEUTSCHE BANK AG		1,379,592	1,350,000	1, 352, 147	1,351,825		(250)	)	(250)		1,351,576		28,016	28,016		08/15/2022
151020-AK-0	. CELGENE CORP			CALLED @ 100.395		2,000,000	2,000,000	1,995,840	1,998,604		807		807		1,999,411		589	589		08/15/2018
151020-AQ-7	CELGENE CORP		10/26/2017 .	Various		2,030,871	2,000,000	2,003,760	2,002,999		(663)		(663)		2,002,336		28,535	28,535		08/15/2020
15135U-AG-4	CENOVUS ENERGY INC	A	01/04/2017 .	BARCLAYS		145,800	150,000	132,450	134 , 155		54		54		134, 208		11,592	11,592	1,800	08/15/2022
15135U-AH-2	CENOVUS ENERGY INC	Δ	03/31/2017	BANK OF AMERICA/MERRILL LYNCH		676,650	765,000	587,600	589,615		723		723		590,338		86,312	86,312	10 000	09/15/2042
13 1330-ATT-2	OLINOTOG LINLING			CITIGROUP GLOBAL	†			000, اهن	08,015				123			<b> </b>	00,312	00,312	10,009	03/ 13/ 2042
15135B-AJ-0	CENTENE CORPORATION		10/26/2017	MARKETS		413,000	400,000	400.000	400,000		L		L		400.000		13,000	13,000	18.525	01/15/2025
15189W-AC-4	CENTERPOINT ENERGY RESOU		11/01/2017	MATURED		4,000,000	4,000,000	3,986,320	3,998,522		1,478		1,478		4,000,000					11/01/2017
156700-AR-7	CENTURYLINK INC		05/17/2017 .	Various		7,786,563	7,250,000	7,364,263	7,335,436		(2,321)		(2,321)		7,333,115	ļ	453,447	453,447	169,671	06/15/2021
156700-AS-5	CENTURYLINK INC			Various		23,997,835	23,250,000	23,421,525	23,387,835		(16,624)		(16,624)		23,371,211	ļ	626,624	626,624		03/15/2022
156700-AW-6	CENTURYLINK INC			Various		5,654,646	5,650,000	5,692,500	5,671,552		(5,387)		(5,387)		5,666,165	ļ ļ	(11,519)	(11,519)		04/01/2020
156700-AL-0	CENTURYTEL INC			MATURED		1,500,000	1,500,000	1,307,386	1,492,524				7,476		1,500,000	}				04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		08/08/2017 .	Various	I	1,018,380	1,000,000	946,560	955,259		1,692		1,692		956,952	}	61,428	61,428		12/15/2021
12527G-AA-1 12527G-AB-9	. CF INDUSTRIES INC		12/01/2017 _ 12/26/2017 _	Various TENDER OFFER		7,247,555 1,873,639	7,208,000 1,778,000	7,640,219 1,981,543	7,589,369 1,970,943		(234,658)		(234,658)		7,354,712 1,916,244		(107, 157)	(107,157). (42,605).		05/01/2018 05/01/2020
12527G-AB-9 12527G-AC-7	CF INDUSTRIES INC		03/24/2017	Various		932,600	1,778,000	952.500	953,656		1,351	'	1,351		1,916,244	<u> </u>	(22,407)	(22,407)		06/01/2020
12527G-AD-5	CF INDUSTRIES INC	-1	.03/24/2017	Various		298.963	350,000	310.563	310.678		100		100		310.778	ļ	(11,816)	(11,816)		06/01/2043
12527G-AH-6	CF INDUSTRIES INC	.]	03/02/2017	Various		1,062,063	1,050,000	1,043,543	1,043,599		71		71		1,043,671		18,392			12/01/2026
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR	B	06/06/2017	DIRECT		38,302,700	38,302,700	48,618,984	35, 118, 094		9,365		9,365	13,642,696	48,770,156	(11,254,262)	786,806	(10,467,455)	542,315	06/30/2050
161175-AX-2	CHARTER COMMUNICATIONS OPERATING L		08/02/2017 _	GOLDMAN, SACHS & CO		5, 161, 080	5,000,000	5,016,988	5,016,695		(2,561)		(2,561)	ļ	5,014,133	ļ	146,947	146,947	178,552	07/23/2020
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		08/09/2017 .	Various		1,327,320	1,250,000	1,260,960	1,260,845		(1,075)		(1,075)		1,259,770	ļ	67,550	67,550		07/23/2022
161630-BD-9	. CHASE 2007-A1 11M1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		1,316,583	1,504,651	1,047,734	1,067,047		249,536		249,536		1,316,583	<b> </b>				03/25/2037
16282F-AC-5	CHECKOUT HOLDING CORP TLB		04/28/2017 .	Various		2,068,667	2,334,091	2,324,626	2,326,322		378		378		2,326,269		(257,602)	(257,602)		04/09/2021
163851-AD-0	CHEMOURS COMPANY		10/12/2017 .	Various	<del> </del>	800,200	800,000		736,897		66		66	}	736,962	<b>}</b>	63,238	63,238		05/15/2025
163893-AD-2 16412X-AA-3	CHEMTURA CORPCHENIERE CORPUS CHRISTI HOLDINGS L		07/15/2017 . 05/09/2017 .	CALLED @ 102.875EXCHANGE		3,000,000	3,000,000	3,041,250	3,019,997 500,000		(4,016)	' <del> </del>	(4,016)	ļ	3,015,981	<b>}</b>	(15,981)	(15,981)		07/15/2021 06/30/2024
16412X-AB-1	CHENTERE CORPUS CHRISTI HOLDINGS L	-	05/09/2017 .	EXCHANGE		290,000		290,000	290,000						290,000	}				06/30/2024
10+12A-AD-1	SENTER CONTROL OF THE PROPERTY	-		CITIGROUP GLOBAL		230,000	250,000		∠30,000						230,000	ļ				00/01/2020
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L	.1	08/24/2017	MARKETS		145,463	135,000	139,942			(165)	L	(165)	L	139,777	L	5.685	5,685	5.728	03/31/2025
					,											, p				

							Bonds and Sto										T.			
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP Identi-		Eor	Dianagal	Nama	Number of Shares of	Con			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain	Received During	tractual Maturity
fication	Description	For- eian		Name of Purchaser	Stock	Con- sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized		Carrying Value	Disposai		on Disposal	(Loss) on Disposal	Year	Date
	CHESAPEAKE MIDSTREAM PARTNERS	Cigii	02/23/2017	CALLED @ 103.063	Otock	400,000	400.000	425.000	411,649	Decrease	(517		(517)		411, 133	Disposai	(11, 133)	(11,133)	27,088	
170228-AB-6	CHITTENDEN CORP		02/14/2017	MATURED		13,000,000	13,000,000	12,984,920	12,999,788		212		212		13,000,000		(11, 100)	(11,100)	52,726	
	CHS COMM HEALTH SYS 2021 TL-H		11/03/2017 .	SCHEDULED REDEMPTION		1,035,678	1,035,678	1,030,823	91,388		944,289		944,289		1,035,678				7,039	01/27/2021
	CHS COMMUNITY HEALTH 2018 TLF		03/16/2017 .	Various		1,324,890	1,324,890	1,317,254	1,316,579		8,310		8,310		1,324,890				16,227	
	CHS/COMMUNITY HEALTH SYSTEMS INC		11/09/2017 .	Various		1,230,689	1,255,000	1,255,000							1,255,000		(24,311)	(24,311)		03/31/2023 .
	CINTAS CORPORATION NO. 2		12/01/2017 .	MATURED		7,000,000	7,000,000	6,992,860	6,999,151		849		849		7,000,000					12/01/2017
17275R-BC-5	CISCO SYSTEMS INC		08/21/2017 .	MARKETS	+	5,998,660	6,000,000	5,995,440	5,995,774	ļ	199		199	. <del> </del>	5,995,973	ļ	2,687	2,687		02/28/2026
	CIT GROUP INC	-	05/04/201707/06/2017 .	CALLED @ 104.552 MORGAN STANLEY	-	1,000,000 192,143	1,000,000	1,065,000 191,675	1,042,448		(11,435		(11,435)		1,031,013 190,796		1,346	(31,013)		04/01/2018
	CITIGROUP INC			MATURED	-	500,000	500,000		499.683		317		317	'			1,340	1,040	2,008	05/01/2017
	CITIGROUP INC	-	06/15/2017 _	GOLDMAN, SACHS & CO CITIGROUP GLOBAL		732,248	750,000	749,558	749,565		18		18		749,583		(17,335)	(17,335)	15,933	10/21/2026
17453B-AW-1	CITIZENS COMMUNICATIONS		08/24/2017 .	MARKETS		1,750,000		1,750,000	1,750,000						1,750,000					03/15/2019
	CLEAN HARBORS INC		08/01/2017 .	CALLED @ 101.313		224,000	224,000	224,000	224,000						224,000					08/01/2020
	CLEAR CHANNEL WORLDWIDE		11/08/2017	DEUTSCHE BANK AG		1,026,250	1,000,000	1,000,000	1,000,000						1,000,000		26,250	26,250	64,097	
	CLUBCORP CLUB OPERATIONS INC		09/18/2017 .	Various		6,718,962	6,160,000	5,949,182	5,964,714		14,261		14,261		5,978,975		739,988	739,988		12/15/2023 .
210518-B#-2 19240C-AA-1	CMS ENERGY / CONSUMERS ENERGY (2010_08 T COGENT COMMUNICATIONS GROUP INC		10/15/2017 .	MATURED		15,000,000 566,500	15,000,000	15,000,000 551.125	15,000,000		(43)		(43)		15,000,000 551,067		15,433	15,433		10/15/2017
	COLOUROZ INVESTMENT 1 GMBH TLC		12/29/2017	SCHEDULED REDEMPTION		1,419		1,409	1,408		(40		(43)	'	1,419		10,400	10,433	ا00, 10, 10, 100 11	09/07/2021
	COLOUROZ INVESTMENT 2 LLC TLB2		1.12/29/2017	SCHEDULED REDEMPTION	-	8,581		8.352	8.332		250		250		8.581				67	09/07/2021
20007#-AB-3	COMAR LLC TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		118,750	118,750	118,276	118,209		541		541		118,750				1.634	10/21/2019
20030N-BS-9	COMCAST CORP		03/10/2017 .	GOLDMAN, SACHS & CO		4,832,250	5,000,000	5, 143, 050	5, 133, 527		(2,628)	)	(2,628)		5, 130, 899		(298,649)	(298,649)	84,875	03/01/2026 .
20030N-AU-5	COMCAST CORPORATION		11/15/2017	MATURED		2,032,000	2,032,000	2, 138, 375	2, 122, 094		(90,094		(90,094)		2,032,000					11/15/2017
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		12/29/2017	Various		3,548	3,684	3,233			451		451		3,684		(136)	(136)	30	
201723-AJ-2	COMMERCIAL METALS CO		07/25/2017 .	TENDER OFFER		2,571,875	2,500,000	2,495,700	2,499,078		289		289		2,499,367		72,508	72,508		08/15/2018
201723-AK-9	COMMERCIAL METALS CO		11/15/2017 .	MARKETS		680 , 153		668,828	238,316		1,228		1,228		672, 185		7,968	7,968		05/15/2023
202795-HS-2	COMMONWEALTH EDISON		09/15/2017	MATURED		7,000,000	7,000,000	7,518,280	7,054,784		(54,784		(54,784)		7,000,000					09/15/2017
203372-AM-9 203372-AN-7	COMMSCOPE INC		03/07/201703/13/2017	BARCLAYS		207,250	200,000	208,000	207,823		(244	)	(244)		207,579 150,000		(329)	(329)		06/15/2024 .
203372-AN-7 20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN			SCHEDULED REDEMPTION		111.875	150,000	150,000	111,777		98		98		150,000					06/15/2020
	CONCHO RESOURCES INC					987,470		980,000	980,000		90		90		980,000		7,470	7,470		01/15/2025
20653P-AA-0	CONCORDIA INTERNATIONAL CORP	Α	02/03/2017	or Livillian a co., 110.	[	410,553	476,000	474,525	474,557	L	19	L	19	L	474,577	L	(64,024)	(64,024)	13.237	04/01/2022 .
20824X-AA-7	CONN_16-B ABS		11/15/2017 .	SCHEDULED REDEMPTION		5,550,143		5,549,892	5,549,910		233		233		5,550,143					10/15/2018
	CONSOLIDATED COMM INC INITIAL TL		12/29/2017	SCHEDULED REDEMPTION		14,476	14,476	14,476	14,476	ļ	ļ			ļ	14,476	ļ	ļ	ļ [	110	10/05/2023
	CONSOLIDATED EDISON / (FORMERLY HAWKEYE	-	06/30/2017 .	SCHEDULED REDEMPTION SUSQUEHANNA FINANCIAL	-	18,515	18,515	18,515	18,515			-			18,515					06/30/2022
	CONSOLIDATED EDISON COMPANY OF NEW		02/24/2017 .	GROUP LLLP		316,216		307,300	307,303		4		4		307,307		8,908	8,908		12/01/2056
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW	-		Various	+	1,129,488	1,120,000	1,115,565	/ 107 6:-	<b></b>	ļ <u>1</u>		ļ <u>1</u>	J	1,115,566	<b></b>	13,922	13,922		11/15/2057
	CONTINENTAL (UNITED) AIRL NEW TLB	-		RBC DOMINION SECURITIES		4,090,625	, , ,	4, 106, 738	4, 107,915		(17,290)	,	(17,290)		4,090,625					04/01/2019
	CONTINENTAL RESOURCES		06/01/2017 .	BANK OF AMERICA/MERRILL		300,469		271,250	274,064		1,601		1,601		275,666		24,803	24,803		09/15/2022
	CONTINENTAL RESOURCES INC		01/13/2017 .	LYNCH	+	351,000		272,000	273,091	ļ	70		70	·	273, 161	ļ	77,839	77,839	2,613	
212015-AR-2	CONTINENTAL RESOURCES INC		12/06/2017 .	Various	+	437,250	440,000	440,000	1 000 010		0.407		0.407		440,000		(2,750)	(2,750)	E0 000	01/15/2028
	CONTL AIRLINES 2010-A ABS		07/12/201710/29/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	1,232,419 22,548	1,232,419	1,227,490 23,450	1,230,012 23,417		2,407		2,407		1,232,419 22,548				52,686	07/12/2022
	CORECIVIC INC		11/20/2017	STIFEL CAPITAL MARKETS	-	49.750	22,548		20,41/		(008)	/	(008)	'			(250)	(250)	1,240 257	10/15/2027
219350-BF-1	CORNING INC	1	11/20/2017	MORGAN STANLEY		512,992	526,000								525,800		(12,808)	(12,808)	447	
220517-AA-4	CORTES NP ACQUISITION CORP		12/15/2017	Various		1,384,588	1,300,000	1,309,000	1,308,828		(355	)	(355)		1,308,473		76,114	76,114		10/15/2024
22160K-AH-8	COSTCO WHOLESALE CORP		02/16/2017 _	JPMORGAN CHASE & CO		4,944,550	5,000,000	4,947,650	4,960,702		1,020		1,020		4,961,722		(17, 172)	(17, 172)	58,438	02/15/2022
22160K-AE-5	COSTCO WHOLESALE CORPORATION		06/15/2017 .	CALLED @ 100.000		15,000,000	15,000,000	15,018,150	15,016,311		(7,756		(7,756)		15,008,555		(8,555)	(8,555)		12/15/2017
22164E-AC-9	COTIVITI CORP TLB	-	12/29/2017 .	SCHEDULED REDEMPTION	-	7,761	7,761	7,725	7,723		38		38		7,761				141	
22235C-AC-8 22284M-AL-6	COUNTRY FRESH FIRST LIEN TL		12/29/2017 .	SCHEDULED REDEMPTION	-	655,329	655,329	645,967			35,284				655,329				5,624	
	CP OPCO LLC (CLASSIC PARTY) REVOL	1		SCHEDULED REDEMPTION Various	-						764		764		762,690				25.062	09/27/2024 .

							Bonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
OLICID					Ni								Adjusted				Deellera	T-4-1 O-1-		
CUSIP		_	D: 1		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
22409*-AB-7	CP OPCO LLC TERM LOAN A		08/01/2017 .	SCHEDULED REDEMPTION		1, 135, 344	1, 135, 344	1, 106, 253	1, 106, 253		17,850		17,850				11,241	11,241	4,053	
22409*-AC-5	. CP OPCO LLC TERM LOAN B1		08/01/2017 .	Various		4,957	1,721	3,706	1,613		108		108		4,957					03/31/2019
22409*-AD-3	_ CP OPCO LLC TERM LOAN C		09/29/2017 _	Various																03/31/2019
22411Y-AD-4	_ CPSI_17-C ABS		10/25/2017 .	DIRECT																06/15/2023
067383-AC-3	CR BARD INC		12/29/2017 .	EXCHANGE		4,987,432	5,000,000	4,964,100	4,983,653		3,737		3,737		4,987,411		21	21		01/15/2021
13056J-AB-0 225401-AB-4	. CRART_15-3 ABS		03/15/2017 .	SCHEDULED REDEMPTION HSBC SECURITIES. INC.		2,631,252	2,631,252	2,631,021	2,631,232		19		19		2,631,252		28.035	00.005	4, 197	
226373-AJ-7	CREDIT SUISSE GROUP AG	. D	11/13/2017 . 03/14/2017 .	TENDER OFFER		1,528,035 588,810	1,500,000 570,000	1,500,000 547,200	549,276		937		937		1,500,000 550,213		28,035	28,035 38,597		01/09/2023 _
17310N-AH-1	CRMSI 2006-3, M2 RMBS		12/01/2017 .	SCHEDULED REDEMPTION	1		226,575				(36,568	\ <del></del>	(36,568)	J		<b> </b>				12/15/202004/25/2037
17310N-AH-1	CRMST 2006-3, M2 RMBS	-	08/25/2017 .	Various	-					l	(30,308	<b>/</b>	(30,008)			<b> </b>				11/25/2036 .
173109-AH-2	CRMSI 07-1 RMBS		12/01/2017	SCHEDULED REDEMPTION			1,888,177	508.303	17,059		(17,059	,	(17,059)							03/25/2037
173103-AII-2	CRMS1_07-1 RMBS		12/01/2017	SCHEDULED REDEMPTION	-		1,866,541	448,018			(17,009	′	(17,009)							06/25/2037 .
22819K-AA-8	CROWN AMERICAS LLC			EXCHANGE		499,417	500,000	499,375	499,384		33		33		499,417					09/30/2026 .
		1	T	CITIGROUP GLOBAL		, 411		,00,070	100,004											
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP		.07/07/2017 .	MARKETS		768,945	750,000	746,835			114		114		746,949		21,996	21,996	13,333	03/01/2027 _
				BANK OF AMERICA/MERRILL		, , ,	,	,							, ,		,	, , ,		
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		09/05/2017 .	LYNCH		1,409,030	1,400,000	1,396,094			49		49		1,396,143		12,887	12,887	4,480	09/01/2024
228227-BD-5	. CROWN CASTLE INTL CORP			BARCLAYS		21,237,560	19,484,000	19,564,218	19,553,239		(2,714	)	(2,714)		19,550,524		1,687,036	1,687,036		01/15/2023
126307-AF-4	CSC HOLDINGS LLC		11/15/2017 .	GOLDMAN, SACHS & CO		2,415,938	2,250,000	2,430,000	2,369,049		(19, 171		(19, 171)		2,349,878		66,059			11/15/2021
126307-AH-0	CSC HOLDINGS LLC		11/15/2017	GOLDMAN, SACHS & CO		5,950,863	6,215,000	6,363,275	6,342,342		(12,785	)	(12,785)		6,329,557		(378,694)	(378,694)		06/01/2024 _
126307-AQ-0	CSC HOLDINGS LLC		11/22/2017 .	CREDIT SUISSE		515,000	500,000	500,000	500,000						500,000		15,000	15,000		04/15/2027
225458-6G-8	. CSFB 2005-9 5A9 RMBS		12/01/2017 .	Various		450 , 104	580,883	415,932	432,087		31,940		18,017		450 , 104					10/25/2035
225470-Q8-9	_ CSMC 2006-3 5A5 RMBS		10/01/2017 .	Various		340,763	404,227	241,112	250,371		96 , 167	5,775			340,763					04/25/2036
22959#-AA-9	_ CSOLAR IMPERIAL VALLEY SOUTH LLC		12/31/2017	SCHEDULED REDEMPTION		539, 116	539, 116	539, 116	539, 116						539, 116					09/30/2038 _
12646R-AB-1	CST BRANDS INC		07/28/2017 .	CALLED @ 104.926		19,558,000	19,558,000	19,309,878	19,374,483		12,359		12,359		19,386,842		171, 158	171, 158		05/01/2023
126408-HE-6	. CSX CORP		03/20/2017 .	JPMORGAN CHASE & CO CITIGROUP GLOBAL			10,000,000	9,959,600	9,960,317		807		807		9,961,124		(661,424)	(661,424)	111,944	11/01/2026
126408-HH-9	CSX CORP		06/20/2017	MARKETS		1,391,541	1,366,000	1.364.333			20		20		1.364.354		27.187	27.187	6 410	06/01/2027
126415-AB-4	CTC BEAVER VALLEY FUND		06/01/2017 .	MATURED		1,000	1,360,000	1,304,333	1,000		20		20		1, 304, 334		21 , 101	21 , 101		06/01/2027
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2017 .	MATURED			8, 135, 040		8, 119,377		15,663		15,663		8 , 135 , 040					08/01/2017
91374*-AN-7	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		.08/01/2017	MATURED		8,497,000	8,497,000	8.497.000	8,485,990		11,010		11,010		8,497,000					08/01/2017
	CTL EMBARQ / UNITED TELEPHONE COMPANY OF			MATURED		6.635.000	6.635.000	6.635.000	6,628,207		6.793		6,793		6,635,000					08/01/2017
	CVS CTL CERTS/FIRST SEC BK ABS			SCHEDULED REDEMPTION		280,020	280,020	280,020	280,020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				280,020					01/10/2024
		1		BANK OF AMERICA/MERRILL	.]	200,020			200,020											
126650-CH-1	CVS HEALTH CORP		01/25/2017 .	LYNCH		24,469,482	24,407,000	24,390,258	24, 398, 235		448		448		24,398,683		70,799	70,799	244,748	07/20/2018 .
126650-CK-4	CVS HEALTH CORP		_09/25/2017 _	BNP CAPITAL MARKETS		1,771,417	1,700,000	1,720,845	1,717,690		(2, 188		(2, 188)		1,715,502		55,915	55,915	70,574	07/20/2022 _
126650-CU-2	CVS HEALTH CORP		.03/09/2017	CREDIT SUISSE		4,681,750	5,000,000	4,956,950	4,959,187	<b> </b>	766		766		4,959,954	ļ	(278, 204)	(278,204)	41, 128	06/01/2026
126650-BC-3	CVS PASS-THROUGH TRUST ABS		12/10/2017 .	SCHEDULED REDEMPTION		1, 192,851	1, 192, 851	1, 192,851	1,296,988		( 104 , 137		(104, 137)		1, 192, 851					01/10/2028 .
12667F-XJ-9	. CWALT 2004-J11 1CB1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		109,486	109,486	106,355	106,681		2,805		2,805		109,486					01/25/2036 _
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2017 .	SCHEDULED REDEMPTION	-	1,274,875	1,274,875	1, 144, 183	877,283		397,592		397,592		1,274,875					07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2017	SCHEDULED REDEMPTION		749,423	853,064	705,738	546,637		202,786		202,786	ļ	749,423	ļ		<b> </b>		05/25/2036 _
02151N-AB-8	CWALT_07-18CB RMBS	-	12/25/2017 .	SCHEDULED REDEMPTION		1, 108, 500	1,202,469		537,762	<b> </b>	570,738		570,738	ļ	1, 108, 500	ļ		<b> </b>		08/25/2037
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2017 .	Various		566,499	570,696	412,500	407,445		159,054		159,054		566,499					01/25/2038
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		1,434,343	1,525,100	1, 188, 737	1,083,519		350,824		350,824		1,434,343					05/25/2036
12544W-AG-2 12669G-NM-9	CWHL 2007-HY3 4A1 RMBS		12/01/2017	SCHEDULED REDEMPTION		502, 101 52, 364	506, 122 52, 364	351,582 52,269	312,550	<del> </del>	189,551	,}	189,551	}	502, 101 52, 364	<b>}</b>		}	8,238	
12669G-NM-9 12543P-AK-9	_ CWHL_05-7 RMBS		12/25/2017 . 12/01/2017 .	Various		52,364	52,364	52,269			52,343								12,363	
12543P-AK-9 12668X-AF-2	CWHL_06-21 HMBS		12/01/2017	SCHEDULED REDEMPTION	+		415,492				ე∠, 343	315	ລາ,429		354,652					
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2017	SCHEDULED REDEMPTION	-	693.680	693,680	693.672	693.677		3		3		693,680	·			21,920	
12670B-AF-6	CWL 2007-S2 A6 RMBS	1	12/01/2017	SCHEDULED REDEMPTION		789.747	789.747		789.748		/1	)	(1)		789.747	ļ				05/26/2037
12666R-AF-7	CWL 06-9 RMBS	1	12/01/2017	SCHEDULED REDEMPTION		513,411	552,074	368,003	272, 158		241,252	,	241,252		513,411					08/27/2046 .
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	12/31/2017	SCHEDULED REDEMPTION		969.298	969.298	969.298	969.298						969.298					03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	12/29/2017	Various		327,916	327,916	327,916	352,050						327,916					03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	12/29/2017	Various		498,527	498,527	498,527	536,447						498,527					03/31/2023
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	12/29/2017	SCHEDULED REDEMPTION		506,836	506,836	506,836	506,836						506,836				11,479	03/31/2023
23283P-AN-4	CYRUSONE LLC		11/02/2017	. STIFEL CAPITAL MARKETS .		211,438	199,000	209,696			(10		(10)		209,686		1,752	1,752	1,515	03/15/2027
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC	C		MATURED		2,000,000	2,000,000	1,987,840	1,995,764		4,236		4,236		2,000,000					08/01/2017 _
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC	C	06/20/2017	MORGAN STANLEY		3.257.573	3,250,000	3.231.058	3.236.351	l	1.988		1.988		3.238.338	İ	19.234	19,234	59 109	03/02/2020

							Bonds and Sto										1			
1	2	3	4	5	6	7	8	9	10				Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Foreign					Bond	
															Dools/					
									Dulan Vaan			Year's	Change in	Exchange	Book/	F			Interest/	04-4
									Prior Year	1	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OL LOUB									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		1_	- ·		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
233851-BY-9	DAIMLER FINANCE NORTH AMERICA LLC	. C	08/03/2017 .	MATURED		20,000,000	20,000,000	19,992,200	19,997,678		2,322		2,322		20,000,000					008/03/2017
23422R-AA-0	DAKOTA SUB MERGER INC		11/08/2017	Various		1, 129, 935	1,061,000	1,047,112	1,047,487		891		891		1,048,378		81,557	81,557	124, 183	309/01/2024
005000 10 0	DANK FAMILIANA LAWFARDANDO OLDI		04/40/0047	CITIGROUP GLOBAL		000 055	044.000	044.000							044.000		0.055	0.055		
235822-AB-9 235825-AC-0	DANA FINANCING LUXEMBOURG SARLDANA HOLDING CORP		04/10/2017 . 09/18/2017 .	MARKETS		920,855 2,500,000	914,000 2,500,000	914,000 2.573.125	2,545,460		(11, 472)		(11,472)		914,000 2.533.988		6,855	6,855		404/15/2025 509/15/2021
235851-AN-2	DANAHER CORP		06/14/2017	TD SECURITIES		10,013,100	10,000,000	9,986,600	9,992,301		2.085		2,085		2,533,988		18,714	(33,988)		309/15/2021
24023K-AA-6	DBS GROUP HOLDINGS LTD	D	02/22/2017	WELLS FARGO		1,505,370	1,500,000	1,502,670	1,501,904		(114		(114)		1,501,790		3.580	3,580		207/16/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		11/30/2017	SCHEDULED REDEMPTION		790,705	790,705		790,705			/			790,705					411/30/2023
23307*-AC-6	DC ARENA LP		11/30/2017 .	SCHEDULED REDEMPTION		1,355,120	1,355,120	1,355,120	1,355,120			ļ			1,355,120				88,896	611/30/2023
254683-BJ-3	DCENT_2014-A3 ABS		04/15/2017 .	SCHEDULED REDEMPTION		13,557,000	13,557,000	13,586,335	13,560,390		(3,390		(3,390)		13,557,000					210/15/2019
242370-AD-6	DEAN FOODS CO		11/28/2017 .	STIFEL CAPITAL MARKETS	-	250,231	251,000	259,010	257,879		(1,287		(1,287)		256,592		(6,360)	(6,360)		203/15/2023
L2324E-AB-7	DELOS AIRCRAFT TERM LOAN B ILFC			EXCHANGE	-	2,001,639		2,001,659	2,001,657		(18	)	(18)		2,001,640		(1)	(1)		503/06/2021
24736V-AA-0 247361-ZJ-0	DELTA AIR LINES CLASS A ABS	-	07/02/2017 .	SCHEDULED REDEMPTION		619,581 719,257			619,581						619,581		19,349	19,349		401/02/2020
24/361-ZJ-0 24823U-AH-1	DELTA AIR LINES INC		07/13/2017 . 12/04/2017 .	BARCLAYS			700,000 450,000		233,358		18,351							19,349		003/15/2022 107/15/2023
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/11/2017	GOLDMAN, SACHS & CO		8,530,104	8,800,000	8,785,832	8,786,600		800		800		8,787,399		(257, 295)	(257, 295)		709/19/2021
55377G-AJ-2	DH PUBLISHING LP TERM LOAN		12/22/2017	SCHEDULED REDEMPTION		45.069			5,700,000		241		241		45.069		(207,200)	(207,200)		08/21/2023
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM		.02/16/2017	Various			8,250,000	8,258,205	8,256,663		(388)	)	(388)		8,256,276		174,729	174,729	60,973	306/01/2019
25271C-AM-4	DIAMOND OFFSHORE DRILLING INC		03/15/2017 .	BARCLAYS		152,688	175,000	126,000	129,551		1,090		1,090		130,641		22,047	22,047	2,331	111/01/2023
25278X-AC-3	DIAMONDBACK ENERGY INC		07/28/2017 .	EXCHANGE		599,305		599,250	599,260		46		46		599,305					511/01/2024
25278X-AF-6	DIAMONDBACK ENERGY INC		06/19/2017 .	Various		726, 190		704,093	704, 110		264		264		704,373		21,817	21,817		005/31/2025
254709-AD-0	DISCOVER FINANCIAL SVS		06/12/2017 .	MATURED		5,000,000	5,000,000	4,989,800	4,999,393		607		607		5,000,000				161,250	006/12/2017
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC		10/06/2017	RBC DOMINION SECORITIES	'	1,410,360	1,400,000	1,400,000							1,400,000		10,360	10,360	1 50/	409/20/2019
23470D-AI-4	DISCOVERI COMMUNICATIONS EEC	-	10/00/2017	BANK OF AMERICA/MERRILL			1,400,000	1,400,000							1,400,000		10,300	10,300	1,304	03/20/2013
25470X-AJ-4	DISH DBS CORP		10/16/2017	LYNCH	•	1, 181, 250	1, 125,000	1, 146, 094	1, 139, 871		(1,874	)	(1,874)		1, 137, 997		43,253	43,253	83.168	807/15/2022
25470X-AW-5			10/16/2017	CREDIT SUISSE		4,556,250	4,500,000	4,575,000	4,574,657		(6,240		(6,240)		4,568,417		(12, 167)	(12, 167)		711/15/2024
				UNION BANK OF																
25470X-AY-1	DISH DBS CORP		01/26/2017	SWITZERLAND		105,090	93,000	104,393	104,248		(74		(74)		104, 174		916	916		507/01/2026
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		10/02/2017 .	SCHEDULED REDEMPTION		20,958	20,958	20,914	20,913		45		45		20,958					306/08/2020
25674D-AF-0 25674D-AJ-2	DOLLAR TREE TLB2		11/09/2017 .	Various SCHEDULED REDEMPTION		2,020,000 673,671	2,000,000 673,671	2,000,000 667.888	2,000,000 667.917		5.754		5.754		2,000,000 673,671		20,000	20,000		207/06/2022 307/06/2022
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		05/19/2017	Various		1,093,269		1,089,696	1,089,431		3,838		3,838		1,093,269					905/28/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP	1				970.000	970,000				10		10		969.984		16	16		905/01/2018
		1		MIZUHO SECURITIES USA		,		, , , , ,												
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC		10/18/2017	INC		3,050,805	3,000,000	2,998,860	2,998,867		119		119		2,998,986		51,819	51,819	79,815	512/15/2023
		1		RBC DOMINION SECURITIES	1	I						1				I				
26208B-AN-0	DRIVE_16-C ABS		08/25/2017 .			4, 108, 281	4,000,000	3,999,216	3,999,240		148		148		3,999,388		108,893	108,893		303/15/2024
25272X-AA-3 26244E-AA-8	DROT_17-1 ABS DRSLF 2014-34A CDO - CF - LOANS		12/20/2017 . 04/17/2017 .	Various SCHEDULED REDEMPTION		393,185	393, 185	393,086 5,000,000	5,000,000		99		99		393, 185					303/20/2024 B10/15/2026
26244E-AA-8 23334B-AA-2	DTE_ENERGY_CNTR		10/31/2017	SCHEDULED REDEMPTION	-	1,705,000		1,759,882	1,730,136		(25, 136)	,	(25, 136)		1,705,000					904/30/2024
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS		02/14/2017	SCHEDULED REDEMPTION	-	1.381.055	1,703,000	1.098.018	1,342,576		38.479				1.381.055					511/14/2021
23341M-AC-5	DUNN PAPER TLB		12/21/2017	SCHEDULED REDEMPTION		352, 174			348,254		3,920		3,920		352, 174				2,044	
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		_07/20/2017	Various		1, 123, 289	1,120,000	1,120,000							1,120,000		3,289	3,289	42	208/01/2027
26817R-AN-8	DYNEGY INC		05/19/2017 .	Various		868,863		818,368	821,015		1,604		1,604		822,619		46,243	46,243	33,409	911/01/2022
26817R-AP-3	DYNEGY INC		05/02/2017 .	CREDIT SUISSE		711,750		756,600	757,882	<b> </b>	706		706	ļļ	758,588	ļ	(46,838)	(46,838)	30,398	811/01/2024
26817R-AS-7 26969P-AA-6	DYNEGY INC		09/06/2017 .	Various		730,950	725,000	709,888	710,074 2,170,852		898		898		710,972		19,978	19,978		701/15/2025
26969P-AA-6 27034M-AB-0	EAGLE MATERIALS INC	-	01/24/2017 .	WELLS FARGO	-	2,144,625 4,216,729	2,150,000 4,201,684	2,171,500 4,200,359	2, 170, 852		232		(167)		2,170,685 4,200,642		(26,060) 16,087	(26,060) 16,087		108/01/2026 301/25/2041
87264N-AB-3	EASTERN POWER LLC (TPF   I PWR) TL		10/31/2017	SCHEDULED REDEMPTION	+	4,216,729	4,201,684	4,200,359	4,200,410		1.272		1.272		4,200,642		10,087	10,007		510/02/2023
278642-AM-5	EBAY INC	-1	07/28/2017	MATURED	-	1,500,000	1,500,000	1,482,060	1,493,712		6,288		6,288		1,500,000			ļ		507/28/2017
278865-AL-4	ECOLAB INC		12/29/2017	CALLED @ 106.835		921,000			920,677		60		60		920,737		263	263		112/08/2021
278865-AW-0	ECOLAB INC		01/06/2017	BARCLAYS		971,586	1,050,000	1,045,265	1,045,282		2		2		1,045,285		(73,699)	(73,699)		711/01/2046
281020-AF-4	EDISON INTERNATIONAL	.				16,516,000	16,516,000	16,691,089	16,656,478		(140,478		(140,478)		16,516,000	ļ		ļ		009/15/2017
28264Q-GC-2	EKSPORTFINANS A/S	. D		MATURED		19,000,000	19,000,000	20,805,000	19, 132,669		(132,669		(132,669)		19,000,000					006/26/2017
532457-BB-3	ELI LILLY & CO					1,000,000	1,000,000	956,860	998,823		1, 177		1, 177		1,000,000					003/15/2017
26867L-AA-8	EMD FINANCE LLC	C	03/17/2017 . 01/18/2017			6,000,000 4,998,504		5,997,360 4,998,150	5,999,561 4,998,476		439 29		439		6,000,000 4.998.504					003/17/2017 406/15/2019
29103D-AA-4	EMERA US FINANCE LP	T G	1 01/18/201/	LEACHANGE	1	<ul> <li>4 448 504</li> </ul>	5 000 000	4 998 150	1 4 YYX 4/6		. 29	1	29	1	4 YYX 5()4	•	1		4 85Z	<ul> <li>un/15/2019</li> </ul>

		,			Showing All I															
1	2	3	4	5	6	7	8	9	10				Carrying Value	Э	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OLICID					Ni				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	Deelleed	T-4-1 O-1-	Dividends	Con-
CUSIP Identi-		Eor	Dianagal	Nama	Number of	Con			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received During	tractual
fication	Description	For- eian		Name of Purchaser	Shares of Stock	Con- sideration	Par Value	Actual Cost	Carrying Value	Increase/	tization)/	Impairment	Value	Carrying Value	Disposal Date		Gain (Loss) on Disposal	(Loss) on Disposal	Year	Maturity Date
29103D-AD-8	Description  Lemera us finance LP	eign	01/18/2017 .	EXCHANGE	Slock	1,498,707	1.500.000	1.498.545	1,498,693	Decrease	Accretion 13	Recognized	(11+12-13)	value	1.498.707	Disposai	on Disposai	Disposai		306/15/2021
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	11/25/2017 .	SCHEDULED REDEMPTION		1, 151, 157	1,151,157	1, 496, 343	1, 151, 157		13		13		1, 496, 707					505/25/2025
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		11/01/2017	Various		385,945	376,000	368,807			368		368		369, 175		16,770	16,770		403/15/2027
		١.		MIZUHO SECURITIES USA																
29250N-AQ-8 29278G-AB-4	ENBRIDGE INCENBRIDGE INC	. A	06/29/2017 .	INC		700,805 4,904,956	700,000	699,412 4,885,300			395				699,412 4,885,695		1,393	1,393 19,261	20. 101	07/15/2022 105/25/2022
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	10/16/2017 .	Various		2,801,583	2,660,000	2.845.854			(210		(210)		2,845,645		(44,061)	(44.061)		05/25/2047
29273A-AA-4	ENERGIZER SPINCO INC		02/15/2017	WELLS FARGO		5, 180, 723	5,050,000	5, 151,625	5, 148, 392		(1,813		(1,813)		5, 146, 579		34, 143	34, 143	48,734	406/15/2025
29273X-AU-0	ENERGY TRANSFER EQUITY LOAN		06/27/2017 .	Various		(72)	)										(72)	(72)		02/02/2024
29273X-AN-6	ENERGY TRANSFER EQUITY LP TL			Various		996,610	1,000,000	996,347	996,510		97		97		996,607		3	3		312/02/2019
29273R-AE-9 29362U-AA-2	ENERGY_TRANSFER_PARTNERS ENTEGRIS_INC			MATURED		1,500,000 2,300,000	1,500,000 2,300,000	1,498,680 2,337,375	1,499,979 2,318,351		21		21		1,500,000 2,311,573		(11,573)	(11,573)		802/15/2017 704/01/2022
64189P-AA-1	ENVISION HEALTHCARE CORP			STIFEL CAPITAL MARKETS			800,000			<u></u>	(0,778		(132)			<u></u>	28,426	28,426		712/01/2024
		1		BAIRD (ROBERT W.) & CO.							loc loc	,	(102)					•		
29413X-AB-3	ENVIVA PARTNERS LP			INC.		269,760	252,000	252,000							252,000		17,760	17,760		911/01/2021
29413X-AA-5	ENVIVA PARTNERS LP/ENVIVA PARTNERS			EXCHANGE		1, 185, 334	1,180,000	1,186,300	1, 186, 198		(864	)	(864)		1, 185, 334					511/01/2021
26881L-AF-9	EP MINERALS LLC TERM LOAN		11/30/2017 .	SCHEDULED REDEMPTION CITIGROUP GLOBAL		324,354	324,354	322,529	318,374		1,627		1,627		324,354				9,881	108/20/2020
26884L-AC-3	EQT CORP		09/28/2017 _	MARKETS		1,407,616	1,400,000	1,399,888							1,399,888			7,728		10/01/2020
26884L-AE-9	EQT CORP			BARCLAYS		1,398,838	1,400,000	1,396,332			13		13		1,396,345		2,493	2,493	817	710/01/2022
				CITIGROUP GLOBAL																
26884L-AF-6	EQT CORP		09/28/2017 .	MARKETS		1,050,861	1,050,000	1,049,139							1,049,139		1,722	1,722		10/01/2027
29444U-AM-8	EQUINIX INC		03/09/2017	BANK OF AMERICA/MERRILL LYNCH	-	282,563	275,000	283.886	281,997		(302	\	(302)		281,695		868	868	6 600	304/01/2023
294549-AR-1	EQUITABLE RESRCS		11/03/2017	CALLED @ 101.941	+	7,500,000	7,500,000	7.449.075	7.491.723		5.484		5.484		7 . 497 . 207		2,793	2,793	676,386	
26882P-BB-7	ERAC USA FINANCE COMPANY		10/15/2017	MATURED		2,500,000	2,500,000	2,495,625	2,497,044		2,956		2,956		2,500,000		2,700			510/15/2017
26884T-AR-3	ERAC USA FINANCE LLC		04/04/2017 .	Various		7, 164, 938	7,500,000	7,475,550	7,476,724		532		532		7,477,255		(312,318)	(312,318)		512/01/2026
26884T-AT-9	ERAC USA FINANCE LLC		04/04/2017 _	Various		2,160,105	2,250,000	2,245,838	2,245,947		144		144		2,246,091		(85,986)	(85,986)		911/01/2023
26884A-BF-9 28108P-AA-4	ERP OPERATING LP		06/15/2017 _ 10/02/2017 _	Various SCHEDULED REDEMPTION		1,429,703 74,461	1,500,000	1,490,115 74,461	1,490,302 74,461		261		261		1,490,563 74,461		(60,860)	(60,860)		411/01/2026 210/01/2025
28 108P-AB-2	ESLFT 2012-A AT ABS		10/02/2017	SCHEDULED REDEMPTION			99,454	99.454	99.454											210/01/2025
26924X-AF-2	ETRVM_04-1 ABS		12/07/2017	SCHEDULED REDEMPTION		1,493,700	1,493,700	1,477,821	1,493,700						1,493,700					111/07/2031
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2017 .	MATURED		1, 181, 818	1, 181, 818	1, 181,818	1, 181, 818						1, 181, 818					107/31/2017
30257W-AA-4	FAGE INTERNATIONAL SA/FAGE USA DAI	D	01/04/2017 .	CANTOR FITZGERALD		401,000	400,000	400,000	400,000						400,000		1,000	1,000		008/15/2026
303250-C*-3 35104X-AE-8	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN FORT_17-1 ABS		07/14/201710/25/2017 _	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				252,000	007/14/2017 08/15/2024
314275-AC-2	FEDERATED RETAIL HOLDING			GOLDMAN, SACHS & CO		2,982,960	3,000,000	3,022,500	3,019,964		(49	)	(49)		3,019,914		(36,954)	(36,954)	75.438	303/15/2037
315292-AR-3	FERRELLGAS LP			STIFEL CAPITAL MARKETS		69,605	76,000	68,827	69, 193		800		800				(388)	(388)		206/15/2023
				OPPENHEIMER & CO., INC.																
315786-AA-1 31620R-AC-9	FIDELITY & GUARANTY LIFEFIDELITY NATL FINANCIAL		05/25/2017 _	MATURED		1,027,500	1,000,000	1,051,250 998,970	1,030,182 999,933		(5,487 67	)	(5,487) 67		1,024,696		2,804	2,804		004/01/2021 005/15/2017
31620R-AC-9 32008D-AA-4	FIRST DATA CORP	-		Various	+	629.648				l	(535	\ <del></del>	(535)	ļ	631.677	<b> </b>	(2.030)	(2.030)		201/15/2014
32008D-AA-4	FIRST DATA CORP			WELLS FARGO		516,250	500,000	496,250	496,640		75				496,715		19,535	19,535		701/15/2024
32007U-BR-9	FIRST DATA CORP 2021C NEW DOLLARTL		04/26/2017	EXCHANGE		4,089,652	4,087,107	4,089,856	4,089,849		(195		(195)		4,089,654		(2)	(2)	51,742	203/24/2021
336130-AB-5	FIRST QUALITY FINANCE CO INC	.	12/01/2017	Various		745,575	726,000	726,000							726,000		19,575	19,575	8,455	507/01/2025
33632*-UK-1 33632*-UF-2	FIRST SEC BK UTAH N A ABS	-	01/15/2017 . 01/15/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		842,229 507,904	842,229	842,229 507.904		<b>}</b>	1, 177		1,177	<b> </b>	842,229	<b>}</b>		}		107/15/2020
33632*-UF-2 33766J-AF-0	FIRST SECURITY BK UTAH NA ABSFIRSTENERGY SOLUTIONS CO		12/19/2017	Various	-		8,000,000	3.000.000	507,838		66		66		3.000.000		650.000	650.000		308/15/2020
31679J-AD-5	FITAT_14-1 ABS		06/15/2017	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,002,344	6,000,384		(384		(384)		6,000,000					210/15/2020
31679K-AE-0	FITAT_2014-2 ABS		11/15/2017	SCHEDULED REDEMPTION		4,352,000	4,352,000	4,358,970	4,354,501		(2,501	)	(2,501)		4,352,000				50,286	612/15/2020
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		10/02/2017 .	SCHEDULED REDEMPTION	-	476,595	476,595	477,744	473,370		3, 225		3,225		476,595					707/01/2020
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201	. B	10/27/2017 .	MATURED		30,392,045	30,377,962	30,000,000	28,658,306					1,341,695	30,000,000	392,045	(0.470)	392,045		110/27/2017
343498-AB-7 30249U-AB-7	FLOWERS FOODS INCFMC TECHNOLOGIES INC		04/21/2017 _	EXCHANGE	-	369,647 4.997.488		372,029 4,995,750	372,072 4,997,387		53		53		372, 125 4.997, 488		(2,478)	(2,478)		310/01/2026 110/01/2022
34417M-AA-5	FOCUS 17-1 ABS		10/31/2017	Various		12,500	12,500	12,500			102		102		12,500	<u></u>				704/30/2047
345370-CR-9	FORD MOTOR COMPANY		06/20/2017 .	BNP CAPITAL MARKETS		386,518	374,000	374,000	374,000						374,000		12,518	12,518	8,804	412/08/2026
345397-VP-5	FORD MOTOR CREDIT CO LLC		08/15/2017 _			1,800,000		1,772,730	1,797,036		2,964		2,964		1,800,000					008/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC	1	.02/03/2017	MATURED		3.000.000	3.000.000	3.000.000	3.000.000		1		I		3.000.000				63 750	002/03/2017 .

				(	Showing All	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
							-			11	12	13	14	15	_		_			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease		Recognized		Value	Disposar		on Disposal	Disposal	Year	Date
345397-WM-1	FORD MOTOR CREDIT CO LLC	eigii	01/17/2017 .	MATURED	Stock	2,000,000	2.000.000	1.992.496	1,999,705	Decrease	295	necognized	295	value	2.000.000	Dispusai	on Disposar	Dispusai		01/17/2017
	FORD MOTOR CREDIT COMPANY LLC		06/20/2017	MORGAN STANLEY		1,006,061	1,000,000		991,230		1,445		1,445		992,675		13,386	13,386		11/04/2019
010007 IIX 7	TOTAL MOTOR GREET COMMITTEE CO.		1.00/20/2017	CITIGROUP GLOBAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1, 110		, 1, 110				10,000	10,000		17 0 47 20 10
345397-XC-2	FORD MOTOR CREDIT COMPANY LLC		04/06/2017 .	MARKETS		1,706,256	1,700,000	1,685,465	1,692,887		1,896		1,896		1,694,783		11,473	11,473	16, 194	01/09/2018
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC		06/20/2017 .	Various		11, 190, 630	11,000,000	11,001,050	11,000,817		(53)		(53)		11,000,764		189,866	189,866	292,987	08/04/2020
				JEFFERIES & COMPANY,																
	FORD MOTOR CREDIT COMPANY LLC					1,511,640	1,500,000	1,501,630	1,501,016		(149)		(149)		1,500,867		10,773	10,773		10/05/2018
34531F-AC-7 345838-AE-6	FORDR 2017-1C ABS			Various TENDER OFFER		3,539,512	3,500,000 4,012,000	3,498,403 4,129,019	4, 103, 029		124		(8,602)		3,498,528 4,094,426		40,984	40,984	16,9/3	08/15/2028
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL			SCHEDULED REDEMPTION		1,238,095	1,238,095	1,263,941	1,244,288		(6, 193)		(6, 193)		1,238,095		140,001	140,001		10/15/2018
349553-AJ-6	FORTIS INC	Α	07/14/2017			2,993,488	3,000,000	2,992,350	2,992,702		786				2,993,488				49,000	10/04/2021
349553-AL-1	FORTIS INC	. A	07/14/2017	EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				237,611	10/04/2026 _
34959J-AA-6	FORTIVE CORP			EXCHANGE		1, 199, 139	1,200,000	1, 198, 716	1, 198, 939		200		200		1 , 199 , 139					06/15/2019
34959J-AB-4	FORTIVE CORP		06/21/2017 .	EXCHANGE		6,820,989	6,800,000	6,825,986	6,823,355		(2,367)		(2,367)		6,820,989		(407.440)	(407.440)		06/15/2021
34959J-AC-2 302567-AA-0	FORTIVE CORP		06/21/201712/28/2017 .	Various		31,216,835 3,050,301	30,425,000	31,440,192 3,050,301	31,396,416 3,050,301		(42, 132)		(42, 132)		31,354,284 3,050,301		(137,449)	(137,449)		06/15/2026
	FREEPORT-MCMORAN C & G					1.820.000	1,820,000	1.532.300	1,774,206		45,794		45,794		1,820,000					06/20/2023 03/01/2017
3307 ID-AII-3	I NLLFON I - WOWONAN C & G		.1.03/01/2017 .	CITIGROUP GLOBAL		1,020,000	1,020,000		1,774,200						1,020,000					
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		.01/11/2017	MARKETS		124,849	130,000	100, 100	102,646		150		150		102,796		22,053	22,053	1,707	03/15/2023
				RBC DOMINION SECURITIES													·			
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		01/12/2017 .			177,500	200,000	169,000	169,055		21		21		169,076		8,424	8,424		03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		01/12/2017 .	MORGAN STANLEY		179,000	200,000	175,000	175,093		35		35		175, 128		3,872	3,872		11/14/2034
35671D-BP-9 35671D-BR-5	FREEPORT-MCMORAN INC		06/28/201706/28/2017 .	EXCHANGE		984,902 432,631	980,000 450,000	991,618 432,271	987,664 430,770		(2,762) 1,860		(2,762)		984,902 432,631					11/15/2020 05/01/2021
35671D-BH-5	FREEPORT-MOMORAN INC		06/28/2017 .	EXCHANGE		744,468	780,000	745, 121	741,511		2,958		2,958		744,468					02/01/2021
330710-01-1	THEEFORT-WOMONAN TWO	-	.1.00/20/2017 .	BANK OF AMERICA/MERRILL							∠,300								20,319	
35802X-AF-0	FRESENIUS MED CARE II		04/12/2017 .	LYNCH		953,750	875,000	951,373	937,527		(3,305)		(3,305)		934,221		19,529	19,529	36,841	01/31/2022
				BANK OF AMERICA/MERRILL													·			
35906A-AN-8	FRONTIER COMMUNICATIONS		09/28/2017 .	LYNCH		1,385,263	1,805,000	1,845,325	1,828,504		(3,780)		(3,780)		1,824,724		(439,462)	(439,462)		04/15/2024
35906A-AH-1 35906A-AT-5	FRONTIER COMMUNICATIONS CORP			TENDER OFFER		305,020	302,000	313,703	313,452		(1,531)		(1,531)		311,922		(6,902)	(6,902)		04/15/2020
35906A-AV-8	FRONTIER COMMUNICATIONS CORPFRONTIER COMMUNICATIONS CORP		06/26/201702/03/2017	TENDER OFFER		142,763 733,500	141,000 700,000	141,000 733,250	141,000 732.343		(345)		(345)				1,763 1,502	1,763 1,502		09/15/2020 09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP			Various		3,745,013	4,300,000	4,479,375	4,477,024		(9,043)		(9,043)		4,467,981		(722,969)	(722,969)		09/15/2025
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		3,484			3,484				(0,040)		3,484		(722,000)	(722,000)		01/25/2035
30288@-AA-6	FTS HLDGS 2ND LN TL FINTECH (BBSN)		07/06/2017 .	Various		5, 100,000	5,000,000	4,954,630	4,952,523		47,478		47,478		5,000,000		100,000	100,000	274,541	06/30/2022
364725-BD-2	GANNETT CO INC		10/16/2017 .	CALLED @ 101.281		888,000	888,000	905,359	895,682		(3,696)		(3,696)		891,986		(3,986)	(3,986)	57,012	10/15/2019
14844R-AA-9	GARDN_05-1A CD0 - CF - LOANS	-	12/01/2017	SCHEDULED REDEMPTION		617,566	617,566	14,142	629,917	3,528	(15,880)		(12,351)		617,566					10/27/2020
G37585-AC-3 20173M-AG-5	GASLOG LTD	- D		STIFEL CAPITAL MARKETS SCHEDULED REDEMPTION		425,700 73,104	414,000 73,104	414,000 69,452	73, 104	ł	<u> </u>				414,000 73,104		11,700	11,700		03/22/2022
36828Q-SC-1	GECMC 06-C1 CMBS	-		SCHEDULED REDEMPTION		1,068,676	2,395,142	1, 189, 287	73, 104		(120,611)		(120,611)		1,068,676					03/10/2038
369550-AV-0	GENERAL DYNAMICS CORP			MATURED		3,007,000	3,007,000	3,012,503	3,010,915		(3,915)		(3,915)		3,007,000					11/15/2017
369604-BC-6	GENERAL ELECTRIC CO		12/06/2017			15,000,000	15,000,000	15,603,750	15,554,325		(554, 325)		(554, 325)		15,000,000					12/06/2017
370334-BB-9	GENERAL MILLS INC		02/15/2017 .	MATURED		11,000,000	11,000,000	12,065,270	11,021,150		(21, 150)		(21, 150)		11,000,000				313,500	02/15/2017
				BANK OF AMERICA/MERRILL																
370334-BZ-6	GENERAL MILLS INC		08/22/2017 .	LYNCHBANK OF AMERICA/MERRILL		5,013,950	5,000,000	4,979,000			1,080		1,080		4,980,080		33,870	33,870	96,889	02/10/2027
37045X-AR-7	GENERAL MOTORS FINANCIAL CO INC		01/10/2017 .	LYNCH		1,006,520	1,000,000	992.490	994,389		58		58		994.447		12,073	12,073	15 575	01/15/2020
37045X-AH-7	GENERAL MOTORS FINANCIAL CO INC	-	11/06/2017	WELLS FARGO		1,006,520	1,000,000	1.021.500	994,389	·	(7.335)		(7,335)		994,447		12,073	12,073		01/15/2020
	GENERAL MOTORS FINANCIAL CO INC			MORGAN STANLEY		3,769,725	3,750,000	3,743,138	3,743,761		309		309		3,744,070		25,655	25,655		07/06/2021
				MIZUHO SECURITIES USA											,		,			
	GENERAL MOTORS FINANCIAL COMPANY I		03/27/2017 .	INC.		1,424,640	1,400,000	1,394,380	1,395,650		288		288		1,395,939		28,701	28,701		07/13/2020
	GENESIS ENERGY LP			BARCLAYS		303,000	300,000	306,000	305,554		(2,267)		(2,267)		303,286		(286)	(286)		02/15/2021
37185L-AF-9	GENESIS ENERGY LP	-	12/05/2017 _	Various BANK OF AMERICA/MERRILL		1,013,440	1,048,000	1,037,230	807,141		809		809		1,038,230		(24,790)	(24,790)	49, 153	06/15/2024
74971X-AC-1	GENON ENERGY INC		03/29/2017 .	LYNCH		83,400	120,000	85,500	85,500	I	(663)		(663)		84,837		(1,437)	(1,437)	2 025	06/15/2017
	GILEAD SCIENCES INC			MORGAN STANLEY		3,028,830	3,000,000	3,029,940	3,020,552		(2,485)		(2,485)		3,018,067		10,763	10,763		02/01/2020
0.0000 0			1.20, 10,2011	BANK OF AMERICA/MERRILL		3,525,000					2,400)		(2,400)				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
375558-BK-8	GILEAD SCIENCES INC	.]	.02/01/2017 .	LYNCH		69,003	74,000	73,469	73,472	L	L1		<u></u> 1		73,473		(4,470)	(4,470)	1,160	03/01/2047

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1	2	3	4	5	6	7	8	9	10				Carrying Valu	_	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying Value at	Foreign Exchange Gain	Dealized	Tatal Cain	Stock Dividends	Stated Con-
Identi-		For-		Name	Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Disposal	(Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractua Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
361841-AH-2	GLP CAPITAL LP FIN II		07/12/2017 .	GOLDMAN, SACHS & CO		122,080	112,000	112,000	112,000						112,000		10,080	10,080		B04/15/2026
36185M-BN-1			12/01/2017 .	SCHEDULED REDEMPTION		563,467	624,309	434 , 152	444,380		119,087		119,087		563,467					711/19/203
38012T-AC-6	GMACM_06-HE3 RMBS		12/01/2017	SCHEDULED REDEMPTION		1,465,865	1,484,004	1, 102,847	534,446		931,418		931,418		1,465,865				52,662	212/25/2040
380355-AB-3	GOEASY LTD	A	10/30/2017	Various		979,200	960,000	960,000							960,000		19,200	19,200		11/01/202
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2017	SCHEDULED REDEMPTION		265,600	265,600	249,418	256,483		9, 117		9, 117		265,600					05/06/202
38136B-AL-6	GOLDEN TREE III B CDO - CF - LOANS		05/01/2017 .	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					105/01/202
38136G-AF-8	GOLDEN TREE IV B CDO - CF - LOANS		02/21/2017 .	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					08/18/202
38148L-AD-8	GOLDMAN SACHS GROUP INC		05/22/2017 .	MATURED		10,500,000	10,500,000	10,500,075	10,500,020		(20	)	(20	)	10,500,000				87,215	505/22/201
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE	1	10/18/2017	LYNCH	-	1,398,348	1,400,000	1,400,000	1						1,400,000		(1,652)	(1,652)	2 670	209/29/202
38141G-WQ-3 382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH			JPMORGAN CHASE & CO		576,503					(1,821	,	(1,821)	\			(1,652)	(1,652).		311/15/202
002330-DE-U	COODIENT TITL α TODDET CONFAINT (IT		112/03/201/	RBC DOMINION SECURITIES		0,003 نو				<b></b>	(1,821	/		' <del> </del>	ესა , 203		11,249	17,249		11/10/202
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO	1	04/17/2017 .	TIPO DOMINION OFFICIALIES	1	600,500	600,000	600,000	600,000	Ì					600,000	Ì	500	500	15 767	708/15/202
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		05/12/2017	BARCLAYS		157 , 125		156,750	155,431		(310	)	(310	)	155, 121		2,004	2.004		711/15/202
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2017			875,000		875,000	865,734		9,266		9,266	,			2,001	2,004		02/01/202
39121J-AH-3	GREAT RIVER ENERGY		07/01/2017			474,000	474,000	474,000	474,000						474.000					607/01/203
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2017	SCHEDULED REDEMPTION		1,880,878	1,880,878	1,880,878	1,880,878						1,880,878					402/10/202
393154-AB-5	GREEN MOUNTAIN POWER CORP		12/01/2017	MATURED		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571					612/01/201
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		.08/29/2017	Various		12,601,718	12,601,718	12,485,641	12,473,498		128,220		128,220		12,601,718					306/30/202
398433-AH-5	GRIFFON CORPORATION		03/24/2017	Various		12,949,353	12,971,000	12,843,528	12,854,965		4,683		4,683		12,859,647		89,705	89,705	388,892	203/01/2022
398545-AA-1	GRINDING MEDIA INC		08/03/2017 .	Various		745,850	700,000	700,000	700,000						700,000		45,850	45,850		212/15/2023
398905-AK-5	GROUP 1 AUTOMOTIVE INC		10/16/2017			2,745,510	2,676,000	2,661,907	2,664,458		999		999		2,665,457		80,053	80,053	100,639	906/01/2022
				BANK OF AMERICA/MERRILL	-															
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		08/28/2017 .	LYNCH		943, 178		943,660	943,603		(193	)	(193	)	943,410		(233)	(233)		912/15/2023
36245E-AG-3	GSAMP_06-HE7 RMBS		09/25/2017 .	SCHEDULED REDEMPTION			492,082													910/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		416,990	436,576	359,352	341,983		75,007		75,007		416,990					01/25/2037
362631-AB-9	GSR_06-0A1 RMBS		08/25/2017 .	SCHEDULED REDEMPTION		835,285	835,285	590,964	813,642		21,643		21,643		835,285					408/25/2046
410345-AJ-1	HANESBRANDS INC		08/24/2017 .	Various		5,380,389	5,250,000	5, 283, 125	5,282,045		(2,453		(2,453	)	5,279,592		100,797	100,797		605/15/2024
410345-AL-6	HANESBRANDS INC		09/08/2017 .	Various		16,918,289		16,351,490	16,350,425		(2,757)		(2,757	)	16,347,668		570,620	570,620		205/15/2026
41284B-AB-2	HARLY_15-1 ABS		03/15/2017 .	SCHEDULED REDEMPTION		2,556,005	2,556,005	2,551,812	2,555,300		706		706		2,556,005					101/15/2019
418056-AP-2	HASBRO INC					3,840,000	3,840,000	3,927,371	3,849,447		(9,447		(9,447	)	3,840,000					09/15/201
438778-AA-0	HATS_16-1A ABS		12/15/2017			3, 149, 361	3, 149, 361	3, 149, 298	3, 149, 301		60				3, 149, 361				38 , 46 1	111/15/201
404119-BS-7	HCA INC		09/05/2017 .	CITIGROUP GLOBALMARKETS		179,073	166,000	172,823	172,471		(413	,	(413	,	172,058		7,015	7,015	10.040	902/15/202
404119-B5-7 404119-BU-2	HCA INC		12/18/2017	Various		496,278	490,000		490.594		(413		(413		490,545		5,733	5,733	29,668	B02/15/202
404119-BU-2	HCA INC		10/18/2017	Various		1.086.900	1,051,000	1,051,000	430,394		(49	/	(49	/	1.051.000		35.900	35,900		606/15/204
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		12/10/2017	SCHEDULED REDEMPTION		186.187	186, 187	186, 187	186.187						186.187		,,300			402/10/202
428040-CN-7	HDTFS INC	1			-	1,755,600		2,079,656	2,046,174	ļ	(4,569)	)	(4,569	)	2,041,606	ļ	(286,006)	(286,006)		410/15/202
421946-AK-0	HEALTHCARE REALTY TRUST INC		11/29/2017	WELLS FARGO		692,328	700,000	694,071	,010, 114	L		<u> </u>	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[	694,071	L	(1,743)	(1,743)		01/15/202
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		12/29/2017	SCHEDULED REDEMPTION		20,000	20,000	20.008	20,009		(9	)	(9	) [	20,000		(1,740)	(1,7-70)	140	06/02/202
42771L-AB-8	HERO_17-2A ABS		12/20/2017	Various		123,018	123,018	123,002			16		16		123,018					409/20/204
427866-AV-0	HERSHEY CO		_06/08/2017	WELLS FARGO		7,012,530		6,998,180	6,998,995		273		273		6,999,269		13,261	13,261		408/21/201
42806D-BC-2	HERTZ_16-4 ABS		11/15/2017 .	Various		2,461,719		2,464,453			1,101		1, 101		2,465,554		(3,835)	(3,835)		907/25/202
42806D-BH-1	HERTZ_17-2 ABS		10/25/2017 .	DIRECT																10/25/202
42806D-BG-3	HERTZ_17-2A ABS		10/25/2017	DIRECT			ļ	ļ												10/25/202
428041-BB-2	HFLF_17-1 ABS		10/25/2017	DIRECT																04/10/203
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		12/29/2017 .	SCHEDULED REDEMPTION	-	15,000	15,000	14,940	14,947				3,709		15,000					308/19/202
05584A-AA-8	HGVGI_17-A ABS		12/25/2017 .	Various		530,206	530,206	530,072			134		134		530,206					702/25/202
42958Q-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL		12/19/2017	Various		9,943,750	9,943,750	9,879,781	9,867,874	ļ	75,876		75,876		9,943,750	ļ		ļ		911/30/202
43128*-AA-5	HIGMAN BARGE LINES TL		11/30/2017 .	SCHEDULED REDEMPTION		465,218		460,566		<b>}</b>	4,652		4,652		465,218	<b>}</b>				501/31/202
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL		09/08/2017	WELLS FARGO		611,600	556,000	557,200			(100		(100	)	557,088		54,512	54,512		112/01/202
43739E-BS-5	HMBT_05-4 RMBS		12/26/2017	SCHEDULED REDEMPTION		1,856,037	1,856,037	1,434,949	1,543,838		312,200		312,200		1,856,037					410/25/203
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL		06/09/2017 .	SCHEDULED REDEMPTION		7,286,790		7,205,117	7,209,210		77,580		77,580		7,286,790					110/10/202
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		12/29/2017	SCHEDULED REDEMPTION		1,280,900	1,280,900	1,261,687	450 000	<b>}</b>	19,214		19,214		1,280,900	<b>}</b>				206/09/202
436440-AH-4	HOLOGIC INC		01/05/2017 .	CANTOR FITZGERALD		158,250	150,000	150,000	150,000				/	.	150,000				3,828	
437076-BE-1	HOME DEPOT INC		01/26/2017 .	WELLS FARGO		352,513	350,000		351,846		(62		(62)		351,785		728	728	894	
437076-BJ-0 44267D-AB-3	HOME DEPOT INC		10/12/2017	WELLS FARGO	-	4,759,291 283,925	4,750,000 277,000		4,752,944	<b></b>	(1,166	/	(1,166		4,751,779		7,512 6 925	7,512 6 925		09/15/2017
7/12K/11_AR_3	THOWARD HIGHES CORP	1	10/12/2017	INFYCIRE	1	1 283 025	· 2// 000	2// 000	I .	1	1	1	1	1	277 000	1	1 6 425	6 025	8 685	1 D3715/2025

							Bonds and Sto		REDEEMED											
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Foreign					Bond	
									D: 1/			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CLICID					Number of				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	Dealized	Total Cain	Dividends	Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized	Value (11+12-13)	Carrying Value	Disposai		on Disposal		Year	Date
443628-AF-9	HUDBAY MINERALS INC	4 eigii	02/08/2017	STIFEL CAPITAL MARKETS	SIUCK	160 . 125		150.000	150.000	Decrease	Accretion	necognized	(11+12-13)	value	150.000	Disposai	10.125	10,125		301/15/2023
440020 711 0 222	THE THE THE THE		223270072017	BANK OF AMERICA/MERRILL		100, 120									,		,	·		1.5017 107 2020
443628-AG-7	HUDBAY MINERALS INC	A	02/08/2017	LYNCH		162,375		150,000	150,000						150,000		12,375	12,375	1,938	
44416*-AB-2 446413-AG-1	HUDSON TRANSMISSION PARTNERS LLC		12/17/2017	SCHEDULED REDEMPTION		961,930	961,930	958, 120 1, 524, 375	958,635		3,295		3,295		961,930		(12,775)	(12,775)		05/31/2033
446413-AG-1	. HUNTINGTON INGALLS INDUSTRIES INC HUNTSMAN INTL LLC 2015 EXT TLB1		08/08/2017	CALLED @ 102.500 Various		1,500,000		1,524,375	169.977		(5,757		(5,757)				(12,7/5)	(12,775).		712/15/2021 504/19/2019
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		12/19/2017	SCHEDULED REDEMPTION		156,015	380,521	202.510	53.467		102.548		102,548		156.015					311/19/2034
44923Q-AB-0	. HYUNDAI CAPITAL AMERICA	C	06/08/2017	MATURED		5,000,000	5,000,000	4,977,550	4,998,034		1,966		1,966		5,000,000				100,000	06/08/2017
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		12/05/2017	SCHEDULED REDEMPTION		718,765	718,765	718,765	718,765						718,765					10/05/2021
459200-GJ-4 459200-GS-4	IBM CORP		09/14/2017	MATURED		5,000,000 16,740,721	5,000,000	5,328,900 15,888,679	5, 166, 254 15, 651, 397		(166,254		(166,254)		5,000,000		1 002 041	1,093,641		09/14/2017
459200-GS-4 459200-HK-0	IBM CORP			Various		2,999,100					1,264		(4,317)		15,647,080 2,998,154		1,093,641	1,093,641 946		511/30/2039 102/08/2018
	- No. 1011		30, 30, 2011	CITIGROUP GLOBAL		, 303, 100 ع			,000,001		1,204		1,204		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		40	٠		
451102-BF-3	ICAHN ENTERPRISES LP		03/23/2017	MARKETS		1,034,263		979,063	981,775		1,400		1,400		983, 175		51,088	51,088		02/01/2022
451102-BN-6	ICAHN ENTERPRISES LP		12/18/2017	Various		1,048,255	1,048,515	1,048,515							1,048,515		(260)	(260)	1,567	712/15/2025
455665-AK-5	_ INDIANTOWN COGENERATION FUNDING CORP		12/15/2017	SCHEDULED REDEMPTION		823,963	823,963	823,963	825,946		(1,984	)	(1,984)		823,963				80,501	112/15/2020
45672N-AF-8	. INFOR (US) INC		03/28/2017	BANK OF AMERICA/MERRILL LYNCH	•	672,750	650,000		652,987		(298	,	(298)		652,689		20,061	20,061	22 462	308/15/2020
45720#-AA-8	INJURED WORKERS PHARMA TL		12/29/2017	SCHEDULED REDEMPTION		62,925	62,925	62.545	62,520		10,104		10 , 104		62.925		20,001	20,001		07/22/2020
458140-AL-4	INTEL CORP		12/15/2017	MATURED		5,000,000	5,000,000	5,027,350	5,019,926		(19,926		(19,926)		5,000,000					12/15/2017
458140-AQ-3	INTEL CORP		06/13/2017	BARCLAYS		20,368,000		19,981,200	19,986,316		1,687		1,687		19,988,004		379,996	379,996		207/29/2020
				RBC DOMINION SECURITIES																
458140-BA-7	. INTEL CORPORATION		05/22/2017	UNION BANK OF		1,398,446	1,400,000	1,400,000							1,400,000		(1,554)	(1,554)	687	705/11/2020 .
458140-BD-1	. INTEL CORPORATION		06/06/2017	SWITZERLAND		709,947	700,000	699.825			2		2		699.827		10,120	10.120	1 565	505/11/2024 .
L5137L-AE-5	INTELSAT JACKSON B-2 TL	D	11/27/2017	SCHEDULED REDEMPTION		1,540,003	1,540,003	1,539,887	1,539,843		159		159		1,540,003		10, 120			606/30/2019 .
				RBC DOMINION SECURITIES																
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA	D	01/24/2017			858,494	837,000	855,750	853,260		(242		(242)		853,018		5,476	5,476		202/15/2024
459200-JG-7 460599-AC-7	. INTERNATIONAL BUSINESS MACHINES CO		11/14/2017	U.S. BANCORP	-	2,040,780 112,250	2,000,000	1,993,300 100,000	1,993,794 100,000		241		241		1,994,035		46,745	46,745		302/19/2026 302/15/2025
461202-AB-9	INTUIT INC		03/15/2017	MATURED		3,500,000	3,500,000	3, 484, 460	3,499,587		413		413		3,500,000		12,230	12,230		503/15/2025
46284P-AQ-7	IRON MOUNTAIN INC		03/06/2017	Various		743,570	700,000	732,548			(587		(587)		725,290		18,280	18,280		08/15/2023
46361*-AK-2	IRVINE CO		12/01/2017	MATURED		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				2,037,000	12/01/2017
464592-AQ-7	. ISLE OF CAPRI CASINOS		05/01/2017	Various		1,539,663		1,507,254	1,503,060		(431		(431)		1,502,629		37,034	37,034		03/15/2021
465685-AE-5 47214D-AC-8	. ITC HOLDINGS CORP		12/14/2017	CALLED @ 100.567	-	3,000,000 1,434,844		2,987,700 1,461,464	2,998,291 1,461,085		1,503 505		1,503 505		2,999,794 1,461,589		206	206		301/31/2018 206/19/2021
47214D-AC-8 47760Q-AA-1	JIMMY_17-1 ABS		11/27/2017	Various Various		1,434,844	1,463,636	1,461,464	1,401,085								(20,746)	(20,746)		
G4986*-AA-1	JLT GROUP PLC 7 YEAR	D	09/30/2017	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000					009/30/2017
24422E-SQ-3	JOHN DEERE CAPITAL CORP		12/15/2017	MATURED		2,500,000	2,500,000	2,494,525	2,497,431		2,569		2,569		2,500,000				35, 125	512/15/2017
24422E-TG-4	JOHN DEERE CAPITAL CORP		05/16/2017	Various		5,059,480	5,000,000	5, 104, 300	5,094,262		(5,441		(5,441)		5,088,821		(29,341)	(29,341)		03/06/2023
478045-AA-5 478160-BL-7	JOHN SEVIER COMB CYCLE		07/15/2017	SCHEDULED REDEMPTION MATURED		233,339	233,339	237,140	237, 125		(3,786		(3,786)	}	233,339			<u> </u>		401/15/2042 011/21/2017
478160-BL-7 478160-BT-0	JOHNSON & JOHNSON			HSBC SECURITIES, INC	+	4,962,500	5,000,000		5,042,758		(2,955		(19,005)		5,039,803		(77.303)	(77,303)		203/01/2023
48121C-YK-6	JP MORGAN CHASE BANK NA		10/01/2017	MATURED		23,000,000	23,000,000	24,400,470	23, 155, 996		(155,996		(155,996)		23,000,000			(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		010/01/2017
46628G-AF-6	JPALT RMBS		12/01/2017	SCHEDULED REDEMPTION		1,159,599		1,037,243	1,011,727		147,872		147,872		1, 159, 599				30,888	
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2017	SCHEDULED REDEMPTION		325,248		239, 150	189,046		136,202		136,202		325,248			·	5,549	
46630L-AJ-3 46630M-AG-7	JPMAC_07-CH1 RMBS JPMAC 07-CH2 RMBS	-	12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	633.682	480,657	60,733	426.230		207.451		207.451		633.682				11,797	711/25/2036
46625M-P5-2	JPMCC 2003-CB7. D CMBS	-	12/01/2017	SCHEDULED REDEMPTION	-	2.808.088	2,808,088	2,821,949	2,833,022		(24,933		(24,933)		2.808.088				93.895	
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		12/01/2017	SCHEDULED REDEMPTION		3,542,799	3,542,799	3, 143, 127	3,498,670		44, 129		44, 129		3,542,799					505/12/2045
46630D-AG-7	JPMCC 2007-C1 AM CMBS		12/01/2017	SCHEDULED REDEMPTION		4,513,490	4,513,490	4, 196, 840	4,465,941		47,549		47,549		4,513,490				276,378	02/15/2051
466247-J4-6	_ JPMMT 2006-A2 2A1 RMBS		12/01/2017	SCHEDULED REDEMPTION	-	593,431	633,879	449,750	464,111		129,320		129,320		593,431				12,560	04/25/2036
48125L-RH-7	IDMODOVNI CHACE DANK NA		12/01/2017	BANK OF AMERICA/MERRILL LYNCH	·	10,024,900	10.000.000	10.000.000	10.000.000						10.000.000		24,900	24.900	450 000	009/21/2018
48125L-HH-/ 48122C-AB-1	JPMORGAN CHASE BANK NA		12/01/201/	SCHEDULED REDEMPTION	†	10,024,900	10,000,000	10,000,000	70,000,000		98,547	·	98,547		10,000,000		24,900	24,900		504/15/2022 .
48562R-AG-4	KAR AUCTION SERVICES INC TL B2	1	05/31/2017	Various		922,821			921,537		1,898		1,898		923,436		(615)	(615)		304/13/2022
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		12/27/2017	SCHEDULED REDEMPTION		4,897	4,897	4,882			15		15		4,897				42	203/11/2021 .
49269T-AB-5	KETTLE CUSINE LLC TL	1	12/29/2017	SCHEDULED REDEMPTION	1	73,450			72,762	1	688		688		73.450	1		I		08/21/2021

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
493738-AC-2	KIA MOTORS CORP	. D	06/08/2017	MORGAN STANLEY		4,976,100	5,000,000	5,028,750	5,024,963		(2,486		(2,486)		5,022,477		(46,377)	(46,377)		04/21/2021
494368-BB-8	KIMBERLY-CLARK		08/01/2017	MATURED		5,000,000	5,000,000	5,243,200	5,018,375		(18,375	)	(18,375)		5,000,000				306,250	08/01/2017
496902-AN-7	KINROSS GOLD CORP	Α	03/24/2017	SWITZERLAND		332,985	316,000	273,340	276,376		992		992		277,368		55,617	55,617	10 . 132	03/15/2024
500255-AF-1	KOHLS CORPORATION		04/05/2017 .	Various		5,342,180	5,000,000	5,622,750	5, 474, 431		(4,464		(4,464)		5,469,967		(127,788)	(127,788)	92,709	06/01/2029
500255-AR-5	KOHL'S CORPORATION		02/14/2017 . 02/07/2017 .	VariousBANK OF AMERICA/MERRILL		5,027,299	5,000,000	4,972,550	4,985,403		271		271		4,985,674		41,625	41,625 53,775		11/01/2021
50077L-AG-1	RRAFT HEINZ FOUUS CO			RBC DOMINION SECURITIES		17,864,215	17,825,000	17,805,774	17,809,322		1 , 118		1,118		17,810,440			53,775	215,881	07/02/2018
50077L-AH-9	KRAFT HEINZ FOODS CO		08/07/2017			1,757,085	1,725,000	1,723,776	1,723,880		187		187		1,724,067		33,018	33,018		07/02/2020
501044-CZ-2 501044-CN-9	KROGER CO		07/06/2017	Various		1,237,014	1,225,000	1,217,405 3,964,760	1,218,707		613 610		613		1,219,319 3,969,010		17,695 314,950	17,695		11/01/2021
501044-CN-9 50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	C	09/06/2017	Various		4,283,960 248,865	4,000,000 250,000	3,964,760	3,968,400 257,122		(835		610 (835)		3,969,010	ļ	(7,422)	314,950		07/15/2040
501797-AL-8	L BRANDS INC			Various		11,606,450	12,000,000	12,451,752	12,442,407		(3,803		(3,803)		12,438,604		(832, 154)	(832, 154)		11/01/2035
				BANK OF AMERICA/MERRILL																
501797-AM-6	L BRANDS INC		05/17/2017	LYNCHCITIGROUP GLOBAL		7, 142,650	7,500,000	7,500,000	7,500,000						7,500,000		(357,350)	(357,350)	4/1,50/	07/01/2036
502413-BE-6	L-3 COMMUNICATIONS CORP		03/22/2017 .	MARKETS		761,423	750,000	746, 168	746 , 190		76		76		746,266		15, 157	15, 157		12/15/2026
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		09/05/2017	INC.		710,766	700,000	698,425			8		8		698,433		12,333	12,333	948	
512807-AR-9 51509G-AB-9	LAM RESEARCH CORP		06/12/2017 .	JPMORGAN CHASE & CO		1,523,550	1,500,000	1,498,740	1,498,874		109		109		1,498,982		24,568	24,568	21,000	06/15/2021
51509G-AB-9 52108H-YM-0	LANDS END TLB		12/29/2017 . _04/11/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,204	10,204	8,742 502.475	8,589 500.018		1,615		1,615 (18)		10,204					04/02/2021
52108H-YN-8	LBUBS 2004-C1, C CMBS		12/11/2017	SCHEDULED REDEMPTION		1,785,696	1,785,696	1,048,625	1,785,696			/	( 10)		1,785,696					01/15/2036
52108R-AJ-1	LBUBS 2006-C4, C CMBS		12/11/2017 .	SCHEDULED REDEMPTION		4,488,803	4,488,803	4,484,849	4,488,803						4,488,803				253, 132	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3 CMBS	.	02/11/2017 .	SCHEDULED REDEMPTION		3,940,964	3,940,964	3,798,105	3,945,993		(5,028	)	(5,028)		3,940,964					02/15/2040
52108H-S3-9 52108M-DS-9	LBUBS_04-C7_CMBS LBUBS_06-C1_CMBS		08/15/2017 07/15/2017	Various			12,550,448 4,916,178	617,486 50.125	46, 194		(41,318	)	(41,318)		4,876		(4,876)	(4,876)	44,463	10/15/2036
32 IU0III-D3-9	_LBUBS_00-C1 CWBS			BANK OF AMERICA/MERRILL			4,910,170													02/13/2041
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		05/09/2017 .	LYNCH		1,349,888	2,250,000	1, 153, 314	1,075,386		(8,734		(8,734)		1,066,653		283,235	283,235		08/26/2024
521615-AA-2	LEA POWER PARTNERS 2033	.	09/15/2017 .	SCHEDULED REDEMPTION		134,062	134,062	117,468	121 , 178		12,885		12,885		134,062				5,776	06/15/2033
521865-AX-3	LEAR CORP		01/05/2017 .	BANK OF AMERICA/MERRILL		3, 157, 500	3,000,000	3.032.500	3,025,959		(78	,	(70)		3.025.881		131,619	131,619	75 500	04 /45 /0005
521865-AU-9	LEAR CORPORATION			Various	<del> </del>	12,601,250	12,450,000	12,082,721	12, 176, 142		12.665		(78)	·	12.188.807		412.443	412.443	750,776 750,776	201/15/2025 301/15/2023
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		12/10/2017 .	SCHEDULED REDEMPTION		178,281	178,281	217,932	205,932		(27,651		(27,651)		178,281				7,276	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		12/05/2017 .	SCHEDULED REDEMPTION		331,841	331,841	331,841	331,841						331,841				11,709	02/05/2027
526057-BV-5	LENNAR CORP	-	08/01/2017	Various		259,149	250,000	250,000	250,000		(0.407	, <del>}</del>	(0.407)		250,000		9,149	9,149		05/30/2025
526057-BW-3 526057-BY-9	LENNAR CORP		10/05/2017 . 01/17/2017 .	GOLDMAN, SACHS & CO JPMORGAN CHASE & CO		1,593,900 232,588	1,500,000 230,000	1,526,918 230,000	1,525,568		(2,487)	/	(2,487)		1,523,081		70,819	70,819 2,588	59,922	12/15/2023
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL		02/22/2017	Various		2,992,500	2,992,500	2,968,527	2,968,160		31,840		31,840		2,992,500		Z, J00	Σ,000	29,932	205/31/2022
527298-BL-6	LEVEL 3 FINANCING INC		03/28/2017	EXCHANGE		14,581,298	14,500,000	14,625,834	14,584,090		(2,792	)	(2,792)		14,581,298				344,677	03/15/2026
52736R-BD-3	LEVI STRAUSS & CO	-	02/15/2017 .	STIFEL CAPITAL MARKETS . BANK OF AMERICA/MERRILL		1,043,750	1,000,000	1,077,545	1,038,431		(1,688	)	(1,688)		1,036,743		7,007	7,007		05/01/2022
52736R-BG-6 529897-AF-7	LEVI STRAUSS & COLIBBEY GLASS INC. INITIAL TL		02/03/2017 . 12/29/2017 .	LYNCH		4,993,750 110,909	5,000,000 110,909	5,000,000 110,667	5,000,000 115,353		(4,444	·	(4,444)		5,000,000 110,909		(6,250)	(6,250)		05/01/2025
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL	1	12/29/2017	SCHEDULED REDEMPTION	T	156.250	156,250	154.431	154.509		16.976		16.976		156.250	<u></u>				02/18/2022
53219L-AP-4	LIFEPOINT HEALTH INC		06/09/2017 .	EXCHANGE		12,509,569	12,500,000	12,511,250	12,510,312		(743	)	(743)		12,509,569				406,858	05/01/2024
532716-AR-8	LIMITED BRANDS INC		01/25/2017 .	CREDIT SUISSE		3,397,500	3,000,000	3,450,000	3, 158, 214		(4,875		(4,875)		3, 153, 339		244, 161	244, 161	31,875	06/15/2019
532716-AS-6	LIMITED BRANDS INC	-	01/25/2017 .	GOLDMAN, SACHS & CO		3,322,500	3,000,000	3,190,000	3,081,589		(1,791	)	(1,791)		3,079,798		242,702	242,702		05/01/2020
532716-AT-4 53944Y-AC-7	LIMITED BRANDS INC		01/25/2017 . 02/23/2017 .	Various DEUTSCHE BANK AG	<del> </del>	4,410,000 1,501,110	4,000,000 1,500,000	4,000,000 1,494,885	4,000,000		125	·	125	·	4,000,000 1,495,010	<b></b>	410,000 6,100	410,000 6,100		04/01/2021
52520M-FB-4	LINT 2006-1 1A5 RMBS	J	12/01/2017	SCHEDULED REDEMPTION		1.981.529		1.735.472	1.648.892		332.637		332,637		1,981,529		, 100	, 100		02/25/2036
548661-DF-1	LOWE S COMPANIES INC		_01/31/2017	WELLS FARGO		1,512,360	1,500,000	1,503,683	1,502,251		(120		(120)		1,502,131		10,229	10,229	3,312	09/14/2018
548661-DM-6	LOWE S COMPANIES INC	.	03/14/2017	Various		7,472,378	8,000,000	7,963,520	7,965,780		690		690		7,966,471	ļ	(494,093)	(494,093)		04/15/2026
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		1,225,976	1,300,962	1,032,192	976, 161		249,815		249,815		1,225,976				46,012	11/25/2036
52524M-AX-7 559080-AM-8	LXS_07-9 RMBS		12/01/2017 . 10/30/2017 .	Various		597,987 2,091,719	723,780	587,374 2,086,161	602,927		1, 192 13		(4,940)		597,987		5,545	5,545		04/25/2037
	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1	1		PRINCIPAL PAYDOWN	<b>†</b>	471.636			471.636		10				471.636					12/10/2021

							onds and Sto													
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Description			of Purchaser	Stock	sideration	Par Value	Actual Cost		Increase/					Disposai					Date
fication	Description	eign			STOCK				Value	Decrease	Accretion	Recognized		Value		Disposai	on Disposal	Disposal	Year	
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE		06/22/2017 .	JPMORGAN CHASE & CO		2,398,506	2,555,000	2,491,125	2,492,793		4,633		4,633		2,497,426		(98,920)	(98,920)	133,037	08/01/2022
561233-AD-9 L6232U-AF-4	MALLINCKRODT INTERNATIONAL FINANCE		01/24/2017 .	CREDIT SUISSE		34,900	40,000	37,650 10,278	37,785		19		19		37,804		(2,904)	(2,904)	638	10/15/2023
L6232U-AD-9	MALLINCKRODT INTL FIN 2017 TLB		02/28/2017			1,461,563	10,313	1,461,296	1,461,290		35 478		35 478		10,313		(204)	(204)	105	03/19/2021
565849-AD-8	MARATHON OIL CORP		08/14/2017	Various CALLED @ 100.626	+	4.500.000	4,500,000	4,460,331	461,290		3.324		3.324		4,499,291		709	709		10/01/2017
565849-AF-3	MARATHON OIL CORP		08/14/2017	CALLED @ 100.020	-	527,000	527.000	561.608	545,724		(9.542	)	(9,542)		536, 182		(9, 182)	(9, 182)		03/15/2018
000010 711 0	I WILLIAM OIL OOK		1.30/ 14/2017	CITIGROUP GLOBAL								/	(0,042)				(0, 102)	(0, 102)		
570535-AR-5	MARKEL CORPORATION	.1	11/10/2017	MARKETS	1	968,289	980,000	977,873	L	L	6	L	6	L	977,879	L	(9,590)	(9,590)	1.143	11/01/2027
576433-UF-1	MARM 2004-13 3A1 RMBS		12/01/2017	SCHEDULED REDEMPTION		780,035	780,035		755,303		24,732		24,732		780,035					01/21/2057
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2017	SCHEDULED REDEMPTION		587,787	587,787		618,982		(31, 195		(31, 195)		587,787					08/25/2047
573284-AP-1	MARTIN MARIETTA MATERIALS INC		06/30/2017 .	MATURED		1,500,000	1,500,000	1,491,855	1,497,421		2,579		2,579		1,500,000				17,213	06/30/2017
574599-BH-8	MASCO CORP		06/27/2017 _	TENDER OFFER		242,451	216,000	227,340	223,397		(614		(614)		222,783		19,668	19,668		03/15/2022
55265K-YV-5	_ MAST_03-6 RMBS	-	03/01/2017 .	SCHEDULED REDEMPTION	-	5,327,470	5,327,470	5,090,810	5,244,554		82,915				5,327,470					07/25/2033
55265K-TK-5	MASTR 2003-3 2A3 RMBS		03/01/2017 .	SCHEDULED REDEMPTION	-	333,815	333,815	327 , 543	333,063		752				333,815					04/25/2018
57643M-EE-0	MASTR 2004-8 1A1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		292,893	292,893	289,347	292,251		642		642		292,893					09/25/2033
58768L-AD-5	_MBALT_15-A ABS		_01/15/2017	SCHEDULED REDEMPTION	-	1, 166, 533	1,166,533	1,166,607	1, 166, 540		(7		(7)		1, 166, 533					08/15/2017 _
579780-AF-4	MCCORMICK & CO		12/15/2017 .	MATURED		5,000,000	5,000,000	5,310,650	5, 226, 347		(226,347		(226,347)		5,000,000					12/15/2017
581557-AV-7	MCKESSON HBOC INC		03/01/2017 .	MATURED		19,500,000	19,500,000	20,924,175	19,539,110		(39, 110		(39, 110)		19,500,000		/// 000			03/01/2017
583491-AA-3 58445M-AP-7	MECCANICA HOLDINGS USA	C	12/15/2017 .	CALLED @ 106.174		8,000,000	8,000,000				(63,829		(63,829)		8, 112,939 3, 139,768		(112,939)	(112,939)		07/15/2019
96928*-BA-4	MEDIACOM LLC/US			CALLED @ 103.625 SCHEDULED REDEMPTION		3,061,000 1.014.498	3,061,000 1,014,498	3,215,058 1,017,669	3,143,111 1,016,892		(3,344		(3,344)		1,014,498		(78,768)	(78,768)		02/15/2022
552704-AA-6	MEG ENERGY CORP	Λ	03/15/2017	CALLED @ 102.166		1,014,498	1,014,498	115,313	1,016,892		312		312		1,014,498					03/15/2021
58711P-AL-6	MENS WEARHOUSE TLB	. A	11/09/2017	Various		1,757,142	1,763,997	1,753,144	1,751,331		2.149		2,149		1,753,481		3,661	3,661		06/18/2021
58933Y-AP-0	MERCK & CO INC		03/10/2017	GOLDMAN, SACHS & CO		625,933	620,000	617,018	617,777		141		141		617,918		8,016	8,016		02/10/2020
000001 711 0	- METON & GO THO		1.30/ 10/2011	CITIGROUP GLOBAL			020,000	J										5,010		02/ 10/2020
59001A-AQ-5	MERITAGE HOMES CORP		06/22/2017 .	MARKETS		912,000	800,000				(3,762	)	(3,762)		842,366		69,634	69,634	41.378	04/01/2022
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		01/12/2017	GOLDMAN, SACHS & CO		3,045,870	3,000,000	2,997,990	2,997,996		8		8		2,998,004		47,866	47,866		12/18/2026
593171-BK-6	MEZZ_05-C3 CMBS		10/01/2017	SCHEDULED REDEMPTION			272,094	21,391									,	,		05/17/2044
56846L-AA-1	MFIT_17-A ABS		10/25/2017	DIRECT																02/20/2029
55288*-AA-5	MGE POWER LLC ABS		12/25/2017 .	SCHEDULED REDEMPTION		832,068	832,068		833,684		(1,616	)	(1,616)		832,068					09/25/2033
55288*-AB-3	MGE POWER LLC ABS		12/25/2017 .	SCHEDULED REDEMPTION		692,206	692,206	692,206	692,206						692,206					10/25/2033
55303W-AA-5	MGM GROWTH PROPERTIES LLC		03/08/2017 .	EXCHANGE		11,859,625	11,552,000	11,888,375	11,866,254		(6,629		(6,629)		11,859,625					05/01/2024
55303X-AA-3	MGM GROWTH PROPERTIES OPERATING PA		03/08/2017 _	EXCHANGE	-	4,725,105	4,700,000	4,726,250	4,725,499		(394	)	(394)	ļ	4,725,105	<b>}</b>				09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		06/19/2017 .	JPMORGAN CHASE & CO		208,050	190,000	201,561	000 070		(398		(398)		201, 163		6,887	6,887	6,858	05/01/2024
552953-BY-6 552953-CC-3	MGM RESORTS INTERNATIONAL	-	11/06/2017 .	JPMORGAN CHASE & CO	-	412,969	375,000	397,500 254,800			(3,289		(3,289)		387,384 253,352		25,584 17.985	25,584	27,914	10/01/2020
552953-CC-3 552953-CD-1	MGM RESORTS INTERNATIONAL		06/26/2017 _	BARCLAYS		271,338 259,935	245,000 258,000	254,800 252,840	253,965 252,913		(613		183		253,352		6.839	17,985 6,839	11,597	03/15/2023
584405-AK-0	MGM RESORTS INTERNATIONAL	-	01/17/2017	SCHEDULED REDEMPTION	·	1.208.995	1,208,995		1, 196, 222		12.773		12.773		1.208.995	<b> </b>				07/31/2020 .
45567Y-AB-1	. MH SUB I LLC (MICRO) 1ST LIEN TL		09/15/2017	Various	-	2,427,867	2,441,139				2.209		2,209		2,427,858	·	۵	۵	410 214 112 214	07/08/2021 .
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		6,065	6,065	6.032			33		33		6.065				1 10,014	09/13/2024
61913P-AQ-5	MHL 05-1 RMBS		12/25/2017	SCHEDULED REDEMPTION		235,853	235,853	235,853	235,853						235,853				2.466	02/25/2035
61913P-AS-1	MHL 05-1 RMBS	]	1.12/25/2017	SCHEDULED REDEMPTION		589.633	589,633	589.633		[	3.369		3.369		589.633	[				02/25/2035
61915R-AK-2	MHL_05-3 RMBS		12/25/2017	SCHEDULED REDEMPTION		1,681,969	1,681,969	1,646,479	1,651,494		30,475		30,475		1,681,969					08/25/2035
594088-AM-8	MICHAELS STORES INC 2016 TLB1		10/31/2017	Various		519,757	522,309	522,309	522,309		4		4		522,309		(2,553)	(2,553)		01/30/2023
595112-BG-7	MICRON TECHNOLOGY INC		04/11/2017 _	Various		3,075,040	3,000,000	2,581,250	2,605,262	<b> </b>	8,376		8,376	ļ	2,613,638	ļ	461,402	461,402		01/15/2026
595112-BH-5	MICRON TECHNOLOGY INC		04/27/2017 .	EXCHANGE		6,871,499	6,825,000	6,881,556	6,874,804		(3,305		(3,305)		6,871,499	ļ				09/15/2023
594918-BF-0	MICROSOFT CORP		06/08/2017 .	TD SECURITIES	+	4,994,200	5,000,000	4,995,000	4,996,912		749				4,997,661		(3,461)	(3,461).	39,722	11/03/2018
594918-BX-1	MICROSOFT CORPORATION		06/06/2017 .	MORGAN STANLEY	-	767,933	750,000	744,540			242		242		744,782		23, 151	23, 151		02/06/2024
59565X-AA-8	MIDCONTINENT COMM & FIN		08/01/2017	CALLED @ 103.125	-	8,000,000	8,000,000	8,195,000	8,098,679	<b></b>	(21,079	)	(21,079)		8,077,600	<b></b>	(77,600)	(77,600)		08/01/2021
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.	-		SCHEDULED REDEMPTION		3,650,000	3,650,000	3,650,000	3,650,000			·			3,650,000					03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2017 .	SCHEDULED REDEMPTION		358, 175	358, 175	358,175	358, 175		0.740.440		0.740.440		358, 175					03/15/2025
60687U-AK-3	MLCFC 2006-2, C CMBS		07/01/2017 .	SCHEDULED REDEMPTION	-	11, 113, 000	11, 113,000	3,072,156	4,369,560		6,743,440	·	6,743,440		11, 113, 000					06/12/2046
606935-AM-6 59020U-SJ-5	_MLCFC_06-1 CMBS _MLMI 2005-A2 A2 RMBS		02/01/2017 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		743.946	621,078 743.946	465, 195 726, 539	446,951 729.479		(446,951	/ <del> </del>	(446,951)		743.946					02/12/2039
59020U-SJ-5 59020U-H3-2	. MLMI 2005-A2 A2 HMBS	-	12/01/201/ .	SCHEDULED REDEMPTION		743,946				<b></b>	14,467		14,467		743,946	l		}		02/25/2035
590200-H3-2 60855R-AG-5	MOLINA HEALTHCARE INC		11/21/2017	Various	-	2,267,503	2, 188, 000		2, 193, 383		152, 103		152, 103		2, 193, 157	l	74.346	74,346		11/15/2022
60855R-AH-3	MOLINA HEALTHCARE INC	-		Various		2,267,503		360,000			(220	′ <del></del>	(220)		360,000		(6,300)	(6,300)		06/15/2025
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE	1		HSBC SECURITIES, INC		4,420,215			4,490,835		264		264		4.491.099		(70,884)			10/28/2019

					Showing All I				REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
60920L-AB-0	MONDELEZ INTERNATIONAL HOLDINGS NE		01/26/2017 .	GOLDMAN, SACHS & CO		751,260	750.000	750.000	750,000						750,000		1.260	1,260	2,973	310/28/2019
60935Q-AF-3			12/29/2017 _	. SCHEDULED REDEMPTION		60,603	60,603	60,709	60,710		( 107)		(107)		60,603				501	
61761J-VN-6	MORGAN STANLEY		07/19/2017 .	MORGAN STANLEY		2,506,450	2,500,000	2,506,265	2,503,052		(1,692)		(1,692)		2,501,360		5,090	5,090		101/05/2018
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC	-	12/15/2017	. SCHEDULED REDEMPTION		146,084	146,084	146,084	146,084						146,084					303/25/2030
62443P-AD-1 62431R-AB-5			04/12/2017 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,000,000 6,102,987	7,000,000 6,102,987	7,000,000 4,363,636	7,000,000		24,397		24,397		7,000,000 6,102,987					201/12/2021
55342U-AF-1	MOUNTAIN VIEW III CDO - CF - LOANS		03/09/2017 _	BARCLAYS		475,875	450,000	450,000	450.000		24,397		24,397		6, 102, 987		25.875	25.875		03/01/2024
61946E-AA-6	MSAIC 17-1 ABS		12/20/2017	Various		1,001,653	1,001,653	1,001,366			287		287		1,001,653		25,075	20,070		06/20/2042
61946G-AA-1	MSAIC_17-2 ABS		12/20/2017 .	. SCHEDULED REDEMPTION		76,941	76,941	76,931			10		10		76,941				433	309/20/2042
61750H-AG-1	MSC 2006-HQ10 AJ CMBS		12/01/2017 .	. SCHEDULED REDEMPTION		993,780	993,780	999,201	1,003,861		(10,081)		(10,081)		993,780				29,367	711/12/2041
61750C-AH-0	MSC 2006-HQ9, AJ CMBS		_02/01/2017 _	. SCHEDULED REDEMPTION		137,569	137,569	135, 103	147,660		(10,091)		(10,091)		137,569					307/12/2044
61748H-HC-8	MSM_04-11A RMBS	-	12/25/2017	_ SCHEDULED REDEMPTION		309,606	309,606	309,606	309,606		ļ			-	309,606	<b></b>		<b> </b>		07/25/2053
61748H-AN-1 61748H-VW-8	MSM_04-5AR_RMBS		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		169,844	169,844	169,282 576,189	169,464		380		380		169,844				1 , 48 1 24 , 184	107/25/2034
61/48H-VW-8 62402X-BE-0	MSMT 2006-2 6PT RMBS		12/01/2017 . 10/10/2017 .	. SCHEDULED REDEMPTION MATURED			7,000,000				8,677		107,663		7,000,000				24, 184	
55377G-AG-8	MTL PUBLISHING (EMI/SONY) TL B-4		1.05/05/2017	EXCHANGE		3,215,284	3,233,662	3,214,759	3,214,353		452		452		3,214,805		480	480		208/22/2022
626717-AD-4	MURPHY OIL CORP		06/15/2017	JPMORGAN CHASE & CO		339.500	350.000	306.625	310.487		2.907		2,907		313.393		26.107	26.107	7,739	
626717-AH-5	MURPHY OIL CORPORATION		08/10/2017 .	BARCLAYS		143,508	137,000	137,000	137,000						137,000		6,508	6,508	9,366	08/15/2024
62854A-AA-2	MYLAN NV		02/08/2017 .	EXCHANGE		1, 123, 115	1, 124,000	1, 122,584	1, 123,067		48		48		1, 123, 115					412/15/2018
62854A-AB-0	MYLAN NV		_02/08/2017	EXCHANGE		2,999,247	3,000,000	2,999,040	2,999,228		19		19		2,999,247					312/15/2020
62854A-AC-8 65536V-AD-9	MYLAN NV		02/08/2017 .	EXCHANGE		5,744,154	5,750,000	5,743,330	5,744,025		129	36.848	129		5,744,154					06/15/2021
65536V-AD-9 62983P-AB-1	NAAC 2006-AR2 1A4 RMBS		12/01/2017 _	Various		981,978 282,800	981,978	380,545 276,519	427,973 278,441		590,853	36,848	554,005 4,359		981,978 282,800					910/25/2051 312/31/2033
65490B-AE-5	NALT 14-B ABS	. D	05/30/2017 .	SCHEDULED REDEMPTION		10,896,000	10,896,000	10,862,442	10,888,019				7,981		10,896,000				41,741	
631103-AE-8	NASDAQ OMX GROUP		05/26/2017	CALLED @ 102.359		4,000,000	4,000,000	4.062.840	4,010,736		(4,096)		(4,096)		4,006,640		(6,640)	(6,640)		501/16/2018
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATION - 2010 I		06/07/2017	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				149,700	
635405-AW-3	NATIONAL CITY CORP 4.000000% 02/01/2011		03/07/2017 .	CANCELLED TRADE		19, 154											19, 154	19, 154		02/01/2011
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2017 .	_ SCHEDULED REDEMPTION		439,472	439,472	439,472	439,472						439,472					503/31/2024
62927#-AD-8	NATIONAL FOOTBALL LEAGUE ABS		10/15/2017 .	. SCHEDULED REDEMPTION		2,685,822	2,685,822	2,685,822	2,685,822						2,685,822				76,009	03/31/2024
636180-BN-0 754427-AA-0	. NATIONAL FUEL GAS COMPANY		09/19/2017 _	. WELLS FARGO		348,264	350,000	347,610 538,177	539.665		294		294		347,610 539,959		655	655	20 276	09/15/2027
637432-NF-8	NATIONAL GRID / RETSPAN / HAVENSWOOD ABS NATIONAL RURAL UTILITIES COOPERATI ABS			WELLS FARGO		1.214.808	1,200,000	1. 194.600	1, 195, 760		742		742		1.196.502		18.306	18.306		311/01/2020
78442F-ET-1	NAVIENT CORP			BARCLAYS		985,811	989.000	928.049	929,499		5. 125		5, 125		934,624		51, 187	51, 187		703/25/2024
		1	1	BANK OF AMERICA/MERRILL	_			20,010			, 120		, 120							
62886E-AH-1	NCR CORP		01/05/2017 .	LYNCH		886,508	867,000		846,403		108		108		846,511		39,996	39,996	16, 151	102/15/2021
				BANK OF AMERICA/MERRILL	-															
62886E-AS-7	NCR CORP	-	03/15/2017 _	LYNCH		315,563	300,000	315,250	313,524	<b> </b>	(508)	·	(508)	}	313,015	<b>}</b>	2,547	2,547		12/15/2023
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		12/29/2017 .	. SCHEDULED REDEMPTION		21,032	21,032	21,005	7 540 004		26		26	}	21,032	<b>}</b>		}	33	
BASOR1-25-2 64072T-AA-3	NELLSON NUTRACEUTICAL LLC TLA1		12/04/201707/25/2017 _	Various		7,579,651 249,000	7,579,651 200,000	7,545,062 200,000	7,540,024 200.000		39,627		39,62/		7,579,651 200,000		49.000	49.000		412/23/2021 510/15/2025
64072T-AE-5	NEPTUNE FINCO CORP		07/25/2017	JPMORGAN CHASE & CO		233,000	200,000	200,000	200,000						200,000		33,000	33,000		101/15/2023
64079*-AB-8	. NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2017	SCHEDULED REDEMPTION		2,226,550	2,226,550	2,226,550	2,226,550						2,226,550					306/30/2027
64110L-AM-8	. NETFLIX INC		11/07/2017 .	Various		695,200	700,000	700,000	700,000						700,000		(4,800)	(4,800)	23,853	311/15/2026
64129V-AC-7	NEUB_2014-17A CDO - CF - LOANS		06/29/2017 _	Various		203,474	578,947	203,474	335,789	38,745	(5, 103)	165,957	(132,316)		203,474					08/04/2025
64128X-AC-4	NEUBERGER BERMAN GRP/FIN	-	04/26/2017 _	_ CALLED @ 102.938		1,700,000	1,700,000	1,700,000	1,700,000		·				1,700,000					403/15/2022
645370-AB-3 64753U-AB-4	NEW HOME COMPANY INC		12/08/2017 . 08/08/2017 .	Various		215,710 451,595	207,000	205,998			27		27		206,025 670.110	}	9,685	9,685	10,702 34,727	204/01/2022
64/53U-AB-4 64952W-BF-9	NEW MILLENNIUM CLOSING TL		08/08/2017 .	Various		451,595	753, 182		1, 103, 017		12,0/5		12,075		1.100.000		(218,515)	(218,515)		712/21/2020 505/15/2017
651229-AT-3	NEWELL RUBBERMAID INC	1	03/28/2017	TENDER OFFER		12,031,809	12, 183, 000	12,180,198	12, 180, 882		(3,017)		(3,017)		12.181.104		(149,295)	(149, 295)		03/29/2019
62912X-AB-0	NGPL PIPECO LLC		08/01/2017	TENDER OFFER		1,724,882	1,690,000	1,772,100	1,746,026		(34,021)		(34,021)		1,712,006		12,876	12,876		12/15/2017
65340M-AN-3	NIACET CORP TL		12/29/2017	. SCHEDULED REDEMPTION		56,250	56,250	55,688			563		563		56,250					02/01/2024
65409M-AL-5	NIELSEN & BAINBRIDGE (NBG HOME) TL		04/26/2017 .	Various		6,263,906	6,263,906	6,210,115	6,208,019		55,887		55,887		6,263,906					08/15/2020
65409Q-BB-7	NIELSEN FINANCE LLC			_ JPMORGAN CHASE & CO		2,565,625	2,500,000	2,547,500	2,540,690		(1,931)		(1,931)		2,538,759	<b></b>	26,866	26,866		204/15/2022
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4	-	110/10/2017	SCHEDULED REDEMPTION		19,501	19,501	19,469	19,469		32		32	}	19,501	<b>}</b>		}	210	10/04/2023
654106-AF-0	NIKE INC	1	.05/16/2017	CITIGROUP GLOBAL MARKETS		9,526,914	10,200,000	10,185,516	10 , 185 , 766		357		357	1	10 . 186 . 123	1	(659, 209)	(659,209)	11/ 000	311/01/2026
65441C-AB-9	NINE WEST HOLDINGS INC TL			SCHEDULED REDEMPTION		9,526,914	64,316	10, 185,516			20,884		20,884		64,316		(009,209)	(009,209)		310/08/2019
65539B-AA-6	NMRR 10-1RA RMBS	1		SCHEDULED REDEMPTION		1.591.431		1,598,394	1,594,036		(2,605)		(2,605)		1.591.431					307/26/2037

					Showing All	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (			16	17	18	19	20	21
					-		-		-	11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's			Book/				Interest/	
									Dries Vees		0		Change in	Exchange		Faraian			Stock	Ctatad
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign				Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	NOARK PIPELINE 7.15% NOTES DUE 2018		05/30/2017 .	CALLED @ 105.474		6,450,000	6,450,000	6,450,000	6, 445, 131		1,407		1,407		6,446,538		3,462	3,462		06/01/2018
655044-AN-5	NOBLE ENERGY INC		11/06/2017	BARCLAYS		739,725	700,000	697,501			9		9		697,510		42,215	42,215		08/15/2047
65504L-AP-2	NOBLE HOLDING INTERNATIONAL LTD	D	05/09/2017 .	Various		1,429,927	1,480,000	1,449,248	1,449,275		722		722		1,449,996		(20,069)	(20,069)		01/15/2024
	NOBLE HOLDING INTL LTD	D	05/18/2017	Market Axess		32,414	36,000	25,200	26,436		706		706		27 , 142		5,273	5,273		03/01/2021
	NOBLE HOLDING INTL LTD	. D	03/15/2017 .	MATURED		1,500,000	1,500,000	1,432,500	1,488,722		11,278		11,278		1,500,000					03/15/2017
	NORDSTROM INC		07/13/201705/24/2017	Various		5,280,595	5,000,000 5,500,000	4,978,250 5,481,410	4,991,595 5,482,339		1,117 675		1,117 675		4,992,712 5,483,015		287,883	287,883		05/01/2020
	NOVA CHEMICALS CORP	Α				5,395,445					(918				1,422,642					05/01/2025
009//II-AF-4	INOVA GILIIIOALO CONF			Various RBC DOMINION SECURITIES		1,423,800	1,400,000	1,420,008	1,420,000	·	(918	/	(918)	·			1, 158	1 , 158		03/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP	Α	06/19/2017 .	TIPO DOMINION OFFOULLIES		212,363	210,000	210.000			]		I	1	210.000		2,363	2,363	370	06/01/2024
	NOVELIS CORP		12/07/2017	Various		1,277,850	1,236,000	1,243,160	1,242,950		(385	)	(385)		1,242,566		35,284	35,284		09/30/2026
	NRG ENERGY INC		10/16/2017	CALLED @ 102.625		656,000	656,000	653, 175	653,180		166		166		653,346		2,654	2,654		05/15/2021
	NRG ENERGY INC		12/14/2017	TENDER OFFER		3,723,125	3,700,000	3,767,500	3,734,442		(9,587		(9,587)	L	3,724,856		(1,731)	(1,731)		03/15/2023
	NRG ENERGY INC		02/22/2017	EXCHANGE		5,285,413	5,250,000	5,287,813	5,285,950		(537		(537)		5,285,413				102,557	05/15/2026
	NRG ENERGY INC		04/25/2017 .	Various		1,355,262	1,350,000	1,356,800	1,356,528		(216		(216)		1,356,312		(1,050)	(1,050)		01/15/2027
	NRG YIELD OPERATING LLC		05/05/2017			4,141,133	4,044,000	4,222,711	4, 199, 170		(2,385		(2,385)		4, 196, 785		(55,653)	(55,653)		08/15/2024
62943W-AC-3	NRG YIELD OPERATING LLC		06/30/2017 .			6,491,646	6,500,000	6,498,750	6,498,785		49		49		6,498,834		(7, 188)	(7, 188)	275,833	09/15/2026
00040# 45 0	ADD VIELD ODERATING I.I.O.		07/44/0047	BANK OF AMERICA/MERRILL		0 450 045	0 444 000	0 400 050							0 400 074		47.574	47.574	44 440	00 /45 /0000
	NRG YIELD OPERATING LLC			LYNCH		2,456,245	2,414,000	2,408,652			22		22		2,408,674		47,571	47,571		09/15/2026
	NSM SUB HLDGS TL (BABSON)			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		68,614 541,673	68,614 541,673	67,285 534,592	67,284 345.737		1,330 26.139		1,330 26,139		68,614 541.673					10/03/2022
	NUANCE COMMUNICATIONS INC		12/29/2017			4,044,706	4,080,000	4,041,730	4,041,802		20, 139		2,904		4,044,706					12/15/2026
	NUMERICABLE GROUP SA	D		CREDIT SUISSE		4,550,625	4,500,000	4,588,750	4,555,646		(12.489		(12,489)		4,543,157		7.468	7,468		05/15/2020
07034L AD 0	NOMETTOABLE GROOT ON			BANK OF AMERICA/MERRILL			, , , , , , , , , , , , , , , , ,	,,500,750	, , , , , , , , , , , , , , , , ,		(12,403	/	(12,403)		, , , , , , , , , , , , , , , , ,		, ,400	, ,400		00/ 10/2022
67054L-AC-1	NUMERICABLE GROUP SA	D	11/15/2017	LYNCH		2,506,250	2,500,000	2,546,875	2,534,263		(4,637	)	(4,637)	1	2,529,626		(23, 376)	(23,376)	196.181	05/15/2024
	NUMERICABLE US LLC TLB7	D	04/18/2017	SCHEDULED REDEMPTION		1.990.000	1,990,000	1,971,175	1,971,515		18,485		18,485		1,990,000					01/15/2024
				BANK OF AMERICA/MERRILL		, ,	, ,		, , , ,		,		,		, , ,					
	NVIDIA CORPORATION		06/15/2017 .	LYNCH		2,979,385	3,000,000	2,994,060	2,994,389		525		525		2,994,915		(15,530)	(15,530)		09/16/2021
	OASIS OUTSOURCING HLDGS 1ST LIEN			Various		14, 177, 697	14, 177, 697	14,075,583	14,067,429		110,268		110,268		14, 177, 697					12/27/2021
	OBERTHUR TECH FIN TRANCHE B-2		01/10/2017	SCHEDULED REDEMPTION		1,944,227	1,944,227	1,940,785	1,940,783		3,444		3,444		1,944,227					10/18/2019
	OHIO VALLEY ELECTRIC CORP		08/15/2017 .	SCHEDULED REDEMPTION		643,897	643,897	643,897	682,253		(38,356	)	(38,356)		643,897					06/15/2040
6/95/4-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2017 .	SCHEDULED REDEMPTION CITIGROUP GLOBAL		633,333	633,333	633,333	633,333	·	·				633,333				30,590	12/01/2040
680665-AJ-5	OLIN CORP		07/13/2017	MARKETS		93.150	90.000	90.000			]		I	1	90.000		3. 150	3. 150	1 652	09/15/2027
	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2017	MATURED		625,000	625,000	625,000	625.889		(889	)	(889)		625,000		, 130	, 130	45, 188	
	ONCOR ELECTRIC DELIVERY		09/29/2017	CALLED @ 100.009		5,429,000	5,429,000	5.992.910	5.503.168		(73,891		(73,891)		5,429,277		(277)	(277)	271,204	
	ONEX CARESTREAM FINANCE 2013 TLB		10/04/2017	Various		3,604,518	3,609,932	3,587,886	3,579,835		18,541	, [	18,541		3,598,375		6,142	6,142		06/07/2019
68504L-AA-9	ONGLT_16-A ABS		12/08/2017 .	SCHEDULED REDEMPTION		1, 175, 105	1, 175, 105	1, 174, 972	1, 174,976	ļ	129		129		1, 175, 105			ļ [	14,984	03/08/2029
68403B-AG-0	OOMLT_07-FXD2 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		311,571	311,571	277,584	273,775		37,796		37,796		311,571				7,090	03/25/2037
1		Ι.		CITIGROUP GLOBAL								.]		1						
	OPEN TEXT CORP	A	08/17/2017	MARKETS		983, 100	904,000	924,625	924,555	<b>}</b>	(1,476	)	(1,476)	· <del> </del>	923,079		60,021	60,021		06/01/2026
	ORACLE CORPORATION		05/31/2017 .			2,227,620	2,250,000	2,249,618	2,249,641	<b>}</b>	21		21	<b></b>	2,249,662		(22,042)	(22,042)		09/15/2023
68389X-BR-5	ORACLE CORPORATION		1 1/ 13/201/ .	WELLS FARGO		1,398,194	1,400,000	1,399,076			l3		l3		1,399,079		(885)	(885)	613	02/15/2023
685218-AC-3	ORANGE SA	n	09/11/2017	LYNCHLYNCH		2,237,130	2,250,000	2,246,715	2,246,888	]	754		754		2,247,642		(10,512)	(10,512)	31 /0/	11/03/2019 _
	ORKLA ASA (NORWAY) 10'S	D	09/11/2017			10,000,000	10,000,000		10.000.000	<u> </u>	134				2,247,642		(10,312)	(10,512)		09/18/2017
	ORKLA ASA (NORWAY) 12'S	D	09/18/2017	PRINCIPAL PAYDOWN		30,000,000	30,000,000	30,000,000	30,000,000	<u> </u>	<u> </u>		[		30,000,000					09/18/2019
	OUTERSTUFF LLC CLOSING TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		10.000	10,000	9,934	9,930		70		70		10,000					07/28/2021
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC		11/08/2017	CANCELLED TRADE		40,409											40,409	40,409		11/30/2016
69371R-L9-5	PACCAR FINANCIAL CORP		06/06/2017 .	MATURED		2,000,000	2,000,000	2,000,302	2,000,087	ļ	(87	)	(87)		2,000,000	L				06/06/2017
	PACCAR FINANCIAL CORP			TD SECURITIES		721,770	750,000	748,995	749,070		14		14		749,084		(27,314)	(27,314)		08/11/2021
				SCOTIA CAPITAL (USA)							]		I	1						
	PACIFIC GAS AND ELECTRIC CO			INC.		4,813,450	5,000,000	4,986,700	4,987,665	ļ	238		238		4,987,903		( 174,453)	(174,453)		03/01/2026
	PACIFIC GAS AND ELECTRIC CO		11/30/2017			1,200,000	1,200,000	1,200,000	1,200,000	<b></b>	<b></b>		<b> </b>		1,200,000		400 ::-	400 4:5	15,751	11/30/2017
	PALS_00-1 ABS					198,119	4 004 757	1 004 777	4 004 757						1 004 757		198,119	198,119		12/25/2015
	PANOCHE ENERGY CENTER SENIOR SECURED			SCHEDULED REDEMPTION		1,334,757 105,300	1,334,757 104.000	1,334,757 104.000	1,334,757 104.000						1,334,757		1.300	1.300	91,898	07/31/2029 01/15/2025
	PARSLEY ENERGY LLC PARSLEY FINANC PARSLEY ENERGY LLC PARSLEY FINANC		11/28/2017				216,000	216,000	104,000											10/15/2025
10 1000-ATT-8	PAROLE ENERGY LLC/ PAROLET PINANC		.411/21/201/ .	vai ious				∠10,000		<u> </u>	<u> </u>	·							956	10/ 13/202/

### **SCHEDULE D - PART 4**

					Showing All Lo	nig-reiiii 🗅	onus and Sid	ICKS SOLD, I	REDEEMED	or Otherwis	se Discus		ing Gurrent	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
	_	1	1		· .			,	-	11	12	13	14	15	-		-	_	-	· · ·
											12	10	1-7	Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted						Value at	Gain	Realized	Total Gain	Received	tractual
		l_	D: 1			_				Valuation	(Amor-	Temporary	Carrying	Adjusted						
ldenti-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	·			OPPENHEIMER & CO., INC.																
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		07/19/2017 .			145,080	144,000	145,440			(104)	)	(104)		145,336		(256)	(256)	6,985	11/15/2023
709599-AE-4	PENSKE TRUCK LEASING CO LP		.05/11/2017	MATURED		15,000,000	15,000,000	14,989,200	14,999,153		847		847		15,000,000			· · · · · /		05/11/2017
				JEFFERIES & COMPANY.																
709599-AQ-7	PENSKE TRUCK LEASING CO LP	_	04/03/2017 .	INC		1,005,190	1.000.000	986,770	990.630		978		978		991.607		13.583	13.583	7.708	06/15/2019
				BANK OF AMERICA/MERRILL			, ,	,	,						,		,		,	
709599-AU-8	PENSKE TRUCK LEASING CO LP		03/22/2017	LYNCH		1,047,665	1,030,000	1,026,465	1,027,353		170		170		1,027,523		20,142	20,142	23.072	07/15/2020
709599-AW-4	PENSKE TRUCK LEASING CO LP		.03/22/2017	Various		1,441,163	1.500.000	1,495,425	1,495,488		91		91		1.495.579		(54,416)	(54,416)		11/15/2026
709629-AK-5	PENTAIR FINANCE SA		1.09/15/2017	MATURED		7.340.000	7.340.000	7.315.778	7.327.901		12.099		12.099		7.340.000			(01,110)		09/15/2017
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB	1	1.12/29/2017	SCHEDULED REDEMPTION	T	909,467	909,467	902.456	902,388		7.079		7,079		909,467	[				12/16/2021
714295-AB-8	PERRIGO CO	1	06/15/2017	TENDER OFFER		964, 146	945,000	947.750	947,403		(204)		(204)		947 . 199		16.947	16.947		12/15/2021
714294-AD-7	PERRIGO COMPANY PLC		06/15/2017	TENDER OFFER		3, 134, 460	3,000,000	2,988,482	2,990,894		529		529		2,991,423		143.037	143.037		11/15/2023
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO	1	06/15/2017 .	TENDER OFFER		1,351,825	1,330,000	1,343,449	1,341,459		(1, 167)		(1, 167)		1,340,291		11,534	11,534		03/15/2021
71677H-AG-0	PET SMART INC TL B2		11/21/2017	Various		2.689.746	2.955.000	2.969.964	2.971.484		(1, 728)		(1, 728)		2.969.756		(280.010)	(280,010)		03/13/2021
71656L-BP-5	PETROLEOS MEXICANOS	n	01/09/2017	Various		1,228,500	1,200,000	1, 193, 352	1, 193, 407		2/	/	34		1.193.440		35,060	35,060		03/11/2022
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		05/08/2017	Various		5, 191, 799	5, 191, 799	5, 154, 339	5, 151, 801		39,999		39,999		5, 191, 799					08/19/2020
717081-DQ-3	PFIZER INC		03/30/2017 .	MATURED		2,000,000	2,000,000	2,038,374	2,006,555		(6,555)		(6,555)		2,000,000					03/30/2017
743873-BX-8	PFMLT 05-2 RMBS		12/01/2017	SCHEDULED REDEMPTION		408,459	408,459	2,036,374	232,239		176,220		176,220		408.459					07/25/2042
718172-BN-8	PHILIP MORRIS INTERNATIONAL INC		11/09/2017	MATURED		13,035,000	13,035,000	13,081,926	13,068,204		(33,204)		(33,204)		13,035,000					11/09/2017
/ 181/2-BN-8	PHILIP MURRIS INTERNATIONAL INC		11/09/2017 .	BANK OF AMERICA/MERRILL		13,035,000	13,035,000	13,081,920	13,008,204		(33,204)	)	(33,204)		13,035,000				102,938	11/09/201/
740470 00 7	DILLI ID MODDIO INTERNATIONAL INO		40 /45 /0047			0.005.700	40,000,000	0.047.000	0 000 000		45 000		45.000		0 040 000		(440,000)	(440,000)	040.075	00 (05 (0004
718172-BS-7	PHILIP MORRIS INTERNATIONAL INC		12/15/2017 .	LYNCH		9,835,700	10,000,000	9,917,200	9,930,696		15,626		15,626		9,946,322		(110,622)	(110,622)	246,875	02/25/2021
704471/ 10 0	DU ODINO POIDE CODO		10 (05 (0017	CITIGROUP GLOBAL		200 772	077 000	004 770	004 540		(400)		(400)		204 254		7.740	7.740	47.004	00 /45 /0005
72147K-AC-2	PILGRIMS PRIDE CORP		10/05/2017 .	MARKETS		288,773	277,000	281,778	281,546		(492)	)	(492)		281,054		7,719	7,719 .	17,034	03/15/2025
				BAIRD (ROBERT W.) & CO.																
72147K-AE-8	PILGRIMS PRIDE CORP		10/25/2017	INC.		285,315	276,000	276,000							276,000		9,315	9,315		09/30/2027
72165N-AZ-2	PILOT TRAVEL CENTERS INITIAL TR B		10/06/2017 .	Various		1,386,026	1,386,026	1,380,250	1,379,590		6,436		6,436		1,386,026				33,636	
73329A-AC-2	PILOT_14-1 ABS		01/20/2017 .	SCHEDULED REDEMPTION		710,085	710,085	710,529	710,111		(26)	)	(26)		710,085					11/20/2017
724060-AA-6	PIPELINE FUNDING CO LLC ABS			SCHEDULED REDEMPTION		74,500	74,500	74,500	74,500						74,500					01/15/2030
72447X-AC-1	PITNEY BOWES INC		09/15/2017			3,500,000	3,500,000	3, 458, 105	3,496,192		3,808		3,808		3,500,000				201,250	09/15/2017
				BANK OF AMERICA/MERRILL																
72766Q-AC-9	PLATFORM SPECIALTY PRODUCTS CORP		01/10/2017 .	LYNCH		1, 112, 150	1,000,000	1,010,363	1,008,292		(67)	)	(67)		1,008,224		103,926	103,926	20,626	
72766Q-AD-7	PLATFORM SPECIALTY PRODUCTS CORP		11/29/2017 .	GOLDMAN, SACHS & CO		257,231	255,000	252,991			4		4		252,994		4,237	4,237	291	
69353R-ER-5	PNC FINANCIAL SERVICES GROUP INC (		06/14/2017 .	JPMORGAN CHASE & CO		10,021,800	10,000,000	9,998,800	9,999,370		188		188		9,999,558		22,242	22,242		07/20/2018
69354P-AA-9	PNK ENTERTAINMENT INC		08/23/2017 .	EXCHANGE		9,013,118	9,000,000	9,016,245	9,014,672		(1,554)	)	(1,554)		9,013,118					05/01/2024
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2017 .	MATURED		625,000	625,000	625,000	625,000						625,000					12/22/2017
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		12/29/2017 .	Various	ļ	981,764	976,574	974,992	974,830		224		224		975,052		6,712	6,712		08/02/2021
737446-AG-9	POST HOLDINGS INC			CALLED @ 104.888	ļ	5,472,000	5,472,000	5,707,296	5,703,340		(59,957)	)	(59,957)		5,643,383	ļ	(171,383)	(171,383)	593,961	12/15/2022
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		12/29/2017	SCHEDULED REDEMPTION	ļ	5,000	5,000	4,988			13		13		5,000	L		L	11	05/24/2024
		1		MIZUHO SECURITIES USA			•				1									
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWAN	. A	07/12/2017 .		L	778,050	750,000	749, 130	749, 135		39		39		749, 174		28,876	28,876	18,417	12/15/2026
73755L-AJ-6	POTASH CORP-SASKATCHEWAN	. A	12/01/2017	MATURED	<u> </u>	20,825,000	20,825,000	20,971,957	20,848,412		(23,412)		(23,412)		20,825,000	[[		L[		12/01/2017
73931H-AE-3	POWER STOP LLC INCR TL	.]	12/29/2017	SCHEDULED REDEMPTION	[	10,008	10,008	9,908			100		100		10,008	[		[	107	
73934@-AA-4	POWER STOP LLC TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		245,673	245,673	242,761	243,752		1,921		1,921		245,673					05/29/2023
740212-AH-8	PRECISION DRILLING CORPORATION	Α	07/31/2017	EXCHANGE		320,000	320,000	320,000	320,000						320,000					12/15/2023
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED		12/26/2017	SCHEDULED REDEMPTION		10,753,378	10,753,378	10,753,378	10,753,378						10,753,378					03/24/2034
74041A-AB-9	PREF TRM XIII CDO - CF - PREFERRED	1	12/26/2017	SCHEDULED REDEMPTION		7,000,000	7,000,000	7.000.000	7.000.000		[		[		7.000.000	[				03/24/2034
74153W-CF-4	PRICOA GLOBAL FUNDING I	1	06/08/2017	JPMORGAN CHASE & CO		5,014,100	5,000,000	4,997,800	4,998,722		330				4,999,052	[	15,048	15,048		09/21/2018
7		1	T	CITIGROUP GLOBAL			3,000,000	,007,000							,000,002			10,010		
74166N-AA-2	PRIME SECURITY ONE MS IN		08/10/2017	MARKETS		688 . 185	746,000	563.241	567.213		3.916		3,916		571.130		117.055	117.055	39 398	07/15/2032
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L			DEUTSCHE BANK AG	†	483,910	446,000	446,000	446,000						446,000		37,910	37,910		05/15/2023
1-7100m An 4	THINK GLOCITITI OLITTOLO DOINONLIT L	1		RBC DOMINION SECURITIES			,000	,000	,000						,000				, 202	
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II		05/24/2017 _	INDO DOMINITON OLUONITIES	1	3,946,720	4,000,000	3,989,360	3,990,009		388		388		3,990,396		(43,676)	(43,676)	7/ 000	04/18/2026
742718-EN-5	PROCTER & GAMBLE CO		05/05/2017	MORGAN STANLEY		9,933,300	10,000,000	9.998.100	9.998.434		131				9.998.565		(65,265)	(65, 265)		04/16/2020
742718-ER-6	PROCTER & GAMBLE COMPANY		03/16/2017		·	23,574,800	25,000,000	24,964,750	24,965,254		668		668		24,965,922		(1,391,122)	(03,203)		11/03/2026
7427 18-EH-6 74340X-AX-9	PROLOGIS LP	1	10/18/2017	Various	<del>  </del>	1,000,000	1,000,000	24,964,750	24,965,254		3.103		3, 103		999,044	<b> </b>	(1,391,122) 956	(1,391,122)		01/15/2018
74432Q-BY-0	PRUDENTIAL FINANCIAL INC			EXCHANGE	·	3,791,839	3, 164, 000	3, 162, 545	3, 162, 621		3, 103		3, 103		3, 162, 645		629, 195	629, 195		08/15/2043
14402U-BT-U	PRODUCTIAL FINANCIAL INC		12/0//201/ .	MITSUBISHI UFJ		839, ۱۹۱, د	3, 104,000	o, 102, 545			24		24		, 102,045 و		029, 195	029, 190		00/ 10/2043
744500 00 4	DUDU LO CEDULOE EL COTOLO AND OAO CO		00 /00 /0047			0.040.050	0.040.000	0 500 400			051		054		0 500 070		40 575	40 575	00.000	05 /45 /0007
/4456U-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO	-1	u8/22/201/ .	SECURITIES (USA)	L	3,640,252	3,610,000	3,599,423			254	L	254	L	3,599,676	L l	40.575	40.575	33,092	05/15/2027

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									-	11	12	13	14	15	_					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized		Than-			Carrying	Exchange			Dividends	Con-
CLICID					Number of						Year's		Adjusted	Book/	, ,	3 -	Dealized	Tatal Cain		
CUSIP		_	D: 1		Number of	•			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BANK OF AMERICA/MERRILL																
745867-AX-9	PULTE GROUP INC		11/07/2017	LYNCH		105,500	100,000	100,000	100,000						100,000		5,500	5,500	6,389	
745867-AW-1	PULTEGROUP INC		10/05/2017	Millennium Advisors		902,550	825,000	854,750	853,770		(1,969)	)	(1,969)		851,801		50,749	50,749	50,291	
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2017	SCHEDULED REDEMPTION	-} <b>}</b>	3, 155, 546	3, 155, 546	3, 155, 546	3, 155, 546						3, 155, 546				98,453	12/30/2019
693656-AA-8	PVH CORP		.03/23/2017	OPPENHEIMER & CO., INC.		6,936,500	6,900,000	6,772,750	6,806,952		3.045		3.045		6,809,998		126,502	126,502	00 100	12/15/2022
030000-AH-0	I TII OVAF			MIZUHO SECURITIES USA	† <b> </b>						,045				866, 200, ر		120,002	120,302	00, 138	14/ 13/ 2022
747525-AS-2	QUALCOMM INCORPORATED		11/09/2017	INC.		561.616	565.000	565.000	1				I		565.000		(3,384)	(3,384)	5 375	01/30/2023
44969C-BF-6	QUINTILES IMS INC B1 DOL TL	1	12/29/2017	SCHEDULED REDEMPTION		13,534	13,534	13,493			41		41		13,534					03/07/2024
44969C-BD-1	QUINTILES IMS INC. TERM B DOL LOA		03/09/2017	Various		1,872,967	1,877,092	1,871,242	1,632,910		240,053		240,053		1,872,963		4	4		03/17/2021
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2017	SCHEDULED REDEMPTION		949,584	949,584	949,584	957,590		(8,006	)	(8,006)		949,584			L	93, 154	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2017	SCHEDULED REDEMPTION	.	1,467,538	1,467,538	1,487,992	1,478,092		(10,554		(10,554)		1,467,538			ļ		12/07/2022
751212-AB-7	RALPH LAUREN CORP		02/14/2017	KEYCORP	<b> </b>	10,081,350	10,000,000	9,979,500	9,984,850		429		429	ļ	9,985,279	ļ	96,071	96,071		08/18/2020
759950-EP-9	RAMC_04-4 RMBS		12/01/2017	Various	<b></b>	287,051	287,051	274,748	275,782		12,562		11,269		287,051					05/25/2052
75281A-AT-6	RANGE RESOURCES CORPORATION		10/09/2017	Various		506,494	500,000	503,000	500,486		(97		(97)		500,389		6, 105	6,105		07/01/2022
75281A-AV-1 75281A-AZ-2	RANGE RESOURCES CORPORATION		06/06/2017	STIFEL CAPITAL MARKETS		186,750 467,416	180,000	177,410 462,664	177,550 463,683		215		215		177,765 467,444		8,985	8,985		06/01/2021
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2017	SCHEDULED REDEMPTION		407,416	500,000				3,761		3,761		405,802		(28)	(28)		03/15/2023
75405T-AA-7	RASGAS II 2020	D	09/30/2017	SCHEDULED REDEMPTION		1,015,000	1,015,000	962.332	1,001,169		13.831		13,831		1.015.000					09/30/2020
45660N-VZ-5	RAST 2003-A13 RMBS	0	02/01/2017	SCHEDULED REDEMPTION		7,268,420	7,268,420	7,035,408	7, 141, 945		126,475		126,475		7,268,420					01/25/2034
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2017	SCHEDULED REDEMPTION		720,697	720,697		693,889		26.808		26,808		720,697					04/25/2035
755111-AJ-0	RAYTHEON CO		.05/12/2017	CALLED @ 104.610		12,000,000	12,000,000	12,667,830	12,091,254		(26,893)		(26,893)		12,064,361		(64,361)	(64,361)		03/15/2018
755111-AU-5	RAYTHEON CO		05/12/2017	CALLED @ 107.813		4,500,000	4,500,000	4,659,075	4,532,982		(5,862		(5,862)		4,527,120		(27, 120)	(27, 120)	469, 185	12/15/2018
				MIZUHO SECURITIES USA																
75625Q-AF-6	RECKITT BENCKISER TREASURY SERVICE	. D	10/26/2017	INC		1,404,466	1,400,000	1,400,000							1,400,000		4,466	4,466	9, 137	06/24/2022
75875J-AJ-1	REGAL CINEMAS CORP TL		08/24/2017	Various		(610)	)										(610)	(610)		04/01/2022
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B		08/23/2017	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				265,907	08/23/2017
700750 40 0	DEDURE LO CERVICEO INC		10 /00 /0017			704 547	700,000	698,824					44		698.835		2.712	2.712	0.001	11 /15 /0007
760759-AS-9 76100L-AC-6	REPUBLIC SERVICES INC		12/22/2017	INC	<b> </b>		9,825,000	9,793,445	9,788,219		36,781		36,781		9,825,000		2,712	2,712		11/15/2027
761713-BG-0	REYNOLDS AMERICAN INC		08/08/2017	GOLDMAN, SACHS & CO		14,328,575	13,333,000	14,833,339	14,733,697		(89,901		(89,901)		14,643,796		(315,221)	(315,221)		06/12/2025
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		12/29/2017	SCHEDULED REDEMPTION		37,413		37.446	37.448		(35		(35)		37.413		(010,221)	(010,221)		02/05/2023
761735-AT-6	REYNOLDS GROUP ISSUER INC	]	_04/20/2017	Various		574,300	560,000	560,000	560,000						560,000		14,300	14,300		07/15/2023
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		12/15/2017	SCHEDULED REDEMPTION		155,296	155,296	154,548	154,745		550		550		155,296		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[		10/15/2020
76110V-LM-8	RFMS2 2002-H15, A7 RMBS		12/01/2017	SCHEDULED REDEMPTION		258, 164	258, 164	258,032	258, 151		13		13		258 , 164					01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		12/01/2017	SCHEDULED REDEMPTION		4, 100, 736	4, 100, 736	4, 100, 154	4, 100, 582		154		154		4, 100, 736					04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		12/01/2017	SCHEDULED REDEMPTION	·}	1,273,237	1,273,237	1,272,801	1,273,156		82		82		1,273,237			<b>}</b>		06/25/2037
76110V-JQ-2	RFMS2_02-H12_RMBS		02/01/2017	SCHEDULED REDEMPTION	-} <b>}</b>	10,398	10,398	10,393	10,398			<b></b>		·	10,398	<b></b>		<del>  -</del>	94	
76111X-MG-5 74957V-AJ-8	RFMS1 2004-S6 3A6 RMBS		12/01/2017	SCHEDULED REDEMPTION Various	·	714,705	714,705 217.848	703,985 161,131	713,541		1,165	2.682	1, 165 20,084		714,705 183.333					06/25/2019
76200R-AV-0	RFMS1 2000-S6 A9 HMBS		12/01/2017	SCHEDULED REDEMPTION	†	1,512,314	1,644,039	1,260,943	1,276,905		235.409		235,409		1,512,314					12/25/2039
76720A-AC-0	RIO TINTO FIN USA LTD	D	06/07/2017	TENDER OFFER	† <b> </b>	392,604	382,000	379,991			255,409		255,409		380,949		11,655	11,655		03/22/2022
767754-CH-5	RITE AID CORP	1	06/29/2017	BARCLAYS			100,000	100.000	100,000						100,000		(2,000)	(2,000)		04/01/2023
74968E-AB-0	RMP ACQUISITION INC.		12/29/2017	SCHEDULED REDEMPTION		70,313	70,313	69,961			352		352				(=,000)			03/02/2022
		1	1	CITIGROUP GLOBAL					1	1			1			1		[		
771196-BK-7	ROCHE HOLDINGS INC	C	05/24/2017	MARKETS	<b> </b>	4,864,400	5,000,000	4,950,200	4,953,768		1,801		1,801		4,955,569		(91, 169)	(91, 169)		05/15/2026
774341-AJ-0	ROCKWELL COLLINS INC.	-	04/21/2017	Various		1,421,265	1,400,000	1,395,968			16		16		1,395,984	<b></b>	25,281	25,281	1,395	03/15/2024
770746 40 0	DODED TECHNOLOGIES INC		05 (00 (00 /	CITIGROUP GLOBAL		770 655	750 555	7.0	710 000						740 05-		20.055	22 22-	10.55	40 (45 (0000
776743-AD-8	ROPER TECHNOLOGIES INC		05/30/2017	MARKETS	+	772,890	750,000	749,880	749,880		4	<b></b>	ļ4	·	749,885		23,006	23,006		12/15/2026
74966U-AN-0 74966U-AP-5	RPI FINANCE TRUST TERM LOAN B5	1	04/17/2017	Various SCHEDULED REDEMPTION	†	2,094,343	2, 104, 013	2,094,231	2,093,827		511 155		511 155		2,094,338		5	5	30,780	
749685-AW-3	RPM INTERNATIONAL INC		12/07/2017	WELLS FARGO	· · · · · · · · · · · · · · · · · · ·	570.553	570,000				100		133				570	570	282	03/21/2023
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022		10/01/2017	SCHEDULED REDEMPTION		530,303	530.303	530.303	530,303						530,303		J/0	ا	31.818	04/01/2022
			1	RBC DOMINION SECURITIES				,000,000	,000						,000,000					
785592-AD-8	SABINE PASS LIQUEFACTION LLC		01/31/2017		<u> </u>	1, 199, 000	1, 100,000	1,050,500	1,055,451		492		492		1,055,943		143,057	143,057	18,563	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		01/18/2017	MORGAN STANLEY		1,092,500	1,000,000	1,045,000	1,042,947		(296		(296)		1,042,651		49,849	49,849	10,861	05/15/2024
785592-AP-1	SABINE PASS LIQUEFACTION LLC		_01/25/2017	BARCLAYS	. [	915,903	827,000	827,000	827,000	L	L		L		827,000	L	88,903		30,636	06/30/2026

	•	1 ^					Sonds and Sto								10	, -	40	10	00	
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign					Bond	
									Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying	Adjusted Carrying	Value at Disposal	Gain	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
785592-AR-7	SABINE PASS LIQUEFACTION LLC		01/24/2017 .	LYNCH		52,625	50,000	50,000	50,000						50,000		2,625	2,625	861	103/15/2027
79546V-AK-2	SALLY HOLDINGS LLC		08/01/2017	DEUTSCHE BANK AG		383,438	375,000	394,688	389,736		(1,636		(1,636)		388, 100		(4,662)	(4,662)		111/01/2023
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I		12/11/2017 .	Various		4,090,260	4, 128,000	4,342,600	4,331,011		(25, 249		(25, 249)		4,305,762		(215,502)	(215,502)	223,638	
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		01/31/2017 .	WELLS FARGO			8,250,000		8,303,057		(1,272		(1,272)		8,301,786		257,589	257,589	81,698	
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		06/01/2017	Various		16,704,687	16,704,687	16,704,687	16,635,944		4,973		4,973		16,640,916		63,771	63,771	905,891	
79722#-AB-3 86359D-SR-9	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		06/01/2017 12/01/2017	Various		3,340,937 1,314,640	3,340,937	3,340,937 983,842	3,340,937		366, 443	9.130	057 040		3,340,937 1,314,640					07/15/2025
78388J-AU-0	SASC 2005-17 5A1 RMBSSBA COMMUNICATIONS CORPORATION		07/06/2017	Various Various		1,234,707	1,250,000	1,246,875	957,327 1,246,996		300 , 443	9, 130	357,312		1,314,640		(12,383)	(12,383)		310/25/2035 509/01/2024
78410T-AA-4	SCFET 17-1A ABS		12/20/2017	Various		1,040,492	1,040,492	1,040,272	1,240,390		220		220		1,040,492		(12,000)	(12,000)		101/20/2023
784012-AA-4	SCFET 17-2 ABS		12/20/2017	SCHEDULED REDEMPTION		57,301	57,301	57,292			9		9		57,301					203/20/2023
806261-AM-5	SCHAEFFLER FINANCE BV	D	02/15/2017	JPMORGAN CHASE & CO		2,129,501	2,069,000	2,069,000	2,069,000						2,069,000		60,501	60,501		405/15/2023
80908U-AC-2	SCIQUEST INC TL		12/28/2017	SCHEDULED REDEMPTION		6,466,028	6,466,028	6,432,407	1, 145,820		3,849,136		3,849,136		6,466,028		, ,		31,446	607/28/2023
78471F-AA-0	SCLP_2016-3 ABS		05/25/2017 .	Various		3,651,207	3,622,685	3,622,611	3,622,617		20		20		3,622,636		28,571	28,571		112/26/2025
810186-AL-0	SCOTTS MIRACLE-GRO CO		02/10/2017 .	EXCHANGE		3,666,096	3,500,000	3,692,500	3,669,515		(3,419		(3,419)		3,666,096					310/15/2023
810186-AN-6	SCOTTS MIRACLE-GRO CO/THE		05/23/2017	EXCHANGE		1,791,866	1,780,000	1,792,425	1,792,369		(504		(504)		1,791,866					412/15/2026
81180W-AF-8	SEAGATE HDD CAYMAN		05/01/2017 .	CALLED @ 102.333		2,000,000	2,000,000	2, 175,000	2,056,273		(7,111		(7, 111)		2,049,162		(49, 162)	(49, 162)	163,327	711/01/2021
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		12/29/2017 .	SCHEDULED REDEMPTION		1,078,125	1,078,125	1,067,442	1,065,792		12,333		12,333		1,078,125					204/30/2020
81726J-AE-1	. SENSATA TECH FIN 6TH AMEND TL		02/13/2017 .	SCHEDULED REDEMPTION		7,883	7,883	7,891	7,891		(8	)	(8)		7,883				41	110/14/2021
78412F-AP-9	SESI LLC		.05/11/2017	BANK OF AMERICA/MERRILL LYNCH		440.000	440.000	394.900	200 014		0.510		0.540		401.126		38.874	38.874	10 150	10/15/0001
78412F-AP-9 67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	n	10/31/2017	Various	+	9,943	10,000	9,975	398,614		2,512 25		2,512		10.000		38,874	(57)		012/15/2021 507/31/2025
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	D	01/02/2017	SCHEDULED REDEMPTION		2,116,025	2,116,025	2,119,736	2, 117, 039		(1,014		(1,014)		2,116,025		(37)	(37)		101/02/2020
822582-AC-6	SHELL INTERNATIONAL FIN	D	03/22/2017	MATURED		13,000,000	13,000,000	12,944,620	12,998,422		1,578		1,578		13,000,000					03/22/2017
824348-AP-1	SHERWIN-WILLIAMS CO		12/15/2017	MATURED		8,377,000	8,377,000	8,396,187	8,391,333		(14,333		(14,333)		8,377,000					012/15/2017
824348-AU-0	SHERWIN-WILLIAMS COMPANY (THE)		05/16/2017	BARCLAYS		1,407,098	1,400,000	1,399,132			1	,	1		1,399,133			7,965	321	
824348-AV-8	SHERWIN-WILLIAMS COMPANY (THE)		05/17/2017 .	WELLS FARGO		847,720	840,000	838,723			3		3		838,726		8,994	8,994	438	806/01/2024
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/07/2017	MARKETS		9,583,500	10,000,000	9,990,900	9,991,415		336		336		9,991,751		(408, 251)	(408, 251)	82,639	909/15/2021
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	12/29/2017 .	SCHEDULED REDEMPTION		109,796	109,796	109,404	109,354		442		442		109,796				538	303/11/2022
82655A-AB-9	SIGMA ALIMENTOS SA	D	03/09/2017 .	CALLED @ 104.487		15,000,000	15,000,000	14,874,450	14,973,070		3,825		3,825		14,976,895		23, 105	23, 105		204/14/2018
82658#-AA-7	. SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		08/03/2017 .	DIRECT		632,088	719,014	311,804									632,088	632,088		509/01/2018
82670M-AB-4	. SIGNODE INDUSTRIAL GROUP TLB		11/30/2017	SCHEDULED REDEMPTION			333,333		324,408		1,518		1,518		333,333					505/01/2021
827048-AR-0	SILGAN HOLDINGS INC		05/02/2017 .	Various		778, 125	750,000	769,688			(1,533		(1,533)		761,081		17,044	17,044	30,826	
828807-CY-1 828807-DA-2	SIMON PROPERTY GROUP LP		01/31/2017 . _01/31/2017	Various WELLS FARGO		1,470,927 1,479,000	1,500,000 1,500,000	1,496,055 1,495,080	1,496,090 1,495,174		30		30		1,496,120 1,495,253		(25, 193)	(25, 193)		911/30/2026
829229-AP-8	SINCLAIR TELEVISION TLB-1	-	01/03/2017	SCHEDULED REDEMPTION		1,970,000	1,970,000	1,967,820	1,968,121		1,879		1,879		1,970,000		(10,203)	(10,203)	5,854 770	401/30/2022 007/30/2021
82967N-AG-3	SIRIUS XM RADIO INC	-	09/01/2017	CALLED @ 102.625		3,000,000	3,000,000	3.082.500	3,049,758		(8,530		(8,530)	,	3,041,228		(41,228)	(41,228)		008/15/2022
82967N-AJ-7	SIRIUS XM RADIO INC	1	07/27/2017	CALLED @ 101.063		1,000,000	1,000,000		966, 101		5,340		5,340		971,441		28,559	28,559		005/15/2020
82967N-AN-8	SIRIUS XM RADIO INC		08/04/2017	CALLED @ 102.875		1,700,000	1,700,000	1,755,500	1,740,480		(8,919		(8,919)		1,731,562		(31,562)	(31,562)	147,440	08/01/2021
82967N-BA-5	SIRIUS XM RADIO INC		11/15/2017	Various		834,301	833,000	833,000				ļ			833,000		1,301	1,301	4,822	208/01/2027
83001A-AA-0	SIX FLAGS ENTERTAINMENT	[	04/29/2017 .	CALLED @ 102.625		2,200,000	2,200,000	2,200,000	2,200,000			ļ			2,200,000			ļ	148,867	701/15/2021
78443C-BN-3	SLMA_04-B ABS		12/15/2017 .	SCHEDULED REDEMPTION		469,936	469,936	468,468			1,469		1,469		469,936				1,960	
78443C-CB-8	SLMA_05-B ABS		10/25/2017 .	DIRECT	-															06/15/2039
78443C-CL-6	SLMA_06-A ABS		10/25/2017	DIRECT	-				750	ļ							40	40.55		06/15/2039
832248-AQ-1	SMITHFIELD FOODS INC	-	02/01/2017	TENDER OFFER	-	771,000	750,000	829,688		<b></b>	(1,501		(1,501)		757,506		13,494	13,494	33,906	
832248-AV-0 83416N-AA-1	SMITHFIELD FOODS INC		02/21/201710/25/2017 .	CALLED @ 105.844 Various		12,750,000	12,750,000	13,508,455 980,813	13, 120,086		(17,703		(17,703)		13, 102, 383		(352,383)	(352,383)		208/15/2022 409/21/2048
034 IDIV-AA- I			110/25/201/	MITSUBISHI UFJ		912,399	912,399	960,813			(8,414	' <del> </del>	(0,414)		912,399				32, / 14	09/21/2048
842587-CV-7	SOUTHERN CO	1	.05/24/2017	SECURITIES (USA)		4.882.350	5.000.000	4.981.900	4.982.820		644		644		4.983.463		(101, 113)	(101, 113)	165 209	807/01/2026
843646-AN-0	SOUTHERN CO	1	12/01/2017	MATURED		5,000,000	5,000,000	4,981,900	4,998,683		1,317		1,317		5,000,000					012/01/2020
843646-AU-4	SOUTHERN POWER COMPANY		02/06/2017	MORGAN STANLEY		1,490,655	1,500,000	1,478,430	1,478,469		32		32		1,478,501		12, 154	12, 154		312/15/2046
844741-AU-2	SOUTHWEST AIRLINES ABS	.]	.08/01/2017	SCHEDULED REDEMPTION		2,723,052	2,723,052	2,723,052	2,732,057		(9,006		(9,006)		2,723,052					401/02/2021
844895-AX-0	SOUTHWEST GAS CORPORATION		.02/24/2017	SEAPORT GROUP		499,000	526,000	524,411	524,419		5		5		524,424		(25, 423)	(25, 423)		909/29/2046
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		09/20/2017	JPMORGAN CHASE & CO		154,875	150,000	150,000							150,000		4,875	4,875		04/01/2026
84755T-AD-9	. SPECTRA ENERGY CAPITAL		07/13/2017 .	TENDER OFFER		5,294,100	5,000,000	4,989,400	4,996,130		605		605		4,996,735		297,366	297,366	244,833	
84755T-AE-7	SPECTRA ENERGY CAPITAL				-	9,722,300	10,000,000		9,978,803		1,656		1,656		9,980,459		(258, 159)	(258, 159)		703/15/2023
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS	1	12/20/2017	Various	1	3 233 625	3 187 500	3 187 447	3 187 450	ı	15	I	I 15		3 187 465	1	46 160	46 160	112 298	8 03/20/2023

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	_		_			-	_		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools!					
									D: 1/			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
790849-AL-7	ST. JUDE MEDICAL INC	J.g	03/30/2017	EXCHANGE		29,964,038	30.000.000	29,927,700	29,958,058	200.0000	5.980	. tooog.mzee	5,980	14.40	29,964,038					09/15/2018
790849-AM-5	ST. JUDE MEDICAL INC		03/30/2017	EXCHANGE		3,804,857	3,800,000	3,806,568	3,805,187		(330	)	(330)		3,804,857				57,633	
853496-AB-3	STANDARD INDUSTRIES INC		12/05/2017	BARCLAYS		205,238	195,000	206,456			(593		(593)		205,863		(626)	(626)	3,337	
855030-AL-6	STAPLES INC		10/12/2017	CALLED @ 100.417		300,000	300,000	302.370	301,181		(892		(892)		300.288		(288)	(288)		01/12/2018
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV		.01/23/2017	Various		420, 182	497 . 487	344,731	344,544		2.474		2.474		347.018		73, 164	73, 164		03/13/2020
855244-AM-1	STARBUCKS CORPORATION		11/21/2017 .	GOLDMAN, SACHS & CO		703,864	700,000	698,117							698, 117		5,747	5,747	146	
857477-AW-3	STATE STREET CORP		05/25/2017 .	GOLDMAN, SACHS & CO		4,858,650	5,000,000	4,993,000	4,993,380		260		260		4,993,641		(134,991)	(134,991)	70,667	05/19/2026
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		07/17/2017	DIRECT		446,002	797,776	363,536	327,088	21, 157	104,495		125,652		452,740		(6,738)	(6,738)		04/17/2021
858119-AV-2	STEEL DYNAMICS INC		09/13/2017 .	TENDER OFFER		3,883,613	3,750,000	3,851,563	3,808,832		(11,514		(11,514)		3,797,319		86,294			08/15/2022
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N		10/15/2017 .	MATURED		20,000,000		20,000,000	20,000,000		10,000		10,000		20,000,000					10/15/2017
86176Y-20-1	STNTWR_6 CD0 - CF - LOANS		07/17/2017	DIRECT	-	3,239,760	5,795,042	2,642,081	2,375,967	155,225	757 , 246		912,471		3,288,438		(48,678)	(48,678)		04/17/2021
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		10/26/2017	CANTOR FITZGERALD		554,383	553,000	540,055	541, 185		943		943		542, 128		12,255	12,255		03/01/2025
864486-AG-0	SUBURBAN PROPANE PARTNRS		02/14/2017 .	TENDER OFFER		1,603,833	1,540,000	1,655,500	1,589,025		(2,248	)	(2,248)		1,586,777		17,056	17,056	60,889	08/01/2021
				BANK OF AMERICA/MERRILL												I				
86614R-AK-3	SUMMIT MATERIALS LLC		_02/02/2017	LYNCH		557,500		500,000	500,000						500,000		57,500	57,500		04/15/2022
86680W-AA-3	SUN MERGER SUB INC					106,000	106,000	108,253	106,623		(147		(147)		106,476		(476)	(476)		08/01/2018
86680W-AB-1	SUN MERGER SUB INC		02/21/2017 .	CALLED @ 104.406		8,000,000		8,210,000	8, 120, 238		(6,056		(6,056)		8, 114, 183		(114, 183)	(114, 183)		08/01/2021
86729R-AB-5	SUNDIAL GROUP HLDGS INITIAL TL		08/15/2017 .	Various		7,312,500		7,253,232	7,247,996		64,504		64,504		7,312,500					10/19/2021
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		11/01/2017	Various		1,423,898	1,400,000	1,397,284			4		4		1,397,288		26,610	26,610		10/01/2047
86765L-AC-1	SUNOCO LP		07/06/2017	NATIXIS		246,600	240,000	241,800	077 000		(221		(221)		241,579		5,021	5,021		08/01/2020
86765L-AF-4 86765L-AG-2	SUNOCO LP		06/01/2017 07/25/2017	Various		287,995	276,000	277,808 656,511	277,696 655,010		(159		(159)		277,537 654,511		10,458	10,458		04/15/2021
86787G-AC-6	SUNTRUST BANK		12/01/2017	MATURED		5.000.000	5,000,000	5.307.550	5, 176, 214		(176,214		(176,214)		5.000.000		33, 107	33, 107		12/01/2017
89231T-AB-6	TAOT 15-C ABS		04/15/2017	SCHEDULED REDEMPTION		12.676.115		12.664.231	12.673.661		2.454		2.454		12.676.115					02/15/2018
74966N-AA-4	TALEN ENERGY SUPPLY LLC			CREDIT SUISSE		238, 125		196,250	207,966		861		861		208,827		29,298	29,298		07/15/2019
87422V-AB-4	TALEN ENERGY SUPPLY LLC		10/10/2017	Various		365, 153		381,210	201,300		779		779		381,989		(16,837)	(16,837)		07/15/2022
87422V-AE-8	TALEN ENERGY SUPPLY LLC		11/27/2017	HSBC SECURITIES, INC		728, 175		701,012							701,012		27, 163	27, 163		01/15/2026
0. 1227 712 0				CITIGROUP GLOBAL																
87612B-AZ-5	TARGA RESOURCES PARTNERS LP		09/21/2017	MARKETS		257,813	250,000	250,000	250,000						250.000			7,813	12.421	02/01/2025
87612B-BC-5	TARGA RESOURCES PARTNERS LP					150,000	150,000	150,000	150,000						150,000		,	,		02/01/2027
				CITIGROUP GLOBAL		,	,	,	,						,				,	
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		.02/16/2017	MARKETS		502,640	488,000	451,039	454,988		567		567		455,555		47,085	47,085	7,900	05/01/2023
87612E-AZ-9	TARGET CORP					14,515,128	14,250,000	15,070,500	14,974,686	L	(10,783	)	(10,783)		14,963,903	ļ	(448,775)	(448,775)	222,998	01/15/2022
87612E-BA-3	TARGET CORP			BARCLAYS		7,890,400		7,840,801	7,849,902	L	235		235		7,850,137		40,263	40,263		07/01/2042
				CITIGROUP GLOBAL		1		1												
87612E-BD-7	TARGET CORP		04/10/2017 .	MARKETS		3,645,556	3,553,000	3,803,096	3,761,591		(7, 179		(7, 179)		3,754,411		(108,855)	(108,855)		07/01/2024 _
87612E-BE-5	TARGET CORP		01/25/2017	Various		4,719,913	5,000,000	4,999,550	4,999,579		3		3		4,999,582		(279,669)	(279,669)		04/15/2026
87612E-BB-1	TARGET CORPORATION		01/23/2017 .	HSBC SECURITIES, INC	+	1,523,280	1,500,000	1,526,145	1,516,620	ļ	(456	)	(456)		1,516,164	ļ	7,116	7,116		06/26/2019
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	. C	01/15/2017 .	SCHEDULED REDEMPTION	-	401,780	401,780	401,780	401,780						401,780				23,424	01/15/2021
872295-AG-5	TCFAT_16-1 ABS		10/25/2017	DIRECT	-															07/17/2023
87226V-AD-8	TCFAT_16-PT1D ABS		10/25/2017	DIRECT																04/15/2024
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		09/29/2017 .	Various	+	111,499		0.405.005	0 400 400		/7 000	.}	(7.000)		0.005.540		111,499	111,499	4 470 074	12/31/2018
87815V-AG-8 878237-AG-1	TEAMHEALTH HOLDINGS INC		02/07/2017 .	Various		8,950,000 3,043,350	8,950,000	9,465,625	9,403,402		(7,890	)	(7,890)		9,395,512 2,995,671		(445,512)	(445,512) 47.679	1, 173, 374	
878237-AG-1 878742-AV-7	TECH DATA CORPORATION			Various Various		3,043,350	3,000,000	2,995,440 671.325	673.826		231 3.222		231 3,222		677.049					02/15/2022
878742-AV-7 878742-AW-5	TECK RESOURCES LIMITED	A	10/18/2017 04/18/2017	BARCLAYS													13,870	72,370 13,870		01/15/2022
878742-AY-1	TECK RESOURCES LIMITED	A		CREDIT SUISSE		778,000					6,566		6,566		675,271		102,730	102,730		
0/0/42-A1-1	ILUN HLOUUNUED LIMITED	۸	. // 1/2017 / 1/2017 .	BANK OF AMERICA/MERRILL	+		000,000				, 300						102,730	102,730	20,099	02/01/2023
878742-BA-2	TECK RESOURCES LTD	Δ	03/20/2017	LYNCH	1	765,845		708,250	707,257		(431	N.	(431)		706,826	I	59.019	59.019	17 //22	06/01/2021
88031R-AA-6	TENASKA ALABAMA	^	03/20/2017	SCHEDULED REDEMPTION	†	2,222,052	2,222,052	2,293,028	2,231,645	·	(9,593		(431)		2,222,052		פו ט, פע			03/30/2023
88031V-AA-7	TENASKA GATEWAY	1	12/30/2017	SCHEDULED REDEMPTION				912,543	923,239		11.323		11,323		934,562					12/30/2023
300011 AA-7	TENGO WILIAI	-	112/00/201/	SUSQUEHANNA FINANCIAL	-	, 304, 302	, 304, 302								, 307, 302					12/00/2020
88033G-CR-9	TENET HEALTHCARE CORPORATION		11/20/2017	GROUP LLLP		306,349	313,000	313,000	1						313.000		(6.651)	(6,651)	6 353	07/15/2024
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		09/29/2017	SCHEDULED REDEMPTION		205,554	205,554	203,522	67,770		137 , 783		137,783		205,554		(5,001)	(0,301)		09/05/2019
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL		12/29/2017	SCHEDULED REDEMPTION		9,056	9.056	9,013			43		43		9,056				60	
88078F-AZ-1	TEREX CORP US TERM LOAN		01/31/2017			1,806,473		1,808,698	1,808,695		62		62		1,806,482		(9)	(9)		08/13/2021
881575-AC-8	TESCO PLC	D	10/17/2017			11,457,547			11,049,492		(1,054		(1,054)		11,048,438		409.109	409.109	519,300	11/15/2037

### **SCHEDULE D - PART 4**

				•	Snowing All L	.ong-Term 🗄	Bonds and Sto	OCKS SOLD, F	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
		1			1					11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Dries Vees		0		Change in			Faraian				Ctatad
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				OPPENHEIMER & CO., INC.												'		'		
881609-AZ-4	TESORO CORP		06/28/2017			719,325	695,000	710,502	706,721		(1,460)		(1,460)		705,261		14,064	14,064	28,225	10/01/2022
881609-BA-8	TESORO CORP		_06/28/2017	Various		264,719	250,000	246,250	246,630		183		183		246,813		17,906	17,906	9,275	04/01/2024 _
				CITIGROUP GLOBAL																
881609-BB-6	TESORO CORP		06/27/2017 .	MARKETS		749,000	700,000	700,000	700,000						700,000		49,000	49,000	17,364	12/15/2023
				CITIGROUP GLOBAL																
881609-BC-4	TESORO CORP		06/27/2017 .	MARKETS		315,375	290,000	290,000	290,000						290,000		25,375	25,375	7,762	12/15/2026
	TEACHE LOCIOTION IN		00/45/55:-	CITIGROUP GLOBAL									I							04.445
88160Q-AN-3	TESORO LOGISTICS LP		06/15/2017 .	MARKETS	<del> </del>	744,625	700,000	700,000	700,000				<b></b>		700,000		44,625	44,625	20,213	01/15/2025
001671 AD 7	TEVA DUADMACEUTICAL ELMANOE METUED	n	02/08/2017	BANK OF AMERICA/MERRILL	1	1 004 707	4 050 000	1 040 000	1 040 040						1,049,923		(25, 196)	(OF 400)	40.040	07/10/0010
88167A-AB-7 88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	- D	02/08/201/ 11/10/2017	LYNCH	<del> </del>	1,024,727 2,145,653	1,050,000 2,250,000	1,049,906 2,246,288	1,049,919 2,246,601		424		424		1,049,923 2,247,025	·	(25, 196) (101, 373)	(25, 196)		07/19/2019 07/21/2021
882384-AA-8	TEXAS EASTERN TRANSMISSI	- D	09/15/2017	MATURED	<del>  </del>		1,500,000				551		551				(101,3/3)	(101,3/3)		07/21/2021
882384-AA-8 881660-AA-1	TEXTECH INDUSTRIES INC TL		12/29/2017	SCHEDULED REDEMPTION	† <b> </b>	1,500,000	1,500,000	1,493,970	1,499,449		125				1,500,000					08/04/2023
587118-AE-0	THE MENS WEARHOUSE INC		03/28/2017	Various		2,500	470.000	425.675	427.664		1. 444		1.444		429, 109		(13.541)	(13.541)		08/04/2023
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		10/31/2017	SCHEDULED REDEMPTION		33.612	33,612	33,316	33,301		311		311		33.612		(10,541)	(10,041)		07/20/2021
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		10/31/2017	SCHEDULED REDEMPTION			65,065	64,492	64,464		601		601							07/20/2021
70259#-AA-5	THE PASHA GROUP		12/01/2017	SCHEDULED REDEMPTION		598.018	598.018	598.018	576.720		21,298		21,298		598.018					12/30/2024
884903-BB-0	THOMSON REUTERS CORP		12/28/2017	CALLED @ 102.459		2.450.000	2.450.000	2.427.558	2.445.551		2.817		2.817		2.448.368		1.632	1.632		07/15/2018
88724X-AC-1	TIME MFG ACQUISITION LLC TL		12/29/2017	SCHEDULED REDEMPTION		18,750	18,750	18,656			94		94		18.750		,			02/03/2023
887315-BJ-7	TIME WARNER COMPANIES INC		10/15/2017	MATURED		2,500,000	2,500,000	2,696,893	2,516,699		(16,699)		(16,699)		2,500,000					10/15/2017
887317-BB-0	TIME WARNER INC		09/11/2017 .	GOLDMAN, SACHS & CO		1, 124, 944	1, 124,000	1, 119, 673	1, 119,695		247		247		1, 119, 942		5,002	5,002		02/15/2027
872539-AA-9	TJX COMPANIES INC		05/16/2017 .	U.S. BANCORP		766,493	750,000	762, 158	759,292		(761)		(761)		758,531		7,961	7,961	8,823	
872540-AQ-2	TJX COMPANIES INC		05/16/2017 .	Various		9, 154, 450	9,884,000	9,810,265	9,812,258		2,520		2,520		9,814,778		(660,328)	(660,328)		09/15/2026
87264A-AD-7	T-MOBILE USA INC		04/28/2017 .	CALLED @ 103.317		100,000	100,000	100,000	100,000						100,000					04/28/2021
87264A-AF-2	T-MOBILE USA INC		04/28/2017 .	CALLED @ 101.636		1, 125, 000	1, 125,000	1,125,000	1, 125,000						1,125,000					04/28/2020
87264A-AG-0	T-MOBILE USA INC		04/28/2017 .			162,000	162,000	160,380	160,864		55		55		160,919		1,081	1,081		04/28/2022
87264A-AK-1	T-MOBILE USA INC		04/01/2017 .	CALLED @ 103.125		1,350,000	1,350,000	1,353,820	1,351,814		(189)		(189)		1,351,626		(1,626)	(1,626)		04/01/2021
87264A-AL-9	. T-MOBILE USA INC		03/02/2017	DEUTSCHE BANK AG		691,438	650,000	674,024	668,467		(703)		(703)		667,764		23,674	23,674		04/01/2023
88947E-AH-3 89054X-AA-3	TOLL BROS FINANCE CORP		10/15/2017 .	MATURED		2,000,000	2,000,000	2,345,000	2,048,148		(48, 148)		(48, 148)		2,000,000					10/15/2017
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC TOUCHTUNES INTERACTIVE INITIAL TL		09/30/2017 .	SCHEDULED REDEMPTION		1,696,010	1,696,010	1,696,010 72,263	1,696,010 87,644		(8,021)		(8,021)		1,696,010				97,521	09/30/2039
89155Q-AU-2	TOUCHTUNES INTERACTIVE INTITAL IL		12/29/2017	Various		72,500	72,500 7,634	7 . 634	87,044		(8,021)		(8,021)		72,500 7.634				63	
89236T-CZ-6	TOYOTA MOTOR CREDIT CORP	· · · · · · · · · · · · · · · · · · ·	05/16/2017	Various		7, 407, 105	7,500,000	7 , 486 , 125	7,488,071		902		902		7, 488, 973		(81,868)	(81,868)		
89334G-AP-9	TRANS UNION LLC 2015 TL B-2	- 0	08/09/2017	Various	† <b> </b>	4.369.811	4.376.300				720		720		4.369.808	<u> </u>	(800,10)	2 (000,10)		04/08/2021
89334G-AU-8	TRANS UNION LLC ZOTS TE B-2		12/29/2017	SCHEDULED REDEMPTION	†	4,309,811	10.885	10.868	, , , , , , , , , , , , , , , , ,		16		16		4,309,606					04/09/2023
893647-AW-7	TRANSDIGM INC		03/28/2017	Various		498.270	500,000	516.250	514.528		(861)		(861)		513.667		(15.397)	(15.397)		07/15/2022
893647-BA-4	TRANSDIGM INC	1	03/02/2017	Various	†	4, 179, 208	4, 175, 000	4, 162, 625	4, 163, 113		71		71		4, 163, 184	<u> </u>	16,023	16,023		06/15/2026
89364M-BL-7	TRANSDIGM INC TERM LOAN F		12/29/2017	SCHEDULED REDEMPTION		9,423	9,423	9,330			93		93		9,423		,020	,.20	31	
89364M-BF-0	TRANSDIGM INC TRANCHE F TL	_	11/30/2017	Various		3,760,753	3,797,813	3,759,803	3,766,352		4,805		4,805		3,760,736		17	17	142,778	06/09/2023
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		12/30/2017	SCHEDULED REDEMPTION	ļ [	3,495,286	3,495,286	3,495,286							3,495,286	ļ			103,885	03/31/2022
893830-AS-8	TRANSOCEAN INC		11/16/2017	CALLED @ 101.437	ļ ļ	6,750,000	6,750,000	7, 122, 428	6,794,082		(31,941)	L	(31,941)	ļ	6,762,141	ļ	(12,141)	(12,141)		03/15/2018
893830-BD-0	TRANSOCEAN INC		10/15/2017 .	MATURED		5,785,000	5,785,000	5,214,000	5,615,167		169,833		169,833		5,785,000					10/15/2017
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		12/29/2017 .	SCHEDULED REDEMPTION		582,017	582,017	578,649	549,220		3,743		3,743		582,017					09/30/2019
87265H-AF-6	TRI POINTE GROUP INC	-	11/17/2017	Various	∤ <b> </b>	866,603	855,000	855,000					ļ		855,000		11,603	11,603	13,769	
89583@-AA-4	TRIALCARD INCORPORATED TLB	-	11/14/2017 .	Various	<del> </del>	12,500,000	12,500,000	12,394,428	12,378,952		121,048		121,048		12,500,000	<b></b>			688,936	
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC TRITON CONTAINER INTERNATIONAL LTD (2011		04/30/2017 .	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				43,357	
G8967#-AK-9	INTUN CONTAINER INTERNATIONAL LTD (2011		09/30/2017 .	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429					09/30/2021
89655V-AA-0	TRL_03-1A ABS		09/12/2017 .	SCHEDULED REDEMPTION	} <b>}</b>	310, 145	310, 145	310,145	310, 145				<b></b>		310, 145	<b>}</b>				10/12/2026
89655N-AA-8 89655X-AA-6	TRL_04-1A ABSTRL_06-1A ABS		05/14/2017 . 12/14/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	}	3,216,735	152,534	152,534	152,534		(69, 392)		(69.392)		152,534	<b>}</b>				08/14/2027
89655X-AA-6	TSFMT 17-AA ABS		12/14/2017	SCHEDULED REDEMPTION DIRECT		,216,735	3,216,735	3,216,735	3, 286, 127		(69,392)		(69,392)		3,216,735				109,818	05/14/2036
898613-AA-2	TUCKAH 02 ABS		12/20/2017	SCHEDULED REDEMPTION		739,731	739,731	775,283	756,406		(16,674)		(16,674)		739.731				37,644	10/20/2025
899745-AA-1	TUNICA-BILOXI GAMING AU		01/03/2017	CANCELLED TRADE	} <b> </b>	(350,000)	(1,000,000)	(350,000)			(10,074)		(10,074)		(350,000)	·				06/30/2017
87306R-AB-4	TVC ALBANY INC OXFORD TL	1	09/18/2017	Various	† <b> </b>	7,500,000	7,500,000		7,425,333		74.667		74,667		7.500.000	·			358 . 132	
87306R-AE-8	TVC ALBANY INC OXI OND IL		12/29/2017	SCHEDULED REDEMPTION		18,750	18,750	18,656	, ,720,000		94		94		18,750				193	
902133-AF-4	TYCO ELECTRONICS GROUP S	D	10/01/2017	MATURED		3.500.000	3.500.000	3.587.655	3,508,640		(8,640)		(8,640)		3.500.000					10/01/2023
	TYSON FOODS INC			CANTOR FITZGERALD			700,000				19		19		698,717		646	646		08/23/2021
	1														,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					

					Showing All I															
1	2	3	4	5	6	7	8	9	10			ook/Adjusted			16	17	18	19	20	21
									Prior Year	11	12 Current	Current Year's Other-	Total Change in Book/	15 Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		12/29/2017	SCHEDULED REDEMPTION		2,242	2,242	2,221	2,220		245		245		2,242				33	07/14/2023 .
90269Q-AE-9	.UGI UTILITIES, INC		11/01/2017 .	MATURED		5,000,000	5,000,000	5,567,200	5,058,551		(58,551	)	(58,551)		5,000,000					11/01/2017
903880-AE-1	ULTRA PETROLEUM CORP 2010 SECONDARY S		01/27/2017 .	PRINCIPAL PAYDOWN CITIGROUP GLOBAL		5,375,000	5,375,000	3,386,250	3,386,250						3,386,250		1,988,750	1,988,750	214,562	01/27/2017
907818-EE-4	UNION PACIFIC CORP		05/16/2017 .	MARKETS		15,099,000	15,000,000	14,988,000	14,991,538		904		904		14,992,442		106,558	106,558	140,625	06/19/2020
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2017	SCHEDULED REDEMPTION		2,456,623	2,456,623	2,456,623	2,456,623						2,456,623				124,846	01/02/2029 .
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB		01/02/2017 _	SCHEDULED REDEMPTION		2,441,372	2,441,372	2,441,372	2,441,372						2,441,372					01/02/2023
907825-AA-1 94978#-BT-3	UNION PACIFIC RAILROAD CO ABS		05/14/201701/02/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	240,799 983,677	240,799 983,677	239,678 975,214	158,240		1,121 2,996		1, 121		240,799 983.677					05/14/2026 .
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2017	SCHEDULED REDEMPTION		304,667	304,667	288,686	299,283		5,384		5,384		304,667					01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		07/02/2017 .	Various		1,033,566	1,033,566	1,033,566	1,033,566						1,033,566				79,441	01/02/2020
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019	-	06/01/2017	SCHEDULED REDEMPTION	-	3, 181, 818	3, 181, 818	3,201,045	3,281,843	ļ	(100,025	)	(100,025)		3, 181, 818		ļ			06/01/2019
909319-AA-3 90931Q-AA-5	UNITED AIR 2013-1 A PTT ABS		08/15/2017 . 08/15/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	597,998 1,106,260	597,998 1,106,260	597,998 1,106,260	597,998	<b>}</b>	<b></b>	-	<u> </u>		597,998	<b></b>		·		02/15/2027
90932Q-AB-2	UNITED AIRLINES INC ABS			SCHEDULED REDEMPTION		279,228		279,228							279,228					03/03/2024
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		01/02/2017	SCHEDULED REDEMPTION		1,990,321	1,990,321	1,990,321	1,987,818		2,504		2,504		1,990,321					07/02/2018
911312-AY-2	UNITED PARCEL SERVICE INC		03/13/2017 .	Various		9,330,321	10,000,000	9,996,400	9,996,459		67		67		9,996,526		(666,205)	(666,205)		11/15/2026
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC		08/30/2017 .	GOLDMAN, SACHS & CO		781,875	750,000	740,935	742,004		717		717		742,721		39, 154	39, 154		07/15/2023 .
911365-BD-5 911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		07/13/2017 . 09/11/2017 .	Various Various		286,000 538,000	275,000 500,000	270,000 500,000	270,526 500,000		223		223		270,750 500,000		15,250 38,000	15,250 38,000		07/15/2025 .
911365-AX-2	UNITED RENTALS (NORTH AM	-	1.08/27/2017	CALLED @ 104.393		7,475,000	7,475,000	7.741.188	7,651,954		(26.867	)	(26,867)		7.625.087		(150,087)	(150.087)		06/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM		10/25/2017	CALLED @ 103.813		178,000	178,000	193 , 130	185,478		(1,492		(1,492)		183,986		(5,986)	(5,986)		04/15/2022
913017-CH-0	UNITED TECHNOLOGIES CORPORATION		05/24/2017 _	Various			8,500,000	8,482,915	8,483,165		536		536		8,483,701		(230,351)	(230,351)	117,851	11/01/2026
040047 04 0	LAUTED TECHNOLOGIES CORPORATION		00 (00 (00 47	CITIGROUP GLOBAL		400 044	450.000	447 404	447 400		40				447 450		(00.540)	(00.540)	7 004	11 (01 (00 10
913017-CJ-6 913017-CN-7	. UNITED TECHNOLOGIES CORPORATION		03/28/201706/06/2017 .	MARKETS Various		426,911	450,000	447,431 4,889,808	447,438		12		12 90		447,450 4,889,898		(20,540)	(20,540)		11/01/2046 .
91324P-AW-2	UNITEDHEALTH GROUP INC		06/15/2017	MATURED		3,500,000	3,500,000	3,518,665	3,501,144		(1, 144	)	(1, 144)		3,500,000					06/15/2017
				RBC DOMINION SECURITIES							,	<u></u>	, ,							
91324P-CL-4	. UNITEDHEALTH GROUP INC		06/14/2017 .			15,054,450	15,000,000	14,980,950	14,990,010		2,994		2,994		14,993,004		61,446	61,446	263,625	07/16/2018
04004D OV 0	LINUTEDIEN TH COOLD INC		00/00/0047	CITIGROUP GLOBAL MARKETS		707 700	750,000	744.398	744.400		45		15		744.415		00.045	23,315	E 0E0	04/45/0047
91324P-CX-8 91349D-AM-2	UNITEDHEALTH GROUP INCUNIVERSAL FIBER SYSTEMS 1ST L TL		12/29/2017	SCHEDULED REDEMPTION		767,730 104,266	750,000 104,266	103.762			537		537				23,315	23,315		01/15/204710/04/2021 .
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		10/01/2017	SCHEDULED REDEMPTION		328,472		328,472	328,472						328,472					04/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2017 .	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797	ļ					322,797				20 , 175	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS	-	11/15/2017 .	SCHEDULED REDEMPTION	-	146,283	146,283	146,283	146,283			-			146,283				7,651	
90331H-MV-2 903329-AA-8	US BANK NA CINCINNATI	-	12/29/2017	Various SCHEDULED REDEMPTION	-	3,000,120 4,612,206	3,000,000 4,612,206	3,000,000 4,612,206	3,000,000 4,612,206						3,000,000 4,612,206		120	120	60,255 52,581	01/29/2018
90349Y-AC-0	US ECOLOGY INC. TL		04/18/2017	SCHEDULED REDEMPTION		682,023	682,023	687,470	686,813		(4,790	)	(4,790)		682,023					06/17/2021
90290M-AB-7	US FOODS INC			WELLS FARGO		165,200	160,000	160,000	160,000						160,000		5,200	5,200	2,481	06/15/2024
040441/ 15 4	WALEANT DUADNA OF IT LOAD A STEEDING TO		00 (00 (00 4	CITIGROUP GLOBAL		101 6	200 5	107.6	100 5						200 2		/=	/5 45-		40 (04 (000 :
91911K-AD-4 91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		03/09/201703/01/2017	MARKETS Various	+	194,925 198.325	230,000	197, 225 197, 450	199,338	<b>}</b>	1,025 503		1,025 503	<b> </b>	200,363	<b></b>	(5,438)	(5,438)		212/01/2021
C9413P-AS-3	. VALEANT PHARMACEUTICALS THERNATTO	-	03/01/2017 .	Various	+	2,502,866	2,499,702	2,504,122	2,504,348	<b>†</b>	(1.477		(1,477)				(8//)	(877)		08/05/2020
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4		12/28/2017	SCHEDULED REDEMPTION		884, 184	884, 184				262		262		884, 184					04/01/2022
920253-AF-8	VALMONT INDUSTRIES INC		02/03/2017	FIRST TENNESSEE BANK		185,415	200,000	175, 132	175,502	ļ	36		36		175,538		9,877	9,877	3,523	10/01/2044
920355-AF-1	VALSPAR CORP		06/20/2017 .	EXCHANGE	-	6,896,842	6,900,000	6,887,868	6,896,162	ļ	680		680		6,896,842	<b></b>	·			06/15/2019
920355-AG-9 92210M-AH-7	VALSPAR CORPVANTIV LLC (NEW) TERM B LOAN		06/20/2017 .	EXCHANGE	-	15,051,953 544,707	15,000,000 546,429	15, 102, 850 544, 693	15,056,795 544.518	·	(4,843		(4,843)		15,051,953 544,707		1			01/15/2022 .
92210M-AT-1	VANTIV LLC (NEW TERM B-3 LOAN		12/29/2017	SCHEDULED REDEMPTION		2,732	2,732	2,724			9		9		2,732				2	210/14/2023 .
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)		12/15/2017	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					12/15/2017
92343V-CD-4	VERIZON COMMUNICATIONS INC		06/09/2017 .	MATURED	-	2,000,000	2,000,000	1,995,480	1,998,699		1,301		1,301		2,000,000					06/09/2017
92343V-CH-5 92343V-DF-8	VERIZON COMMUNICATIONS INC		02/03/2017 .	EXCHANGE		10,170,950 2,999,777	10,000,000	10,219,300	10,177,478		(4,857	)	(4,857)		10, 172, 620		(1,670)	(1,670)		02/21/2020
92343V-DF-8 92343V-DG-6	VERIZON COMMUNICATIONS INC		02/03/2017 .	Various	-	2,999,777	3,000,000	2,999,730 2,986,920	2,999,766		8				2,999,774 2.988.897		(94,992)	(94,992)		08/15/2019
92343V-EA-8	VERIZON COMMUNICATIONS INC		08/03/2017 .	Various		1,402,695	1,400,000	1,396,052							1,396,052			6,643		08/10/2033
92553P-AB-8	VIACOM INC		03/30/2017 .	CALLED @ 102.515		1,500,000	1,500,000	1,489,290	1,498,937		338		338		1,499,276		724	724	82,386	10/05/2017 .
92553P-AP-7	VIACOM INC	-	02/23/2017 .	Various		714,766	826,000	641,496	641,617	ļ	458		458		642,074		72,692	72,692		03/15/2043 .
92553P-BB-7	VIACOM INC	1	I U9/11/2017	GOLDMAN, SACHS & CO	1	1.450.380	1,500,000	1,492,215	1,492,374	1	463	i I	463	L	1.492.836	ı	(42,456)	(42,456)	48.588	10/04/2026

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
				GUGGENHEIM SECURITIES,								J	-7			'				
92660F-AG-9	VIDEOTRON LTD	_ A	03/29/2017	LLC		1,045,300	1,000,000	1,022,400	1,019,034		(545		(545)		1,018,489		26,811	26,811	16, 125	
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	D	05/10/2017	JPMORGAN CHASE & CO		1,952,171	1,857,000	1,968,420	1,946,697		(5,017		(5,017)		1,941,680		10,491	10,491	64,995	
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	06/13/2017	BARCLAYS		516,250	500,000	505,000	504,076		(268	)	(268)		503,808		12,443	12,443		501/15/2026
927804-FC-3 92826C-AA-0	VIRGINIA ELECTRIC POWERVISA INC		09/15/2017	MATURED		11,500,000	11,500,000	11,455,380	11,495,929		4,071		4,071 (5,709)		11,500,000		(1,288)	(1,288)		)09/15/2017 712/14/2017
92020U-AA-U	VIOA INC		10/11/201/	BANK OF AMERICA/MERRILL		2,000,000	2,003,000	2,014,012	2,011,997		(5,709	/	(3,709)		2,000,200		(1,200)	(1,200).	20,407	12/ 14/ 2017
928563-AB-1	VMWARE INC		10/04/2017	LYNCH	1	1,411,354	1,400,000	1,397,088			68		68		1 , 397 , 156	L	14, 198	14, 198	5. 163	308/21/2022
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	. C	10/23/2017	BARCLAYS		1,000,630	1,000,000	1,005,400	1,003,390		(1,138)	)	(1, 138)		1,002,251	L	(1,621)	(1,621)		205/23/2019
1		1.	l	RBC DOMINION SECURITIES			1						1							. [
928668-AM-4	VOLKSWAGEN GROUP OF AMERICA INC	. C	06/20/2017		-	481,517	480,000	445,651	453,903		3,459		3,459		457,363		24, 154	24, 154		205/22/2020
91829K-AA-1	VPI ESCROW CORP	-	12/18/2017	Various	+	3,704,110	3,760,000	3,917,060	3,830,018	<b>}</b>	(38,923		(38,923)		3,791,095	<b>}</b>	(86,985)	(86,985)		510/15/2020
91831A-AA-9 918290-AA-5	VRX ESCROW CORP	·	03/09/2017	Various Various	+			159,324 5,980,775	5,980,777		626 111		626		5,980,889		(4,967)	(4,967) (16,167)	4,522 87,278	203/15/2020 307/20/2033
92867V-AD-2			07/20/2017	SCHEDULED REDEMPTION		18,426,466	18,426,466	18,425,433	18,426,277		189		189		18,426,466		(10, 107)	( 10, 107 )		912/20/2017
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2017	SCHEDULED REDEMPTION		63,828	63,828	63,828	63,828						63,828					301/02/2025 _
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		.01/02/2017	SCHEDULED REDEMPTION		3,010	3,010	3,010	3,010						3,010					501/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2017	SCHEDULED REDEMPTION		189,964	189,964	189,964	189,964						189,964					09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2017	SCHEDULED REDEMPTION		73,773	73,773	73,773	73,773						73,773					01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2017	SCHEDULED REDEMPTION		23,781	23,781	23,781	23,781						23,781					09/26/2029
94978#-FP-7 10222*-AA-9			01/15/2017	SCHEDULED REDEMPTION MATURED	-	171,674 5,000,000	5,000,000	171,674 5,000,000	5,000,000						5,000,000					509/30/2029 902/15/2017
931142-BB-8	. WAL MART STORES INC		06/01/2017	CALLED @ 100.000		15,000,000	15,000,000		15,285,633		(285,633		(285,633)		15,000,000				840, 108	
931427-AN-8	WALGREENS BOOTS ALLIANCE INC		06/05/2017	CALLED @ 101.000		7,250,000	7,250,000	7,245,940	7,246,387		332		332		7,246,719		3,281	3,281	168,844	
25468P-DD-5	WALT DISNEY CO		.05/16/2017	MORGAN STANLEY		10,006,100	10,000,000	9,991,500	9,995,106		1,086		1,086		9,996,191		9,909	9,909	100,833	
94353E-AC-9			12/29/2017	SCHEDULED REDEMPTION		34,754	34,754	34,496	8,611		26,143		26, 143		34,754				196	
94946T-AC-0	WELLCARE HEALTH PLANS INC		03/09/2017	JPMORGAN CHASE & CO		301, 125	300,000	300,000							300,000		1, 125	1, 125		04/01/2025
94973V-AM-9	WELLPOINT INC		06/15/2017	MATURED		2,000,000	2,000,000	1,983,525	1,999,015		985		985		2,000,000				58,750	<u>.</u> 06/15/2017
94974B-GG-9			06/12/2017	MIZUHO SECURITIES USA INC		1,007,030	1,000,000		998,478		221		221		998,699		8,331	8,331	10 600	301/30/2020
949740-00-9	JIELLS FANGU & COMPANT		.1.00/ 12/201/	BANK OF AMERICA/MERRILL			1,000,000		990,470		221		221		990,099				10,000	01/30/2020
94974B-GU-8	WELLS FARGO & COMPANY		01/12/2017	LYNCH		1.547.685	1,500,000	1,497,150	1,497,153		2		2		1.497.155		50.530	50.530	7.917	7 12/07/2046
94978#-DC-8	WELLS FARGO & COMPANY ABS		.01/02/2017	SCHEDULED REDEMPTION		1, 129, 668	1, 129,668	1, 129,668	1, 129,668						1, 129, 668					01/02/2024
94978#-FM-4	WELLS FARGO & COMPANY ABS	.	01/15/2017 .	SCHEDULED REDEMPTION		51,502	51,502	51,502	51,502						51,502					01/15/2028
95081Q-AL-8	WESCO DISTRIBUTION INC		02/03/2017	EXCHANGE	-	1, 150,000	1,150,000	1,150,000	1, 150,000						1, 150, 000					206/15/2024
952355-AN-5 95235L-AX-8	WEST CORP		10/10/2017 10/10/2017	Various	+	13,218,835	13,400,000	13,211,210 1,486,160	13, 247, 139 1, 485, 468		16,550 7,041		16,550 7,041		13,263,690		(44,855)	(44,855)		307/15/2022 306/17/2023
95235L-AX-8 955278-BH-8	WEST CORP 2016 REPLACE TLB-12		12/15/2017	Various	+	1,492,509	1,492,509	1,486,160	1,485,468	<b></b>	510				1,492,509			}		306/17/2023 012/15/2017
958254-AD-6	WESTERN GAS PARTNERS LP	1	10/25/2017	BARCLAYS		791, 143	750,000	770,820			(300	)	(300)		770,448		20,696	20,696		004/01/2044
				SUSQUEHANNA FINANCIAL									(000)					·		
959802-AM-1	WESTERN UNION CO/THE	.	08/16/2017	GROUP LLLP		10,584,300	10,000,000	9,987,800	9,988,938	<b> </b>	138		138		9,989,076	<b> </b>	595,224	595,224		306/21/2040
959802-AR-0	WESTERN UNION CO/THE	-	12/10/2017	MATURED		11,000,000	11,000,000	10,945,660	10,989,146	ļ	10,854		10,854		11,000,000	<b></b>				12/10/2017
960413-AL-6	WESTLAKE CHEMICAL CORP	-	03/01/2017	DEUTSCHE BANK AG		1,042,500	1,000,000		976,817		913		913		977,729		64,771	64,771		302/15/2021
960413-AN-2	WESTLAKE CHEMICAL CORP		04/27/2017	Various BANK OF AMERICA/MERRILL		22,527,647	22, 166,000	21,750,074	21,712,879		14,500		14,500		21,727,379		800,268	800,268	397 , 769	05/15/2023
96145D-AA-3	WESTROCK CO		09/05/2017	LYNCH	•	1,411,508	1,400,000	1.396.094			18		18		1.396.112		15.396	15.396	1 517	709/15/2024
96188#-AA-6	WETT HOLDINGS LLC		09/30/2017	SCHEDULED REDEMPTION		166,667	166,667	166.667	166.667				10		166.667					12/18/2024
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2017	SCHEDULED REDEMPTION		67,922	77,948	61,411	56,506		11,416		11,416						733	
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2017	SCHEDULED REDEMPTION		781,539	829,244	606,459	604,759		176,780		176,780		781,539				14,289	
949837-BY-3	WFMBS 2007-10 2A5 RMBS	-	12/01/2017	SCHEDULED REDEMPTION		314,757	365,792	331,327	325,635	ļ	(10,878		(10,878)		314,757	ļ	ļ	ļ		707/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS	-	12/01/2017	Various		773,422	870,444	720,944	737,792		49,940	14,310	35,630		773,422					608/25/2037
94985L-AG-0 94983U-AD-9	. WFMBS 2007-13 A7 RMBS		12/01/2017	Various		542,962 372,028	576,961 442,759	502, 107 311,031	532,592		10,3/1	4,605	10,371 60,301		542,962 372,028					609/25/2037 804/27/2037
949830-AD-9 94981Q-AU-2	WFMBS 05-AR16 RMBS		12/01/2017	SCHEDULED REDEMPTION	+	793,806	793.806	792.162	792.784	·	1.022		1,022		793.806			·		110/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS		12/01/2017	SCHEDULED REDEMPTION		583,299	610, 105	451,729	416,944	<u> </u>	166,355		166,355		583,299					004/25/2036
966244-AA-3	WHITEWAVE FOODS CO		11/22/2017	Various		5,829,050	5,750,000	6,146,075	6,075,950		(40,779)		(40,779)		6,020,796		(191,746)	(191,746)		210/01/2022
				CITIGROUP GLOBAL			1													
969457-BW-9	WILLIAMS COS INC	1	06/21/2017	MARKETS		822.000	800.000	776,000	777,057		1.246	1	1,246		778.303	l	43.697	43.697	18.402	206/24/2024

					Showing All L	.ong-Term E	Bonds and Sto	cks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
96950H-AD-2	. WILLIAMS PARTNERS LP		02/01/2017 .	MATURED		1,604,000	1,604,000	1,603,540	1,603,961		39		39		1,604,000				58 , 145	02/01/2017
				BANK OF AMERICA/MERRILL																
97381W-AT-1	WINDSTREAM CORP		09/05/2017 .	LYNCH		2,310,000	3,000,000	3,100,318	3,052,826		(11,892	)	(11,892)		3,040,934		(730,934)	(730,934)	213, 125	10/01/2021
97381W-AU-8	WINDSTREAM CORP			BANK OF AMERICA/MERRILL LYNCH		2.427.635	3,493,000	3.554.250	3,517,666		(7.856	\	(7.856)		3.509.811		(1.082.176)	(1,082,176)	262 702	04/01/2023
9730111-40-0			.1.09/20/201/ .	BANK OF AMERICA/MERRILL		2,421,000					(7,030	/	(1,000)		, 309, 611 و30, د		(1,002,170)	(1,002,170).	202,703	04/01/2023
97381W-AX-2	WINDSTREAM CORP		09/28/2017	LYNCH		616,875	875,000	877, 188	876,043		(208	)	(208)		875,834		(258,959)	(258,959)	54,870	06/01/2022
94945P-AA-3	. WLKRG_17-A ABS		12/15/2017	Various	ļ [	205,804	205,804	205,783	ļ	ļ	21		21		205,804	ļ	ļ	ļ[	1,272	06/15/2033
92929L-AP-3	. WMG ACQUISITION CORP TLC	-	05/22/2017 .	EXCHANGE	ļ ļ	2, 199, 172	2,212,399	2, 198, 715	2, 198, 465		702		702		2, 199, 167		5	5		11/01/2023
98310W-AH-1	. WYNDHAM WORLDWIDE		03/01/2017 .	MATURED		5, 195,000	5, 195,000	5, 146,531	5, 193,232		1,768		1,768		5, 195, 000				76,626	03/01/2017
98310W-AN-8	WYNDHAM WORLDWIDE CORP		_06/05/2017	JEFFERIES & COMPANY,		774,533	750,000	748,313			29		29		748,341		26, 191	26, 191	7 210	04/01/2027
030 IOII AIV-0	A THE PART OF LEGITIES OF LEGI	1		SUNTRUST INVESTMENT	†						28		29				20, 191	20, 191		
98389B-AU-4	XCEL ENERGY INC		04/21/2017 .	SERVICES, INC.		760,463	750,000	748,545	748,555		39		39		748,595		11,868	11,868	10 , 120	12/01/2026
984121-CH-4	XEROX CORP		03/17/2017 .	Various		475,768	500,000	505,110	503,621		(218		(218)		503,404		(27,635)	(27,635)	4,744	05/15/2020
984121-CK-7	XEROX CORP		03/17/2017	Various		377,666	402,000	398,728	398,888		170		170		399,058		(21,392)	(21,392)		09/01/2020 _
984121-BW-2	XEROX CORPORATION		10/12/2017 .	CALLED @ 102.710		1, 128, 000	1,128,000	1, 126, 376	1, 127,714		160		160		1,127,874		126	126		05/15/2018
984121-CQ-4 98372P-AK-4	XL CAPITAL LTD	D	09/22/2017 .	Various		2,786,896 5,351,985	2,800,000 4,500,000	2,797,760 4,491,225	4,494,152		287				2,797,772 4,494,439		(10,876) (857,546	(10,876). 857.546		03/15/2023
98886Y-AA-6	ZAIS2 2014-2A CDO - CF - LOANS	D	04/25/2017	SCHEDULED REDEMPTION		17,500,000	17,500,000	17,409,000	17,444,525		55,475		55,475		17,500,000					07/27/2026
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		1.07/26/2017	Various		2,237,901	2,254,091	2.235.832	2,236,085		1.807		1.807		2.237.892		9	9		10/27/2021
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		12/27/2017	SCHEDULED REDEMPTION		256,333	256,333	254, 179			2, 154		2, 154		256,333				735	10/27/2021
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	. C	12/07/2017 .	TENDER OFFER		474,906	455,000	461,825	461,516		(615	)	(615)		460,902		14,005	14,005	23,894	
98954N-AA-7	ZIGGO SECURED FINANCE BV	_ D	05/25/2017 _	GOLDMAN, SACHS & CO		8,582,500	8,500,000	8,500,000	8,500,000						8,500,000		82,500	82,500		01/15/2027
22545Y-AF-8 61754K-AG-0	. CSMC_07-C2 CMBS		04/01/2017 09/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		20,000,000	20,000,000	18,807,422 28,904,579	19,718,168		281,832		281,832 507,773		20,000,000					01/01/9999
61751X-AF-7	MSC 2007-TQT4 AM CMBS		1.01/01/2017	SCHEDULED REDEMPTION		4.159.753	4, 159, 753	4.029.274	4, 159, 753						4, 159, 753					01/01/9999
3899999.	Subtotal - Bonds - Industrial and Misc	ellane	eous (Unaff	iliated)		3,527,645,509	3.573.724.055	3.484.547.706	3,352,679,811	218.655	19,331,735	6,032,307	13.518.083	14.984.391	3,530,100,873	(10.862.217)	8.406.853	(2,455,364)	114,715,474	XXX
29250N-AN-5	ENBRIDGE INC	Α	02/07/2017 _	Various		3,039,450	3,000,000	3,000,000	3,000,000						3,000,000		39,450	39,450		01/15/2077
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			Various		1,521,270	1,500,000	1,496,250	1,500,000		8	3,750	(3,742)		1,496,258		25,012	25,012		12/31/2049
69350J-AA-7	PNC PREFERRED FUNDING TR		03/15/2017 .	CALLED @ 100.000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					01/01/9999
	Subtotal - Bonds - Hybrid Securities		T	Tu .		19,560,720	19,500,000	19,496,250	19,500,000		8	3,750	(3,742)		19,496,258		64,462	64,462	156,052	
	ISHARES IBOXX INV GR CORP BD ETF		10/12/2017	Various	0.000	24,743,532		24,415,278	24,415,278						24,415,278		328,253	328,253	587, 186	
	Subtotal - Bonds - SVO Identified Fur	105				24,743,532		24,415,278	24,415,278						24,415,278		328,253	328,253	587,186	
	Total - Bonds - Part 4					4,237,441,103	4,264,024,924	4, 187, 346, 692	4,039,767,301	673,436	18,206,881		12,844,261	14,984,391	4,239,936,709	(10,862,217)	8,366,611	(2,495,606)	123, 339, 048	
	Total - Bonds - Part 5					1,985,988,712	1,506,016,228	1,981,068,595			693, 119		(11,700)		1,981,056,895		4,931,817	4,931,817	15,889,368	XXX
8399999. 23311P-AA-8	Total - Bonds DCP MIDSTREAM PARTNERS	1	11/14/2017	BARCLAYS	299.000.000	6,223,429,815 299,000	5,770,041,152 100,00	6,168,415,288 299,000	4,039,767,301	673,436	18,900,000	6,740,876	12,832,560	14,984,391	6,220,993,604	(10,862,217)	13,298,428	2,436,211	139, 228, 415	XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP			BNP CAPITAL MARKETS	500.000.000	500.625	100.00	500.000							500.000		625	625		
29278N-AB-9	ENERGY TRANSFER PARTNERS LP	1	12/14/2017	Various	714,000.000			714,000							714,000		(26,775)	(26,775)	4,008	
346190-12-6	FOREST RESOURCES SERIES C		07/17/2017 .	Various	0.000	8,351	90.32										8,351			
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	11/30/2017 .	Various	2,902.000	243,228	0.10	157,654	136,080	ļ		ļ	ļ	21,574	157,654	(3,821)	89,395	85,574	2,804	·
SBYXYL-J2-0 SBZCOL-D2-8	ROLLS-ROYCE PREF C SHAREROLLS-ROYCE PREF C SHARE	B	07/05/2017 . 01/06/2017 .	TENDER OFFER	4, 121, 621.000	5,327	1.00	6,200 4.017	0.000	<b></b>		<b>}</b>	<b>}</b>	718	6,200	(873)		(873)		}
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B			2,670,346.000 2.505.000	3,290 531,873	1.00	4,017	3,300 312.574						4,017 363,958	(728)	178.521	(728).	4. 171	
	Subtotal - Preferred Stocks - Industria	al and			£,000.000	2,278,918		2.044.829	451.953			***************************************		73.676	2.044.829	(16.029)	, ,	234.089	10.982	
	Total - Preferred Stocks - Part 4	21 4114	Milocollario	odo (onannatoa)		2.278.918	XXX	2.044.829	451.953					73,676	2.044.829	(16,029)	250,117	234.089	10.982	
	Total - Preferred Stocks - Part 5					916.349	XXX	925.000	.0.,500				İ	.0,0.0	925.000	(10,020)	(8,651)	(8,651)	5,390	
	Total - Preferred Stocks					3, 195, 267	XXX	2,969,829	451,953					73.676	2,969,829	(16.029)	. , . ,	225,437	16,372	
88579Y-10-1	. 3M COMPANY		11/01/2017	Various	7,342.000	1,345,546		1,268,058	1,280,883	(48,009)			(48,009)		1,268,058	(10,020)	77,488	77,488	3,591	
002824-10-0	ABBOTT LABS		07/05/2017 .	Various	0.630	26		25							25	L	1	1		
00287Y-10-9	ABBVIE INC		12/01/2017 .	Various	15,615.000	1,010,839			915,442	(23,763)			(23,764)		962, 157		48,682	48,682	7,213	
E0003D-11-1 G1151C-10-1	ABERTIS INFRAESTRUCTURAS S.A.	B	11/02/2017 . 11/01/2017	Various	46,129.000 8,771.000	1,022,172 1,010,214		620,699 1,021,506	646,862	(33,764)			(33,764)	3,710	620,699 1,021,506	60,878	340,594	401,472	18,985	
00724F-10-1	ACCENTURE PLC		11/01/2017	Various	8,7/1.000	1,010,214	l	1,021,506	1,006,849	(6,988)	' <del> </del>	<u> </u>	(b,988)		1,021,506		(11,292)	(11,292)	4	·
JUIZTI - 10-1	TUDOPE OLO 1140	4		rui ivuo				424		<b></b>	<b></b>	þ		p	424	h	H104			

### **SCHEDULE D - PART 4**

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED											
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		0					Faraian				Ctotod
											Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
00751Y-10-6	ADVANCED AUTO PARTS INC.	- 3	10/30/2017	Various	994.000	103, 110		104,527				i i i i i i i i i i i i i i i i i i i	(11111111111111111111111111111111111111	1 40.00	104,527		(1,417)	(1,417)		
00773T-10-1	ADVANSIX INC		02/03/2017	Various	214.000	5, 136		3,572	4.738	(1, 166)			(1, 166)		3.572		1,564	1,564		
N00927-29-8	AEGON	B	11/30/2017	Various	35,523.600	230, 175		199,971	195,882	(35,865)			(35,865)	35,866	199,971	(8,717		30,204	4,696	
00817Y-10-8	AETNA INC.		10/30/2017	Various	689.000	107, 171		105,644							105,644		1,527	1,527	348	
008252-10-8	. AFFILIATED MANAGERS GR		10/30/2017	Various	171.000	29,850		28,034							28,034		1,816	1,816	68	
009158-10-6	AIR PRODUCTS & CHEM		11/01/2017	Various	1,797.000	250 , 187		247, 139	258,445	(11,305)			(11,305)		247 , 139		3,048	3,048	1,545	
N01803-10-0	_ AKZO N.V	B	06/14/2017	Various	0.830	14,470		15,098		ļ					15,098	(646	,	(628)		
015351-10-9	ALEXION PHARMACEUTICAL INC		11/30/2017	Various	11,027.000	1,301,061	ļ	1,658,214	1,349,153	311,262		2,201	309,061		1,658,214		(357, 153)			
G0177J-10-8	. ALLERGAN PLC		11/30/2017	Various		1,598,655		2,575,237	1,931,462	643,776			643,776		2,575,237		(976,583)		25,752	
018581-10-8	. ALLIANCE DATA SYSTEMS CORP		09/19/2017	Various	1,794.000	433,696		409,929	409,929						409,929		23,767	23,767	651	
02079K-30-5	_ ALPHABET INC CLASS A		11/01/2017	Various	1,737.000	1,504,407		1,355,590	1,318,637	(30,998)			(30,998)		1,355,590		148,817	148,817		
02079K-10-7	ALPHABET INC CLASS C		11/01/2017	Various	903.000	736,910	ļ	665,257	639,839	(41,828)	ļ	-	(41,828)		665,257		71,653	71,653		
022098-10-3	ALTRIA GROUP INC.		10/03/2017	Various	10,537.000	756,093		709,316	670,723	(7,429)			(7,429)		709,316		46,777	46,777	5,054	
023135-10-6	AMAZON COM INC		12/01/2017	Various	1,874.000	1,571,159		1,328,949	1, 187, 794	(138, 264)			(138,264)		1,328,949		242,211	242,211		
023608-10-2	AMEREN CORP		12/01/2017	Various	5,248.000	275,717		258,113	275, 153	(17,204)			(17,204)		258, 113		17,604	17,604	544	
02376R-10-2	_ AMERICAN AIRLINES GROUP INC		09/19/2017	Various	926.000	41,430		46,707							46,707		(5,277)		93	
025537-10-1	AMERICAN ELEC PWR INC		11/01/2017	Various	2,751.000	201,954		189,324							189,324		12,631	12,631	1,585	
025816-10-9	AMERICAN EXPRESS CO		11/01/2017	Various	3.000	287		274							274		13		1	
025932-10-4	. AMERICAN FINANCIAL GROUP INC		08/29/2017	Various	1,225.000	124,772		124,570					(05.055)		124,570		202		383	
026874-78-4	AMERICAN INTL GROUP INC		11/30/2017	Various	24,825.000	1,600,318		1,555,666	1,621,321	(65, 193)		461	(65,655)		1,555,666		44,652	44,652	3,500	
03027X-10-0	- AMERICAN TOWER CORP		11/01/2017	Various	1.000	141		132	005 744	(0.070)			(0.070)		132		8	8	1	
030760-10-6	. AMERIPRISE FINL INC		10/30/2017	Various	9,296.000	1, 163, 165		1,048,575	905,714	(9,978)			(9,978)		1,048,575		114,590	114,590	3,700	
03073E-10-5	AMERISOURCEBERGEN CORP		12/01/2017	VariousBANK OF AMERICA/MERRILL	12,837.000	1, 102, 660		1, 136, 015	964,786	124,507			124,507		1, 136, 015		(33,355)	(33,355)	11,234	
031100-10-0	AMETEK INC		12/01/2017	LYNCH	4.000	283		265							265		10	10		
031162-10-0	AMERICA INC		11/01/2017	Various	8.170.000	1,371,953		1,200,234	1, 150, 673	(3,224)			(3,224)		1,200,234		171,720	171.720	9. 198	
Q0344G-10-1	AMP LTD	B	11/30/2017	GOLDMAN, SACHS & CO	54,397.000	211,041		271,869	198,520	32,513			32,513	40,836	271,869	(35, 469		(60,828)	11,999	
032095-10-1	AMPHENOL CORP.		12/01/2017	Various	4,461.000	300,560		266,268	299,779	(33,512)			(33,512)		266,268	(00,400	34,292	34,292	714	
032511-10-7	ANADARKO PETE CORP		11/30/2017	Various	16,284.000	788,820			1, 135, 483	(291,038)			(291,038)		844,445		(55,625)		2,396	
032654-10-5	ANALOG DEVICES INC		10/30/2017	Various	1,370.370	108,646		106,534		(201,000)	'		(231,000)		106.534		2,111	2, 111	5	
03349M-10-5	ANDEAVOR		11/01/2017	Various	202.000	19.979		19.014							19.014		965	965	119	
G03764-13-4	ANGLO AMERICAN PLC CMN STK	В	11/30/2017	Various	25,918.000	476,713		114,392	371,496	(355,958)			(355,958)	98,853	114,392	(15,414		362,322	12,952	
03662Q-10-5	ANSYS INC		12/01/2017	Various	1,096.000	140,287		132,474					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		132,474		7,814			
03674X-10-6	ANTERO RESOURCES CORP		12/11/2017	Various	17,048.000	404,110		403, 185	403, 185						403, 185		925			
036752-10-3	ANTHEM INC		12/01/2017	Various	3,447.000	497,760		466,428	482,923	(33,051)			(33,051)		466,428		31,333	31,333	2	
Q09504-13-7	ANZ NATIONAL BANK	B	11/30/2017	GOLDMAN, SACHS & CO	40,385.000	872,620		1,117,260	889,565	52,439			52,439	175,255	1,117,260	(138,852		(244,640)	49,506	
G0408V-10-2	AON PLC		07/05/2017	Various	2,420.000	271,974		263,379	269,903	(6,524)	L	.	(6,524)		263,379	L	8,595	8,595	799	ļ
037411-10-5	APACHE CORP		11/30/2017	Various	13, 159.000	551,310		548,034	835,202	(285,018)		2, 150	(287, 168)		548,034		3,276	3,276	13,070	
037833-10-0	APPLE INC.		12/01/2017	Various	18,343.000	2,355,707		2,023,651	2,001,949	(132, 191)			(132, 191)		2,023,651		332,056	332,056	4,318	
038222-10-5	APPLIED MATERIALS INC		11/01/2017	Various	30,486.000	1,089,383		940,764	966,099	(47,973)			(47,973)		940,764		148,619	148,619	1,584	
03852U-10-6	ARAMARK		11/01/2017	Various	242.000	9,704	ļ	9,916	ļ	ļ		-			9,916		(213)		25	
039483-10-2	ARCHER DANIELS MIDLAND CO		12/01/2017	Various	19,479.000	776,759		970,742		81,555			81,555		970,742		(193,983)		24,924	
04247X-10-2	ARMSTRONG WORLD IND		02/06/2017	Various	9, 254.000	361,648		372,372	386,817	(14,445)			(14,445)		372,372		(10,724)			
042735-10-0	ARROW ELECTRONICS INC		11/01/2017	Various	1,561.000	119,526		123,208		/0.055			/0.000		123,208		(3,683)			
363576-10-9	ARTHUR J GALLAGHER & CO		06/01/2017	Various	5,724.000	310, 154		291, 180	297,419	(6,239)	<b> </b>		(6,239)		291, 180		18,974	18,974	255	
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	11/30/2017	Various	45,274.000	830 , 169		552,545	674,269	(231, 331)	·		(231,331)	109,608	552,545	(14, 123		277,624	34,431	
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	12/01/2017	Various	14,334.000	570,146		687,611	486, 189	77,974				123,448	687,611	(87, 136			6,713	
J96216-12-2	ASTELLAS PHARMA INC	B	11/30/2017	Various	58,800.000	749, 167				86,345				(15,752)	889,059	56,148			16,025	
G0593M-10-7	ASTRAZENECA PLC ORD USDO.25	B	11/30/2017	Various	18,231.000	1, 178, 756		1,239,109	999,641	(87,604)		40 750	(87,604)	327,071	1,239,109	(213,561		(60,353)	50,418	
00206R-10-2	AT&T INC		12/01/2017	Various	133,319.000	4,906,664		4,701,520	5,590,696	(940,749)	<u> </u>	18,759	(959,508)	1 000 747	4,701,520	(1.005.400	205, 144	205, 144	242,664	·
G0692#-10-2 053015-10-3	AURIGEN RE CAPITAL LIMITED	D	10/06/2017	Various Various	737,880.000 7,571.000	6,320,380		6,845,866 721,602	6,587,903	(1,350,755)		167	(1,350,755)	1,608,717	6,845,866	(1,335,186		(525,486)	9 555	
053015-10-3	AUTOZONE INC		11/30/2017		2,878.000	737,974 2,078,625		2, 154, 958		(118,057)			(56,618)		721,602 2,154,958		(76,333)	16,371	3,555	
053484-10-1	AVALONBAY CMNTYS INC		12/01/2017	Various	1,471.000	2,078,625		2, 154,958	2,273,016	(110,037)	'		(110,037)		2, 154,958		5,446		3,029	
053484-10-1	AVERY DENNISON CORP		11/01/2017	Various Various						(5,451)		-	(5, 451)						3,029	ļ
G0683Q-10-9	AVIVA ORD GBP0.25	 R	11/30/2017	Various	75,021.000	518,838				(11,376)		84,289	(95,665)	143,843	499,069	(83,693		19,768	2,406	
057224-10-7	BAKER HUGHES INC		07/05/2017	Various	11,757.000	643,696		712.870	763,852	(50,983)			(50,983)	140,040	712,870	(00,090	(69, 174)		3,997	
F 19790-10-9	BANCO SANTANDER SA EUR O 5			Various	222 317 200	1 507 748		975 806	1 162 831	(403, 286)			(403, 286)	210 747	975 806	(40, 892			34 777	

	T				Showing All L															
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
060505-10-4	BANK AMER CORP COM		11/01/2017	Various	179,016.000	4,096,017		3,900,216	3,868,716	(67,207)			(67,207)		3,900,216		195,801	195,801	1, 174	
G08036-12-4	BARCLAYS ORD GBP0.25	. B	11/30/2017 .	MORGAN STANLEY	382, 178.000	1,001,019		833,042	1,055,216	(555,875)			(555,875)	333,701	833,042	(138, 159)	306, 137	167,978	14,709	
067383-10-9	BARD (C.R.) INC.		12/29/2017	Various	4,409.000	1,350,567		941, 121	990,526	(49,404)			(49,404)		941, 121		409,445	409,445	3,645	
071813-10-9	BAXTER INTL INC		11/01/2017	Various	6,060.000	318,309		247,177	247,018	(29,529)		070.000	(29,529)	400 500	247 , 177	(40,005)	71, 132	71,132	1,357	
D07112-11-9 D12096-10-9	BAYER AG ORD NPVBAYER ISCHE MOTOREN WERKS AG	B	11/30/2017 .	Various Various	10,783.000	1,377,450 519,908		1, 246, 136 522, 561	1, 127, 442 482, 087	191,802		272,688	(80,887)	199,580	1,246,136 522,561	(46,065) (15,442)	177,380	131,314	26,994	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	 R	11/30/2017	Various	110,483.480	959,573		616.656	747,436	(272,859)		24,240	(272,859)	137,706	616,656	(29, 039)	371,956	342,917	17,614	
075887-10-9	BECTON DICKINSON		07/05/2017	Various	1,541.000	260,057		255, 113	255, 113	(2/2,000)			(2/2,000)		255, 113	(20,000)	4,945	4,945	,014	
075896-10-0	BED BATH & BEYOND INC		11/30/2017 .	Various	14,615.000	327, 180		343,014	593,954	264,924		515,864	(250,940)		343,014		(15,834)	(15,834)	8,038	
081437-10-5	BEMIS CO INC		05/03/2017 .	Various	5,223.000	243,760		249,764	249,764			.			249,764		(6,004)	(6,004)	1,069	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		11/01/2017	Various	578.000	103,274		99,329							99,329		3,945	3,945		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	B	11/30/2017	GOLDMAN, SACHS & CO	44,369.000	919,629	ļ	692,334	805, 117	(278,022)	ļ		(278,022)	165,239	692,334	(90,084)	317,380	227,296	36,517	
G10877-10-1 09062X-10-3	BHP BILLITON PLC ORD USDO .50	. B	11/30/2017 .	Various	40,630.000	739,714 953,591	}	455, 123	655,921 675,204	(370,675)	·	-	(370,675)	169,876	455, 123 915, 718	(59,037)	343,629	284,592	34,547	
09062X-10-3	BIOMARIN PHARMACEUTICAL INC		11/30/2017	Various Various	2,765.000 4,923.000	438,200		915,718 407,300		22,332					915,718		37,873	37,873		
09075E-10-0	BIOVERATIV INC		11/30/2017	Various	886.000	39,880		41,411	407,021	(321)			(321)		41,411		(1,531)	(1,531)		
097023-10-5	BOEING CO		12/01/2017	Various	6.613.000	1.141.935		1.005.917	959.612	(51,950)			(51,950)		1,005,917		136.019	136,019	4.521	
101121-10-1	BOSTON PPTYS INC		11/30/2017	BARCLAYS	1,850.000	231,942		257,478	232,693	24,785			24,785		257,478		(25,536)	(25,536)	5,550	
G12793-10-8	BP PLC	B	11/30/2017	Various	274, 103.000	1,814,553		1,568,262	1,725,991	(310,239)		307, 136	(617,375)	459,646	1,568,262	(211,540)	457,830	246,290	110,553	
Q6634U-10-6	BRAMBLES	B	11/30/2017	GOLDMAN, SACHS & CO	39,270.000	304,707		333,899	352,599	(67,961)			(67,961)	49,261	333,899	(25, 111)	(4,081)	(29, 192)	8,774	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		11/30/2017	Various	1,457.270	85,668		94,399							94,399		(8,731)	(8,731)		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/01/2017 .	Various	32,493.000	2,053,112		1,970,385	1,888,489	70,832			70,832	440 507	1,970,385		82,728	82,728	50,411	
G15540-11-8 G15632-10-5	BRITISH LAND COMPANY PLC	B	11/30/2017 11/30/2017	Various MORGAN STANLEY	77,641.000 47.481.000	661,051 601,893		592,226 706,008	603,924 581,419	201,977		354,271	(152,295)	140,597 138,641	592,226 706,008	(65,911) (81,118)	134,736		23,622	
Y09827-10-9	BROADCOM LTD	- B	10/30/2017	Various	47 ,481.000	113,325		105.846		(14,051)			(14,051)	138,041	105,846	(81,118)			Λ	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS	.   0	12/01/2017	Various	1,685.000	129,585		128,794							128,794		792	792		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	B	05/30/2017	DISTRIBUTION	0.000	2.849		2.849							2.849					
115637-20-9	BROWN FORM AN CORP CLASS B		_01/18/2017	Various	17, 194.000	765,579		771,214	772,354	(1, 141)			(1,141)		771,214		(5,635)	(5,635)	1,246	
G16612-10-6	BT GROUP PLC ORD GBPO.05	B	11/30/2017 .	Various	206,287.000	728,239		820,802	935,223	61,347		463,682	(402,336)	287,915	820,802	(131,811)	39,247	(92,563)	40,650	
G16962-10-5	BUNGE LTD		11/30/2017 .	Various		565, 162		759,032	595,330	149,837			149,837		759,032		(193,870)	(193,870)	14,589	
G1700D-10-5	BURBERRY GROUP	B	11/30/2017 .	Various		205,652		221, 125	163,797	16,954		203	16,954	40,375	221, 125	(26,718)	11,245	(15,473)	4,446	
12673P-10-5 127097-10-3	CA INCCABOT OIL + GAS CORP COM		11/01/2017	Various		252,859 278,726		250,463 321,526	250,665 224,933	96,592		203	(203)		250,463 321,526		2,396	2,396	1,373	
127097-10-3	CABOT OIL + GAS CORP COM		11/30/2017	Various Various		2/8,726	ļ	10,348	224,933		ļ	-		ļ	10.348	ļ	(42,800) 1,411	(42,800)	1,637	
131347-30-4	CALPINE CORP		01/04/2017	Various	42,963.000	498,977		491,067	491,067						491,067		7,909			
133131-10-2	CAMDEN PROP		08/29/2017	Various	109.000	9,704		9,321							9,321		383	383	82	
134429-10-9	CAMPBELL SOUP CO		10/30/2017	Various	2,009.000	105,626	ļ	104,468		ļ	ļ	.	ļ		104,468	ļ	1, 158	1, 158	703	
207004 :		_	44.00 : :-	SCOTIA CAPITAL (USA)	,					,	1		,	,						
S27931-15-3 G1846J-11-5	CANADIAN PACIFIC RAILWAY LTD	B	11/30/2017 .	INC. MORGAN STANLEY	4,887.000 43,402.000	856,286 274.052		698,075 284,774	698,075 284,774	(110,780)			(110,780)	110,780 .71,874	698,075 284,774	(69,938)	228,149 24,905	158,211	6,815	
G1846J-11-5 14040H-10-5	CAPITAL ONE FINL CORP		10/03/2017	MUHGAN STANLEY		2/4,052		284,774		(71,874)		80	(150,381)	/1,8/4	1,766,893	(35,626)	24,905	(10,721).	18,088	
14149Y-10-8	CARDINAL HEALTH INC		11/30/2017	Various	10.829.000	640.924	·		779,363		<b>†</b>						(227,986)	(227,986)		
143658-30-0	CARNIVAL CORP		11/01/2017	Various				25,943							25,943		606	606	155	
F13923-11-9	CARREFOUR EUR2.50	B	11/30/2017	Various	26,940.000	567,099		671,975	650,419	81,257		115,986	(34,729)	56,285	671,975	28,908	(133,784)	(104,876)	18,280	
12503M-10-8	CBOE GLOBAL MARKETS INC		12/01/2017	Various	1,391.000	138,476	ļ	129,405		ļ	ļ	.	ļ		129,405		9,071	9,071	3	
12504L-10-9	CBRE GROUP INC		12/01/2017	Various	31, 177.000	1,017,284	ļ	942,915	981,575	(38,896)	ļ	-	(38,896)	ļļ	942,915	ļ	74,370	74,370		
124857-20-2	CBS CORP C LASS B		11/30/2017 .	Various	14,566.000	941,086		877,587	926,689	(49, 102)			(49, 102)		877,587		63,498	63,498	3,581	
12514G-10-8 151020-10-4	CDW CORP/DE		12/01/2017	Various Various	2,052.000 22,193.000	125,699 2,354,030	·	131,265 2,479,803	2,568,840	(89,037)			(89,037)		131,265 2,479,803		(5,566)	(5,566)	229	
SB57FG-04-7	CENOVUS ENERGY INC		11/30/2017	Various		2,354,030		2,479,803	2,568,840	(20,481)		269.192	(89,037)	44.630	2,479,803	(9,587)	(125,772)	(125,772)	3.106	
15135B-10-1	CENTENE CORP		12/01/2017	Various	2.000	202	<u> </u>	193	411,009	(20,481)	T		(209,0/3)	44,030	193	(8,567)		Q	, 100	
15189T-10-7	CENTERPOINT ENERGY INC		11/01/2017	Various	519.000	15,509		14,210							14,210		1,299	1,299	139	
G2018Z-14-3	CENTRICA ORD GBP0.0617284	. B	11/30/2017	Various	146,051.000	285,841		477,986	422,476	(52,084)			(52,084)	107,594	477,986	(60,572)	(131,573)	(192, 145)	23,062	
156700-10-6	CENTURYLINK INC		11/30/2017	Various	18,365.000	267,893	ļ		436,720	250,244	ļ	.	250,244	ļ	686,964	ļ	(419,071)	(419,071)	39,668	ļ
125269-10-0	CF INDUSTRIES HOLDINGS		10/30/2017 .	Various	3,673.000	107,454	ļ	105,489							105,489		1,966	1,966	552	
808513-10-5	CHARLES SCHWAB		09/19/2017 .	Various	9,362.000	390,875		367,704	369,518	(1,815)			(1,815)		367,704		23, 171	23, 171	352	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		12/01/2017	Various	1.000	336		363							363		(27)	(27)		
16411R-20-8	CHENIERE ENERGY INC	1	11/30/2017	BARCLAYS	6.807.000	328.886	1	427.925	282.014	145.911	1	1	145.911	1	427.925	1	(99.038)	(99.038)		1

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		1								11	12	13	14	15		1				1
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Ear	Diaposal	Nome	Shares of	Con-			Carrying						Disposal	(Loss) on	Gain (Loss)		During	Maturity
	Dinti	For-		Name			D==1/-1	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying				(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
G2103F-10-1	. CHEUNG KONG PROPERTY HOLDINGS LTD	. B	09/28/2017 .	EXCHANGE	117 , 120 . 000	801,548		807,028	718,296	89,088			89,088	(355)	807,028	(5,480)		(5,480)	23,581	
166764-10-0	CHEVRON CORP		12/01/2017 .	Various	25, 190.000	2,990,693		2,739,734	2,894,832	(217, 174)	}		(217, 174)		2,739,734		250,959	250,959	107,538	
169656-10-5	CHIPOTLE MEXICAN GRILL		11/30/2017 .	JPMORGAN CHASE & CO	982.000	298,901		415,877	370,528	45,349			45,349		415,877		(116,976)	(116,976)		
H1467J-10-4 171340-10-2	CHUBB LTD		10/30/2017	Various	2,818.000 6.067.000	378,382		368,010 268,101	277,848 268.101	(14,200)	}		(14,200)		368,010		10,373	10,373	1,452	
F80343-10-2	CHURCH & DWIGHT CO		11/30/2017	Various MORGAN STANLEY		267,832		268, 101		(328,908)			(328,908)	204,958		(73,050)	(269)	(269)	17,591	
125509-10-9	CIGNA CORP	- D	12/01/2017	Various	4,411.000	641,940		616,752		(328,908)	\ <del></del>		(328,908)	204,938	616,752	(73,050)	25, 188	275,302	17,391	
172062-10-9	CINCINNATI FINL CORP		11/30/2017	Various		909,260		933,772	921,726	(8,092)	't		12,046	·	933,772		(24,512)	(24,512)	30, 177	
172908-10-5	CINCHINATI FINE CONF		07/05/2017	Various	9,721.000	1, 147, 076		1,091,026	1, 123, 359	(32,333)	,		(32,333)		1,091,026		56,050	56,050	, 177	
17275R-10-2	CISCO SYS INC	1	11/01/2017	Various	42,418.000	1,341,986		1,276,354	1, 133, 069	(16,974)	<u> </u>		(16,974)		1,276,354		65,632	65,632	10,573	
125581-80-1	CIT GROUP INC		1.11/01/2017	Various	128, 133.000	5,612,596		4,926,073	5,468,716	(542,644)	[		(542,644)		4,926,073		686,523	686,523	18.468	
172967-42-4	CITIGROUP INC		11/01/2017	Various	53,595.000	3,137,543		3, 132, 427	3,089,587	(67,215)			(67,215)		3, 132, 427		5, 116	5, 116	899	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	. B	11/30/2017	Various	16,500.000	207,419		221,883	187,066	34,742			34,742	76	221,883	(1,710)		(14,464)	5,766	
				BANK OF AMERICA/MERRILL					,				,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,		
189054-10-9	CLOROX CO		12/01/2017 .	LYNCH	2.000	279		260							260		20	20	2	
12572Q-10-5	CME GROUP INC.		09/19/2017	Various	3,031.000	376, 136		349,626	349,626						349,626		26,511	26,511	11,789	
BAS0H0-A6-4	CMIA PEARL LIMITED	. D	08/15/2017 .	DISTRIBUTION	0.000	392,553		392,553							392,553					
191216-10-0	COCA COLA CO.		11/01/2017	Various	432.000	19,630		19,377							19,377		253	253	160	
SBD4D9-42-3	. COCA COLA EUROPEAN PARTNERS PLC	B	11/30/2017 .	GOLDMAN, SACHS & CO	18,372.000	716, 107		694,277	581,723	75,574			<i>7</i> 5,574	36,980	694,277	43,663	(21,834)	21,829	24,479	
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	. D	01/05/2017 .	Various	15,461.000	488,236		485,475	485,475						485,475		2,760	2,760	2,783	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		12/01/2017	Various	16,601.000	930,263		900,065	930 , 154	(30,089)	)		(30,089)		900,065		30, 198	30 , 198	29	
194162-10-3	COLGATE PALMOLIVE CO		09/01/2017 .	Various		508,042		502,776	502,776	/// 000			/// 000		502,776		5,266	5,266		
20030N-10-1 Q26915-10-0	COMCAST CORP NEW CL A		12/01/2017	Various	17,158.000	1,013,406		963,379	915,327	(14,233)	}}		(14,233)	00F 044	963,379	(100,000)	50,028	50,028	4,091	
SBD6K4-57-9	COMMONWEALTH BANK OF AUSTRALIA	. B	11/30/2017 07/17/2017	GOLDMAN, SACHS & CO VARIOUS	23,111.000	1,393,715		1,630,346	1,379,104	(14,600)	)		(14,600)	265,841	1,630,346	(196,962)	(39,668)	(236,631)	76,464	
SBLNN3-L4-1	COMPASS GROUP PLC	. D	06/28/2017	EXCHANGE		735, 149			1,010,557	(383,064)			(383,064)	244,680	872, 173	(137,024)		(137,024)	65,560	
205887-10-2	CONAGRA BRANDS INC	D	10/30/2017	Various	2,963.000	100,238			1,010,337	(303,004)	/		(303,004)	244,000	103,431	(137,024)	(3, 193)	(3, 193)	631	
20605P-10-1	CONCHO RESOURCES INC		12/01/2017	Various	2.437.000	313,715		313.871	322,881			9,290	(9,290)		313,871		(157)	(157)		
206787-10-3	CONDUENT INC	-	_01/11/2017	DIRECT	0.600	8		9				,200	(0,200)		9		(1)	(1)		
20825C-10-4	CONOCOPHILLIPS		11/30/2017	Various	24, 184.000	1,230,383		1,206,056	1,212,586	312,707		319,237	(6,530)		1,206,056		24,327	24,327	25,635	
209115-10-4	CONSOLIDATED EDISON INC		11/01/2017	Various	147.000	12,411		11.880	, = .=,,						11,880		531	531	100	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		_08/17/2017	Various	10,774.000	1,633,315		1,604,556	1,651,762	(47,206)	)		(47,206)		1,604,556		28,759	28,759	457	
212015-10-1	CONTINENTAL RESOURCES INC OK		10/30/2017	Various	10,324.000	427,988		463,095	22,059						463,095		(35, 107)	(35, 107)		
216648-40-2	COOPER COMPANIES INC		12/01/2017 .	Various	560.000	138,433		137,362							137,362		1,071	1,071		
219350-10-5	CORNING IN C COM		11/01/2017	Various	36,323.000	949,431			822,971	(9,482)	)		(9,482)		884,923		64,508	64,508	2,894	
22160K-10-5	COSTCO WHS L CORP NEW COM	.	12/01/2017 .	Various	1,864.000	304,662		298,285	273,788	(147)	)		(147)		298,285		6,377	6,377	1,381	
H3698D-41-9	CREDIT SUISSE GROUP AG CHFO.5	. B	11/30/2017	Various	43,575.620	772,741	<b> </b>	576,956	626,389	(85,838)	)		(85,838)	30,769	576,956	(8, 130)		195,785		
SB67C8-W8-3	CRESCENT POINT ENERGY	. B	11/30/2017 .	Various	37,354.000	272,759		285,325	508,341	90,438		363,451	(273,013)	49,997	285,325	(13,217)	651	(12,566)	8,822	
228368-10-6	CROWN HOLDINGS INC	-	11/01/2017	Various	326.000	18,687		19,415	040.075						19,415		(727)	(727)		
126408-10-3	CSX CORP	-	09/19/2017	Various	8,694.000	414,546		312,375	312,375	·			····		312,375		102, 171	102, 171	613	
231021-10-6 126650-10-0	CUMMINS IN C COM	1	11/01/2017	Various	160.000	24,773 2,232,192		26,256 2,678,500	0 004 040	390.636	<b> </b>	451	000 405	<del> </del>	26,256 2.678.500	·	(1,483)	(1,483)	173 51.286	
23331A-10-9	. CVS HEALTH CORPORATION	1	09/19/2017	Various		2,232,192		2,678,500	2,281,840	390,636	<b> </b>	451	390 , 185	<del>  -</del>	2,678,500		(446,307)	(446,307)	1.783	
D1668R-12-3	DAIMLERCHRYSLER	R	11/30/2017	Various	2,714.000			216,477		11,421		15.620	(4, 199)	18,234	216,477	8.021	52,914		8,060	
J 100011-12-0	Ditimeelioi itti olett	. D		UNION BANK OF	, ۱۱۹.۵۵۵ ع			£10,4//		11,421		13,020	(4, 199)	10,204	210,477	, ۱۵۷ و				
J11718-11-1	DAIWA SECURITIES	R	11/30/2017	SWITZERLAND	96.000.000	598.704			592.865	5.284			5.284	(5,285)	592.865	30.752	(24,913)	5,839	19,527	- [
235851-10-2	DANAHER CO RP COM	1	11/01/2017	- Various	55.000	5. 110		4,578	,002,000					(0,200)	4,578		532	532		
237194-10-5	DARDEN RESTAURANTS INC	1	12/01/2017	Various	112.000	9.260		10.106							10 . 106		(846)	(846)	71	
23311P-10-0	DOP MIDSTREAM LP	1	06/02/2017	Various	580.000	20,331		22,260	22,260						22,260		(1,929)	(1,929)	641	
244199-10-5	DEERE & CO.		12/01/2017	Various	10,455.000	1,126,772		1,035,432	990,730	(60,802)	L		(60,802)	L	1,035,432		91,340	91,340	5,770	
G27823-10-6	DELPHI AUTOMOTIVE PLC		12/06/2017	Various	16,904.000	1, 196, 964		1, 181,012	1, 138, 484	42,528			42,528		1,181,012		15,952	15,952	12,201	
247361-70-2	DELTA AIR LINES, INC.		11/01/2017	Various	30,633.000	1,485,178		1,412,832	1,506,837	(88,056)	) 	5,950	(94,006)		1,412,832		72,346	72,346	2,860	
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	. B	11/30/2017 .	MORGAN STANLEY	32,648.000	617,381		447,031	594,012	(222,984)	)		(222,984)	76,003	447,031	2, 197	168 , 153	170,350	5, 129	
SBDC5M-F2-3	DEUTSCHE BOERSE AG	. B	04/10/2017 .	EXCHANGE	12,359.000	955,324		1,006,159	1,010,785	(63,610)	)		(63,610)	58,984	1,006,159	(50,835)		(50,835)		
25179M-10-3	DEVON ENERGY CORP.	.	11/30/2017 .	Various	14,813.000	573,446		462,300	676,510	(214,210)	)		(214,210)		462,300		111, 146	111,146	2,580	
25278X-10-9	DIAMONDBACK ENERGY INC		06/02/2017 .	Various	396.000	39,707		40,020	40,020						40,020		(313)	(313)		
253393-10-2	DICKS SPORTING GOODS		10/30/2017	Various	2,609.000	81,530		105,091							105,091		(23,560)	(23,560)		
254709-10-8	DISCOVER FINL SVCS	1	09/19/2017	Various	15.662.000	1.112.290	1	1.058.281	1, 129, 074	(69,502)	) I	1.291	(70,793)	1	1.058.281	l	54.010	54.010	2.488	H

					Showing All L											1				
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/19/2017 .	Various	976.000	25,384		27,564	404 140	40.000			43,886		27,564		(2, 180)	(2, 180)		
25470M-10-9 254687-10-6	DISH NETWORK CORP		11/30/2017 _ 12/01/2017 _	Various		432,012 1,177,063		538,029 1,161,868	494, 143 1, 057, 103	43,886			(3,741)		538,029		(106,017)	(106,017) 15,195	11,509	
201007 10 0	DIGIEL MET OF		1	BANK OF AMERICA/MERRILL		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 101,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		′ <del></del>									
256677-10-5	DOLLAR GENERAL CORP		12/01/2017 .	LYNCH	4.000	352		325							325		27	27		
256746-10-8 25746U-10-9	DOLLAR TREE INC		10/30/2017 _ _09/19/2017 _	Various	1,873.000 5,127.000	137,869 383,441		130,960 388,508	392.677	(4, 169)			(4, 169)		130,960 388,508		6,909	6,909 (5,066)	3.652	
260543-10-3	DOW CHEM CO		09/19/2017 .	Various		1,336,598		1,336,598	1,534,583	(4, 169)	<u> </u>		(4, 169)		1,336,598		(5,000)	(5,000)	,652 و	
26078J-10-0	DOWDUPONT INC		11/01/2017 .	Various	63.380	4, 166		4, 101							4, 101		65	65		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/01/2017 .	Various	2,496.000	228,260		226,312	226,312						226,312		1,948	1,948	2,067	
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/01/2017 .	MERGER	20,051.000	1,713,521		1,319,616	1,471,743	(152, 127)			(152, 127)		1,319,616		393,905	393,905	22,858	
26441C-20-4 23355L-10-6	DUKE ENERGY HLDG CORP	-1	09/01/2017 _ 04/24/2017 _	Various	3,585.000	280,489	<u> </u>	276,277 35	278,268	(1,991)	<u> </u>	ļ	(1,991)		276,277 35	l	4,212	4,212 18	/42	
D24914-13-3	E.ON AG CMN STK	. B	11/30/2017 .	Various	36,909.000	427,581		278,542	260,829	(27, 118)			(27, 118)	44,830	278,542	(9,569)		149,040	8,804	
277432-10-0	EASTMAN CH EM CO COM		10/03/2017 _	Various	1,627.000	137,665		136,115							136,115		1,550	1,550	1	
278642-10-3	EBAY INC		09/19/2017 .	Various	51,665.000	1,601,712		1,507,607	1,495,485	(34, 149)	)		(34, 149)		1,507,607		94, 105	94, 105		
278865-10-0	ECOLAB INC		01/12/2017 _	CITIGROUP GLOBAL MARKETS	2,208.000	260,995		252,267	258,822	(6,555)			(6,555)		252,267		8,728		817	
281020-10-7	EDISON INTL		11/01/2017	Various	1,583.000	126,093		122,000	230,022	(0,333)	/		(6,333)		122,000		4.093	4,093	126	
291011-10-4	EMERSON ELEC CO		11/30/2017 _	Various	10,405.000	674,406		542,725	580,079	(37,354)	)		(37,354)		542,725		131,681	131,681	20,030	
292480-10-0	ENABLE MIDSTREAM PARTNERS LP UNITS		06/02/2017 .	Various	1,434.000	23, 184		22,508	22,557	(49)	)		(49)		22,508		676	676		
S24661-49-8	ENBRIDGE INC	. B	11/30/2017 .	Various	29,880.000	1, 128, 018		1,298,285	1,258,879	(62,913)			(62,913)	102,318	1,298,285	(46,067)	(124,200)	(170,266)	47,261	
T3643A-14-5 293639-10-0	ENI SPAENTERCOM COMMUNICATIONS CORP	. B	11/30/2017 .	VariousVARIOUS	38,559.000 1.660	634,848		667,981 19	629, 166	(154, 118)	)		(154, 118)	192,932	667,981	(90,024)	56,892	(33, 132)	29,986	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/02/2017 .	Various	1,524.000	42,854		41, 174	41,209	(35)			(35)		41. 174		1.680	1,680	625	
29414D-10-0	ENVISION HEALTHCARE CORP		10/30/2017 .	Various	1,718.000	91,850		106,592							106,592		(14,743)	(14,743)		
26875P-10-1	EOG RESOUR CES INC COM		11/30/2017 _	Various	10,043.000	1,005,095		911,694	994,824	(93,269)	)	8,237	(101,505)		911,694		93,401	93,401	5, 172	
26884L-10-9 294429-10-5	EQT CORPORATION		11/30/2017 . 11/30/2017 .	Various	9,655.000 7,899.000	576,973 901,390		703,354 904,041	494,359 933,899	76,394		1,393	75,000 (29,858)		703,354 904,041		(126,381)	(126,381)	950 12,322	
29476L-10-7	EQUIFAX IN C COMEQUITY RESIDENTIAL SH BEN IN		11/30/2017 .	Various		1,030,063		1, 154, 807		155,906	` <del> </del>		155,906				(2,651)	(2,651)		
W26049-11-9	ERICSSON NAMN-AKTIER B	В	11/30/2017	Various	70,214.000	443,549		413,496	413,497	(69, 144)	)		(69, 144)	69, 144	413,496	(25,876)	55,929	30,053	6,651	
297178-10-5	ESSEX PROPERTY		11/01/2017 _	Various	41.000	10,850		10,548							10,548		302	302	72	
G3223R-10-8	EVEREST RE GROUP LTD		08/29/2017 .	Various	71.000	17,926		18,655	4 404 050	040.500			040.500		18,655		(729)	(729)		
30219G-10-8 30231G-10-2	EXPRESS SCRIPTS HOLDING CO	-	12/01/2017 . 11/30/2017 .	Various	17,169.000 55,337.000	1,119,002 4,597,933		1,394,579 5,118,154	1, 181, 056 4, 850, 572	213,523			213,523 138,722		1,394,579 5,118,154		(275,576)	(275,576)	166,879	
315616-10-2	F5 NETWORKS INC	1	09/19/2017 .	Various	6,438.000	931, 144		906,785	931,707	(24,038)		884	(24,922)		906,785		(320,220)	24,359		
30303M-10-2	FACEBOOK INC			Various	4,232.000	604,557		495,839	450,881						495,839		108,718	108,718		
140405 40 5	FIOT DETAIL ING. OO		44 (00 (00 :-	UNION BANK OF	0 400	040			750	400			400	(40.000			(440 ====	(50.6		
J1346E-10-0 31620M-10-6	FAST RETAILING COFIDELITY N ATL INFORMATION SVC COM	- B	11/30/2017 .	SWITZERLAND	2,100.000 6.717.000	816,383 553,689			753, 144 426, 307	133,542			133,542	(19,344)	867,342 518,201	62,325	(113,285)	(50,960)	5,668 954	
3162011-10-6	FIFTH THIRD BANCORP		12/01/2017	Various	43,277.000	1, 155, 147		1,100,761	426,307	(424)	<u> </u>	776	(424)		1,100,761		35,488	35,48854,385		
337932-10-7	FIRSTENERGY CORP		11/30/2017 .	Various	13,467.000	459,714		503,318	417,073	86,245					503,318		(43,604)	(43,604)	19,392	
337738-10-8	FISERV INC COM		12/01/2017 .	Various	4,029.000	446,994		427,336	428,202	(866)			(866)		427,336		19,658	19,658		
339041-10-5	FLEETCOR TECHNOLOGIES I	-	10/30/2017 .	Various	3, 159.000	474,656		447,506	423,711						447,506		27, 151	27, 151		
Y2573F-10-2 344849-10-4	FLEXTRONICS INTERNATIONALFOOT LOCKER INC	-   V	11/01/2017 . 07/05/2017 .	Various		12,786		13,050 517,448	549.043	(31,595)		<b></b>	(31,595)		13,050 517.448		(264)	(264)		
345370-86-0	FORD MTR C 0 DEL COM PAR U		11/30/2017 .	Various	95,230.000	1, 175, 290		1,065,624	1,034,689	258,024	,	338,206	(80, 182)		1,065,624		109,666	109,666	56,959	
34959J-10-8	FORTIVE CORP		08/28/2017 _	Various	15,919.000	957,073		784,399	853,736	(69,338)	)		(69,338)		784,399		172,674	172,674	1,485	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		12/01/2017 .	Various	11,830.000	662,865		610,343	632,432	(22,089)	)		(22,089)	ļ	610,343		52,522	52,522		
354613-10-1 35671D-85-7	FRANKLIN RES INC		11/30/2017 . 12/01/2017 .	Various		349,947	<del> </del>	300,525	305,795 355,194	(21,324)	}}	·	(21,324) (60,105)	}	300,525	l	49,422	49,422	6, 181	
F42768-10-5	FREEPORT MCMORAN INC	В	11/30/2017	Various MORGAN STANLEY	26,929.000	374,776		295,089	355, 194	(60, 105)	' <del> </del>		(60, 105)	47.184	295,089	(11,467)		79,687 42,722	17.716	
369550-10-8	GENERAL DYNAMICS CORP		12/01/2017	Various	11,782.000	2, 139, 083		1,946,120	1,978,856	(95,905)			(95,905)	77,104	1,946,120		192,962	192,962	4, 127	
369604-10-3	GENERAL EL EC CO COM		12/01/2017 .	Various	234,589.000	4,892,740		6,388,539	6,895,025	(973,607)	)	13,420	(987,027)		6,388,539		(1,495,798)	(1,495,798)	190,952	
370023-10-3	GENERAL GROWTH PROPERTIES	-	01/27/2017 .	EXCHANGE	24,627.000	637, 122		637 , 122	615, 182	21,939			21,939		637, 122				11,821	
370334-10-4 37045V-10-0	GENERAL MLS INC		11/30/2017 _ 12/01/2017 _	Various	28,380.000	1,632,024 43,289		1,643,495 42,571	1,753,033	(77,215)	}	32,323	(109,538)		1,643,495 42,571		(11,470)	(11,470) 718	41,036	
372460-10-5	GENUINE PARTS CO			Various	3.000	43,269		42,371		<u> </u>		<u> </u>			42,371		16	16		

### **SCHEDULE D - PART 4**

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	1	1				1 -	1 -		11	12	13	14	15	-				-	1
														Total						
												Current	Total	Foreign					Bond	
															D 1/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description						Dor Value	Astual Cost												
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposai	on Disposal	Disposal	Year	Date
375558-10-3	GILEAD SCIENCES INC		11/30/2017 .	Various	40,964.000	3,027,997		2,818,870	2,888,103	949, 181		1,063,268	(114,087)		2,818,870		209, 127	209, 127	48,233	
G3910J-11-2	GLAXOSMITHKLINE PLC	B	11/30/2017	Various	96,504.000	1,671,205		2, 136, 139	1,862,608	(210,515)			(210,515)	484,046	2, 136, 139	(279,623)	(185,311)	(464,934)	98,045	
G39420-10-7	GLENCORE INTERNATIONAL PLC	B	11/30/2017 .		160,814.000	762,046		239,518	551, 121	(484,483)			(484,483)	146,651	229,797	(29, 324)	561,573	532,249		
				SCOTIA CAPITAL (USA)																
S26763-02-9	GOLDCORP INC	B	11/30/2017 .	INC	37,230.000	471, 194		428,556	507,486	(167,707)			(167,707)	88,778	428,556	(48,693)		42,638	1,899	
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/01/2017 .	Various	5, 112.000	1,242,226		1, 122,565	1, 191, 264	(101,331)			(101,331)		1, 122, 565		119,661	119,661	1,804	
384802-10-4	GRAINGER W W INC		11/30/2017	Various	3,225.000	710,285		754,631	734,375	8,507			8,507		754,631		(44,346)	(44,346)	16, 124	
38983D-30-0	GREAT AJAX CORP		12/22/2017	Various	195, 282.000	2,614,450	<b> </b>	2,278,224	2,591,392	(303, 166)	·	10,002	(313, 168)	ļ	2,278,224		336,226	336,226	35,533	
		L		SCOTIA CAPITAL (USA)			İ													
39138C-10-6	GREAT-WEST LIFECO INC	B	11/30/2017 .	INC.	5,805.000	158 , 156		170, 117	152,240	(10,501)			(10,501)	28,378	170, 117	(20,857)	8,896	(11,961)	5,645	
405217-10-0	HAIN CELESTIAL GROUP INC		06/28/2017 .	Various	87,987.000	3,090,755		3, 197, 951	3, 434, 133	(236, 181)			(236, 181)		3, 197, 951		(107, 197)	(107, 197)		
406216-10-1	HALLIBURTON CO		11/30/2017	Various	19,461.000	813,005	ļ	922,268	1,052,645	(130,377)	<b> </b>		(130,377)		922,268		(109,263)	(109,263)	10,509	
413875-10-5	HARRIS CORP.		10/30/2017 .	Various	953.000	111,998	ļ	105,621							105,621		6,377	6,377	5	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/19/2017 .	Various	20,065.000	983,705		952,358	915,499	(10,001)			(10,001)		952,358		31,346	31,346	4,071	
40412C-10-1	HCA Healthcare Inc		11/30/2017	Various	16,653.000	1,377,458		1,255,205	1, 161, 152	12,706			12,706		1,255,205		122,253	122,253		
40414L-10-9	HCP INC		11/30/2017	Various	18,439.000	524,949		704,246	548,007	156,239			156,239		704,246		(179,297)	(179,297)	(7,280)	
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	11/30/2017 .	MORGAN STANLEY	20,794.000	491,771		580,014	580,015	(95, 186)			(95, 186)	95, 186	580,014	(33, 252)	(54,992)	(88,244)	20,045	
426281-10-1	HENRY JACK & ASSOCIATES		11/01/2017	Various	1,216.000	122,518		126,075							126,075		(3,557)	(3,557)		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		10/30/2017 .	Various	7,500.000	526,868		522,921							522,921		3,947	3,947	112	
H36940-13-0	HOLCIM	B	11/30/2017	Various	9,853.000	579,381		688,750	520,110	104,990			104,990	46,114	688,750	(32,508)	(76,861)	(109,369)		
436440-10-1	HOLOGIC, INC		09/01/2017 .	Various	12,245.000	490,645		472,912	491,269	(18,357)			(18,357)		472,912		17,733	17,733		
437076-10-2	HOME DEPOT INC		12/01/2017 .	Various	17,540.000	2,432,919		2, 262, 199	2,316,366	(94,664)			(94,664)		2,262,199		170,721	170,721	2, 179	
438516-10-6	HONEYWELL INTERNATIONAL INC		08/29/2017 .	Various	6, 198.000	751,329		714,559	716,416	(3,724)			(3,724)		714,559		36,770	36,770	1,422	
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/09/2017	DISTRIBUTION	0.000	71,868		72,264							72,264	(396)		(396)		
44107P-10-4	HOST HOTELS & RESORTS INC		11/30/2017 .	Various	30 , 114 . 000	594,671		470,408	556,647	(96,615)			(96,615)		470,408		124,263	124,263	25,228	
40434L-10-5	HP INC		11/01/2017 .	Various	11.000	232		212							212		20	20	1	
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	11/30/2017 .	Various	100,421.000	997,603		626,270		(445, 144)			(445, 144)	256,299	626,270	(104,286)	475,619	371,333	51,646	
444859-10-2	HUMANA INC COM		12/01/2017 .	Various	125.000	31,963		30,290							30,290		1,673	1,673		
445658-10-7	HUNT TRANSPORT SVC		09/19/2017 .	Various	3,211.000	312,993		307,571	311,692	(7)		4, 114	(4, 121)		307,571		5,421	5,421	559	
446150-10-4	HUNTINGTON BANCSHARES INC		01/04/2017 .	Various	50,694.000	677,321		576,954	670 , 175	(93,221)			(93,221)		576,954		100,367	100,367	3,388	
E6165F-16-6	IBERDROLA	B	11/30/2017 .	Various	1.520	28,668		32,067							32,067	(3,401)	3	(3,398)		
45167R-10-4	IDEX CORP			Various	1, 124.000	128,952		127,552							127,552		1,400	1,400	417	
452308-10-9	ILLINOIS TOOL WKS INC		10/30/2017 .		10,562.000	1,353,118	ļ	1, 256, 853	1,293,423	(36,569)	ļ	.	(36,569)		1,256,853		96,265	96,265	6,865	
				SCOTIA CAPITAL (USA)			1	1												
453038-40-8	IMPERIAL OIL LTD		11/30/2017 .	INC	13,369.000	412,890		435,838	465,655	(77,346)			(77,346)	47,530	435,838	(19,980)	(2,968)	(22,948)	4,887	
G4721W-10-2	IMPERIAL TOBACCO GROUP	B	11/30/2017	MORGAN STANLEY	18,564.000	770,065		796,245	812,600	(25,397)			(25,397)	9,043	796,245	66,439	(92,619)	(26, 180)	40 , 175	
G47791-10-1	INGERSOLL-RAND PLC		10/03/2017	Various	269.000	22,669	ļ	24,791	ļ	ļ					24,791		(2, 122)	(2, 122)		ļ
458140-10-0	INTEL CORP		11/01/2017 .	Various	2,410.000	86,860	ļ	81,313							81,313		5,547	5,547	657	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/01/2017	Various	20,071.000	3, 122, 218		3,075,730	3,268,011	(250,533)			(250,533)		3,075,730		46,488	46,488	108, 142	
T55067-10-1	INTESA SANPAOLO EURO.52	B	11/30/2017 .	Various	329,215.000	1,107,625		1,095,935	842,402	208,090			208,090	45,444	1,095,935	79, 198	(67,508)	11,690	55,708	
461202-10-3	INTUIT INC.		12/01/2017	Various	74.000	10,231	ļ	9,828	ļ	ļ		-			9,828		403	403	26	ļ
46120E-60-2	INTUITIVE SURGICAL INC		12/01/2017 .	Various	2.000	793	ļ	716		ļ		.			716		77	77		
G491BT-10-8	INVESCO LTD		11/30/2017 .	Various	7,649.000	276,636		232,071	232,071						232,071		44,566	44,566	8,796	
G4984A-11-0	ITV PLC ORD GBP0.10	B	11/30/2017 .	Various	196, 257.000	424,713		537,202	500,530	78,335		156,997	(78,662)	115,334	537,202	(58,634)	(53,855)	(112,488)	31,343	
469814-10-7	JACOBS ENGINEERING GROUP INC		12/01/2017	Various	22.000	1,243		1, 197							1, 197		47	47	8	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		07/05/2017 .	Various	5,394.000	683,712	ļ	571,433	588, 108	(16,675)	ļ	.	(16,675)		571,433		112,279	112,279		
46590V-10-0	JBG SMITH PROPERTIES		11/30/2017 .	BARCLAYS	2,973.000	99,019		113,723							113,723		(14,703)	(14,703)	669	
478160-10-4	JOHNSON & JOHNSON		11/01/2017	Various	4,950.000	591,493		580,627	499,435						580,627		10,866	10,866	1,697	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		11/30/2017 .	Various	17,438.000	662,038		743,241	599, 150	22,287			22,287		743,241		(81,203)	(81,203)	15,993	
				BANK OF AMERICA/MERRILL	-		1	1												
48020Q-10-7	JONES LANG LASALLE INC		01/04/2017 .	LYNCH	4,675.000	480,602		463,864	472,362	(8,498)			(8,498)		463,864		16,738	16,738		
46625H-10-0	JP MORGAN CHASE & CO		12/01/2017 .	Various	41,095.000	3,547,359		3,396,746	3,429,596	(159, 264)			(159, 264)		3,396,746		150,612	150,612	19,083	
48203R-10-4	JUNIPER NETWORKS INC		12/01/2017	Various	61,602.000	1,726,461		1,644,490	1,634,643	(96,080)	L		(96,080)		1,644,490		81,972	81,972	4	
487836-10-8	KELLOGG CO.		11/30/2017 .	Various	5,450.000	360,548	ļ	365,300	401,720	(36,419)	L	.	(36,419)		365,300		(4,752)	(4,752)	11,554	
Y4722Z-12-0	KEPPEL CORP	B	11/30/2017 .	CREDIT SUISSE	68,000.000	385, 165		324,242	272,527	21,925			21,925	29,790	324,242	(10,721)	71,644	60,923	9,783	
494368-10-3	KIMBERLY-CLARK CORP		12/01/2017	Various		1,018,186		945,569	972,873	(45,868)			(45,868)		945,569		72,616	72,616	15,944	
49456B-10-1	KINDER MORGAN INC DEL		11/30/2017 .	Various	47,147.000	812, 193		772,884	976,414	(203,530)	L		(203,530)		772,884		39,308	39,308	23,574	
G5256F-44-1	KINGEISHER ORD GRPO 157142857	R	11/30/2017		99 052 000	447 746	1	499 881	428 745	(31.872)		1	(31 872)	103 008	499 881	(58 036)	5 901	(52 135)	13 395	

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

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_		·	-	-					11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
									D: 1/			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
482480-10-0	KLA TENCOR CORP	- 3	12/01/2017	Various	1,157,000	106,831		106.780				g	(1111=10)	1 54.5.5	106,780	-	52	52	334	
500255-10-4	KOHLS CORP		11/30/2017	Various	8,182.000			437,114	404,027	33,087			33,087		437, 114		(44,655)	(44,655)	13,500	
501044-10-1	KROGER CO		11/30/2017	Various	37,224.000	1,010,429		1,224,043	1,284,600	(60,557)			(60,557)		1,224,043		(213,614)	(213,614)	13,745	
501797-10-4	L BRANDS INC		11/30/2017	Various	7,733.000	433,557		321,770	509, 141	150,767		338 , 137	(187,371)		321,770		111,787	111,787	18,559	
502424-10-4	L-3 COMMUNICATIONS		01/03/2017	EXCHANGE		1,066,041		1,066,041	1,082,415	(16,374)			(16,374)		1,066,041					
502413-10-7	L3 TECHNOLOGIES INC		12/01/2017	Various	121.000	22,045		20,731							20,731		1,314	1,314	92	
F01764-10-3	L'AIR LIQUIDE S.A.	B	10/24/2017	Various	0.300	122,436		121,488							121,488	943	5	948		
512807-10-8	LAM RESEARCH CORP.	-1	11/01/2017	Various	90.000	14,797	ļ	12,729				-			12,729	ļ	2,069	2,069	3	
G5375M-11-8	LAND SECURITIES GROUP	. B	09/29/2017	EXCHANGE	49,575.943	868,391	l	984,870	696,550	125, 154		07.740	125, 154	163, 166	984,870	(116,479)		(116,479).	22,440	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	В	11/30/2017	Various	153,979.000	556,842 257.189		516,628	471,094 246.306	(2, 139)		67,718	(69,856)	115,390	516,628	(61,900)	102,114	40,214	29,603	
524660-10-7 F56196-18-5	LEGGETT & PLATT INCLEGRAND		12/01/2017	Various DISTRIBUTION	5,041.000 0.000	257, 189		229,771 6,317	246,306	(16,629)			(16,629)		229,771 6,317	(181)		27,419 (181)	2,594	
1.20180-10-2	LLUNANU	D		BANK OF AMERICA/MERRILL			l	0,31/								(181)	ļ	( 181)		
525327-10-2	LEIDOS HOLDINGS INC		11/01/2017	LYNCH	2.000	126		120							120		6	e		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			Various	9.946.000	534.106		547.726	560.557	(12,830)			(12,830)		547.726		(13,621)	(13.621)		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D			27,933.000			1,020,114	829,610	190,504			190,504		1,020,114		(159,037)	(159,037)		
40.000 12 0	2.52.11 0205/2 120 02.1120 0			BANK OF AMERICA/MERRILL	£1,000.000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					100,001					(100,001)		
53071M-10-4	LIBERTY INTERACTIVE CORP		12/01/2017	LYNCH	8.000	198		181							181		17	17		
G5480U-15-3	LIBERTY LILAC GROUP C	D	11/30/2017	Various	11,589.000	240,433		248, 120	245,339	187,510		184,729	2,781		248 , 120		(7,688)	(7,688)		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		10/03/2017	Various	1,509.000	65,419		63,344							63,344		2,074	2,074		
534187-10-9	LINCOLN NA TL CORP IN COM		10/30/2017	Various	2, 175.000	151,679		152,600							152,600		(921)	(921)	451	
535678-10-6	LINEAR TEC HNOLOGY CORP COM		03/10/2017	Various		571,260		548,888	547,308	1,580			1,580		548,888		22,371	22,371	2,897	
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	11/30/2017	Various	1,091,440.000	974,953		905, 130	843,028	249,568		405,657	(156,089)	218, 191	905, 130	(117,306)	187, 129	69,823	45,658	
539830-10-9	LOCKHEED MARTIN CORP		12/01/2017	Various	5, 152.000	1,360,336		1,276,548	1,247,700	(17,893)			(17,893)		1,276,548		83,789	83,789	4,994	
548661-10-7	LOWES COS INC USD0.50		12/01/2017	Various	5.000	421		373							373		48	48	2	
BAS0L4-HB-3	LTR GROUP HOLDINGS LLC CLASS B		06/29/2017	EXCHANGE	2,605.260	1,612,654		1,612,654	1,612,654						1,612,654					
BASOL4-HC-1 BASOL4-HD-9	LTR GROUP HOLDINGS LLC CLASS B		06/29/2017	EXCHANGE	5,789.473 3,047.091				1	(1)			(1)							
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/29/2017	Various		1,667,178		1,582,157	1,410,824	(39,486)			(39,486)		1 ,582 , 157		85,022	85,022	4.686	
55261F-10-4			10/03/2017	Various		395,846		373,467	379,030	(39,486)		1,400	(5,563)		373,467		22,379	22,379	1,385	
55616P-10-4	MACYS INC		11/30/2017	Various	10,085.000	239.990		298,919	361,144	240, 124		302.348	(62,224)		298.919		(58,930)	(58,930)	15,228	
G5785G-10-7	MALLINCKRODT PLC		10/30/2017	Various	2,357.000	98.716		106.216		2			(02,224)		106,216		(7,500)	(7,500)		
56418H-10-0	MANPOWERGROUP	1	12/01/2017	Various	120.000	13, 154		13,660							13,660	[	(505)	(505)	2	
565849-10-6	MARATHON OIL CORP		06/02/2017	Various	1,244.000	19,780		21,534	21,534						21,534		(1,754)	(1,754)	62	
56585A-10-2	MARATHON PETROLEUM CORP		11/01/2017	Various	1,787.000	92,539		93,514	, , +						93,514		(975)	(975)	715	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	11/30/2017	Various	83,437.000	353,692		360,846	360,846	(87,797)			(87,797)	87,798	360,846	(42,837)	35,682	(7, 154)	19,901	
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/19/2017	Various	12,341.000	1,052,840		986, 149	982,734	(43,992)	ļ	.	(43,992)		986 , 149		66,691	66,691	1,971	
571748-10-2	MARSH + MCLENNAN COS INC		12/01/2017	Various	3,986.000	274,361	ļ	266 , 114	269,279	(3,329)			(3,329)		266, 114	ļ			1,355	
574599-10-6	MASCO CORP		02/06/2017	Various	22,177.000	735,752		633, 184	701,237	(68,052)			(68,052)		633, 184		102,568	102,568	2,218	
57636Q-10-4	MASTERCARD INC CLASS A		11/01/2017		10 , 137 . 000	1, 150, 582		1,077,417	793,580	(33,543)			(33,543)		1,077,417		73, 166	73,166	1,784	
J41551-10-2	MAZDA MOTOR CORP	D	11/20/2017	UNION BANK OF SWITZERLAND	36,600.000	491,502		553,527	599,985	(43,218)			(49.040)	(3,240)	553,527	26,750	(88,774)	(62,025)	9,921	1
580135-10-2	MCDONALDS CORP	D	11/30/2017	Various		1,099,412		1,052,921	1,019,162	(43,218)			(43,218)	(3,240)	1,052,921	∠0,/50	(88,774)	(62,025)		
581550-10-3	MCKESSON CORP	1	11/30/2017	Various	4.951.000	731.431		1,015,726	1,019,162	(19,828)			320,358		1,052,921		(284,294)	(284,294)	5.842	
582839-10-6	MEAD JOHNSON NUTRITION CO A	-	06/15/2017	MERGER	9,241.000	831.690		887.630	653,893	233,736			233,736		887,630		(55,940)	(55,940)	7,624	
58409L-30-6	MEDEQUITIES REALTY	1	11/03/2017	Various	330,000.000	3,980,656	<u> </u>	3,663,000	3,663,000	200,700			200,700		3,663,000		317,656	317,656	107,551	
58409L-10-8	MEDEQUITIES RLTY TR INC		09/21/2016	DISTRIBUTION	0.000	158 , 185											158 , 185	158 , 185		
58502B-10-6	MEDNAX INC		06/01/2017	Various	5,819.000	389,208				(8,949)			(8,949)		378,946		10,263	10,263		
G5960L-10-3	MEDTRONIC PLC		12/01/2017	Various	3,554.000	287,958		261,595	218,890						261,595		26,363	26,363	2,003	
58933Y-10-5	MERCK & CO. INC.		12/01/2017	Various	64,939.000	3,723,889		3,822,735	3,791,051	(3,036)	L		(3,036)	L	3,822,735		(98,846)	(98,846)	98,684	ļ
59156R-10-8	METLIFE INC COM		08/07/2017	Various	11,362.000	741,710		677,845	612,298	(57,214)			(57,214)		677,845		63,865	63,865		
592688-10-5	METTLER TOLEDO INTERNATIONAL		12/01/2017	Various	1.000	625		589							589		36	36		
552953-10-1	MGM RESORTS INTERNATIONAL	-	02/06/2017	Various	26,222.000	755,812		624,351	755,980	(131,630)			(131,630)		624,351		131,461	131,461		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	. D	02/13/2017	Various	17,014.000	670,324	ļ	731,262	731,262	<b> </b>		-	<b> </b>	ļ	731,262	<b> </b>	(60,938)	(60,938)		<u> </u>
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	10/31/2017	Various	6,315.490	156,083		156,044							156,044		40	40	(330)	
595017-10-4	MICROCHIP TECHNOLOGY INC				142.000	11,935		10,960	4 570 000	(400.000)			/400 000		10,960		975	975	51	
594918-10-4	MICROSOFT CORP	1	12/01/2017	various	29,327.000	1,909,399	L	1,739,624	1,573,633	(109,936)	L	. L	(109,936)	L	1,739,624	L	169.775	169,775	5,456	L

					Showing All L	.ong-Term B	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description			of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Disposai				Year	Date
tication	Description	eign	Date		Stock	sideration	Par value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
110010 11 0	WITH DIGHT FOTITE OF	_	44 (00 (0047	UNION BANK OF	50 000 000	040.074		4 405 000	4 057 007	440.000			440.000	(40.040)	4 405 000	00 700	(070, 000)	(047 504)	0.470	
J43916-11-3 J44002-12-9	MITSUBISHI ESTATE CO	. B	11/30/2017 .	SWITZERLAND	53,000.000 16,000.000	948,274 593,271		1, 165,808 641,264	1,057,637 730,621	118,389		212.655	118,389	(4,786)	1,165,808 641,264	60,789 31,742		(217,534)(47,992)	9,472 14,513	
\$63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	D	11/30/2017	Various Various	12,800.000				730,621	128,084		212,000		(4, 786)	91,768			(47,992)	1,733	
303331-71-2	MITSUBTSHI UPS FINANCIAL GROUP	D	11/30/201/ .	UNION BANK OF	12,000.000			91,700	19,000	17,223			11,220	(4,493).	91,700		(10,032)	(1,100)		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	R	11/30/2017	SWITZERLAND	40.000.000	906,347		1,100,758	927.680	177 . 137			177 , 137	(4,059)	1,100,758	52,881	(247,291)	(194,411)	11. 175	
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	11/30/2017	Various	743,900.000	1,355,239		1,373,263	1,338,105	51.088			51,088	(15,930)	1,373,263	76,700		(18,024)	42,333	
608190-10-4	MOHAWK INDUSTRIES INC		12/01/2017	Various	2,953.000	637,641			570,486	(24,391)			(24,391)		569,496		68,145	68, 145		
60871R-20-9	MOLSON COORS BREWING CO. CL B	.	11/30/2017 .	Various	9,972.000	814,212		954,667	699, 172	5, 173			5, 173		954,667		(140,455)		13,744	
609207-10-5	MONDELEZ INTERNATIONAL INC		11/30/2017 .	Various	5,001.000	214,725		224,945	221,694	3,251			3,251		224,945		(10,220)	(10,220)	3,951	
61166W-10-1	MONSANTO CO		07/19/2017 .	Various	40,062.000	4,547,536		4,089,019	4,214,923	(125,904)	L	.	(125,904)		4,089,019		458,516	458,516	28,900	
617446-44-8	MORGAN STANLEY	.	09/19/2017	Various	31,294.000	1,357,732		1,314,394	1,316,383	(8,415)	ļ		(8,415)		1,314,394		43,338	43,338	1,528	
61945C-10-3	MOSAIC COMPANY		11/30/2017 .	Various	14,163.000	343,975		382,401	415,401	(33,000)			(33,000)		382,401		(38,426)	(38,426)	8, 144	
620076-30-7	MOTOROLA SOLUTIONS INC		09/19/2017 .	Various	510.000	44,233		46,247							46,247		(2,014)	(2,014)	5	
55336V-10-0	MPLX COMMON UNITS		06/02/2017 .	Various	638.000	24, 109		21,632	22,088	(455)			(455)		21,632		2,477	2,477		
55354G-10-0	MSCI INC A		12/01/2017	Various	3.000	387		356							356		31	31	1	
		_		UNION BANK OF																
J46840-10-4	MURATA MANUFACTURING CO LTD	В	11/30/2017 .	SWITZERLAND	2,900.000	392,940		499,838	389, 120	130,053			130,053	(19,335)	499,838	48,337		(106,898)	5,414	
626717-10-2	MURPHY OIL CORP		10/03/2017 .	Various	366.000 12,359.000	8,804		10,464 643,548	11,394	171,904		930	(930)		10,464		(1,660)	(1,660)	183	
N59465-10-9 637071-10-1	MYLAN NV		11/30/2017 . 11/30/2017 .	Various		1.354.228			447,881	(74,729)			171,904				(195,500)	(195,500)	0.400	
Q65336-11-9	NATIONAL OILWELL VARCO INCNATL AUSTRALIA BK COMMON STOCK	D	11/30/2017	Various	37,048.000				1,387,077 825,099	(159,720)			(159,720)	159,720	1,312,348	(99,961)	41,880	41,880 9,563	2, 189 55, 882	
G6375K-15-1	NATL GRID TRANSCO ORD GBPO.11395	. D	05/24/2017	EXCHANGE	78,888.328	1,041,561		1,248,339	1,011,931	(22, 352)			(22,352)	258,759	1,248,339	(206,778)		(206,778)	109,296	
64110D-10-4	NETAPP INC			Various	1,057.000	40,670		45,895		(22,002)			(22,002)	230,739 .	45,895	(200,770)	(5,225)	(5,225)	103,230	
64110L-10-6	NETFLIX INC		.08/28/2017	Various	6,377.000	895,616		670,666	789,473	(118,806)			(118,806)		670.666		224,949	224,949		
651229-10-6	NEWELL RUBBERMAID INC		11/30/2017	Various	22,835.000	707,127		1,073,473	1,019,583	53,891			53,891		1,073,473		(366,347)	(366,347)	20,095	
651290-10-8	NEWFIELD EXPLORATION CORP		06/02/2017	Various	530.000	20.928		21,465	21,465						21,465		(537)	(537)		
65249B-10-9	NEWS CORP CLASS A		12/01/2017	Various	45,028.000	532,556		519, 112	500,389						519, 112		13,444	13,444	1	
65339F-10-1	NEXTERA ENERGY INC		12/01/2017	Various	2.000	315		307							307		8	8	2	
G6518L-10-8	NIELSEN HOLDINGS PLC		11/30/2017 .	Various	13,566.000	498,093		584,695	569,094	15,601			15,601		584,695		(86,601)	(86,601)	18,043	
654106-10-3	NIKE INC CL B		11/30/2017 .	Various	2,740.000	165,539		176,442	139,274	37, 168			37, 168		176,442		(10,903)	(10,903)	1,973	
				UNION BANK OF																
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	. B	11/30/2017 .	SWITZERLAND	26,600.000	646,689		682,080	594,557	90,987			90,987	(3,464)	682,080	33,222	(68,612)	(35,391)	15,458	
157400 40 0	NUCCINI NOTOR OR OWN OTH	_	44 (00 (0047	UNION BANK OF	27 400 000	000 500		270 007	070 004	0.000				(7.400)	070 007	00.040	(00.140)	(44.400)	44 770	
J57160-12-9	NISSAN MOTOR CO CMN STK	. В	11/30/2017 .	SWITZERLAND	37,400.000	363,568		378,067	376,934	8,269		1.131	8,269	(7, 136)	378,067 806,689	23,648	(38, 148)	(14,499)	14,770	
655044-10-5 S59029-41-3	NOBLE ENER GY INC COM	D	11/30/2017 . 11/30/2017 .	Various MORGAN STANLEY	24, 120.000 154,817.000			806,689 749,189		(73,634)			(74,765) (81,510)	81,510		17,412		(170,528) 29,056	8,274 25,020	
J59029-41-3 J59009-15-9	NOMURA HOLDINGS INC	B	11/30/2017	Various	104,817.000		l	643,486		(81,510)	'		(81,510)	(2,922)	643.486	30,867		(18,056)		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	R	11/30/2017 .	Various	39,329.000		l			(80,313)		-	(80,313)	133,955	492, 190			(29,314)	23,492	
655664-10-0	NORDSTROM INC		10/03/2017	Various	131.000			6,363		(00,010)		-	(00,010)		492, 190	(00,702)	(459)	(459)	23,492	
666807-10-2	NORTHROP GRUMMAN CORP	1	1.12/01/2017	Various	7,316.000	1,710,001		1,660,231	1,606,663	(52,652)			(52,652)		1,660,231		49,770	49,770	699	
H5820Q-15-0	NOVARTIS AG-REG CMN STK	. B	11/30/2017	- Various	36.734.000	3, 149, 410	[	3,147,218	2.678.201	516,909		302.832	214.077	254.941	3,147,218	(166,003)		2, 191	64.932	
K72807-13-2	NOVO-NORDISK B ORD	. B	11/30/2017	Various	19,750.000	1,021,251		1,071,778	713,567	319,901			319,901	38,310	1,071,778	77 , 135	(127,662)	(50,527)	16,527	
67066G-10-4	NVIDIA CORP		12/01/2017 .	Various	2.000	395		341							341		54	54		
674215-10-8	OASIS PETROLEUM INC		06/02/2017	Various	1,362.000	17,385		20,321	20,621			299	(299)		20,321		(2,936)	(2,936)		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/30/2017 .	Various	15,649.000	1, 103, 184		1, 174, 597	1, 114, 678	59,919			59,919		1 , 174 , 597		(71,414)	(71,414)	47,729	
G67395-11-4	OLD MUTUAL PLC	B	11/30/2017 .	Various	209,964.000	560,743		527 , 465	537,823	(50,057)		92,060	(142,117)	131,759	527, 465	(63,236)		33,278	19,051	
681919-10-6	OMNICOM GROUP		12/01/2017 .	Various	10,619.000	803,368		780,275		(122,694)			(122,694)		780,275		23,093	23,093	17,366	
68268N-10-3	ONEOK PARTNERS LP		06/02/2017	Various	464.000	22,585	<b> </b>	19,957	19,957						19,957		2,628	2,628	733	
S66601-07-1	ONO PHARMACEUTICAL CO	. B	11/30/2017 .	Various	12,000.000	274,370	ļ	248, 174	262,923	185, 153		238,543	(53,390)	38,641	248, 174	(22,654)		26,196	4,203	
68389X-10-5	ORACLE CORP COM		12/01/2017 .	Various	35,603.000	1,529,661		1,442,603	1, 126,047	(277)			(277)		1,442,603		87,058	87,058	4,527	
671001 10 7	ODELLLY AUTOMOTIVE INC		11/20/0017	UNION BANK OF SWITZERLAND	2 000 000	074 500		000 040	1 007 000	(400,400)			(400, 400)		000 040		07 670	37,673		
67103H-10-7 69331C-10-8	OREILLY AUTOMOTIVE INC	-	11/30/2017 .	SWITZERLAND	3,690.000 5.338.000	871,586 315.955	·	833,913 324,709	1,027,333 214.579	(193,420)			(193,420)		833,913		37,673		7.317	
69331C-10-8 693718-10-8	P G & E CUMP	-	10/03/2017	Various		586,942	l		214,579	(8,305)			(8,305)		540,618	<b></b>	(8,753)	(8,753)	,7,317 3,916	
695156-10-9	PACKAGING CORPORATION OF AMERICA	-		Various						(31,31/)	'		(31,317)		540,618		46,323		عاق,ق,ق	
030100 10 9	TAGENCE OF COLUMN TO THE TOTAL COLUMN TO THE TAGENCY OF TAGENCY OF THE TAGENCY OF T	-	1	BANK OF AMERICA/MERRILL													(404)	(404)		
69840W-10-8	PANERA BREAD COMPANY		02/06/2017	LYNCH	3,741.000	795,420		727,708	767,242	(39,533)	l		(39,533)		727,708		67.711	67.711		

			1		Showing All L												T	, , , , , , , , , , , , , , , , , , , ,		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost							Disposar		on Disposal	Disposal	Year	Date
		eign					Par value		Value	Decrease	Accretion	Recognized		Value		Disposai				
704326-10-7	PAYCHEX INCPEARSON		09/19/2017 .	Various	7,042.000	411,482		415,586	428,717	(1,404)		11,727	(13, 131)	00.050	415,586	(51, 189)	(4, 104)	(4, 104)	5,218	
G69651-10-0	PEARSON	b	11/30/2017 .	Various SCOTIA CAPITAL (USA)	33,603.000	321,989		422,604	339,854	(1,100)			(1,100)	83,850	422,604	(51, 189)	(49,420)	(100,614)	17,012	
706327-10-3	PEMBINA PIPELINE CORP	D	11/30/2017	INC.	12,040.000	419,774		326,819	376,719	(120, 121)			(120, 121)	70,221	326,819	(40,069)	133,024	92,955	15,965	
713448-10-8	PEPSICO INC.		12/01/2017	Various	326.000	37.745		37.629		(120,121)		-	(120, 121)		37.629	(40,000)	116	116		
G97822-10-3	PERRIGO PLC		11/30/2017	JPMORGAN CHASE & CO.	3.845.000			320.019	320.019			-			320.019		15,284	15,284	2.461	
717081-10-3	PFIZER INC		11/01/2017	Various	41,878.000	1,392,747		1,349,755	1,266,817	(13,911)			(13,911)		1,349,755		42,992	42,992	8,031	
718172-10-9	PHILIP MORRIS INTL.		12/01/2017	Various	51.000	5,944		5,990							5,990		(46)	(46)	53	
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	07/07/2017 .	Various	0.800	26,025		27,402							27,402	(1,384)	7	(1,376)		
718546-10-4	PHILLIPS 66		12/01/2017 .	Various	262.000	21,950		21,570							21,570		380	380	184	
72348P-10-4	PINNACLE FOODS INC.		08/28/2017	Various	7,832.000	450,602	ļ	415,489	418,620	(3, 132)			(3, 132)		415,489		35, 114	35, 114	3,301	
723484-10-1	PINNACLE WEST CAPITAL CORP		12/01/2017	Various	3,611.000	290,335	ļ	275,812	269,750	(7,052)	ļ	-	(7,052)	ļ	275,812	ļ	14,523	14,523	2,365	
723787-10-7	PIONEER NA T RES CO COM		11/30/2017 .	Various		1, 195,004	<b></b>	1, 157,506	1,254,728	(97,222)			(97,222)		1, 157, 506		37,498	37,498	259	
72651A-20-7	PLAINS GP HOLDINGS CLASS A		11/01/2017	Various	1,162.000	31,603		36,324	40,298	(00.070)		3,974	(3,974)				(4,721)	(4,721)	1,278	
693475-10-5	PNC FINL SVCS GROUP INC		12/01/2017 .	Various SCOTIA CAPITAL (USA)	5,582.000	663,621		575, 194	618,251	(80,376)			(80,376)		575, 194		88,427	88,427	224	
S26969-80-8	POTASH CORP OF SASKATCHEWAN	D	11/30/2017 .	INC.	23,255.000	456.912		396,763	421,210	(86,450)			(86,450)	62.002	396,763	(35,737)	95,886	60.149	7,868	,
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	11/30/2017	Various	44,000.000	375,304		427,813	387,894	39,914				02,002	427,813	(3, 130)		(52,509)		
100040 11 7	TOWER AGOLTO TIGED THAT ETD			SCOTIA CAPITAL (USA)		J. J. J. J. J. J. J. J. J. J. J. J. J. J									421,010	(0, 100)	(40,070)	(02,000)		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	В	11/30/2017	INC	17,961.000	455,615		402,467	402,467	(75,021)			(75,021)	75,021	402,467	(49, 344)	102,492	53, 148	12,425	,
				SCOTIA CAPITAL (USA)				,	,	,			,		,	,	, .	,		
73927C-10-0	POWER FINANCIAL CORP	B	11/30/2017 .	INC.		258,894		290,473	236 , 188	10,260			10,260	44,026	290,473	(35,613)	4,034	(31,579)	10,047	
74005P-10-4	PRAXAIR INC.		12/01/2017 .	Various	2,288.000	266,885		264,778	268, 131	(3,353)			(3,353)		264,778		2, 108	2, 108		
742718-10-9	PROCTER & GAMBLE CO		12/01/2017	Various	997.000	92,031		86,889							86,889		5, 143	5, 143	1,376	
743315-10-3	PROGRESSIVE CORP		12/01/2017	Various	3,774.000	181,886		168,924							168,924		12,962	12,962		
74340W-10-3	PROLOGIS INC		11/01/2017	Various	435.000	27,051		25,461							25,461		1,591	1,591	1	
744320-10-2	PRUDENTIAL FINL INC		11/01/2017	Various UNION BANK OF	411.000	41,858		46,538							46,538		(4,680)	(4,680)	308	
74460D-10-9	PUBLIC STORAGE		11/30/2017	SWITZERLAND	3.582.000	763,369		716,026		(84,551)			(84,551)		716,026		47,343	47,343	21,492	
F7607Z-16-5	PUBLICIS GROUPE	R	11/30/2017	Various	6,023.000	400,704		426,958	416,423	(35,658)			(35,658)	46, 193	426,958	8,411	(34,664)	(26,254)	10,751	
745867-10-1	PULTE GROUP INC		09/19/2017	Various	1,923.000	48.558		46,960		(00,000)		-	(00,000)		46.960	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,599	1,599	4	
078063-11-4	QBE INS GROUP NPV	В	11/30/2017	GOLDMAN, SACHS & CO.	56.365.000	454,471		522.096	506.908	(20,065)			(20.065)	35.253	522.096	(6.170)		(67,625)	23.837	
747525-10-3	QUALCOMM INC		11/30/2017	Various	41.059.000	2,636,800		2,332,573	2,677,047	(344,474)			(344,474)		2,332,573		304,227	304,227	63,907	
747545-10-1	. QUALITY CARE PROPERTIES INC		11/30/2017 .	BARCLAYS	3,100.000	45,529	ļ	61, 101	48,050	13,051			13,051	ļ	61, 101		(15,572)	(15,572)		
74834L-10-0	QUEST DIAGNOSTICS INC		12/01/2017 .	Various	4,756.000	466 , 153		439,483	417,594	(1,526)			(1,526)		439,483		26,670	26,670	2,567	
75281A-10-9	RANGE RESOURCES CORP		10/30/2017 .	Various	5, 264.000	107, 191		124, 107	21,372						124, 107		(16,916)	(16,916)		
755111-50-7	RAYTHEON COMPANY		12/01/2017	Various	2,056.000	308, 176	ļ	282,554	268,380	(11, 169)	ļ	-	(11, 169)		282,554		25,622	25,622	1,652	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	11/30/2017 .	Various	3,808.000	334,273	<b></b>	349,062	324,011	(53,888)		-	(53,888)	78,939	349,062	(41,629)	26,841	(14,788)	8,093	
758849-10-3 75886F-10-7	REGENCY CENTERS CORPORATION		10/30/2017 .	Various	1,663.000 4.557.000	108,891	····	104, 177	1 670 600	100 474			163,474		104, 177		4,715	4,715	428	
7591EP-10-0	REGIONS FINANCIAL CORP		11/30/2017	Various Various	3,228.000	1,741,564 46,007		1,836,303 47,129	1,672,829	163,474			163,4/4				(1, 122)	(94,740) (1,122)		
759351-60-4	REINSURANCE GROUP AMERICA INC		12/01/2017	Various			<u> </u>	47 , 129		ļ	ļ	-	<b>†</b>	h			(1,122)	(1,122)	/ 70	,
E8471S-13-0	REPSOL YPF SA EUR1	В	12/18/2017	Various	26.428.820	509.076	İ	291,905	374.081	(168, 441)		-	(168,441)	70,365	291.905	(13,577)	230.748	217.171	10	
760759-10-0	REPUBLIC S VCS INC COM		10/03/2017	Various	5.939.000	361,130		339,693	325,356	(703)			(703)		339.693		21,437	21,437	2,615	, [
761713-10-6	REYNOLDS AMERICAN INC		07/25/2017	Various	19, 134.000	1,260,270		1,035,149	1,072,269	(37, 120)			(37, 120)		1,035,149		225, 121	225, 121	28,318	
G75754-10-4	RIO TINTO CMN STK	. B	11/30/2017 .	Various	18,879.000	894,739		530,621	736,809	(450,681)			(450,681)	244,492	530,621	(94, 128)	458,247	364, 119	44,981	
767754-10-4	RITE AID CORP.		06/29/2017	Various	1,254,364.000	5,785,327		8 , 161 , 400	10,335,959	(823,607)		1,350,953	(2, 174, 560)		8, 161, 400		(2,376,072)	(2,376,072)		
770323-10-3	ROBERT HALF INTL INC		12/01/2017 .	Various	5.000	280		258							258		23	23	1	
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	B	11/30/2017	Various	14,610.000	3,692,347	ļ	3,343,618	3,343,618	(258,867)	ļ		(258,867)	258,867	3,343,618	(126,659)	475,388	348,729	78 , 133	
775711-10-4	ROLLINS, INC		12/01/2017 .	Various	3.000	139	ļ	132		ļ	ļ	-		ļ	132	ļ	8	8		ļ
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	B	11/30/2017 .	Various	30,001.000	358, 190		253,964	247,632	(62,201)			(62,201)	63,486	253,964	(31, 166)	135,391	104,225		,
778296-10-3	ROSS STORES, INC.		12/01/2017	Various	2,346.000 2.000	135,233		134,812							134,812		421	421	87	
V7780T-10-3 G7690A-10-0	ROYAL CARIBBEAN CRUISES LTD		12/01/2017 11/30/2017	Various Various	48.951.910	250 1.627.626		242 1,322,445	1.356.405	(426,922)			(426.922)	361.222	1,322,445	(178,481)	483.662	9	40.266	
G7690A-10-0 G7690A-11-8		B	11/30/2017 .	Various	48,951.910	1,627,626	l	1,322,445	1,356,405	(426,922)		-	(426,922)		1,322,445	(1/8,481)		(102,738)		
78409V-10-4	S&P GLOBAL INC	D	12/01/2017	Various	47 , 111.000				1,310,321	(1/4,200)	1		(1/4,200)	429,002			715	715	ປປ. 409 ເຄ	.
78573M-10-4	SABRE CORPORATION		02/28/2017	Various	21,787.000	494,540		542,805	543,586	(780)			(780)		542,805		(48, 265)	(48,265)		
79466L-30-2	SALESFORCE.COM INC		1.10/30/2017	Various	5.861.000	491.418		406.000	378.036	(100)		-			406.000		85.418	85,418		

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	"				,		Ŭ	10	11	12	13	14	15		.,			20	
										'''	12	13	14							
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Nii										, ,		D!:I	T-4-1 O-1-		
		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
F5548N-10-1	SANOFI S.A.	B	11/30/2017	MORGAN STANLEY	22,498.000	2,054,818		2, 182, 754	1,824,819	98,622			98,622	259,313	2, 182, 754	(15,628)	(112,307)	(127,935)	62,982	
Q82869-11-8	SANTOS	В	11/30/2017	GOLDMAN, SACHS & CO.	24.868.000	95,912		135,645	72,388	48,366			48,366	14,890	135,645	(17,697)	(22,036)	(39,732)	,	
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	В	11/30/2017	GOLDMAN, SACHS & CO	38,786.000	124,562		133,489	130,314	(2,503)			(2,503)	5,678	133,489	618	(9,546)		6,086	
806605-10-1	SCHERING P LOUGH CORP COM		.09/19/2017	CANCELLED TRADE	0.000	82											82			
806857-10-8	SCHLUMBERGER LTD	-	11/30/2017	Various	32,385.000	2,035,257		2,527,331	2,718,721	(191,390)			(191,390)		2,527,331		(492,074)		64,770	
S48341-08-5	SCHNEIDER ELECTRIC	B	05/08/2017	DISTRIBUTION	0.000	38,438		41,811		(101,000)					41,811	(3,372)		(3,372)		
G7945E-10-5	SEADRILL LTD	В	09/15/2017	Various	80.141.000	19,225		29,276	277.636	(104.753)	[	164.451	(269, 204)	20,844	29,276	(0,672	(10,732)			
81211K-10-0	SEALED AIR CORP		.07/31/2017	Various	27,440,000	1,277,355		1,243,883	1,244,130	(247)			(247)		1,243,883			33,472	1,393	
816851-10-9	SEMPRA ENERGY	1	07/05/2017	- Various	4,840.000	519,425	[	487.098	487,098	(27/)			[	[	487,098		32,327	32,327	6,386	
L8300G-13-5	SES	I <sub>B</sub>	11/30/2017	Various	19,454.000	321,790	<u> </u>	426,898	429,362	(52,434)			(52,434)	49,970	426,898	7,530	(112,638)		24, 100	
		1		UNION BANK OF		1,750				(02, 101)			(02,101)			, , , , , , , , , , , , , , , , , , , ,				
J7165H-10-8	SEVEN & I HOLDINGS NPV	B	11/30/2017	SWITZERLAND	8.700.000	357.960	İ	395.478	332.157	77.537			77,537	(14,216)	395.478	35.430	(72,949)	(37.518)	6.096	
G8124V-10-8	SHIRE PLC COM	1	11/30/2017	Various	24,430.000	1,210,822	İ	1,344,859	1,413,955	(62,302)		313, 161	(375, 463)	306,367	1,344,859	(132,592)	(1,445)		7,708	
82669G-10-4	SIGNATURE BK NEW YORK NY	1	10/30/2017	Various	731.000		·	1,344,839		(02,302)			(0/0,400)		1,344,639		(7,376)		, , 100	
G81276-10-0	SIGNET JEWELERS LTD	C	01/04/2017	Various	6,371.000	608,670		551,953	600,530	(48,578)		-	(48,578)		551,953		56,718			
828806-10-9	SIMON PPTY GROUP INC	10	11/30/2017	Various	8,599.000	1,388,929		1,565,948	1,468,976	43,430			43,430	·	1,565,948		(177,020)		60,862	
Y79985-20-9	SINGAPORE TELECOM SGDO.15 (POST RE-ORG)	D	11/30/2017	CREDIT SUISSE	131,900.000	364.872		407,365	333,243	40, 157			40, 157	33,965	407,365	(10,674)	(31,818)		16,576	
82968B-10-3	SIRIUS XM HOLDINGS INC	D	08/29/2017	Various	6.869.000			37,505					40, 137		37,505	(10,074)	892		69	
W25381-14-1	SKAND ENSKILDA A	D	11/30/2017	Various	30,858.000	368,004		372,804	324,558	(9,260)		17.677	(26,936)	75, 182	372,804	(42,852)	38,053		16,043	
832696-40-5	SMUCKER J M CO COM NEW	. D	11/30/2017	Various	4, 166.000	486,026		479,626	533,498	(53,872)			(53,872)	13, 102	479,626	(42,032)	6,400		12,748	
833034-10-1		-	11/01/2017	Various	1.724.000	305.171		261,979	295,269	(33, 290)					261.979				296	
F43638-14-1	SNAP ON IN C COM		11/30/2017		14,783.000	745,710				(33,290)			(33,290)	110 705	688,609	(16,266)	43, 192	57, 101	31,472	
	SPECTRA ENERGY CORP	. b		Various									(157,041) (140,742)	116,785	734,557	(10,200)	73,366			
847560-10-9 G8842P-10-2	SSE PLC		02/27/2017	MERGER	21,302.000 29,755.000	867,375 561,680		734,557 562,118		(140,742)		162.572	(140,742)	147.380		(73,557)	132,818	132,818(438)	9,373	
		. D		Various								102,3/2		147,380		(13,331)			25,722	
790849-10-3	ST JUDE MEDICAL INC		01/05/2017	Various		631,750		525,037	625,241	(100,205)			(100,205)	00.070	525,037	(47. 707)	106,713	106,713 .		
G84228-15-7	STANDARD CHARTERED ORD USDO .50	- B	11/30/2017	MORGAN STANLEY	43,071.000	430,491		357,850	353, 172	(88,698)	<u> </u>		(88,698)	93,376	357,850	(47,797)	120,437	72,641 .		
854502-10-1	STANLEY BLACK & DECKER INC		12/01/2017	Various	2,334.000	300,229		271,282	248,074	(1,249)		-	(1,249)		271,282		28,947	28,947	857	
855244-10-9	STARBUCKS CORP		11/30/2017	Various	21,498.000	1,203,206		1, 188,955	1, 193, 569	(4,614)	·		(4,614)		1, 188, 955		14,251	14,251	3,530	
857477-10-3	STATE STREET CORPORATION	-	09/19/2017	Various	500.000	46,497		46,615							46,615		(118)			
R8413J-10-3	STATOIL ASA CMN STK	В	11/30/2017	Various	14,577.000	298,290		258,022	268,248	(88,024)	1		(88,024)	74,939	258,022	(48,231)			8,093	
858119-10-0	STEEL DYNAMICS INC		11/01/2017	Various	3,496.000	120,078		127,520		/ 40 000			/40.000		127,520		(7,442)		1	
863667-10-1	STRYKER CORP		10/03/2017		2,326.000	289,911		266,315	278,678	(12,363)			(12,363)		266,315		23,596	23,596	989	
	OLD LDLL CODD	L	14,00	UNION BANK OF			İ										,			
J14406-13-6	SUBARU CORP	-  B	11/30/2017	SWITZERLAND	19,000.000	622,855	<b></b>	688,617	777,365	(80,087)			(80,087)	(8,661)	688,617	37,449	(103,212)		20,673	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	- B	11/30/2017	Various	1,400.000	56,870		62,208	53,535	11,717			11,717	(3,043).	62,208	6,537	(11,875)		1,685	
J77841-11-2	SUMITOMO REALTY & JPY50	. B	11/30/2017	Various	19,000.000	627,438		571,405	505,972	158,685		98,745	59,940	5,493	571,405	18,721	37,312	56,034	3,717	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		05/01/2017	Various	1,682.000	42,509	ļ	40,402	40,402	ļ			ļ	ļ	40,402		2, 107	2, 107	875	
78486Q-10-1	SVB FINANCIAL GROUP	1	10/30/2017	Various	586.000	101,414	<b></b>	105,832		·					105,832		(4,417)			
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	. B	11/30/2017	Various	12,057.000	535,755		475,751	341,486	(192,589)			(192,589)	136,087	475,751	(12,816)			6,824	
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	.  B	11/30/2017	Various	5,595.000			81,276	77,970	(3,481)			(3,481)	6,787	81,276	226	(4,711)		2,650	
W94232-10-0	SWEDBANK AB	. B	11/30/2017	Various	14,668.000	351,777	ļ	377,634	355,697	(60,458)	ļ	- }	(60,458)	82,395	377,634	(43,407)	17,551		18,281	
H8398N-10-4	SWISSCOM	. B	11/30/2017	Various	1,166.000	616, 196	ļ	697,425	523,257	131,288		.	131,288	42,879	697,425	(29,032)			16,562	
H84140-11-2	SYNGENTA CHF8.3	. B	05/04/2017	EXCHANGE		768,911		789,970	944, 124	(204,808)			(204,808)	50,655	789,970	(21,059)		(21,059)		
871607-10-7	SYNOPSYS INC	.	12/01/2017	Various	4.000	353		292							292		61	61		
74144T-10-8	T. ROWE PRICE GROUP	-	12/01/2017	Various	1,506.000	126, 171		125,224							125,224		947	947	3	
87612E-10-6	TARGET CORP	-	11/30/2017	Various	16,373.000	971,625	ļ	1, 118, 653	1,056,725	(29,214)	ļ	.	(29,214)	ļ	1,118,653		(147,028)	(147,028)	36,778	
		1	1	SCOTIA CAPITAL (USA)			İ			Ì			I							
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	. B	11/30/2017	INC	18,655.000	429,068		471,855	373,782	99,060			99,060	(987)	471,855	20,621	(63,408)		1,855	
879382-10-9	TELEFONICA DE ESPANA	. B	11/30/2017	Various	141,423.000	1,450,807		1,583,927	1,315,643	375,029		279,501	95,529	172,755	1,583,927	3,737	(136,857)	(133, 120)	26,923	
R21882-10-6	TELENOR	. B	11/30/2017	Various	13,494.000	303,384	ļ	224,510	202,229	55,712		89,927	(34,215)	56,496	224,510	(42, 294)	121, 168	78,874	10,786	L
W9588J-10-4	TELIASONERA AB SEK3.2	. B	11/30/2017	MORGAN STANLEY	45,178.000	199,099		211,794	182,560	(9,512)			(9,512)	38,747	211,794	(21,081)	8,386	(12,695)	8,845	
Q8975N-10-5	TELSTRA CORP NPV	. B	11/30/2017	Various	156,684.000	408,023		556,993	578,620	46,724		139, 163	(92,439)	70,812	556,993	(34,572)		(148,970)	37,555	
G87621-10-1	TESCO	. B	11/30/2017	Various	191,929.000	504,065		490,559	490,559	(113,293)	L		(113,293)	113,293	490,559	(53, 395)		13,505	2,563	
881609-10-1	TESORO CORP	.	08/01/2017	Various		906, 148		876,826	920,411	(31,585)	L	12,000	(43,585)		876,826		29,321	29,321	2,418	
88160T-10-7	TESORO LOGISTICS UNITS		06/02/2017	Various	416.000	23,471		21, 137	21, 137						21, 137		2,334	2,334	379	
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	11/30/2017	Various	26,180.000	387,913		869,700	949,025	603,740		683,066	(79, 325)		869,700		(481,786)	(481,786)	18,915	
882508-10-4	TEXAS INST RS INC COM				19,034.000	1,464,974		1,318,580	1,316,525	(76,840)	L	. [	(76,840)		1,318,580		146,394		3,809	
H83949-14-1	THE SWATCH GROUP	l p			1 454 000	531 073		422 379	453 074	(67, 836)			(67, 836)	37 141	422 379	(17.569)			6 541	

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		tization)/		Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description	eian		of Purchaser		sideration	Par Value	Actual Cost		Increase/		Impairment			Disposai					Date
fication	Description	eign			Stock		Par value		Value	Decrease	Accretion	Recognized	(11+12-13)	Value		Disposai	on Disposal	Disposal	Year	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		11/01/2017 .	Various	1,821.000	269,259		259,846	244,667	4 477					259,846		9,413	9,413	273	
872540-10-9 872590-10-4	TJX COMPANIES INC		12/01/2017 _ 08/29/2017 _	Various Various	8,868.000 1,311.000	654,580 83,434		659,796 79,473	433,500	4, 177			4, 177		659,796		(5,216) 3,961	(5,216). 3,961	2,460	
J87000-10-5	TOKYO GAS CO LTD	R	11/30/2017	Various	24,400.000	574,455		554,655	553,229	98,804			9,587	(8, 161)	554,655	32.149	(12,349)	19,800	10,454	
889478-10-3	TOLL BROTHERS INC	D	12/01/2017	- Various	414.000	15.770		16.399						(0, 101)	16.399		(628)	(628)	34	
891027-10-4	TORCHMARK INC COM		12/01/2017	Various	2.000	177		170							170		8	8		
				UNION BANK OF		_														
J89752-11-7	TOSHIBA CORP NPV	В	11/30/2017 .	SWITZERLAND	124,000.000	305,785	ļ	257,597	300,977	(40,835)			(40,835)	(2,545)	257,597	13,208	34,981	48 , 188		
F92124-10-0	TOTAL SA EUR 2.5	. B	11/30/2017 .	MORGAN STANLEY	30,754.000	1,738,305	ļ	1, 482, 127	1,580,369	(554,823)	ļ		(554,823)	456,581	1,482,127	(182, 165)	438,343	256 , 178	71,220	
891906-10-9	TOTAL SYSTEM SERVICES INC		11/01/2017 .	Various	6.000	433		396							396		36	36		
J92676-11-3	TOYOTA MOTOR	<u> </u>	11/30/2017	UNION BANK OF SWITZERLAND	2,600.000	163,636	ĺ	173,452	153,323	28,846	I		28,846	(8,716)	173,452	18,228	(28,045)	(9,817)	4,273	
392676-11-3 89417E-10-9	TRAVELERS COS INC	D	10/30/2017	Various		1,237,202	l	1, 190, 302	1,263,619	(73, 194)	ļ		(73,317)	(8,716)	1, 190, 302	10,228	(28,045)	(9,817)	4,2/3	
SBDTMY-K5-8	TRISURA GROUP LTD	B		Various	10,322.000	2,883	<u> </u>	2,602	1,200,019	(13, 194)	1	123	(10,011)			(80)		46,900		
3551m1 NO 0				UNION BANK OF				2,002				-				(00)	502			
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		11/30/2017	SWITZERLAND	29,882.000	954,334		837,891	837,891						837,891		116,443	116,443	10,758	
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		11/30/2017 .	JPMORGAN CHASE & CO	1,902.000	59,240		64,028	51,830	12, 199			12, 199		64,028		(4,788)	(4,788)	685	
H42097-10-7	UBS GROUP AG	B	11/30/2017 .	Various	22,321.000	437,807		464,218	350,293	61,471			61,471	14,781	464,218	(4,419)		(26,411)		
B93562-12-0	UCB	. B	12/01/2017 .	Various	7,623.000	571,455		594,895	489,738	32,964			32,964	72, 193	594,895	(7,401)	(16,039)	(23,440)	7,435	
902653-10-4	UDR INC		11/01/2017	Various	245.000	9,485		9,548							9,548		(63)	(63)	76	
903848-30-3	ULTA BEAUTY INC		11/30/2017 .	Various	2,458.000	544,944		637,851	626,643	11,208			11,208		637,851		(92,908)	(92,908)		
SB1YY4-B3-8 T960AS-10-1	UNIBAIL-RODAMCO SE REIT	B	11/30/2017 .	MORGAN STANLEY EXCHANGE	412.000 22,513.200	105,579 722,010		114, 137	98,536	6,727			6,727	8,875 . 105.646	114, 137	4,229	(12,787)	(8,558)	3,957	
907818-10-8	UnicreditUNION PACIFIC CORP	В	12/01/2017	Various	212.000			813,261 26,008	649,211 21,773	58,405 4,006			58,405 4,006	105,646	813,261	(91,251)	805	(91,251) 805	522	
V96194-12-7	UNITED OVERSEAS BANK	R	07/24/2017	Various	0.300	16,573		17,337	21,773	4,000			4,000		17.337	(760)	(5)	(764)	J22	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/03/2017	Various	2,453.000	258,986		262,384	281,212	(18,453)		375	(18,828)		262,384	(100)	(3,398)	(3,398)	494	
911363-10-9	UNITED RENTALS INC		12/01/2017	Various	2,939.000	353,040		310,282	310,300	(17)			(17)		310,282		42,758	42,758		
913017-10-9	UNITED TECHNOLOGIES CORP		11/01/2017 .	Various	11,694.000	1,313,670		1,240,947	1,206,478	(48,297)			(48,297)		1,240,947		72,722	72,722	4, 121	
91307C-10-2	UNITED THERAPEUTICS CORP		12/01/2017 .	Various	110.000	14, 122		14,725							14,725		(603)	(603)		
91324P-10-2	UNITEDHEALTH GROUP INC		12/01/2017 .	Various	4,891.000	825,517		758,399	707,697	(37,587)			(37,587)		758,399		67,118	67,118	1,031	
902973-30-4	US BANCORP		11/01/2017 .	Various	5.000 12.440.000	272 209.765		267 137.025	180.610	142.150		198.271	(56, 122)	12.537	267 137.025	(3.038)	5	5 72.740		
SB3XSX-46-2 91913Y-10-0	VALEANT PHARMACEUTICALS INTERNATIONAL IN VALERO ENERGY CORP		11/01/2017	Various Various		713,830		643.443	643,369	(72,017)			(72,017)	12,537	643.443	(3,038)	75,777 70,387	72,740	739	
92047W-10-1	VALVOLINE INC		08/28/2017 .	Various	37,220.000			798,378		(1,852)			(1,852)		798.378		41,323	41,323	2.176	
92220P-10-5	VARIAN MEDICAL SYST		12/01/2017	Various	1,260.000	128,954		130,684				-	(1,002)		130,684		(1,730)	(1,730)		
92343V-10-4	VERIZON COMMUNICATIONS			Various	101,041.000	5,148,267		4,818,656	5, 186, 187	(532,843)			(541,018)		4,818,656		329,611	329,611	199,978	
				UNION BANK OF			1			1	1									
92553P-20-1	VIACOM INC NEW CL B		11/30/2017 .	SWITZERLAND	11,171.000	316,327	ļ	452,536	392, 102	60,434	ļ	-	60,434		452,536		(136,208)	(136,208)	8,937	
928260-83-9	VISA INC	-	10/03/2017 .	Various	17,409.000	1,458,935		1,315,938	1,355,363	(43,270)			(43,270)		1,315,938		142,998	142,998		
928563-40-2	VM WARE INC		11/01/2017 .	Various	1,227.000	119,615		107,126	040 007					005 005	107, 126	(457 404)	12,489	12,489		
G93882-19-2 929042-10-9	VODAFONE GROUP PLC	ď	11/30/2017 .	Various	368,664.000 1.175.000	1, 119, 192 283, 122	<u> </u>	1,225,841 300,432	910,397 122.635	80,210	·		80,210 11,633	235,235	1,225,841	(157,494)	50,845 (17.310)	(106,650) (17,310)	61,715	
929089-10-0	VOYA FINANCIAL INC	1	111/01/2017	Various		283, 122	·			(80,708)			(91,001)		559.832		102,213	102,213	117	
929160-10-9	VULCAN MAT LS CO COM	1	09/19/2017	Various	2,696.000	337,639		331,716		(201)		5.487	(5,689)		331.716		5,923	5.923	770	
931427-10-8	WALGREENS BOOTS ALLIANCE		11/30/2017	Various	40,568.000	3,131,839		3, 168, 682	3,357,408	(158,493)		30,233	(188,726)		3, 168, 682		(36,843)	(36,843)	39,744	
931142-10-3	WAL-MART STORES		11/01/2017 .	Various	3,790.000	274, 170		251,083	251,873	(11,839)			(11,839)		251,083		23,087	23,087	3, 164	
94106B-10-1	. WASTE CONNECTIONS INC	A	10/03/2017 .	Various	168.000	11,051		10,823		ļ					10,823		229	229	17	
94106L-10-9	. WASTE MGMT INC DEL		11/01/2017 .	Various	4,083.000	286,048		260,272	289,384	(29,258)			(29,258)		260,272		25,775	25,775	200	
949746-10-1	WELLS FARGO CO		12/01/2017	Various	24,301.000	1,358,725	ļ	1,234,356	1,253,422	(105,915)			(105,915)		1,234,356		124,369	124,369	6,483	
950400-10-4	WELLTOWER INC	ļ	11/30/2017 .	Various	5,741.000	391,943	ł	440,768	384,245	52,005	<b></b>	-	52,005	440.000	440,768	/07.0:=:	(48,824)	(48,824)	17,608	
Q95870-10-3 958102-10-5	WESTARMERS	В	11/30/2017 .	GOLDMAN, SACHS & CO Various	18,968.000	632,492		714,308 1,176,342	578,781 1,342,216	23,489			23,489	112,038	714,308	(87,017)	5,201	(81,816). 331,146	32,753	
958102-10-5 958254-10-4	WESTERN DIGITAL CORP		11/30/2017 _	Various	19, 753.000	1,507,488		1, 1/6, 342	1,342,216	( 165,8/5)			(105,8/5)		1,1/6,342		331,146	331,146	18, 187	
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	B	11/30/2017	GOLDMAN. SACHS & CO	124, 161.000	789.948	·			(16,323)			(16,323)	28.994	855,981	16,353	(82,386)	(66,033)	31.349	
Q97417-10-1	WESTPAC BANKING CORP	B	11/30/2017	GOLDMAN, SACHS & CO	45, 159.000	1,078,975	İ	1,285,283	1,066,008	10,553		-	10,553	208,722	1,285,283	(158,452)	(47,856)	(206,308)	65,058	
963320-10-6	WHIRLPOOL CORP COM		10/03/2017 .	Various	51.000	8,569		9,773							9,773		(1,204)	(1,204)	56	
G9606P-19-7	WHITBREAD	В	11/30/2017 .	Various	13,916.000	672,022		717,082	649,294	187,987		272,011	(84,024)	151,812	717,082	(80,317)	35,257	(45,060)	17,731	
966244-10-5	WHITEWAVE FOOD CO CLASS A	1			9,206.000	510, 131		353,854	511,854	(157,999)		. [	(157,999)		353,854		156.277	156,277		L

## **SCHEDULE D - PART 4**

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

					Showing All L	_ong-+erm B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis		ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted (	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/							3			Dividends	Con-
OLIOID										Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	D !! !	T		
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal		Year	Date
	WHITING PETROLEUM CORP		06/02/2017 .		1,732.000	19,017		20,819	20,819						20,819		(1,802)	(1,802)		
	WHOLE FOODS MKT INC			Various	27,424.000	823,386			843,562	(7, 160)			(7, 160)		836,402		(13,016)	(13,016)	2,868	
969457-10-0	WILLIAMS COS INC			Various	168,682.000	4,901,259		4,980,266	5,252,757	(248,303)		24, 188	(272,491)		4,980,266		(79,008)	(79,008)	35,095	
	WILLIAMS PARTNERS UNITS			Various	572.000	23,211		21,723	21,753	(30)	}		(30)		21,723		1,489	1,489	486	
	WILMAR INTERNATIONAL	B	11/30/2017 . 11/30/2017 .	CREDIT SUISSE	149,200.000	345,232 347,933		369,891	370,753	(42,754)			(42,754)		369,891	(13, 443)		(24,659)	7,578	
	WOODSTDE PETROLEUM	B		GOLDMAN, SACHS & CO	14,783.000	347,933		300,333 358,265	333,548 358,265	(97,782) (72,937)			(97,782) (72,937)	64,567	300,333	(36,385)		47,600 61,179	14,610	
	WORLDCOM GROUP (WORLDCOM INC)	D		CANCELLED TRADE	20,530.000	1,352		358,265	358,265	(72,937)			(72,937)	12,937	358,265	(46, 157)	1.352	1,352	13,209	
G9788D-10-6		L	11/30/2017 .		47.494.000			961.785	1,065,736	(360,600)			(360,600)	256.648	961,785	(112.426)	(9,218)			
	WPX ENERGY INC	D	_06/02/2017 _		1,440.000	15,832		19,282	20,981	(300,000)		1.699	(1,699)		19.282	(112,420)	(3,449)			
	WYNDHAM WO RLDWIDE CORP COM		12/01/2017		12.338.000	995,360		921.401	907.734	(33.511)		1,033	(33.511)		921,401		73,959	73,959	1,388	
	XCEL ENERGY INC		12/01/2017		1,006.000	49.773		46, 155		(00,011)			(00,011)		46.155		3,618	3,618	363	
984121-60-8			11/01/2017		0.500	14		12							12		3	3		
984121-10-3			.06/15/2017		13,019.500	454,641		454,641	113,660						454,641				7,291	
G98294-10-4	XL GROUP LTD	D		Various	23,688.000	915,025		867,764	882,615	(14,851)			(14,851)		867,764		47,261	47,261	5,019	
984332-10-6	YAHOO INC COM		_06/19/2017 _	Various	52,460.000	2,647,201		2,190,674	2,028,628	162,046			162,046		2, 190, 674		456,527	456,527		
989209-10-1			06/06/2017 .	CANCELLED TRADE	0.000	6,331											6,331	6,331		
	ZIMMER BIOMET HOLDINGS INC		11/30/2017 .	Various	915.000	107 , 142		107,055	94,428	12,627			12,627		107,055		87	87	878	
	ZURICH INSURANCE GROUP AG	_ B		DISTRIBUTION	0.000	19,094		20,589							20,589	(1,495)		(1,495)		
9099999.	Subtotal - Common Stocks - Industria	al and	Miscellaned			386,755,282	XXX	383, 354, 992	374,081,254	(12,690,299)		10,891,716	(23,582,015)	15,709,145	383,345,271	(6,907,652)	10,317,664	3,410,011	6,258,479	XXX
				CITIGROUP GLOBAL																
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	12/14/2017 .	MARKETS	556,859.000	36,553,074		28,895,414	29,864,348	(968,935)			(968,935)		28,895,414		7,657,661	7,657,661	537,219	
404007 00 0	LOUIDES SORE SOR FOR FTE		10 (00 (00 17	BANK OF AMERICA/MERRILL	00 040 000	40.000.000		45 000 404							45 000 404		4 405 000	4 405 000	454.040	
	ISHARES CORE S&P 500 ETF			LYNCH	60,240.000	16,203,282 50,447,486		15,008,194	42.570.700	(6.204.250)			(6.204.250)		15,008,194		1,195,088	1,195,088	154,010	
404287-10-0	ISMANES COME SOF TOTAL U.S. STOCK		12/14/2017 _	BANK OF AMERICA/MERRILL	830,000.000	30 , 447 , 486		36,366,450	42,570,700	(0,204,200)			(6,204,250)		36,366,450		14,081,036	14,081,036	605,682	
46433E-33-0	ISHARES MSCI USA QUALITY FACTOR ET		01/12/2017 .		41,522.000	2.883.993		2,802,320	2,869,170	(66.850)			(66,850)		2.802.320		81.673	81.673		
404021 -00-9				BANK OF AMERICA/MERRILL				2,002,320	2,009,170	(00,000)			(00,030)							
464287-62-2	ISHARES RUSSELL 1000 INDEX		_12/20/2017 _	I YNCH	80.184.000	11,541,848		11,004,740							11,004,740		537, 108	537 . 108	26,731	
	ISHARES TRUST RUSSELL 2000 INDEX FUND			Various	36,574.000	4,941,168		4,932,004	4,932,004						4,932,004			9, 164		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/20/2017		53.026.000	13.975.004		13, 100, 816	1,002,001						13, 100, 816		874, 188	874.188	65.465	
	Subtotal - Common Stocks - Mutual F	unds				136 . 545 . 855	XXX	112,109,937	80.236.222	(7.240.035)			(7.240.035)		112,109,937		24,435,918	24, 435, 918	1,389,106	XXX
	Total - Common Stocks - Part 4	arrao				523,301,137	XXX	495, 464, 929	454,317,476	(19,930,334)		10.891.716	(30,822,050)	15.709.145	495,455,208	(6.907.652)		27,845,930	7,647,585	
	Total - Common Stocks - Part 5					407.676.496	XXX	403.006.644	707,017,470	(10,000,004)		1.995.123	(1.995.123)	-, -, -,	401.011.521	307.705	6,357,270	6.664.975	1,281,610	
	Total - Common Stocks					930.977.633	XXX	898.471.572	454.317.476	(19.930.334)		12.886.838	(32,817,173)		896.466.728	(6.599.947)		34.510.905	8,929,195	
	Total - Preferred and Common Stocks	ς				934, 172, 900	XXX	901.441.402	454,769,430	(19,930,334)		12,886,838	(32,817,173)	15,782,821	899,436,558	(6,615,976)	41,110,632	34,510,905	8,945,567	XXX
9999999						7.157.602.715	XXX	7.069.856.689	4.494.536.731	(19,350,334)	18.900.000	/ / /	(19.984.612)		7.120.430.162	(17.478.193)	, , .	37.172.553	148.173.982	
2223333	· I Ulais					1, 101,002,710	$\wedge \wedge \wedge$	1,000,000,000	4,494,030,731	(19,200,899)	10,900,000	19,027,714	(19,984,012)	30,767,212	1, 120,430, 102	(17,478,193)	04,000,747	or, 172,003	140, 173, 982	

				S	howing Al	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
	_	_	-				-				12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							, ,				Linvaniinad						Dealized			
OLIOID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T	Dividends	Accrued
CUSIP		_	<b>.</b> .		D		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
912810-RU-4	TREASURY BOND		02/09/2017	Various		Various	68,000,000	66,243,047	65,770,117	66,244,981		1,934		1,934			(474,864)	(474,864)	464,408	353,974
912810-RV-2	TREASURY BOND		05/15/2017		05/17/2017 .	. Various	129,759,600	129,770,208	130,397,717	129,770,327		119		119			627,390	627,390	671,075	268,476
912810-RX-8	TREASURY BOND		08/16/2017		08/17/2017 .	Various	117,000,000	120,256,289	120,499,297	120,254,792		(1,497)		(1,497)			244,505	244,505	615,082	243,665
912810-RY-6 912810-RZ-3	TREASURY BOND		11/09/2017	L. Various	11/09/2017 .	Various DEUTSCHE BANK AG	100,000,000	98,859,258	98,657,695 5.870.859	98,859,417 5.916.567		159		159			(201,722)	(201,722)	352,493	335, 156
912810-RZ-3 912828-2R-0	TREASURY NOTE		10/05/2017	GOLDMAN. SACHS & CO.	10/06/2017 .	JPMORGAN CHASE & CO	14,000,000	13,879,688	13,853,438	13,879,688							(45,708)	(45,708)	47,935	6,837 47,935
912828-2S-8	TREASURY NOTE		09/20/2017			BARCLAYS	10,500,000	10,400,742	10,344,961	10,401,913		1, 171		1, 171			(56,952)	(56,952)	20,268	9,898
912828-2Z-2	TREASURY NOTE		11/01/2017		11/02/2017		14,000,000		13,960,625	13,955,703		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , ,			4,922	4,922	11,875	11,875
				The state of the s	1	BANK OF AMERICA/MERRILL					[		[		[		7,022	7,022		
912828-U9-9	TREASURY NOTE		01/04/2017	GOLDMAN, SACHS & CO	04/07/2017 .		20,000,000	20,007,031	20,010,156	20,006,111		(920)		(920)			4,045	4,045	69,061	3,453
912828-W2-2	TREASURY NOTE		02/27/2017		05/09/2017	Various	26,450,000		26,304,234	26,394,286		2,146		2,146			(90,052)	(90,052)	53,777	13,061
						BANK OF AMERICA/MERRILL		1		, i	1				1		•			
912828-W4-8	TREASURY NOTE		02/24/2017			LYNCH	10,500,000		10,295,332	10,501,632		(8)		(8)			(206,300)	(206,300)	8,488	
912828-W5-5	TREASURY NOTE		02/23/2017			Various	28,000,000		28,076,016	28,019,359		(328)		(328)			56,656	56,656	45,652	
912828-W7-1	TREASURY NOTE		04/13/2017		06/06/2017 .	Various	16,500,000		16,600,392	16,542,710		(532)		(532)			57,682	57,682	42,587	12, 106
912828-W8-9	TREASURY NOTE		04/13/2017		05/02/2017		5,250,000		5,266,406	5,280,704		(263)		(263)	ļ		(14,298)	(14,298)	8,876	4,572
912828-W9-7	TREASURY NOTE		04/07/2017			GOLDMAN, SACHS & CO	20,000,000		19,964,063	20,003,472		(434)		(434)	<b>}</b>		(39,410)	(39,410)	62, 158	6,831
912828-X2-1 912828-X4-7	TREASURY NOTE		05/02/2017		10/06/2017 .		10,000,000		9,971,094 5,025,000	10,005,341 5,029,080		(909)		(909)			(34,248)	(34,248)	72,951 8,407	7,377 4,840
912828-14-7	. THEASURY NUTE		05/ 18/201/	BARCLAYS		BANK OF AMERICA/MERRILL		5,029,297	5,025,000			(210)		(210)			(4,080)	(4,080)	8,407	4,840
912828-X8-8	TREASURY NOTE		07/06/2017	BANK OF AMERICA/MERRILL LYNCH .	07/19/2017	LYNCH	8,000,000	8.007.188	8.075.000	8.007.165		(23)		(23)			67.835	67.835	34.076	27.364
912828-XR-6	TREASURY NOTE		06/20/2017		09/08/2017	GOLDMAN, SACHS & CO	39,800,000	39,763,016	39,774,273	39,764,168		1, 152		1, 152			10 , 105	10 , 105	149,462	37,266
912828-XT-2	TREASURY NOTE		06/07/2017		.09/08/2017	GOLDMAN, SACHS & CO.	6,000,000	6,006,328	6,053,672	6,006,108		(220)		(220)			47,564	47.564	33,770	2,623
912828-XV-7	TREASURY NOTE		06/29/2017		11/16/2017	GOLDMAN, SACHS & CO	10,000,000	9,976,172	9,932,813	9,980,658		4,486		4,486			(47,846)	(47,846)	47,554	
912828-3D-0	WI TREASURY NOTE		10/27/2017			JPMORGAN CHASE & CO	8,750,000		8,759,570	8,742,912		89		89			16,659	16,659	18,491	
0599999. 8	Subtotal - Bonds - U.S. Governme	ents					673,509,600	673,561,185	673,462,730	673,567,095		5,910		5,910			(104,364)	(104,364)	2,845,739	1,397,310
91087B-AD-2	MEXICO MO	D	10/02/2017	HSBC SECURITIES, INC.	10/11/2017 .	.Various	650,000	648,031	644,000	648,031							(4,031)	(4,031)	96	
1099999. 9	Subtotal - Bonds - All Other Gover	rnmen	its				650.000	648.031	644.000	648.031							(4.031)	(4.031)	96	
31395V-YZ-6	FHR 3004 QE RMBS		01/01/2017	ALLSTATE LIFE REINSURANCE	04/01/2017	_ SCHEDULED REDEMPTION	69,026	69,267	69,026	69,026		(241)		(241)					531	
						BANK OF AMERICA/MERRILL														
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA		09/30/2017	BANK OF AMERICA/MERRILL LYNCH .	09/30/2017	LYNCH						704,819	704,819							
3199999. 8	Subtotal - Bonds - U.S. Special Re	evenu	es				69,026	69,267	69,026	69,026		704,578	704,819	(241)					531	
68245X-AE-9	. 1011778 BC UNLIMITED LIABILITY CO	A	08/08/2017	JPMORGAN CHASE & CO	12/07/2017 .	. GOLDMAN, SACHS & CO	890,000	890,000	914,396	890,000							24,396	24,396	12,305	
68245X-AG-4	1011778 BC UNLIMITED LIABILITY CO	A	10/12/2017		11/17/2017 .		5,585,000	5,656,675	5,661,059	5,655,612		(1,063)		(1,063)			5,446	5,446	32,311	10,911
	21ST CENTURY FOX AMERICA INC		04/13/2017			JPMORGAN CHASE & CO	1,500,000	1,497,204	1,506,090	1,497,259		55		55			8,831	8,831	31,641	20,391
002824-BJ-8	. ABBOTT LABORATORIES		03/30/2017	EXCHANGE		Various	15,000,000	14,944,519	15,021,300	14,952,397	ļ	7 ,878		7,878	ļ		68,903	68,903	75,833	12,500
00439C-AZ-7	ACCURIDE CORP TL		05/09/2017		11/20/2017 .	Various	1,350,000	1,343,250	1,318,921	1,343,715		465		465			(24,795)	(24,795)	60,294	
00489L-AA-1 00774C-AA-5	ACRISURE LLC		11/03/2017	JPMORGAN CHASE & CO BANK OF AMERICA/MERRILL LYNCH _	11/13/2017 .	. Various	960,000 1,000,000	960,000	954,774 997,538	960,000 997.539							(5,226)	(5,226)	18.792	8,542
	AECOMAEP TEXAS INC		04/18/201/		07/03/2017 .		1,000,000 1,610,000		1,601,039			39		39			(1) 9,554	(1) 9,554	18,792	
00 100II-ND-0	ALI ILAAO IIVO		00/10/201/			CITIGROUP GLOBAL MARKETS		1, 351, 403	1,001,039	1, Jo 1, 400										<u> </u>
00912X-AV-6	AIR LEASE CORPORATION		03/01/2017	JPMORGAN CHASE & CO.	04/11/2017	OTTIGIOGI GEODAL MARKETO	1,500,000	1,473,615	1,480,785	1,473,848	I	233		233	I		6.937	6.937	5,891	]
009279-AC-4	AIRBUS GROUP SE	D	04/05/2017			JPMORGAN CHASE & CO.	1,400,000	1.382.766	1.402.184	1.382.768		2		2			19.416	19.416	307	
001546-AM-2	AK STEEL CORPORATION		05/23/2017		08/02/2017	WELLS FARGO	600,000		628,200	621,134		(2,866)		(2,866)			7,066	7,066	35,873	15,738
1		1				CITIGROUP GLOBAL MARKETS	,				1				1					
001546-AS-9	AK STEEL CORPORATION		02/10/2017		09/13/2017 .		300,000		312,750	309,496		(2,504)		(2,504)			3,254	3,254	21,858	8,515
001546-AV-2	AK STEEL CORPORATION		08/02/2017		10/18/2017 .	Various	1,100,000	1,100,000	1,090,370	1,100,000							(9,630)	(9,630)	13,554	
01609W-AW-2	ALIBABA GROUP HOLDING LTD	D	11/29/2017		12/05/2017	Various	1,900,000	1,896,447	1,958,689	1,896,447	ļ				ļ		62,242	62,242	77	ļ
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	HSBC SECURITIES, INC.	09/18/2017 .	Various	1,400,000	1,399,314	1,441,297	1,399,315	<b></b>	<u>1</u>		1	<b></b>		41,982	41,982	7,980	<b></b>
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	07/19/2017		09/07/2017 .	HSBC SECURITIES, INC	2,100,000	2,097,186	2, 128, 133	2,097,211		25		25			30,922	30,922	7,938	000
016094-AA-2	ALLIANT HOLDINGS INTERMEDIATE LLC		09/13/2017	MORGAN STANLEY	09/14/2017 .	. MORGAN STANLEY CITIGROUP GLOBAL MARKETS	28,000	29, 120	29,400	29, 120							280	280	302	302
019736-AE-7	ALLISON TRANSMISSION INC		09/21/2017	CITIGROUP GLOBAL MARKETS	10/19/2017	CITIONUUP GLUBAL MARKEIS	460.000	460.000	463.104	460.000	1				1		3. 104	3. 104	1.529	
02083Y-AA-9	ALPINE FINANCE MERGER SUB LLC		06/28/2017		07/18/2017 .	RARCI AVS	230,000		236,325	230,000	<b>†</b>				İ		6,325	6,325	395	<u> </u>
020001 AA 9	THE THRIVE METOLIT OUD LEV			NOMURA SECURITIES INTERNATIONAL		_ DATOLATO	200,000	200,000												
L0178B-AC-2	ALTISOURCE SOLUTIONS SARL TLB	C	09/05/2017		09/19/2017	Various	250,000	219,408	231,250	219,715	L	307		307	L		11,535	11,535	(3,039)	
	AMAZON.COM INC		.08/15/2017		10/26/2017		2.100.000		2.144.023	2.094.792		21		21			49.231	49.231	9.644	

				S	Showing A	II Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	9	17	18	19	20	21
•	_	-					-				12	13	14	15	16	1	. •			1
											12	10	1.7	10	Total					ł
													Current	Total						ł
							5						Current	Total	Foreign					i
							Par Value					_	Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	_	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
Hoadon	Beedipaen	oigii	7 toquirou	Traine or vender	Bato	CITIGROUP GLOBAL MARKETS	(Otoolt)	notaai ooot	oration	Біоробаі	(Booroaso)	71001011011	riooogriizou	10 11/	Value	Бюрооці	Βιοροσαι	Біоробаі	1001	Dividorido
023135-BG-0	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.	10/30/2017	OTTTOTION GEODAL MATRETO	1,050,000	1,042,241	1,086,467	1,042,267		26		26			44,200	44,200	8,269	1
	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.	09/19/2017	Various	1,750,000	1,735,685	1,799,071	1,735,692		7		7			63,380	63,380	3,677	1
						CITIGROUP GLOBAL MARKETS		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												1
00165C-AC-8	AMC ENTERTAINMENT HOLDINGS INC		03/13/2017	CITIGROUP GLOBAL MARKETS	03/15/2017		280.000	280.000	281.050	280.000							1.050	1.050	143	L
023761-AA-7	AMERICAN AIRLINES INC		01/04/2017	CREDIT SUISSE	10/20/2017	Various	1,500,000	1,500,000	1,544,862	1,500,000							44,862	44,862		L
						BANK OF AMERICA/MERRILL											•	•	•	ł
02378A-AA-5	AMERICAN AIRLINES INC		01/04/2017	CREDIT SUISSE	10/20/2017	LYNCH	750,000	750,000	781,875	750,000							31,875	31,875	23,417	<b></b>
	AMERICAN WATER CAPITAL CORP			JPMORGAN CHASE & CO			1,400,000	1,395,702	1,393,700	1,395,703		1		1			(2,003)	(2,003)	729	<b></b>
03690A-AA-4	ANTERO MIDSTREAM PART FI		05/16/2017 .	JPMORGAN CHASE & CO	07/31/2017	EXCHANGE	2,000,000	2,055,000	2,053,226	2,053,176		(1,824)		(1,824)			51	51	40,611	19, 111
	ANTERO RESOURCES CORP				07/28/2017		500,000	492,500	492,516	492,516		16		16					10,208	9,722
	ANTHEM INC					JPMORGAN CHASE & CO	1,425,000	1,422,136	1,443,853	1,422,141	ļ	5	ļ	5			21,712	21,712	1, 156	<b>k</b>
	ANTHEM INC		11/14/2017 .	. BANK OF AMERICA/MERRILL LYNCH .	11/20/2017	Various	1,425,000	1,424,986	1,460,150	1,424,986	ļ	ļ	L				35, 164	35, 164	115	<b></b>
037735-CW-5	APPALACHIAN POWER CO		05/08/2017 .	BNP CAPITAL MARKETS	05/09/2017	BARCLAYS	700,000	696,430	697,788	696,431		1		1	L		1,357	1,357	64	<b></b>
037833-AK-6	APPLE INC		01/01/2017 .	ALLSTATE LIFE REINSURANCE	05/16/2017	MORGAN STANLEY	10,000,000	9,737,180	9,918,600	9,751,750		14,570		14,570			166,850	166,850	130,667	38,667
						CITIGROUP GLOBAL MARKETS														ı
	APPLE INC		02/02/2017 .	GOLDMAN, SACHS & CO	02/24/2017		1,500,000	1,496,970	1,529,955	1,496,973		3		3			32,982	32,982	3,896	<b></b>
037833-CJ-7	APPLE INC		02/02/2017 .	DEUTSCHE BANK AG	02/06/2017	GOLDMAN, SACHS & CO	1,500,000	1,500,000	1,511,610	1,500,000							11,610	11,610		L
	APPLE INC		06/13/2017 .	GOLDMAN, SACHS & CO	07/07/2017		980,000	977,736	971,327	977,748		12		12			(6,421)	(6,421)	1,797	<b></b>
00205G-AD-9	APT PIPELINES LTD	D	03/16/2017	JPMORGAN CHASE & CO	03/24/2017		2,250,000	2,234,363	2,260,268	2,234,368		5		5			25,900	25,900	413	<b></b>
						CITIGROUP GLOBAL MARKETS														1
	ARAMARK SERVICES INC		02/17/2017 .	EXCHANGE	03/20/2017		225,000	228,705	222, 188	228,662		(43)		(43)			(6,474)	(6,474)	3,325	2,256
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	09/20/2017 .	CITIGROUP GLOBAL MARKETS	10/16/2017		811,000	842,688	847,229			(305)		(305)			4,846	4,846	6,849	5,068
						CITIGROUP GLOBAL MARKETS														1
	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	02/24/2017 .	CITIGROUP GLOBAL MARKETS	02/28/2017		450,000	450,000	456 , 188	450,000							6 , 188	6, 188		f
04433H-AE-1	ASHLAND LLC TERM LOAN B		06/19/2017 .	CITIGROUP GLOBAL MARKETS	12/21/2017		1,000,000	1,000,000	1,007,481	1,000,000							7,481	7,481	16,233	·
						BANK OF AMERICA/MERRILL														ł
	ASHTEAD CAPITAL INC	C	08/02/2017 _	JPMORGAN CHASE & CO	08/09/2017		274,000	274,000	274,000	274,000									167	<u> </u>
	ASHTON WOODS USA LLC / ASHTON WOOD		07/26/2017	JPMORGAN CHASE & CO	08/02/2017		650,000	650,000	655, 153	650,000							5 , 153	5, 153		r
	ASTRAZENECA PLC	D	06/05/2017 .	BANK OF AMERICA/MERRILL LYNCH.	08/21/2017		8,400,000	8,357,160	8,343,216	8,357,789		629		629			(14,573)	(14,573)	44,965	<sub>}</sub>
00206R-DR-0	AI&I INC		01/31/2017 .	CITIGROUP GLOBAL MARKETS	02/24/2017		2,250,000	2,239,403	2,300,213	2,239,415		12		12			60,798	60,798	4,922	r
	1777 1110		04/04/0047	ALTHORNIB OLORU MURIETO	00/00/00/7	BANK OF AMERICA/MERRILL	750.000	745 700	750 440	745 700							40.050	40.050		ł
	AT&T INC		01/31/2017 .	CITIGROUP GLOBAL MARKETS			750,000	745,793	759, 143	745,793							13,350	13,350		Γ
	AT&T INC			CITIGROUP GLOBAL MARKETS	03/21/2017		1,500,000	1,491,015 .	1,520,730	1,491,019		4		4			29,711	29,711	5,463	ſ
00206R-EJ-7	AT&T INC		07/27/2017 .	JPMORGAN CHASE & CO	10/31/2017	BANK OF AMERICA/MERRILL	2,100,000	2, 100,000	2, 105, 355	2, 100,000							5, 355	5,355	11,088	ſ
04685A-2B-6	ATHENE GLOBAL FUNDING		01/18/2017	DEUTSCHE BANK AG	01/23/2017	LYNCH	1,500,000	1,499,535	1,516,950	1,499,535			1				17,415	17,415	167	ı
	ATHENE GLOBAL FUNDING		06/26/2017	DEUTSCHE BANK AG		MORGAN STANLEY	2.800.000	2.800.000	2,811,326		l	·	ļ	·	<b></b>		11,326	11,415	197	i
U4000A-ZF-/	ATTILINE GLODAL FUNDTING			DECISORE DANN AU	00/29/201/	SCOTIA CAPITAL (USA) INC.	∠,800,000	2,800,000	2,011,320	∠,800,000	l	·	ļ		<b></b>		11,326	11,326	19/	i
049560-AM-7	ATMOS ENERGY CORPORATION		06/05/2017 _	WELLS FARGO	06/15/2017	OUUTTA CAFTIAL (USA) INC.	700,000	727,349	740,334	727,330	Ì	(10)	I	(10)	1		13,004	13,004	5,214	4,251
	AUTOZONE INC		04/06/2017	JPMORGAN CHASE & CO.		GOLDMAN, SACHS & CO.	700,000	699,965	704, 123	699,965		(13)		(13)			4, 158	4, 158	2,771	
	AV HOMES INC		05/04/2017	JPMORGAN CHASE & CO.		JPMORGAN CHASE & CO	500.000	500.000	507.500	500.000							7,500	7.500	£,///	i
00204F-AH-3	AV HOMES THE			JEWONGAN CHASE & CO		CITIGROUP GLOBAL MARKETS				,000,000										i
05352A-AA-8	AVANTOR INC		.09/22/2017	GOLDMAN. SACHS & CO.	09/22/2017	OTTORIOGI GEODAL IIIAIIAETO	185.000	185.000	187.313	185.000	Ì		1		1		2,313	2,313		i
	AVIATION CAPITAL GROUP CORP		01/12/2017	CITIGROUP GLOBAL MARKETS	10/25/2017	CANTOR FITZGERALD	1,500,000	1,490,460	1,499,850	1,491,839		1.379		1,379			8,011	8,011	33, 182	
	AVIATION CAPITAL GROUP LLC		10/11/2017	JPMORGAN CHASE & CO.	10/12/2017	Various	1,050,000	1,032,864	1,035,340	1,032,864		, 0.0		,,,,,,,			2,476	2,476		1
	BAKER HUGHES A GE COMPANY LLC		12/06/2017	MORGAN STANLEY		Various	2,850,000	2,850,000	2,876,762	2,850,000							26,762	26,762		
	BANK OF AMERICA CORP		01/17/2017	BANK OF AMERICA/MERRILL LYNCH .	02/23/2017		3,000,000	3,000,000	3,021,634	3,000,000							21,634	21,634	8,842	L
					1	MIZUHO SECURITIES USA			,,,	,,										i
06738E-AS-4	BARCLAYS PLC	D	01/03/2017	BARCLAYS	08/02/2017	INC.	1,500,000	1,500,000	1,545,780	1,500,000							45,780	45,780	31,775	L
	BARCLAYS PLC	D	01/03/2017	BARCLAYS	03/15/2017	Various	4,500,000	4,495,815	4,556,550	4,495,820		5		5					17,841	L
06738E-AW-5		D	05/02/2017	BARCLAYS	05/03/2017		1,050,000	1,050,000	1,059,450	1,050,000							9,450	9,450	,	
				MITSUBISHI UFJ SECURITIES (USA)	1													, 7-		i
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I	.	04/19/2017		06/02/2017	Various	2,100,000	2,092,335	2,119,793	2,092,339	<u> </u>	4	L	4	[		27 ,454	27,454	3,565	L
	BAT CAPITAL CORP	C	08/08/2017	BANK OF AMERICA/MERRILL LYNCH .	10/05/2017		2,800,000	2,800,000	2,871,064	2,800,000							71,064	71,064	15,706	
	BAT CAPITAL CORP	C		BANK OF AMERICA/MERRILL LYNCH .	11/01/2017		4,200,000	4,200,000	4,305,617	4,200,000							105,617	105,617	22, 105	
					1	BANK OF AMERICA/MERRILL		' ' [									-,	.,	/	i
075887-BW-8	BECTON DICKINSON AND COMPANY	1	.05/22/2017	CITIGROUP GLOBAL MARKETS	06/06/2017		700,000	700.000	706,587	700.000	L	L	L	L	[	L	6.587	6,587	216	<u> </u>

				S	howing Al	II Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	<b>During Yea</b>	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	е	17	18	19	20	21
									-		12	13	14	15	16		_	-	-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of				Valuation	(Amort-		,	Adjusted	Gain	Gain	Total Gain	Received	Interest
		F	D-4-		D:I	Name of			0	Carrying		,	Temporary	Carrying	,					
Identi-	D	For-	Date	N ()/ 1	Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description BECTON DICKINSON AND COMPANY	eign		Name of Vendor CITIGROUP GLOBAL MARKETS	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	BELL 16-1A ABS		05/22/2017 . 04/07/2017 .	BARCLAYS	06/07/2017	Various	2,800,000 4,975,000	2,800,000 . 5,066,144 .	2,860,437 5,101,070	2,800,000 5,044,281		(21,862)		(21,862)					680	24,889
	BIG RIVER STEEL/BRS FIN			GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO.	200,000	200,000	206,000	200,000		(21,002		(21,002)			6,000	6,000	101,324	24,009
00040E 717 0	DIG HIVEH CIEEE/BIO I IN		1.307 107 2017 .	doesiinii, onono a oo.		BANK OF AMERICA/MERRILL	200,000	200,000										,0,000		
093645-AH-2	BLOCK COMMUNICATIONS INC		02/09/2017 .	. BANK OF AMERICA/MERRILL LYNCH	02/09/2017 .	LYNCH	96,000	96,000	97,680	96,000							1,680	1,680		
						BANK OF AMERICA/MERRILL														
	BLUELINE RENTAL FINANCE CORP		03/02/2017 _	BANK OF AMERICA/MERRILL LYNCH			120,000	120,000	122,400	120,000							2,400	2,400		
	BNP PARIBAS	D	01/03/2017 .	BNP CAPITAL MARKETS	01/12/2017 .		1,500,000	1,495,440	1,509,113	1,495,446		6		6			13,666	13,666	633	
	BNP PARIBAS SA	D		BNP CAPITAL MARKETS	05/17/2017 . 03/17/2017 .	Various	2,100,000	2,097,375	2,107,781 2,276,815	2,097,375		99		90			10 , 406 34 , 389	10,406	17 , 107	
	BOARDWALK PIPELINES LP		01/05/2017 .	BARCLAYS	03/17/2017 .	Various	1.500.000	2,242,328 1,430,880	1.436.408	2,242,426 1,430,914		99		34			5.494	34,389 5.494	1,521	
	BOISE CASCADE CO		01/31/2017	STIFEL CAPITAL MARKETS	04/21/2017		250,000	254, 125	255, 105	253,987		(138)		(138)			1,118	1,118	8,929	5,891
	BOMBARDIER INC	A	10/20/2017	Various	10/31/2017	Various	1,450,000	1,463,100	1,445,825	1,461,702		(1,398)		(1,398)			(15,877)	(15,877)	41,302	
	BOMBARDIER INC	A	10/16/2017 .	GOLDMAN, SACHS & CO	12/11/2017 .	Various	483,000	485,415	485,056	485,361		(54		(54)			(305)	(305)	8,610	
099500-AA-8	BOOZ ALLEN HAMILTON INC		04/20/2017 _	BANK OF AMERICA/MERRILL LYNCH	04/21/2017 .		380,000	380,000	386 , 175	380,000							6 , 175	6, 175	54	
						CITIGROUP GLOBAL MARKETS														
	BORAL FINANCE PTY LTD	D	10/24/2017 .	JPMORGAN CHASE & CO	10/24/2017 .	V:	1,400,000	1,395,044 . 1,393,504 .	1,399,608	1,395,044 1,393,504							4,564 9,016	4,564 9,016		
	BOSTON GAS COMPANY	D	07/31/2017 .	GOLDMAN, SACHS & CO.	10/27/2017 .	GOLDMAN, SACHS & CO.	1,400,000	1,398,684	1,402,520 1,411,172	1,393,504							12,488		123	
	BP CAPITAL MARKETS PLC	D	02/08/2017	BANK OF AMERICA/MERRILL LYNCH			2,250,000	2,249,843	2,264,655	2,249,844		2		2			14,811	14,811	9,419	
	BRAND ENERGY AND INFRASTRUCTURE SE	J	06/16/2017	BARCLAYS	06/16/2017		110.000	110.000	113.025	110.000							3.025	3.025	,410	
	BRIGHTHOUSE FINANCIAL INC		06/15/2017 .	. JPMORGAN CHASE & CO	10/03/2017		5, 460,000	5,455,468	5,383,253	5,455,543		75		75			(72,291)	(72,291)	39,942	
	BRIGHTHOUSE FINANCIAL INC		06/15/2017 _	. JPMORGAN CHASE & CO	07/26/2017 .	Various	4,340,000	4,310,314	4,288,267	4,310,339		24		24			(22,071)	(22,071)	10,828	
	BROADCOM CORPORATION		01/11/2017 _	DEUTSCHE BANK AG	02/28/2017 .	Various	3,750,000	3,733,425	3,756,128	3,733,532		107		107			22,596	22,596	11,302	
	BROADCOM CORPORATION/BROADCOM CAYM		10/10/2017 .	BANK OF AMERICA/MERRILL LYNCH	11/01/2017	Various	2,100,000	2,099,055	2,095,576	2,099,058		3		3			(3,482)	(3,482)	3,267	
	BURLINGTON NORTHERN SANTA FE LLC		03/06/2017 .	. MORGAN STANLEY	05/09/2017 . 04/24/2017 .	MORGAN STANLEY	750,000 470.000	741,428 . 470,000	755,220 473,400	741,452 470.000		25		25			13,768	13,768	5,414 1,027	
	BWAY HOLDING CO		07/18/2017	Various	04/24/2017		913.000	916.673	914, 171	916.627		(46)		(46)			(2,456)	(2,456)	3,021	2,458
TETEOT NE 4	DIM NOEDING GO		1.377 107 2017	1 1005		BANK OF AMERICA/MERRILL								(10)				(2,400)		Σ, 100
12673P-AJ-4	CA INC		03/15/2017 .	. BANK OF AMERICA/MERRILL LYNCH	04/04/2017 .	LYNCH	1,400,000	1,400,000	1,438,829	1,400,000							38,829		2,285	
	CALERES INC		01/30/2017 _	. BANK OF AMERICA/MERRILL LYNCH	11/09/2017 .	OPPENHEIMER & CO., INC	1,000,000	1,050,000	1,048,750	1,042,162		(7,838)		(7,838)			6,588	6,588	77,778	28,993
	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017 .	.JPMORGAN CHASE & CO	10/04/2017 .		4,900,000	4,892,797	4,924,206	4,893,211		414		414			30,995	30,995	50,593	
	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017 .	JPMORGAN CHASE & CO.	11/28/2017		2,100,000	2,093,616	2, 131, 955	2,093,795		179		179			38 , 160	38 , 160	27,387	
	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017 .		07/06/2017 05/10/2017		2,100,000	2,098,362	2, 134,251 694,974	2,098,365 689,228		3		٥			35,886 5,746	35,886 5,746	11,839	
1404011-011-4	CAPITAL ONL I INANCIAL CONFORATION		05/05/2017 _	INIONOAN STANEET		CITIGROUP GLOBAL MARKETS	700,000	009,220						0					4,013	4,334
14149Y-BJ-6	CARDINAL HEALTH INC		_06/01/2017	BANK OF AMERICA/MERRILL LYNCH	_06/20/2017		1,400,000	1,400,000	1,408,218	1,400,000							8,218	8,218	1,459	
						BANK OF AMERICA/MERRILL								1						
	CARDINAL HEALTH INC		06/01/2017 .	GOLDMAN, SACHS & CO	06/14/2017 .		1,400,000	1,400,000	1,439,788	1,400,000							39,788	39,788	1, 189	
	CATALENT PHARMA SOLUTIONS INC		10/13/2017 .	MORGAN STANLEY	10/18/2017	Various	370,000	370,000	376,938	370,000							6,938	6,938	100	
	CCO HOLDINGS LLC		08/03/2017 _ 04/10/2017 _	BANK OF AMERICA/MERRILL LYNCH	09/08/2017 . 04/10/2017 .	CREDIT SUISSE	110,000	110,000	111,650 _ 292.420	110,000	<b> </b>		<b>}</b>	<b>}</b>	<b>}</b>	}	1,650 2,420	1,650	519	<b> </b>
	CEDAR FAIR LP		10/31/2017 .	JPMORGAN CHASE & CO	12/06/2017	Various		1,396,262	1,435,997	1,396,265		2	l	2	l			2,420	3.434	
	CENCOSUD SA	D	07/12/2017	JPMORGAN CHASE & CO.	07/24/2017	Various	1,400,000	1,395,058	1,394,470	1,395,068		10		10			(598)	(598)	1,589	
	CENOVUS ENERGY INC	A	_04/04/2017	JPMORGAN CHASE & CO.	06/15/2017	Various	700,000	699,251	659,789	699,253		2		2			(39,465)	(39,465)	7,665	
	CENTERPOINT ENERGY RESOURCES CORPO		08/21/2017 .	DEUTSCHE BANK AG	08/22/2017	Various	654,000	650 , 187	657,686	650 , 187			ļ		ļ		7,499	7,499	117	
	CENTURY COMMUNITIES INC		05/30/2017 .	. Various	12/27/2017 .	EXCHANGE	4,030,000	4,029,123	4,029,159	4,029,159		36		36					147,977	4,203
161571-GQ-1	CHAIT_14-A7 ABS		03/22/2017 _	BANK OF AMERICA/MERRILL LYNCH	11/15/2017 .	SCHEDULED REDEMPTION	6,654,000	6,656,599	6,654,000	6,654,000		(2,599)		(2,599)					61,217	3,061
4504411 44 0	CHANGE LEAL THOMPS HOLDINGS III C		00 (00 (00 17	001 814441 04 04 0 0 0 00	00/00/0047	BAIRD (ROBERT W.) & CO.	400.000	400.000	404 405	400 000					]		4 405	4 405		
	CHANGE HEALTHCARE HOLDINGS LLC		02/03/2017 .	GOLDMAN, SACHS & CO	02/03/2017 04/21/2017	INC.	100,000	100,000 . 1,497,585 .	101,125 1,487,381	100,000		13	<u> </u>	13	<u> </u>	}	1, 125	1, 125 (10, 218)	3, 120	
	CHARLES SCHWAB CORPORATION (THE)		10/25/2017 .	CREDIT SUISSE	10/27/2017	Various	1,500,000	1,497,585	1,487,381	1,497,598		13		13			(10,218)	(10,218)	3, 120	
	CHARTER COMMUNICATIONS OPERATING L		09/11/2017 .	Various	11/29/2017	Various	7,850,000	8,034,248	8, 174, 177	8,034,004		(244)		(244)			140 , 174	140,174	143, 126	
	CHARTER COMMUNICATIONS OPERATING L		06/27/2017 .	BANK OF AMERICA/MERRILL LYNCH	07/20/2017	Various	1,400,000	1,388,324	1,383,676	1,388,371		47		47			(4,695)	(4,695)	2,771	30,000
161175-BG-8	CHARTER COMMUNICATIONS OPERATING L		09/11/2017 .	. CITIGROUP GLOBAL MARKETS	09/19/2017	WELLS FARGO	700,000	698,299	713,517	698,300		1		1			15,217	15,217	245	
16412X-AB-1	CHENIERE CORPUS CHRISTI HOLDINGS L		01/25/2017 .	Various	05/09/2017 .		2,285,000	2,430,773	2,426,762	2,426,762		(4,010)		(4,010)					55,935	18,211
						CITIGROUP GLOBAL MARKETS														
I 16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L	1	05/09/2017 .	LEXCHANGE	08/24/2017	1	325,000	344 . 400	350 , 188	343.755	1	(646)	I	(646)	I	1	6 . 433	6.433	13.790	7,956

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

				S	howing Al	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	<b>During Yea</b>	${f ar}$ and ${f Fully}$	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	9	17	18	19	20	21
	_	_	-	_			-	-			12	13	14	15	16	1	. •			· ı
												1.0		10	Total					ı
													Current	Total	Foreign					1
							D==1/-1												1-4	1
							Par Value			D 1/			Year's	Change in	Exchange				Interest	D : 14
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
16412X-AE-5	CHENIERE CORPUS CHRISTI HOLDINGS L		11/29/2017	Various	12/27/2017 .	. Various	3,650,000		3,751,792	3,746,862		(638)		(638)			4,930	4,930	98,877	82,000
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		03/03/2017	Various	05/19/2017 .	Various	660,000	585,750	583, 188	588 , 149		2,399		2,399			(4,962)	(4,962)	13,406	4,348
	CHURCH & DWIGHT CO INC			WELLS FARGO	10/31/2017 .	Various	490,000	486,413	483,119	486,429		16		16			(3,310)	(3,310)	4,894	
171340-AN-2	CHURCH & DWIGHT CO INC		07/20/2017	BANK OF AMERICA/MERRILL LYNCH	08/02/2017 .	GOLDMAN, SACHS & CO	1,400,000	1,398,558	1,403,290	1,398,562		4		4			4,728	4,728	1,470	
405500 DW 0	OLONIA COPPODATION		00 (05 (0047	IDMODOLINI OLIMOF A GO	40 (40 (0047	BANK OF AMERICA/MERRILL	4 000 000	4 507 000	4 570 007	4 507 000							(00, 400)	(00, 400)	4 700	1
	CIGNA CORPORATION		09/05/2017	JPMORGAN CHASE & CO	10/13/2017 .	LYNCH	1,600,000 1,400,000	1,597,392 1,394,624	1,576,897 1,461,838	1,597,393 1,394,746		122		122			(20,496) 67,092	(20,496) 67,092	1,788	
17232III-AN-U	CINIAS CONFORMITON		03/09/2017	JAMONGAN CHASE & CO	00/20/2017 .	NOMURA SECURITIES	1,400,000	1, 394, 024	1,401,030	1,094,740		122		122					14,240	 I
125581-GN-2	CIT GROUP INC		02/17/2017	STIFEL CAPITAL MARKETS	06/08/2017 .	INTERNATIONAL INC	490,000	524.300	527,363	521,200		(3, 100)	l	(3, 100)			6 , 163	6, 163	15,217	7 , 170
	CITADEL LP		11/15/2017	UNION BANK OF SWITZERLAND	11/16/2017	Various	1,425,000	1.424.801	1,446,375	1,424,801							21,575	21,575		, 170
	CITIBANK CREDIT CARD ISSUANCE ABS			BANK OF AMERICA/MERRILL LYNCH	09/20/2017	SCHEDULED REDEMPTION	3,900,000	3,981,047	3,900,000	3,900,000		(81,047)		(81,047)					110, 175	4,285
	CITIGROUP INC		01/04/2017	CITIGROUP GLOBAL MARKETS	06/19/2017	Various	4,500,000	4,500,000	4,555,380	4,500,000		ļ	ļ	ļ	L		55,380	55,380	34,011	
						CITIGROUP GLOBAL MARKETS						1	I							i
	CITIGROUP INC		04/18/2017	CITIGROUP GLOBAL MARKETS	05/16/2017 .		1,400,000	1,400,000	1,390,368	1,400,000							(9,632)	(9,632)	3,996	
	CITRIX SYSTEMS INC		11/13/2017	GOLDMAN, SACHS & CO	11/30/2017 .	Various	1,050,000	1,047,711	1,063,447	1,047,723		12		12			15,724	15,724	2,231	
185401-AG-1	CLEAVER BROOKS INC		12/01/2017 _	RBC DOMINION SECURITIES	12/01/2017 .	KEYCORP	315,000	315,000	320,119	315,000							5,119	5,119		
400001/ 11/ 7	CLIFFS NATURAL RESOURCES INC		00/40/0047	у :	06/29/2017 .	BANK OF AMERICA/MERRILL LYNCH	690.000	000 005	649, 175	690.556		(00)		(00)			(41,381)	(44,004)	44.000	1
	CLUBCORP CLUB OPERATIONS INC		02/13/2017	Various CITIGROUP GLOBAL MARKETS	06/29/2017 .	Various	580,000	690,625	649, 175	631,860		(69)		(69)			(41,381)	(41,381). 59	14,033	22,729
10940N-AU-0	CLUBCONF CLUB OFENATIONS INC		00/01/201/	CITIONOUP GLOBAL MARKETS	09/10/2017 .	JEFFERIES & COMPANY, INC.			031,919			(3,240)		(3,240)						22,129
20030N-BN-0	COMCAST CORP		01/01/2017	ALLSTATE LIFE REINSURANCE	08/22/2017 .	OLITEITEO & COMPANT, TNO.	5,000,000	5,030,190	5, 131, 950	5,028,200		(1.990)		(1,990)			103,750	103,750	173,438	63,750
2000011 511 0	Outlief Coll			ALLOTATE ETTE TETTOOTATIOE		CITIGROUP GLOBAL MARKETS				, 020, 200				1,000)				100,700		
201723-AK-9	COMMERCIAL METALS CO		08/16/2017	CITIGROUP GLOBAL MARKETS	11/15/2017 .		326,000	335,780	332,928	335, 420		(360)		(360)			(2,492)	(2,492)	8,035	4,238
201723-AL-7	COMMERCIAL METALS COMPANY		07/27/2017 _	Various	08/16/2017	Various	1,300,000	1,320,250	1,354,100	1,320,124		(126)		(126)			33,976	33,976	7,304	1,493
						BANK OF AMERICA/MERRILL														ı
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		03/02/2017	BANK OF AMERICA/MERRILL LYNCH	07/12/2017 .	LYNCH	<u>4</u> 80,000	480,000	479,300	480,000							(700)	(700)	3,272	
						BANK OF AMERICA/MERRILL														1
20605P-AH-4	CONCHO RESOURCES INC		09/13/2017 _	BANK OF AMERICA/MERRILL LYNCH	09/14/2017 .	LYNCH	1,050,000	1,046,178	1,055,072	1,046,178							8,894	8,894		
000050 4 1 0	CONICIO DECOLIDOES INO		00/10/0017	DANK OF AMEDICA (MEDDILL LYAKOLI	00/14/0017	CITIGROUP GLOBAL MARKETS	840,000	837,892	856,430								18,539	10 500		1
	CONCHO RESOURCES INC			BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH	09/14/2017 . 07/18/2017 .	BARCLAYS	840,000											18,539		
	CONSTELL IUM NV	D		DEUTSCHE BANK AG		DEUTSCHE BANK AG	550,000	550,000	544,500	550,000				ھ			(5,500)	(5,500)		
210383-AG-0	CONSTELL IUM NV	D	11/02/2017	Various	11/17/2017	DEUTSCHE BANK AG	762,000	766,258	769,620			(23)		(23)			3,386	3,386	1,492	
210000 110 0 222	001012221011111		, 02, 20			BANK OF AMERICA/MERRILL						(20)		(20)			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,,	 I
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017	HSBC SECURITIES, INC	07/31/2017 .	LYNCH	700,000	687,659	694,953	687,665		6		6			7,288	7,288	141	
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017	HSBC SECURITIES, INC.	07/26/2017 _	HSBC SECURITIES, INC	910,000	884,593	900,024								15,431	15,431		
220517-AA-4	CORTES NP ACQUISITION CORP			BANK OF AMERICA/MERRILL LYNCH	12/15/2017	Various	750,000	787,500	808,250	783,499	ļ	(4,001)	ļ	(4,001)			24,751	24,751	55,533	15,802
22160K-AM-7	COSTCO WHOLESALE CORPORATION		05/09/2017	CITIGROUP GLOBAL MARKETS	06/15/2017 .	Various	3,400,000	3,370,658	3,397,106	3,370,750		92	ļ	92		·	26,356	26,356	3,733	
221644-AA-5	COTT HOLDINGS INC	C	03/08/2017	DEUTSCHE BANK AG	03/28/2017 .	DEUTSCHE BANK AG	550,000	550,000	552,750	550,000							2,750	2,750	756	
22282E-AG-7 224044-CK-1	COVANTA HOLDING CORP		03/02/2017 07/24/2017	JPMORGAN CHASE & CO	03/02/2017 . 07/24/2017 .	JPMORGAN CHASE & CO Various	290,000 1,120,000	290,000 1,113,123	292,900 L	290,000 1,113,123							2,900 16,198	2,900 16,198		
	CP OPCO LLC TERM LOAN A			DIRECT	08/01/2017 .		1, 120,000	1, 113, 123	1, 129,322	1, 113, 123		27.626		27,626		·	17, 199	17, 199	79	
	CREDIT AGRICOLE	D	01/26/2017	CREDIT AGRICOLE	02/06/2017 .		1,500,000	1,499,175	1,499,400	1,499,187	·	12,020		12	····		213	213	4,078	·
22535W-AB-3	CREDIT AGRICOLE NY	D	01/03/2017	CREDIT AGRICOLE	01/12/2017	Various	1.500.000	1,492,470	1,505,558	1,492,477		7		7			13,081	13,081	688	
	CREDIT SUISSE GROUP AG	D	_01/04/2017 _	CREDIT SUISSE	02/06/2017	Various	3,000,000	3,000,000	2,995,658	3,000,000							(4,343)	(4,343)	8,118	
226373-AM-0	CRESTWOOD MIDSTREAM PARTNERS LP		03/07/2017	JPMORGAN CHASE & CO		Various	470,000	470,000	470,610	470,000							610	610	96	L
	CRH AMERICA FINANCE INC	C	05/02/2017	HSBC SECURITIES, INC	06/06/2017 .	.Various	1,400,000	1,391,908	1,411,075	1,391,911		3		3			19, 164	19, 164	1,540	
	CROWN CASTLE INTERNATIONAL CORP			BANK OF AMERICA/MERRILL LYNCH	05/23/2017 .		654,000	648,814	661,351	648,819		5		5			12,532	12,532	2, 157	
	CROWNROCK LP / CROWNROCK FINANCE I		10/02/2017 _	CREDIT SUISSE	10/03/2017 .	JPMORGAN CHASE & CO	600,000	600,000	601,500	600,000							1,500	1,500		
21925A-AE-5	CSTN MERGER SUB INC		08/03/2017	GOLDMAN, SACHS & CO	08/03/2017 .	- Various	460,000	460,000	464,708	460,000	ļ	ļ	ļ			}	4,708	4,708		
	CHIPEDI AND EARING INC		04/40/00:-	DANK OF MEDICA MEDDIA	04/40/00:-	BANK OF AMERICA/MERRILL	470	470.655	400.0	470			1				40	10.6==		i
23062P-AE-1	CUMBERLAND FARMS INC		04/18/2017	BANK OF AMERICA/MERRILL LYNCH	04/19/2017 .	LYNCH	470,000	470,000	482,925	470,000							12,925	12,925	264	
23371D-AA-2	DAE EUNDING LLC	0	07/01/0017	MODCAN STANIEV	07/04/0047	SUSQUEHANNA FINANCIAL	400.000	400,000	182,250	400 000		1	I				2,250	0.050		1
	DAE FUNDING LLC	ر	07/21/2017	MORGAN STANLEY	07/24/2017 . 07/24/2017 .	GOLDMAN, SACHS & CO	180,000 270,000	180,000	182,250	180,000 270,000	l	l	ļ		<b></b>			2,250 3,713		 
2001 IU-AD-U	DAL I VIIDING LLC	V	1/2//2///	INCHAN STANLLT		BANK OF AMERICA/MERRILL	Z10,000	270,000	213,113	210,000	·									
23371D-AC-8	DAE FUNDING LLC	С	07/21/2017	MORGAN STANLEY	07/25/2017	LYNCH	270.000	270.000	272,700	270.000	Ì		I				2.700	2.700		<u> </u>
	DAIMLER FINANCE NORTH AMERICA LLC	C		JPMORGAN CHASE & CO		RBC DOMINION SECURITIES	1.500.000	1.499.310	1.503.315	1,499,391		81		81			3.924	3,924	12.458	
	LINE TO THE TOTAL THE PARTY OF LEG	· •		1			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 700,010		, 700, 001	r	01	r		r	r	, 047			

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
	_	-		1	1	1	-	_			12	13	14	15	16	1				
														10	Total					
													Current	Total	Foreign					
							D 1/ 1													
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
23918K-AP-3	DAVITA INC	eigii	06/21/2017	CITIGROUP GLOBAL MARKETS	08/01/2017	- Various	200,000	206.500	206,625	205,987	(Decrease)	(513)	riecognized	(513)	value	Disposai	Disposai	638	5,255	4, 185
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		05/11/2017		12/29/2017		50,000	49,500	50,000	50,000		500		500					351,905	4, 100
L2324E-AC-5	DELOS AIRCRET SARL (ILFC) NEW TLB		01/19/2017		08/09/2017		2,000,000		2,001,515	2,001,516		(123)		(123)			(1)	(1)	37,866	
24823U-AH-1	DENBURY RESOURCES INC		06/08/2017		12/04/2017	Various	350,000	225,975	2,001,313	232,704		6,729		6,729			(2,374)	(2,374)	14,420	6,537
55377G-AH-6	. DH PUBLISHING LP TERM B5 LOA		05/05/2017	EXCHANGE	12/18/2017		3,233,662	3.215.284	3.217.221	3.217.214		1.929		1.929			7	7	72,702	,00,001
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/DIAM		02/16/2017		09/20/2017		1, 120,000	1,372,722	1,396,618	1,369,453		(3,270)		(3,270)			27 . 165	27,165	48,636	8,379
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		02/14/2017			CREDIT SUISSE	700,000		917,791	885,882		(122)		(122)			31,909	31,909	8,280	
					1	BANK OF AMERICA/MERRILL													,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
25278X-AF-6	DIAMONDBACK ENERGY INC		06/01/2017	BARCLAYS	06/19/2017	LYNCH	180,000	186,750	183,825	186,706		(44)	L	(44)	L		(2,881)	(2,881)	591	161
25470D-AM-1	DISCOVERY COMMUNICATIONS INC		02/28/2017				750,000	748,583	756,885	748,651		68		68					10,925	
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		02/28/2017		07/17/2017	JPMORGAN CHASE & CO	1,500,000	1,575,570	1,611,465	1,573,103		(2,467)		(2,467)				38,362	26,338	408
25470D-AN-9	DISCOVERY COMMUNICATIONS LLC		09/07/2017			GOLDMAN, SACHS & CO	700,000	699,727	702,548	699,731		4		4			2,817	2,817	471	
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO	10/26/2017	Various	2,100,000	2,092,503	2,090,445	2,092,524		21		21			(2,079)	(2,079)	2,995	
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		09/07/2017		09/25/2017	Various	1,576,000	1,574,424	1,586,300	1,574,424							11,876	11,876	510	
						BANK OF AMERICA/MERRILL							1							
256677-AE-5	DOLLAR GENERAL CORPORATION		03/28/2017	BANK OF AMERICA/MERRILL LYNCH _	03/30/2017	LYNCH	1,000,000	999,260	1,002,450	999, 260							3, 190	3, 190		
	DRIVE_17-A ABS		01/24/2017		10/12/2017	GOLDMAN, SACHS & CO	3,500,000	3,499,923	3,609,922	3,499,939		16		16			109,983	109,983	103,540	
06742L-AG-8	_ DROCK_14-5 ABS		03/22/2017	WELLS FARGO	11/15/2017	SCHEDULED REDEMPTION	5,400,000	5,404,219	5,400,000	5,400,000		(4,219)		(4,219)					53,280	2,664
						MITSUBISHI UFJ SECURITIES														
26441C-AY-1	DUKE ENERGY CORP		08/07/2017	BANK OF AMERICA/MERRILL LYNCH .	10/11/2017	(USA)	700,000		697,284	697 , 195		9		9			89	89	4,839	
26443C-AA-1	DUKE UNIVERSITY HLTH SYS		06/01/2017		06/02/2017	JPMORGAN CHASE & CO	700,000	700,000	709,961	700,000							9,961	9,961	76	
26817R-AS-7	DYNEGY INC		05/02/2017		05/19/2017	CREDIT SUISSE	780,000	715,650	767 , 180	715,950		300		300			51,230	51,230	38,653	
26817R-BA-5	DYNEGY INC		08/07/2017		10/10/2017	Various	910,000		932,500	903,292		35		35			29,208	29,208	4,620	
278642-AU-7	EBAY INC		05/30/2017		06/16/2017	Various	1,400,000		1,401,166	1,398,841		3		3			2,326	2,326	1,306	
27003B-AA-3	. ELDORADO RESORTS INC		03/15/2017	JPMORGAN CHASE & CO	07/28/2017	EXCHANGE	750,000	750,000	750,000	750,000									14,875	
500457 BB 0	51 I I II I V AND CONDAIN		05 (04 (0047	DANK OF MEDICA MEDDIA I MAKE	40 (04 (0047	BANK OF AMERICA/MERRILL	700 000	200 755	707.047	200 704							7 450	7 450	0.004	
532457-BP-2	ELI LILLY AND COMPANY		05/04/2017		10/04/2017	LYNCHBARCLAYS	700,000	699,755	707,217 2,107,833	699,764 2.097.074		245		9			7,453 10.759	7,453 10.759	8,861	
332437-BU-U	ELI LILLY AND COMPANY		05/04/2017	JPMORGAN CHASE & CO	10/04/201/		2, 100,000	2,096,829	∠, 107,833	2,097,074		243		240			10,759	10,759	20 , 151	
532457-BR-8	ELI LILLY AND COMPANY		05/04/2017	MORGAN STANLEY	05/15/2017	BANK OF AMERICA/MERRILL LYNCH	1,400,000	1,392,426	1,398,516	1,392,429							6,087	6,087	1,383	
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV	D	05/04/2017		02/08/2017	Various				1,392,429				د			7,125	7, 125	1,383	
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP	D	01/05/2017				750.000	662 . 183	704.637	662,663		480		480			41.975	41.975	19.323	
	ENABLE MIDSTREAM PARTNERS LP		03/06/2017		11/01/2017		2,250,000		2,313,036	2,241,769		431		431			71,267	71,267	61,125	
EUETOU AR U	ENDEE III/DOTTENIII I ATTINETIO EL		2.30/00/201/	OTTTGTOOL GEODAE MAINETO	1	BANK OF AMERICA/MERRILL													, 120	
29250N-AR-6	ENBRIDGE INC	Α	06/27/2017	JPMORGAN CHASE & CO.	06/29/2017	LYNCH	1,400,000	1,399,636	1,400,686	1,399,636			1				1,050	1,050		
29250N-AS-4	ENBRIDGE INC	Α	08/07/2017		08/07/2017	Various	3, 136,000		3, 185, 214	3,141,040							44 . 174	44.174	10.831	1,335
29273D-AA-8	ENDO LTD		04/12/2017		11/07/2017	Various	90,000		93, 144	90,000							3,144	3, 144	2,255	
1				1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1	CITIGROUP GLOBAL MARKETS														
29278G-AA-6	. ENEL FINANCE INTERNATIONAL NV	D	05/22/2017	SOCIETE GENERALE	07/18/2017		700,000	692,930	704,424	693,022		92		92			11,402	11,402	3,947	
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	05/22/2017	JPMORGAN CHASE & CO.	06/20/2017	Various	1,400,000	1,397,774	1,426,852	1,397,776		2		2			29,076	29,076	4,249	
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	10/03/2017	JPMORGAN CHASE & CO		BNP CAPITAL MARKETS	1,400,000	1,395,184	1,386,994	1,395,241	ļ	57	ļ	57	ļ	ļ	(8,247)	(8,247)	2,567	L
29273X-AU-0	ENERGY TRANSFER EQUITY LOAN		02/24/2017				1,000,000	994 , 110	1,000,000	994, 382		272	ļ	272		ļ	5,618	5,618	14,772	
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		01/11/2017	BANK OF AMERICA/MERRILL LYNCH .	09/28/2017	JPMORGAN CHASE & CO	750,000	748,395	761,430	748,485		90		90			12,945	12,945	22,313	
					1	CITIGROUP GLOBAL MARKETS							1							
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		01/11/2017		09/20/2017		1,500,000		1,493,655	1,492,317		72	ļ	72	ļ		1,338	1,338	54, 104	
29362U-AB-0	ENTEGRIS INC		11/02/2017		11/09/2017	GOLDMAN, SACHS & CO	200,000		202,750	200,000			<b> </b>		<b> </b>	ļ	2,750	2,750	77	<b> </b>
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017		10/26/2017	WELLS FARGO	700,000	700,000	724,500	700,000							24,500	24,500	7,015	
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS	09/28/2017	WELLS FARGO	700,000	700,000	705,250	700,000							5,250	5,250	4,696	
004407 45 5	FILLULA DIDTIFO I D		00 (00 (05 :-	EVELUNOE	40 (05 (05 :=	BAIRD (ROBERT W.) & CO.	400	405	100	405		,	I	,	I			,	<b>-</b> · · -	
29413X-AB-3	ENVIVA PARTNERS LP		08/08/2017		10/25/2017	INC.	180,000		192,825	185,016		(318)	ļ	(318)	ŀ	<b>}</b>	7,809	7,809	7,447	
	ENVIVA PARTNERS LP/ENVIVA PARTNERS		04/05/2017				2,000,000		2, 119, 170	2, 119, 170		(10,830)		(10,830)			(00 500)	(96.568)	130,806	75,083
299//H-AB-6	EP ENERGY/EP FINANCE INC		05/01/2017	Various	09/27/2017	Various	540,000	523,650	429,333	525,900		2,250		2,250			(96,568)	(96,568)	36,325	7,359
007000 4 1 0	FOTEE LAUDED COMPANIES INC. (TIE)		00/00/0047	DANK OF AMEDICA (MEDDILL 19/40)	00/00/0047	BANK OF AMERICA/MERRILL LYNCH	750 000	740 700	754 000	740 700			1				0 400	0 400	000	
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)		02/06/2017		02/08/2017		750,000		751,823	749,723			<b> </b>		<b> </b>	<u> </u>	2,100	2,100	263	<b> </b>
29736R-AK-6 811054-AG-0	ESTEE LAUDER COMPANIES INC. (THE)		02/06/2017		03/21/201/	CREDIT SUISSE	1,500,000 190,000	1,496,085	1,501,418 192,850	1,496,091 190,000		Jb		Б			5,327 2,850	5,327 2,850	5,533	
	EXELA INTERMEDIATE LLC		06/28/2017		04/21/2017		1,370,000		1,350,434	1,370,000							(19,566)	2,850	2, 192	
	FARMERS INSURANCE EXCHANGE		110/10/2017		10/11/2017	Various	1, 370, 000		1, 350, 434	1,050,000								(19,566)	2, 192	
100000 I-AL-2	THE PROPERTY OF THE PROPERTY O																			

				SI	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		hange in Bo	ok/Adjusted C	Carrying Value	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of				Valuation					Gain	Gain	Total Gain	Received	
		F	D-4-		D:	NI==== = = #			0	Carrying		(Amort-	Temporary	Carrying	Adjusted					Interest
Identi-	5	For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
31428X-BN-5	. FEDEX CORP		01/03/2017	WELLS FARGO	01/12/2017 .	. BNP CAPITAL MARKETS	750,000	742,095	751,088			4		4				8,988	1, 100	
32007U-BV-0	FIRST DATA CORP 2024 NEW DOL TL		05/01/2017	EXCHANGE	11/15/2017 .	Various	4,087,107	4,079,434	4,080,513	4,080,510		1,076		1,076			2	2	82,413	
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	03/16/2017	JPMORGAN CHASE & CO	03/17/2017 .	JPMORGAN CHASE & CO	530,000	530,000	530,000	530,000							(000)	(000)		
335934-AL-9 33767D-AA-3	FIRST QUANTUM MINERALS LTD	A	03/16/2017	JPMORGAN CHASE & CO	03/17/2017 .	JPMORGAN CHASE & CO	530,000	530,000	529,338 192,850	530,000							(663) 2.850	(663) 2.850		
337932-AH-0	FIRSTCASH INCFIRSTENERGY CORPORATION		05/18/2017 06/19/2017	CREDIT SUISSE	05/18/2017 . 06/26/2017 .	. STIFEL CAPITAL MARKETS Various	2,100,000	2,093,007	2,124,031	2,093,016							31,015	31,015	1,365	
337932-AJ-6	FIRSTENERGY CORPORATION		06/19/2017	MORGAN STANLEY	06/20/2017 .	Various	1,050,000	1,043,375	1,064,532	1,043,375		9		9			21, 157	21, 157	283	
33936Y-AA-3	FLEX ACQUISITION COMPANY INC		01/11/2017	CREDIT SUISSE	01/17/2017	Various	250.000	250,000	253,750	250,000							3.750	3.750	78	
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/09/2017	JPMORGAN CHASE & CO	07/28/2017	Various	650.000	650.000	674.375		<u> </u>						24.375	24,375	7.403	
345397-YL-1	FORD MOTOR CREDIT COMPANY LLC		03/28/2017	CITIGROUP GLOBAL MARKETS	04/03/2017	Various	1,680,000	1,680,000	1,687,249	1,680,000							7,249	7,249	935	
34530T-AE-4	FORDL 15-A ABS		03/22/2017	Various	09/15/2017	SCHEDULED REDEMPTION	7,125,000	7, 125, 630	7,125,000	7,125,000		(630)	[	(630)	[		,210		34,526	3,111
	FREEPORT-MCMORAN INC		07/21/2017	RBC DOMINION SECURITIES	09/18/2017	CREDIT SUISSE	460,000	444,475	456,550	444,740		265		265			11,810	11,810	7,326	
	FREEPORT-MCMORAN INC		06/28/2017	EXCHANGE	12/11/2017 .	. CALLED @ 101.875	980,000	984,902	980,000			(2,598)	)	(2,598)	)		(2,303)	(2,303)	54,826	7,609
35671D-BZ-7	. FREEPORT-MCMORAN INC		06/28/2017	EXCHANGE	09/18/2017 .	. CALLED @ 102.458	450,000	432,631	450,000	433,495		864		864			16,505	16,505	22,406	
35906A-AZ-1	. FRONTIER COMMUNICATIONS CORP		08/24/2017	Various	11/03/2017 .	_ Various	525,000	485,438	449,963	486,025		587		587			(36,062)	(36,062)	41,559	27 , 194
302941-AM-1	FTI CONSULTING INC		04/21/2017 _	JPMORGAN CHASE & CO.	07/06/2017 .	_ WELLS FARGO	370,000	384,800	382,950	383,410		(1,390)	)	(1,390)	)		(460)	(460)	14,553	9,928
						BAIRD (ROBERT W.) & CO.														
366651-AB-3	GARTNER INC		03/16/2017	GOLDMAN, SACHS & CO	03/20/2017 .	. INC	190,000	190,000	191,900	190,000							1,900	1,900		
361448-AW-3	GATX CORP		01/01/2017	ALLSTATE LIFE REINSURANCE	08/14/2017 .	CANTOR FITZGERALD	5,000,000	4,804,665	4,982,500	4,817,488		12,823		12,823			165,012	165,012	143,090	41,076
361448-AZ-6	GATX CORPORATION		02/06/2017	CITIGROUP GLOBAL MARKETS	06/15/2017 .	BARCLAYS	1,500,000	1,496,160	1,528,470	1,496,274		114		114			32, 196	32, 196	21,015	
37045V-AP-5 37045X-BS-4	GENERAL MOTORS CO		08/02/2017 01/11/2017	DEUTSCHE BANK AG DEUTSCHE BANK AG	10/02/2017 .	Various	2,800,000	2,798,236 1,498,020	2,840,905	2,798,239		3		3			42,665 17.053	42,665	9,914	
37045X-B5-4	GENERAL MOTORS FINANCIAL CO INC		01/11/2017	DEUTSCHE BANK AG	03/31/2017	. Various	1,500,000	1,498,020	1,515,150 1,516,005	1,498,097		39		39			18, 141	18, 141	14,319	
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO INC		01/01/2017 _	ALLSTATE LIFE REINSURANCE	04/03/2017 .	WELLS FARGO	2,500,000	2,479,980	2,566,600	2,481,063		1.083		1.083			85.537	85,537	109.590	
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		08/07/2017	WELLS FARGO	10/11/2017	BARCLAYS	700,000	700,000	698,250	700,000		,,000		,,000			(1,750)	(1,750)	7,457	
	GENON ENERGY INC		04/13/2017	BANK OF AMERICA/MERRILL LYNCH	05/19/2017	CREDIT SUISSE	270,000	181,575	197,775	183,274		1.699		1,699			14,501	14,501	2,888	
	GFL ENVIRONMENTAL INC	A	05/03/2017	BARCLAYS	05/03/2017	BARCLAYS	230,000	230.000	232.875	230,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,000			2,875	2,875		
						CITIGROUP GLOBAL MARKETS											,	,		
37953T-AB-1	GLOBAL SHIP LEASE INC	D	10/23/2017	CITIGROUP GLOBAL MARKETS	10/23/2017		300,000	297,000	303,000	297,000							6,000	6,000		
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE		02/13/2017	GOLDMAN, SACHS & CO	04/10/2017 .	Various	3,000,000	2,997,990	3,016,605	2,998,016		26		26			18,589	18,589	22, 138	3,208
38148B-AD-0			10/18/2017	GOLDMAN, SACHS & CO	10/20/2017 .	GOLDMAN, SACHS & CO	1,400,000	1,400,000	1,405,600	1,400,000							5,600	5,600		
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE		10/24/2017	GOLDMAN, SACHS & CO.	10/31/2017 .	GOLDMAN, SACHS & CO	1,400,000	1,400,000	1,414,630	1,400,000							14,630	14,630	312	
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		11/16/2017	BANK OF AMERICA/MERRILL LYNCH	12/05/2017 .	JPMORGAN CHASE & CO	300,000	310,500	312,750	310,342		(158)	)	(158)	)		2,408	2,408	940	214
390607-AD-1	GREAT LAKES DREDGE & DOCK CORPORAT		05/18/2017	DEUTSCHE BANK AG	05/18/2017 .	. DEUTSCHE BANK AG	520,000	520,000	526,500	520,000							6,500	6,500		
391164-AG-5	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN, SACHS & CO.	07/19/2017 .	. CALLED @ 101.000	2,250,000	2,248,245	2,250,000	2,248,450		205		205			1,550	1,550	42,813	
391164-AH-3	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN, SACHS & CO	07/19/2017 .	CALLED @ 101.000	3,000,000	2,997,720	3,000,000	2,997,871		151		151 169			2, 129	2, 129	64, 125	
	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN, SACHS & CO.	07/19/2017	CALLED @ 101.000	1,500,000	1,494,270	1,500,000	1,494,439	}	169		169			5,561	5,561	36,125	00.001
391164-AK-6 391382-AB-4	GREAT PLAINS ENERGY INCORPORATED		07/10/2017 05/23/2017	Various WELLS FARGO	07/19/2017 . 06/19/2017 .	. Various	2,525,000	2,538,938 1,389,052	2,571,875 1,404,977	2,538,940 1,389,063		2		2			32,935	32,935 15,914	53,979	23,388
	GREYSTAR EQUITY PARTNERS VII REIT	V	05/23/2017	JPMORGAN CHASE & CO.		. Various	500,000	1,389,052	1,404,977	500,000							4.871	4,871	3,4/0	
000010-AD-2	UNILIONAL EQUITI FARINCIO VII REII		11/03/201/	UI MOTUAN CIASE & CO.	11/13/201/ .	UNION BANK OF SWITZERLAND				000,000,000										
398545-AA-1	GRINDING MEDIA INC		07/12/2017	MORGAN STANLEY	08/03/2017	S OH DAIN OF OFFICEAND	200,000	215.500	216.500	215,314	]	( 186 )	1	( 186 )	)		1. 186	1, 186	2, 172	1,311
	HALCON RESOURCES CORP		02/09/2017	JPMORGAN CHASE & CO.	04/05/2017	OPPENHEIMER & CO., INC	450,000	450,000	444,375	450,000		(100)	,	100	,		(5,625)	(5,625)	4,556	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	HB FULLER CO		.02/09/2017	JPMORGAN CHASE & CO.	.04/20/2017	CANTOR FITZGERALD	1.500.000	1.493.265	1.532.160	1.493.374		109		109			38.786		11.833	
	HCA INC		11/16/2017	BANK OF AMERICA/MERRILL LYNCH	12/18/2017	Various	900,000	902,625	911,428	902,625							8,802	8,802	20,768	7,988
	HEINEKEN NV	D	03/20/2017	CREDIT SUISSE	04/21/2017	Various	2,100,000	2,086,392	2, 114, 308	2,086,418		26		26			27,890	27,890	1,838	
423012-AG-8	HEINEKEN NV	D	03/20/2017	JPMORGAN CHASE & CO	06/07/2017	.Various	1,400,000	1,389,094	1,433,943	1,389,112		18		18			44,831	44,831	6, 175	
	HESS CORPORATION		06/15/2017	MORGAN STANLEY	08/01/2017 .	JPMORGAN CHASE & CO	700,000	711,445	721,070	711,426		(19)		(19)			9,644	9,644	13,872	
						BANK MONTREAL / NESBITT		I			]									
	HIGH RIDGE BRANDS CO		03/17/2017	BANK MONTREAL / NESBITT BURNS	05/24/2017 .	_BURNS	1,020,000	1,020,000	1,014,160	1,020,000							(5,840)	(5,840)	12, 191	
436440-AK-7	HOLOGIC INC		10/04/2017	GOLDMAN, SACHS & CO	10/05/2017 .	. CANTOR FITZGERALD	100,000	100,000	100,500	100,000							500	500		
						MIZUHO SECURITIES USA					]									
	HOME DEPOT INC		05/24/2017	JPMORGAN CHASE & CO.	09/14/2017 .	_ INC.	4,200,000	4,200,000	4,209,198	4,200,000							9, 198	9, 198	16,907	
	HSBC HOLDINGS PLC	D	03/06/2017	HSBC SECURITIES, INC.	03/31/2017 .	. Various	3,000,000	3,000,000	3,006,240	3,000,000	<b>}</b>	ļ		ļ			6,240	6,240	2,990	<b> </b>
	HSBC HOLDINGS PLC	D	03/06/2017	HSBC SECURITIES, INC.	05/17/2017 .	. Various	1,500,000	1,500,000	1,522,553	1,500,000							22,553	22,553	5,809	
444859-BG-6	- HUMANA INC		03/13/2017	JPMORGAN CHASE & CO	06/15/2017 .	GOLDMAN, SACHS & CO	525,000	524,501	583,690	524,503		2		2			59, 187	59, 187	6,580	
451100 DF 0	LOALIN ENTERDRICES I D		02/16/0017	DAIDD (DODEDT W ) 0 00 INC	03/23/2017	CITIGROUP GLOBAL MARKETS	215.000	218.763	216,438	218.747	]	/45		/45	J		(2.310)	(2.310)	1.912	4 75
40 I IUZ-BF-3	. ICAHN ENTERPRISES LP		U3/10/2U1/	BAIRD (ROBERT W.) & CO. INC	U3/23/201/ _		215,000	218,763	∠16,438	218,74/	ļ	j( 15)	l <b></b>	j( 15)	/		(2,310)	(2,310)	1,912	1,754

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo			e	17	18	19	20	21
		-					_	-			12	13	14	15	16			_		
															Total					
													Current	Total	Foreign					
							D 1/ 1													
							Par Value					_	Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		Ear	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying			(Loss) on	During	and
	B	For-														(Loss) on	(Loss) on			
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
451102-BG-1	. ICAHN ENTERPRISES LP		03/23/2017		05/31/2017		1,450,000	1,469,100	1,468,199	1,468,199		(901)		(901)					33,481	11,368
44962L-AB-3	. IHS MARKIT LTD		07/10/2017		09/26/2017		2,370,000	2,445,350	2,532,238	2,443,604		(1,746)		(1,746)					62,846	27,838
458140-AY-6	INTEL CORPORATION		05/08/2017		05/09/2017	HSBC SECURITIES, INC	700,000	695,933	697,718	695,933							1,785	1,785	80	
45824T-AY-1	INTELSAT JACKSON HOLDINGS TL	D	06/19/2017		07/06/2017	Various	550,000	550,000	552,501	550,000							2,501	2,501	353	
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES		05/15/2017		07/06/2017	Various	1,400,000		1,433,617	1,395,111		11		11			38,506	38,506	8,269	
462613-AL-4	IPALCO ENTERPRISES INC		08/17/2017		10/04/2017		1,960,000	1,958,060	1,973,250	1,958,089		29		29			15, 161	15, 161	8,720	
46284V-AC-5	IRON MOUNTAIN INC		09/06/2017		09/19/2017		460,000	460,000	464,713	460,000							4,713	4,713	112	
45031U-CC-3	ISTAR INC		09/14/2017			U.S. BANCORP	465,000	465,000	472,556	465,000	ļ	<b></b>	ļ	L	ļ	L	7 ,556	7,556		ļ
45031U-CD-1	ISTAR INC		09/14/2017	7 JPMORGAN CHASE & CO	09/15/2017	Various	465,000	465,000	467,325	465,000			L				2,325	2,325		L
466253-AA-9	J2 CLOUD SERVICES LLC		06/22/2017	7 CITIGROUP GLOBAL MARKETS	06/22/2017	Various	640,000	640,000	650,855	640,000							10,855	10,855		
469815-AH-7	JACOBS ENTERTAINMENT INC		01/30/2017	7 CREDIT SUISSE	03/28/2017	Various	525,000		539,438	528,673		(77)		(77)			10,764	10,764	5, 135	
466112-AP-4	JBS USA FINANCE INC		05/18/2017		06/09/2017	Various	370,000	377,400	355, 195	377,348		(52)		(52)	L		(22, 153)	(22, 153)	8,640	7,729
466112-AR-0	JBS USA LLC		05/19/2017		05/30/2017	Various	334,000		321,070			(17)		(17)	L		(18,293)	(18,293)	8,855	8,453
466112-AH-2	JBS USA LLC/JBS USA FINA		05/23/2017		05/24/2017	WELLS FARGO	500,000	492,500	500,000	492,527		27		27			7 , 473	7,473	13,635	13, 177
47232M-AD-4	JEFFERIES FINANCE LLC		_07/20/2017			CANTOR FITZGERALD	450,000		450,000	450,000							,	,		
				7		JEFFERIES & COMPANY, INC.	,	,		,										
47233J-AG-3	JEFFERIES GROUP LLC		01/09/2017	7 JEFFERIES & COMPANY, INC	01/17/2017	, , ,	750,000	745,545	751,412	745,546		1		1			5.866	5.866	151	
475795-AC-4	JELD-WEN INC	1	12/07/2017	7 WELLS FARGO		STIFEL CAPITAL MARKETS	220,000		221, 100	220,000							1.100	1.100		
475795-AD-2	JELD-WEN INC		12/07/2017			CANTOR FITZGERALD	330,000		331,959	330,000							1,959	1,959		
47760Q-AA-1	JIMMY 17-1 ABS		06/28/2017		11/27/2017		2,500,000		2,515,781	2,509,133		(672)		(672)			6,648	6,648	35,580	
478160-CF-9	JOHNSON & JOHNSON		.02/28/2017			JPMORGAN CHASE & CO.	1,500,000	1,496,190	1.450.215	1,496,195		5		5			(45,980)	(45,980)	1.964	
478160-CG-7	JOHNSON & JOHNSON		02/28/2017			Various	1,500,000	1,496,505	1,455,008	1,496,508		3		3			(41,501)	(41,501)	2,656	
478160-CL-6	JOHNSON & JOHNSON		11/08/2017		11/20/2017		1,400,000	1,395,842	1,393,806	1,395,845		3		3			(2,039)	(2,039)	1,090	
478160-CM-4	JOHNSON & JOHNSON		11/08/2017			DEUTSCHE BANK AG	1,400,000		1,389,976	1,394,724		2		2			(4.748)	(4.748)	1,225	
47 0 100 Om 4	OG HOOM & OG HOOM		111, 00, 2011	dimondrati dimon di doc.	11/20/2017	BANK OF AMERICA/MERRILL	, , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		02/02/2017	7 CITIGROUP GLOBAL MARKETS	02/08/2017	LYNCH	1, 126,000	1, 115, 731	1,148,047	1, 115, 734		3		3			32,314	32,314	845	
47987L-AA-9	JONAH ENERGY LLC		.09/28/2017		10/24/2017	Various	925.000		930.550	925.000		υ		υ			5.550	5.550	866	
46647P-AA-4	JPMORGAN CHASE & CO		02/14/2017		03/02/2017	Various	2,250,000	2,250,000	2,254,800	2,250,000							4.800	4.800	2.396	
46647P-AH-9	JPMORGAN CHASE & CO		05/23/2017		06/15/2017	GOLDMAN, SACHS & CO	2,800,000	2,800,000	2,814,336	2,800,000							14,336	14,336	4,758	
	JPMORGAN CHASE & CO		07/17/2017		11/01/2017	MORGAN STANLEY	700,000		716,765	700,000							16,765	16,765	7,762	
40047F-AN-2	JEMONUAN CHACL & CO		1.377 1772017	7 OF MONDAIN CHASE & CO	11/01/2017	CITIGROUP GLOBAL MARKETS			10,705											
46647P-AL-0	JPMORGAN CHASE & CO		11/03/2017	7 JPMORGAN CHASE & CO.	11/08/2017	CITIONOUP GLOBAL MARKETS	1,400,000	1,400,000	1.399.510	1,400,000							(490)	(490)		
4004/F-AL-U	. JENIONUANI CHASE & CO		11/03/201/	SUNTRUST INVESTMENT SERVICES.	11/00/201/		1,400,000	1,400,000	1,389,510	1,400,000							(490)	(490)		
40E404 DO 0	KANCAC CLTV DOWED & LICHT COMPANY		00/10/0017		11/01/0017	Vanious	075 000	070 000	000 045	070 040		45		45			FO 000	FO 000	10 510	
485134-BQ-2	KANSAS CITY POWER & LIGHT COMPANY KAR AUCTION SERVICES INC		06/13/2017		11/01/2017	Various	875,000 450,000		922,845 459,000			15		15			50,202 9,000	50,202 9,000	13,516	
402381-88-7	THAN MUCITUM SERVICES INC		1.05/22/201/	7JPMORGAN CHASE & CO	05/20/201/	BAIRD (ROBERT W.) & CO.	450,000	450 , 000	409,000	430,000							9,000	9,000		
400E0N 40 0	KEC HOLDING CO	1	06/40/0047	7 COLDMAN SACHS 8 CO	06/12/2017	INC.	000 000	200 000	301,500	000 000			1				1,500	4 500		
48250N-AC-9	KFC HOLDING CO		06/12/2017				300,000			300,000	·		·		·			1,500	0.440	<b>}</b>
494368-BW-2	KIMBERLY-CLARK CORPORATION		05/01/2017		05/31/2017		1,400,000	1,389,948	1,402,888	1,389,959		11		11			12,928	12,928	3,413	·
50077D-AE-4	KRATON POLYMERS LLC/KRATON POLYMER		03/17/2017			DEUTSCHE BANK AG	370,000		373,238	370,000							3,238	3,238		
501044-DG-3	KROGER CO		01/17/2017		02/24/2017		2,250,000		2,218,605	2,247,011		3		3			(28,406)	(28,406)	6,304	·
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	Ü	02/09/2017	7 BARCLAYS		CREDIT SUISSE	250,000	250,000	247,500	250,000	<b> </b>	<b> </b>	<b> </b>		<b> </b>	ļ	(2,500)	(2,500)	12,688	<b>}</b>
505400	LABORATORY CORPORATION OF CONTROL	1	00//= :=:	7	00 /45 /55 /5	JEFFERIES & COMPANY, INC.	,				I		I		1					İ
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		08/15/2017		09/15/2017		1,400,000		1,416,730	1,397,899		13		13			18,831	18,831	3,780	
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LL		03/02/2017			DEUTSCHE BANK AG	490,000	490,000	493,675	490,000							3,675	3,675		
526057-BZ-6	LENNAR CORPORATION		04/19/2017		11/16/2017	SEAPORT GROUP	370,000		378,325	370,215	<b></b>	(16)	<b></b>	(16)	<b>}</b>		8,110	8,110	9,343	<b>}</b>
52603F-AD-0	LFT_17-1 ABS		06/22/2017		11/16/2017	Various	4,000,000		4,002,187	3,999,302	<b> </b>	121	<b></b>	121	ļ		2,885	2,885	44,651	ļ
53219L-AP-4	LIFEPOINT HEALTH INC		05/11/2017		06/09/2017	EXCHANGE	1,000,000	1,012,500	1,012,357	1,012,357		( 143)		( 143)	ļ				5,674	2,240
536797-AC-7	LITHIA MOTORS INC		07/17/2017		08/01/2017	JPMORGAN CHASE & CO	400,000	400,000	412,000	400,000							12,000	12,000	583	
53944Y-AD-5	LLOYDS BANKING GROUP PLC	D	01/04/2017		02/24/2017	Various	3,750,000	3,724,050	3,706,860	3,724,294		244		244			(17,434)	(17,434)	15,938	ļ
548661-DP-9	LOWES COMPANIES INC		04/19/2017			GOLDMAN, SACHS & CO	700,000	698,922	704,060		ļ	12	ļ	12	ļ	ļ	5, 126	5, 126	2,833	ļ
548661-CW-5	LOWE'S COMPANIES INC		01/01/2017			WELLS FARGO	5,000,000	5, 122, 605	5, 193, 900	5, 108, 493		(14, 112)		(14, 112)	ļ		85,407		133,900	32,933
50212Y-AB-0	LPL HOLDINGS INC		09/07/2017			Various	1, 130,000	1, 149,500	1, 162, 465	1, 148,870		(630)		(630)			13,595	13,595	24,800	623
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		02/21/2017		06/06/2017	JPMORGAN CHASE & CO	1,500,000	1,484,520	1,498,095	1,484,870		350		350			13,225	13,225	14, 146	ļ
55305B-AN-1	M/I HOMES INC		07/31/2017		10/18/2017	EXCHANGE	700,000	700,000	700,000	700,000	ļ		ļ		ļ	ļ			8,203	ļ
565849-AP-1	MARATHON OIL CORP		07/13/2017		11/29/2017		2,800,000		2,853,456	2,789,897		145		145			63,559	63,559	21,603	
570535-AS-3	MARKEL CORPORATION		10/30/2017	7 WELLS FARGO	10/31/2017		1,400,000	1,391,362	1,399,762	1,391,362							8,400	8,400		
1		1		1		BANK OF AMERICA/MERRILL		1			1		I		1					1
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		01/09/2017	7 BANK OF AMERICA/MERRILL LYNCH .	01/11/2017	LYNCH	525.000	521,672	528.649	521.672	1	1 1	1	1	1		6.977	6.977	317	l

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16	1			-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For	Doto		Dianagal	Name of	Shares		Consid	Value at		ization)/	Impairment		Carrying			(Loss) on	During	
	Description	For-	Date	Name of Vendor	Disposal Date	Name of Purchaser	(Stock)	Actual Cost	Consid- eration		Increase/ (Decrease)	Accretion	Recognized	Valu (12 + 13 - 14)	Value	(Loss) on Disposal	(Loss) on Disposal		Year	and Dividends
fication	Description  MASCO CORPORATION	eign		JPMORGAN CHASE & CO.		GOLDMAN, SACHS & CO			691,446	Disposal		Accretion	Recognized	13 - 14)	value	Disposai	(7,906)	Disposal		Dividends
574599-BN-5	MASCU CORPORATION		06/12/2017 .	JPWUHGAN CHASE & CO	01/01/2011 .	BANK OF AMERICA/MERRILL	700,000		091,440			د		د			(7,906)	(7,906)	1,429	
575385-AA-7	MASONITE INTERNATIONAL CORP	Α	09/25/2017	BANK OF AMERICA/MERRILL LYNCH	09/25/2017	LYNCH	103,000	107,120	107,893	107, 120							773	773	193	193
			11/17/2017	JPMORGAN CHASE & CO.		Various	420,000		418,950	415,913							3,037	3,037		
	MATTAMY GROUP CORP	A	09/20/2017 .	CREDIT SUISSE	09/25/2017 .	CREDIT SUISSE	180,000		183, 150	180,000							3, 150	3, 150	33	
						CITIGROUP GLOBAL MARKETS														
	MEG ENERGY CORP	A	01/12/2017 .	BARCLAYS	05/01/2017		180,000	180,000	177,075	180,000							(2,925)	(2,925)	3, 153	
59001A-AZ-5	MERITAGE HOMES CORP		06/22/2017	CITIGROUP GLOBAL MARKETS	09/25/2017	Various	3,670,000	3,668,000	3,669,201	3,668,030		30	}	30		·	1, 172	1, 172	48,966	2,392
59001A-BA-9	MERITAGE HOMES CORP		09/25/2017	EXCHANGE	10/05/2017	CITIGROUP GLOBAL MARKETS	565,000	563,614	570,650	563,619		£	]	5		1	7,032	7,032	9,974	8,767
	MEXICHEM SAB DE CV	D	09/25/2017	MORGAN STANLEY		Various	1.610.000	1.596.895	1.610.893	1.596.921		 27		ວ 97			13.972		1,602	0,101
59284B-AG-3		D	09/27/2017	MORGAN STANLEY		Various	1,260,000	1,233,212	1,229,980	1,233,246		34		34			(3,266)	(3,266)	6,869	
	MEXICO (UNITED MEXICAN STATES) (GO	D	03/16/2017	DEUTSCHE BANK AG		BARCLAYS	1,800,000	1,794,168	1,812,600	1,794,168							18,432	18,432		
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		06/26/2017 .	Various	09/11/2017 .	. JPMORGAN CHASE & CO	1, 162,000	1, 176, 430	1, 182, 335	1, 176, 153		(277)		(277	)		6 , 182	6, 182	27,888	13,927
	MGM GROWTH PROPERTIES OPERATING PA		03/08/2017 .	EXCHANGE	06/19/2017 .	_ JPMORGAN CHASE & CO	160,000	160,000	175,200	160,000							15,200	15,200	5,775	3, 175
	MICHAEL KORS USA INC		10/05/2017	JPMORGAN CHASE & CO		GOLDMAN, SACHS & CO	700,000		702, 184	696,556							5,628	5,628		
	MICRON TECHNOLOGY INC		04/27/2017 .	EXCHANGE	11/16/2017 .		6,825,000		6,825,000	6,865,671		(5,829)		(5,829	)		(40,671)	(40,671)	1,012,172	59,719
	MICROSOFT CORP		01/01/2017 .	ALLSTATE LIFE REINSURANCE HSBC SECURITIES, INC		. U.S. BANCORP	10,000,000	9,816,550 2,242,013	9,991,700 2,252,475	9,828,582 2,242,013		12,032		12,032			163,118 10,463	163,118	146,458	39,583
	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		Various	3,000,000	2,993,490	3, 109, 253	2,993,514		24		24			115,739	115,739	13,581	
	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		Various	1.500.000	1.495.965	1.529.063	1,495,970		5		5					4,870	
	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		HSBC SECURITIES, INC	1,500,000	1,495,575	1,517,535	1,495,575							21,960	21,960		
60467P-AQ-7	MIRANT AMERICAS GENR LLC		04/18/2017 .	CREDIT SUISSE	05/15/2017 .	_ MORGAN STANLEY	200,000	186,500	171,000	186,684		184		184			(15,684)	(15,684)	2,219	944
61744Y-AG-3	MORGAN STANLEY		04/19/2017 _	MORGAN STANLEY		MORGAN STANLEY	1,400,000	1,400,000	1,405,432	1,400,000							5,432	5,432	4,707	
61744Y-AH-1	MORGAN STANLEY		05/16/2017	MORGAN STANLEY		MORGAN STANLEY	1,400,000	1,397,074	1,403,962	1,397,079		5		5			6,883	6,883	321	
61744Y-AK-4	MORGAN STANLEY		07/19/2017 .	MORGAN STANLEY	07/27/2017 .	. MORGAN STANLEY	5,600,000	5,600,000	5,602,296	5,600,000							2,296	2,296	3,910	
61746B-EF-9 61746B-EG-7	MORGAN STANLEY MORGAN STANLEY		01/17/2017 . 01/17/2017 .	MORGAN STANLEY		. Various Various	1,500,000 2,250,000	1,484,985 2,234,745	1,486,380 2,298,518	1,485,063 2,234,796		/8 51		/8			1,317 63,721	1,317 63.721	3,398	
55336V-AK-6			01/17/2017 .	CITIGROUP GLOBAL MARKETS		Various		2,234,745		2,234,790		222					51,235	51,235	20, 143 67, 891	
55336V-AL-4			02/07/2017 .	CITIGROUP GLOBAL MARKETS	06/14/2017		1,800,000		1,856,349	1,787,510		38		38					20, 150	
000001 112 1 222				0		BANK OF AMERICA/MERRILL	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 555, 516											
62539B-AA-3	MULTI-COLOR CORP		09/20/2017 .	BANK OF AMERICA/MERRILL LYNCH		LYNCH	370,000	370,000	373,238	370,000							3,238	3,238	2,405	
626717-AJ-1	MURPHY OIL CORPORATION		08/04/2017 .	JPMORGAN CHASE & CO	08/23/2017		1,050,000	1,050,000	1,048,435	1,050,000							(1,565)	(1,565)	891	
	NATIONAL AUSTRALIA BANK LIMITED	D	01/04/2017 .	MORGAN STANLEY		_Various	1,500,000	1,498,500	1,504,328	1,498,513		13	ļ	13			5,815	5,815	5,396	<b></b>
	NATIONAL RURAL UTILITIES COOPERATI		04/18/2017 .	JPMORGAN CHASE & CO.	08/22/2017 .	Various	2,500,000	2,494,875	2,524,263	2,495,022		147		147			29,241	29,241	25,417	
63938C-AF-5 644532-AA-1		Λ	03/02/2017 _	JPMORGAN CHASE & CO	03/13/2017 _ 05/10/2017 _	_ Various _ Various	290,000	289,878	291,050 327,200	289,879 320,000			·				1,171 7,200	1,171 7,200	294	
	NEW HOME COMPANY INC	۸	05/04/2017	CREDIT SUISSE	05/10/2017				1.590.730	1.582.207		(598)	<b> </b>	(598)		·			53.674	9,800
	NEW HOME COMPANY INC		09/11/2017	EXCHANGE	12/08/2017		810,000		842,523			(471)		(471			21,665	21,665	35,974	28,384
5.55.5 ND 5					03/201/	CITIGROUP GLOBAL MARKETS		521,525		, 000				(471)			1,000	1,000		, 004
	NEWFIELD EXPLORATION COMPANY		07/25/2017	CITIGROUP GLOBAL MARKETS	12/01/2017		518,000		550,785	537,446		(627)		(627	)		13,339	13,339	11,023	2,088
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/25/2017 .	.CREDIT SUISSE	05/12/2017 .	. MORGAN STANLEY	700,000	698,012	704,361	698,021		9		9			6,340	6,340	1,312	
				1		CITIGROUP GLOBAL MARKETS							]			1				
	NEXTERA ENERGY CAPITAL HOLDINGS IN		10/30/2017 .	GOLDMAN, SACHS & CO.	11/02/2017 .	IDMODONN CHACE 9 00	1,680,000		1,687,525	1,680,000							7,525	7,525	523	
0534ZU-AB-8	NEXTERA ENERGY OPERATING PARTNERS		09/18/2017 _	BARCLAYS	10/30/2017	JPMORGAN CHASE & CO BANK OF AMERICA/MERRILL	280,000	280,000	282,100	280,000			}			·	2,100	2, 100	1,260	·
65342R-AA-8	NEP CORP		12/11/2017	BANK OF AMERICA/MERRILL LYNCH	12/11/2017 .	LYNCH	65,000	65.000	65.325	65,000							325	325	1,874	1,874
	NGL ENERGY PARTNERS LP		02/22/2017	RBC DOMINION SECURITIES	12/11/2017 .	EXCHANGE	1,500,000	1.590.000	1.582.236	1,582,141		(7,859)		(7.859	)		95	95		38,438
						MIZUHO SECURITIES USA	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,											55, .60
	NGL ENERGY PARTNERS LP		08/14/2017 .	EXCHANGE	09/06/2017	INC	1,500,000		1,443,750	1,581,093	L	(1,144)		(1,144)	)	ļ	(137,343)	(137,343)	39,688	32, 188
	NGPL PIPECO LLC		07/25/2017 .	RBC DOMINION SECURITIES		GOLDMAN, SACHS & CO	500,000	500,000	513,750	500,000							13,750	13,750	7,380	
	NIELSEN COMPANY LUXEMBOURG SARL	D	01/25/2017 .	JPMORGAN CHASE & CO.	03/28/2017 .	. RBC DOMINION SECURITIES	490,000		483,875	490,000							(6, 125)	(6, 125)	4,083	
654106-AC-7			01/01/2017 .	ALLSTATE LIFE REINSURANCE	05/16/2017	_ MORGAN STANLEY	10,000,000	9,752,540	9,864,200	9,766,348		13,808		13,808			97,852	97,852	123,750	37,500
65473Q-BG-7 655664-AR-1	NISOURCE FINANCE CORPORATION		09/05/2017 .	CITIGROUP GLOBAL MARKETS BANK OF AMERICA/MERRILL LYNCH	10/11/2017 .	Various	1,400,000	1,398,488	1,381,849 1,438,530	1,398,489	<del> </del>	1	}	ļ1		·	(16,640) 5,175	(16,640) 5,175	2,765	11 050
	NORDSTROM INC		03/06/2017 .	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO.	1,500,000	1, 433, 355	1,484,010	1,433,355		1		1					11,250 167	11,250
00000 <del>1</del> -N0-0	THO INC.			, Brief OF AMELITON/MENNIEE E/NOT		BANK OF AMERICA/MERRILL	, , , , , , , , , , , , , , , , ,	, 434, 300	1,404,010								(10,001)	(10,001)	107	
665859-AS-3	NORTHERN TRUST CORPORATION		05/03/2017	BANK OF AMERICA/MERRILL LYNCH	06/28/2017	LYNCH	1,400,000	1,400,000	1,408,610	1,400,000							8,610	8,610	7,219	<u> </u>

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16	1				
												_		_	Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on		(Loss) on	During	and
fication	Description	For-		Name of Vendor	Disposai	Purchaser	(Stock)	Actual Cost	eration		(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	(Loss) on Disposal		Year	Dividends
666807-BP-6	Description NORTHROP GRUMMAN CORP	eign	10/10/2017	JPMORGAN CHASE & CO.			2,800,000	2,795,632	2,886,912	Disposal 2,795,636	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai		Disposal		
	NOVA CHEMICALS CORP	Δ	05/25/2017 .	BARCLAYS	10/31/2017 .	STIFEL CAPITAL MARKETS				530,000		4		4			91,276 1,325	91,276 1,325	5,799	
0037711 All 0	NOVA GILIIITOALG GGIII	^		DANGERIO		BANK OF AMERICA/MERRILL											1,020	1,020		
66989H-AJ-7	NOVARTIS CAPITAL CORP	C	01/01/2017	ALLSTATE LIFE REINSURANCE	08/22/2017 .	LYNCH	5,000,000	4,964,920	5,080,050	4,967,176		2,256		2.256			112,874	112,874	114,583	17,083
						BANK OF AMERICA/MERRILL								,						· 1
	NRG ENERGY INC		07/14/2017 .	BARCLAYS	12/01/2017 .	LYNCH	270,000		286,200	281,907		(918)		(918)			4,293	4,293	10,031	3,656
	NRG ENERGY INC		07/14/2017 _	Various		_Various	1,530,000	1,578,392	1,631,853	1,576,542		(1,850)		(1,850)			55,311	55,311	40,352	
62943W-AC-3	NRG YIELD OPERATING LLC		05/05/2017 .	DEUTSCHE BANK AG	06/30/2017 .	BANK OF AMERICA/MERRILL	3,794,000	3,709,368	3,712,217	3,712,217		2,850		2,850					142,844	68,723
62043W_VE_0	NRG YIELD OPERATING LLC		06/30/2017 .	EXCHANGE	07/14/2017 .	LYNCH	1,070,000	1,044,579	1,088,725	1,044,682		102		102			44,043	44,043	18, 161	15,604
	NUANCE COMMUNICATIONS INC		11/16/2017	CANTOR FITZGERALD		EXCHANGE	120,000	125,025	124,964	124,964		(61)		(61)				44,040	3,600	2,906
570E01 /IL 4	TOTAL COMMONITORI TOTO THE		1	John St. 1 11 Editined		BANK OF AMERICA/MERRILL		120,020	124,304	127,004		(01)		(01)					,0,000	
62947Q-AW-8	NXP BV	D	01/06/2017 .	RBC DOMINION SECURITIES	01/19/2017 .	LYNCH	600,000	614,250	612,750	614, 167		(83)		(83)			(1,417)	(1,417)	10,527	9,688
						CITIGROUP GLOBAL MARKETS														1 1
	OLIN CORP		03/06/2017 _	BANK OF AMERICA/MERRILL LYNCH	07/13/2017 .		170,000		175,950	170,000							5,950	5,950	3, 122	
	OLYMPUS MERGER SUB INC		10/03/2017 .	RBC DOMINION SECURITIES		Various	910,000		904,340	897,097		28		28			7,243	7,243	1,939	
682680-AR-4	ONEOK INC		02/09/2017 .	Various	07/06/2017 .	LITIGROUP GLOBAL MARKETS	500,000	598,513	598,750	593,087		(5,426)		(5,426)	<b></b>		5,663	5,663	32,292	16,979
682680-AS-2	ONEOK INC		07/10/2017 _	CITIGROUP GLOBAL MARKETS	09/19/2017 .	CITIONOUP GLOBAL MARKETS	1,400,000	1,397,830	1,418,998	1,397,864		3/1		3/1			21,134	21, 134	10,578	
	ONEOK INC		07/10/2017	CITIGNOUP GLOBAL MARKETS		Various	3,500,000		3,547,062	3,456,477		122		122			90,585	90,585	33,011	
002000 M 0				011100 020012		BANK OF AMERICA/MERRILL											20,000			
68389X-BS-3	ORACLE CORPORATION		11/07/2017 .	BANK OF AMERICA/MERRILL LYNCH	11/13/2017 .	LYNCH	1,400,000	1,397,788	1,399,818	1,397,793		5		5			2,025	2,025	688	
						SMBC Nikko Securities														
	ORIX CORPORATION	D	07/10/2017 _	JPMORGAN CHASE & CO		America, Inc	1,400,000		1,412,222	1,397,107		5		5			15, 115	15, 115	1, 151	
	PACIFIC GAS AND ELECTRIC CO		11/27/2017 .	BARCLAYS	12/01/2017 .	GOLDMAN, SACHS & CO	1,900,000		1,916,872	1,891,718		2		2			25, 154	25, 154	1,251	
	PACIFIC LIFE INSURANCE COMPANYPARK AEROSPACE HOLDINGS LTD	D.	10/17/2017 .	CITIGROUP GLOBAL MARKETS UNION BANK OF SWITZERLAND	10/25/2017 .	Various	2,590,000	2,587,824	2,560,111 194,750	2,587,824							(27,713) 4,750	(27,713) 4.750	557 111	
	PARK AEROSPACE HOLDINGS LTD	D	01/20/2017	UNION BANK OF SWITZERLAND	02/02/2017		480.000	480.000	492.000	480.000							12.000	12.000	147	
	PARK AEROSPACE HOLDINGS LTD	D	09/14/2017 .	MORGAN STANLEY	09/15/2017 .		650,000		651,744	650,000							1.744	1.744		
	PARKER HANNIFIN CORP		02/21/2017 .	MORGAN STANLEY	02/23/2017 .		1,500,000		1,505,540	1,493,821		1		1			11,719	11,719	569	
	PARSLEY ENERGY LLC/ PARSLEY FINANC		10/05/2017 _	CREDIT SUISSE		.Various	300,000	300,000	308,202	300,000							8,202	8,202	1,573	
	PATTERN ENERGY GROUP INC		01/20/2017 _	MORGAN STANLEY		_ MORGAN STANLEY	490,000		497,985	490,000							7,985	7,985	4,808	
	PBF HOLDING COMPANY LLC		11/02/2017 .	Various	12/11/2017 .		5,754,000		5,726,779	5,770,478		(242)		(242)	ļ		(43,699)	(43,699)	179,428	9,551
	PENN NATIONAL GAMING INCPENNSYLVANIA ELECTRIC COMPANY		01/12/2017 .	JPMORGAN CHASE & CO CITIGROUP GLOBAL MARKETS	01/13/2017 . 09/21/2017 .	Various	290,000	290,000	291,700 1,598,005	290,000		7					1,700 (9,716)	1,700 (9,716)	2,059	
	PENSKE TRUCK LEASING CO LP		03/13/2017 _	BANK OF AMERICA/MERRILL LYNCH		WELLS FARGO	1,400,000	1,398,054	1,422,260	1,398,056							24,204	24,204	653	
700000 AA 2	. E.G.E. HOOK EEROHO OO E			Or /smallfor/maintal and		MIZUHO SECURITIES USA	,, 400,000	, , , , , , , , , , , , , , , , ,		1,000,000				£				£7,204		
713448-DU-9	PEPSICO INC		04/27/2017 .	JPMORGAN CHASE & CO	10/24/2017 .	. INC	2,800,000		2,822,932	2,800,000					L		22,932	22,932	22,058	ļ
713448-DV-7			04/27/2017 .	JPMORGAN CHASE & CO	06/20/2017 .	Various	2,100,000	2,090,907	2, 120, 958	2,090,916		9		9			30,042	30,042	4,900	
716768-AC-0			05/25/2017 _	CITIGROUP GLOBAL MARKETS		OPPENHEIMER & CO., INC	460,000		451,375	460,000							(8,625)	(8,625)	901	
716768-AD-8			05/25/2017 _	BARCLAYS		_OPPENHEIMER & CO., INC	200,000		200,500	200,000			<b></b>		<b></b>		500	500		}
	PLAINS ALL AMERICAN PIPELINE LPPLASTIPAK HOLDINGS INC		10/04/2017 .	JPMORGAN CHASE & CO JPMORGAN CHASE & CO		. Various	2, 150,000 370,000	2,150,000 370,000	2, 157,006 376,475	2, 150,000 370.000							7,006 6,475	7,006 6,475	287	
	POST HOLDINGS INC		10/06/2017 .	MORGAN STANLEY		Various	1,050,000	1, 107, 750	1,091,283	1, 107, 513		(237)		(237)					31,775	29,517
693522-AH-7			11/29/2017	CITIGROUP GLOBAL MARKETS		STIFEL CAPITAL MARKETS	256,000	256,000	258,560	256,000		(201)		(201)			2,560	2,560	۱,۲۱۵ رو	20,011
740189-AG-0	PRECISION CASTPARTS CORP		01/01/2017	ALLSTATE LIFE REINSURANCE		CANTOR FITZGERALD	10,000,000	9,849,030	10,005,000	9,859,441		10,411		10,411			145,559	145,559	227,778	115,278
740212-AK-1	PRECISION DRILLING CORPORATION	A	07/31/2017 .	EXCHANGE	10/30/2017 .	WELLS FARGO	320,000	320,000	328,800	320,000							8,800	8,800	9,369	3, 169
742718-FB-0	PROCTER & GAMBLE COMPANY		10/23/2017 _	HSBC SECURITIES, INC.	11/03/2017 .	Various	1,400,000	1,381,786	1,397,662	1,381,796		10		10			15,866	15,866	1,361	
				1		BANK OF AMERICA/MERRILL							]		I					1
	PULTE GROUP INC		03/31/2017 .	CANTOR FITZGERALD		LYNCH	120,000		126,600	120,286		(14)	ł	(14)	ŀ		6,314	6,314	4,900	1,333
	QEP RESOURCES INC		11/06/2017 .	WELLS FARGO	12/04/2017 .	BARCLAYS	401,000		407,515	401,000							6,515 8,239	6,515 8,239	908	
	QUALCOMM INCORPORATED		05/19/2017 _	GOLDMAN, SACHS & CO.		WELLS FARGO	980,000		982,793	979,941							2,852	2,852		
						MIZUHO SECURITIES USA		0,0,041		5,0,041							2,002			
747525-AQ-6	QUALCOMM INCORPORATED		05/19/2017 .	GOLDMAN, SACHS & CO	11/17/2017 .	. INC	2,800,000	2,800,000	2,802,016	2,800,000					L		2,016	2,016	23,788	
						CITIGROUP GLOBAL MARKETS									1					1
	QUALCOMM INCORPORATED		05/19/2017 .	GOLDMAN, SACHS & CO	05/22/2017 .		1,400,000		1,399,034	1,395,968							3,066	3,066		
74819R-AP-1	QUEBECOR MEDIA INC	A	06/20/2017 .	WELLS FARGO	10/11/2017	J BARCLAYS	380,000	404, 225	414,200	403,017	L	(1,208)	L	(1,208)	L	L	11, 183	11, 183	7, 162	486

					howing All	Long-Term Bond	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF Durino	g Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted 0	Carrying Valu	e	17	18	19	20	21
										1	12	13	14	15	16					
1										1		1	1		Total					
										1		1	Current	Total	Foreign					
							Par Value			1		1	Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
											Unroplized						Poolized			
OLIOID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T	Dividends	Accrued
CUSIP		_   _					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-			)ate		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acc	quired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
75079R-AC-2 .	RAIN CII CARBON LLC / CII CARBON C		17/2017	. CITIGROUP GLOBAL MARKETS		Various	1,400,000	1,389,556	1,406,980	1,389,629		73		73			17,351	17,351	7,811	
75281A-AZ-2 _	RANGE RESOURCES CORPORATION		22/2017	_BANK OF AMERICA/MERRILL LYNCH		EXCHANGE	2,000,000	2,005,000	2,004,975	2,004,971		(29	)	(29	)		4	4	6,667	3,05
75524D-AP-5	RBS GLOBAL INC		30/2017 _	CREDIT SUISSE	12/01/2017	Various	524,000	524,000	528,458	524,000							4,458	4,458		
75625Q-AE-9 .	RECKITT BENCKISER TREASURY SERVICE		21/2017	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	5,000,000	4,985,000	4,964,450	4,985,212		212		212			(20,762)	(20,762)	24,583	
75875J-AJ-1 .	REGAL CINEMAS CORP TL		7/2017 .	. CREDIT SUISSE		Various	250,000	250,000	250,625	250,000							625		1,726	4 77
75962V-AA-7 .	REMOTE ESCROW FINANCE VEHICLE LLC		18/2017 <sub>-</sub> . 26/2017 <sub>-</sub> .	Various		CALLED @ 104.000 BARCLAYS	2,230,000	2,294,188 1,667,770	2,230,000 1,663,855	2,293,321		(866	)	(866	/		(63,321)	(63,321)	112,615	4,77
75973Q-AA-5 _	RENAISSANCERE FINANCE INC	.   0	20/201/	BARCLAYS	00/2//201/	BANK OF AMERICA/MERRILL		1,007,770	1 ,003 ,833	1,667,772		د		د			(3,917	(3,917)	161	
77/2/1-/1-5	ROCKWELL COLLINS INC.	02/2	28/2017	WELLS FARGO	06/15/2017	LYNCH	700.000	696,969	736, 176	696,979		10		10			39, 197	39, 197	5,921	
114041-ML-0 .	INVINITELE VULLING INV	.	.0/201/	I IILLEO I ANGO		BANK OF AMERICA/MERRILL								10	İ			ສ, 19/		
749685-AU-7 _	RPM INTERNATIONAL INC	02/3	27/2017 _	BANK OF AMERICA/MERRILL LYNCH	02/28/2017	LYNCH	150,000	159,348	161, 171	159,348		1	1				1,823	1,823	2,013	1,99
1 TOUGU-NU-1 .	IN INITION I TOWN INV			JOHN OF AMERICA/MERRILE ETNOR		CITIGROUP GLOBAL MARKETS		103,040		133,340					ļ		1,020	1,023		
749685-AV-5 .	RPM INTERNATIONAL INC	02/3	27/2017	BANK OF AMERICA/MERRILL LYNCH	02/28/2017	CTOLIOGI GEODAL IIIAIINEIO	1,050,000	1,048,509	1,051,722	1,048,509		1	I		1		3,213	3,213	109	
	SABINE PASS LIQUEFACTION LLC		28/2017	BANK OF AMERICA/MERRILL LYNCH	07/19/2017	Various	3,750,000	3,746,363	3,794,694	3,746,425		62		62			48,270	48,270	37,248	
						BANK OF AMERICA/MERRILL	3,.55,000											,2,0	,240	
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC	D01/0	3/2017	GOLDMAN, SACHS & CO.	_01/05/2017 _	LYNCH	1,350,000	1,350,000	1,356,831	1,350,000					L		6,831	6,831		
80874Y-AW-0 .			2/2017	JPMORGAN CHASE & CO	10/02/2017	JPMORGAN CHASE & CO	300,000	300,000	301,500	300,000							1,500	1,500		
83405A-AA-2 .	SCLP_17-1 ABS		20/2017	. DEUTSCHE BANK AG	07/19/2017	Various	2,500,000	2,499,787	2,527,614	2,499,863		77		77			27,750	27,750	37,550	
810186-AN-6 _	SCOTTS MIRACLE-GRO CO/THE		10/2017 _	BANK OF AMERICA/MERRILL LYNCH	05/23/2017	EXCHANGE	20,000	20,375	20,361	20,361		( 14		(14					461	82
81180W-AS-0 _	SEAGATE HDD CAYMAN		31/2017 _	MORGAN STANLEY		Various	1,500,000	1,489,920	1,512,188	1,490,370		450		450			21,818	21,818	27,320	
81180W-AU-5 .	SEAGATE HDD CAYMAN		31/2017	. MORGAN STANLEY		GOLDMAN, SACHS & CO	1,050,000	1,047,585	1,065,750	1,047,751		166		166			17,999	17,999	17,230	
81783Q-AC-9 .	SEVEN GENERATIONS ENERGY LTD		25/2017	CREDIT SUISSE		Various	520,000	520,000	524,420	520,000							4,420	4,420		
824348-AY-2 .	SHERWIN-WILLIAMS CO		21/2017 _	EXCHANGE	08/10/2017		6,900,000	6,889,942	6,890,590	6,890,590		648		648					76,427	6,948
004040 1111 0	OUEDWAY WALL LAND COMPANY (THE)	05.4	0.0047	ALTIODOLD OLODU, MUDIETO	05 (04 (0047	CITIGROUP GLOBAL MARKETS	4 400 000	4 004 040									4 500	4 500		
824348-AW-6 .	SHERWIN-WILLIAMS COMPANY (THE)		02/2017	CITIGROUP GLOBAL MARKETS	05/04/2017	w :	1,400,000	1,394,918	1,396,444	1,394,918							1,526	1,526		
824348-AX-4 . 824348-BA-3 .	SHERWIN-WILLIAMS COMPANY (THE)		02/2017 21/2017	CITIGROUP GLOBAL MARKETS	05/17/2017 08/10/2017	Various	1,680,000	1,668,458	1,695,469	1,668,460		(1,048	\	(1,048	\		27,009	27,009	525	271,250
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ		07/2017	JPMORGAN CHASE & CO.	04/27/2017	Various Various	1,400,000	1,395,030	1,419,700	1,395,034			/	(1,040	/		24,666	24,666	2,672	2/ 1,23
02020N-A1-0 _	SIEMENO I INANCIENTINGOMAATSCHAFFTO	.   0	11/2011	JOHNOHOAN CHASE & CO.	04/2//2017	BANK OF AMERICA/MERRILL	1,400,000		1,413,700	1,050,004							24,000	24,000	2,072	
827048-AT-6 .	SILGAN HOLDINGS INC	02/0	08/2017	BANK OF AMERICA/MERRILL LYNCH	12/01/2017		380,000	380,000	390,450	380,000							10 , 450	10,450	14,641	
82873L-AA-3 .			11/2017	WELLS FARGO		Various	925,000	925,000	931,709	925,000							6,709	6,709		
						CITIGROUP GLOBAL MARKETS											,,			
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP	03/3	30/2017	WELLS FARGO	07/19/2017		720,000	712,800	731,700	713,030		230		230			18,670	18,670	16,965	7, 118
	SIX FLAGS ENTERTAINMENT CORP		30/2017	. WELLS FARGO	07/19/2017	CANTOR FITZGERALD	650,000	650,000	674,375	650,000			. L		ļ	ļ	24,375	24,375	10,030	
832248-AZ-1 .	SMITHFIELD FOODS INC		25/2017	BARCLAYS	01/26/2017	Various	1,800,000	1,797,822	1,811,223	1,797,822					ļ		13,401	13,401		
83545G-AY-8 _	SONIC AUTOMOTIVE INC		7/2017 _	BANK OF AMERICA/MERRILL LYNCH		Various	470,000	470,000	473,025	470,000					ļ		3,025	3,025	136	
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL CORP		04/2017	BANK OF AMERICA/MERRILL LYNCH		Various	1,400,000	1,396,710	1,422,414	1,396,713		3		3	ļ	ļ	25,701	25,701	3,422	
845467-AH-2 .	SOUTHWESTERN ENERGY CO	.	05/2017	Various	09/14/2017	Various	950,000	890,753	891,081			577		577	<b>}</b>	ļ	(248)	)(248)	17,364	15 , 170
050750 05 5	OTANDADD DAOLETO OCCO		00 (00 17	MIZINO OFOURITIES 1931 1932	00 (00 (00 =	CITIGROUP GLOBAL MARKETS	100	100 555	007 1	400 :		/	,		,			2 222		
85375C-BE-0 .	STANDARD PACIFIC CORP		30/2017 _	MIZUHO SECURITIES USA INC	08/08/2017	V:	190,000	198,550	207, 100	198, 194		(356	<b>/</b>	(356	ነት		8,906	8,906	8,248	4,310
85571B-AJ-4 .	STARWOOD PROPERTY TRUST INC		27/2017	JPMORGAN CHASE & CO	11/28/2017	Various	415,000	411,883	412,925	411,883		·	·		·	}	1,042	1,042		
858119-BG-4 .	STEEL DYNAMICS INC		06/2017	BANK OF AMERICA/MERRILL LYNCH	11/13/2017	BANK OF AMERICA/MERRILL	1,000,000	1,000,000	1,002,500	1,000,000		·	·		·		2,500	2,500	6,245	
86614R-AL-1 _	SUMMIT MATERIALS LLC	05 //	24/2017	BANK OF AMERICA/MERRILL LYNCH	07/11/2017	LYNCH	460,000	460,000	472,650	460,000		1	1				12,650	12,650	2 040	
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC / FI		24/2017 08/2017	BANK OF AMERICA/MERRILL LYNCH		Various	480,000	480,000	486.368	480,000							6,368	6,368	2,816	
86723C-AF-5	SUNCOKE ENERGY PARTNERS LP		19/2017 19/2017	BANK OF AMERICA/MERRILL LYNCH	05/22/2017		470.000	463,011	466,244	463,013		2	ļ	2	t			3,231	98	
84611W-AB-0 .	SURGERY CENTER HOLDINGS INC		19/2017	JEFFERIES & COMPANY, INC		CANTOR FITZGERALD	110,000	110,000	111, 100	110,000		[			ļ		1,100	1,100	90	
871503-AU-2	SYMANTEC CORPORATION		21/2017	BANK OF AMERICA/MERRILL LYNCH		Various	1,220,000	1,225,000	1,244,013	1,224,856		( 144	)	( 144	)		19, 156	19, 156	4,397	
87161C-AL-9	SYNOVUS FINANCIAL CORP.		25/2017	BANK OF AMERICA/MERRILL LYNCH		Various	1,400,000	1,396,206	1,400,000	1,396,208		2	[	2	Ĺ		3,792	3,792	122	
87470L-AA-9 .	TALLGRASS ENERGY PARTNERS LP		11/2017	CREDIT SUISSE		SEAPORT GROUP	500,000		510,625	500,000							10,625	10,625	7,486	4,66
		T	. =	MITSUBISHI UFJ SECURITIES (USA)		MITSUBISHI UFJ SECURITIES	3	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 020	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, 020	, , ,	, 100	,,,,,
87233Q-AC-2	TC PIPELINES LP		22/2017		05/23/2017	(USA)	1,400,000	1,400,000	1,403,542	1,400,000							3,542	3,542	152	
87236Y-AF-5 _	TD AMERITRADE HOLDING CORPORATION		24/2017 _	WELLS FARGO		WELLS FARGO	1,050,000	1,047,816	1,051,050	1,047,834		18		18			3,216	3,216	3,273	
878237-AH-9 .	TECH DATA CORPORATION		24/2017	BANK OF AMERICA/MERRILL LYNCH	02/24/2017	Various	2,250,000	2,246,243	2,275,700	2,246,261		18	ļ	18	ļ	ļ	29,439	29,439	7 , 195	L
878742-AV-7 .	TECK RESOURCES LIMITED	. A	20/2017	.BANK OF AMERICA/MERRILL LYNCH		Various	700,000	718,595	741,775	716,606		(1,989	)	(1,989	)		25 , 169	25, 169	24,979	6,28
	TELEFLEX INCORPORATED	.  11/	16/2017 .	. JPMORGAN CHASE & CO		WELLS FARGO	415,000	415,000	421,225	415,000							6,225	6,225	160	
						JEFFERIES & COMPANY, INC.				İ		1	I		1					
87938W-AT-0	TELEFONICA EMISIONES SAU	D03/0	)1/2017	GOLDMAN, SACHS & CO	04/05/2017		1,050,000	1,050,000	1,059,261	1,050,000	<u> </u>	<u> </u>	<u> </u>		<u> </u>		9,261	9,261	3,829	ļ

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		Э	17	18	19	20	21
				-				-	_		12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's						Interest	
										D = -1-/		0		Change in	Exchange	F!			Interest	D-144
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	d Name of Vendor	Date	Purchaser	(Stock)	<b>Actual Cost</b>	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
87938W-AU-7	TELEFONICA EMISIONES SAU	D	04/24/2017		06/20/2017		5, 150,000	5, 192, 364	5, 264, 633	5, 192, 278		(86)		(86)			72,355	72,355	28.527	10 . 136
88023J-AA-4	TEMPO ACQUISITION LLC		04/20/2017	BARCLAYS	04/20/2017		120,000		120,750	120,000		,		,				750		
						BAIRD (ROBERT W.) & CO.		·		·										
880345-AA-1	TENNANT COMPANY		04/12/2017	7 GOLDMAN, SACHS & CO	04/13/2017	INC	190,000	190,000	193,800	190,000							3,800	3,800	30	
88047P-AA-2	TENNESSEE MERGER SUB INC		01/19/2017	7 Various	09/06/2017	Various	770,000	766,825	742,088	767,012		187		187			(24,924)	(24,924)	28,881	
88078F-BF-4	TEREX CORP 01/17 US TERM LOAN		01/31/2017	7 EXCHANGE	08/17/2017	Various	1,811,110	1,801,945	1,802,612	1,802,608		663		663			3	3	35,685	
880779-AZ-6	TEREX CORPORATION		01/17/2017		01/18/2017	DEUTSCHE BANK AG	320,000	320,000	325,600	320,000							5,600	5,600		
88104L-AE-3	TERRAFORM POWER OPERATING LLC		11/28/2017		11/29/2017	Various	1,049,000	1,049,000	1,052,685	1,049,000					ļ		3,685	3,685		ļ
88160Q-AM-5	TESORO LOGISTICS LP		01/04/2017	7 RBC DOMINION SECURITIES	06/19/2017	Various	450,000	484,875	491,345	482,228		(2,647)		(2,647)			9, 117	9, 117	18,368	5,419
1						BANK OF AMERICA/MERRILL		İ							I			]		1
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	02/08/2017	7 Various	06/20/2017		1,400,000	1, 163, 064	1,288,574	1, 164, 298		1,234		1,234			124,276	124,276	52,936	32,208
						CITIGROUP GLOBAL MARKETS		İ										]		
883203-BX-8	TEXTRON INC		02/27/2017		07/24/2017		750,000		764,228	749,086		31		31			15, 142	15, 142	10,722	
87248N-AA-6	THC ESCROW CORPORATION III		06/05/2017		07/18/2017		760,000		760,000	760,000									3,320	
87261Q-AB-9	TMS INTERNATIONAL CORP		08/09/2017	7 CREDIT SUISSE	08/10/2017	STIFEL CAPITAL MARKETS	500,000	500,000	506,250	500,000							6,250	6,250	101	
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	C	01/04/2017	7 JPMORGAN CHASE & CO	02/06/2017	WELLS FARGO	750,000	747,518	749,925	747,535		18		18			2,390	2,390	2,000	
893647-BC-0	TRANSDIGM INC		02/24/2017		03/16/2017		190,000		191,900	192,824		(26)		(26)			(924)	(924)	4,323	
893830-BE-8	TRANSOCEAN INC		02/10/2017				380,000		395,200	406,055		(1,495)		(1,495)			(10,855)	(10,855)	14,678	2,518
893830-BF-5	TRANSOCEAN INC		10/04/2017	7 CITIGROUP GLOBAL MARKETS	10/30/2017		700,000	700,000	716,548	700,000							16,548	16,548	473	
						JEFFERIES & COMPANY, INC.														
89616R-AA-7	TRIDENT MERGER SUB INC		10/12/2017	JEFFERIES & COMPANY, INC	10/16/2017		115,000	115,000	115,288	115,000							288	288	21	
896215-AG-5	TRIMAS CORPORATION		09/13/2017	BANK OF AMERICA/MERRILL LYNCH .	09/13/2017	STIFEL CAPITAL MARKETS	95,000	95,000	95,475	95,000							475	475		
896818-AM-3	TRIUMPH GROUP INC		08/08/2017		08/08/2017	Various	680,000		686,687	680,000							6,687	6,687		
89705P-AA-3	TRONOX FINANCE PLC		09/14/2017		09/15/2017	Various	460,000		467,706	460,000							7,706	7,706		
901109-AF-5	TUTOR PERINI CORP		04/12/2017	7 GOLDMAN, SACHS & CO	04/18/2017	Various	570,000	570,000	579,048	570,000							9,048	9,048	38	L
						MIZUHO SECURITIES USA														
902133-AU-1	TYCO ELECTRONICS GROUP SA	D	07/31/2017		10/17/2017	INC.	1,400,000		1,398,530	1,388,987		201		201			9,543	9,543	9,236	
902494-BC-6	TYSON FOODS INC		05/23/2017		07/07/2017	Various	2,450,000	2,445,909	2,486,166	2,445,918		10		10			40,247	40,247	2,416	
902494-BD-4	TYSON FOODS INC		05/23/2017		06/14/2017	Various	1, 120,000	1, 113, 459		1, 113, 463		4		4			53,932	53,932	1,831	ļ
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND AG	D	03/16/2017		03/17/2017	WELLS FARGO	1,500,000	1,500,000	1,506,930	1,500,000							6,930	6,930		
904678-AF-6	UNICREDIT SPA	D	06/12/2017			Various	3,000,000	3,000,000	3,084,980	3,000,000							84,980	84,980	6,838	
904764-AW-7	UNILEVER CAPITAL CORP	C	05/02/2017	7 MORGAN STANLEY	07/10/2017	MORGAN STANLEY	1,400,000	1,388,772	1,387,204	1,389,174		402		402			(1,970)	(1,970)	5,818	
						CITIGROUP GLOBAL MARKETS														
904764-AY-3	UNILEVER CAPITAL CORP	C	05/02/2017		08/21/2017		4,000,000		3,956,480	3,940,046		1,606		1,606			16 , 434	16,434	35, 122	
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		01/23/2017		04/25/2017	CANTOR FITZGERALD	580,000		580,000	580,000									7,406	
911312-BN-5	UNITED PARCEL SERVICE INC		11/09/2017		11/15/2017	Various	1,400,000		1,399,489	1,396,486							3,003	3,003	219	
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		07/28/2017				950,000		955,703	950,000							5,703	5,703	7,303	
911365-BJ-2	.UNITED RENTALS (NORTH AMERICA) INC		09/08/2017		12/20/2017		800,000		801,952			(48)		(48)	ļ			ļ	13,975	4,442
913017-CP-2	UNITED TECHNOLOGIES CORPORATION		05/01/2017				1,400,000		1,402,856	1,396,139		3		3			6,717	6,717	2,205	
91324P-BV-3	UNITEDHEALTH GROUP INC		01/01/2017		08/21/2017		5,000,000		5, 130, 400	5,056,478		(7,487)		(7,487)			73,922	73,922	135,365	
903293-BE-7	USG CORPORATION		05/01/2017		07/13/2017	Various	350,000	350,000	358,018	350,000					ļ	ļ	8,018	8,018	2,986	ļ
91911T-AP-8	. VALE OVERSEAS LTD	D	02/06/2017		04/27/2017	Various	3,000,000	3,233,790	3,304,875	3,231,929		(1,861)		(1,861)	ļ		72,946	72,946	18,038	
91912E-AA-3	VALE SA	D	04/27/2017		06/21/2017	Various	910,000	847,723	867,563			317		317			19,523	19,523	25,823	11,536
91911K-AP-7	. VALEANT PHARMACEUTICALS INTERNATIO		12/04/2017		12/05/2017	JPMORGAN CHASE & CO	325,000	320,486	324,594	320,486							4, 108	4, 108		
92047W-AA-9	VALVOLINE INC		08/03/2017		11/20/2017	GOLDMAN, SACHS & CO	360,000		361,350	360,000							1,350	1,350	4,550	
92211W-AA-9	VANTIV LLC		12/07/2017	7 MORGAN STANLEY	12/07/2017	CANTOR FITZGERALD	550,000	550,000	552,750	550,000							2,750	2,750		
	UESTOR SPOUR LTD ARS		04 (40 (05 :=	TEEEDIES & SOURTHIN 1/15	00 (00 (05 :-	JEFFERIES & COMPANY, INC.	400	400	500 :	400					I		40 :	40 :	,	1
92240M-BF-4	VECTOR GROUP LTD ABS		01/19/2017	7 JEFFERIES & COMPANY, INC	02/08/2017	01T10D01D 01		490,000	503,475	<u>4</u> 90,000							13,475	13,475	1,046	
						CITIGROUP GLOBAL MARKETS									I					
9226AP-AA-3	VENATOR FINANCE S A RL		06/29/2017		06/29/2017		180,000		181,800	180,000							1,800	1,800		
92343V-CX-0	VERIZON COMMUNICATIONS INC		01/26/2017		02/03/2017	WELLS FARGO	700,000	637,994	631,624	638,009		15		15			(6,385)	(6,385)	12,574	11,958
92343V-DM-3	VERIZON COMMUNICATIONS INC		02/03/2017	7 EXCHANGE	07/14/2017		13,215,500	13, 170, 727	13, 174, 365	13, 174, 363		3,636		3,636			1	1	174,097	
						CITIGROUP GLOBAL MARKETS		İ							I			]		1
92343V-DQ-4	VERIZON COMMUNICATIONS INC		07/14/2017		08/02/2017		2,984,000	2,997,840	3,029,894	2,997,663		(177)		(177)	ļ	ļ	32,231	32,231	44,931	39,315
92343V-DU-5	VERIZON COMMUNICATIONS INC		03/13/2017	7 BARCLAYS	10/30/2017		3,000,000	2,976,900	3, 190, 688	2,977,077		177		177			213,610	213,610	42,000	
1					l	BANK OF AMERICA/MERRILL		1							I					1
	VERIZON COMMUNICATIONS INC		03/13/2017		03/17/2017	LYNCH	700,000		726,929	698,670							28,259	28,259	642	
92553P-BC-5	J V I ACOM I NC	1	02/23/2017	BANK OF AMERICA/MERRILL LYNCH .	02/28/2017	l Various	1.500.000	1,500,000	1.517.063	1.500.000	1				l	1	17.063	17.063	1.302	1

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
92553P-BD-3	VIACOM INC	Cigii	02/23/2017			Various	1,500,000	1,500,000	1.521.563	1.500.000	(Decircase)	71001011	riccognizca	10 14)	Value	Бізрозаі	21,563	21.563	1.102	Dividends
92552V-AK-6	VIASAT INC		09/07/2017		09/11/2017	CANTOR FITZGERALD	300,000	300,000	300,750	300,000								750	,	
92660F-AK-0	VIDEOTRON LTD	A	03/31/2017		10/16/2017 .	Various	1,070,000	1,070,000	1, 108, 675	1,070,000							38,675	38,675	23,725	
928563-AC-9	. VMWARE INC		08/16/2017		08/31/2017	JPMORGAN CHASE & CO	1,400,000	1,395,296	1,411,410	1,395,312		16		16			16,098	16,098	2,275	
929043-AJ-6	VORNADO REALTY LP		12/12/2017		12/13/2017 .	. DEUTSCHE BANK AG	2,280,000	2,270,789	2,281,053	2,270,789							10 , 264	10,264		
91829K-AA-1 929160-AV-1	VPI ESCROW CORP		11/10/2017		12/18/2017 .	Various	1,398,000 1,400,000	1,379,101	1,373,960	1,380,241 1,394,737		1,140		1, 140			(6,281) 24,775	(6,281) 24,775	47,640	33,081
929160-AV-1 92867V-AE-0	VWALT 15-A ABS		06/12/2017			. Various		1,394,736 6,001,523	6,000,000	6,000,000		(1,523)		(1,523)			24,773	24,775	753	1,657
931142-DW-0	WALI_IS-A ABS		10/11/2017		10/17/2017	BARCLAYS	1,400,000	1.397.872	1.420.356	1.397.872				(1,323)			22.484	22.484		
25468P-DF-0	WALT DISNEY CO		01/01/2017			DEUTSCHE BANK AG	5,000,000	5,071,230	5, 126, 950	5,066,545		(4,685)		(4,685)			60,405	60,405	147,438	45,500
94856T-AA-2	WEEKLEY HOMES LLC / FINANC		08/09/2017	CREDIT SUISSE	10/10/2017 .	CREDIT SUISSE	910,000	889,352	884,400	889,576		224		224			(5, 176)	(5, 176)	6,852	
95000U-2A-0	WELLS FARGO & COMPANY		05/15/2017	WELLS FARGO	11/29/2017		3,500,000	3,500,000	3,553,207	3,500,000	ļ						53,207	53,207	17,353	
						BANK OF AMERICA/MERRILL					ĺ									
95081Q-AM-6	WESCO DISTRIBUTION INC		02/03/2017		04/20/2017 .	LYNCH	1, 150,000		1, 178, 875	1, 150,000							28,875	28,875	21,761	8,242
960413-AU-6 961214-DG-5	. WESTLAKE CHEMICAL CORP		11/13/2017 01/03/2017		11/28/2017 .	Various DEUTSCHE BANK AG	954,000 1,500,000		970,477 1,505,340	944,260 1,499,238							26,217 6,102	26,217 6,102	116	
961214-DG-5 961214-DK-6	WESTPAC BANKING CORP	D	02/27/2017		02/28/2017 .	Various	1,500,000		1,505,340	1,499,238		د		د			(365)	(365)		
961214-DR-6 96122U-AA-2	WESTPAC BANKING CORP (NEW YORK BRA	C.	09/12/2017			Various	2,100,000		2,111,550	2, 100,000							11,550	11,550		
	WILLIAM LYON HOMES INC	0	02/03/2017			Various	1,880,000		1,891,503	1,871,855		193		193			19,648	19,648	30,224	1,306
969457-BV-1	WILLIAMS COMPANIES INC		_09/07/2017		11/21/2017	GOLDMAN, SACHS & CO	650,000	678,788	686,260	678,687		(101)		(101)			7,573	7,573	15,312	7,771
970648-AF-8	WILLIS NORTH AMERICA INC		05/11/2017			Various	1,680,000	1,678,555	1,689,345	1,678,555							10,790	10,790	56	
973147-AD-3	. WIND TRE SPA	D	10/24/2017	BANK OF AMERICA/MERRILL LYNCH .	10/27/2017 .		1,200,000	1,200,000	1,208,750	1,200,000								8,750		
97381W-AT-1	WINDSTREAM CORP		00/04/0047	DANK OF AMERICA (MERRILL LANGE)	09/05/2017	BANK OF AMERICA/MERRILL LYNCH	140.000	106.925	110.950	407.050		127		127			3.898	3.898	4.702	4.461
97381W-A1-1 97653V-AC-1	WIREPATH HOME SYSTEMS TL		08/24/2017 01/05/2017		08/05/2017 .	Various			7,500,000	107,052 7,500,000		75,000		75.000			3,898	3,898	4,702	4,461
97653V-AC-1 92929L-AQ-1	WMG ACQUISITION TL TRANCHE D		06/01/2017		12/06/2017 .	EXCHANGE	2,212,399	2, 199, 172	2,200,000	2,200,000		980		980			5	5	45,030	
980236-AP-8	WOODSIDE FINANCE LTD	D	09/06/2017		10/12/2017	Various	2,500,000	2,498,275	2,492,577	2,498,282		7		7			(5,705)	(5.705)	4.985	
981811-AF-9	WORTHINGTON INDUSTRIES INC		07/25/2017	JPMORGAN CHASE & CO.	07/25/2017	JPMORGAN CHASE & CO	980,000	979,030	982,685	979,030							3,655	3,655		
98212B-AE-3	WPX ENERGY INC		08/08/2017				950,000	935 , 188	946,938	935,680		492		492			11,258	11,258	34,475	19,585
98213C-AA-8	. WRANGLER BUYER CORP		09/19/2017		09/19/2017 .	. CANTOR FITZGERALD	165,000	165,000	168,094	165,000							3,094	3,094		
98310W-AP-3 984121-CN-1	WYNDHAM WORLDWIDE CORP		03/16/2017			JPMORGAN CHASE & CO	1,050,000	1,048,089 451,229	1,052,142	1,048,090		1		1			4,052 15,669	4,052 15.669	121 8.649	
	XEROX CORPORATION		03/17/2017		09/05/2017		451,000 830,000		466,876 868.050	451, 208 857, 053		(21)		(21)			10,669	15,669		16 , 151
303 134-AF-U	_ En IV GROUP LLV					BANK OF AMERICA/MERRILL	, 000, 000	001,200	000,000	, voa	<u> </u>	( 147 )		( 147 )					10,298	
989207-AC-9	ZEBRA TECHNOLOGIES CORPORATION		07/06/2017	. BANK OF AMERICA/MERRILL LYNCH .	08/10/2017	LYNCH	400,000	425,750	427,000	424,304	L	(1,446)		(1,446)			2,696	2,696	9,667	6,928
	Subtotal - Bonds - Industrial and M	liscell					816, 162, 603		822.675.940	815,489,462		(17,369)		(17.369)			7.186.477	7.186.477	10.162.686	2,250,604
	CIT GROUP INC		05/31/2017		05/31/2017	Various	1,300,000	1,300,000	1,319,500	1,300,000		(,500)		(,500)			19,500	19,500	,,	_,200,004
37045X-CA-2	GENERAL MOTORS FINANCIAL CO INC		09/13/2017	MORGAN STANLEY	09/13/2017	Various	1,725,000	1,725,000	1,755,475	1,725,000	ļ				L		30,475	30,475		
404280-BL-2	HSBC HOLDINGS PLC	D	05/15/2017			Various	4,900,000	4,900,000	5,012,875	4,900,000	ļ				ļ		112,875	112,875	12, 133	
48128B-AD-3	JPMORGAN CHASE & CO		10/13/2017		11/01/2017 .	CREDIT SUISSE	1,400,000	1,400,000	1,395,450	1,400,000							(4,550)	(4,550)	1, 169	
55608X-AC-1 89356B-AC-2	MACQUARIE BANK LTDTRANSCANADA TRUST	D	03/01/2017 02/27/2017		03/21/201703/08/2017	Various	1,800,000 3,000,000	1,800,000 3,000,000	1,806,938 3.022.380	1,800,000 3,000,000	·						6,938 22,380	6,938 22,380	2,884	
	US BANCORP	۸	02/2//2017		02/16/2017		1,500,000		1.515.000	1.500.000	<u> </u>				<b></b>		22,380	15.000	1.988	
	Subtotal - Bonds - Hybrid Securitie	25			32/ 10/201/	- rui iouo	15,625,000		15,827,618	15,625,000							202.618	202.618	19,516	
	ISHARES -5 YEAR HIGH YIELD CORPORA	,,,	07/21/2017	Various	11/02/2017	Various	13,623,000		2,561,007	2.586.897	<b> </b>						(25,891)	(25,891)	46.483	
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		05/22/2017		10/12/2017		0.000		268,970,501	270,596,685							(1,626,184)	(1,626,184)	1,716,684	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		11/09/2017	Various	12/12/2017	Various	0.000	27,631,023	27,317,105	27,631,023							(313,917)	(313,917)	312,006	
	ISHARES INTERMEDIATE CREDIT BOND E		01/27/2017	Various	04/05/2017 .	Various	0.000		174,460,786	174,843,677				<u></u>			(382,891)	(382,891)	785,626	
8199999. 8	Subtotal - Bonds - SVO Identified	Funds	<u> </u>					475,658,282	473,309,399	475,658,282							(2,348,883)	(2,348,883)	2,860,799	
8399998.	Total - Bonds						1,506,016,228	1,981,068,595	1,985,988,712	1,981,056,895		693,119	704,819	(11,700)			4,931,817	4,931,817	15,889,368	3,647,914
29336U-AH-0	ENLINK MIDSTREAM PARTNERS LP		09/14/2017	JPMORGAN CHASE & CO	11/29/2017	Various	925,000.000	925,000	916,349	925,000							(8,651)	(8,651)	5,390	
8499999. 8	Subtotal - Preferred Stocks - Indus	strial a	ınd Miscell	laneous (Unaffiliated)				925,000	916,349	925,000							(8,651)	(8,651)	5,390	
	Total - Preferred Stocks			,				925,000	916,349	925,000							(8,651)	(8,651)	5,390	
88579Y-10-1	3M COMPANY		09/05/2017	Various	11/01/2017	Various	4, 134.000	805,496	843,653								38 , 157	38 , 157	5,520	
002824-10-0	ABBOTT LABS		03/31/2017	Various	07/05/2017 .	Various	19,974.000	798,476	891,740	797,666			810	(810)			94,074	94,074	6,438	
00287Y-10-9	ABBVIE INC		06/20/2017	Various	08/28/2017 _	Various	6,435.000	420 , 122	441,755	420, 122					L		21,633	21,633	460	

				S	howing A	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	C		ok/Adjusted C		)	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							, ,				Lineadinad						Dealized			
OLIGID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T-4-1 O-1-	Dividends	Accrued
CUSIP		_	<b>.</b> .				Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	ABERTIS INFRAESTRUCTURAS S.A	B	04/06/2017 .	STOCK DIV.		Various	1, 166.830	15,385	25,449	15,385						1,466		10,064	463	
	ACCENTURE PLC		07/05/2017 .	Various	08/29/2017 .		3,200.000	393,044	404,769	389,987			3,057	(3,057)			14,783	14,783	469	
00/24F-10-1	ADOBE SYS INC		07/05/2017 _	various	11/01/2017	CITIGROUP GLOBAL MARKETS	1,954.000	276,459	296,465	276, 106			353	(353)			20,359	20,359		
00751V_10_6	ADVANCED AUTO PARTS INC		00/10/2017	CITIGROUP GLOBAL MARKETS	10/30/2017	CITICHOUP GLOBAL MARKETS	6.000	569	492	569							(77)	(77)		
00/311-10-0	ADVANCED ACTO FARTS THE.			. CITIONOUP GLODAL MARKETS	10/30/2017	BANK OF AMERICA/MERRILL												\(11)		
00773T-10-1	ADVANSIX INC		01/12/2017	BANK OF AMERICA/MERRILL LYNCH	02/03/2017		46.000	981	1,217	981							236	236		
00130H-10-5	AES CORP		04/25/2017	Various	05/02/2017	Various	5,821.000	65,879	65,747								(133)	(133)	699	
00817Y-10-8	AETNA INC.		09/19/2017 .	. Various	10/03/2017 .	. GOLDMAN, SACHS & CO	60.000	9,487	9,780	9,487							293	293		
	AFFILIATED MANAGERS GR		03/20/2017 .		08/23/2017 .		5, 173.000	766,879	841,874	766,879							74,995	74,995	744	
	AFLAC INC.			Various	11/01/2017		1,242.000	91,825	94,029	91,825							2,204	2,204		
	AGCO CORP.		11/01/2017 .		12/01/2017		2,810.000	179,428	186,266	179,428				10 555			6,838	6,838	247	
00846U-10-1	AGILENT TECHNOLOGIES INC		07/05/2017 . 09/19/2017 .	Various	11/01/2017 11/01/2017		2,551.000 2,536.000	154, 130	161,049 362,207	151,541			2,589	(2,589)			9,508 440	9,508 440	268	
009136-10-6	ATT PRODUCTS & CHEM		09/ 19/ 2017 .	Valitous	11/01/2017	CITIGROUP GLOBAL MARKETS											440	440	40	
00971T-10-1	AKAMAI TECHNOLOGIES		_06/20/2017	Various	07/05/2017	OTTIGIOGI GEODAE MAINETO	2,181.000	105,502	111, 109	105,502							5,607	5,607		
	ALEXANDRIA REAL ESTATE		10/03/2017	Various	11/01/2017	Various	1,739.000	203,483	205,432	203,421			62	(62)			2,012	2,012	821	
	ALLEGHANY CORP.		10/03/2017	Various	11/01/2017	Various	254.000	154,072	151,513	151,716			2,356	(2,356)			(204)	(204)		
						BANK OF AMERICA/MERRILL														
	ALLEGION PLC		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017 .		63.000	5,212	5,328	5,212							116	116		
G0177J-10-8			10/03/2017		11/01/2017		1,286.000	309,748	309,365	307,012			2,736	(2,736)			2,353	2,353	620	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		07/31/2017 .	Various	09/19/2017 .	CITIGROUP GLOBAL MARKETS	1,310.000	318,671	317,793	316,347			2,324	(2,324)			1,446	1,446	693	
010002_10_0	ALLIANT ENERGY CORP COM		05/04/2017	Various	06/01/2017	CITIGHOUP GLOBAL MARKETS	2.997.000	118,237	124,747	118.237							6,511	6,511		
	ALPHABET INC CLASS A			. Various	11/01/2017	Various	1, 166.000	1,038,989	1,090,394	1,027,760			11,229	(11,229)			62,634	62,634		
	ALPHABET INC CLASS C		09/19/2017			Various		772,317	797,274	761,776			10,541	(10,541)			35,498	35,498		
						CITIGROUP GLOBAL MARKETS			·								•			
021346-10-1	ALTABA INC		06/20/2017 .	Various	07/05/2017 .		3,583.000	178,663	199,264	178,663							20,601	20,601		
						CITIGROUP GLOBAL MARKETS														
	ALTICE USA INC CLASS A			CITIGROUP GLOBAL MARKETS	06/22/2017 .		8,800.000		281,351	264,000				/00 000			17,351	17,351	0.070	
	ALTRIA GROUP INC.		09/19/2017 .		10/03/2017 .	Various	20, 105.000 2,846.000	1,466,970 2,434,380	1,392,313 2,642,027	1,440,934 2,429,277			26,036 5,102	(26,036)			(48,621)	(48,621) 212,750	6,879	
023133-10-0	AMAZON COM TNC		09/30/2017 .	Valitous	12/01/2017	CITIGROUP GLOBAL MARKETS	∠,040.000	2,434,300	2,042,021	2,429,211				(3, 102)			212,730	212,730		
023586-10-0	AMERCO		05/04/2017	Various	06/01/2017	OTTIONOUS GEODAL MANNETS	292.000	109.479	107.814	109.479							(1,665)	(1,665)		
023608-10-2			07/05/2017	Various		Various	13,299.000	718,375	741,454	716,007			2,368	(2,368)			25,448	25,448	1,398	
						BANK OF AMERICA/MERRILL		·									•			
			07/31/2017	BANK OF AMERICA/MERRILL LYNCH	08/22/2017		133.000	6,709	6,039	6,709							(670)	(670)	13	
	AMERICAN ELEC PWR INC			Various	07/05/2017 .		12,372.000	782,644	809,621	782,644							26,978	26,978	5, 139	
025816-10-9	AMERICAN EXPRESS CO			Various	09/01/2017 .		5,877.000	483,933	500,444	483,933							16,511	16,511	860	
	AMERICAN INTL GROUP INC			Various	08/29/2017 . 11/01/2017 .	Various	5, 147.000 1,847.000	323,029 243,498	323,943265,643	323,029 243,498							914 22,145	914 22, 145	590 815	
	AMERIPRISE FINL INC			. Various	08/22/2017			243,498	344,895	243,498			87	(87)			5,650	5,650	2, 137	
	AMERISOURCEBERGEN CORP			Various	12/01/2017		14,881.000	1,290,134	1,309,137	1,287,956			2. 178	(2, 178)			21, 181	21, 181		
	AMGEN INC		09/19/2017		11/01/2017		8, 199.000	1,290,407	1,385,281	1,290,217			190	(190)			95,064	95,064	5, 184	
032095-10-1	AMPHENOL CORP.		11/01/2017	Various	12/01/2017	Various	8,438.000	591,898	596,221	590,790			1, 108	(1, 108)			5,431	5,431	876	
	ANADARKO PETE CORP		08/02/2017 .	Various	08/28/2017 .		19,458.000	1,037,278	949,944	1,019,813			17,466	(17,466)			(69,868)	(69,868)	255	
	ANDEAVOR			Various	09/19/2017 .		1,996.000	167,913	191,647	167,913							23,733	23,733	187	
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/04/2017 .	Various	06/01/2017	Various	10,606.000	122,379	127,504	122,379							5, 126	5, 126		
	ANTERO RESOURCES CORP		12/11/2017	Various	12/11/2017 .	Various	29,776.000	573,514	571,677	573,514							(1,836)	(1,836)	F00	
	ANTHEM INC		09/19/2017 . 03/31/2017 .	Various	11/01/2017 . 07/05/2017 .		1,393.000 11,482.000	247,278 1,319,510		247,278 1,319,135			375	(375)			21,383	21,383 46,059	560	
	APACHE CORP		03/31/2017 .	. Various	06/02/2017			1,319,510						(3/5)						
	APPLE INC.		07/05/2017	Various	10/03/2017		39,084.000	5,540,418	5,890,775	5,507,464			32,954	(32,954)			383,311	383,311	18,597	
038222-10-5	APPLIED MATERIALS INC		09/05/2017	Various	11/01/2017	Various	14,413.000	594,013	631,305	579,430			14,583	(14,583)			51,875	51,875	1,460	
03852U-10-6	ARAMARK		09/19/2017 .	Various	11/01/2017	Various	4,284.000	159,984	169,237	159,984							9,252	9,252	638	
	ARCH CAPITAL GROUP		07/05/2017 .		09/01/2017 .		1,931.000	185,001	187,585	181,510			3,490	(3,490)			6,075	6,075		
039483-10-2	ARCHER DANIELS MIDLAND CO		11/01/2017 .	Various	12/01/2017 .	Various	4,538.000	195, 185	189,560	187,856			7,329	(7,329)			1,704	1,704	1, 132	

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

				S	Showina Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		2	17	18	19	20	21
	_	"	7		Ŭ	,	O	3	10		12	13	14	15	Ĭ 16	17	10	13	20	i - L
											12	13	14	13						1
														<b>+</b>	Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	-	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eigii	Acquired	Name of Vendor	Date	UNION BANK OF SWITZERLAND	(Slock)	Actual Cost	CIALIOII	Dispusai	(Decrease)	Accretion	necognized	13 - 14)	value	Dispusai	Dispusai	Dispusai	i eai	Dividends
03965L-10-0	ARCONIC INC INC		02/02/2017	MORGAN STANLEY	11/30/2017	UNION BANK OF SWITZERLAND	5.452.000	137 . 138	134, 157	137 . 138							(2,981)	(2,981)	981	1
042735-10-0			02/02/2017	Various		Various	1,614.000		123,552	116,468										[
	ARTHUR J GALLAGHER & CO		05/04/2017	Various	06/01/2017	Various	12,823.000	711.594	718.758	708.887			2,707	(2.707)			9,870	9.870	2,357	1
	ASHLAND GLOBAL INC		05/15/2017	Various	06/01/2017		954.000	117,769	124,271	117,769			1,101	(2,707)			6.501	6.501	215	í
	ASSURANT I NC		.09/30/2017	Various	10/30/2017		4.480.000	446.687	450.647				91	(91)			4.051	4,051	2,270	Ĺ
00206R-10-2	AT&T INC		_07/31/2017	Various	11/30/2017	Various	51, 161.000	2,026,628	1,964,528	2,003,815			22,813	(22,813)			(39,287)	(39, 287)	27,229	L
049560-10-5	ATMOS ENERGY CORP.		10/03/2017	Various	12/01/2017	Various	1,602.000	134,639	139,981	132,797			1,841	(1,841)	ļ		7, 184	7, 184	1	ļ
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/05/2017 .	Various		Various	11,418.000	1, 175, 889	1, 193, 792	1, 164, 515			11,374	(11,374)	L		29,278	29,278	3,918	ļ
	AUTOZONE INC		07/05/2017 .	_ Various	10/30/2017 .	Various	486.000	318,070	312,228	318,070							(5,843)	(5,843)		
	AVALONBAY CMNTYS INC		10/03/2017 .	Various		Various	3,516.000	643,421	645,821	641,720			1,701	(1,701)			4, 100	4, 100	3,375	
	AVERY DENNISON CORP		06/20/2017	Various	08/29/2017		5,547.000	457 , 555	479,418	457,555			ļ		ļ		21,863	21,863	2, 120	t
053807-10-3			09/19/2017 .	Various	11/01/2017 .		4,379.000	164,715	162,628	164,715			ļ		<b> </b>		(2,087)	(2,087)	348	t
	AXIS CAPITAL HOLDINGS		11/01/2017 .	Various	12/01/2017 .		2,607.000		164,284	169,112			2,659	(2,659)			(4,828)	(4,828)	608	
	BAKER HUGHES A GE COMPANY CLASS A		07/05/2017 .	Various	11/30/2017 .		16,086.000	599,204	504,018	599,204			0.005	(9.295)			(95, 185)	(95, 185)	4, 115	·
	BAKER HUGHES INC		08/04/2017 _	Various	07/05/2017 .		3,072.000	179, 184	168,706	169,889			9,295				(1, 183)	(1, 183)	337	r
	BANK AMER CORP COM BANK NEW YORK MELLON CORP		09/19/2017 . 11/01/2017 .	VariousVarious		Various	71,509.000 4,430.000	1,688,651 231,552	1,735,276 238.046	1,678,043 231,552			10,607	(10,607)			57, 232 6, 493	57 , 232	4,501 1,062	[
	BARD (C.R.) INC.		03/31/2017 .	Various	04/24/2017 .		2,269.000		238,046				2.383	(2.383)					1,062	[
007303-10-3	DAND (C.N.) INC.		03/31/2017 .	. Vai rous	04/24/2017 .	SCOTIA CAPITAL (USA) INC.			000,704	, 300, 202			Z,000				, 30, 302	, 30, 302	130	[
\$20246_44_3	BARRICK GOLD CORP COM NPV	R	05/25/2017	CIBC WORLD MARKETS	11/30/2017	GOOTTA GALTTAL (GOA) THO.	3,527.000	57,763	48,771	57 . 763						2.495	(11,487)	(8,992)	274	1
	BAXTER INTL INC	D	06/20/2017	Various	08/29/2017	Various	13,840.000	710,976	750,547	710,357			619	(619)			40,190	40 . 190	538	1
	BB+T CORP		10/03/2017	Various	11/01/2017		4,367.000	188 . 135	202.075	188 , 135				(0.0)			13.939	13.939	1,417	Ĺ
						CITIGROUP GLOBAL MARKETS	,	,		,									,	
075887-10-9	BECTON DICKINSON		06/20/2017	Various	07/05/2017 .	l	880.000	169,772	173,334	169,772							3,562	3,562	560	L
081437-10-5			03/31/2017 .	. Various	04/25/2017 .	Various		473,928	469,656	471,220			2,708	(2,708)			(1,564)	(1,564)	373	L
084423-10-2	BERKLEY W R CORP COM		10/03/2017 .	. Various	11/01/2017 .		2,586.000	176,909	174,702	176,747			162	( 162)			(2,044)	(2,044)	820	
	BERKSHIRE HATHAWAY INC - CL B		06/30/2017 _	_ Various	08/29/2017 .		3,263.000	542,397	582,954	541,940			457	(457)			41,014	41,014		
	BIOMARIN PHARMACEUTICAL INC		09/19/2017 .	. Various	10/30/2017 .		4, 144.000	365,319	379,263	362,455			2,864	(2,864)			16,808	16,808		t
	BLACKROCK INC		03/31/2017 .	Various	07/05/2017 .	Various	2,025.000	776,398	788,955	774,995			1,403	(1,403)			13,960	13,960	3,730	t
097023-10-5			06/30/2017 .	Various	08/29/2017 .	Various	3,690.000	668,373	781,092	668,248			124	(124)			112,844	112,844	6,687	·
	BOSTON SCI ENTIFIC CORP COM		03/31/2017 _ 07/05/2017 _	Various	07/05/2017 .	Various	35,592.000	798,415	901,033	798,022			393	(393)			103,011	103,011	164	<sub>[</sub>
	BRISTOL MYERS SQUIBB CO	R	08/18/2017	Various		. Various	10,064.000	26,670	28,486	26,670			l			36.805	1,816	1,816		[
	BRITISH AMERICAN TOBACCO ADR REPRE	D	08/18/2017 .	MERGER		Various	10,064.480	696,965	696,962				<u> </u>		l		(95,049)	(30,244)	(520)	
	BROADCOM LTD	D	07/05/2017	Various		Various	114.000	26.962	28.416	26.530			432	(432)			1.885	1.885	78	
	BROADRIDGE FINANCIAL SOLUTIONS		04/25/2017	Various		Various	993.000	67,396	69,464	67,396				(102)			2,068	2,068		
G16962-10-5			07/05/2017	Various		Various	2,146.000	159,257	164,149	156,497			2,760	(2,760)					1,364	L
	C.H. ROBINSON WORLDWIDE INC		06/30/2017	Various		Various	2, 139.000	156 , 153	146,416	148,638			7,515	(7,515)			(2,223)	(2,223)	745	
12673P-10-5			09/30/2017	Various	11/01/2017	Various	19, 148.000	620,697	611,735	613,176			7,521	(7,521)			(1,441)	(1,441)	1,574	
						BANK OF AMERICA/MERRILL														i l
	. CABOT OIL + GAS CORP COM		10/03/2017 .	. CITIGROUP GLOBAL MARKETS	11/01/2017 .		213.000	5,662	5,944	5,662			ļ				282	282		t
	CADENCE DESIGN SYSTEMS INC		07/05/2017 .	Various	08/29/2017 .		5, 130.000	167,441	188,286	166,973			468	(468)			21,313	21,313		
133131-10-2			07/05/2017 .	Various	08/29/2017 .		1,307.000	110,027	117,347	110,027								7,320	810	r
	CAMPBELL SOUP CO		09/30/2017	Various	10/30/2017 .		2,700.000	139,567	140,937	139,554			13	(13)			1,383	1,383	905	<sub>[</sub>
	CAPITAL ONE FINL CORP		09/19/2017 .	Various	10/03/2017 .		1, 184.000	103,412	108, 152	103,412			007	(007)			4,740	4,740	301	t
	CARDINAL HEALTH INC		09/30/2017 .	Various Various	10/03/2017 .		2,865.000	212,048	194,866	211 , 151			897 34	(897)			(16,285) 5.960	(16,285) 5,960	887 514	[
	CARREFOUR EUR2.50	R	06/30/2017 .	DIRECT		MORGAN STANLEY	2,050.000	21,485	19,682				34	(34)		979	5,960	5,960	314	[
	CBRE GROUP INC	υ	07/31/2017	Various		. Various	8,276.000	21,485	19,082	270,614			<b> </b>		<b></b>	эг	(2,782)			[
	CBS CORP C LASS B		10/30/2017 .	Various		Various	5,051.000	330,065	316.357	329,726			339	(339)			(13,369)	(13,369)	509	[
	CDW CORP/DE		09/19/2017	Various		Various	2.548.000	150 . 432	159.028	150.352			80	(80)					319	
	CELANESE CORP		11/01/2017	Various		Various	2,948.000	269,988	274,660	269,988							4,672	4,672	8	
	CELGENE CORP.		11/01/2017	Various		Various	413.000	48,799	50,602	48,799							1,802	1,802		ļ
15135B-10-1	CENTENE CORP		07/05/2017 .	Various	08/28/2017 .	. Various	5,906.000	430,223	474,392	429,523			700	(700)			44,868	44,868		ļ
	CENTERPOINT ENERGY INC		07/05/2017 .	Various	08/29/2017 .		5,969.000	166,661	175,921	164,311			2,350	(2,350)			11,610	11,610	2,288	
156700-10-6	CENTURYLINK INC		11/01/2017 .	MERGER	11/30/2017 _	Various	14,208.860	270,537	207,269	270,537	L		L				(63, 267)	(63, 267)	7,672	L

				S	howing Al	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Yea	ar and Fully	DISPOSED	OF During	g Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		hange in Bo	ok/Adjusted C	Carrying Value	)	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						BANK OF AMERICA/MERRILL														
	CERNER CORP		11/01/2017 . 07/31/2017 .	. CITIGROUP GLOBAL MARKETS	12/01/2017 . 09/19/2017 .		97.000 6,832.000	6,353 274,603	6,806 281,951	6,353 273,383			1,220	(1,220)			453 8,568	453 8,568	725	
	CHARTER COMMUNICATIONS INC CLASS A		11/01/2017 .	_ Various _CITIGROUP GLOBAL MARKETS	12/01/2017		3.000	1.066	1.042	1.065			1,220	(1,220)			(23)	(23)	123	
	CHEVRON CORP		07/05/2017 .	Various	08/29/2017		5.376.000	565 . 404	575. 185	560 . 792			4.612	(4,612)			14.393	14.393	8.354	
	CHUBB LTD		09/30/2017 .	Various	10/30/2017		3,962.000	534,303	542,958	530,852			3,451	(3,451)			12,106	12, 106	2,496	
	CHURCH & DWIGHT CO.			_ Various	12/01/2017		2,785.000	145,743	138,860	144,002			1,740	(1,740)			(5, 143)	(5, 143)	536	
125509-10-9	CIGNA CORP			Various	08/29/2017 .		4,916.000	752,852	797,619	752,852			11.168	(11, 168)			44,768	44,768	108	
1/1/98-10-1	CIMANEA ENERGY CU		06/30/2017 .	. vai ious		CITIGROUP GLOBAL MARKETS	1,983.000	222 , 194	204,912	211,026				(11, 168)			(6, 114)	(6, 114)	19	
172062-10-1	CINCINNATI FINL CORP		05/04/2017 _	Various	06/01/2017 .		1,701.000	120,904	120,641	120,904							(263)	(263)		
172908-10-5				Various	07/05/2017		2, 143.000	257,511	263, 159	256,985			526	(526)			6, 174	6, 174		
	CISCO SYS INC			Various	08/29/2017 .		19,968.000	651,715	632,391	637,977			13,737	(13,737)			(5,586)	(5,586)	3,026	
	CIT GROUP INC		09/30/2017 . 07/31/2017 .	Various	11/01/2017 . 08/29/2017 .	Various	2,348.000	115,226 1,406,514	105,320 1,471,421	115,149				(76) (3, 184)			(9,829) 68,091	(9,829) 68,091	347	
1/290/-42-4	CITIONOUP INC		0//3//2017 _	. vai ious	00/29/201/	CITIGROUP GLOBAL MARKETS	23,433.000	1,400,314	1,4/1,421				, 104	(3, 104)			00,091	00,091	2,031	
177376-10-0	CITRIX SYS INC		05/04/2017 .	Various	06/01/2017 .		1,521.000	127,300	126,020	127,300							(1,280)	(1,280)		
						BANK OF AMERICA/MERRILL														
	CLOROX CO		11/01/2017 .	CITIGROUP GLOBAL MARKETS	12/01/2017 .		2.000	256	279	256							23	23		
	CME GROUP INC.		07/31/2017 _ 09/30/2017 _	Various	08/22/2017 .		2,211.000 19.036.000	261,781 817,295	265,674 840.962	261,781 816.600			694	(694)			3,893 24,361	3,893 24,361	163	
	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/05/2017 .		12/01/2017		5.841.000	337.375	383.644	337 . 375				(094)			46,269	46,269	814	
	COLGATE PALMOLIVE CO			MORGAN STANLEY	_09/01/2017	Various	3,605.000	265,905	256,976	265,905							(8,929)	(8,929)	1,442	
	COLONY NORTHSTAR INC CLASS A		10/03/2017 _	Various	11/01/2017 .	Various	14,049.000	194,421	182,530	193,858			563	(563)			(11,328)	(11,328)	104	
	COMCAST CORP NEW CL A		07/31/2017 .	Various	09/19/2017 .		22,608.000	856,495	907,749	854, 189			2,306	(2,306)			53,560	53,560	3,263	
	COMPUTER PROGRAMS SYSTEMS		06/13/2017 . 09/30/2017 .	STOCK DIV.	06/16/2017 . 10/30/2017 .		3,366.000	112,899 149,186	108,752 144,557	112,899			11	(11)			(4,147)	(4, 147) (4, 618)	908	
20605P-10-1	CONCHO RESOURCES INC		09/19/2017	Various	10/03/2017	Various	8.219.000	1,093,006	1.055.369	1.076.044			16.962	(16.962)			(20,675)	(20,675)		
20825C-10-4	CONOCOPHILL IPS		06/30/2017 .	Various	07/05/2017		15,412.000	771,701	724,386	747,258			24,443	(24,443)			(22,873)	(22,873)	2,875	
209115-10-4	CONSOLIDATED EDISON INC		10/03/2017 .	Various	11/01/2017 .		1,919.000	158,640	161,648	154,935				(3,705)			6,713	6,713	1,294	
21036P-10-8 212015-10-1	CONSTELLAT ION BRANDS INC CL A CONTINENTAL RESOURCES INC OK		07/27/2017 _ 09/19/2017 _	BANK OF AMERICA/MERRILL LYNCH . Various	08/1//201/ . 10/30/2017 .	GOLDMAN, SACHS & CO	704.000 14,646.000	137,225 722,393	138,987 665,001	137,225 703,977			18,416	(18,416)			1,762	1,762	366	
	COOPER COMPANIES INC			Various	12/01/2017		14,646.000	120.338	131.727	120.338			10,410	(10,410)			11.390	11.390		
219350-10-5	CORNING IN C COM			Various	11/01/2017 .		17,816.000	502,261	516,320	502,261							14,060	14,060	2,619	
	COSTCO WHS L CORP NEW COM			Various	10/30/2017 .		10,016.000	1,644,550	1,659,599	1,618,742			25,808	(25,808)			40,857	40,857	18,673	
SB67C8-W8-3	CRESCENT POINT ENERGY	В	06/30/2017 .	_ CIBC WORLD MARKETS	11/30/2017 .	VariousBANK OF AMERICA/MERRILL	11,687.000	112,935		89,270			23,665	(23,665)		3,856	(7,788)	(3,932)	1,641	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		10/03/2017 .	. Various	11/01/2017 .		2, 115.000	209,459	213,720	209.459							4,261	4,261		
	CROWN HOLDINGS INC			Various	08/29/2017		17,693.000	956,855	984,666	950,896			5.959	(5,959)			33,769	33,769		
126408-10-3	CSX CORP		07/31/2017 _	Various	09/19/2017 .	Various	6,347.000	288,530	333,627	286,415			2,115	(2, 115)			47,211	47,211	1,652	
	CUMMINS IN C COM			Various	11/01/2017		1,220.000	187,550	188,755	187,520				(30)			1,235	1,235	1,899	
	CVS HEALTH CORPORATION			Various	12/01/2017 .		8,625.000 12,942.000	687,621 407,344	669,930 438,487	681,276 407,344			6,346	(6,346)			(11,346)	(11,346) 31,143	4, 103	
	DANAHER CO RP COM		09/05/2017 .	CITIGROUP GLOBAL MARKETS	11/01/2017		6.000	498	538	407 , 344								1, 143 , الا	1,330	
237194-10-5	DARDEN RESTAURANTS INC		10/03/2017	Various	11/01/2017		2,006.000	173,085	172,196	173,043			42	(42)			(848)	(848)	1,042	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		09/30/2017 .	. Various	11/01/2017 .		3, 143.000	209,469	192,742	205,736			3,734	(3,734)			(12,994)	(12,994)		
	DCP MIDSTREAM LP		01/20/2017 .	Various	05/02/2017 .		2,218.000 2,187.000	82, 174	86,708	82,174				(4)			4,534	4,534	1,314	
	DEERE & CO DELTA AIR LINES, INC		09/30/2017 . 09/30/2017 .	Various	12/01/2017 . 11/01/2017 .	Various	14,498.000	263, 163 706, 494	251,862 713,939	263, 162 690, 048			16,446	(1)			(11,300)	(11,300) 23,891		
	DEVON ENERGY CORP.		03/31/2017 .	Various	06/02/2017		10,576.000	489,470	428,930	469,323			20,147	(20, 147)			(40,393)	(40,393)	302	
	DIAMONDBACK ENERGY INC		02/27/2017 .	Various	06/02/2017 .	Various	7, 120.000	731,807	720,951	731,807			.				(10,857)	(10,857)		
253868-10-3	DIGITAL REALTY TRUST INC		11/01/2017 .	Various	12/01/2017 .		1,451.000	168,888	170,682	163,486			5,402	(5,402)					868	
254709-10-8 25470F-10-4	DISCOVER FINL SVCS		07/31/2017 _ 07/31/2017 _	Various	08/29/2017 . 08/29/2017 .		8,204.000 30,328.000	521,320 842,719	504,493 817,279	521,320 842,719			·				(16,827)	(16,827)	2,369	
	DISNEY WALT CO		11/01/2017 .	Various	12/01/2017		5, 328, 000	587,585	569,493	570 , 147			17,438	(17,438)			(25,440)	(25,440)	3,834	
256746-10-8	DOLLAR TREE INC		06/30/2017 .	Various	07/05/2017	Various	9,768.000	762,306	736,636	743,458			18,847	(18,847)			(6,823)	(6,823)		
	DOMINION ENERGY INC		07/31/2017 _		09/19/2017		3,743.000	284,616	280,243	283,302			1,314	(1,314)			(3,059)	(3,059)	1,502	
260543-10-3	DOW CHEM CO	1	08/01/2017 .	Various	09/01/2017	Various	18,512.000	1, 142, 091	1, 159, 201	1, 139, 229	L		2,863	(2,863)			19,972	19,972	3,782	

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted C	Carrying Value	9	17	18	19	20	21
•	_	-	-						. •		12	13	14	15	16					1 -
											12	10	1-7	10	Total					1
													Current	Total						1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
		F	D-4-		D:I	Niama a af			0											
Identi-		For-	Date		Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	DR PEPPER SNAPPLE GROUP INC		10/03/2017 .	. Various	12/01/2017	Various	4,766.000	446,447	455,229	446 , 447										
	DTE ENERGY CO		10/03/2017 _	. Various	12/01/2017		1,974.000	207,799	220,034	206,066			1,734	(1,734)			13,968	13,968	882	
	DUKE ENERGY HLDG CORP		07/05/2017 _	Various	09/01/2017		9,833.000	796,786	822,664	796,786							25,877	25,877	4,770	
	DUKE REALTY CORPORATION		07/05/2017 .	Various	09/01/2017		4,885.000	139,743	143,238	136 , 167			3,575	(3,575)			7,071	7,071	894	
	DXC TECHNOLOGY COMPANY		04/03/2017 _	. DISTRIBUTION	04/24/2017		42.950	3,025	3,264	3,025							240	240		
	EASTMAN CH EM CO COM		04/25/2017 _	Various	05/02/2017		868.000	68,961	69,373	68,961							412	412		
G29183-10-3	EATON CORP PLC		09/30/2017 _	Various	10/03/2017		2,706.000	211,937	192,943	211,769			168	(168)			(18,825)	(18,825)	1,615	
				L		BANK OF AMERICA/MERRILL					1		1		1					1
	EATON VANCE CORP		07/05/2017 .	Various	08/01/2017		5,200.000	236,273	252,095	236,273	ļ		·		ļ		15,822	15,822	1 , 124	<b></b>
	EBAY INC			Various	09/01/2017		17,028.000	570,440	593,982	569,937			502	(502)			24,044	24,044		<b></b>
	EDGEWELL PERSONAL CARE		03/31/2017 _		07/05/2017		10,385.000	790,562	786,546	776,753			13,809	(13,809)			9,793	9,793		<b> </b>
	EDISON INTL			Various	11/01/2017		2,557.000	203, 167	206,548	199,678	ļ		3,488	(3,488)	ļ	ļ	6,870	6,870	783	<b> </b>
	ELI LILLY & CO			Various	10/03/2017		3,847.000	310,404	303,223	310,224			180	(180)			(7,000)	(7,000)	1,969	<b> </b>
	ENABLE MIDSTREAM PARTNERS LP UNITS			Various	06/02/2017		8,044.000	128,798	128,731	128,798							(67)	(67)	2,700	<b></b>
	ENBRIDGE INC	В		MERGER	11/30/2017		20,961.170	867,375	791,318	867,375						14,643	(90,701)	(76,057)	25,374	
	ENERGY TRANSFER PARTNERS UNITS			Various	08/28/2017		28,446.000	570,263	533,269	570,263							(36,994)	(36,994)	651	ļ
	ENTERGY CORP			Various	11/01/2017		1,973.000	155,613	156,962	151,036			4,577	(4,577)			5,925	5,925		
	ENTERPRISE PRODUCTS PARTNERS		03/31/2017 .	Various	06/02/2017		17,369.000	479,674	483,073	479, 178			496	(496)			3,895	3,895	8,073	
	EOG RESOUR CES INC COM			Various	11/01/2017		19,337.000	1,956,848	1,822,078	1,904,721			52, 127	(52, 127)			(82,643)	(82,643)	2,885	
26884L-10-9	EQT CORPORATION		06/30/2017 _	Various	07/05/2017		18,582.000	1, 174, 525	1, 107,575	1,145,919			28,606	(28,606)			(38,344)	(38,344)	378	
						BANK OF AMERICA/MERRILL														1
	EQUITY RESIDENTIAL SH BEN IN			CITIGROUP GLOBAL MARKETS	11/01/2017		2.000	131	136	131							4	4		
	ESSEX PROPERTY		09/30/2017 .	Various	11/01/2017	Various	523.000	135,668	138,960	134,808			860	(860)			4, 152	4, 152	728	
	ESTEE LAUDER COS.			Various	07/05/2017	Various	10,067.000	787,941	858,089	787 , 111			830	(830)			70,978	70,978	2,520	
	EVEREST RE GROUP LTD		06/30/2017 .	Various	08/29/2017		630.000	153,349	162,561	153,318			32	(32)			9,243	9,243	599	ļ
30040W-10-8	EVERSOURCE ENERGY		11/01/2017 .	Various	12/01/201/	Various	2,701.000	164,396	170,668	164,396							6,272	6,272		
0040411404	EVELOU CORP. COM		10 (00 (0017		44 (04 (0047	BANK OF AMERICA/MERRILL	040.000	7 000	0.400	7 000							540	540		1
	EXELON CORP COM		10/03/2017 _	Various	11/01/2017		210.000	7,882	8,430	7,882							548	548		
	EXPEDITORS INTL WA INC COM			Various	10/03/2017		2,904.000	160,420	163,361	160,345				(75)			3,016	3,016	926	·
	EXPRESS SCRIPTS HOLDING CO				12/01/2017	Various	3,997.000	248, 101	244,674	248,061			40	(40)			(3,387)	(3,387)	44 070	
3023 IG-10-2	EXXON MOBIL CORP			Various	08/29/2017		10,249.000 3,443.000	833,718 445,651	787,502 449,572				6,854	(6,854)			(39,363) 3,921	(39, 363)	11,379	
	F5 NETWORKS INC			Various									0.000	(0.000)						
	FACEBOOK INC			Various		Various	15,793.000	2, 185, 297	2,410,013	2, 182, 911 124, 559	<b> </b>		2,386	(2,386)	}	}	227, 102	227 , 102		t
	FASTENAL COFEDEX CORP		05/04/2017 . 10/03/2017 .	. Various Various		GOLDMAN, SACHS & CO Various	2,756.000 1,206.000	124,559	120,173								(4,386)	(4, 386)		t
	FIDELITY N ATL INFORMATION SVC COM			Various	09/19/2017		15, 194.000	1.204.351	1,272,430	1,202,246			2.105	(2.105)			70, 184	70, 184	2,790	
	FIFTH THIRD BANCORP		09/05/2017 _	Various		Various	15, 194.000	475,604	1,272,430	1,202,246			∠, 105	(2, 105)			14, 116	14, 116	731	
	FIRST BANCSHARES INC		10/27/2017 .	Various	10/27/2017	JONES TRADING	2,956.000	85.724	89,720								3.782	3,782	/31	t
310910-10-3	I I I I I DANGORANES I IVO		10/2//201/ .	vai i us	10/2//201/	BANK OF AMERICA/MERRILL	∠, ∜30.000	00,724	მსა, ასნ	ວວ , / 24	<b> </b>		·		<b></b>		,182	, 182		İ
320557-10-1	FIRST INTERNET BANCORP ORD		09/15/2017 _	KEEFE, BRUYETTE & WOODS, INC.	09/18/2017		390.000	11,310	11,370	11.310	1		1		1		60	60		1
	FISERV INC COM		11/01/2017 _	Various	12/01/2017		4,479.000	523,908	552,618	520,779			3, 129	(3, 129)			31,839	31,839		ľ
	FLEETCOR TECHNOLOGIES I		09/19/2017 .	Various	10/30/2017		2.217.000	331, 169	325,202	325,813	ļ		5.356	(5, 356)	<u> </u>		(611)	(611)		[
	FLEXTRONICS INTERNATIONAL	D	09/19/2017 .	Various	11/01/2017		10,483.000	166,808	171.446	166.340				(468)						[
	FLUOR CORP	D	09/19/2017	Various	11/01/2017		3.547.000	168,245	170.548	167.621			624	(624)			2,927	2,927		
	FNF GROUP INC		11/01/2017	Various		Various	1,864.000	72,424	75,303	72,424			J24	(024)			2,879	2,879		[
	FOOT LOCKER INC		06/30/2017 .	Various	07/05/2017	Various	2, 156.000	149,480	112,951	114,998			34.483	(34, 483)			(2,047)	(2,047)	113	İ
	FORD MTR C 0 DEL COM PAR U	]					, 100.000	170, 400						(01,100)			(2,047)	(2,047)	110	[
345370-86-0			09/05/2017	Various	11/01/2017	Various	9, 173.000	102.774	97.948	102.677			97	(97)			(4,728)	(4,728)	1,284	1
0.00.0 00 0						BANK OF AMERICA/MERRILL			, 10.10								(٦,120)	(7,720)		[
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		11/01/2017 .	CITIGROUP GLOBAL MARKETS	12/01/2017		83.000	5.412	5.604	5.412			1				192	192	15	1
	FRANKLIN RES INC		08/01/2017 .	Various	08/29/2017		4,542.000	192,510	193,273	192,510			-				763	763	561	[
30-10-10-10-1	THE STATE OF THE S					BANK OF AMERICA/MERRILL														[
35671D-85-7	FREEPORT MCMORAN INC		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017		436.000	6,330	6,150	6,330	1		1		1		(180)	( 180 )		1
300. 15 00 7					1	BANK OF AMERICA/MERRILL		,000	, .00	,000										[
H2906T-10-9	GARMIN LTD		05/04/2017 .	Various	06/01/2017		2,206.000	112,750	116,331	112,750	1			1			3,580	3,580		1
	GENERAL DYNAMICS CORP			Various	12/01/2017		6,455.000	1,229,680	1,254,287	1,216,680			13.000	(13,000)	[		37,607	37,607	3,962	[
	GENERAL EL EC CO COM			Various		Various	48,606.000	1,426,305	1,136,924	1,404,327			21,979	(21,979)			(267,403)	(267, 403)	11,695	[
	GENERAL MLS INC		1.06/30/2017		07/05/2017		10.811.000	649.982	626,983	635.728			14.254				(8,745)		1,641	[

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

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
·	_					•	ŭ	ŭ			12	13	14	15	16	1			_0	
											12	10	1-7	10	Total					
													Current	Total	Foreign					
							D 1/ 1						Current		U					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	<b>Actual Cost</b>	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
37045V-10-0		- 3	08/01/2017 .	Various	08/29/2017 .	Various	8,208.000	280,823	289,352	280,823							8.529	8.529	1,751	
372460-10-5			09/19/2017 _	Various	10/03/2017		2,458.000	226,062	211, 157	224,826			1,236	(1,236)			(13,669)	(13,669)	770	
36174X-10-1	GGP INC		01/27/2017 _	EXCHANGE	11/30/2017 .	Various	14,731.000	394,868	346, 127	394,868							(48,740)	(48,740)	9,722	
	GILEAD SCIENCES INC		06/20/2017 .	Various	08/29/2017 .		5,504.000	369,891	396,912	369,891							27,022	27,022	1,829	
	GLAXOSMITHKLINE PLC	B	04/07/2017 .	GOLDMAN, SACHS & CO		Various	25,588.000	517,986	443, 119	517,986						47,840	(122,707)	(74,867)	12,689	
	GLOBAL PAYMENTS INC.		03/20/2017 .	Various		Various	11,001.000	823, 160	893,273	823, 160							70, 113	70, 113	86	
	GOLDMAN SA CHS GROUP INC		11/01/2017 _	Various	12/01/2017 .		3, 102.000	691,354	696 , 170	690,890			464	(464)			5,280	5,280	1,390	
382550-10-1 384802-10-4	GOODYEAR T IRE AND RUBBER COM		08/01/2017 . 09/19/2017 .	Various Various	09/01/2017 .		7,248.000	236,959 561,791	233 , 136	236,959							(3,824)	(3,824)	3,758	<b></b>
	HAIN CELESTIAL GROUP INC		03/31/2017 .	Various	06/28/2017 .		28,051.000	1,089,263	1,025,352	1,066,756			22,507	(22,507)			(50,034)	(50,034)	758 ,د	
413875-10-5			05/04/2017 .	Various		Various	1,138.000	124,626	128.984	124,626				(22,307)			4,358	4,358	602	
416515-10-4			05/03/2017	Various		Various	6.308.000	306.590	317.583	306.590							10.994	10.994	1.451	
418056-10-7			11/01/2017 .	Various	12/01/2017		2,595.000	266,041	259,280	265,665			376	(376)			(6,386)	(6,386)	., 101	
	HCA Healthcare Inc		09/19/2017 .	Various	10/03/2017 .	Various	7,489.000	613,886	611,575	613,886							(2,311)	(2,311)		
						BANK OF AMERICA/MERRILL	•			·										
426281-10-1	HENRY JACK & ASSOCIATES		09/19/2017 _	CITIGROUP GLOBAL MARKETS	11/01/2017 .		3.000	306	329	306							23	23	1	
						BANK OF AMERICA/MERRILL														
	HERSHEY COMPANY		11/01/2017 .	Various	12/01/2017 .	LYNCH	1,454.000	154,599	153,910	154,599							(689)	(689)	37	
	HEWLETT PACKARD ENTERPRISE		07/31/2017 .	Various	08/29/2017 .	Various	37,595.000	815,726	777,787	815,726							(37,939)	(37,939)	1,321	
	HOLOGIC, INC.		08/01/2017 _ 09/01/2017 _	Various	09/01/2017 . 11/01/2017 .		5,361.000	237, 184	220,365	237, 177			6	(6)			(16,812)	(16,812)	F 745	
43/0/6-10-2	HOME DEPOT INC		09/01/2017 .	Various Various	11/01/2017 .		10,113.000	1,479,223 886,635	1,510,962 927,101	1,474,277			4,947 5,545	(4,947) (5,545)			36,685 46,010	36,685 46,010	5,745	
440452-10-0			11/01/2017	Various		Various	7,209.000	245,549	239,236	245,110			5,545	(5,545)			(5,874)	(5,874)	3,382	
	HOST HOTELS & RESORTS INC		09/05/2017 _	Various		Various	9,201.000	168,521	162.674	167,866			655	(655)			(5, 192)	(5, 192)	1, 126	
40434L-10-5			09/05/2017 .	Various		Various	12.941.000	236,052	247 , 161	227,600			8,452	(8.452)			19,562	19.562	940	
444859-10-2	HUMANA INC COM		09/19/2017 _	Various		Various	697.000	163.382	176.747	163.382							13,365	13.365	270	
445658-10-7	HUNT TRANSPORT SVC		07/31/2017 _	Various	08/23/2017 _	Various	4,026.000	374,216	370,347	366,510			7,706	(7,706)			3,836	3,836	910	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		07/05/2017 _	Various		Various	888.000	173,847	180,873	167,886			5,961	(5,961)			12,987	12,987	355	
E6165F-16-6		B	07/20/2017 .	BANK OF AMERICA/MERRILL LYNCH .		MORGAN STANLEY	10,309.000	82,942	81,997	82,942						2,384	(3,329)	(945)		
452308-10-9	ILLINOIS TOOL WKS INC		08/01/2017 .	Various	10/30/2017 .	Various		1, 189, 019	1,215,302	1, 182, 106			6,913	(6,913)			33 , 196	33, 196	3,383	
450070 40 0	INOVEE CORPORATION		00 (00 (0047	MORGAN STANLEY	44 (00 (0047	UNION BANK OF SWITZERLAND	700 000	00.000	70.457	00.000							(40 505)	(40 505)		
45337C-10-2 G47791-10-1	INCYTE CORPORATION		02/02/2017 .		11/30/2017 _ 10/03/2017 _		732.000	88,983	72,457								(16,525)	(16,525)	F00	
457187-10-1	INGREDION INC		09/05/2017 . 10/03/2017 .	Various Various	11/01/2017 .		2, 134.000 1, 284.000	153,998	183,691	184, 198			1, 132	(1, 132)			(507)	(507) (1,821)	528 459	
458140-10-0	INTEL CORP		09/05/2017 .	Various	11/01/2017 .		13,503.000	481,834	470,843	459,681			22, 153	(22, 153)			11, 163	11, 163	4,733	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		03/31/2017 _	Various	07/05/2017		13,875.000	796,403	843, 117	795, 148			1,254	(1,254)			47,969	47,969	1,551	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/19/2017 _	Various	11/01/2017	Various	5,937.000	984,715	916,271	971,355			13,360	(13,360)			(55,084)	(55,084)	7,161	
460146-10-3	INTERNATIONAL PAPER CO		11/01/2017 .	Various	12/01/2017 .	Various	4,574.000	246,415	246,290	246,388			28	(28)			(98)	(98)	1,429	
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/01/2017 .	Various	09/01/2017 .	. Various	11,038.000	269,201	247,951	269,201							(21,250)	(21,250)	933	
461202-10-3			09/05/2017 _	Various	11/01/2017 .		2,035.000	267,907	271,697	259,564				(8,343)			12, 133	12, 133	546	
46120E-60-2			08/01/2017 _	GOLDMAN, SACHS & CO.	09/01/2017 .		213.000	200,427	210,780	200 , 427							10,354	10,354		<b></b>
469814-10-7			09/05/2017 .	Various	10/03/2017 .		3,043.000	164,535	158,755				233	(233)			(5,547)	(5,547)	640	
G5U8/1-10-5	JAZZ PHARMACEUTICALS PLC		03/20/2017 _	Various	07/05/2017 .	BANK OF AMERICA/MERRILL	2,330.000	285,391	366 , 171	285,391							80,780	80,780		
47580P-10-3	JELD WEN HOLDING INC		01/27/2017 _	CITIGROUP GLOBAL MARKETS	01/27/2017 _	LYNCH	630.000	14,490	16.064	14,490							1,574	1,574		
478160-10-4			09/30/2017	Various	11/01/2017 .		11,240.000	1,405,886	1.442.650	1.397.554				(8,333)			45,096	45,096	7,054	
	JOHNSON CONTROLS INTERNATIONAL PLC		09/19/2017	Various	10/30/2017		15,491.000	657,274	651,360	655,319			1,955	(1,955)			(3.959)	(3,959)	1, 114	
46625H-10-0	JP MORGAN CHASE & CO		06/20/2017 _	Various	08/29/2017		24,404.000	2, 146, 997	2,216,602	2,140,723			6,274	(6,274)			75,880	75,880	5,507	
48203R-10-4	JUNIPER NETWORKS INC		11/01/2017 _	Various	12/01/2017		7,236.000	200,665	198,448	200,607			58	(58)			(2, 158)	(2, 158)	38	
	K2M GROUP HOLDINGS INC		03/08/2017 .	STOCK DIV		DIRECT	33,926.000	679,877	659, 107	679,877							(20,770)	(20,770)		l
494368-10-3	KIMBERLY-CLARK CORP		11/01/2017 .	Various	12/01/2017 .		1,600.000	207,502	195,643	206 , 196			1,306	(1,306)			(10,553)	(10,553)	1, 195	
40.4505 40 4	KINDED HODOWN INO DE.		40 (00 (00 1	v .	44 (04 (004	BANK OF AMERICA/MERRILL	0 001 5	100.00:	393 300	100 551							2 25-	2 22-		
49456B-10-1	KINDER MORGAN INC DEL		10/03/2017 _	Various	11/01/2017 .		8,894.000	168,094	171, 182	168,094							3,088	3,088	54	
400400 40 0	KLA TENCOR CORP		11/01/2017 _	CITIGROUP GLOBAL MARKETS	12/01/2017	BANK OF AMERICA/MERRILL	58.000	6.099	6.024	6.099							(75)	(75)	34	
	KONINKLIJKE AHOLD DELHATZE NV	R	02/02/2017 .	GOLDMAN. SACHS & CO.		MORGAN STANLEY	4, 165.000									9, 143	(75)	(75)	2, 195	
JDDUQJ-30-2	NOTITIVE TONE ANDED DELINIZE IN	٠		. uolumnii, ono io α oo	1/30/201/ .	BANK OF AMERICA/MERRILL			ا ده, قو								(0,231)		∠, 193	
501044-10-1	KROGER CO		02/13/2017	Various	03/08/2017		4.772.000	158.308	155.461	158.308							(2.848)	(2.848)		<u> </u>

				5	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16					
														_	Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							, ,										Destination			
OLIOID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T	Dividends	Accrued
CUSIP		_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
502413-10-7	L3 TECHNOLOGIES INC		06/30/2017		08/29/2017		8,588.000	1,306,753	1,352,518	1,305,874			879	(879)			46,644	46,644	1,060	
50540R-40-9	LABORATORY CORP AMER HLDGS		10/03/2017		11/01/2017		1, 180.000	168,249	177,260	168,008			242	(242)			9,252	9,252		
512807-10-8	LAM RESEARCH CORP.		07/05/2017 10/24/2017		08/29/2017	Various	1,378.000 49,575.940	204,592 866,933	220,961	197,673			6,918	(6,918)		6.632	23,288	23,288	297	
SBYW0P-Q6-3 516806-10-6	LAND SECURITIES GROUP REIT PLC	В	10/24/2017			STOCK DIV.		291,430		291,430							(204,658)	(198,026)		
517834-10-7	LAS VEGAS SANDS CORP		03/03/2017		07/05/2017	Various	14,614.000	802,214	815,816				412	(412)			14,014	14,014	6.627	
521865-20-4	LEAR CORP		09/05/2017		10/03/2017		1,306.000	181,435	191.976	180.632			803	(803)			11,344	11.344		
524660-10-7	LEGGETT & PLATT INC		09/30/2017		10/03/2017		13,376.000	665, 180	666,729	664,297			883	(883)			2,432	2,432	657	
526057-10-4	LENNAR COR P CL A		11/09/2017		12/01/2017	Various	2,654.000	139, 136	137,564	139, 136				(000)			(1,572)	(1,572)	108	
526057-30-2	LENNAR CORP CLASS B		11/09/2017			Various	1.980	90	99	90							9	9		
526107-10-7	LENNOX INTERNATIONAL INC		08/01/2017	7 CITIGROUP GLOBAL MARKETS	09/01/2017	Various	469.000	80,241	76,628	80,241							(3,613)	(3,613)		
527288-10-4	LEUCADIA NATIONAL C		05/04/2017			GOLDMAN, SACHS & CO	4,564.000		113,801	117,324			ļ		ļ		(3,523)	(3,523)		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/30/2017		10/03/2017		1,330.000		58,328	54,625			84	(84)			3,703	3,703		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2017		09/01/2017	Various	2,892.000		125,498	131,478							(5,980)	(5,980)		
531172-10-4	LIBERTY PROPERTY TRUST		10/03/2017	7Various	11/01/2017		3,052.000	127 , 449	127,850	124,477			2,972	(2,972)			3,373	3,373	1,006	
534187-10-9	LINCOLN NA TL CORP IN COM		05/03/2017		08/22/2017		11,001.000		744,419	748,995			878	(878)			(4,575)	(4,575)	73	
G5533W-24-8	LLOYDS BANKING GROUP PLC	В	05/31/2017			GOLDMAN, SACHS & CO	415,989.000		371,592	379,083						18,412	(25,903)	(7,491)	5,568	
539830-10-9 540424-10-8	LOCKHEED MARTIN CORP		11/01/2017		12/01/2017	Various	3,794.000 4,018.000	1,005,463 188,057	1,025,222	1,001,335			4, 128 584	(4, 128)			23,888	23,888	3,019	
540424-10-8	LOWES CON INC USDO.50 _		06/30/2017		07/05/2017	Various	4,018.000	1,016,194	1,063,556	1,005,014			584	(584)					247 4,966	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		00/30/201/		08/29/2017		5.256.000	442.280	436 . 184				11, 100	(11,100)			(6.096)	(6.096)	2.615	
55261F-10-4	M & T BANK CORP		09/19/2017		10/03/2017		2,821.000	451, 196	455,694	446,956			4,239	(4,239)			8,738	8,738	1,033	
56418H-10-0	MANPOWERGROUP		09/05/2017		10/03/2017		1,505.000		161,659	154,616			7,200				7,044	7,044	1,037	
565849-10-6	MARATHON OIL CORP		03/31/2017		06/02/2017		17,045.000		263,147	289,896			15,080	(15.080)			(26,749)	(26.749)	757	
56585A-10-2	MARATHON PETROLEUM CORP		09/05/2017		11/01/2017	Various	1,515.000	80, 166	76,583	79,664			502	(502)			(3,081)	(3,081)	541	
571903-20-2	MARRIOTT I NTL INC NEW CL A		05/03/2017		08/22/2017	Various	3,919.000	363,529	395,277	363,529				,			31,748	31,748	1,327	
571748-10-2	MARSH + MCLENNAN COS INC		05/04/2017		07/05/2017	Various	21, 112.000	1,489,177	1,540,625	1,484,961			4,216	(4,216)			55,665	55,665	7,974	
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		08/01/2017				8, 114.000	127,958	134,706	127,958							6,749	6,749		
57636Q-10-4	MASTERCARD INC CLASS A		06/30/2017			Various	10,438.000	1, 166, 965	1,237,227	1, 164,833			2, 132	(2, 132)			72,394	72,394	2,381	
577081-10-2	. MATTEL INC COM		03/31/2017				12,858.000	335, 167	295,793	331,038			4, 129	(4, 129)			(35,246)	(35,246)		
57772K-10-1 579780-20-6	MAXIM INTEGRATED PRODUCTS		08/01/2017		09/01/2017	Various	3, 105.000 1,413.000	141,805 145,432	139,212 135,205	141,805 137,523			7.908	(7.908)			(2,593)	(2,593)	268 664	
580135-10-1	MCDONALDS CORP		07/05/2017		08/29/2017		3,355.000	466,768	499,655	466,757				(7,908)				(2,318)	2,694	
581550-10-1	MCKESSON CORP		07/05/2017			MORGAN STANLEY	1, 192.000		499,655	197,002			ļ12	(12)	†		(4,790)	(4,790)	∠,094	
00 1004 - 10-0	I MONEGOOR OOR			GOLDIINI, ONOIRO α OU.		BANK OF AMERICA/MERRILL											(4,730)	(4,790)		
58502B-10-6	MEDNAX INC		05/04/2017	7 Various	06/01/2017	LYNCH	1,877.000	112.589	104.425	112,589			L		L		(8, 165)	(8, 165)		
G5960L-10-3	MEDTRONIC PLC		09/30/2017	7 _ Various	11/30/2017	Various	9,944.000		802,763	823, 154			6,764	(6,764)			(20,391)	(20,391)	5,086	
58933Y-10-5	MERCK & CO. INC.		11/01/2017	7 Various	12/01/2017	Various	21,564.000	1,370,767	1,364,285	1,365,006			5,761	(5,761)			(721)	(721)	4,227	
592688-10-5	METTLER TOLEDO INTERNATIONAL		08/01/2017		08/29/2017	Various	355.000		209,343	186,630			252	(252)			22,713	22,713		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	02/01/2017			GOLDMAN, SACHS & CO	1,093.000		39,448	45 , 185							(5,736)	(5,736)		
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	09/01/2017		10/31/2017		35.700		1, 176	978			ļ		ļ		199	199		
595017-10-4	MICROCHIP TECHNOLOGY INC		07/05/2017		08/29/2017		1,758.000	143,594	146,013	136,034				(7,560)			9,980	9,980	618	
595112-10-3	MICRON TEC HNOLOGY INC COM		09/19/2017		10/03/2017		6,423.000	195,632	200,000	195,632				/0 5:			4,368	4,368		
594918-10-4	MICROSOFT CORP		07/05/2017	7 Various	08/29/2017	VariousBANK OF AMERICA/MERRILL	20,719.000	1,403,213	1,489,522	1,399,668			3,545	(3,545)					11,481	
59522J-10-3	MID AMERICA APT		11/01/2017	7CITIGROUP GLOBAL MARKETS	12/01/2017	LYNCH	54.000	5.568	5.553	5.568			I		I		(15)	(15)		
59522J-10-3 60671Q-10-4	MITEL NETWORKS CORP	Δ	11/01/201/			DIRECT		356,337					ļ		ļ		(15)	(15)		
608190-10-4	MOHAWK INDUSTRIES INC	n	11/21/2017		08/29/2017	Various		162.641					84	(84)			(9,708)	(9,708)		
60855R-10-0	MOLINA HEALTHCARE INC		03/31/2017				7,124.000	348.876	383,093	331,348			17.528	(17.528)			51.745	51.745		
60871R-20-9	MOLSON COORS BREWING CO. CL B		09/30/2017				5, 170.000	507,393	498,410	505,989			1,405	(1,405)			(7,578)	(7,578)	499	
609207-10-5	MONDELEZ INTERNATIONAL INC		08/02/2017	7 BANK OF AMERICA/MERRILL LYNCH .			6,964.000	305,278	294,450	305,278							(10,829)	(10,829)		
615369-10-5	MOODYS CORP		10/03/2017	7 Various	11/01/2017	Various	1,335.000	162,028	175,971	162,028							13,944	13,944		
617446-44-8	MORGAN STANLEY		07/31/2017	7 Various	08/29/2017		3,016.000	141,484	138,552	141,484							(2,932)	(2,932)		
620076-30-7	MOTOROLA SOLUTIONS INC		05/03/2017		08/22/2017		9,309.000	770, 107	781,588	770 , 107			ļ		ļ		11,481	11,481	2,667	
55336V-10-0	MPLX COMMON UNITS		03/31/2017		06/02/2017		8,741.000	313,389	317,698	313,319			69	(69)			4,379	4,379	4,839	
55354G-10-0	MSCI INC A		11/01/2017		12/01/2017		1,744.000		189,826	177,507			304	(304)			12,319	12,319	327	
626717-10-2	MURPHY OIL CORP		09/19/2017 06/30/2017		10/03/2017		5, 149.000 19, 329.000		140,064 753.050	157,471			4,840	(4,840)			(17,406)	(17,406)	1,022	
N59465-10-9	MYLAN NV	Ĺ	i Ub/30/201/	7 _ Various	U8/25/201/	I var Lous	19.329.000	753.989	/53 050	750 . 474	1	1	3 515	(3.515)		1	2.5/6	2.576	i i	

				5	Showing Al	II Long-Term Bonds	s and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	NATIONAL GRID PLC	R	05/24/2017	EXCHANGE	11/30/2017		78.888.330	1,041,561	945,033	1,041,561	(Decrease)	Acciction	riccogriizca	10 14)	Value	47.256	(143,784)	(96.528)	29,548	Dividends
	NATIONAL OILWELL VARCO INC	5	02/13/2017	Various	03/15/2017		2,260.000	87,895	85,078								(2,818)	(2,818)	8	
		1				BANK OF AMERICA/MERRILL	,			,								,		
	NATIONAL RETAIL PROPERTIES		06/20/2017	Various		LYNCH	2,570.000	99,602	99,650	99,602							48	48		
	NCR CORP.		07/21/2017 .	Various	08/28/2017 .		25,611.000	994,271	902,457	994,271							(91,814)	(91,814)		
64110D-10-4			06/30/2017	Various	08/22/2017 .		21,525.000	837,039	882,287	837,020			19	(19)			45,267	45,267 54.775	92	
	NETFLIX INC		02/09/2017 .	CITIGROUP GLOBAL MARKETS Various	08/28/2017 .	Various	4,000.000 9,632.000	578,025 126,180	632,800 115,701	578,025			137	(137)			54,775 (10,342)		1,623	
651229-10-6	NEW TORK COMMONTH BANCORP INC		10/03/2017	Various		Various	3,650.000	1.593.420	1,616,063	1.591.376			2.044	(2.044)			24.687	24.687	2,576	
651290-10-8	NEWFIELD EXPLORATION CORP		03/31/2017	Various		Various	11,888.000	479,202	419,348	461,595			17,607	(17,607)			(42,246)	(42, 246)		
65249B-10-9	NEWS CORP CLASS A		10/03/2017	Various	12/01/2017	Various	11, 148.000	142,626	150, 102	142,625							7,476	7,476	2	
	NEXTERA ENERGY INC		04/25/2017	Various		Various	827.000	108,466	110,828	108,466		ļ			ļ		2,362	2,362		
654106-10-3			09/30/2017	Various		Various	4,648.000	243,119	266,219	242,803			316	(316)			23,416	23,416		
	NISOURCE I NC		04/25/2017	Various Various		Various	2,825.000 8,828.000	67,944	68,462	67,944 322,556			11.002	(11,002)			518	518 (20, 182)	494 448	
	NOKIA OYJ EURO.06	R	05/31/2017	Various		MORGAN STANLEY	33,403.000	212,036	167,913	212,036			11,002	(11,002)		12,794	(20, 162)	(44, 123)	440	
	NORDSTROM INC	D	09/30/2017	Various		Various	5,903.000	274,506	271.792	274.347			159	(159)		12,734	(2,555)	(2,555)	680	
655844-10-8	NORFOLK SOUTHERN CORP		11/01/2017	Various	12/01/2017		1,655.000	203,349	187,836	203,349							(15,513)	(15,513)	22	
665859-10-4	NORTHERN TRUST CORP		08/01/2017	CITIGROUP GLOBAL MARKETS	09/01/2017 .	Various	1,444.000	127,231	128,529	127,231							1,298	1,298	21	
	NORTHROP GRUMMAN CORP		09/05/2017	Various		Various	5,786.000	1,386,994	1,380,543	1,377,517			9,477	(9,477)			3,027	3,027	253	
670346-10-5			09/30/2017 .	Various		Various	3,983.000	234,055	227,088	231,908			2, 147	(2,147)			(4,820)	(4,820)	849	
67066G-10-4 62944T-10-5			03/31/2017 .	Various Various		Various	3,872.000	407,468	459,339 151,701	407 , 352 137 , 336			115	(115)			51,987 14,364	51,987 14,364	221	
674215-10-8	NVR INC		03/31/2017	Various		Various	18,664.000	287, 181	240.339	276,207			10,974	(10.974)			(35,869)	(35, 869)		
670837-10-3	OGE ENERGY CORP		09/30/2017	Various			3,470.000	120,930	124,654	120,928			1	(1)			3,725	3,725	215	
681919-10-6	OMNICOM GROUP		09/05/2017	Various		Various	8, 148.000	687,064	671,543	687,000			63	(63)			(15,457)	(15,457)	1,895	
68268N-10-3	ONEOK PARTNERS LP		01/20/2017 .	Various	06/02/2017 .	Various	6,359.000	281,423	328,767	281,423							47,345	47,345	5,976	
68389X-10-5	ORACLE CORP COM		10/03/2017	Various		Various	43,420.000	1,797,127	1,915,845	1,793,242			3,885	(3,885)			122,603	122,603	3,735	
	P G & E CORP		07/05/2017 .	Various		Various	2,680.000	182,238	187,375	177 , 247			4,991	(4,991)	1		10, 129	10,129	1,064	
693718-10-8 695156-10-9	PACKAGING CORPORATION OF AMERICA		08/05/2017	Various Various		Various	2,090.000 1,576.000	133,278	134,593	133,278							1,315	1,315 15,113	515 570	
701877-10-2			02/27/2017	Various	06/02/2017		16.736.000	512.867	505.513	512.867							(7,354)	(7.354)		
704326-10-7			07/31/2017	Various		Various	22,080.000	1,338,398	1,294,124	1,304,876				(33,522)			(10,752)	(10,752)	5,767	
712704-10-5			04/25/2017 .	Various		Various	3,615.000	63,797	63,062	63,797							(735)	(735)	624	
713448-10-8			11/01/2017	Various		Various	4,471.000	509,237	522,023	507,811			1,425	(1,425)			14,212	14,212	2,379	
	PFIZER INCPHILIP MORRIS INTL.		08/01/2017	Various		Various	49,433.000	1,660,713 1,911,030	1,648,925 2,007,957	1,654,081 1,909,204			6,633 1,827	(6,633)			(5, 156) 98, 754	(5, 156) 98, 754	12,861	
718172-10-9 718546-10-4			06/20/2017	Various	08/29/2017			1,911,030	174.636	162 . 174			1,82/	(1,827)	'		12.462	12.462	7,024 1.417	
	PINNACLE WEST CAPITAL CORP		110/03/2017	Various	12/01/2017		8,426.000	689,022	714,030				813	(813)			26,045	26,045	3,542	
723787-10-7	PIONEER NA T RES CO COM		09/30/2017	Various	10/03/2017 .	Various	4, 143.000	745,218	703,078	738,987			6,231	(6,231)			(35,910)	(35,910)	21	
72651A-20-7	PLAINS GP HOLDINGS CLASS A		10/03/2017	Various	11/01/2017	Various	20,694.000	665,746	627,498	658,886			6,860	(6,860)	ļ		(31,387)	(31, 387)	11,738	
	PNC FINL SVCS GROUP INC		09/05/2017	Various		Various	1,722.000	206,984	219,649	206,984							12,665	12,665	1,289	
	POWER ASSETS HOLDINGS LTD	В	02/02/2017 .	DEUTSCHE BANK AG		MORGAN STANLEY	9,500.000	92,005	81,035 215,647	92,005						(599)	(10,371)	(10,970)	18,621	
	PRICELINE.COM		10/03/2017	Various		Various	1,619.000 45.000	215,614	215,647	215,614 83,988			201	(201)			33	(1,743)	47	
	PRINCIPAL FINANCIAL GROUP		05/04/2017	Various		Various	2.064.000	130.883	132.275	130 . 883			201	(201)	'		1.392	1.392	934	
742718-10-9	PROCTER & GAMBLE CO		07/05/2017	Various		Various	13,437.000	1,201,927	1,217,433	1, 188 , 190			13,737	(13,737)			29,243	29,243		
743315-10-3	PROGRESSIVE CORP		09/05/2017 .	Various	12/01/2017 .	Various	3,502.000	138,754	149,753	138,754							10,999	10,999		
74340W-10-3	PROLOGIS INC		06/20/2017	Various		Various	2,658.000	149,519	165,365	149,519							15,846	15,846	1,019	
744320-10-2			09/30/2017	Various			6,264.000	685,875	660,996	685,297		ļ	578	(578)	·		(24,301)	(24, 301)	3,491	
7/50/2-16-5	PUBLICIS GROUPE	В	07/04/2017 .	DIRECT		GOLDMAN, SACHS & CO Various	287.000	19,919	19,094	19,919						1,004	(1,829)	(825)	1,318	
74736K-10-1			07/05/2017	Various	09/01/2017 .	MORGAN STANLEY	2,008.000	425,331	454,413	425,331								29,083 6,111	1,318	
	QUALCOMM INC		06/30/2017	Various	07/05/2017		4,454.000		246.947	245.950			13.837	(13.837)			997	997		
	QUEST DIAGNOSTICS INC		08/01/2017	Various		Various	4,876.000	485,687	518,747	485,687							33,060	33,060	1,522	
74876Y-10-1	. QUINTILES TRANSNATIONAL HOLDINGS I		09/30/2017	Various	11/01/2017 .	Various	1,571.000	143,451	150,705	143,443			8	(8)			7,263	7, 263		
	. RANGE RESOURCES CORP		01/20/2017	Various		Various	8,522.000		249,801	292,562							(42,761)	(42,761)		
755111-50-7	RAYTHEON COMPANY	1	11/01/2017	Various	12/01/2017	l Various	10.423.000	1.566.071	1.626.605	1.558.437	1	I	7.635	(7.635)	11	1	68.168	68 . 168	5.270	1

## **SCHEDULE D - PART 5**

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							5 1/1													
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Data		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying			(Loss) on	During	and
	B		Date	N ()/ 1												(Loss) on	(Loss) on	(LUSS) 011		
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
				ER, ONEILL & PARTNERS,																
74930B-10-5	RBB BANCORP		07/26/2017 L.P		07/26/2017 .	GOLDMAN, SACHS & CO	1,280.000	29,440	30,443	29,440							1,003	1,003		
G74079-10-7	RECKITT BENCKISER GROUP PLC	B		AN, SACHS & CO		HSBC SECURITIES, INC	1,036.000	92,216	90,942	92,216						7,392	(8,666)	(1,274)	2,202	
75886F-10-7	REGENERON PHARMACEUTICALS INC		10/03/2017 Variou	us		Various	885.000		358,217	327,416							30,801	30,801		
7591EP-10-0	REGIONS FINANCIAL CORP		09/19/2017 Variou	us	12/01/2017 .	Various	11,251.000	166,681	165,809	166,681							(871)	(871)	37	
759351-60-4	REINSURANCE GROUP AMERICA INC		09/05/2017 Variou	us	11/01/2017 .	Various	1, 182.000	149,218	157,604	149, 141			77	(77)			8,463		767	
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		11/01/2017 Variou	us		Various	1,214.000	170,640	174,901	168,958			1,682	(1,682)			5,943	5,943	204	
760759-10-0	REPUBLIC S VCS INC COM		07/31/2017 Variou		09/19/2017 .	Various	6,879.000	421,324	432,370	421,076			248	(248)		ļ	11,294	11,294	1,669	<b>.</b>
767754-10-4	RITE AID CORP.		03/31/2017 Variou	us	06/29/2017 .		111,490.000	897,895	432,707	510,800			387,095	(387,095)			(78,093)	(78,093)		<b>L</b>
770323-10-3	ROBERT HALF INTL INC		08/01/2017 Variou	us	09/01/2017 .		5,208.000	237,542	237,923	237,542							381	381	1,052	L
					1	BANK OF AMERICA/MERRILL														
773903-10-9	ROCKWELL AUTOMATION INC		09/19/2017 Variou	us	10/03/2017		39.000	6,434	7,051	6,434							617	617		
775711-10-4	ROLLINS, INC	l	11/01/2017 Variou	us	12/01/2017 .	Various	2,964.000	121, 151	128,808	121, 151										
778296-10-3	ROSS STORES, INC.		09/19/2017 Variou			Various	3,043.000		183,064	178,887			7,847	(7,847)			4, 177	4, 177	148	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			ROUP GLOBAL MARKETS	09/01/2017		1,351.000		163,203	157,891							5,312	5,312		
					1	BANK OF AMERICA/MERRILL														
784117-10-3	S E I CORP.	l	05/04/2017 Variou	us	06/01/2017 .		2,284.000	116,384	116,858	116,384	L	L	L	L	L	L	475	475		L
78409V-10-4	S&P GLOBAL INC		06/30/2017 Variou		08/29/2017	Various	1, 140.000		173,361	164,211			181	(181)			9. 150	9.150	194	
78573M-10-4	SABRE CORPORATION		02/13/2017 Variou		02/27/2017	Various	8,503.000		205,713	209.136							(3,424)	(3,424)		
79466L-30-2	SALESFORCE.COM INC		_03/31/2017 _ Variou		08/23/2017	Various	5, 198.000	384,039	428,862	383,840			199	(199)			45,021	45,021		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		.01/10/2017 Variou		01/17/2017		6, 104, 000	640,212	640.212	640.212				(100)						
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/20/2017 Variou		07/05/2017		6,740.000		787,351	712,696							74,655	74.655		
806407-10-2	SCHEIN HENRY INC		11/01/2017 Variou		12/01/2017		869.000		149,441	152,169			303	(303)			(2,727)	(2,727)		
806857-10-8	SCHLUMBERGER LTD		10/03/2017 Variou		11/01/2017	Various	432.000		27,492	28,481			1, 110	(1, 110)			(989)	(989)	7	
811065-10-1	SCRIPPS NETWORK INTER CLASS A		11/01/2017 Variou	uo	12/06/2017 .	Various	2,100.000	150,808	143,875	143,664			7,144	(7,114)			211	211	494	
81211K-10-0	SEALED AIR CORP		05/03/2017 Variou	us	07/31/2017 .	Various	5.582.000	253,079	250.323	252.021			1,059	(1,059)			(1.698)	(1,698)	925	
816851-10-9	SEMPRA ENERGY		03/20/2017 Variou		07/05/2017 .		2,843.000	294,116	299,394	294 . 116			1,039	(1,009)			5,278	5,278	1. 194	
824348-10-6	SHERWIN WILLIAMS CO		06/30/2017Variou		07/05/2017		420.000		147 . 448	143, 192			378	(378)			4.256	4,256	1, 194	
024040-10-0	. SHENWIN WILLIAMS CO		00/30/201/ Valitot	us	01/03/2017 .	CITIGROUP GLOBAL MARKETS	420.000	143,370	147 ,440	143, 192			0 الا	(3/6)			4,200	4,230		
82669G-10-4	CLONATURE BY NEW YORK MY		09/19/2017 CITIGE	ROUP GLOBAL MARKETS	10/30/2017 .	CITIGHOUP GLUBAL MARKETS	0.000	1,081	1, 175	1,081							93	93		
828806-10-9			09/19/2017 Variou			Various	9.000 3.958.000	717,367	683,920	698.636			18.731	(18,731)			(14.716)	(14,716)	4.100	
													18,/31	(18,731)						
82968B-10-3	SIRIUS XM HOLDINGS INC		07/05/2017 Variou		08/29/2017 .		16,760.000	90,160	94,331	90,160							4, 171	4, 171	157	<b>}</b>
78440X-10-1	SL GREEN REALTY CORP		09/30/2017 Variou		10/03/2017 .		2,773.000	291,010	281,044	289,829		·	1, 181	(1, 181)		·	(8,785)	(8,785)	857	}
831865-20-9	SMITH (A.O.)		11/01/2017 Variou		12/01/2017 .	various	3,463.000	185,489	189,543	185,377			112	(112)			4, 166	4, 166	518	<b>}</b>
832696-40-5	. SMUCKER J M CO COM NEW .		07/31/2017 Variou	us	09/19/2017 .		4,367.000	576,038	537,721	541,813			34,226	(34,226)			(4,092)	(4,092)	1,228	
000041 :	01112 1110 01 100 1			N 07111 FV	00.405.555.5	CITIGROUP GLOBAL MARKETS														
83304A-10-6	SNAP INC CLASS A			N STANLEY	03/02/2017 _		266.000		6,600	4,522		ļ				<b></b>	2,078	2,078		<b>}</b>
	SNAP ON IN C COM		09/19/2017 Variou		11/01/2017 .		4, 185.000		694,304	695,765			16,860	(16,860)			(1,460)	(1,460)	1,331	<b></b>
844741-10-8	SOUTHWEST AIRLINES CO		11/01/2017 Variou		12/01/2017 .	Various	2,388.000	132,989	125,604	132,989							(7,385)	(7,385)	296	
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		08/01/2017 Variou		09/01/2017 .	Various	1,375.000		158 , 180	172,392			9,248	(9,248)			(14,212)	(14,212)	782	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		11/01/2017 Variou		12/01/2017 .		3,418.000		130,553	132,401		ļ	l		<b></b>		(1,848)	(1,848)	17	ļ
G8842P-10-2	SSE PLC	B	03/31/2017 STOCK		11/30/2017 .		541.000		10,025	9,985			311	(311)		940	(900)	40	468	ļ
854502-10-1	STANLEY BLACK & DECKER INC		09/05/2017 Variou	us	11/01/2017 .		5,366.000	691,016	712,278	690,754			261	(261)			21,524	21,524	701	
					1	BANK OF AMERICA/MERRILL														
855030-10-2	STAPLES INC.		06/20/2017 Variou	us	06/29/2017 .	LYNCH	10,871.000	98,800	110,039	98,800							11,239	11,239	1,305	
855244-10-9	STARBUCKS CORP		07/05/2017 Variou			Various	19,649.000		1,093,794	1,111,877			21,882	(21,882)		ļ	(18,084)	(18,084)	2,477	<b> </b>
857477-10-3	STATE STREET CORPORATION		05/03/2017 Variou			Various	3,491.000	292,089	301,021	292,089							8,932	8,932	29	L
858119-10-0	STEEL DYNAMICS INC			ROUP GLOBAL MARKETS		Various	148.000	5, 153	5,048	5, 153							(105)	(105)	1	
863667-10-1	STRYKER CORP		09/30/2017 Variou	us	10/03/2017 .		6,068.000	798,902	831,548	797 , 488			1,414	(1,414)			34,059	34,059	1,726	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		03/31/2017 Variou	us	05/01/2017 .		15,216.000	370,453	378,836	369,022			1,431	(1,431)			9,814	9,814	5,924	
					1	CITIGROUP GLOBAL MARKETS	,	,						, , , , , , , , , , , , ,		1				
78486Q-10-1	SVB FINANCIAL GROUP		09/19/2017 CITIGE	ROUP GLOBAL MARKETS	10/30/2017 _		6.000	1,037	1,326	1,037							288	288		
H84140-11-2	SYNGENTA CHF8.3	В		AN. SACHS & CO.	_05/04/2017 _	EXCHANGE	209.000									(176)		(176)		
SBYY6S-K7-1	SYNGENTA N . LINIE AG	В	05/04/2017 EXCHAN		05/19/2017	TENDER OFFER	2,593.000		1,205,745	858,398						14.710	332,637	347,347	8.537	[
871607-10-7	SYNOPSYS INC		07/05/2017 Variou		11/01/2017	Various	2.444.000		189.918	177 .328			1.602	(1.602)			12.590	12.590	,001	[
871829-10-7	SYSCO CORP		07/06/2017 Variou		07/27/2017		18,766.000		976,832	930,293			, 002	(1,002)			46,540	46,540	882	[
	T. ROWE PRICE GROUP		09/05/2017 Variou		10/03/2017 .		1,719.000		132.522	123.617							8.905	8.905	854	
87612F-10-6			07/05/2017 Variou		08/23/2017	Various	1 610 000		91 044	83 611			1 168	(1 168)			7 434	7 434	878	

					Showina A	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
											12	13	14	15	16				-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
		Fa.,	Data		Diamagal	Name of	Shares		Canaid	, ,										
Identi-	Description	For-	Date	Name of Mandan	Disposal	Name of Purchaser		Actual Cost	Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date		(Stock)		eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
H84989-10-4 879369-10-6	TE CONNECTIVITY LTD		09/05/2017 .	Various	11/01/2017	Various	2,884.000 891.000	218,776	227 , 197	218,447 180,197			330	(330)			8,750 7,212	8,750 7,212	1,376	
881609-10-1	TESORO CORP		07/05/2017	Various	08/01/2017		4,088.000		338,493	338,867							(373)	(373)	158	
88160T-10-7	TESORO LOGISTICS UNITS		03/31/2017	Various	06/02/2017		765.000		41,317	41,064			64	(64)			253	253	892	
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	06/30/2017	Various	11/30/2017		16, 123.000		238,897	535,606			6,086	(6,086)			(296,709)	(296, 709)	7,756	
	TEXAS INST RS INC COM		09/05/2017 .	Various	11/01/2017				696,765	669,201			8, 100	(8, 100)			27,564	27,564	2,546	
	TEXTRON IN C COM		11/01/2017	Various		Various	5,875.000		286,840	278,354								8,487	2	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		07/05/2017	Various	10/03/2017	Various	6,889.000	1,047,563	1,134,284	1,045,295			2,268	(2,268)	ļ		88,989	88,989	603	ļ
000547 40 0	TIFFANIV . OO NEW		05/04/0047	V:	00 (04 (0047	CITIGROUP GLOBAL MARKETS	4 045 000	404 044	447.044	404 644					1		(0.070)	(0.070)		
886547-10-8 872540-10-9	TIFFANY + CO NEW COM TJX COMPANIES INC		05/04/2017 .	Various		Various	1,315.000	121,014 911,370	117,341 910,495	121,014 910,340			1,030	(1.030)			(3,672) 155	(3,672) 155	1,095	
	T-MOBILE US INC		07/05/2017	Various	08/23/2017		1,172.000	911,370	75, 151	910,340			2,225	(1,030)			4,554	4.554		
	TOLL BROTHERS INC		09/05/2017	Various		Various	3,987.000		150, 102	145,878					T		4,334	4,334	213	ļ
	TORCHMARK INC COM		09/19/2017	Various	10/03/2017		2,287.000		176,554	173,975			388	(388)			2,580	2,580	207	
891906-10-9	TOTAL SYSTEM SERVICES INC		07/05/2017 .	Various	08/01/2017	Various	3,548.000	200,808	218,875	200,808							18,067	18,067		
892356-10-6	TRACTOR SUPPLY CO		11/01/2017	Various	12/01/2017	Various	5,829.000		358,619	360,111			44,725	(44,725)	ļ		(1,492)	(1,492)	994	ļ
	TRAVELERS COS INC		09/30/2017 .	Various	10/30/2017		7,200.000		876,942	864 , 147			5,331	(5,331)			12,795	12,795	1,503	
	TRISURA GROUP LTD	В	05/30/2017 .	DISTRIBUTION	07/14/2017		15.110		253	247						1	6	6		
G9078F-10-7	TRITON INTERNATIONAL LTD		11/27/2017	STOCK DIV	11/27/2017	BANK OF AMERICA/MERRILL	5,329.000	212,787	201,881	212,787							(10,906)	(10,906)		
002404_10_2	TYSON FOODS INC CLASS A		06/20/2017	Various	07/05/2017		2.101.000	123 . 855	129.345	123.855							5.490	5.490		
902681-10-5			11/01/2017	Various	12/01/2017		3.838.000	188.716	191.527	185.481			3,235	(3,235)			6,046	6.046	477	
902653-10-4			10/03/2017	Various	11/01/2017		3,115.000	120,856	121,768	120,640			216	(216)			1,128	1, 128	957	
	ULTA BEAUTY INC		08/01/2017	CITIGROUP GLOBAL MARKETS	09/01/2017	Various	572.000	146,014	126,236	146,014							(19,779)	(19,779)		
SBYMXP-S7-5		B	01/24/2017 .	EXCHANGE		Various	22,513.200		453,596	722,010						78,444	(346,858)	(268,414)		
	UNION PACIFIC CORP		07/05/2017	Various		Various	884.000	96,058	90 , 144	95,808			250	(250)			(5,665)	(5,665)		
	UNITED CONTINENTAL HOLDINGS INC		09/30/2017	Various	11/01/2017	Various	1,835.000 4.614.000	143,835	116, 180 489, 928	136,260 493,771			7,575	(7,575) (7,910)			(20,080)	(20,080)	4 000	
	UNITED PARCEL SERVICE INC CLASS B UNITED RENTALS INC		03/31/2017 .	Various		Various		928.844					7,910 4.671	(7,910)			(3,843)	(3,843)	1,380	
	UNITED TECHNOLOGIES CORP		10/03/2017	Various	11/01/2017		10,067.000		1, 162, 570	1, 165, 790			2,229	(2,229)			(3,220)	(3,220)	4,473	
	UNITED THERAPEUTICS CORP		11/01/2017	Various	12/01/2017				108,939	105,938			40	(40)			3,001	3,001	, 470	
	UNITEDHEALTH GROUP INC		07/31/2017	Various		Various			1,456,924	1,350,359			13,095	(13,095)			106,565	106,565	3,760	
						BANK OF AMERICA/MERRILL														
913903-10-0	UNIVERSAL HEALTH SERVICES INC		05/04/2017 .	Various		LYNCH	968.000	118,295	112,087	118,295					ļ		(6,208)	(6,208)	97	
045007 40 0	LINEIN ODGUD		05 (04 (00 17	, .	00 (04 (0017	BANK OF AMERICA/MERRILL	0 505 000	440.047	440.040	440.047					I		(4 000)	(4 600)	222	
91529Y-10-6 902973-30-4			05/04/2017 .	Various Various		LYNCHVarious	2,595.000 6,278.000		118,316 325,376	119,617 324,570			277	(277)			(1,300) 806	(1,300) 806	292	
	US FOODS HOLDING CORP		07/05/2017	Various		Various	24, 154.000			644, 129			2/1	(211)	†		39.576	39.576	1,434	<b> </b>
	VAIL RESORTS INC		07/05/2017	GOLDMAN, SACHS & CO.	08/01/2017	MORGAN STANLEY	652.000		138 , 166	130,309							7,857			
	VALERO ENERGY CORP		06/20/2017	Various	08/29/2017	Various	15,585.000		1,033,628	1,013,051			131	(131)			20,576	20,576	11,899	
	VALVOLINE INC		05/15/2017	DISTRIBUTION	06/01/2017		2,619.050	60,149	59,334	60 , 149					ļ		(815)	(815)	128	ļ
				[	1	BANK OF AMERICA/MERRILL									1					
92210H-10-5	VANTIV INC CLASS A		10/03/2017 .	Various	11/01/2017		1,835.000		112,658	114,252							(1,594)	(1,594)		
92220P-10-5	VARIAN MEDICAL SYST		10/03/2017	Various	12/01/2017	VariousBANK OF AMERICA/MERRILL	1,341.000	122,916	135,034	122,916							12, 118	12, 118		
92343E-10-2	VEDISION INC		10/03/2017	GOLDMAN, SACHS & CO.	12/01/2017		49.000	5,292	5.633	5.292					I		341	341		
	VERIZON COMMUNICATIONS		10/03/2017	Various	11/30/2017		27,421.000		1,344,131	1,313,037			14,830	(14.830)			31,094	31,094	4,369	
32040V 10 4	VEHIZON COMMONION TONG		10/ 10/ 2017	vai 10u3		BANK OF AMERICA/MERRILL		1,027,000						(14,000)			,007		,,003	
92532F-10-0	VERTEX PHARMACEUTICALS		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017	LYNCH	57.000		8,025	8,130							(105)	(105)		
928260-83-9	VISA INC		09/05/2017	Various	10/03/2017	Various	14,534.000	1,226,458	1,331,080	1,225,406			1,051	(1,051)			105,674	105,674	2, 194	ļ
928563-40-2			07/05/2017	Various		Various	1,440.000	133,317	146,911	125,809			7,508	(7,508)			21, 101	21, 101		
	VORNADO RLTY TR		08/01/2017	Various		Various	3,117.000	264,859	256,739	264,859							(8, 120)	(8, 120)	1,094	
	VOYA FINANCIAL INC		09/19/2017	Various			9,201.000	365,628	358,051	361,622			4,005	(4,005)	<b> </b>		(3,572)	(3,572)	39	
	VULCAN MAT LS CO COM WALGREENS BOOTS ALLIANCE		07/31/2017 06/28/2017	Various	09/19/2017		2,065.000 16,495.000		257,091 1,285,160	251,200 1,276,033			3,690	(3,690)	<b> </b>		5,891 9,127	5,891 9,127	280	<b> </b>
	WAL-MART STORES		09/30/2017	Various		Various	12,697.000	915,303	953,364	913,013			2,289	(2,289)			9, 127		4,567	
	WASTE CONNECTIONS INC	Α	03/30/2017	Various	08/29/2017		2, 122.000		137,617	136,628			454	(454)			989	989	214	
	WASTE MGMT INC DEL		07/05/2017	Various	10/03/2017		10.796.000		796.229	779.295			2,054	(2.054)			16.934	16.934	1.917	

## **SCHEDULE D - PART 5**

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

					Showing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully I	DISPOSED	OF During	Current Ye	ar						
1	2		3 4	5	6	7	8	9	10	11	C	Change in Boo	ok/Adjusted C	arrying Value	)	17	18	19	20	21
					- 1			1			12	13	14	15	16	1				
												_		-	Total			,		
													Current	Total	Foreign			,		
							Par Value						Year's	Change in	Exchange			,	Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign		,	and	Paid for
							,								Change in	Foreign	D " 1	,		
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-			or- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	ei	ign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
941848-10-3			09/30/2017	Various		Various	828.000	150,736	150,271	150,558			178	(178)			(287)	(287)		
949746-10-1	WELLS FARGO CO		09/05/2017	Various	12/01/2017 .		24,694.000	1,365,355	1,350,127	1,363,548			1,807	(1,807)			(13,420)	(13,420)	7,437	
					1	CITIGROUP GLOBAL MARKETS		1										1		1
95709T-10-0	WESTAR ENERGY INC		05/04/2017	Various			2,212.000	117,730	117,775	117 , 730	ļ						45	45		-
						CITIGROUP GLOBAL MARKETS														1
958102-10-5			02/01/2017	BANK OF AMERICA/MERRILL LYNC			913.000	72,273	72,452								179	179		
958254-10-4			03/31/2017				3,565.000	215,253	217,015	214,538			714	(714)			2,476	2,476	3,909	
959802-10-9 .		COM	09/19/2017	Various	11/01/2017		9,219.000	179,459	176,672	175,478	<u> </u>	·	3,981	(3,981)			1, 194	1, 194	886	
96145D-10-5 963320-10-6		COM	09/30/2017	Various Various	11/01/2017		3,434.000 731.000	185,961	189,661 123,279	185,794			167	(167)			3,867	3,867	1,544 542	
966387-10-2		COM	09/19/2017	Various	06/02/2017	Various	23.732.000	299,776	222,945				31,898	(31.898)			(44.933)	(44,933)		
966837-10-6			06/30/2017	Various	07/05/2017	Various	5,692.000	190,023	206,792	189,750			273	(273)			17,043	17,043	569	
969457-10-0			03/31/2017	Various	06/02/2017		19,254.000	572, 138	550,703				6.543	(6.543)			(14,892)	(14,892)	1.685	
96949L-10-5			01/20/2017	Various	06/02/2017		7,838.000	308,997	315,318	308,997				(0,040)			6,321	6,321	7,552	
G96629-10-3			03/20/2017	Various	07/05/2017		6,342.000	799,569	830,927	799,569							31,358	31,358	2,089	
980228-10-0		B.	05/25/2017	Various		GOLDMAN, SACHS & CO.	9, 154.000	228,314	215,449	228,314						1,285	(14, 151)	(12,866)	6,338	,
98212B-10-3			03/31/2017	Various			33,001.000	459,037	408,534	448,540			10,497	(10,497)			(40,006)	(40,006)		
98310W-10-8	WYNDHAM WO RLDWIDE CORP	COM	09/19/2017	Various	10/03/2017	Various	5,317.000	499,278	525,566	499,278							26,288	26,288	2,312	
98389B-10-0			10/03/2017	Various	12/01/2017	Various	2,582.000	121,723	127,087	118, 177			3,547	(3,547)			8,911	8,911	499	
984121-60-8			09/19/2017	Various	11/01/2017		4,412.750	125,211	140,948	125,211							15,738	15,738	920	
984121-10-3		COM	06/06/2017	Various		EXCHANGE	3,071.750	87,036	87,036	87,036								,		
	XILINX INC	COM	08/01/2017	Various			4, 191.000	272,014	269,428	267,784			4,230	(4,230)			1,644	1,644	820	
	XL GROUP LTD	D	10/03/2017	Various	11/01/2017		32,685.000	1,291,210	1,348,369	1,289,861			1,348	(1,348)			58,508	58,508	3,681	
984332-10-6	YAHOO INC	COM	06/06/2017	Various	06/19/2017		4,032.000	197,982	199,943	197,982							1,961	1,961		
	ZOETIS INC		09/30/2017	Various	10/03/2017	Various	3,000.000	187,665	184,733	187,660			4	(4)			(2,928)	(2,928)		
9099999	Subtotal - Common Stoc	ks - Industria	al and Miscell	aneous (Unaffiliated)				210,890,475	212, 143, 304	209,023,536			1,866,939	(1,866,939)		307,705	2,812,063	3,119,768	782,017	
						CITIGROUP GLOBAL MARKETS														
464287-15-0	ISHARES CORE S&P TOTAL U.S. S		05/24/2017	GOLDMAN, SACHS & CO	09/07/2017 .		110,441.000	6,075,359	6,223,423	6,075,359							148,063	148,063	26,593	
40,4007,00,4	ISHARES MSCI EMERGING MKT IND	DEX TRADED	00/45/0047		00/04/0047		00 004 000	4 007 004	4 000 054	4 007 004							40.004	40.004		
464287-23-4		C.	03/15/2017	Various	03/31/2017		33,334.000	1,287,991	1,298,951	1,287,991							10,961	10,961		
404007 00 0	ISHARES RUSSELL 1000 INDEX		12/12/2017	V:	12/20/2017	BANK OF AMERICA/MERRILL	41.930.000	6. 158. 544	0.000.014	6.158.544							101.670	101.670		
404287-02-2	ISHARES HUSSELL TOUU TNDEX		12/ 12/ 201/	Various	12/20/2017 .	CITIGROUP GLOBAL MARKETS	41,930.000	0, 138,344	6,260,214								101,670			
464007 GE E	ISHARES TRUST RUSSELL 2000 IN	NDEV EUND	03/01/2017	BANK OF AMERICA/MERRILL LYNG	CH03/22/2017	CITIONOUP GLOBAL MARKETS	2,200.000	307,997	295, 139	307.997							(12.858)	(12.858)		
404207-00-0	ISHMIES INUST NUSSELL 2000 II	NULA FUND		DAINN OF AMENICA/MENNILL LING	011	BANK OF AMERICA/MERRILL	∠,∠00.000		290, 139		l	ļ				·	(12,638)	(12,008)		<u> </u>
464287-69-7	ISHARES US UTILITIES ETF TRUS	ST	03/31/2017	BANK OF AMERICA/MERRILL LYNC	CH 05/04/2017	LYNCH	30,000.000	3,696,923	3,741,632	3,689,519			7,404	(7,404)			52,112	52, 112	5,778	. [
78462F-10-3			12/12/2017	Various	12/20/2017		726,718.000	174,589,354	177,713,833	174,468,575			120,780	(120,780)			3,245,258	3,245,258	467,223	
	Subtotal - Common Stoc	ke - Mutual I						192,116,168	195,533,192	191,987,985			128, 184	(128, 184)			3,545,207	3,545,207	499.593	
	Total - Common Stocks	no - Mulual I	unus								-	<del>                                     </del>				007 7			,	
9/99998								403,006,644	407,676,496	401,011,521			1,995,123	(1,995,123)		307,705	6,357,270	6,664,975	1,281,610	
00000																				
9899999 9999999	Total - Preferred and Co	mmon Stock	(S					403,931,644	408,592,845 2,394,581,557	401,936,521 2,382,993,416		693, 119	1,995,123 2,699,942	(1,995,123)		307,705 307,705	6,348,619 11,280,436	6,656,324 11,588,141	1,287,000 17,176,368	

### **SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

		vait	dation of onarc	es of Subsidially,	Controlled of I	Annialca Comp	Janics				
1	2	3	4	5	6	7	8	9	10	Stock o	of Such
					NAIC					Company	Owned by
					Valuation					Insurer on Sta	atement Date
					Method	Do Insurer's				11	12
					(See Purposes	Assets Include					
					and	Intangible					i
					Procedures	Assets					i
					Manual	Connected with					i
	Description,				of the NAIC	Holding of					i
	Name of Subsidiary,		NAIC		Investment	Such	Total	Book/			i
CUSIP	Controlled		Company	ID	Analysis	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Office)	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pr										XXX	XXX
	ALIC REINSURANCE COMPANY		10773		2CIB1	NO				100,000.000	100.0
	ALLSTATE LIFE INSURANCE CO. OF NEW YORK		70874		2CIB1	NO		603,058,104		100,000.000	100.0
	al - Common Stock - U.S. Life Insurer							603,058,104		XXX	XXX
	ALLSTATE ASSIGNMENT COMPANY				2CIB3			1,030,196	1,030,196	1,000.000	100.0
	ALLSTATE SETTLEMENT CORPORATION				2CIB3			29,342,091	29,342,091	1,000.000	100.0
	ALLSTATE INTERNATIONAL ASSIGNMENT CO				2CIB3			78,735	78,735	20,000.000	100.0
	al - Common Stock - Other Affiliates							30,451,022	30,451,022	XXX	XXX
1899999. Total Co	ommon Stocks							633,509,126	30,451,022	XXX	XXX
					ļ						ſ
						ļ					
			ļ		ļ	ļ					1
					ļ						
1999999 - Totals								633,509,126	30,451,022	XXX	XXX

<sup>1.</sup> 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:

### **SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP	2	3	4 Total Amount of Intangible Assets Included in Amount Shown in	Stock in Lower-Tier Indirectly by Stateme	Company Owned Insurer on nt Date 6 % of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
		The state of the s	2,000,011		- Catota lang
			-		
			-		
0399999 - Total				XXX	XXX

<sup>2.</sup>Total amount of intangible assets nonadmitted \$ ....

## **SCHEDULE DA - PART 1**

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

1	Cod	les	4	5	6	7 All SHURT-			usted Carrying		12	13			Intere	pet			20
· ·	2	3	·	ŭ		,	Ω	a	10	11	1-	10	14	15	16	17	18	19	20
	_	Ŭ						3	10	Total			14	13	10	''	10	13	
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. Total - U.S. Government Bo	nds		•												XXX	XXX	XXX		
1099999. Total - All Other Governmen	nt Bonds														XXX	XXX	XXX		
1799999. Total - U.S. States, Territorio	es and Po	ssessio	ns Bonds												XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivi	isions Bon	nds													XXX	XXX	XXX		
3199999. Total - U.S. Special Revenu	ies Bonds														XXX	XXX	XXX		
ALLSTATE SHORT TERM POOL LLC			12/29/2017		03/30/2018	171,258,563					171, 124, 985	171, 124, 985	133,889		1.461	1.378	JAN	48,042	
DAIMLER FINANCE NA LLC		C		CITIGROUP GLOBAL MARKETS	01/11/2018	1,388,126		(3,733	)		1,388,000	1,391,859	12,290		1.875	1.547	للا	13,013	3,759
GLAXOSMITHKLINE CAPITAL				CITIGROUP GLOBAL MARKETS	06/23/2018	2,997,978 11.054.448		1,728			3,000,000	2,996,250 11.310.000	1,262 78,576		4.567	4.706 1.413	MJSD	55,222 307,473	40,996
3299999. Subtotal - Bonds - Industrial	l and Misc				.00/ 15/2010	186,699,115		(257.557	,		186.396.985	186.823.093	226.017		XXX	XXX	XXX	423.749	44,756
3899999. Total - Industrial and Miscell				ica) issuel obligations		186,699,115		(257,557	,		186.396.985	186 . 823 . 093	226.017		XXX	XXX	XXX	423,749	44.756
4899999. Total - Hybrid Securities	idiloodo (c	Jiidiiiidt	ica) Bondo			100,000,110		(207,007)	,		100,000,000	100,020,000	220,011		XXX	XXX	XXX	420,740	44,700
5599999. Total - Parent, Subsidiaries	and Affilia	ites Bon	ıds												XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Fu		20													XXX	XXX	XXX		
7799999. Total - Issuer Obligations						186,699,115		(257.557	)		186.396.985	186.823.093	226.017		XXX	XXX	XXX	423.749	44,756
7899999. Total - Residential Mortgage	e-Backed S	Securitie	es			100,000,110		(201,001	,		100,000,000	100,020,000	220,011		XXX	XXX	XXX	120,110	11,700
799999. Total - Commercial Mortgag			-												XXX	XXX	XXX		
8099999. Total - Other Loan-Backed a															XXX	XXX	XXX		
8199999. Total - SVO Identified Funds															XXX	XXX	XXX		
8399999. Total Bonds	-					186,699,115		(257.557	)		186.396.985	186.823.093	226.017		XXX	XXX	XXX	423.749	44.756
8699999. Total - Parent, Subsidiaries	and Affilia	ites				3,330,110		(=0.,00.			XXX	-,,			XXX	XXX	XXX	,	,
9199999 - Totals	-					186,699,115		(257,557	)		XXX	186,823,093	226,017		XXX	XXX	XXX	423,749	44,756

# SCHEDULE DB - PART A - SECTION 1 Showing all Options Cans Floors Collars Swans and Forwards Open as of December 31 of Current Year

				Sho	owing all (	Options, (	Caps, Floor	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	ırrent 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								Out the	Cumulative	0									0	l la des
	of Item(s) Hedged,								Strike Price,	Prior Year(s)	Current Year Initial					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description CALL OPTION on EQUITY	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
JAN18 SPX C @ 2275	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	_01/20/2017	_01/19/2018	75	7,500	2,275.00		918,225		3,015,375	3,015,	375		2,097,150				100/100
CALL OPTION on EQUITY																					
JAN18 SPX C @ 2275 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	02/1//201/	01/19/2018 .	150	15,000	2,275.00		2,435,550		6,030,750	6,030,	50		3,595,200				100/100
JAN18 SPX C @ 2250	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CBOE	_01/24/2017	_01/19/2018	50	5,000	2,250.00		688,850		2, 134, 250	2, 134,	250		1,445,400				100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2350	FOLLEY INDEX ANNULTY	EVIIIDIT E	F: 4 /1 d	CB0E	00 (00 (00 47	.03/16/2018	100	10.000	0.050.00		1 570 000		0.047.500	0.017	.00		1 744 000				100/100
CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	OBUE	06/23/2017	03/ 10/2018 .	100	10,000	2,350.00		1,573,300		3,317,500	3,317,			1,744,200				100/ 100
MAR18 SPX C @ 2350	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	03/28/2017	03/16/2018 .	50	5,000	2,350.00		628,300		1,658,750	1,658,	'50		1,030,450				100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2375	EQUITY INDEX ANNUITY .	EVHIDIT 5	Equity/Index.	CROE	06/21/2017	.03/16/2018	25	2,500	2,375.00		351,975		769,375	769,	175		417,400				100/100
CALL OPTION on EQUITY	LICOTTI INDLA ANNOTTI.	LAIIDII J	Lquity/index.				20		2,513.00						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	_04/21/2017	03/16/2018 .	125	12,500	2,375.00		1,260,250		3,846,875	3,846,	75		2,586,625				100/100
CALL OPTION on EQUITY MAR18 SPX C @ 2325	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CROF	07/21/2017	03/16/2018 .	75	7,500	2,325.00		1,449,150		2,669,625	2,669,	325		1,220,475				100/100
CALL OPTION on EQUITY									2,020.00												
MAR18 SPX C @ 2300 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	_05/02/2017	03/16/2018 .	50	5,000	2,300.00		832,450		1,900,750	1,900,	'50		1,068,300				100/100
JUN18 SPX C @ 2350	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	05/19/2017	06/15/2018	50	5,000	2,350.00		779,600		1,745,750	1,745,	'50		966 , 150				100/100
CALL OPTION on EQUITY					00 (00 (00 47	00/45/0040	50				770 500						750 750				100 (100
JUN18 SPX C @ 2400 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	_06/02/2017	06/15/2018 .	50	5,000	2,400.00		770,500		1,521,250	1,521,	250		750,750				100/100
JUN18 SPX C @ 2400	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	05/19/2017	06/15/2018	75	7,500	2,400.00		950,925		2,281,875	2,281,	75		1,330,950				100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2325	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index	ODOF.	06/23/2017	06/15/2018	75	7,500	2,325.00		1,484,325		2,789,625	2,789,	205		1,305,300				100/100
CALL OPTION on EQUITY	EQUITI INDEX ANNUITY.	EXHIBIT 3	Equity/index.	OBUE	00/23/2017	00/ 13/2016 .			2,323.00		1,404,323		2,769,623	2,769,	020		1,300,300				100/ 100
JUN18 SPX C @ 2450	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	08/29/2017	06/15/2018 .	25	2,500	2,450.00		274,025		650,625	650 ,	25		376,600				100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2450	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CROF	09/08/2017	06/15/2018	100	10,000	2,450.00		1,224,600		2,602,500	2,602,	600		1,377,900				100/100
CALL OPTION on EQUITY																					
JUN18 SPX C @ 2425 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	_06/23/2017	06/15/2018 .	75	7,500	2,425.00		991,800		2, 115, 375	2, 115,	175	-	1, 123, 575				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	07/21/2017	06/15/2018	75	7,500	2,425.00		1,077,525		2,115,375	2,115,	375		1,037,850				100/100
CALL OPTION on EQUITY			L					.=													1
JUN18 SPX C @ 2425 CALL OPTION on EQUITY	. EQUITY INDEX ANNUITY .	EXHIRII 2	Equity/Index.	UBUE	08/18/2017	06/15/2018 .	150	15,000	2,425.00		1,793,250		4,230,750	4,230,	50	· <del> </del>	2, 437, 500				100/100
JUN18 SPX C @ 2375	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	08/18/2017	06/15/2018 .	100	10,000	2,375.00		1,510,800		3,266,500	3,266,	600		1,755,700				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CBOE	_09/22/2017	09/21/2018	125	12,500	2,450.00		2,067,750		3,578,125	3,578,	125		1,510,375				100/100
CALL OPTION on EQUITY	ESOTT INDEX ANNOTH.	באווטוו ט	quity/IIIuex_		00/22/201/	00/21/2010 .	120	12,300			2,001,130		0,070,120				1,510,575	<u> </u>			100/ 100
SEP18 SPX C @ 2425	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	11/17/2017	09/21/2018 .	75	7,500	2,425.00		1,778,700		2,301,375	2,301,	375		522,675				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CBOE	_09/22/2017	_09/21/2018	150	15,000	2,475.00		2,236,200		3,987,750	3,987,	'50		1,751,550				100/100
CALL OPTION on EQUITY																					
SEP18 SPX C @ 2475 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	10/19/2017	09/21/2018 .	75	7,500	2,475.00		1,355,775		1,993,875	1,993,	75		638 , 100				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CBOE	10/20/2017	_09/21/2018	100	10,000	2,500.00		1,713,900		2,457,500	2,457,	600		743,600				100/100
CALL OPTION on EQUITY					40 /00 /00 4	00/04/0045	150	45.000	0 505		0.045.55		0.000 7		750		4 075 000				400 (400
SEP18 SPX C @ 2525 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	10/20/2017	09/21/2018 .	150	15,000	2,525.00		2,315,550		3,390,750	3,390,	50		1,075,200				100/100
DEC18 SPX C @ 2575	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	11/17/2017	.12/21/2018	150	15,000	2,575.00		2,316,000		3, 197, 250	3, 197,	250		881,250				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2675	EQUITY INDEX ANNUITY .	EVHIDIT E	. Equity/Index.	CB0E	12/22/2017	12/21/2018 .	150	15,000	2,675.00		2,310,150		2, 184, 750	2,184,	250		( 125, 400				100/100
CALL OPTION on EQUITY	LYCIIT INDEX ANNUITY.	EXFIDIT 3	Equity/Index.	WUL	12/22/201/	12/21/2018 .	100	15,000	∠,0/3.00		∠,310,130		2, 184, /50	2, 184,	JU		( 120,400				100/100
DEC18 SPX C @ 2550	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	12/22/2017	12/21/2018 .	100	10,000	2,550.00		2,403,200		2,312,500	2,312,	600		(90,700				100/100
CALL OPTION on EQUITY FEB18 SPX C @ 2350	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	12/28/2017	02/16/2018 .	75	7,500	2,350.00		2,529,825		2,463,375	2,463,	175		(66,450				100/100
CALL OPTION on EQUITY									·												
DEC18 SPX C @ 2600	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	_12/29/2017	. 12/21/2018	150	15,000	2,600.00		2,992,350	L	2,936,250	2,936,	250 [	L	(56, 100	L			100/100

## **SCHEDULE DB - PART A - SECTION 1**

				Sho	owing all (	Options, C	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cui	rrent Yea	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike Price,	Prior Year(s)	Current Year Initial						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION on EQUITY	FOULTY INDEX ANNUALY	EVILIDIT E	F 14 /1 1	0005	40 (00 (0047	04/00/0040	75	7 500	0.050.00		0 000 005		0 540 005		0 540 005			(54.000)				400 (400
APR18 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	all Options and Warrants	_12/28/2017 _	_04/20/2018 _	/5	7,500	2,350.00		2,600,925 47,615,725		2,546,625		2,546,625 82,013,000			34,397,275			XXX	100/100
PUT OPTION on EQUITY	ii - i uiciiased Optioi	is - Heaging	Lilective - O	an Options and Warrants							47,015,725		82,013,000	////	02,010,000			34,337,273			XXX	
JAN18 SPX P @ 2525	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index_	CB0E	12/29/2017 .	01/19/2018 _	50	5,000	2,525.00		14,000		15,500		15,500			1,500				100/100
	l - Purchased Optior			ut Options							14,000			XXX	15,500			1,500			XXX	XXX
	<ul> <li>I - Purchased Option</li> </ul>	ns - Hedging	Effective								47,629,725		82,028,500	XXX	82,028,500			34,398,775			XXX	XXX
PUT OPTION on EQUITY JUN18 SPX P @																						1
2500.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index_	CB0E	12/05/2017	_06/15/2018	200	20,000	2,500.00		1,098,000		829,000		829,000	(269,000)						0005
PUT OPTION on EQUITY																						
JUN18 SPX P @	FOULTY DODTES IS	001150111 5 5	<b>.</b>		40 (05 (00 :=	00/45/00/5			0.505		0 007 5		0.070		0 070 7	(007						
2500.000000	EQUITY PORTFOLIO				12/05/2017 .	06/15/2018 _	550	55,000	2,500.00		2,887,500 3,985,500		2,279,750 3,108,750		2,279,750 3,108,750	(607,750)					XXX	0005XXX
BAS03GAF4 ON	l - Purchased Option	is - meaging	Other - Put (	Jphons T		, I	1				ა, ყხე, 500		3, 108, /50	^^^	J, IUB, /50	(8/6,/50)					^^^	^^^
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	_02/19/2013 _	01/15/2018 _		800,000	1.02	39,467		7,343	308		308	(7,429)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR			1-44	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A	_03/15/2013 _	02/15/2018		100,000	1.00	5, 154		866	121		121	(889)						0001
BAS03U668 ON								,		,												
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE												.=						1
CMS RESET ANNUALLY BASO482X1 ON	. T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	03/15/2013 .	02/15/2018		600,000	1.00	30,923		5, 193	724		724	(5,333)						0001
LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA,																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A. B4TYDEB6GKMZ0031MB27	_04/15/2013	03/15/2018 _		200,000	0.87	9,091		2,344	542		542	(1,972)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR			1-44	BANK OF AMERICA,																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate		_04/15/2013 _	03/15/2018		1, 100,000	0.87	50,000		12,891	2,981		2,981	(10,843)						0001
BASO4HXJ8 ON								,,					, , , ,									
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY BASO4HXJ8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	05/15/2013 .	04/15/2018		200,000	0.99	10,267		1,446	533		533	(1,693)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 .	05/15/2013 .	04/15/2018 .		800,000	0.99	41,067		5,786	2, 133		2, 133	(6,770)						0001
BASO4V517 ON				DANK OF AMEDICA																		1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	_06/14/2013 _	05/15/2018		100.000	1.20	5.750		494	289		289	(590)						0001
BAS04V517 ON				STITULE DOCKNIE GOOD INDET									200			(000)			<b>[</b>			
LIABILITY-STRIKE 5YR	T		Interest	BANK OF AMERICA,	00 (4/ :== ::	05/45/22/2																
CMS RESET ANNUALLY BAS055N21 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A. B4TYDEB6GKMZ0031MB27	06/14/2013 .	05/15/2018 _		700,000	1.20	40,250		3,458	2,020		2,020	(4, 130)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		07/15/2013 .	06/15/2018 .		100,000	1.58	6,531		149	123		123	(449)						0001
BAS055N21 ON			l-4 4	IDMODCAN, CUACE																		1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	07/15/2013	06/15/2018		1.100.000	1.58	71,844		1,641	1,352		1,352	(4.938)						0001
BASO5H1G8 ON		LAIIDII 3	Tia to	DANK, N.A MOGEADIOGG COMMENT	017 1372010 .	1.00/ 13/2010 1		, 100,000				,041	1,002			(4,500)						0001
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		1
CMS RESET ANNUALLY BAS05H1G8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA KD3XUN7C6T14HNAYLU02 .	08/15/2013 _	07/15/2018 _		100,000	1.72	6,700		108	127		127	(369)			<del> </del>			0001
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		08/15/2013 .	07/15/2018 .		750,000	1.72	50,250		813	952		952	(2,768)						0001
BASO5H1H6 ON				OOLDHAN OLOHO DANK																		1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 _	08/15/2012	07/15/2010		400,000	1.73	26,000		415	486		486	(1,469)						0001
BASO63AU7 ON	. I LINKLD MODUUIS	באוווטוו ט		ND3AUN/C0114HNATEUUZ	00/ 13/2013 .				1.73	20,000		410	400		00							0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400.000	1.59	26.889		301	681		681	(1.969)	1				I	0001

# SCHEDULE DB - PART A - SECTION 1

				Sh	owing all	Options, C	Caps, Floors, Co	llars, Swaps	ind Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2 Description	3	4	5	6	7	8 9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
Possibility	of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or	Number of Notic		Prior Year(s) Initial Cost of Premium	Current Year Initial Cost of Premium (Received) Paid	Current Year	Book/ Adjusted Carrying Value	O. d.	FataValue	Unrealized Valuation Increase/	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end
Description BAS063AU7 ON	or Replicated	identiller	(a)	or Central Clearinghouse	Date	Expiration	Contracts Amo	ount (Paid)	Paid	Paid	Income	value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASO63AU7 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	10/15/2013	09/15/2018 .		300,0001	.5920 , 167		226	511		511	(1,477)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASO6TBV7 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	10/15/2013	09/15/2018 _		300,0001	.5920 , 167		226	511		511	(1,477)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASO6TBV7 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018 .		300,0001	.6024,000		209	1,376		1,376	(778)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BASO6TBV7 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018 .		100,0001	.60		70	459		459	(259)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018 _		300,0001	.6024,000		209	1,376		1,376	(778)						0001
BASO7GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019 .		300,0001	.6524,000		899	1,829		1,829	(1,356)						0001
BASO7GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019 .		200,0001	.6516,000		599	1,219		1,219	(904)						0001
BASO7GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019 .		100,0001	.658,000		300	610		610	(452)						0001
BASO84YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019 .		600,0001	.7034,260		2,472	4,054		4,054	(2,623)						0001
BASO84YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019 .		400,0001	.7022,840		1,648	2,703		2,703	(1,749)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019 .		600,0001	.7831,385		242	3,420		3,420	(3,650)						0001
BASO92FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02					.7820,923		161	2,280		2,280	(2,433)						0001
BASO9XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA		09/15/2019			.59		613	7,388		7,388	(5,700)						0001
BASO9XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS BANK					,												
BASOACFZ6 ON LIABILITY-STRIKE 5YR			Rate	USA		09/15/2019 .			.5914,357		230	2,771		2,771	(2, 137)						0001
CMS RESET ANNUALLY BASOACFZ6 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA		12/15/2019 .			.4611,400		1,354	4,810		4,810	(2,304)						0001
BASOB3T64 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	USA		12/15/2019 .		,	.4615,200		1,806	6,414		6,414	(3,072)						0001
CMS RESET ANNUALLY BASOB3T64 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	RateInterest	BANK, N.A	04/16/2015	03/15/2020 .		300,0001	.4912,000		1,711	5, 425		5,425	(2,308)						0001
CMS RESET ANNUALLY BASOCCNY8 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	04/16/2015	03/15/2020 .		500,0001	.4920,000		2,852	9,042		9,042	(3,847)						0001
CMS RESET ANNUALLY BASOCCNY8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/15/2015	06/15/2020 .	<u> </u>	500,0001	.8127,818		147	7,060		7,060	(5,470)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	07/15/2015	_06/15/2020 _		300,0001	.8113,909		73	3,530		3,530	(2,735)						0001

## **SCHEDULE DB - PART A - SECTION 1**

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

		•					Caps, Floor															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												i
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of ´	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BASOD3EX9 ON			(/						(1 51.57)							(= 00:00.00)						i (3)
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	10/16/2015 .	.09/15/2020		300,000	1.35	13, 167		438	7,055		7,055	(2,911)						0001
BASOD3EX9 ON										•												1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	10/16/2015 .	09/15/2020 _		300,000	1.35	13, 167		438	7,055		7,055	(2,911)						0001
BASOE1TA6 ON																						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	12/16/2015 .	11/15/2020 .		300,000	1.65	11,820		935	6,880		6,880	(2, 136)						0001
BASOE1TA6 ON			l	PURPOUN SULET																		i
LIABILITY-STRIKE 5YR	T I INICED PRODUCTO	EVILIDIT E	Interest	JPMORGAN CHASE	40 (40 (0045	44 (45 (0000		400,000	4.05	45 700		4 040	0.470		0.470	(0.040)						10004
CMS RESET ANNUALLY BASOESEC9 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	12/16/2015 .	11/15/2020 .		400,000	1.65	15,760		1,246	9, 173		9, 173	(2,848)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	_02/16/2016	01/15/2021		300,000	1 1/	10,950		2,348	10,717		10,717	(3,943)						0001
BASOESEC9 ON	I LINKLD INCOUNTS	LAIIDII 3	nato	THOULADROUGH OST NIEST	02/10/2010		<u> </u>	,000,000	1. 14			∠,∪40	10,717		10,717	(0,540)						VVV 1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		02/16/2016 .	01/15/2021		400,000	1.14	14,600		3, 130	14,289		14,289	(5,257)						0001
BASOFHS37 ON	T ETHELD THOUGHT	EXIIDIT 0	na to	Distr, H.M Mode Abridge Constant		1.01/10/2021				14,000		, 100				(0,207)						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		04/15/2016 .	.03/15/2021	L	600,000	1.21	18,750		4,757	21,578		21,578	(7,209)						0001
BASOFHS37 ON				,				,		,		, .	,			, ,						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 .	04/15/2016 .	03/15/2021 .		400,000	1.21	12,500		3, 171	14,385		14,385	(4,806)						0001
BASOFXJ57 ON																						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	05/16/2016 _	04/15/2021 _		500,000	1.18	16,625		2,625	19, 265		19,265	(6,840)						0001
BASOFXJ57 ON			l	PURPORT CULT																		i
LIABILITY-STRIKE 5YR	T I INVED DOODUOTO	EVILIDIT E	Interest	JPMORGAN CHASE	05 /10 /0010	04/45/0004		400,000	1 10	10 000		0.400	15 440		4E 440	(F 470)						0001
CMS RESET ANNUALLY BASOGE2P2 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	05/16/2016 .	04/15/2021 _		400,000	1.18	13,300		2, 100	15,412		15,412	(5,472)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i l
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		06/16/2016	05/15/2021		500.000	1.03	15,769		3.007	21,473		21.473	(6,416)						0001
BASOGE2P2 ON	I-LINKLD PRODUCTS	LAHIDII J	nate	DANK, N.A //IOGEADROUG/03/FINES/	00/ 10/2010 .								21,473		21,470	(0,410)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		.06/16/2016	05/15/2021		300.000	1.03	9.462		1,804	12,884		12,884	(3,849)						0001
BASOHOA72 ON				,				, 000		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, 00 /									,
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		, l
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/15/2016 .	06/15/2021 .		600,000	1.13	16,765		2,365	24,018		24,018	(7,746)						0001
BASOHOA72 ON			l																			, l
LIABILITY-STRIKE 5YR		l	Interest	JPMORGAN CHASE																		i I
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/15/2016 .	06/15/2021 .		600,000	1.13	16,765		2,365	24,018		24,018	(7,746)						0001
BASOH8365 ON			l	IDMODOWN CHAOL																		, 1
LIABILITY-STRIKE 5YR	T I INKED DESCRIPTS	EVIIIDIT 5	Interest	JPMORGAN CHASE	00 /45 /0045	07/45/0000		000 000				J	0.000			(0.4/						0004
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 .	08/15/2016 .	1.0//15/2021	<del>  </del>	200,000	1.14	5,455		741				(2,440)						0001
BASOH8365 ON LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate		_08/15/2016 _	07/15/2021		600,000	1.14	16,364		2,224	24,625		24,625	(7,319)						0001
BASOHELC9 ON	I FINNED LUCDOCIO	LAIIIDII 3	110 LU	DANK, N.A / MOGLADNOGGEOS/ MNE9/ _	00/ 13/2010 .		<u> </u>	000,000 بالمور	1. 14	10,304		2,224	24,020		4,020							0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		09/19/2016 .	08/15/2021		100,000	1.22	2,818		229	3,857		3,857	(1,279)						0001
BASOHELC9 ON										,510							***************************************					
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		,
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		09/19/2016 .	.08/15/2021	L	600,000	1.22	16,909		1,372	23, 144		23,144	(7,675)						0001
BASOKVMU6 ON																						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		,
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 .	11/14/2016 .	.10/15/2021	ļ ļ.	200,000	1.67	6,909		146	5,279		5,279	(2,496)			ļ			0001
BASOKVMU6 ON																						,
LIABILITY-STRIKE 5YR		I	Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	11/14/2016 .	10/15/2021 _		500,000	1.67	17,273		365	13, 196		13,196	(6,239)						0001

## **SCHEDULE DB - PART A - SECTION 1**

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

				Sno	owing all (	Options, C	Caps, Floors	s, Collars,	Swaps and	i Forwards	Open as o	or Decemb	er 31 of Cu	rrent ye	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evolundo Counterparty	Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	Exchange, Counterparty or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BASOM8VW1 ON	oi neplicateu	identinei	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	raiu	Falu	IIICOIIIE	value	Code	raii value	(Decrease)	D./A.U.V.	Accretion	item	Exposure	Lillity	(b)
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		ı
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	02/08/2017	01/15/2022		100.000	1.90		3,292		2,300		2,300	(991)						0001
BASOMBVW1 ON	I LINKLD I HODOUTO	LAIIIDII 3	na to	DANK, N.A //IOGEAD/IOGG/ 05//INE5/		01/10/2022							Σ,000			(331)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate		_02/08/2017	01/15/2022		500,000	1.90		16 , 458		11,502		11,502	(4,956)						0001
BASONFFXO ON				,																		
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate		05/15/2017	04/15/2022		200,000	1.92		5,700		4,719		4,719	(981)						0001
BASONFFXO ON								,			,		,		,	,						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 .	05/15/2017	04/15/2022 .		900,000	1.92		25,650		21,234		21,234	(4,416)						0001
BASOP30Y9 ON																						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	_07/13/2017	_06/15/2022		200,000	1.94		5,667		4,839		4,839	(828)						0001
BASOP30Y9 ON																						i
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	_07/13/2017	06/15/2022 _		700,000	1.94		19,833		16,936		16,936	(2,897)						0001
BASOPVZH6 ON																						i
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	09/18/2017	08/15/2022 _		1,300,000	1.91		32,795		33,637		33,637	841						0001
BASOQ6E18 ON																						i
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	10/16/2017	09/15/2022 _		100,000	2.01		2,469		2,578		2,578	109						0001
BASOQ6E18 ON																						i
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 _	_10/16/201/	09/15/2022 _		800,000	2.01		19,750		20,623		20,623	873						0001
BASOQHOW1 ON				IDMODO AN CHAOE																		i
LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EVILIDIT E	Interest	JPMORGAN CHASE	11/11/0017	10 /15 /0000		100 000	0.40		0.400		0.000		0.000	(440)						10001
CMS RESET ANNUALLY BASOQHOW1 ON	I-LINKED PHODUCIS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 _	11/14/2017	10/15/2022 .		100,000	2.13		2,438		2,320		2,320	(118)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A	11/14/2017	10/15/2022 .		700,000	2.13		17,063		16,240		16,240	(823)						0001
BASOQZJT8 ON	I-LINKED PRODUCTS	EXHIBIT 3	nate	DAINN, IN.A / HOGILADHOGUPUS/ NINES/ .	11/14/2017	10/ 13/2022 .			2. 10		17,003		10,240		10,240	(023)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		i
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	12/21/2017	11/15/2022 .		700,000	2.29		14,700		14,110		14,110	(590)						0001
	- Purchased Option				p. 12/ 2 1/ 20 1/		<del></del>			1.092.019	165,814	95.101	517.710	XXX	517.710	(209,433)					XXX	XXX
	- Purchased Option									1,092,019		95, 101			3.626.460	(1,086,183)					XXX	XXX
	- Purchased Option									1,032,013	4, 131, 314	33, 101	3,020,400	XXX	3,020,400	(1,000,100)					XXX	XXX
													-	XXX					<b>-</b>		XXX	XXX
	- Purchased Option		aerieration																<del>                                     </del>			
	- Purchased Option										.=			XXX							XXX	XXX
	rchased Options - C		ana Warrants								47,615,725		82,013,000	XXX	82,013,000			34,397,275			XXX	XXX
	rchased Options - P										3,999,500		3,124,250	XXX	3,124,250	(876,750)		1,500			XXX	XXX
	rchased Options - C									1,092,019	165,814	95, 101	517,710		517,710	(209, 433)					XXX	XXX
0399999. Total Pu	rchased Options - F	loors				-		-						XXX		-					XXX	XXX
0409999. Total Pu	rchased Options - C	ollars												XXX							XXX	XXX
0419999. Total Pu	rchased Options - C	ther												XXX							XXX	XXX
0429999. Total Pu										1,092,019	51,781,039	95, 101	85,654,960	XXX	85,654,960	(1,086,183)		34.398.775			XXX	XXX
CALL OPTION on EQUITY										.,502,510	2.,,01,000	55, .01	22,00.,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1,300,100)		2.,500,110				
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	01/20/2017	.01/19/2018	175	17.500	2,450.00		(742,525)	L	(3,999,625)		(3,999,625)		<u> </u>	(3, 257, 100)	L			100/100
CALL OPTION on EQUITY				<del></del>		., ., .,		, , 500					(0,000,020)		(0,000,00)			(0,20.,100)				
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CBOE	_01/24/2017	01/19/2018	50	5.000	2,325.00		(476,200)		(1,761,750)		(1,761,750)			(1,285,550)	)		1	100/100
CALL OPTION on EQUITY			72.1,7 11100/2			T		, , , , , , , , , , , , , , , , , , , ,	, 020.00				.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, . 5 . , . 50 /			, . , 200 , 000 )				
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	02/17/2017	01/19/2018 .	50	5,000	2,525.00		(186,850)		(774, 250)	L.	(774,250)			(587,400)				100/100
CALL OPTION on EQUITY								,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,		,,_50/							
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index_	CB0E	_03/28/2017	03/16/2018 _	50	5,000	2,525.00		(215,800)		(838, 250)		(838,250)			(622,450)	)			100/100
CALL OPTION on EQUITY														[					]			
MAR18 SPX C @ 2575	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	03/29/2017	03/16/2018 .	50	5,000	2,575.00		(148,650)	<u> </u>	(618, 250)		(618,250)		<u> </u>	(469,600)	)	<u></u>	L	100/100
· ·					_				_			_										

## **SCHEDULE DB - PART A - SECTION 1**

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

	Showing all Options, Caps, Floors, Collars, Swaps at																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION on EQUITY	FOULTY INDEX AND UTY	EWILDIT E		2025	04/04/0047	00/10/0010	75	7 500	0 575 00		(400 705)		(007, 075)		(007, 075)			/700 050				100 (100
MAR18 SPX C @ 2575 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CBOE	04/21/2017 .	03/16/2018 _	/5	7,500	2,575.00		(163,725)		(927, 375)		(927,375)			(763,650)				100/100
MAR18 SPX C @ 2600	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	06/21/2017 .	03/16/2018 .	25	2,500	2,600.00		(67,475)		(256, 375)		(256,375)			(188,900)				100/100
CALL OPTION on EQUITY	EGOTTI TIBEX MINOTITE.	EXITED TO	Equity/ mack:	0000		2.00/ 10/ 2010 2					(01,410)		(200,070)		(200,070)							1007 100
MAR18 SPX C @ 2400	EQUITY INDEX ANNUITY _	EXHIBIT 5	Equity/Index_	CB0E	05/02/2017 _	_03/16/2018 _	50	5,000	2,400.00		(514,900)		(1,419,750)		(1,419,750)			(904,850)				100/100
CALL OPTION on EQUITY																						.
JUN18 SPX C @ 2525	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	08/18/2017 .	06/15/2018 .	100	10,000	2,525.00		(636,800)		(1,965,500)		(1,965,500)			(1,328,700)				100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2525	EQUITY INDEX ANNUITY .	EXHIBIT 5	Eauitu/Indov	CBOE	05/19/2017 _	_06/15/2018 _	50	5,000	2,525.00		(330,750)		(982,750)		(982,750)			(652,000)				100/100
CALL OPTION on EQUITY	LQOTTI INDLX ANNOTTI .	LAIIIDII 3	Equity/Index_	CDOL	05/ 15/ 20 17 _	1.00/ 13/2010 .		,000 و	2,323.00		(330,730)		(302,730)		(302,730)			(032,000)				100/ 100
JUN18 SPX C @ 2600	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	05/19/2017 .	.06/15/2018	75	7,500	2.600.00		(304, 275)		(1,026,375)		(1,026,375)			(722, 100)				100/100
CALL OPTION on EQUITY								,	,		, ,											1
JUN18 SPX C @ 2650	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index_	CB0E	08/18/2017 .	06/15/2018 .	150	15,000	2,650.00		(300,750)		(1,502,250)		(1,502,250)			(1,201,500)				100/100
CALL OPTION on EQUITY	FOULTY INDEX AND UTY	EWILDIT E		2025	00 100 100 17	00/45/0040		5 000	0 575 00		(040,000)		(700 750)		(700 750)			/ 407 . 550				100 (100
JUN18 SPX C @ 2575 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	06/02/2017 .	06/15/2018 .	50	5,000	2,575.00		(313,200)		(780,750)		(780,750)			(467,550)				100/100
JUN18 SPX C @ 2500	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	.06/23/2017	.06/15/2018	75	7,500	2.500.00		(670,650)		(1,630,875)		(1,630,875)			(960,225)				100/100
CALL OPTION on EQUITY	Eggiii iibEx milerii .	2,011011 0 1111	Equ. cy/ maon:	3332				, ,000					(1,000,010)		( 1,000,0.0)			(000,220)				.00, 100
JUN18 SPX C @ 2625	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	06/23/2017 .	06/15/2018 .	150	15,000	2,625.00		(570,000)		(1,770,750)		(1,770,750)			(1,200,750)				100/100
CALL OPTION on EQUITY																						
MAR18 SPX C @ 2425	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	06/23/2017 .	03/16/2018 _	100	10,000	2,425.00		(1,062,100)		(2,602,500)		(2,602,500)			(1,540,400)				100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2675	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Indox	CB0E	08/29/2017	06/15/2018 .	25	2,500	2,675.00		(39,525)		(208, 125)		(208, 125)			(168,600)				100/100
CALL OPTION on EQUITY	EQUITI INDEX ANNUITI .	LAIIIDII 3	Equity/Index.	CDOL	00/23/2017 .	1.00/ 13/2010 .		2,300	22,075.00		(09,020)		(200, 125)		(200, 123)							100/100
JUN18 SPX C @ 2675	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	09/08/2017 .	06/15/2018 _	100	10,000	2,675.00		(206,300)		(832,500)		(832,500)			(626,200)				100/100
CALL OPTION on EQUITY								-														.
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	07/21/2017 .	03/16/2018 .	75	7,500	2,500.00		(541,650)		(1,427,625)		(1,427,625)			(885,975)				100/100
CALL OPTION on EQUITY	EQUITY INDEX ANNUITY	EVIIDIT E	Eauitu/Indov	CBOE	10/20/2017 .	09/21/2018 .	100	10.000	2 600 00		(1,067,900)		(1,694,500)		(1,694,500)			(626,600)				100/100
SEP18 SPX C @ 2600 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	UBUE	10/20/2017 .	09/21/2018 _	100	10,000	2,600.00		(1,067,900)		(1,694,500)		(1,694,500)			(020,000)				100/100
SEP18 SPX C @ 2750	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	10/20/2017	09/21/2018 .	150	15,000	2,750.00		(565,050)		(1,104,750)		(1,104,750)			(539,700)				100/100
CALL OPTION on EQUITY								,	,,,,,,,,,		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		( . , , ,							1
SEP18 SPX C @ 2700	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	09/22/2017 _	09/21/2018 .	125	12,500	2,700.00		(490, 250)		(1,278,125)		(1,278,125)			(787,875)				100/100
CALL OPTION on EQUITY	FOULTY INDEX AND UTY	EWILDIT E		0005	00 (00 (00 47	00 (04 (0040	450	45.000	0.550.00		(4 507 000)		(0.404.050)		(0.404.050)			(4.504.050)				100 (100
SEP18 SPX C @ 2550 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	09/22/2017	09/21/2018 .	150	15,000	2,550.00		(1,567,200)		(3, 101, 250)		(3, 101, 250)			(1,534,050)				100/100
DEC18 SPX C @ 2775	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	11/17/2017	12/21/2018 .	150	15,000	2,775.00		(769,050)		(1,322,250)		(1,322,250)			(553,200)				100/100
CALL OPTION on EQUITY	Egotti Hoek Hatotti .	2,111011 0 1111	Equ. cy/ maon:	0002	,, 20								(1,022,200)		( ,,022,200)			(000,200)				100, 100
FEB18 SPX C @ 2550	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	12/28/2017	_02/16/2018 _	75	7,500	2,550.00		(1,082,625)		(1,024,875)		(1,024,875)			57,750				100/100
CALL OPTION on EQUITY	FOULTY INDEX			ener-	10 (00 : :-	10 (04 :== ::							,,									1400 /400
DEC18 SPX C @ 2750 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	12/22/2017 .	12/21/2018 .	100	10,000	2,750.00		(1,088,200)		(1,013,500)		(1,013,500)			74,700				100/100
SEP18 SPX C @ 2650	EQUITY INDEX ANNUITY _	EXHIBIT 5	Equity/Index_	CBOE	_11/17/2017 _	_09/21/2018 _	75	7,500	2,650.00		(640,350)		(1,008,375)		(1,008,375)			(368,025)				100/100
CALL OPTION on EQUITY	Equiti Hour minorii		_quity/indox_		/ 11/201/	00/ E 1/ E0 10 .		, ,500	2,000.00		(0-10,000)		(1,000,010)		(1,000,010)			(000,020)	1			.55, 100
SEP18 SPX C @ 2650	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	11/17/2017 .	09/21/2018 .	75	7,500	2,650.00		(640,350)		(1,008,375)		(1,008,375)			(368,025)				100/100
CALL OPTION on EQUITY																						
DEC18 SPX C @ 2725	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CBOE	12/29/2017 _	12/21/2018 _	150	15,000	2,725.00		(1,775,850)		(1,728,750)		(1,728,750)			47 , 100				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2900	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CROE	12/22/2017 .	12/21/2018 .	150	15,000	2,900.00		(630 , 150)		(549,750)		(549,750)			80,400				100/100
CALL OPTION on EQUITY	LYOTH HYDEA ANNOTH.	LAIIDII J	Equity/ muex.	UDVL	12/22/201/ .	2/21/2010 .	130				(000, 100)		(343,730)		( 343 , 730 )							100/ 100
APR18 SPX C @ 2600	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	12/28/2017	_04/20/2018 _	75	7,500	2,600.00		(927,000)		(883,875)		(883,875)			43, 125				100/100
	I - Written Options -	Hedging Effe	ective - Call (	Options and Warrants							(18,736,100)		(41,044,000)	XXX	(41,044,000)			(22,307,900)	)		XXX	XXX
	I - Written Options -	Hedging Effe	ective								(18,736,100)		(41,044,000)	XXX	(41,044,000)			(22,307,900)			XXX	XXX
PUT OPTION on EQUITY																						
JUN18 SPX P @	FOULTY DODEST:	00115011 = -		ener-	10 (05 : :-	00 (45 : ::					,		,									10005
2250.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CROF	12/05/2017 .	06/15/2018 .	200	20,000	2,250.00		(470,000)		(350,000)		(350,000)	120,000			}			0005
PUT OPTION on EQUITY JUN18 SPX P @																						,
2250.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index_	CB0E	12/05/2017 _	_06/15/2018 _	550	55,000	2,250.00		(1,237,500)		(962,500)		(962,500)	275,000						0005

## **SCHEDULE DB - PART A - SECTION 1**

					Sho	wing all	Options, C	Caps. Floor	s. Collars.	Swaps an	d Forwards	Open as o	f December	er 31 of Curr	ent 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					-					Cumulative						_					1
	of Item(s)									Strike	Prior	Current									Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged		ence	Year-end
Description	or Replicated	Identifier	(a)	or Central (	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0519999. Subtotal	I - Written Options -	Hedging Oth	ner - Put Opt	ions								(1,707,500)		(1,312,500)	XXX (1,312,50	395,000					XXX	XXX
0569999. Subtotal	I - Written Options -	Hedging Oth	ner									(1,707,500)			XXX (1,312,50	395,000					XXX	XXX
0639999. Subtotal	I - Written Options -	Replications	3												XXX						XXX	XXX
0709999. Subtotal	I - Written Options -	Income Gen	eration												XXX						XXX	XXX
0779999. Subtotal	I - Written Options -	Other													XXX						XXX	XXX
0789999. Total W	ritten Options - Call	Options and	Warrants									(18.736.100)		(41.044.000)	XXX (41.044.00	1)		(22.307.900)			XXX	XXX
0799999. Total W	ritten Options - Put (	Options										(1.707.500)		(1.312.500)	XXX (1,312,50	395.000					XXX	XXX
	ritten Options - Cap											. , , , , ,			XXX						XXX	XXX
	ritten Options - Floo														XXX						XXX	XXX
	ritten Options - Colla	_													XXX						XXX	XXX
	ritten Options - Othe														XXX						XXX	XXX
0849999. Total W												(20,443,600)			XXX (42,356,50	395,000		(22,307,900)	j l		XXX	XXX
CURRENCY BRSCQVJM9 PAY				JPMORGAN CHASE						(1.12320 CAD) /	,	(==, :, 200)		, ,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(:=,500;00	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(==,:::,000)				1
CAD / RECEIVE USD	C5864@AD1	SCHEDULE D	Currency		7H6GLXDRUGQFU57RNE97 _	06/16/2006	_06/30/2018 _		18,696,581				255,486	1,936,136	2,003,22		(1,101,074)			65,830		100/100
0879999. Subtotal	I - Swaps - Hedging	Effective - F	oreign Exch	ange					-				255,486	1,936,136	XXX 2,003,22		(1,101,074)			65,830	XXX	XXX
0909999. Subtotal	I - Swaps - Hedging	Effective											255,486	1,936,136	XXX 2,003,22		(1,101,074)			65,830	XXX	XXX
CDS CS4205478 ON																						ĺ
DISHN-DDBS 500				GOLDMAN SACHS BANK						credit												1
06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	_04/02/2013	06/20/2018 _		2,000,000	event/(5.0000)	(182,712)		(101,389)	(44,294)	(44,29	) <u>4</u> 8, 153		35,043		4	4FE	0002
CDS CS4205445 ON																						1
D1SHN-DDBS 500	DOND DODTED IO	OOLIEDIU E. D.	0 114	JPMORGAN CHASE BANK, N.A.	711001 VDD1100E11E7DNE07	04/00/0040	00 (00 (0040		0.000.000	credit			(404,000)	(44.004)	(44.00	47 770		05 400			455	0000
06/20/2018 CDS SINGLE SWAP SCDS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK	7H6GLXDRUGQFU57RNE97 .	04/02/2013	06/20/2018 _		2,000,000	event/(5.0000) credit	(184,694)		(101,389)	(44, 294)	(44,29	47,773		35,423			4FE	0002
(UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018 .		1 000 000	event/(5.0000)	(116,561)		(50,694)	(37,702)	(37,70	(432)	1	23,312		/	4FE	0002
CDS SINGLE SWAP SCDS	DONE TOTTI OLTO	OUNEDOLL D	or cur t	GOLDMAN SACHS BANK	NDOXON OUT I HINN I LOUZ .		12/20/2010 .		,,000,000	credi t			(30,034)	(01,102)	(01,10	/(402	/	20,012			TI L	0002
(S)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 _	05/14/2015	_06/20/2020 _		3,000,000	event/(5.0000)	(114,040)		(152,083)	(227, 163)	(227 , 16	(16,370	)	22,373		4	4FE	0002
CDS SINGLE SWAP SCDS				GOLDMAN SACHS BANK						credit												i
(WIN)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	_05/14/2015	06/20/2020 _	ļ ļ.	1,500,000	event/(5.0000)	(6, 138)	ļ <b> </b>	(76,042)	332,993	332,99	401,731		1,204	ļ	4	4FE	0002
CDS SINGLE SWAP SCDS	DON'D DODTES LO	00/50/15 -	l	GOLDMAN SACHS BANK	//DO/// B/7007.4 // B/4///	05 (44 (00 : 5	00 (00 (005		4 500	credit			(70	]								10000
(CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit	COLDMAN, CACHE DANK	KD3XUN7C6T14HNAYLU02 _	05/14/2015	06/20/2020 .		1,500,000	event/(5.0000)	(6, 138)		(76,042)	23,735	23,73	178,305		1,204		5	5FE	0002
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2 000 000	credit event/(5.0000)	(255,566)		(101,389)	(269, 249)	(269,24	(52,019)	,	51, 170		ا	3FE	0002
CDS SINGLE SWAP SCDS	DOND FUNITULIU	OUILDOLL D		GOLDMAN SACHS BANK	REGROUNT COTT PHINATE COZ _	12/21/2010	12/20/2020 _		2,000,000	event/(5.0000)		``	(101,309)	(203,249)	(209,24	(32,019	/		<u> </u>		UI L	0002
(AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018 .		2,000.000	event/(1.0000)	(34, 207)		(20,278)	(18,572)	(18,57	3,223		11,887			2FE	0002
CDS SINGLE SWAP SCDS									,,	credit				//		1						
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	_02/04/2016	12/20/2020 _	ļļ.	1,250,000	event/(1.0000)	119, 123		(12,674)	(31,094)	(31,09	4,946	ļ	(24,435)	ļ	2	2FE	0002
CDS SINGLE SWAP SCDS			L							credit						J						1
(COP)	BOND PORTFOLIO	SCHEDULE D	. Credit	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	02/04/2016	12/20/2020 .		1,250,000	event/(1.0000)	119, 123		(12,674)	(31,094)	(31,09	4,946		(24,435)	ŀ	2	2FE	0002
CDS SINGLE SWAP SCDS				MORGAN STANLEY CAPITAL SERVICES						000414						1						1
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	LLC	17331LVCZKQKX5T7XV54 _	02/09/2016	06/20/2018 _		1 300 000	credit event/(1.0000)	41,094		(13, 181)	(5,847)	(5,84	25,838		(17,405)	]	l.	2FE	0002
(UUF /	DOND FUNITULIU	OUILDOLE D	. OI GUI (	MORGAN STANLEY	. 1700 ILVOZNANADI / AVD4 .	02/03/2010			, , 000 , 000	CVCIII/(1.0000)		·	(10, 161)	/		/23,638		(17,400)	<u> </u>		41 L	0002
CDS SINGLE SWAP SCDS				CAPITAL SERVICES						credit	:					1						1
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	LLC	17331LVCZKQKX5T7XV54 _	_02/09/2016	_06/20/2018 _		2,000,000	event/(1.0000)	63,222		(20,278)	(8,996)	(8,99	39,751		(26,776)		2	2FE	0002
CDS SINGLE SWAP SCDS			1					[		credit									]	1	_	
(LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	12/21/2016	12/20/2021 _		2,500,000	event/(5.0000)	(430,673)		(126,736)	(440, 131)	(440 , 13	)(68,925)	)	86,230	ļ		3FE	0002
CDS SINGLE SWAP CDS	DOND DODTEGLIO	OOLEDILE 2		DADOLAVO DANK SI S	00000071/ IDE L701 IV.0072	00 (04 (00 17	00 (00 (0000		400.000	credit		0 507	(500)				J	(000)	]	_ ا	055	10000
(MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BAHULAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	06/21/2017	06/20/2022 _	·	100,000	event/(1.0000)		8,587	(536)	1,236	1,23	(6,448)	) <del></del>	(903)	ŀ	3	3FE	0002
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	RARCI AVS DANK DI A	G5GSEF7VJP5170UK5573 _	06/21/2017	06/20/2022 _		100 000	credit event/(1.0000)			(536)	1,236	1,23	(6,448)	,	(903)		l.	3FE	0002
CDS SINGLE SWAP SCDS	DOND FUNITULIU	OUILDOLE D	. OI GUI (	DANULATO DANA FLU.	uouoLiiivuroliiuuNoo/3 .	00/21/201/				event/(1.0000)			(330)		1,23		,	(803)	·		UI L	0002
(TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	_08/14/2017	_06/20/2018 _		1,500.000	event/(1.0000)		(11,259)	(5,792)	(6,595)	(6,59	(357	)	5,020			3FE	0002
CDS SINGLE SWAP SCDS							T		,,	credit		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				Ţ		, , , , ,				·
(TWC)	BOND PORTFOLIO	SCHEDULE D	Credit		G5GSEF7VJP5170UK5573 .	08/21/2017	12/20/2019 .	L	10,500,000	event/(1.0000)		(181,458)	(38,500)	( 177 , 863)	(177,86	(24,339)	)	27,933	ļļ.		3FE	0002
CDS SINGLE SWAP CDS				GOLDMAN SACHS BANK						credit												
(MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 _	_08/22/2017	06/20/2022 _		200,000	event/(1.0000)		14,347	(728)	2,472	2,47	(10,818)	)	(1,057)	ŀ	3	3FE	0002
CDS SINGLE SWAP CDS	DOND DODTEGLIO	OOLEDILE 2		GOLDMAN SACHS BANK	1/D0// B/700T4 4/ B/4/// 1/20	00 (00 (00 17	00 (00 (0000		000 000	credit		44.647	(700)	]	2.47	(40.030	J	(4.057)	]	_ ا	055	0000
(MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 _	108/22/2017	06/20/2022 .		200.000	event/(1.0000)	L	14.347	(728)	2.472	2,47	(10,818)	)L	(1,057)	L L-		3FE	0002

## **SCHEDULE DB - PART A - SECTION 1**

					Sh	owing all (	Options. (	Caps. Floo	rs. Collars.	Swaps an	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CDS SINGLE SWAP SCDS	DOUB BORTEOU LO	00150115		GOLDMAN SACHS BANK		11 (00 (0017	10 (00 (0000		400.000	credi1		(00.700)	(007)	(00, 105)		(00.405)	(404)		070				
(URI) CDS SINGLE SWAP SCDS	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	11/03/2017 _	12/20/2022		120,000	event/(5.0000)		(22,728)	(967)	(22, 485)		(22,485)	(434)		678			3FE	0002
(URI)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	11/03/2017 .	12/20/2022		120 000	event/(5.0000)		(22,728)	(967)	(22,485)		(22,485)	(434)		678			3FE	0002
CDS SINGLE SWAP SCDS	5015 1 0111 0210 1111111	00125022 5	0.00.	GOLDMAN SACHS BANK			1, 20, 2022 .			credi1		(22,720)		(22, 100)		(22, 100)						0. 2	
(UVN)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	11/03/2017 .	12/20/2022 .		120,000	event/(5.0000)		(16,040)	(1,567)	(19,726)		(19,726)	(4, 165)		<u>4</u> 78			4FE	0002
CDS SINGLE SWAP SCDS				GOLDMAN SACHS BANK						credi1													
(UVN) CDS SINGLE SWAP SCDS	BOND PORTFOLIO	SCHEDULE D	. Credit	USA	KD3XUN7C6T14HNAYLU02	11/03/2017 .	12/20/2022 .		120,000	event/(5.0000) credit		(16,040)	(1,567)	(19,726)		(19,726)	(4, 165)		<u>4</u> 78			4FE	0002
(TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	11/03/2017 _	12/20/2022		120 000	event/(5.0000)		(18,213)	(967)	(17,641)		(17,641)	29		543			3FE	0002
CDS SINGLE SWAP SCDS	DONE TOTTI GETO	OUNEDOLL D	010011	GOLDMAN SACHS BANK			1 12/20/2022			credi1		(10,210)	(007)	(17,041)		(17,041)						OI L	0002
(TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	11/03/2017 .	12/20/2022 .		120,000	event/(5.0000)		(18,213)	(967)	(17,641)		(17,641)	29		543			3FE	0002
0929999. Subtotal	- Swaps - Hedging	Other - Cred	dit Default								(988, 167)	(260,811)	(918,667)	(1,098,458)	XXX	(1,098,458)	548,551		207,229			XXX	XXX
0969999. Subtotal	- Swaps - Hedging	Other									(988, 167)	(260,811)	(918,667)	(1,098,458)	XXX	(1,098,458)	548,551		207,229			XXX	XXX
	680665B#2 - DS (OLN)																						
	due 06/20/22, CDS																						
CDS SINGLE SWAP CDS	attached to Cash Security - (06051GFZ7)			JPMORGAN CHASE						_1.0000/(credit													
(OLN)		1	Credit	BANK, N.A.	7H6GLXDRUGQFU57RNE97	_06/28/2017	_06/20/2022		250,000			(7,664)	1,292	(6,885)		1,917			779	L	250,000	3FE	
	680665B#2 - DS (OLN)																				-		
	due 06/20/22, CDS																						
CDS SINGLE SWAP CDS	attached to Cash Security - (06051GFZ7)			JPMORGAN CHASE						_1.0000/(credit													
(OLN)	36cui i ty = (0003101 21)		Credit		. 7H6GLXDRUGQFU57RNE97 .	.06/28/2017	.06/20/2022		250,000			(7,664)	1,292	(6,885)		1,917			779		250.000	3FF	
(001)	12513#YS4 -		01 001 1	Distr, N.A	. THOULABHOUGH COTTINEOT .	1100/20/2011	1.00/20/2022		200,000	CVCIII)		(7,004)		(0,000)		,017						OI L	
	CDX.NA.IG.20 06/20/18																						
	due 12/15/17, CDS																						
	attached to Cash Security - (25468PCP9.																						
CDS CXS678AA5 ON	747262AK9, 65473QAR4,																						
CDX.NA.IG.20 06/20/18										_1.0000/(credit													
			Credit	ICE	T330E4AS4QXXS2TT7X50 .	06/19/2013	06/20/2018		80,000,000	event)	565, 114		811, 111	409,708		348,436					80,000,000	2FE	
0989999. Subtotal	- Swaps - Replication	on - Credit D	Default								565, 114		813,694	395,938		352,270			1,558		80,500,000		XXX
	- Swaps - Replication										565, 114	(15,327)	813,694	395,938	XXX	352,270			1,558		80,500,000		XXX
	- Swaps - Income C	Generation													XXX							XXX	XXX
1149999. Subtotal											1				XXX							XXX	XXX
	vaps - Interest Rate										/ 400	(070 455)	(404 6===	(700	XXX	/7/0 :	·				00 500 555	XXX	XXX
	vaps - Credit Default										(423,053)	(276, 138)	(104,972)	(702,520)	XXX	(746, 188)	548,551	(4 404 074)	208,786		80,500,000	XXX	XXX
	vaps - Foreign Excha vaps - Total Return	ange											255,486	1,936,136	XXX	2,003,221		(1,101,074)			65,830	XXX	XXX
1199999. Total Sw											+	1			XXX							XXX	XXX
1209999. Total Sw											(423,053)	(276, 138)	150,514	1,233,616	XXX	1,257,033	548,551	(1,101,074)	208,786		80,565,830		XXX
BAS0EZ1Z6 (0.7064	rapo			GOLDMAN SACHS BANK						(0.70641 GBP)		(210, 100)	130,314	1,200,010	////	1,201,000	J40,JJ1	(1,101,074)	200,700		00,000,000	////	7///
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	03/01/2016	.03/01/2019	<u> </u>	3,081,012		ļ	ļ <b>ļ</b> .		87,431		87,431		(224,738)		<u> </u>	16,623		0004
BAS0EZ293 (0.7064				GOLDMAN SACHS BANK						(0.70641 GBP)	1												
GBP) / 1 USD BASOFLA11 (0.8395	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	03/01/2016 .	03/01/2019 .		1, 165,788	1 USD (0.83952 EUR) /				33,082		33,082		(85,036)			6,290		0004
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	04/19/2016	04/18/2019		7,504,245					(303,951)		(303,951)		(794,227)			42,713		0004
BAS0FQZY1 (0.8398	Egoti i oniii olii	OU ILDOLLUM	- Juli 1 0110 y	GOLDMAN SACHS BANK		10/2010 .		<u> </u>	, ,004 ,240	(0.83984 EUR) /				(000,001)		(000,001)		(107,441)		[			
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	04/28/2016 .	04/29/2019 .		16,607,555	1 USD				(692,240)		(692,240)		(1,758,848)			95,621		0004
BASOGHDB4 (0.8708	FOULTY DODTED IO	OOLIEDUIL ED A		GOLDMAN SACHS BANK		00 (07 (00 10	04/00/0040		F04 004	(0.87077 EUR) /	1			/44 000		(44 000)		(57.450)			0.000		0004
EUR) / 1 USD BASOGHDDO (0.7477	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	06/27/2016 _	04/29/2019 .	<del> </del>	521,624	1 USD (0.74771 GBP) /	,			(41, 263)		(41,263)		(57,456)	}	<b> </b>	3,003		0004
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	06/27/2016 .	06/27/2019		7,309,528		L			(231,835)		(231,835)		(567,875)		<u>[</u>	44,577		0004
BAS0HFYZ1 (0.8495				GOLDMAN SACHS BANK					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(0.84947 EUR) /				(20.,000)		(20.,500)							
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02	09/27/2016	_04/29/2019 .	<b></b> ,	261,486			ļ		(13,946)		(13,946)		(28,038)			1,506		0004
BASOLXSN1 (7.151 CNH)		OOLIEDI II EDA	A	GOLDMAN SACHS BANK		04 /40 /0047	04/47/0040		45 470 010	(7.15100 CNH) /	1			(4 500 400)		(4 500 400)		(4 500 400)			40.000		0004
/ 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	01/13/2017 .	01/17/2018 .		15,470,216	I USD				(1,506,423)		(1,506,423)		(1,506,423)			16,693		0004

## **SCHEDULE DB - PART A - SECTION 1**

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

	_			_		-			Swaps and												
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description									Cumulative											
	of Item(s)								Strike	Prior	Current									Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial					Total	Current	Adjustment		Quality E	Effectivenes
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterp	party Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/		Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearingh		Expiration	_	Amount	(Paid)	Paid	Paid	Income		Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
BASOLXSU5 (1179.5	or neplicated	identille	(a)	GOLDMAN SACHS BANK	louse Date	Expiration	Contracts	Amount	(1179.50000	raiu	raiu	IIICOITIE	value (	Joue Fail Value	(Decrease)	D./A.C.V.	Accretion	ILEIII	Exposure	⊏⊓uty	(D)
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0201/13/201	01/17/2018		19,098,872	KRW)/1 USD				(1,967,314)	(1,967,314)		(1,967,314)			20,609	,	0004
BASOM3R49 (0.9749	LQUITT FUNITULIU	OU ILDULLDA	Currency	GOLDMAN SACHS BANK	1 141 INA 1 LOUZ0 1/ 13/ 20 1	1.01/11/2010		13,030,072	(0.97490 CHF) /				(1,307,314)	(1,307,314)		(1,307,314)			20,009		7004
	EQUITY PORTFOLIO	SCHEDULEBA	Curropov		T14HNAYLU0201/27/201	02/01/2018		16,014,927	1 USD				(38,306)	(38,306)		(38,306)			23,710		0004
BASOMGT22 0.986 CHF /	LQUITT FUNITULIU	OU ILDULLDA	Currency	GOLDMAN SACHS BANK	1 141 INA 1 LOUZ 0 1/21/20 1	1.02/01/2010		10,014,321	0.98602 CHF /				(30,300)	(00,000)		(30,300)			20,710		7004
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0202/21/201	02/01/2018		2,903,613	(1 USD)				40,090	40,090		40,090			4,299		0004
BASOMGT89 (7.0789	EQUITI TUIII OLIU	OUILDOLLDA	our rency	JPMORGAN CHASE	1 141 WATEOUZ02/21/201	1.02/01/2010		2,300,010	(7.07889 CNH) /											'	7004
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		GQFU57RNE9702/21/201	01/17/2018		1,260,413					(108,797)	(108,797		(108,797)			1,360		0004
BASOMHZS6 (0.7711	EQUITI TOTAL DETO	OU ILDOLLD !	our ronoy	GOLDMAN SACHS BANK	00/00/11420/02/21/201	1.01/11/2010			(0.77106 GBP) /					100,707					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,004
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0202/22/201	02/24/2020		15,922,701	1 USD				(1, 143, 516)	(1,143,516)		(1,143,516)			116,755	(	0004
BASOMHZT4 (8.4337	240111 1 01111 0210 111111	001125022511	04.101.0)	GOLDMAN SACHS BANK					(8.43370 SEK) /				( 1, 1 10, 0 10)			( 1, 1 10,010)					
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0202/22/201	02/24/2020		4, 256, 389					(340,742)	(340,742)		(340,742)			31,210	(	0004
BAS0N3T61 (1130.5				GOLDMAN SACHS BANK					(1130.50000							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			.,,		
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0204/13/201	04/27/2018		12.445.385	KRW)/1 USD				(727,831)	(727,831)		(727,831)			35,231		0004
BASON3UB8 (0.9855				GOLDMAN SACHS BANK		1		,,	(0.98550 CHF) /												
CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0204/14/201	1_02/01/2018	L L.	3,234,399	1 USD				(42,916)	(42,916)		(42,916)			4,788		0004
BASONFJD0 (0.9711			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	GOLDMAN SACHS BANK				,	(0.97114 CHF) /							,			,		
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0205/16/201	02/01/2018	L L.	1,351,494					1,980	1,980		1,980			2,001		0004
BASONPWR2 0.9502 CHF				GOLDMAN SACHS BANK					0.95017 CHF /												
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0206/07/201	.02/01/2018		3,551,963	(1 USD)				(81,664)	(81,664)		(81,664)			5,259		0004
BAS0PFJK2 1.3347 0 /			-	GOLDMAN SACHS BANK					(0.74920 GBP) /												
(1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0208/15/201	08/17/2020		9, 176, 338	1 USD				(443,430)	(443,430)		(443,430)			74,410		0004
BAS0PXGD2 (1.2372				GOLDMAN SACHS BANK					(1.23723 CAD) /												
CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0209/21/201	09/22/2020		1,454,854	1 USD				10 , 199	10 , 199		10 , 199			12,016		0004
BAS0Q2913 (0.7314				GOLDMAN SACHS BANK					(0.73143 GBP) /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0210/04/201	08/17/2020		820,300					(20, 302)	(20,302)		(20,302)			6,652		0004
BAS0Q2U50 0.9699 CHF				GOLDMAN SACHS BANK					0.96989 CHF /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0210/05/201	202/01/2018	<b>-</b>	5,722,278					(15,752)	(15,752)	ļ	(15,752)					0004
BAS0Q98B7 0.7327 GBP				GOLDMAN SACHS BANK					0.73265 GBP /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0210/23/201	08/17/2020		409,468					10,796	10,796		10,796			3,320		0004
BAS0Q98F8 (0.737 GBP)				GOLDMAN SACHS BANK					(0.73700 GBP) /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0210/23/201	02/24/2020		1, 119, 396					(29,553)	(29,553)	·	(29,553)			8,208		0004
BASOQ98K7 (0.746 GBP) / 1 USD	FOLLITY DODTEDLIO	SCHEDULEBA	0	GOLDMAN SACHS BANK USAKD3XUN7C6T	T141NAVLU00 10 (00 (00 f	03/01/2019		000 004	(0.74601 GBP) / 1 USD				(14,988)	(14,988)		(14,988)			3,254	,	0004
BAS0098P6 7.7823 SEK	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK	T14HNAYLU0210/23/201	103/01/2019		603,204	7.78230 SEK /				(14,988)	(14,988)		(14,988)			3,204		JUU4
	EQUITY PORTFOLIO	SCHEDULEBA	0		T141NAVLU00 10 (00 (00 f	02/24/2020		449,738					0						3,298	,	0004
BASOQ98SO 6.6751 CNH	EQUITY PURIFULIU	SCHEDULEDA	Currency	GOLDMAN SACHS BANK	T14HNAYLU0210/23/201	1.02/24/2020	·	449,738	6.67513 CNH /				9			9			3,298		JUU4
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0210/23/201	01/17/2018		779,010					19,016	19,016		19,016			841		0004
BAS009900 (6.6761	LQUITT FUNITULIU	OU ILDULLDA	our rency	GOLDMAN SACHS BANK	1 141 INA 1 LOUZ 10/23/201	01/11/2010			(6.67611 CNH) /				13,010	13,010		13,010			941		7004
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0210/23/201	01/17/2018		808,854					(19,865)	(19,865)		(19,865)			873	را ا	0004
BAS0QA9E7 (1125.7				GOLDMAN SACHS BANK		T,, 2010	<b>T</b>		(1125.70000						Ī	(10,000)					
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0210/25/201	04/27/2018		2,620,592	KRW)/1 USD				(141,542)	(141,542)	l	(141,542)			7,419	l (	0004
BASOQDVK2 0.9928 CHF				GOLDMAN SACHS BANK		T			0.99284 CHF /							,012)			, , . 10		
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0211/03/201	02/01/2018	L	6,521,647	(1 USD)				135,723	135,723	L	135,723		L	9,655		0004
BAS0QQ9J1 (0.9794				GOLDMAN SACHS BANK				,,	(0.97936 CHF) /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0211/30/201	01/05/2018	L	16,337,048					(82,757)	(82,757)	L	(82,757)			9,561	l	0004
BASOQTGS7 (0.7241			,	GOLDMAN SACHS BANK				, ,	(0.72414 GBP) /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0212/07/201	02/24/2020	<u> </u>	897,615	1 USD				(8,305)	(8,305)	L	(8,305)		<u> </u>	6,582	l	0004
BASOQTGT5 0.8183 EUR		1		GOLDMAN SACHS BANK			]		0.81834 EUR /			-	1		1				•		
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		T14HNAYLU0212/07/201	04/29/2019	L	367,814					5,767	5,767		5,767		L	2, 118		0004
BASOQVA66 (0.7259				GOLDMAN SACHS BANK				•	(0.72589 GBP) /												
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0212/12/201	02/24/2020	<b> </b>	1,844,050	1 USD				(21, 368)	(21,368)		(21,368)		<b> </b>	13,522		0004
BAS0QVBU2 (1087.45		1		GOLDMAN SACHS BANK					( 1087 . 45000												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA KD3XUN7C6T	T14HNAYLU0212/14/201	04/27/2018	<u></u>	1,278,220	KRW)/1 USD		<u></u>	<u></u>	(23,503)	(23,503)		(23,503)	<u></u>		3,618		0004
1229999. Subtotal	- Forwards - Hedgir	ng Other	<u> </u>	<del></del>	<del></del>								(7,718,018)	XXX (7,718,018)		(10,071,514)			646,065	XXX	XXX
1269999. Subtotal													(7,718,018)	XXX (7,718,018		(10,071,514)			646,065	XXX	XXX
1399999. Subtotal	- Hedging Effective										28,893,625	255,486	42,920,636	XXX 42,987,721		(1,101,074)	12,090,875		65,830	XXX	XXX
1409999. Subtotal										103,851	2,183,003	(823,565)		XXX (6,502,515	(142,632)		207,229			XXX	XXX
1419999. Subtotal										565,114	(15, 327)	813,694	395,938		(172,002)	(.0,0/1,017)	1.558			XXX	XXX
1710000. Gubiolai	ricpilcation									505, 114	(10,021)	010,034	030,300	002,210	1	1	1,000	l	00,000,000	,,,,,	

## **SCHEDULE DB - PART A - SECTION 1**

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

										<u>a : 0:a.a.</u>												
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1429999. Subtotal -	<ul> <li>Income Generatio</li> </ul>	n												XXX							XXX	XXX
1439999. Subtotal -	- Other													XXX							XXX	XXX
1449999 - Totals										668,965	31,061,301	245,615	36,814,059	XXX	36,837,476	(142,632)	(11, 172, 588)	12,299,661		81,211,895	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
Ī		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liability or portfolio of variable rate liability or portfolio of par on liability or portfolio of liabilities.
	0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
	0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
	0005	Equity options provide an offset to decreases in equity markets.

# SCHEDULE DB - PART A - SECTION 2

					(	Showing all	Options, Ca	ps, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	⁄ear								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)									Strike	Cumulative												Hedge
	Hedged,					Date of	Indicate			Price,	Prior Year(s)	Current Year	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or Term			1	Index	of Premium	of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier		Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tio		of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
CALL OPTION on EQUITY MAR17	or neplicated	identine	EQUITY/INDE		Date	tion Da	e Sale	Contracts	Amount	(Faiu)	Falu	raiu	remination	income	value	Code	(Decrease)	D./A.G.V.	Accretion	necognized	item	Deterred	(0)
SPX C @ 1875	. EQUITY INDEX ANNUITY	EXHIBIT 5	.	CBOE	03/31/2016	.03/17/201701/11/	017 . SALE		5	1,875.00	1,802,775		2,913,300		2,913,300				171,675				100/100
CALL OPTION on EQUITY JAN17 SPXW C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	EX CROS	10 (00 (0010	01/13/2017 _01/12/	017 SALE		52.500	2.275.00	21,500		3,850		3,850				(8,650)				100/100
CALL OPTION on EQUITY JAN17	EQUITI INDEX ANNUITI	_ EARIDII 3	EQUITY/INDE	X 080E	12/20/2010	301/13/2017 .301/12/	017 . SALE		3	2,2/3.00	1,300								(0,000)				100/100
SPX C @ 1875	EQUITY INDEX ANNUITY	_ EXHIBIT 5		CB0E	02/22/2016	01/20/2017 _01/13/	017 SALE	20	020,000	1,875.00	3,340,400		8,000,800		8,000,800				676,800				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	CROE	03/31/2016	03/17/2017 01/18/	017 SALE	5	5.000	1.875.00	1.201.850		1.953.800		1.953.800				126.050				100/100
CALL OPTION on EQUITY JAN17			EQUITY/INDE	EX						,	, ,		, , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, .				
SPX C @ 2300CALL OPTION on EQUITY MAR17	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	C80E	01/12/2017	.01/20/201701/18/	017 . SALE	1	51,500	2,300.00		1,620	360		360				(1,260)				100/100
SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY INDE	CBOE	04/22/2016	03/17/2017 _01/24/	017 SALE	2	52,500	1,950.00									71,625				100/100
CALL OPTION on EQUITY JUN17			EQUITY/INDE	EX																			
SPX C @ 2100 CALL OPTION on EQUITY MAR17	EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CB0E	07/22/2016	.06/16/201702/09/	017 _ SALE	5	5,000	2,100.00			1,110,300		1, 110,300				203,550				100/100
SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	LGOTTI/ INDL	CB0E	04/22/2016	.03/17/201703/14/	017 SALE	2	52,500	1,950.00	515,600		1,039,325		1,039,325				304,700				100/100
CALL OPTION on EQUITY JUN17	FOULTY INDEX ANNUATY	FIGURET -	EQUITY/INDE	EX Long	05 (00 (65 : 5	00 (40 (0047   00	047	_		0.050.00	000 ===		200		200				040				400 (400
SPX C @ 2050 CALL OPTION on EQUITY MAR17	. EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	UBUE		.06/16/201703/14/	017 _ SALE	2	52,500	2,050.00				·		l			246,775	·			100/100
SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	03/31/2016	03/17/2017 _03/17/	017 EXERCISE	10	010,000	2,000.00	1,532,100		3,857,900		3,857,900				1,387,400				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2050	EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CROF	05/22/2010	06/16/2017 _03/17/	017 SALE		5,000	2,050.00	667,400		1,656,000		1,656,000				548,500				100/100
CALL OPTION on EQUITY MAR17	EQUITI INDEX ANNUTTI	_ EXHIBIT S	EQUITY/INDE	EX   GBUE	00/23/2010	00/10/2017 _03/17/	017 . SALE	د	05,000	2,030.00									40,000 بهو				100/100
SPX C @ 2050	. EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	06/07/2016	.03/17/201703/17/	017 EXERCISE	20	020,000	2,050.00	2,948,600		6,715,800		6,715,800				2,686,800				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2050	EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CROE	05/23/2016	06/16/2017 _03/28/	017 SALE	2	52,500	2,050.00									209,400				100/100
CALL OPTION on EQUITY JUN17			EQUITY/INDE	EX																			
SPX C @ 2050	EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CB0E	06/07/2016	_06/16/201703/28/	017 SALE	5	5,000	2,050.00	834,900				1,526,300				418,800				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY INDE	CB0E	07/22/2016	06/16/201703/29/	017 SALE	5	5,000	2,100.00			1,318,100		1,318,100				411,350				100/100
CALL OPTION on EQUITY JUN17			EQUITY/INDE	EX																			
SPX C @ 2100 CALL OPTION on EQUITY APR17	. EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	CB0E		.06/16/201704/05/	017 - SALE		03,000	2,100.00	472,680								290,580				100/100
SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	01/11/2017	04/21/2017 _04/10/	017 SALE		57,500	2,075.00		1,531,950	2,153,325		2, 153, 325				621,375				100/100
CALL OPTION on EQUITY APR17	EQUITY INDEX ANNUITY	FWUDIT 5	EQUITY/INDE	EX	00 (44 (0047	04/04/0047	047	_		0.075.00		4 407 000	4 405 550		4 405 550				(31,450)				400 (400
SPX C @ 2075 CALL OPTION on EQUITY MAY17	EQUITY INDEX ANNUTTY	_ EXHIBIT 5	EQUITY/INDE			.04/21/201704/10/	017 _ SALE	٥	5,000	2,075.00	'	1,467,000	1,435,550		1,435,550				(31,450)				100/100
SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	03/17/2017	.05/19/201705/02/	017 . SALE	5	05,000	2,050.00		1,647,650	1,682,806		1,682,806				35, 156				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2100	. EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	ORDE .	00/02/2016	.06/16/201705/09/	017 SALE	,	02,000	2,100.00	315, 120								228,460				100/100
CALL OPTION on EQUITY MAY17	EQUITI INDEX ANNUITI		EQUITY/INDE	EX					.02,000	22, 100.00	10, 120								220,400				
SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	03/28/2017	05/19/2017 _05/09/	017 _ SALE	5	05,000	2,050.00		1,525,100	1,731,206		1,731,206				206, 106				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	CROF	09/02/2016	06/16/2017 05/18/	017 SALE	5	5,000	2,100.00	787,800		1,318,456		1,318,456				411,706				100/100
CALL OPTION on EQUITY MAY17			EQUITY/INDE	EX																			
SPXW C @ 2375CALL OPTION on EQUITY MAY17	. EQUITY INDEX ANNUITY	EXHIBIT 5	FQUITY/INDE	CB0E	05/18/2017	.05/26/201705/19/	017 . SALE	2	52,500	2,375.00									13,368				100/100
SPXW C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITIT/ INDE	CB0E		05/26/2017 _ 05/24/	017 SALE	2	52,500	2,375.00		26,500							37,412				100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDE	EX COOF				1 .															100 /100
SPX C @ 2175 CALL OPTION on EQUITY JUN17	. EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	UBUE	09/23/2016	.09/15/201706/02/	017 . SALE	5	5,000	2,175.00	590,000		1,347,723		1,347,723				596,723				100/100
SPXW C @ 2450	. EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	05/09/2017	.06/02/201706/02/	017 EXPIRATION	1	01,000	2,450.00	ļ	1,600	ļ						(1,600)				100/100
CALL OPTION on EQUITY JUN17 SPXW C @ 2350	. EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CROE	05/24/2017	.06/02/201706/02/	017 . SALE	,	52,500	2,350.00	J	129,100	218,237		218,237								100/100
CALL OPTION on EQUITY JUN17			EQUITY/INDE	EX																			
SPX C @ 2050	. EQUITY INDEX ANNUITY	EXHIBIT 5	FOULTY (1970)	CB0E	06/07/2016	06/16/2017 _ 06/16/	017 _EXERCISE	5	05,000	2,050.00	834,900		1,924,376	<b>}</b>	1,924,376			<b>-</b>	816,876	<u> </u>	<b> </b>		100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	CB0E	08/22/2016	06/16/2017 _06/16/	017 EXERCISE		15.000	2,050.00	2.947.800		5,773,127	L	5,773,127	l			2,450,627		L		100/100
CALL OPTION on EQUITY JUN17	1		EQUITY/INDE	EX					,														
SPX C @ 2075 CALL OPTION on EQUITY JUN17	. EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDE	CB0E	06/22/2016	.06/16/201706/16/	017 EXERCISE		010,000	2,075.00	1,365,000		3,598,751		3,598,751				1,586,751				100/100
SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	07/22/2016	06/16/2017 06/16/	017 EXERCISE		015,000	2,075.00	2,636,400		5,398,127		5,398,127			<u> </u>	2,380,127	<b></b>			100/100
CALL OPTION on EQUITY JUN17	COLLEY INDEX ANNULTY	EVUIDIT 5	EQUITY/INDE	EX CROE	00/00/0040	00/10/2017 00/10/	017 EVEDOUSE	-	7 500	0 400 00	1 101 700		0 544 000		0 544 000				1 454 475				100/100
SPX C @ 2100 CALL OPTION on EQUITY JUN17	. EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	COUC	08/02/2016	06/16/2017 _06/16/	017 EXERCISE		57,500	2,100.00	1, 181, 700		2,511,600		2,511,600				1, 151, 475				100/100
SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	06/05/2017	.06/16/201706/16/	017 EXPIRATION		01,000	2,475.00	ļ	1,670	ļ						(1,670)				100/100
CALL OPTION on EQUITY JUL17 SPXW C @ 2475	EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CROE	06/22/2017	07/07/2017 _07/07/	017 _EXPIRATION		52,500	2,475.00	J	1.525	.[						(1,525)				100/100
CALL OPTION on EQUITY JUL 17			EQUITY/INDE	EX								, ,	<u> </u>						, , , , , , , , , , , , , , , , , , , ,				
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	FOUNTY (1)	CB0E	03/28/2017	07/21/2017 _07/11/	017 SALE	3	5	2,175.00	·}	687,505	859,091	ļ				· <b> </b>	171,586	<b> </b>	<b> </b>		100/100
CALL OPTION on EQUITY JUL17 SPX C @ 2175	EQUITY INDEX ANNUITY	_ EXHIBIT 5	EQUITY/INDE	CBOF	03/28/2017	07/21/2017 _07/21/	017 EXERCISE	4	04,000	2, 175.00	, I		1,162,540		1, 162,540				376,820				100/100
CALL OPTION on EQUITY JUL17			EQUITY/INDE	EX																			
SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	1	CB0F		07/21/2017 _ 07/21/	017 EXERCISE	5	5.000	2.150.00	) <b>I</b>	1. 117.950	1.578.176	1	1.578.176	IL		1	460.226	1	l		100/100

## **SCHEDULE DB - PART A - SECTION 2**

					S	Showing	g all Op	otions, Cap	os, Floors,	, Collars, S	Swaps and	l Forwards	Terminat	ed During	Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description																							
	of Item(s)										Strike	Cumulative												Hedge
	Hedged,					Date of		Indicate			Price,	Prior Year(s)	Current Year	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		realized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index		of Premium	Received	Current	Adjusted		aluation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		crease/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (D	ecrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CALL OPTION on EQUITY AUG17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	0000	F (00 (0047	.08/18/2017 .	07/00/0047	SALE	05	2.500	2,175.00		F7F 0F0	700 707						161.537				100/100
CALL OPTION on EQUITY AUG17	EQUITY INDEX ANNUTTY	EXHIBIT 5.	EQUITY/INDEX	UBUE	3/09/2017	.08/18/2017 .	.01/28/2011	. SALE	20	2,500	2, 1/5.00		575,250	736,787										100/100
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EGOTTI) INDEX	CB0E 05	5/09/2017	.08/18/2017	08/04/2017	SALE	25	52,500	2,175.00		575,250	744,312						169,062				100/100
CALL OPTION on EQUITY AUG17			EQUITY/INDEX				,,	1					,											
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 _		_ CBOE05	5/18/2017	08/18/2017	08/04/2017	SALE	15	1,500	2,175.00		305,325	446,587		446,587				141,262				100/100
CALL OPTION on EQUITY AUG17			EQUITY/INDEX																					
SPXW C @ 2525 CALL OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	- CBOE	//21/201/	.08/04/2017 .	.08/04/201/	EXPIRATION	25	52,500	2,525.00		1,125							(1,125)				100/100
SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EGOTTI/ INDEX	CROE	9/20/2016	.09/15/2017	08/08/2017	SALE	50	5,000	2,150.00			1,653,823		1,653,823								100/100
CALL OPTION on EQUITY SEP17	Egotti ilibex Millotti	LAIIDII O .	EQUITY/INDEX		J/ 20/ 2010 1	.00/ 10/ 2017 .	3070072011	OALL		,	2,100.00			,000,020										100/ 100
SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE 10	0/05/2016	.09/15/2017	08/08/2017	SALE	25	2,500	2,150.00	320,750								408,662				100/100
CALL OPTION on EQUITY AUG17			EQUITY/INDEX																					
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FOULTY/INDEX	CB0E05	5/18/2017	08/18/2017	08/08/2017	SALE	60	6,000	2,175.00		1,221,300	1,831,648		1,831,648				610,348				100/100
CALL OPTION on EQUITY AUG17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	CBDE ne	5/18/2017	.08/18/2017	08/08/2017	SALE	25	2,500	2, 175.00		508,875							254,237				100/100
CALL OPTION on EQUITY SEP17	The state of the s		EQUITY/INDEX		. 10, 2017		J. 5, 55, E0 11	1		,500	2,175.00									204,207				
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE09	9/23/2016	.09/15/2017	.08/17/2017	SALE	35	3,500	2,175.00	413,000		908, 161	ļ		L			382,461				100/100
CALL OPTION on EQUITY OCT17		1	EQUITY/INDEX					I			-							-						
SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	FOULTY (INDEX	_ CB0E06	6/21/2017	_10/20/2017 _	08/18/2017	SALE	25	52,500	2,450.00	}	122,500		<b>}</b>					(36,813)				100/100
CALL OPTION on EQUITY AUG17 SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE 07	7/07/2017	08/18/2017	00/10/0017	EXPIRATION	20	3,000	2,475.00		20,100							(20, 100)				100/100
CALL OPTION on EQUITY SEP17	EQUITI INDEX ANNUTTI	EXHIBIT 3.	EQUITY/INDEX		1/01/2011	,00/10/2017	00/10/201/	EXPINATION	0د	3,000	2,475.00		20, 100							(20, 100)				100/100
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EGOTTI) INDEX	CB0E09	9/23/2016	.09/15/2017	08/24/2017	SALE	40	4,000	2,175.00	472,000		1,071,979		1,071,979								100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDEX								-	•												
SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE10	0/05/2016	.09/15/2017	.08/29/2017	. SALE	50	5,000	2, 150.00	641,500		1,468,773		1,468,773				632,273				100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDEX																					
SPX C @ 2175 CALL OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	_ CBOEO9	9/23/2016	09/15/2017	08/29/201/	SALE	25	52,500	2,175.00	295,000		672,212		672,212				296,712				100/100
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE 12	2/12/2016	.09/15/2017	08/20/2017	SALE	25	2.500	2.175.00	409.150		672.212		672.212				296,712				100/100
CALL OPTION on EQUITY SEP17	EQUITI INDEX ANNUITI	LAIIDII 3 .	EQUITY/INDEX	12	2/12/2010 .	.03/ 13/ 2017 .	00/23/2011	JONEL		, , , , , , , , , , , , , , , , , , , ,	2, 173.00									230,712				100/ 100
SPXW C @ 2500	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE08	8/21/2017	.09/01/2017	.09/01/2017	EXPIRATION	50	5,000	2,500.00		750							(750)				100/100
CALL OPTION on EQUITY JAN18			EQUITY/INDEX																					
SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5		_ CBOE03	3/17/2017	01/19/2018	09/08/2017	. SALE		10,000	2,375.00		1, 158, 200	1,334,847		1,334,847				176,647				100/100
CALL OPTION on EQUITY SEP17 SPXW C @ 2500	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE	0/01/2017	09/08/2017	00/00/0017	EXPIRATION	25	3.500	2.500.00		4 705							(4,725)				100/100
CALL OPTION on EQUITY DEC17	EQUITI INDEX ANNUTTI	EXHIBIT 3.	EQUITY/INDEX		9/01/2017	.09/00/2017	109/06/2017	EXPINATION		3,300	2,300.00		4,725							(4,723)				100/100
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	EGOTTI) INDEX	CB0E12	2/23/2016	12/15/2017	09/14/2017	SALE	60	6.000	2,175.00	1.104.000		1,955,668		1.955.668				924,868				100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDEX							,		,				, , , , ,				•				
SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE10	0/26/2016	.09/15/2017 .	.09/15/2017	EXERCISE	250	25,000	2,125.00	3, 179, 500		9,295,378		9,295,378				4,671,628				100/100
CALL OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	0005	0.000.0040	09/15/2017	00/45/0047	EXERCISE	250	05 000	0 450 00	0.700.050		8,670,378		8,670,378				4,487,878				100/100
SPX C @ 2150 CALL OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX		0/20/2010	.09/15/2017	09/15/201/	EXEMPLISE	200	25,000	2,150.00	2,796,250		8,0/0,3/8		8,0/0,3/8				4,487,878				100/100
SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	EGOTTI/ INDEX	CB0E 11	1/04/2016	09/15/2017	09/15/2017	EXERCISE	125	12,500	2,150.00	1,142,250		4,335,189		4,335,189				2,243,939				100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDEX		· · · I					,	, ,									, .,				
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE12	2/12/2016	.09/15/2017 .	.09/15/2017	EXERCISE	50	5,000	2,175.00			1,609,076		1,609,076				858,076				100/100
CALL OPTION on EQUITY SEP17	FOLLEY INDEX	FWHE:	EQUITY/INDEX		0 (00 (00 :	00 /45 :00 :5	00 (45 100 -	FYFDOLOG							İ	4								100 (100
SPX C @ 2175 CALL OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX		2/20/2016	.09/15/2017	JU9/15/2017	EXERCISE	50	5,000	2,175.00	841, 100		1,609,076	·	1,609,076				858,076				100/100
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 _	LWUIII/ INUEX	CBOE 02	2/09/2017	09/15/2017	09/15/2017	EXERCISE	50	5,000	2,175.00		897,100	1,609,076		1,609,076				711,976				100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDEX			20.11 .	[	1	[	[	,	[		[	T	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	· · · · · · · · · · · · · · · · · · ·							
SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CB0E09	9/08/2017	.09/15/2017 .	.09/15/2017	EXPIRATION	10	1,000	2,525.00		150							(150)				100/100
CALL OPTION on EQUITY DEC17		maur:	EQUITY/INDEX							.] _				, :										
SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FOULTY/INDEX	_ CB0E	1/18/2016	.12/15/2017 .	.09/22/2017	SALE	50	5,000	2,150.00			1,757,023	l	1,757,023								100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE 11	1/18/2016	12/15/2017	10/19/2017	SALE	75	7,500	2,150.00	1,147,500		3,068,210		3,068,210				1,657,085				100/100
CALL OPTION on EQUITY OCT17	Egotti index Minotti	LANDIN U	EQUITY/INDEX		., 10, 2010	10/201/ .	, 10/201/	J	1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2, 100.00			000,210,210	<u> </u>	10 ع, 5000 رو								.00/ 100
SPX C @ 2150	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _		_ CB0E08	8/08/2017	10/20/2017	10/20/2017	EXERCISE	75	7,500	2,150.00		2,502,075	3,163,088		3, 163,088								100/100
CALL OPTION on EQUITY OCT17			EQUITY/INDEX																					
SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FAULT	_ CBOE08	8/29/2017	.10/20/2017 .	10/20/2017	EXERCISE	50	5,000	2,125.00	·	1,608,650	2,233,726	<b></b>	2,233,726								100/100
CALL OPTION on EQUITY OCT17	COLLEY INDEX AND LITY	EVUIDIT F	EQUITY/INDEX	CROE	0/10/0017	10/20/2017	10/00/00*7	EVEDOLOF			0 550 00		4.050	00.040	İ	00.040				07.000				100/100
SPX C @ 2550 CALL OPTION on EQUITY NOV17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	09	9/19/2017	.10/20/2017 .	10/20/201/	EXERCISE	15	51,500	2,550.00	<u> </u>	4,950	32,618	<b> </b>	32,618				27,668				100/100
SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Laviii/ INDEX	CB0E10	0/20/2017	11/17/2017	11/16/2017	SALE		3,000	2,600.00		17,700	1,337	L	1,337				(16,363)				100/100
CALL OPTION on EQUITY NOV17			EQUITY/INDEX		1		[	1					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_ CBOE08	3/18/2017	11/17/2017 .	11/17/2017	EXERCISE	100	10,000	2,175.00		2,669,100	4,052,351		4,052,351				1,383,251				100/100
CALL OPTION on EQUITY NOV17			EQUITY/INDEX	·																				
SPX C @ 2175 CALL OPTION on EQUITY DEC17	EQUITY INDEX ANNUITY	EXHIBIT 5 . SCHEDULE D	EUIITY/INDEY	CBOE	8/29/2017	.11/17/2017 .	11/1//2017	EXERCISE	50	5,000	2, 175.00	<b>}</b>	1,379,050	2,026,176	<b>}</b>	2,026,176				647, 126				100/100
SPX C @ 2600	EQUITY PORTFOLIO	SUMEDULE D	EQUITY INDEX		9/19/2017	12/15/2017	12/05/2017	SALE	2,000	5,200,000	2,600.00		11.600	91,363		11,600					79,763			0005
CALL OPTION on EQUITY DEC17		SCHEDULE D	EQUITY/INDEX	GOLDMAN SACHS	., 10, 2011	10, 2011 .	2, 50, 2011	1		3,200,000	,000.00	<u> </u>			Ī									
SPX C @ 2600	EQUITY PORTFOLIO				9/19/2017	12/15/2017	12/05/2017	SALE	2,000	5,200,000	2,600.00	ļ	11,600	91,363	ļ	11,600								0005
CALL OPTION on EQUITY JAN18		1	EQUITY/INDEX					I	1	.1				l .	İ									l l
SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5 .		_[ C80E01	1/20/2017	.01/19/2018 .	12/14/2017	_ SALE	40	4,000	2,275.00		489,720	1,566,979		1,566,979				1,077,259				100/100

# SCHEDULE DB - PART A - SECTION 2 Showing all Options Care Floors Collars Swans and Forwards Terminated During Current Year

					5	Showing all Op	tions, Car	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During (	Current Y	'ear								
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									0. "			1										
	of Item(s) Hedged,					Date of	Indicate			Strike Price,	Cumulative Prior Year(s)	Current Year	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity	Exercise.			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Termina-	Expiration,	Number		Index	of Premium	of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
D	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Code	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description CALL OPTION on EQUITY DEC17	or Replicated	Identifier	(a) EQUITY/INDEX	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX C @ 2625	EQUITY INDEX ANNUITY	. EXHIBIT 5 .		CB0E	11/16/2017	12/15/201712/14/2017 .	SALE	15	1,500	2,625.00		9,840	56,962		56,962				47, 122				100/100
CALL OPTION on EQUITY DEC17			EQUITY/INDEX																				
SPX C @ 2150CALL OPTION on EQUITY DEC17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	. 080E	11/18/2016	12/15/2017 _ 12/15/2017 .	EXERCISE	50	5,000	2,150.00			2,595,026		2,595,026				1,654,276				100/100
SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CB0E	12/23/2016	12/15/2017 _12/15/2017	EXERCISE	90	9,000	2,175.00	1,656,000		4,446,046		4,446,046				2,899,846				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE	12/02/2016	12/15/2017 _12/15/2017 _	EXERCISE	100	10.000	2,100.00	1,908,200		5,690,051		5,690,051				3,466,051				100/100
CALL OPTION on EQUITY DEC17	Edotti index minotti		EQUITY/INDEX				EXENUTOR												0,400,001				
SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	. CBOE	03/17/2017	.12/15/201712/15/2017 .	EXERCISE	75	7,500	2,250.00		1,441,350	3,142,538		3, 142,538				1,701,188				100/100
CALL OPTION on EQUITY JAN18 SPX C @ 2275	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	EQUITY INDEX	CROE	. 01/20/2017	01/19/2018 12/28/2017	SALE	60	6,000	2,275.00	,	734,580	2,463,568		2,463,568				1,728,988				100/100
CALL OPTION on EQUITY MAR18			EQUITY/INDEX																				
SPX C @ 2375 CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	_ CBOE	03/29/2017	.03/16/201812/28/2017 .	SALE	50	5,000	2,375.00	·	567,650	1,577,373		1,577,373				1,009,723				100/100
SPX C @ 2375	EQUITY INDEX ANNUITY	. EXHIBIT 5 .		CB0E	_04/21/2017	.03/16/201812/28/2017 .	SALE	25	2,500	2,375.00		252,050	788,687		788,687				536,637				100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBUE	06/09/0047	.06/15/2018 _12/28/2017 .	CALE	70	7.500	2,425.00	.[	991.800	2.167.385		2.167.385				1. 175.585				100/100
		- Denibil 0 .	ctive - Cal	l Options and Warrants		LNO/ 13/2018 112/28/2017 .	OMLE	/5	/,50U	· L	46.072.425	27.033.755	, , , , , , , , , , , , , , , , , , , ,		149.841.650	XXX			59.950.770	159.526			XXX
PUT OPTION on EQUITY JAN17	dionasca Options Tic	Juging Life	EQUITY/INDEX	- Options and Warrants							40,072,423	21,000,100	130,001,177		143,041,000	7000			35,530,110	139,320			7000
SPX P @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FOULTY (INDEX	. CB0E	_01/12/2017	01/20/2017 _01/18/2017 .	SALE	15	1,500	2,225.00		2,655	885		885			ļ	(1,770)				100/100
PUT OPTION on EQUITY MAR17 SPX P @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CB0E	03/15/2017	03/17/2017 03/17/2017	EXPIRATION	300	30.000	2.200.00		3,000							(3,000)				100/100
PUT OPTION on EQUITY MAY17			EQUITY/INDEX	l																			
SPX P @ 2350 PUT OPTION on EQUITY MAY17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	. CBOE	_ 05/10/2017	.05/19/201705/18/2017 .	SALE	25	2,500	2,350.00	·	6, 125	4,993		4,993				(1, 132)				100/100
SPXW P @ 2300	EQUITY INDEX ANNUITY	. EXHIBIT 5 .		. CBOE	. 05/18/2017	.05/26/2017	SALE	25	2,500	2,300.00		18,025	214		214				(17,811)				100/100
PUT OPTION on EQUITY JUN17 SPXW P @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CONE	05/10/2017	06/02/2017 _06/02/2017	EXPIRATION	25	2.500	2,300.00	, l	9,400	1						(9,400)				100/100
PUT OPTION on EQUITY JUN17	EGOTTI INDEX ANNOTTI	LAIIDII J .	EQUITY/INDEX	COOL	00/10/201/	.00/02/2017 .00/02/2017 .	LAI IIIATTON	20	2,500	2,300.00		,400							(8,400)				100/100
SPXW P @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5 .		. CB0E	_05/24/2017	.06/02/201706/02/2017 .	EXPIRATION	25	2,500	2,300.00		2,150							(2, 150)				100/100
PUT OPTION on EQUITY JUN17 SPXW P @ 2350	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	EQUITY/INDEX	CROE	06/02/2017	.06/09/201706/09/2017 .	EXPIRATION	25	2,500	2,350.00	,	1, 150	1						(1,150)				100/100
PUT OPTION on EQUITY JUN17			EQUITY/INDEX																				
SPX P @ 2325 PUT OPTION on EQUITY JUN17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	_ CBOE		.06/16/201706/12/2017 .	SALE	10	1,000	2,325.00	·	1,080	696		696				(384)				100/100
SPX P @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	_06/14/2017	06/16/2017 _06/16/2017 .	EXPIRATION		10,000	2,225.00		500							(500)				100/100
PUT OPTION on EQUITY JUN17 SPX P @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBUE	06/15/2017	06/16/2017 _06/16/2017 _	EXPIRATION	175	17,500	2,250.00		875	1						(875)				100/100
PUT OPTION on EQUITY JUN17	EGOTTI INDEX ANNOTTI	LAIIDII J .	EQUITY/INDEX		00/13/2017	.00/10/2017 .00/10/2017 .	LAI IIIATTON			2,230.00									(070)				100/100
SPXW P @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FQUITY/INDEX	. CBOE	06/12/2017	.06/23/201706/23/2017 .	EXPIRATION	30	3,000	2,325.00			·						(8,070)				100/100
PUT OPTION on EQUITY JUL17 SPX P @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITI/ INDEX	CB0E	07/17/2017	07/21/2017 07/21/2017	EXPIRATION	50	5,000	2,350.00		1,000	LL						(1,000)				100/100
PUT OPTION on EQUITY JUL 17			EQUITY/INDEX										1										
SPX P @ 2375 PUT OPTION on EQUITY AUG17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	. UBUE	0//1//2017	.07/21/201707/21/2017 .	EXPIRATION	40	4,000	2,375.00	<u> </u>	1,200	ļ					l	(1,200)				100/100
SPXW P @ 2350	EQUITY INDEX ANNUITY	. EXHIBIT 5 .		CB0E	08/18/2017	.08/30/201708/30/2017 .	EXPIRATION	125	12,500	2,350.00		49,900							(49,900)				100/100
PUT OPTION on EQUITY SEP17 SPXW P @ 2425	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	EQUITY/INDEX	CRITE	08/30/2017	09/08/2017 _09/08/2017 .	EXPIRATION	on	2.000	2,425.00	,[	7,800							(7,800)				100/100
PUT OPTION on EQUITY SEP17			EQUITY/INDEX	1					,														
SPX P @ 2300 PUT OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	CB0E	_ 08/31/2017	.09/15/201709/15/2017 .	EXPIRATION		12,500	2,300.00	` <b> </b>	11,875	}					}	(11,875)				100/100
SPX P @ 2400	EQUITY INDEX ANNUITY	EXHIBIT 5 .		. CBOE	09/08/2017	.09/15/201709/15/2017 .	EXPIRATION	10	1,000	2,400.00	L	2,950						ļ	(2,950)				100/100
PUT OPTION on EQUITY NOV17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	CBUE	11/10/2017	11/17/2017 11/17/2017	EVELENTION	45	1.500	0.475.00	.[	120							(100)				100/100
SPX P @ 2475 PUT OPTION on EQUITY DEC17	EQUITY INDEX ANNUITY		EQUITY/INDEX	LOUC	. 11/10/201/	.11/17/201711/17/2017 .	EXPIRATION		1,500	2,475.00	' <del> </del>	120	<u> </u>					<u> </u>	(120)				100/100
SPXW P @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/20/2017	12/01/2017 _ 12/01/2017	EXPIRATION	30	3,000	2,525.00	ļ		<b> </b>			1000		ļ	(8,250)				100/100
	urchased Options - He			Options							40 000 11-	136, 125				XXX			(129,338)				XXX
0079999. Subtotal - P	urchasea Options - He	schedule D	ctive EQUITY/INDEX	1	1	1 1			1	1	46,072,425	27, 169,880	150,007,964		149,848,438	XXX		<del>                                     </del>	59,821,433	159,526			XXX
MEM7 P @ 2280	EQUITY PORTFOLIO			CME	_04/20/2017	.06/16/201706/16/2017 .	EXPIRATION	1		2,280.00		1,288	ļ		1,288					(1,288)			0005
PUT OPTION on FUTURE JUN17 MEM7 P @ 2280	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	CNE	04/20/2017	.06/16/201706/16/2017 .	EXPIRATION		100	2,280.00	.[	1,288			1,288					(1,288)			0005
PUT OPTION on EQUITY DEC17		SCHEDULE D	EQUITY/INDEX	VIII.	04/20/2017	,00/10/2017 ,00/10/2017 ,						1,288	·					l		(1,200)			
SPX P @ 2300.000000	EQUITY PORTFOLIO	COUEDING D	EQUITY (INDEX	GOLDMAN SACHS	_06/07/2017	.12/15/201712/15/2017 .	EXPIRATION	400	40,000	2,300.00		2,040,000	<u> </u>		2,040,000			<u> </u>		(2,040,000)			0005
PUT OPTION on EQUITY DEC17 SPX P @ 2315.72	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	INTERNATIONAL	06/05/2017	12/29/201712/29/2017 _	EXPIRATION		95,000,000	2,315.72		2,250,000	[		2,250,000	<u> </u>				(2,250,000)			0005
0099999. Subtotal - P	urchased Options - He	edging Oth	er - Put Or	otions								4,292,575			4,292,575	XXX				(4,292,575)			XXX
BRSDZCAE6 ON LIABILITY-STRIKE	T I INVED PRODUCTO	EVILIDIT 5	INTEREST	JPMORGAN CHASE BANK,	00/00/00:0	04/45/0047	MATICALTY		100 000		20.000				00.000		00.010			(00.000)			0001
5YR CMS RESET ANNUALLY BRSDZCAE6 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	_ EXHIBIT 5 _	INTEREST	JPMORGAN CHASE BANK,	02/08/2012	.01/15/201701/15/2017 .	MATURITY		400,000	1.09	20,889		·	70	20,889		20,819	l		(20,889)			0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5.	RATE	N.A	_02/08/2012	.01/15/201701/15/2017 .	MATURITY		300,000	1.09	15,667			53	15,667	l	15,615	L		(15,667)			0001

# **SCHEDULE DB - PART A - SECTION 2**

					5	Showing all (	Options, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	ear/								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description																						
	of Item(s)									Strike	Cumulative												Hedge
	Hedged,					Date of	Indicate			Price,	Prior Year(s)		Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Termi		Number		Index		of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion		of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying	l	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
BRSECSJ47 ON LIABILITY-STRIKE	T I INVES PRODUCTO	EXHIBIT 5 .	INTEREST	UPO 40	00 (00 (0040	00 (45 (0047 00 (45 (0)	47		050 000	4.00	40.050				40.050		40.050			(40.050)	,		0004
5YR CMS RESET ANNUALLY BRSECSJ47 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5.	RATE	UBS AG	.03/22/2012	.02/15/201702/15/20	17 MATURITY		250,000	1.36	13,050				13,050		13,050			(13,050)	/		0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	LIRS AG	03/22/2012	02/15/2017 _02/15/20	17 MATURITY		250,000	1.36	13,050				13,050		13,050			(13,050)			0001
BRSEJUBE1 ON LIABILITY-STRIKE	T ETHNED THOUGHT	LAIIDII 0 .	INTEREST	JPMORGAN CHASE BANK,	200/ 22/ 2012	3027 107 2017 13027 107 2	17 - 1111111111111111111111111111111111														,		0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	RATE	N.A	04/16/2012	03/15/2017 03/15/2	17 MATURITY		1, 100,000	1.12	51,563			633	51,563	l	50,934			(51,563)	)		0001
BRSEJUBE1 ON LIABILITY-STRIKE			INTEREST	JPMORGAN CHASE BANK,													-						
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	N.A	_04/16/2012	03/15/2017 _03/15/20	17 MATURITY		700,000	1.12	32,813			403	32,813		32,412			(32,813)	)		0001
BRSESKFW9 ON LIABILITY-STRIKE	T I INVED PRODUCTO	EMUDIT 5	INTEREST	JPMORGAN CHASE BANK,	05 (44 (0040	04/45/0047 04/45/0	47		700 000		00.040			200	00.040		00 705			(00.040)	,		0004
5YR CMS RESET ANNUALLY BRSESKFW9 ON LIABILITY-STRIKE	T-LINKED PRODUCTS	EXHIBIT 5.	RATE INTEREST	JPMORGAN CHASE BANK.	.05/11/2012	.04/15/201704/15/20	1/ MAIUHITY		700,000	1.10	30,940			206	30,940	·	30,735			(30,940)			0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	N A	05/11/2012	04/15/2017 04/15/2	17 MATURITY		200,000	1.10	8,840			50	8.840					(8,840)			0001
BRSFOMEN3 ON LIABILITY-STRIKE	T ETHNED THOUGHT	LAIIDII 0 .	INTEREST	JPMORGAN CHASE BANK,	200/11/2012	304/ 10/ 2011 - 304/ 10/ 20	17 - 111/10/11/11		200,000						3,040					(0,040)	,		0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	RATE	N.A	06/13/2012	05/15/2017 _05/15/2	17 MATURITY		800,000	1.00	31,238			530	31,238		30,712			(31, 238)	)		0001
BRSFOMEN3 ON LIABILITY-STRIKE			INTEREST	JPMORGAN CHASE BANK,																			
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	N.A.	.06/13/2012	.05/15/201705/15/20	17 MATURITY		300,000	1.00	11,714			199	11,714		11,517			(11,714)	)		0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EVIJIDIT F	INTEREST RATE	JPMORGAN CHASE BANK,	07/11/0010	00/15/0017 00/15/0	17 MATURITY		1 100 000	0.00	44 074		1	1 000	41.974		40.000			(44 674)	J	İ	0001
BRSF855J1 ON LIABILITY-STRIKE	I-FINVER LARRANGER	EXHIBIT 5.	INTEREST	JPMORGAN CHASE BANK.	.07/11/2012	.06/15/201706/15/20	I/ MAIUHITY		1, 100,000	0.86	41,974			1,293	41,9/4	1	40,690			(41,974)	1	l	UUU1
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	RATE	N.A.	07/11/2012	06/15/2017 _ 06/15/20	17 MATURITY		1,000,000	0.86	38 , 158		L	1, 175	38 , 158		36,991			(38, 158)	l	L	0001
BRSFGTPY5 ON LIABILITY-STRIKE			INTEREST	BANK OF AMERICA,		T	1								,						/		
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 _	RATE	N.A	08/15/2012	07/15/2017 _07/15/20	17 MATURITY		400,000	0.98	17,920			78	17,920		17,842			(17,920)	)		0001
BRSFGTPY5 ON LIABILITY-STRIKE			INTEREST	BANK OF AMERICA,																			
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	N.A.	.08/15/2012	.07/15/201707/15/20	17 _ MATURITY		1,300,000	0.98	58,240			252	58 ,240		57,987			(58,240)	)		0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	INTEREST	JPMORGAN CHASE BANK,	00/44/0040	08/15/2017 _08/15/20	47 MATURITY		400,000	0.82	18,083			784	18.083		17,305			(40,000)	,		0001
BRSFPPBQ5 ON LIABILITY-STRIKE	I-LINKED PHODOCIS	EXHIBIT 5 .	INTEREST	JPMORGAN CHASE BANK,	109/11/2012	108/10/2017 108/10/20	I/ MAIURITY		400,000					/84		·	17,305			(18,083)	/		0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	RATE	N.A.	09/11/2012	08/15/2017 _08/15/2	17 MATURITY		2,700,000	0.82	122,062			5,292	122,062		116,810			(122,062)	1		0001
BRSG0H7K6 ON LIABILITY-STRIKE			INTEREST			T			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,							/		
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 _	RATE	UBS AG	10/15/2012	.09/15/201709/15/20	17 _ MATURITY		200,000	0.80	8,200			576	8,200		7,629			(8,200)	)		0001
BRSG0H7K6 ON LIABILITY-STRIKE			INTEREST																				
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	UBS AG	. 10/15/2012	.09/15/201709/15/20	17 MATURITY		2,900,000	0.80	118,900				118,900		110,617			(118,900)	)		0001
BASO26GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	11/15/2012	10/15/2017 10/15/20	17 MATURITY		3,600,000	_0.77	141,300			14,507	141,300		126,909			(141,300)	,		0001
BASO26GN4 ON LIABILITY-STRIKE	I-FINNER LUDOCIO	EVUIDII 9	INTEREST	JPMORGAN CHASE BANK.	11/13/2012	10/ 13/2017 _ 10/ 13/20	I/ _MAIUNIII		,000,000		141,300			14,307	141,300		120, 909			141,300)	<b>/</b>		0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	RATE	N.A.	11/15/2012	10/15/201710/15/20	17 MATURITY		300,000	0.77	11,775			1,209	11,775	l	10,576			(11,775)	)		0001
BAS02M6C4 ON LIABILITY-STRIKE			INTEREST	JPMORGAN CHASE BANK,		I											,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5.	RATE	N.A	.12/14/2012	11/15/201711/15/2	17 MATURITY		200,000	0.81	8,564			1,294	8,564					(8,564)	)		0001
BAS02M6C4 ON LIABILITY-STRIKE			INTEREST	JPMORGAN CHASE BANK,			_																
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	N.A.	12/14/2012	11/15/2017 _11/15/20	17 _ MATURITY		2,700,000	0.81	115,615			17,474	115,615	·	98,284			(115,615)	)		0001
BASO2YCQO ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	GOLDMAN SACHS BANK	01/15/2012	12/15/2017 12/15/20	17 MATURITY		100,000	0.86	4.480			994	4.480		3,495			(4, 480)			0001
BAS02YCQ0 ON LIABILITY-STRIKE	T-LINKED THODOUTS	LAIIDII 3 _	INTEREST	GOLDMAN SACHS BANK	2017 137 2013	12/13/2017	17								4,400					(4,400)	/		0001
5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5 .	RATE	USA	01/15/2013	12/15/201712/15/20	17 MATURITY		1,200,000	0.86	53,760			11,925	53,760	[	41,935			(53,760)	L		0001
0109999. Subtotal - Pu			er - Cans			· · · · · · · · · · · · · · · · · · ·				,	988,795			67,353		XXX	921,975			(988,795)	1		XXX
0149999. Subtotal - Pu											988.795	4. 292. 575		67,353			921,975			(5.281.370	1	1	XXX
CALL OPTION on EQUITY DEC17	aronacea Options 7 He	J	EQUITY/INDEX					l			300,130	7,432,375	t	07,353	3,201,3/0	7,7,7	321,3/3			(3,201,3/0	1	<b> </b>	7,7/1
SPX C @ 2550.000000	78482#AA7 - Z929ZVDN2			CB0E	.06/09/2017	12/15/201712/04/20	17 SALE	400	40,000	2,550.00		1, 160,000	3,738,882		3,738,882	<u>                                     </u>				2,578,882		L	
0159999. Subtotal - Pu	rchased Options - Re	plications	- Call Onti	ons and Warrants					,	.,		1,160,000	3,738,882		3,738,882	XXX				2,578,882			XXX
0219999. Subtotal - Pu												1,160,000	3.738.882		3,738,882					2,578,882			XXX
0289999. Subtotal - Pt												1, 100,000	0,700,002		0,700,002	XXX				2,010,002	<b>-</b>		XXX
			ωαιισπ								-		-	<del>                                     </del>		XXX				1	-	<b> </b>	
0359999. Subtotal - Pu			141																	l		1	XXX
0369999. Total Purcha			vvarrants								46,072,425	28, 193, 755	153,740,059		153,580,532	XXX			59,950,770	2,738,408			XXX
0379999. Total Purcha		ions										4,428,700	6,787	1	4,299,362				(129,338	(4,292,575)	1		XXX
0389999. Total Purcha	ased Options - Caps										988,795			67,353	988,795	XXX	921,975			(988,795)	1		XXX
0399999. Total Purcha	ased Options - Floors															XXX							XXX
0409999, Total Purcha																XXX						1	XXX
0419999. Total Purcha													1	1		XXX				Ì	1	1	XXX
0429999. Total Purcha											47.061.220	32.622.455	153,746,846	67.353	158,868,690		921.975		59,821,433	(2,542,961)			XXX
CALL OPTION on EQUITY MAR17	ised Options	ı	EQUITY/INDEX				1		1		47,001,220	32,022,433	133,740,040	07,333	130,000,090	^^^	921,975		39,021,433	(2,342,901	1		^^^
SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITITINUEX	CB0E	03/31/2016	03/17/2017 _01/11/2	17 SALE	75	7,500	2,200.00	(359,850)		(656,925	1	(656,925	1			(71, 175)	d .		1	100/100
CALL OPTION on EQUITY JAN17			EQUITY/INDEX		. 30, 5 1/ 20 10	I			,,000	,200.00				1		1				1			
SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CB0E	.02/22/2016	01/20/2017 _01/13/2	17 SALE	200	20,000	2,000.00	(1,914,400)		(5,503,200	1	(5,503,200	)			(665,200)	)		L	100/100
CALL OPTION on EQUITY MAR17			EQUITY/INDEX			l	_ [				1			1								1	
SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	FAULT	CB0E	_03/31/2016	03/17/2017 _01/18/2	17 _ SALE	50	5,000	2,200.00	(239,900)		(428,900	ł	(428,900	}			(38,400)	)	ļ	<b>}</b>	100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CRUE	04/22/2010	03/17/2017 _01/24/20	17 SALE	05	2,500	2,250.00	(101,050)		(120,900	1	(120,900				(7,025)	J		1	100/100
CALL OPTION on EQUITY JUN17	LUCITI INDEX ANNUITI	CVLIQ11 9 "	EQUITY/INDEX	. VUVL	_04/22/2016	00/11/201/ 101/24/2	II JOHLE	25	2,500		(101,000)			1		1			(1,025)	/			100/100
SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITITINDEX	CROF.	05/23/2016	06/16/2017 _02/09/2	17 SALE	50	5.000	2,250.00	(209.400)		(503.800	1	(503,800	1			(119,050)	)		1	100/100
					, ,, _, _, _, , 10										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								

## **SCHEDULE DB - PART A - SECTION 2**

Company						S	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	: Termina	ted During	Current Y	ear/								
State   Stat	1		3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Part																									
Worker   W																									
Professor   Prof			0-1	T (-)													DI/		I I a a a a Cara at	Takal Familia					
Control   Cont			Schedule				, ,	Tormina	,	Number						Current								(/	
Marche   M			Evhibit	01	Exchange Counterparty	Trade					Notional														
	Description																	Code							
Control   Cont		Or Hophicator	idontino		or contrar clearing reace	Buto		Duto	Gaio	Contracto	7	(1 4.4)	. u.u	. u.u	rommation		raido	0000	(200,0400)	5,71.0.11	71001011011	neoognizou	- KOIII	20.000	(≥)
	SPX C @ 2250	EQUITY INDEX ANNUITY	. EXHIBIT 5 .		. CB0E	.04/22/2016	.03/17/20170	3/14/2017 _	SALE	25	2,500	2,250.00	(101,050		(291,275	)	(291,275	)			(177,400)				100/100
Series of the se		FOULTY INDEX ANNUATY	FMUDIT 5	EQUITY/INDEX	6005	07/00/0040	00/40/0047	00/44/0047	0115	05	0.500	0.005.00	(405.005)		(005,005	,	(00F 00F				(407,005)				100 (100
The content of the	CALL OPTION on FOULTY MAR17	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	EQUITY/INDEX	. 080E	0//22/2016	U6/16/201/ .J.	33/14/201/ _	SALE	25	2,500	2,325.00			(205,825		(205,825	/							100/100
Control   Cont	SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	EGOTTI) INDEX	CB0E	03/31/2016	03/17/2017	03/17/2017	EXERCISE		10,000	2,100.00	(934, 200		(2,858,100	1	(2,858,100				(1,283,100)				100/100
Control of the Cont				EQUITY/INDEX																					
Control   Cont		EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	FOULTY (INDEX	CB0E	_06/07/2016	.03/17/20170	03/17/2017 _	EXERCISE	200	20,000	2,150.00	(1,732,600)		(4,716,200	1	(4,716,200	)			(2,395,200)				100/100
Composition   Month		FOLLITY INDEX ANNILITY	EYHIBIT 5	EQUITY/INDEX	CROE	07/22/2016	06/16/2017	13/17/2017	SALE	50	5 000	2 325 00	(210.450)		(433, 250		(433, 250				(237 250)				100/100
March   Marc		EGOTTI INDEX MINOTIT	- LAMBIT O.	EQUITY/INDEX			300/10/2017 33	0,11,2011	ONLL		,000		1210,400		400,200	,	100,200	,			201,200	'			100/100
Fig.   1.00	SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5		. CBOE	.08/22/2016	.06/16/2017	3/28/2017	SALE	50	5,000	2,325.00	(201, 100)		(321,550	)	(321,550	)			(125,550)	ļ			100/100
Companies   Comp		EQUITY INDEX ANNUITY	EVHIRIT 5	EQUITY/INDEX	CRICE	07/22/2016	06/16/2017	12/28/2017	CALE	25	2 500	2 225 00	(105, 225)		(160, 775		(160, 775				(62 775)				100/100
Company   Comp		EGOTTI INDEX MINOTIT	_ LANDII V .	EQUITY/INDEX		0172272010	00/10/201/	0,20,2011	ONLL			,020.00	100,220		100,770		100,770	1							100/100
Martin   M	SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5 .		. CB0E	.08/22/2016	.06/16/20170	3/29/2017 _	SALE	50	5,000	2,325.00	(201, 100)		(338,250	<b>1</b>	(338,250				(142,250)	ļ			100/100
Cal   Cal		EQUITY INDEX ANNUITY	EVIJIBIT E	EQUITY/INDEX	CRITE	08/22/2016	06/16/2017	14/05/2017	SVIE	an	3 000	2 225 00	(120, 660)		(227 700	1	(227 700			1	(110, 100)	J		1	100/100
The control of the		LUCITI INDEX ANNUITI	_ LANIBII 5.	EQUITY/INDFX	WUL	/ 22/ 20 10	JUD 10/201/ J.	PH/ U3/ ZU 1/ .	ORLE							1	(221,190	1							100/ 100
	SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	01/11/2017	04/21/2017	04/10/2017	SALE	50	5,000	2,250.00	L	(326,950	(565,650	ļ	(565,650			ļ	(238,700)	ļ	ļ	ļ	100/100
Company   Comp	CALL OPTION on EQUITY APR17	EQUITY INDEX ANNULTY	EVIIDIT C	EQUITY/INDEX	CROE	01/11/0017	04/01/0017	14/10/0017	CHE	-	0.500	0.050.00	I	/100 175	(000 005	1	/000 005	1		I	(440.050)	J		I	100/100
1		EQUITE INDEX ANNUITY	- EXMIBIT 5.	FOULTY/INDEX	. UDUC		U4/21/201/ _L	J4/ IU/ ZU I/ _	OMLC	25	2,500	∠,∠50.00		( 103,4/5	1,	1	1282,825	1			119,350)	·			100/ 100
Windows   Destination   Dest		EQUITY INDEX ANNUITY	. EXHIBIT 5 .		. CB0E	.03/14/2017	.04/21/20170	04/10/2017	SALE	50	5,000	2,250.00		(617, 150	(565,650	)	(565,650	)			51,500				100/100
Second Second				EQUITY/INDEX																					
Fig.   Section		EQUITY INDEX ANNUITY	. EXHIBIT 5 .	EQUITY/INDEY	. CBOE	03/17/2017	.05/19/20170	05/02/2017 _	SALE	50	5,000	2,225.00		(810,800	(815,444	1	(815,444	J			(4,644)	<b></b>			100/100
		EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITIT INDEX	CB0E	08/22/2016	06/16/2017	05/09/2017	SALE	20	2,000	2,325.00	(80,440)		(159,450		(159,450				(81,050)				100/100
CL   CL   CL   CL   CL   CL   CL   CL				EQUITY/INDEX																					
90 (1 100 MIT)		EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEY	. CBOE	_03/28/2017	.05/19/20170	05/09/2017 _	SALE	50	5,000	2,225.00		(687,100	(860, 194	)	(860, 194	)			(173,094)				100/100
CL SPICE SECTION TO SE	SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	EGOTTI/ INDEX	CB0E	05/23/2016	06/16/2017	05/18/2017	SALE	50	5.000	2.250.00	(209, 400		(606.244	1	(606.244	1			(221,494)				100/100
CL   STITUS   CL   STITUS				EQUITY/INDEX							,														
10   10   10   10   10   10   10   10		EQUITY INDEX ANNUITY	_ EXHIBIT 5 .	FOULTY (INDEX	CB0E	12/12/2016	09/15/2017 _0	06/02/2017	SALE	50	5,000	2,375.00	(272,950)		472,827	1	(472,827	)			(254,327)	ļ			100/100
Call   Call		EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CB0E	.09/02/2016	06/16/2017	06/16/2017	EXERCISE	175	17.500	2.250.00	(1, 192, 800)		(3,235,836	1	(3, 235, 836	1			(1,889,211)				100/100
CLL CHITTING INCLUSIVES AND IN COLUMN ALT PART OF A STATE OF A STA	CALL OPTION on EQUITY JUN17			EQUITY/INDEX														1							
97. C # 255   1.00   1.	SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FOULTY (INDEX	. CBOE	.07/22/2016	.06/16/20170	06/16/2017 _	EXERCISE		15,000	2,175.00	(1,676,400)		(3,898,574	)	(3,898,574	)			(2,016,824)				100/100
CAL   PTI IN SECURITY ALTO   POINT NOTE NOUTH   CALT   PAIR   P		EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE	06/07/2016	06/16/2017	06/16/2017	EXERCISE	100	10 000	2 125 00	(1.213.800)		(3.099.049		(3.099.049	,			(1 478 549)				100/100
Summary   Summ		EGOTTI INDEX MINOTITI		EQUITY/INDEX	0000		300/ 10/ 2017 33	70/ 10/ 2011	EXEMPTOR				(1,210,000			,		1							
\$\text{9.00} \text	SPX C @ 2225	EQUITY INDEX ANNUITY	_ EXHIBIT 5 .		CB0E	_06/22/2016	06/16/2017 _0	06/16/2017	EXERCISE	100	10,000	2,225.00	(600,000		(2,099,049	)	(2,099,049	)			(1,177,549)				100/100
Post   Figure   Post		FOLLTY INDEX ANNILITY	EYHIRIT 5	EQUITY/INDEX	CROE	03/28/2017	07/21/2017	7/11/2017	SALE	35	3 500	2 375 00		(164.360	(172 010		(172 010				(8 550)				100/100
CALL   PITTING   EQUITY   ALT		EGOTTI INDEX MINOTIT	_ LANDII V .	EQUITY/INDEX		200/20/2011	0172172017 13	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	ONLL						7			/							100/100
\$\frac{1}{2} \text{ 250} \text{ Color 200} \text	SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5 .	FAULT	CB0E	.03/28/2017	07/21/2017	7/21/2017	EXERCISE	40	4,000	2,375.00		( 187,840	(362,660	<b>)</b>	(362,660				(174,820)	ŀ	ļ		100/100
CALL   PTION   CELUITY MORE   ARWINITY   C		FOLLTY INDEX ANNILITY	EYHIRIT 5	EQUITY/INDEX	CROE	03/20/2017	07/21/2017	7/21/2017	EYERCISE	50	5 000	2 350 00	I	(320 500	(579 225	1	(578 335	1		I	(257 925	J		I	100/100
\$7. C & 255   C   UIT		LOUIT INDEX ANNUITI		EQUITY/INDEX	WOOL				LALIUTUL							1		1				<b></b>			100/ 100
\$\frac{\text{8}}{\text{2}} \frac{\text{2}}{\text{5}} \frac{\text{2}}{\text{1}} \frac{\text{2}}{\text{1}} \frac{\text{3}}{\text{5}} \frac{\text{2}}{\text{5}} \frac{\text{3}}{\text{5}} \frac{\text{2}}{\text{5}} \frac{\text{5}} \frac{\text{5}}{\text{5}} \frac{\text{5}}{\text{5}} \frac{\text{5}}{\text{5}} \frac{\text{5}}{\text{5}} \frac{\text{5}}{\text{5}} \frac{\text{5}}{\text{5}} \frac{\text{5}}{\text{5}} \	SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	_05/09/2017	08/18/2017 _0	7/28/2017	SALE	25	2,500	2,350.00		(201,275	(305,913	<b>}</b>	(305,913				(104,638)	ļ	ļ		100/100
CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR C & 2.550  CALL OPTION OR SOUTH SEPTOR  FOR		FOLLTY INDEX ANNILITY	EYHIRIT 5	EQUITY/INDEX	CRITE	05/18/2017	08/18/2017	18/04/2017	SALE	40	4 000	2 375 00		(101 240	(309 701	1	(308 701			1	(207 461	J		1	100/100
SPIC GE 2550 DELLIPTION INDEX MANUTY DELINITS TO COLUMN TO SULTIV MODE IN ANAUTY DELINITS TO COLUMN TO SULTIV		LACTIT THOUSANDOTTI	_ LMIIDII 3 .	EQUITY/INDEX			JUN 107 2017 J.L	,0,07,4011				2,313.00			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1		1							100/ 100
SPIC Q 25250   CALL (PFITO) IN EQUITY MOST AWAILITY   C	SPX C @ 2350	EQUITY INDEX ANNUITY	. EXHIBIT 5 .		CB0E	. 10/05/2016	.09/15/2017	08/08/2017 .	SALE	<i>7</i> 5	7,500	2,350.00	(262,500)		(1,019,140	<b> </b>	(1,019,140			ļ	(618,640)	ļ	ļ	ļ	100/100
CALL OPTION ON EQUITY MORE ANNUTY  EVALUATION OF EQUITY INDEX ANNUTY  EVALUATION OF EXAMBLE OF EXAMBLE OF EQUITY INDEX ANNUTY  EVALUATION OF EXAMBLE OF EXAMBLE OF EXAMBLE OF EQUITY INDEX  EQUITY INDEX ANNUTY  EVALUATION OF EXAMBLE OF EXAMB		EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE	05/09/2017	08/18/2017	18/08/2017	SALE	25	2 500	2 350 00		(201 275	(338 338	1	(338 338			1	(196 069	J		1	100/100
SPIC   6 2375   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CALL OPTION ON EQUITY SEPT   SPIC   CAL	CALL OPTION on EQUITY AUG17	Equal INDEX ANNUITI	- LANDIN 3	EQUITY/INDEX			55/ 10/ 2017	.0,00,2011		£0		2,000.00			,	1		1			120,303	1			100/ 100
SPX C 8 2375	SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CB0E	_05/18/2017	08/18/2017 _0	08/08/2017 _	SALE	60	6,000	2,375.00		(286,860	(639,752	1	(639,752	)			(352,892)	ļ			100/100
CALL OPTION on EQUITY SEP17 SPX C # 2375 SPX		EQUITY INDEX ANNUITY	EVALUATE F	EQUITY/INDEX	CROE	10/10/0010	00/15/2017	10/17/2017	SVIE	or.	0.500	0 075 00	/100 A7E		/105 000	1	/105 000			1	/7E 040	J		1	100/100
SPX C & 22375		LGOTTI INDEX ANNUTTI	EARIBII 5.	EQUITY/INDFX	. WUL	. 12/ 12/2016	JUD 10/2017 J	JU/ 11/ ZU 1/ .	ONLE	25	2,000	∠,3/3.00				1		1			175,813	1			100/ 100
SPX C 8 2375	SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	.02/09/2017	09/15/2017	08/17/2017	SALE	10	1,000	2,375.00		(53,000	(74,025	<b></b>	(74,025	)			(21,025)				100/100
CALL OPTION on EQUITY SEP17 SPX C e 2850 CALL OPTION ON EQUITY SEP17 SPX C e 2		EQUITY INDEX ANNUITY	EVALUATE F	EQUITY/INDEX	CROE	02/00/2017	00/15/2017	10/2//2017	SVIE	40	4 000	0 075 00	1	/040 000	(202 404	1	/202 404	1		I	(00.101)	J		I	100/100
SPX C 8 2300		EGOTTI INDEX ANNUITI	_ LANIBII 5	EQUITY/INDFX	WUL	_02/09/2017	U0/ 10/ 201/L	10/24/201/	ORLE	40	4,000	∠,3/3.00			1,	1		1			190, 181	1			100/ 100
SPX C 0 2550	SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CB0E	.09/20/2016	09/15/2017	08/29/2017 .	SALE	50	5,000	2,300.00	(262,500)		(725,927	<b></b>	(725,927				(344,927)				100/100
CALL CPTION on EQUITY JAN18 SPX C @ 2575 CALL OPTION ON EQUITY DECT SPX C @ 2575 CALL OPTION ON EQUITY DECT SPX C @ 2575 CALL OPTION ON EQUITY DECT SPX C @ 2575 CALL OPTION ON EQUITY DECT SPX C @ 2575 CALL OPTION ON EQUITY DECT SPX C @ 2575 CALL OPTION ON EQUITY DECT SPX C @ 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON EQUITY SPX C & 2575 CALL OPTION ON		EQUITY INDEX ANNULTY	EVIIDIT C	EQUITY/INDEX	CROE	10/00/0010	00/15/0017	00/00/0047	CHE		E 000	0.050.00	/000 050		/40E 007	J	/ADE 003	1		1	(040,007)			1	100/100
SPX C @ 2575		EQUIT INDEX ANNUITY	- EXHIBIT 5.	FOULTY/INDEX	. UDUE	. 12/20/2016	Da/15/201/ 1	JB/29/2U1/ .	SALE	50	5,000	2,350.00	(326,650)		(485,227	ł		·····			(218,227)	·	<b></b>		100/100
SPX C @ 2450	SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	03/17/2017	01/19/2018	09/08/2017	SALE		10,000	2,575.00	L	(282,200	(157,053	1	(157,053			L	125, 147	ļ	<u> </u>	ļ	100/100
CALL OPTION on EQUITY SEP17 EQUITY/INDEX		FOULTY INDEX	EMILE :	EQUITY/INDEX	0005	40 (00 (00 )	10 (45 (22 )	0.44.60	0115							J		]		I		]		I	100 (100
SPX C = 2225		EQUITY INDEX ANNUITY	- EXHIBIT 5	EUIITA/INDEA	. UBUE	12/23/2016	12/15/2017 _0	19/14/2017	SALE	60	6,000	2,450.00	(267,000)		(491,972	ł	(491,972	····			(258,272)				100/100
	SPX C @ 2325	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	LQUIII/ INDEX	CB0E	.09/23/2016	09/15/2017	09/15/2017	EXERCISE	150	15,000	2,325.00	(690,000		(2,577,674	1	(2,577,674				(1,614,674)	L			100/100

# SCHEDULE DB - PART A - SECTION 2

					9	Showing all Op	tions, Car	s, Floors.	Collars, S	Swaps and	d Forwards	Termina	ted During (	Current Y	'ear								
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									0. "			1										1
	of Item(s) Hedged,					Date of	Indicate			Strike Price,	Cumulative Prior Year(s)	Current Year	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity	Exercise.			Rate or	Initial Cost	Initial Cost	tion		Book/	Ur	realized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Termina-	Expiration,	Number		Index	of Premium	of Premium	Received	Current	Adjusted		aluation		(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		crease/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description CALL OPTION on EQUITY SEP17	or Replicated	Identifier	(a) EQUITY/INDEX	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (D	ecrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY INDEX	CBOE	11/04/2016	.09/15/2017	EXERCISE	125	12,500	2,300.00	(377, 125)		(2,460,561)		(2,460,561)				(1,508,061)				100/100
CALL OPTION on EQUITY SEP17			EQUITY/INDEX																				
SPX C @ 2225CALL OPTION on EQUITY SEP17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	. CBOE	. 10/26/2016	.09/15/201709/15/2017 .	EXERCISE	250	25,000	2,225.00	(1,801,250)		(6,796,123)		(6,796,123)				(3,843,623)				100/100
SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITIT/ INDEX	CBOE	10/26/2016	09/15/2017 _09/15/2017	EXERCISE	250	25,000	2,225.00	(1,812,000)		(6,796,123)		(6,796,123)				(3,843,623)				100/100
CALL OPTION on EQUITY DEC17			EQUITY/INDEX																				
SPX C @ 2375 CALL OPTION on EQUITY DEC17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	. CB0E	11/18/2016	_12/15/201709/22/2017 _	SALE	50	5,000	2,375.00	(227,500)		(709,777)		(709,777)				(385,027)				100/100
SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITIT/ INDEX	CB0E	11/18/2016	12/15/201710/19/2017 .	SALE		7.500	2,375.00	(341,250)		(1,424,665)		(1,424,665)				(937,540)				100/100
CALL OPTION on EQUITY OCT17			EQUITY/INDEX																				1
SPX C @ 2325 CALL OPTION on EQUITY OCT17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	_ CB0E	_08/08/2017	.10/20/201710/20/2017 .	EXERCISE	75	7,500	2,325.00	· <del> </del>	(1,256,850	)(1,850,812)		(1,850,812)				(593,962)				100/100
SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5 _	EGOTTI/ INDEX	CBOE	_08/29/2017	10/20/201710/20/2017 _	EXERCISE	50	5,000	2,300.00		(774,700	(1,358,875)		(1,358,875)				(584, 175)				100/100
CALL OPTION on EQUITY NOV17	FOULTY INDEX ANNUATY	EWIIDIT 5	EQUITY/INDEX		00 (40 (00 :=	44 (47 (0047 44 (47 (00 )	EVEDOLOE			0.077	.1	(000 :	(0.050.010)		(0.050.500				(4.000 5:00				100 (100
SPX C @ 2375 CALL OPTION on EQUITY NOV17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	UBUE	08/18/2017	_11/17/201711/17/2017 .	EXERCISE	100	10,000	2,375.00	'}	(962,100	)(2,052,649)		(2,052,649)				(1,090,549)				100/100
SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CB0E	. 08/29/2017	11/17/2017 _11/17/2017 .	EXERCISE	50	5,000	2,350.00	L	(596,950	)(1,151,325)		(1, 151, 325)			L	(554,375)		ļ		100/100
CALL OPTION on EQUITY SEP18	FOULTY INDEX ANNULTY	EVIUDIT 5	EQUITY/INDEX	CROF	10 /10 /0017		CH E		7.50		.1	(004.000							(100,010)				100 /100
SPX C @ 2575 CALL OPTION on EQUITY JAN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	Laure	10/19/2017	09/21/2018 _11/17/2017 _	SALE		7,500	2,575.00	ˈ <del> </del>	(864,600	(985,240)		(985,240)				(120,640)				100/100
SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5 .			_02/17/2017	01/19/2018 _12/14/2017 .	SALE	40	4,000	2,525.00	ļ	(149,480	(585, 181)		(585, 181)				(435,701)				100/100
CALL OPTION on EQUITY DEC17	FOULTY INDEX ANNUATY	EWIIDIT 5	EQUITY/INDEX		44 (40 (0040	40 (45 (0047 40 (45 (0047	EVEDO LOE	-	5.000	0.075.00	(007 500)		(4.470.475)		(4 470 475				(4.445.405)				400 /400
SPX C @ 2375 CALL OPTION on EQUITY DEC17	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	CBUE	11/18/2016	.12/15/201712/15/2017 .	EXERCISE	50	5,000	2,375.00	(227,500)		(1,470,175)		(1,470,175)				(1,145,425)				100/100
SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CBOE	12/02/2016	12/15/2017 12/15/2017	EXERCISE	100	10,000	2,325.00	(677,900)		(3,440,349)		(3,440,349)				(2,570,849)				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROF.	12/23/2016	12/15/2017 _12/15/2017	EVEDOLOE	00	9.000	2,450.00	(400,500)		(4.074.044)		(1,971,314)				(4.000.704)				100/100
CALL OPTION on EQUITY DEC17	EQUITY INDEX ANNUITY	EXHIBIT 5 _	EQUITY/INDEX	L CBUE	12/23/2010	12/10/2017 112/10/2017 .	EXERCISE	90	9,000	2,450.00	(400,500)		(1,971,314)		(1,9/1,314)				(1,620,764)				100/100
SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5 .		CB0E	_03/17/2017	12/15/2017 _12/15/2017 .	EXERCISE		7,500	2,475.00		(420,600	(1,455,262)		(1,455,262)				(1,034,662)				100/100
CALL OPTION on EQUITY JAN18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX	CROF.	00 /17 /0017	01/19/2018 _12/28/2017 .	CHE		6.000	2,525.00		(004,000	(070, 070)		(070, 070)				(754,052)				100/100
SPX C @ 2525CALL OPTION on EQUITY MAR18	EQUITY INDEX ANNUITY	EXHIBIT 5 .	EQUITY/INDEX		02/1//201/	01/19/2016 112/26/2017 .	SALE		0,000	2,525.00	'	(224,220	(978,272)		(978,272)				(/54,052)				100/100
SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5		_ CB0E	_04/21/2017	03/16/2018 _12/28/2017	SALE		7,500	2,550.00		(208,575	)(1,143,490)		(1, 143, 490)				(934,915)				100/100
CALL OPTION on EQUITY JUN18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/01/0017	06/15/2018 12/28/2017	CHE	75	7.500	2.650.00		(239,775	(790,840)		(790,840)				(551,065)				100/100
	Vritten Options - Hedgi		a - Call O	. 0002		100/13/2010 112/20/2017	OHLE		,	2,030.00	(19.592.150)	(10,403,875	(79.653.331)	*************	(79,653,331)	XXX			(40.004.456)				XXX
	Vritten Options - Hedgi			phono and Warranto							(19,592,150)	(10,403,875	(79,653,331)		(79,653,331)	XXX			(40,004,456)				XXX
PUT OPTION on EQUITY DEC17		SCHEDULE D		GOLDMAN SACHS							(10,002,100)		(10,000,001)			7001			(10,001,100)				1001
SPX P @ 2071.96	EQUITY PORTFOLIO	OCUEDULE D	FOULTY (INDEX	_ INTERNATIONAL W22LROWP21HZNBB6K528	_06/05/2017	.12/29/201712/29/2017 .	EXPIRATION		85,000,000	2,071.96		(850,000	)		(850,000)								0005
PUT OPTION on EQUITY DEC17 SPX P @ 2075.000000	FOULTY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	CROE	06/07/2017	12/15/2017 _12/15/2017 _	EXPIRATION	400	40 000	2.075.00		(840.000			(840.000)					840 000			0005
0519999. Subtotal - W		ina Other -	Put Optio	ns		112/10/2011 112/10/2011	LAI HIATTON	3700	, L	2,010.00		(1,690,000			(1,690,000)	XXX				1.690.000			XXX
	Vritten Options - Hedgi											(1,690,000			(1,690,000)	XXX				1,690,000			XXX
	Vritten Options - Replic														,,,,,	XXX							XXX
0709999. Subtotal - W	Vritten Options - Incom	ne Generati	on													XXX							XXX
	Vritten Options - Other														-	XXX							XXX
	n Options - Call Option		rrants								(19,592,150)		(79,653,331)		(79,653,331)	XXX			(40,004,456)				XXX
	n Options - Put Option	ns			-						ļ	(1,690,000	1		(1,690,000)	XXX				1,690,000			XXX
0809999. Total Writte											ļ		<b>↓</b>			XXX							XXX
0819999. Total Writte																XXX							XXX
0829999. Total Writte											1		+ +			XXX					-		XXX
0839999. Total Writte											/46 =66 /	/40 :	/70		(04 515 6:::	XXX			(10.00.15.				XXX
0849999. Total Writte	n Options	SCHEDULE D			1		ı	1	1	_(1.31926 AUD) /	(19,592,150)	(12,093,875	(79,653,331)		(81,343,331)	XXX		-	(40,004,456)	1,690,000	-		***
RECEIVE USD	Q3915#AC0	JUILDOLL D	CURRENCY	CITIBANK N.A	.08/25/2005	10/27/201710/27/2017 .	MATURITY		30,000,000				(288,921)	602,382				(1,341,695)		(288,921			100/100
	waps - Hedging Effect		gn Exchan	ge									(288,921)	602,382		XXX		(1,341,695)		(288,921			XXX
	waps - Hedging Effect												(288,921)	602,382		XXX		(1,341,695)		(288,921			XXX
CDS SINGLE SWAP ICE	BOND PORTFOLIO	SCHEDULE D	CDED 17	IOE	03/10/2017	12/20/2021 _03/15/2017	SALE		7 405 000	credit		/F00_070	(E44.00E)	/E 4501	(508, 183)				889	(00.040	,		0000
(CDX.NA.HY.27.V2) CDS SINGLE SWAP ICE	BUND PURIFULIU	SCHEDULE D	CREDIT	IUE	03/10/201/	12/20/2021 _03/15/201/ _	SALE	ł		event/(5.0000) credit		(509,073	(544,995)	(5, 156)	(508,183)				889	(36,812	·		0002
(CDX.NA.HY.27.V2)	BOND PORTFOLIO		CREDIT	ICE	_03/10/2017	12/20/2021 _03/15/2017 .	SALE		7,425,000	event/(5.0000)		(509,073	(550,935)	(5, 156)	(508, 183)				889	(42,752	)		0002
CDS SINGLE SWAP ICE	DOND DODTEDLIC	SCHEDULE D	CDED 17	IOE	02/10/0017	10/00/0001 00/15/0017	CALE	1	7 405 000	credit	:[	/E00 070	(544.005)	/E 4501	(E00 100)				889	(00.040	j l		0000
(CDX.NA.HY.27.V2) CDS SINGLE SWAP ICE	BOND PORTFOLIO	SCHEDULE D	CREDIT	IVE	03/10/2017	.12/20/202103/15/2017 .	SALE	†		event/(5.0000)	·	(509,073	(544,995)	(5, 156)	(508, 183)				889	(36,812)			0002
(CDX.NA.HY.27.V2)	BOND PORTFOLIO		CREDIT	ICE	03/10/2017	12/20/202103/15/2017 .	SALE	ļ		event/(5.0000)	ļ	(509,073	(550,935)	(5, 156)	(508, 183)			ļ	889	(42,752	) <b></b>		0002
CDS SINGLE SWAP ICE (CDX.NA.HY.27.V2)	BOND PORTFOLIO	SCHEDULE D	CREDIT	ICE	03/24/2047	12/20/2021 _03/24/2017 _	CALE	1	7 405 000	credit		(516.038	(531,424)	(5,672)	(514.527)				1.511	(16,897	,		0002
(WA.NH.FI.21.VZ)	DOM FORIFULIO		NUENII	_   IVL	LUO/ 4 I/ 4U1/	114/20/2021 103/24/201/ .	UNLE	<b></b>		/ [c vell [ / (0.0000)	<b></b>	85U, ai c 7		(0,0/2)	(120, 41 0)			L			A		UUUZ

# **SCHEDULE DB - PART A - SECTION 2**

						onowing an	Options, Ga	ps, i luuls,	, Collais, i	owaps an	u roiwaius	i emima	ed During Cu	anent i	eai								
1	2	3	4	5	6	7	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description																						
	of Item(s)									Strike	Cumulative												Hedge
	Hedged,					Date of	Indicate			Price,	Prior Year(s)	Current Year							Current	Gain	Adjustment	Gain	Effectivenes
	Used for	Schedule	Type(s)			Maturity	Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Terr		Number		Index	of Premium	of Premium	Received (	Current	Adjusted		Valuation		(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- ti			Notional	Received	(Received)	(Received)		Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Da	te Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination I	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CDS SINGLE SWAP ICE		SCHEDULE D								credi	t												
(CDX.NA.HY.27.V2)	BOND PORTFOLIO		CREDIT	ICE	_03/21/2017 .	12/20/202103/24	2017 . SALE			0 event/(5.0000)		(516,038)	(531, 424)	(5,672).	(514,527)				1,511	(16,897)	)		0002
CDS SINGLE SWAP ICE		SCHEDULE D								credi	t			(= ===)									
(CDX.NA.HY.27.V2)	BOND PORTFOLIO	SCHEDULE D	CREDIT	10E	03/21/2017 .	12/20/202103/27	2017 . SALE			0 event/(5.0000)		(516,038)	(516,297)	(5,672).	(514,225)				1,813	(2,073)	J		0002
CDS SINGLE SWAP ICE (CDX.NA.HY.27.V2)	BOND PORTFOLIO	SUMEDULE D	CREDIT	IOE	03/21/2017	12/20/2021 _03/27	2017 SALE		7 425 000	credi 0 event/(5.0000)	ı	(516,038)	(516, 297)	(5,672)	(514,225)				1,813	(2,073)			0002
CDS SINGLE SWAP ICE	BUND FUNIFULIU	SCHEDULE D	Chebii	TOE	03/21/2017	12/20/2021 100/21	2017 . SALE		, 425,000	credi			(310,297)	(3,072)	(314,223)					(2,0/3)	<b>/</b>		0002
(CDX.NA.HY.28.V1)	BOND PORTFOLIO	SUILDOLL D	CREDIT	ICE	_04/27/2017	06/20/2022 _05/11	2017 SALE		7 000 000	0 event/(5.0000)		(525,000)	(530, 180)	(13,611)	(521,031)				3,969	(9, 149)	1		0002
CDS SINGLE SWAP ICE	5015 10111 0210	SCHEDULE D	012011	102		200, 20, 202200, 11	LOTT CONCE		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	credi	t								,0,000		/		0002
(CDX.NA.HY.28.V1)	BOND PORTFOLIO		CREDIT	ICE	05/04/2017	.06/20/202205/11	2017 SALE			0 event/(5.0000)		(522,375)	(532,280)	(6,806).	(520,393)				1,982	(11,887)	)		0002
CDS SINGLE SWAP ICE		SCHEDULE D								credi	t												
(CDX.NA.HY.28.V1)	BOND PORTFOLIO		CREDIT	ICE	.04/27/2017	.06/20/202205/11	2017 . SALE			0 event/(5.0000)		(525,000)	(530, 180)	(13,611).	(521,031)				3,969	(9, 149)	)		0002
CDS SINGLE SWAP ICE		SCHEDULE D								credi	t												
(CDX.NA.HY.28.V1)	BOND PORTFOLIO		CREDIT	ICE	05/04/2017 .	06/20/2022 _05/11	201/ SALE		_ <b></b> 7,000,000	0 event/(5.0000)	. }	(522,375)	(532,280)	(6,806)	(520,393)				1,982	(11,887)	ļ		0002
ODG CINCLE OWED CODG (LD)	DOND DODTEOU LO	SCHEDULE D	ODED LT	CREDIT SUISSE INTERNATIONAL	04/00/0047	10 (00 (0001	0017	1	E 000 000	iberacredi	τ	000 500	157 070	(40.470)	040 000				(47 400)	(FE 045)	j l		0000
CDS SINGLE SWAP SCDS (LB) CDS CS3603855 ON PKD 500	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS BANK	_01/26/2017	12/20/2021 _06/08	2017 . SALE		000,000, د	0 event/(1.0000) credi	, h	229,582	157,378	(18,472)	212,393				(17, 189)	(55,015)	h		0002
06/20/2017	BOND PORTFOLIO	JUILDULE D	CREDIT	IISA	04/25/2012	06/20/2017 _ 06/20	2017 _ MATURITY		2 000 000	D event/(5.0000)	(59,728)		]	(47,222)			33, 157		5,444	1			0002
CDS CS3603871 ON LTD 100	DUND I UNII ULIU	SCHEDULE D	OIEDII	GOLDMAN SACHS BANK		500, 20, 2011	LOT JIMNIONIN		,000,000	credi	tt 33,720)		· · · · · · · · · · · · · · · · · · ·	(41,444).					,444				0002
06/20/2017	BOND PORTFOLIO	OUNLOOLL D	CREDIT	USA	04/25/2012	06/20/2017 _06/20	2017 MATURITY	_L	3,000,000	0 event/(1.0000)	127, 140	L	<u>[</u>	(14, 167)			23,887	L	(11,589)	L	L		0002
		SCHEDULE D		CREDIT SUISSE		T	1		[	credi	t		[							[			
CDS SINGLE SWAP SCDS (LB)	BOND PORTFOLIO		CREDIT	INTERNATIONAL	.02/23/2017	12/20/2021 _06/26	2017 _ SALE		5,000,000	0 event/(1.0000)		297,799	157,791	(17,084)	276,699				(21, 100)	(118,908)	)		0002
	1	SCHEDULE D						1	1	credi	t									1	1		
CDS SINGLE SWAP SCDS (THC)	BOND PORTFOLIO		CREDIT	BARCLAYS BANK PLC	_02/28/2017	12/21/2021 _07/17	2017 . SALE			0 event/(5.0000)		(1,938)	(12,769)	(4,826).	(1,784)				153	(10,985)	)		0002
		SCHEDULE D								credi	t												
CDS SINGLE SWAP SCDS (THC)	BOND PORTFOLIO	00150115.0	CREDIT	BARCLAYS BANK PLC	_02/28/2017	12/21/2021 _07/17	2017 SALE			0 event/(5.0000)		(1,938)	(12,769)	(4,826).	(1,784)			<b></b>	153	(10,985)	) <del></del>		0002
CDS SINGLE SWAP ICE (CDX.NA.HY.28.V1)	BOND PORTFOLIO	SCHEDULE D	CREDIT	ICE	07/12/2017	06/20/2022 _07/19	2017 0415		7 000 000	credi 0 event/(0.0000)	t	(495,740)	(537,950)	(6,806)	(493,787)				1,953	(44, 163)	,		0002
CDS SINGLE SWAP ICE	BUND PURIFULIU	SCHEDULE D	CHEDII	IUE	0//12/201/	06/20/2022 10//19	2017 . SALE			credi	+	(495,740)	(037,900)	(0,806).	(493,787)				1,953	(44, 103)	/		0002
(CDX.NA.HY.28.V1)	BOND PORTFOLIO	SUPEDULE D	CREDIT	IOE	.07/12/2017	06/20/2022 _07/19	2017 SALE		7 000 000	0 event/(0.0000)		(495,740)	(537,950)	(6,806)	(493,787)				1,953	(44, 163)	1		0002
CDS SINGLE SWAP ICE	BOND FORTI OLIO	SCHEDULE D	GILDII	TOL		00/20/2022 _0// 18	2017 JOHLL		,,000,000	credi	t	(455,740)		(0,000).						(44, 103)	/		0002
(CDX.NA. IG. 28. V1)	BOND PORTFOLIO	CONLEGUE D	CREDIT	ICF	08/09/2017	06/20/202208/15	2017 SALF		17.500.000	0 event/(1.0000)	`	(319,427)	(322,544)	(2,917)	(318,332)				1,095	(4,212)	)		0002
CDS SINGLE SWAP ICE		SCHEDULE D							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	credi	t	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	T		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,	.,,			
(CDX.NA.IG.28.V1)	BOND PORTFOLIO		CREDIT	ICE	08/09/2017	06/20/2022 _08/15	2017 SALE		17,500,000	0 event/(1.0000)		(319,345)	(322,544)	(2,917)	(318,250)				1,095	(4, 294)	)		0002
		SCHEDULE D		BANK OF AMERICA,						credi	t												
CDS SINGLE SWAP CDS (SPLS)	BOND PORTFOLIO		CREDIT	N.A	_08/15/2017 .	06/20/202210/16	2017 _ SALE			0 event/(1.0000)		44,942	48,750	(551)	43,370				(1,572)	5,380			0002
		SCHEDULE D		BANK OF AMERICA,						credi	t												
CDS SINGLE SWAP CDS (SPLS)	BOND PORTFOLIO		CREDIT	N.A	_08/15/2017	06/20/202210/16	2017 . SALE			0 event/(1.0000)		44,942	48,750	(551).	43,370				(1,572)	5,380			0002
CDS SINGLE SWAP ICE	DOUD DODTES IS	SCHEDULE D	ODED LT	LOTO	00 (44 (0047	00 (00 (0000	2047		47 500 000	credi	t	(044 000)	(000 500)	(05.070)	(000 574)				40.050	(00.005)	,		0000
(CDX.NA.IG.28.V1) CDS SINGLE SWAP ICE	BOND PORTFOLIO	SCHEDULE D	CREDIT	ICEC	_08/11/2017	.06/20/202210/24	2017 . SALE			0 event/(1.0000)		(311,230)	(388,599)	(35,972).	(298,574)				12,656	(90,025)	) <del></del>		0002
(CDX.NA. IG. 28. V1)	BOND PORTFOLIO	SUMEDULE D	CREDIT	ICEC	08/11/2017	06/20/202210/24	2017 CALE		17 500 000	0 event/(1.0000)	ı	(311,230)	(388,599)	(35,972)	(298,574)				12,656	(90.025)			0002
(GDX.NA.10.20.V1)	BOND FORM OLFO	SCHEDULE D	CHEDIT	GOLDMAN SACHS BANK	00/11/201/	00/20/202210/24	2017 . GALL			redi	+	(311,230)		(30,312).	(200,014)				12,000		/		0002
CDS SINGLE SWAP CDS (KBH)	BOND PORTFOLIO	OUILDOLL D	CREDIT	USA	06/22/2017	06/20/202211/03	2017 SALF		250.000	0 event/(5.0000)	•	(34.511)	(43,556)	(4,722)	(31,957)				2,554	(11.599)	)		0002
obo omace one obo (rail) :::	5015 10111 0210	SCHEDULE D	OILDII IIIII	GOLDMAN SACHS BANK		200, 20, 2022	LOTT CONCE		200,000	credi	t				(01,001)						/		0002
CDS SINGLE SWAP CDS (KBH)	BOND PORTFOLIO		CREDIT	USA	. 06/22/2017	.06/20/202211/03	2017 . SALE			0 event/(5.0000)		(34,511)	(43,556)	(4,722)	(31,957)			L	2,554	(11,599)	)LL		0002
		SCHEDULE D		GOLDMAN SACHS BANK						credi	t		[			I							
CDS SINGLE SWAP SCDS (01)	BOND PORTFOLIO		CREDIT	USA	.02/22/2016	12/20/2017 _ 12/20	2017 _ MATURITY		2,500,000	0 event/(5.0000)	(202, 406)	L	ļ	(122,917)			12, 110	ļļ	107,518	<b> </b>	ļ		0002
		SCHEDULE D		BANK OF AMERICA,		l				credi	t			,									
CDS SINGLE SWAP CDS (SPLS)	BOND PORTFOLIO	001155	CREDIT	N.A.	10/16/2017 .	12/20/202212/20	201/ _ SALE			0 event/(5.0000)		7,313	10,563	(2,934)	7,061				(251)	3,501			0002
CDS SINGLE SWAP CDS (SPLS)	BOND PORTFOLIO	SCHEDULE D	CREDIT	BANK OF AMERICA,	10/16/2017	12/20/202212/20	2017 0415	1	205 000	redi 0 event/(5.0000)	ī	7,313	10,563	(2,934)	7.061				(251)	3.501	1		0002
		Crodit D		и.л.	.   10/ 10/201/	12/20/2022 112/20	2017 JOHLE		320,000	o je veni./ (0.0000)					(7.871.918)	XXX					ļ		XXX
	Swaps - Hedging Other	- Creat De	riauii								(134,994)	(7,888,912)	(8,589,264)	(421,463)	(1)211)412)		69, 154		118,367	(717,346)	1		
	Swaps - Hedging Other	, .		I	1	, ,		1	1	T	(134,994)	(7,888,912)	(8,589,264)	(421, 463)	(7,871,918)	XXX	69, 154		118,367	(717,346)			XXX
CDS BRSDNYVN8 ON FTD BASKET	l			MERRILL LYNCH				1			.1									l	1		
(MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - CDS FTD		OPEDIT	CAPITAL SERVICES,	07 /40 /000=	07/00/0047	0047 WATURATY		100 000 000	0.7000/(credi	t		]	000 000						1			
ODG CINCLE CHAD ICE	BASKET(MUNI - FL, IL	-	CREDIT	ING.	0//19/2007	.07/20/201707/20	2017 MATURITY		100,000,000				····	390,833									
CDS SINGLE SWAP ICE (CDX.NA.HY.28.V1)	1		CREDIT	ICE	08/17/2017	06/20/2022 _08/21	2017 SALE	1	2 250 200	credi 0 event/(0.0000)		215,313	209,628	2,257	214,818				(618)	(5, 190)	1		
CDS SINGLE SWAP ICE			OUEDII	IVL	00/1//201/	20/20/2022 108/21	4017 JOHLE		200,000, ق	u event/(U.UUUU) credi	+		ZUB,020					<u> </u>	(810)	(5, 190)	<u>ተ</u>		
(CDX.NA.HY.28.V1)	1		CREDIT	ICE	08/17/2017	06/20/2022 _08/21	2017 SALE	1	3.250.000	0 event/(0.0000)	<b>'</b> ]	215,313	209,628	2,257	214,818				(618)	(5, 190)	1		
CDS SINGLE SWAP ICE		-				100/21			2,200,000	credi	t	2.0,010	200,020		,010				(010)	(0, 100)	†t		
(CDX.NA.HY.28.V1)			CREDIT	ICE	_08/17/2017	06/20/2022 _08/23	2017 SALE		3,250.000	0 event/(0.0000)		215,313	218,238	2,257	214,571				(618)	3,667			
CDS SINGLE SWAP ICE						I T	-			credi	t												
(CDX.NA.HY.28.V1)			CREDIT	ICE	.08/17/2017	.06/20/202208/23	2017 . SALE		3,250,000	0 event/(0.0000)		215,313	218,238	2,257	214,571				(618)	3,667			
CDS SINGLE SWAP ICE	PENDING - CDS Z92DT6YP7 ON								1	1.0000/(credi	t		]							1			
(CDX.NA. IG. 29. V1)	CDX.NA. IG. 29	.	CREDIT	ICE CLEARED	11/16/2017 .	12/20/2022 12/14	2017 _ SALE		25,000,000	0 event)	<u> </u>	536, 185	578,792	19,444	527,995				(8, 191)	50,798	ļ		
0989999. Subtotal - S	Swaps - Replication - C	redit Defau	ult									1,397,435	1,434,524	419,306	1,386,773	XXX		<u> </u>	(10,663)	47,751			XXX
	Swaps - Replication											1,397,435	1,434,524	419,306	1,386,773	XXX			(10,663)	47,751			XXX
	Swaps - Income Genera	ation									1	.,, 100	.,,	,	.,,,,,,	XXX			(,000)	,101	1		XXX
1149999. Subtotal - S		AOII									+					XXX					<del>                                     </del>		XXX
											-		<b> </b>					+			1		
1159999. Total Swap	s - interest Hate															XXX				l			XXX

## **SCHEDULE DB - PART A - SECTION 2**

					SHOW	ng all O	plions, ca	ps, Floors,	Collars, 3	swaps and	d Forwards	remiinai	.ea Duning	Current Y	ear								
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																						1
	of Item(s)									Strike	Cumulative												Hedge
	Hedged,				Date	of	Indicate			Price,	Prior Year(s)	Current Year	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)		Matur	ty	Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/	U	nrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of		or	Termina		Number		Index		of Premium	Received	Current	Adjusted	V	/aluation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		ade Expira	a- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		ncrease/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse D	ate tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (D	Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
1169999. Total Swaps - Credit Default											(134,994)	(6, 491, 476)	(7,154,741	(2, 157)	(6, 485, 145)	XXX	69, 154		107,704	(669,595)			XXX
1179999, Total Swap	s - Foreign Exchange												(288.921	602.382		XXX		(1.341.695)	1	(288.921)			XXX
1189999. Total Swap	os - Total Return															XXX							XXX
1199999. Total Swap																XXX							XXX
1209999. Total Swap											(134.994)	(6.491.476)	(7.443.661	600.224		XXX	69. 154	(1.341.695)	107.704	(958.516)			XXX
BASOH39P8 (1138 KRW) / 1 USI		SCHEDULEBA	1	GOLDMAN SACHS BANK						(1138.00000	(134,334)	(0,431,470)	(7,445,001	000,224	(0,403,143)	XXX	00, 104	(1,041,055)	107,704	(330,310)			XXX
BAGGIOSI C (TIGO NIII) 7 1 CG	EQUITY PORTFOLIO	OUTEDOLLER	CURRENCY		6/2016 01/17/20	17 01/17/201	7 MATURITY		21.045.907	KRW)/1 USD								(1, 165, 807)		709,517			0004
BAS0H39U7 (6.735 CNH) / 1		SCHEDULEBA		GOLDMAN SACHS BANK		1			.,	.(6.73500 CNH) /													
USD	EQUITY PORTFOLIO		CURRENCY		5/2016 _01/17/20	17 _01/17/201	7 MATURITY		15,801,777				156, 108					(603,057)		156, 108			0004
BASOHFST2 (6.736 CNH) / 1		SCHEDULEBA		GOLDMAN SACHS BANK						_(6.73600 CNH) /	'												1
USD	EQUITY PORTFOLIO	OCUEDUI EDA	CURRENCY	USA	5/2016 _01/17/20	17 -01/17/201	7 _ MATURITY			1 USD 1106.85000			6,072					(23,721)	·	6,072			0004
BASOHFSU9 1106.85 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY		5/2016 01/17/20	17 01/17/201	7 MATURITY		1 295 742	KRW/(1 USD)	'		(77,410					104,449		(77,410)			0004
BASOLXSM3 6.855 CNH / (1	Equiti Futili della	SCHEDULEBA	CONTILIVOT	GOLDMAN SACHS BANK	3/2010 201/11/20	17 .301/11/201	7 - MATORITI		1,200,742	6.85500 CNH / (1			(11,410	1						(11,410)			0004
USD)	EQUITY PORTFOLIO		CURRENCY		3/2017 01/17/20	17 _01/17/201	7 MATURITY		16, 138, 222				125,268							125, 268			0004
BAS0EJ596 (0.9018 EUR) / 1		SCHEDULE D		GOLDMAN SACHS BANK						.(0.90177 EUR) /	'												1
USD	BOND PORTFOLIO		CURRENCY		3/2016 _02/01/20	17 _02/01/201	7 _ MATURITY		37,703,348				1,000,348					(1,784,140)		1,000,348			0003
BAS0EJQ28 (0.9939 CHF) / 1	FOULTY PORTFOLIO	SCHEDULEBA	OLIDDENOV	GOLDMAN SACHS BANK	0010	47 00 (04 (004			7 540 004	_(0.99390 CHF) /			(44 707					(454,000)		(44.707)			2004
BAS0EVFQ0 (0.9812 CHF) / 1	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY	USA	3/2016 .02/01/20	17 _02/01/201	7 . MATURITY		7,546,031	(0.98120 CHF) /			(11,787	<b>1</b>				(151,966)		(11,787)			0004
USD	EQUITY PORTFOLIO	SUILDOLLDA	CURRENCY		2/2016 02/01/20	17 02/01/201	7 MATURITY		3,790,321				42,588					(123,745)		42,588			0004
BAS0F7AW4 (0.9573 CHF) / 1		SCHEDULEBA		GOLDMAN SACHS BANK				-		.(0.95735 CHF) /													
USD	EQUITY PORTFOLIO		CURRENCY	USA03/2	2/2016 02/01/20	17 _02/01/201	7 MATURITY		2,952,711	1 USD			104, 142					(165,763)		104, 142			0004
BAS0FUG72 0.9564 CHF / (1		SCHEDULEBA		GOLDMAN SACHS BANK						0.95636 CHF / (1													1
USD)	EQUITY PORTFOLIO	0015011504	CURRENCY		5/2016 .02/01/20	17 _02/01/201	7 _ MATURITY		7,343,348				(266,287	<b>)</b>				419,374		(266,287)			0004
BASOGH9N3 (0.9662 CHF) / 1	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY	GOLDMAN SACHS BANK USA 06/2	7/2016 02/01/20	17 00/01/001	7 MATURITY		804.302	_(0.96615 CHF) /			21,231					(38, 178)		21,231			0004
BASOHFTC8 (0.9617 CHF) / 1	EQUITI FUNIFULIU	SCHEDULEBA	CONNEIVOT	GOLDMAN SACHS BANK	1/2016 102/01/20	17	/ IMPRIONITY			.(0.96174 CHF) /								(30,1/0)					0004
USD	EQUITY PORTFOLIO	001125022511	CURRENCY		6/2016 02/01/20	17 _02/01/201	7 MATURITY		5,914,128				182,398					(306,413)	L	182,398			0004
BASOM3R56 0.9991 CHF / (1		SCHEDULEBA		GOLDMAN SACHS BANK	Ī	T			,	0.99910 CHF / (1			,										1
USD)	EQUITY PORTFOLIO		CURRENCY		7/2017 _02/01/20	17 _02/01/201	7 _ MATURITY		13,500,032				91,828							91,828			0004
BAS0FS736 (1,147.5 KRW) / 1	FOULTY PORTFOLIO	SCHEDULEBA	OLIDDENOV	GOLDMAN SACHS BANK	04/07/00	47 04 (07 (004			0.004.000	(1147.50000	1		(00.040					(004,000)		(00.040)			2004
BASON3T46 1136 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY	USA	9/2016 .04/27/20	17	7 . MATURITY			KRW)/1 USD 1136.00000			(93,616	4				(284,869)		(93,616)			0004
BA30N3140 1130 NHI 7 (1 035)	EQUITY PORTFOLIO	SUILDOLLDA	CURRENCY		3/2017 04/27/20	17 04/27/201	7 MATURITY		6 122 359	KRW/(1 USD)	1		32,259										0004
BASOM5R77 (0.9183 EUR) / 1		SCHEDULE D	001112101 2222	GOLDMAN SACHS BANK	5,201.				, 122,000	.(0.91830 EUR) /													0001
USD	BOND PORTFOLIO		CURRENCY	USA01/3	1/2017 _08/02/20	17 _08/02/201	7 MATURITY		37,024,640				(3,289,144	)						(3,289,144)			0003
BASONQFMO 0.8893 EUR / (1		SCHEDULE D		GOLDMAN SACHS BANK		.=	_ [			0.88928 EUR / (1	1												1
USD)	BOND PORTFOLIO	SCHEDULEBA	CURRENCY	USA	3/2017 _08/02/20	1/ _08/02/201	7 MATURITY		38,233,051	USD) . (0.96651 CHF) /	. }		2,080,733							2,080,733			0003
USD	EQUITY PORTFOLIO	SUMEDULERA	CURRENCY		0/2016 11/14/20	17 11/14/201	7 MATURITY		10, 355, 540				260,951					(295,486)		260,951			0004
BASOM3R72 (0.9808 CHF) / 1	Luciii I Uiiii UEIU	SCHEDULEBA	OUTILITOT	GOLDMAN SACHS BANK	,, 2010 £11/ 14/20	17 11/14/201	, amaioniii			_(0.98076 CHF) /			200,931					1250,400)		200,901			0007
USD	EQUITY PORTFOLIO		CURRENCY	USA01/2	7/2017 11/14/20	1711/14/201	7 MATURITY						8,433										0004
BASONX4S4 (0.9615 CHF) / 1		SCHEDULEBA		GOLDMAN SACHS BANK			1			.(0.96151 CHF) /	1												1 1
USD	EQUITY PORTFOLIO		CURRENCY		5/2017 _11/14/20	17 _11/14/201	7 _ MATURITY		5,962,616		. <del> </del>		180,328							180,328			0004
BASOQH357 (0.991 CHF) / 1	FOULTY PORTFOLIO	SCHEDULEBA	CURRENCY	GOLDMAN SACHS BANK USA 11/1-	1/0017 10/01/00	17 10/01/00	7 WATURITY		10 144 000	_(0.99102 CHF) /			(111 000	J						/444 0001			0004
1000000 0::	EQUITY PORTFOLIO		CURRENCY	_ USA11/1	1/2017 12/01/20	1/ 412/01/201	/ MAIUHIIY		16, 144,928	I NAN			(144,206	A						(144, 206)			
	Forwards - Hedging Ot	ner									1		1,119,753	1		XXX		(4,419,321)		1,119,753			XXX
1269999. Subtotal - F													1,119,753			XXX		(4,419,321)		1,119,753			XXX
1399999. Subtotal - H											26,480,275	16,766,005	70,065,713	602,382		XXX		(1,341,695)		(129,394)			XXX
1409999. Subtotal - H	Hedging Other										853,801	(5,286,337)	(7,469,512	(354, 110)	(4,280,548)	XXX	991, 129	(4,419,321)	118,367	(3, 188, 964)			XXX
1419999. Subtotal - F	Replication				•		_	•	•	•		2,557,435	5,173,406	419,306	5, 125, 655	XXX			(10,663)	2,626,633			XXX
1429999, Subtotal - I																XXX							XXX
1439999. Subtotal - 0														1		XXX							XXX
1449999 - Totals											27.334.076	14.037.104	67.769.607	667.578	71.040.214		991.129	(5.761.016)	19.924.682	(691.725)			XXX
I Olais											41,004,070	14,001,104	01,109,007	007,378	11,040,214	/////	oo 1, 129	(0,701,010)	15,324,002	(031,120)		1	////

_		
(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities.
	0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
	0003	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount of par on debt securities.
	0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

(D)	Code		
	0005	Equity options provide an offset to decreases in equity markets	_

Financial or Economic Impact of the Hedge at the End of the Report	tina Period

1449999 - Totals

#### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE LIFE INSURANCE COMPANY

### **SCHEDULE DB - PART B - SECTION 1**

								Futures Contra	cts Open D	ecember 3	31 of Curre	ent Year									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	/ Effective H	edges	18	19	20	21	22
														15	16	17					
																Change in					
																Variation		Change in			
				Description												Margin		Variation		Hedge	
				of Item(s)			Data of									Gain	O l - #i	Margin Gain		Effectiveness	
				Hedged, Used for		Type(s)	Date of Maturity						Book/			(Loss) Used to Adjust	Variation	(Loss)		Inception	
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of		Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
			FUTURE S&P500 EMINI	EQUITY INDEX ANNUITY		EQUITY/INDEX		•						Ŭ	Ŭ		Ĭ		•	, ,	
ESH8	33	4,415,400			EXHIBIT 5		_03/16/2018 _	CME	12/29/2017 _	2,686.9394	2,676.0000	(25,248)		(18,050)				(18,050)	148,500	100/100	50
1279999.	Subtotal - Lo	ong Futures -	Hedging Effective									(25,248)		(18,050)				(18,050)	148,500	XXX	XXX
1329999.	Subtotal - Lo	ong Futures										(25,248)		(18,050)				(18,050)	148,500	XXX	XXX
1389999.	Subtotal - S	hort Futures																		XXX	XXX
1399999.	Subtotal - H	edging Effecti	ive									(25,248)		(18,050)				(18,050)	148,500	XXX	XXX
1409999.	Subtotal - H	edging Other																		XXX	XXX
1419999. Subtotal - Replication																			XXX	XXX	
1429999. Subtotal - Income Generation																			XXX	XXX	
1439999.	Subtotal - O	ther																		XXX	XXX
														İ							

XXX

	Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits 4,680,178 (3,375,082) 1,305,096	JP MORGAN	4 000 470		1,305,096
	Total Net Cash Deposits	4,680,178	(3,375,082)	1,305,096

(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 0	Turrent Veer	

	Future Contracts Terminated December 31 of Current Year																		
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I		19	20
				Description											16	17	18	Hedge	i
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or			_	Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EOLIZ	044	20 444 240	FUTURE S&P500 EMINI MAR	FOULTY INDEX ANNULTY	EVILIDIT E	EQUITY/INDEX	00/47/0047	CHE	10/00/0010	0.007.0040	00/10/0017	0.010.4100	CALE	400,000	440.004			100/100	50
ESH7	341	39,444,348	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	.03/17/2017 .	CME	12/30/2016	2,287.8240	_03/10/2017 _	2,313.4129	SALE	436,289	440,984			100/100	50
ESH8	191	25,637,650	18	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITITY HADEX	.03/16/2018 .	CME	12/21/2017	2,676.1780	12/29/2017	2,684.5285	SALE	79,747	79,747			100/100	50
			FUTURE S&P500 EMINI JUN			EQUITY/INDEX				,		, , , , , , , , , , , , , , , , , , , ,			,,,,,,,			,	1
ESM7	322	38,055,488	17	EQUITY INDEX ANNUITY	EXHIBIT 5		_06/16/2017 _	CME	_06/05/2017 _	2,366.5870	_06/12/2017 _	2,363.6563	SALE	(47, 184)	(47, 184)			100/100	50
EQ17	108	10 145 075	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EVILIDIT E	EQUITY/INDEX	.09/15/2017 .	CME	.09/13/2017	2.434.2606	00/10/0017	0.404.0000	SALE	(454)	(454)			100/100	50
E50/	108	13, 145, 075	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	. 10/2017 .	UME		2,434.2000	. 13/2017 .	2,434.2320	SALE	(154)	(154)			100/100	
ESZ7	444	56,685,838		EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITITY TRIBEX	12/15/2017 _	CME	12/05/2017	2,550.3564	_12/08/2017 _	2,553.3728	SALE	66,964	66,964			100/100	50
1279999.	Subtotal - L	ong Futures - I	ledging Effective			•								535,662	540,357			XXX	XXX
			FUTURE S&P500 EMINI MAR			EQUITY/INDEX													ĺ
ESH7	227	26,871,018	17	EQUITY PORTFOLIO	SCHEDULE D	EQUITY (INDEX	.03/17/2017 .	CME	.03/09/2017	2,362.0348	.03/09/2017 .	2,367.4486	SALE	61,447	61,447			0001	50
ECHO	180	24, 162, 065	FUTURE S&P500 EMINI MAR 18	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	.03/16/2018 .	CHE	12/19/2017	2,689.2065	10/10/2017	2,684.6316	SALE	(41, 174)	(41, 174)			0001	50
LOI IO	100	24, 102,003	FUTURE S&P500 EMINI SEP	EQUITI FORTIOLIO	SUILDOLL D	EQUITY/INDEX	_00/10/2010 _	OWL	12/ 19/2017	2,009.2003	12/ 19/ 2017 _	2,004.0310	OALL	(41, 1/4)	(41, 1/4)			0001	
ESU7	1,244	151,309,959	17	EQUITY PORTFOLIO	SCHEDULE D		.09/15/2017 .	CME	.06/29/2017	2,431.0062	.06/30/2017	2,432.5940	SALE	98,761	98,761			0001	50
			FUTURE S&P500 EMINI DEC			EQUITY/INDEX													1
ESZ7	360	46,315,828		EQUITY PORTFOLIO	SCHEDULE D		12/15/2017 _	CME	11/09/2017	2,578.4854	11/09/2017 _	2,573.0595	SALE	(97,665)	(97,665)			0001	50
1289999.	Subtotal - L	ong Futures - I	Hedging Other		1	1	1							21,369	21,369			XXX	XXX
				APPLIED - NI SEP 17 due 6/30/17, FUTURE attached															i
				to Cash Security -															1
			FUTURE S&P500 EMINI SEP	(912828A75, 06051GFZ7,		EQUITY/INDEX													1
ESU7	636	77,054,612	17	912828XT2)			_09/15/2017 _	CME	_07/11/2017 _	2,422.7702	_07/12/2017 _	2,423.0590	SALE	9, 185	9, 185			100/100	50
				APPLIED - NI SEP 17 due															1
				6/30/17, FUTURE attached to Cash Security -															i
			FUTURE S&P500 EMINI SEP	(912828A75, 06051GFZ7,		EQUITY/INDEX													1
ESU7	106	12,865,258	17	912828XT2)			_09/15/2017 _	CME	_06/30/2017 _	2,426.9702	.07/05/2017	2,427.3651	SALE	2,093	2,093			100/100	50
			FUTURE RUSSELL 2000			EQUITY/INDEX													1
RTYZ7			EMINI CME DEC 17	PENDING			12/15/2017 .	CME	09/27/2017	1,486.3260	_11/06/2017 _	1,498.3287	SALE	52,812	52,812			100/100	50
		ong Futures - F	Replication											64,090	64,090			XXX	XXX
1329999.	Subtotal - L	ong Futures	FUTURE CORPOR ENIMAL IIM			FOLLITY / INDEX	1				1			621,120	625,815			XXX	XXX
FSM7	174	20,729,450	FUTURE S&P500 EMINI JUN 17	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	.06/16/2017	CME	.05/31/2017	2.368.3506	06/05/2017	2,382.7340	SALE	(125, 136)	(125, 136)			100/100	50
LOMI		20,720,400	FUTURE S&P500 EMINI SEP	Egotti index hinotti	EXHIBIT 0	EQUITY/INDEX	.,00/ 10/ 2011 .	One.	. 30/01/2017	2,000.0000	13070072017		OALL	(120, 100)	(120, 100)			1007 100	1
ESU7	486	59,589,295	17	EQUITY INDEX ANNUITY	EXHIBIT 5		.09/15/2017 .	CME	.09/07/2017	2,441.6692	.09/13/2017 .	2,452.2761	SALE	(257,746)	(257,746)			100/100	50
5077		40 570 005	FUTURE S&P500 EMINI DEC	FOURTY INDEX ANNUALY	SWUDIT 5	EQUITY/INDEX	10/15/0017	our.	40 (00 (0047	0.540.0044	10 (00 (0017	0.540.7440			2 244			100 (100	1
ESZ7	99	12,576,325		EQUITY INDEX ANNUITY	EXHIBIT 5		12/15/2017 _	CME	12/08/2017	2,542.0914	_12/08/201/ _	2,540.7148	SALE	6,814	6,814			100/100	50
1339999.	Subtotal - S	onort Futures -	Hedging Effective FUTURE S&P500 EMINI MAR		1	EQUITY/INDEX			1					(376,067)	(376,067)			XXX	XXX
ESH7	4,842	552,682,541	17	EQUITY PORTFOLIO	SCHEDULE D	LQUIII/ INDEX	.03/17/2017 .	CME	_03/06/2017	2,273.8671	03/06/2017	2,282.9108	SALE	(2, 189, 481)	(2, 189, 481)			0001	50
LOIN		DOE, 00E, 041	FUTURE S&P500 EMINI MAR	Egotti Tolli oEto	OU LEBOLL D	EQUITY/INDEX			230/00/2017		230/00/2017	2,202.0100		(2, 100, 101)	(2, 100, 401)			0001	1
ESH8	930	124,395,704	18	EQUITY PORTFOLIO	SCHEDULE D		.03/16/2018 .	CME	12/21/2017	2,674.4320	12/21/2017	2,675.2186	SALE	(36,578)	(36,578)			0001	50
			FUTURE S&P500 EMINI JUN			EQUITY/INDEX													1
ESM7		855,501,643	17FUTURE S&P500 EMINI SEP	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	.06/16/2017 .	CME	.06/07/2017	2,371.5980	_U6/U//2017 _	2,371.1663	SALE	155,771	155,771			0001	50
ESU7	4,086	501,334,663	17	EQUITY PORTFOLIO	SCHEDULE D	LUUTIT/ INDEX	09/15/2017 .	CME	09/08/2017	2,454.5619	.09/08/2017	2,453.9562	SALE	123,744	123,744			0001	50
			FUTURE S&P500 EMINI DEC			EQUITY/INDEX				•					·				
ESZ7	6,328	812,533,218	17	EQUITY PORTFOLIO	SCHEDULE D		12/15/2017 _	CME	12/08/2017 _	2,566.5382	_12/08/2017 _	2,568.0990	SALE	(493,830)	(493,830)			0001	50
MESU7	254	10 000 004	FUTURE MSCI EMER MKT MINI SEP 17	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	00/15/0017	ICE	.06/09/2017	1,015.5076	07/10/0017	1 000 0500	SALE	(310,446)	(310,446)			0001	F0
WESU/	254	13,206,834	MINI SEP 17 FUTURE MSCI EMER MKT	EQUIT PURIFULIU	OUNEDULE D	EQUITY/INDEX	09/15/2017 .	ICE	. 70/09/2017	1,015.50/6	. / 12/2011 / اللا	1,039.9522	SALE	(310,446)	(310,446)			0001	
MESU7	396	21,335,302	MINI SEP 17	EQUITY PORTFOLIO	SCHEDULE D		_09/15/2017 _	ICE	_08/30/2017 _	1,058.7831	08/31/2017	1,077.5745	SALE	(372,069)	(372,069)			0001	50
			FUTURE MSCI EMER MKT			EQUITY/INDEX													i l
MESZ7	288			EQUITY PORTFOLIO	SCHEDULE D		12/15/2017 .	ICE	09/27/2017	1,084.8223	_11/06/2017 _	1, 107.6686	SALE	(328,986)	(328,986)			0001	50
1349999.	Subtotal - S	Short Futures - I	Hedging Other											(3,451,875)	(3,451,875)			XXX	XXX

# **SCHEDULE DB - PART B - SECTION 2**

Euturo (	Contracto	Tarminated	Docombox 21	of Current Year	
rulure 9	Commacis	reminated	December 31	or Current Year	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,		Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-			Transaction	tion	Termination		Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
1389999.	Subtotal - S	hort Futures												(3,827,943)	(3,827,943)			XXX	XXX
1399999.	Subtotal - H	edging Effective	ve											159,595	164,290			XXX	XXX
1409999.	Subtotal - H	edging Other												(3,430,507)	(3,430,507)			XXX	XXX
1419999.	Subtotal - R	eplication												64,090	64,090			XXX	XXX
1429999.	1429999. Subtotal - Income Generation															•	XXX	XXX	
1439999.	1439999. Subtotal - Other																XXX	XXX	
1449999	Totals	•		•								•		(3,206,822)	(3,202,127)		•	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
00	001	Equity futures provide an offset to decreases in equity markets.

### **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Bool	k/Adjusted Carrying V	'alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0		Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	86,442,346		86,442,346	85,137,250	(42,381,643)	85, 137, 250	148.500	148.500
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y		5,832	, , , , , ,	5,832	5,832		5,832	, ,	
BARCLAYS BANK PLC	У	У		2,472	(624, 590)		2,472	(624,590)			
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	У			(62, 188)			(62, 188)			
GOLDMAN SACHS BANK USA	Y	У		748,037	(8,669,998)		748,037	(8,669,998)		644,705	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	У	2,910,000	2,405,741	(166,861)		2,476,661	(153,091)		567 , 190	
MORGAN STANLEY CAPITAL SERVICES LLC	У	У	23,229		(14,844)			(14,844)			
0299999. Total NAIC 1 Designation			2,933,229	3, 162, 082	(9,538,480)	5,832	3,233,001	(9,524,711)	5,832	1,211,895	
0899999. Aggregate Sum of Central Clearinghouses			374,320	409,708		35,388	348,436			80,000,000	80,035,388
		·									
			•••••								
0999999 - Gross Totals	<u> </u>		3,307,549	90,014,135	(51,913,030)	86,483,566	88,718,687	(51,906,353)	85,143,082	81,360,395	80,183,888
1. Offset per SSAP No. 64											<u>,</u>
2. Net after right of offset per SSAP No. 64				90,014,135	(51,913,030)						

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
	Cash		CASH	490,000	490,000	490,000		V
	Cash		CASH	75,000	75,000	75,000		VV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 KD3XUN7C6T14HNAYLU02	Cash		CASH	710,000	710,000	710,000		VV
	Treasury	912828-T8-3	TREASURY NOTE	2,499,230	2,520,000	2,509,993	10/31/2018	VV.
JPMORGAN CHASE BANK, N.A. (CME, ICE)	Cash		CASH	1,305,096	1,305,096	1,305,096		
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,288,678	1,288,678	1,288,678		
0199999 - Total		•		6,368,004	6,388,774	6,378,767	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU	57RNE97 Cash		CASH	2,910,000	2,910,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC	5T7XV54 Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	374,320	374,320	XXX		v.
				L				
				ļ				
0299999 - Total				3,307,549	3,307,549	XXX	XXX	XXX

### **SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS**

(Securitie	s lending collateral assets reported in aggregate on Line 10	or the /	133613 page and n	ot included on Scrie	edules A, D, DA, D,	DD and L)
1	2	3	4	5	6	/
OLICID			NAIC		D = =1./A =1:=4==1	
CUSIP Identification	Description	Cada	Designation/ Market Indicator	Fair Value	Book/Adjusted	Maturity Date
	Description	Code	Market malcator	Fair Value	Carrying Value	Maturity Date
	- U.S. Government Bonds					XXX
	- All Other Government Bonds					XXX
	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
	- U.S. Special Revenues Bonds					XXX
	- Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
	- Hybrid Securities					XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
	tal - SVO Identified Funds					
	- Issuer Obligations					XXX
	- Residential Mortgage-Backed Securities					XXX
	- Commercial Mortgage-Backed Securities - Other Loan-Backed and Structured Securities					XXX
	- SVO Identified Funds					XXX
6699999. Total						XXX
	- Preferred Stocks					
	- Common Stocks					XXX
	- Preferred and Common Stocks	0		6.719.351	6.719.351	XXX 01/02/2018
	BNY Mellon Repo	U		6,719,351	6,719,351	XXX
9099999. Total 9999999 - Total				6,719,351	6,719,351	XXX

1.	Total activity for the year	Fair Value \$	6,574,843 Book/Adjus	ted Carrying Value \$	6,574,843	
2.	Average balance for the year	Fair Value \$	17,833,570 Book/Adjus	ted Carrying Value \$	17,833,570	
3.	Reinvested securities lending of	collateral assets book/adjus	sted carrying value include	d in this schedule by NAIC de	esignation:	
	NAIC 1 \$6.719.351 N	AIC 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

1	es lending collateral assets included on Schedules A, B, BA,	ט, טט	and L and not re	portou iii aggregate	OIT EITIC TO OI LITO 7 to	ooto pago,
!	2	3	4	5	6	7
			NAIC			
CUSIP			Designation/		Book/Adjusted	
Identification	Description	Code	Market Indicator	Fair Value	Carrying Value	Maturity Date
0599999. Tota	- U.S. Government Bonds					XXX
	- All Other Government Bonds					XXX
	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
	- U.S. Special Revenues Bonds					XXX
191216-BA-7	COCA-COLA CO/THE		455	14,980,005	15,008,368	04/01/2018
25243Y-AT-6	DIAGEO CAPITAL PLC			10,226,456	10,249,735	04/01/2018
260003-AH-1	DOVER CORP		2FF	3, 196, 222	3,202,507	03/15/2018
742718-EE-5	PROCTER & GAMBLE CO				12.264.636	11/15/2018
115637-AN-0	BROWN-FORMAN CORPORATION			4,502,536	4,503,974	01/15/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK			4,691,313	4,732,784	12/01/2018
263534-BT-5	E.I. DU PONT DE NEMOURS			10,212,060	10,242,010	07/15/2018
	TOYOTA MOTOR CREDIT CORP				10,074,389	01/17/2019
976656-CF-3	WISC ELEC POWER		1FE	4,997,920	5,011,550	06/15/2018
20030N-AR-2	CONCAST CORPORATION			5,528,369	5,530,908	02/15/2018
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW			6,964,529	6,981,170	04/01/2018
035242-AG-1 110122-BA-5	ANHEUSER-BUSCH INBEV FINANCE INC		1FE		5,006,182 7,496,511	02/01/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		1FE	9,958,490	9,995,378	03/28/2019
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obliga		p II L	109,890,993	110,300,102	XXX
		นแบบร				
	- Industrial and Miscellaneous (Unaffiliated) Bonds			109,890,993	110,300,102	XXX
	- Hybrid Securities					XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
6099999. Subt	otal - SVO Identified Funds					XXX
	- Issuer Obligations			109,890,993	110,300,102	XXX
	- Residential Mortgage-Backed Securities			,,	,	XXX
	- Commercial Mortgage-Backed Securities					XXX
	- Other Loan-Backed and Structured Securities					XXX
	- SVO Identified Funds					XXX
6699999. Tota				109,890,993	110,300,102	XXX
7099999. Tota	- Preferred Stocks					XXX
7599999. Tota	- Common Stocks					XXX
7699999. Total	- Preferred and Common Stocks					XXX
233851-AU-8	DAIMLER FINANCE NA LLC			1,387,950	1,388,126	01/11/2018
377372-AD-9	GLAXOSMITHKLINE CAPITAL			11,033,720	11,054,448	05/15/2018
1 8999999 Total	- Short-Lerm Invested Assets (Schedule DA type)					
	- Short-Term Invested Assets (Schedule DA type)			12,421,670	12,442,574	XXX
79744K-A2-6	SAN DIEGO GAS AND ELECTRIC CO			12,421,670 4,999,128		XXX 01/02/2018
				12,421,670 4,999,128 6,997,648	12,442,574 4,999,782	XXX
79744K-A2-6	SAN DIEGO GAS AND ELECTRIC CO SCHLUMBERGER HLDGS COPP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170	XXX 01/02/2018 01/05/2018 01/08/2018 01/12/2018
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4	SAN DIEGO GAS AND ELECTRIC CO SCHLIMBERGER HLIDSS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC			12, 421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170 2,998,050	XXX 
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4 48668D-A2-9	SAN DIEGO GAS AND ELECTRIC CO SCHLUMERGER HLOSS CORP PARKER HANNIF IN CORP BERKSHIRE HATHANIAY ENERGY CO ABB TREASURY CENTER USA INC KCP&L GREATER MISSOURI OPERATIONS			12, 421,670 4,999,128 6,997,648 3,998,35 11,991,996 2,997,753 9,998,150	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170 2,998,050 9,999,494	XXX 
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4 48668D-A2-9 00287C-A2-3	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIF IN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170 2,998,050 9,999,494 10,999,511	XXX 
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4 48668D-A2-9 00287C-A2-3 06367K-AG-4	SAN DIEGO GAS AND ELECTRIC CO SCHLUMBERGER HLDGS COPP PARKER HANNIFIN CORP BERKSHIRE HATNIAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPBL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341	12,442,574 4,999,782 6,998,826 3,398,872 11,994,170 2,998,050 9,999,994 10,0399,511 16,359,701	XXX 01/02/2018 01/05/2018 01/05/2018 01/12/2018 01/12/2018 01/16/2018 01/02/2018 01/16/2018
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4 48668D-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER HLDGS CORP PARKER HANNIF IN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,989,094 10,999,511 16,359,701 12,371,031	XXX 01/02/2018 01/05/2018 01/08/2018 01/12/2018 01/16/2018 01/02/2018 01/02/2018 01/16/2018 01/16/2018 01/17/2018
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4 48668D-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1 84757B-A2-0	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,388,506	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170 2,998,050 9,999,494 10,999,511 16,359,701 12,371,031 15,999,133	XXX .01/02/2018 .01/05/2018 .01/08/2018 .01/12/2018 .01/16/2018 .01/02/2018 .01/02/2018 .01/16/2018 .01/17/2018 .01/17/2018
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AG-4 48668D-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLDGS COPP PARKER HANNIFIN CORP BERKSHIRE HATHAMAY ENERGY CO ABB TREASLRY CENTER USA INC KCPAL GREATER NESOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANK ING CORP			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,989,094 10,999,511 16,359,701 12,371,031	XXX 01/02/2018 01/05/2018 01/08/2018 01/12/2018 01/16/2018 01/02/2018 01/02/2018 01/16/2018 01/16/2018 01/17/2018
79744K-A2-6 80886E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AC-4 48666D-A2-9 00287C-A2-3 06367K-AC-4 84757B-A2-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGBE CORP TYCO INTERNATIONAL HOLDING SARL			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,3999,178	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170 2,998,050 9,999,494 10,999,511 16,359,701 12,371,031 15,5999,133 9,987,083	XXX 01/02/2018 01/05/2018 01/08/2018 01/12/2018 01/12/2018 01/02/2018 01/02/2018 01/02/2018 01/16/2018 01/17/2018 01/17/2018 01/17/2018
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-AC-4 48668D-A2-9 0028TC-A2-3 0636TX-AG-4 25737M-AH-1 84757B-A2-0 961201-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIF IN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC.			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,399,178 7,998,400 2,2,999,280	12,442,574 4,999,782 6,998,826 3,998,872 11,994,170 2,998,050 9,989,494 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,999,794 7,7989,698	XXX .01/02/2018 .01/05/2018 .01/108/2018 .01/12/2018 .01/12/2018 .01/102/2018 .01/02/2018 .01/02/2018 .01/16/2018 .01/17/2018 .01/17/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018
79744K-A2-6 8088E-A5-1 70109M-A8-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A2-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 90220M-A2-2 90220M-A2-2 92240F-A3-7	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGASE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC.			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,399,178 7,998,400 2,999,280 1,1998,157	12,442,574 4,999,782 6,6988,672 3,998,872 11,994,170 2,989,594 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,3999,794 7,999,600 2,999,698	XXX 01/02/2018 01/05/2018 01/08/2018 01/16/2018 01/12/2018 01/16/2018 01/02/2018 01/02/2018 01/16/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018
79744K-A2-6 80886E-A5-1 70109M-A8-7 08465S-AC-3 00038C-A6-4 486680-A2-9 00287C-A2-3 06367X-AC-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 00038C-AK-5 68236B-AK-5	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGBE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,268,561 15,997,040 9,985,792 3,3991,787 7,998,400 2,999,280 11,998,157 9,998,150	12,442,574 4,999,782 6,998,672 3,998,672 11,994,170 2,998,050 9,999,494 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,399,794 7,999,600 22,999,698 1,1,998,452	XXX .01/02/2018 .01/05/2018 .01/08/2018 .01/08/2018 .01/12/2018 .01/16/2018 .01/02/2018 .01/02/2018 .01/16/2018 .01/02/2018 .01/17/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/03/2018 .01/19/2018 .01/19/2018
7974K-A2-6 8088BE-A5-1 70109M-A6-7 08465S-AC-3 00038C-AC-4 48668D-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 22240F-A3-7 00038C-AK-5 68238B-AG-3 0255E3-A2-4	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIF IN CORP BERKSHIRE HATHANIAY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 2,2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,995,792 3,399,178 7,998,400 2,2,999,280 1,1998,157	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,000 9,999,494 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,999,704 7,999,600 22,999,698 1,998,420 9,933,458 2,285,672	XXX  .01/02/2018 .01/05/2018 .01/08/2018 .01/12/2018 .01/12/2018 .01/16/2018 .01/02/2018 .01/02/2018 .01/16/2018 .01/17/2018 .01/17/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A2-4 25737M-AH-1 84757B-A2-0 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90208B-AG-3 025553-A2-4 91820M-A6-9	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAIMY ENERGY CO ABB TREASURY CENTER USA INC KOPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP MIESTPAC BANKING CORP PGABE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,793 3,999,178 7,998,400 2,999,280 1,1998,157 9,992,150 2,285,577 7,031,609	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,989,094 10,999,571 11,6359,701 12,371,031 15,999,133 3,998,794 7,999,600 2,999,698 1,1998,420 9,993,458 2,285,872 7,032,727	XXX 01/02/2018 01/05/2018 01/05/2018 01/08/2018 01/12/2018 01/12/2018 01/16/2018 01/02/2018 01/02/2018 01/16/2018 01/16/2018 01/16/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018
7974K-A2-6 8088E-A5-1 7010M-A8-7 0846SS-AC-3 00038C-A6-4 486680-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 9339F-A2-9 9022M-A2-2 92240F-A2-7 00038C-AK-5 68236B-AG-3 0255S-A2-4 91820M-A8-9	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER WISSURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOWNINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGBE CORP TYCO INTERNATIONAL HOLDINGS SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO			12,421,670 4,999,128 6,997,63 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,3999,178 7,998,400 2,999,280 1,1998,157 9,992,150 2,285,577 7,031,609 9,925,517	12,442,574 4,999,782 6,998,672 11,994,170 2,998,050 9,999,494 10,999,511 16,339,701 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 22,999,698 11,998,420 9,993,458 22,285,872 7,032,727	XXX
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-AC-4 48668D-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 90329F-A2-9 90220M-A2-2 92240F-A3-7 00038C-AK-G-3 0255E3-A2-4 91820M-A6-9 97670S-A8-6	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP  BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL  DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD (			12,421,670 4,999,128 6,937,648 3,998,352 11,991,996 2,2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,995,792 3,399,178 7,998,400 2,2,999,280 1,998,157 9,992,150 2,285,577 7,031,609 9,925,517	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,000 9,999,494 10,999,511 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 22,999,698 1,998,420 9,993,458 2,2,825,672 7,032,727 9,266,890	XXX 01/02/2018 01/05/2018 01/05/2018 01/05/2018 01/16/2018 01/16/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/17/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018
7974K-A2-6 8068E-A5-1 7010M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367X-A2-4 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 00038C-AK-5 68238B-AG-3 0255E3-A2-4 91820M-A6-9 97670S-A6-6 6638C-A5-0 66588C-A5-0	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER FILDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KOPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP MIESTPAC BANKING CORP PGABE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,793 3,999,178 7,998,400 2,999,250 1,1998,157 9,992,150 2,285,577 7,031,609 9,295,517 1,998,406	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,988,069 9,999,494 10,999,571 11,2,771,031 15,999,133 9,987,083 3,3999,794 7,999,600 2,2999,698 1,1998,420 9,993,458 2,285,872 7,032,727 9,226,890 1,1999,698 1,1999,698	XXX
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-AC-4 48668D-A2-9 00287C-A2-3 06367K-AG-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 90329F-A2-9 90220M-A2-2 92240F-A3-7 00038C-AK-G-3 0255E3-A2-4 91820M-A6-9 97670S-A8-6	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP  BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL  DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTHERS LP WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF COPPORATION WISCONDIN GAS CO BIANK OF KOY ON THE COMPANY IN VF COPPORATION WISCONDIN GAS CO BIANK OF KOY ON THE COMPANY IN ONE GAS INC ATMOS ENERGY CORP			12,421,670 4,999,128 6,937,648 3,998,352 11,991,996 2,2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,995,792 3,399,178 7,998,400 2,2,999,280 1,998,157 9,992,150 2,285,577 7,031,609 9,925,517	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,000 9,999,494 10,999,511 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 22,999,698 1,998,420 9,993,458 2,2,825,672 7,032,727 9,266,890	XXX 01/02/2018 01/05/2018 01/05/2018 01/08/2018 01/12/2018 01/12/2018 01/16/2018 01/02/2018 01/02/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018
7974K-A2-6 8088E-A5-1 7010M-A8-7 0846SS-AC-3 00038C-A6-4 486680-A2-9 00287C-A2-3 06367K-A6-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 933SF-A2-9 90220M-A2-2 92240F-A3-7 00038C-AK-5 68238B-AG-3 0256S3-A2-4 91820M-A8-9 97870S-A8-6 06338C-A5-0 68238B-A6-3	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAIMY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN WY CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CHE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( BANK OF TOKYO MITSUBISHI UFJ LTD ( BANK OF TOKYO MITSUBISHI UFJ LTD (			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,793 3,999,178 7,998,400 2,2999,280 1,1998,157 7,031,609 9,225,517 7,031,609 9,225,517 1,999,406 12,747,552 4,997,315 17,985,744 14,979,591	12,442,574 4,999,782 6,998,872 3,998,672 11,994,170 2,998,050 9,999,494 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 22,999,698 11,998,420 9,993,458 22,285,672 7,032,727 9,296,890 11,999,610	XXX
79744K-A2-6 8088E-A5-1 7010M-A8-7 0846SS-AC-3 00038C-A6-4 486680-A2-9 00287C-A2-3 06367K-A6-4 25737II-AHI-1 84757B-A2-0 901220II-A2-5 901220II-A2-5 80338F-A2-9 90220II-A2-2 92240F-A3-7 00038C-AK-5 68238B-AG-3 025653-A2-4 91820II-A8-9 97670S-A8-6 06338C-A5-0 68238C-A5-0 68238C-A5-0 79744K-AH-3 06538C-AV-3 151813-A2-8	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HAD SCORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KEPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOWNINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANK INS CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATTORS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT EMERGY INC			12,421,670 4,999,128 6,997,638 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,3999,178 7,998,400 2,999,280 1,1,998,157 9,992,150 2,285,577 7,031,609 9,925,517 1,999,406 12,747,552 4,997,315 17,985,744 14,979,591	12,442,574 4,999,782 6,998,826 3,998,672 11,994,170 2,998,050 9,999,494 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,999,698 1,1,998,420 9,993,458 2,285,672 7,7032,727 9,296,890 1,999,679 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,670 1,1999,671 1,17,877,000 1,14,981,567 4,1999,740	XXX  .01/02/2018 .01/05/2018 .01/08/2018 .01/08/2018 .01/18/2018 .01/12/2018 .01/16/2018 .01/02/2018 .01/16/2018 .01/16/2018 .01/16/2018 .01/16/2018 .01/16/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/08/2018 .01/08/2018 .01/16/2018
79744K-A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-AC-4 48866B-A2-9 00287C-A2-3 06367K-AC-4 48757B-A2-0 9612C1-AX-5 90328F-A2-9 90220M-A2-2 92240F-A3-7 00038C-AK-5 91820M-A8-9 91820M-A8-9 97670S-A8-6 06538C-AS-3 79744K-AH-3 06538C-AY-3 79744K-AH-3	SAN DIEGO GAS AND ELECTRIC CO SCH-LUMBERGER HLOSS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL  DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGBE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATUGS ENERGY CORP  SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC.			12,421,670 4,999,128 6,937,64 3,998,352 11,991,996 22,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 22,999,280 1,998,157 9,992,150 1,998,157 9,921,150 1,999,261 1,998,157 1,1999,261 1,1998,157 1,1999,261 1,1999,261 1,1998,157 1,1999,261 1,1999,261 1,1999,261 1,1999,406 1,17,752 1,17,985,744 1,4,979,591 1,998,5744 1,999,961 1,7,995,749	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,050 9,999,494 10,999,511 12,371,031 15,999,133 9,987,083 3,999,704 7,999,600 22,999,698 1,988,420 9,993,458 22,285,872 7,032,727 9,926,890 1,1998,470 1,2,749,460 4,997,311 17,7897,000 14,991,577	XXX  01/02/2018  01/05/2018  01/05/2018  01/05/2018  01/16/2018  01/16/2018  01/16/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018  01/05/2018
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00030C-AC-4 448668D-A2-9 00287C-A2-3 06367K-AC-4 25737M-AH-1 84757B-A2-0 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-3 902563-A2-4 905630C-A5-0 68236B-AC-3 79764K-AB-3 79744K-AB-3 79744K-AB-3 151813-A2-8 45856X-AK-3 151813-A2-8	SAN DIEGO GAS AND ELECTRIC CO SCH-LUBERGER FLOSG CORP PARKER HANNIF IN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBYLE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAG CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY ALD HOLDING SARL VECTREN UTILITY ALD HOLDING SARL VECTREN UTILITY HOLDINGS INC AMBERICAN ELECTRIC POWER COMPANY IN WE CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CHATERO SHERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC.  INTERCONT ENERGY INC.  INTERCONT ENERGY INC.			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,798 3,999,178 7,998,400 2,2999,280 1,1998,157 9,992,150 2,285,577 7,031,609 9,225,517 1,999,406 12,747,552 4,997,315 17,985,744 14,979,591 4,998,961	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,988,026 10,999,914 10,999,511 11,6359,701 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,2999,698 1,1998,420 9,993,458 2,285,727 7,032,727 9,226,990 1,1998,420 4,999,974 1,7997,000 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,670 1,999,740 1,997,040 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740 1,999,740	XXX 01/02/2018 01/05/2018 01/05/2018 01/05/2018 01/16/2018 01/12/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/05/2018 01/17/2018 01/17/2018 01/17/2018
79744K-A2-6 80686E-A5-1 7010M-A6-7 08465S-AC-3 00036C-A6-4 486680-A2-9 00287C-A2-3 06367K-A6-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 025653-A2-4 91820M-A6-9 97670S-A6-6 06536C-A5-0 06536C-A5-0 06536C-A5-3 79744K-AH-3 151873-A2-8 45856X-AK-3 151873-A2-8 45856X-AK-3 151873-A2-8	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER HLDGS CORP PARKER HANNIF IN CORP BERKSHIRE HATHAWAY ENERGY CO ABB THEASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOUINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC AMERICAN ELECTRIC POWER COMPANY IN WE CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPONT INENTAL EXCHANGE INC CANADIAN NATIONAL RAILLWAY COMPANY MIPHENDL COPPORATION			12,421,670 4,999,128 6,997,638 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 9,985,792 9,992,703 1,998,150 2,285,577 7,031,609 9,295,517 1,999,406 12,2747,552 4,997,315 17,995,744 14,979,581 4,998,961 7,992,720 4,998,965	12,442,574 4,999,782 6,998,872 3,998,872 11,994,170 2,998,050 9,999,494 10,999,511 16,359,701 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,999,698 1,1998,420 9,933,458 2,285,872 7,7032,727 9,296,890 1,999,678 1,297,479,480 4,997,931 17,987,000 14,981,567 4,999,740 7,993,760 4,999,740 7,993,760 4,999,740 7,993,760 4,999,740 7,993,760	XXX  .01/02/2018 .01/05/2018 .01/05/2018 .01/08/2018 .01/08/2018 .01/12/2018 .01/12/2018 .01/12/2018 .01/02/2018 .01/02/2018 .01/12/2018 .01/12/2018 .01/02/2018
7974K-R2-6 8068E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 0028T-A2-3 0636TK-A2-3 0636TK-A2-3 0636TK-A3-3 0625T3M-AH-1 8475TB-A2-0 90220M-A2-2 90220M-A2-2 91820N-A8-9 97670S-A8-6 68238B-AC-3 06538C-AC-4 91820N-A8-9 97670S-A8-6 06538C-A2-4 91820N-A8-9 97670S-A8-6 06538C-A2-4 91820N-A8-9 97670S-A8-6 97658C-A2-4 91820N-A8-9 97670S-A8-6 97658C-A2-4 91820N-A8-9 97670S-A8-6 96538C-A2-4 91820N-A8-9 97670S-A8-6 96538C-A2-4 91820N-A8-9 97670S-A8-6 96538C-A2-4 91820N-A8-9 97670S-A8-6 96538C-A2-4 91820N-A8-7 9744K-A1-3 96538C-A2-4 91820N-A8-7	SAN DIEGO GAS AND ELECTRIC CO SCHLUMBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAIMY ENERGY CO ABB TREASURY CENTER USA INC KOPBL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDINGS SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY ENERGY ENC			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 22,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 22,999,280 1,998,157 9,992,150 22,285,577 7,031,609 9,285,577 1,1999,406 12,747,552 4,997,315 17,985,744 14,979,591 4,998,961 17,995,744 14,979,591 4,998,961 77,999,270 4,998,975	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 22,998,509 9,999,494 10,999,571 11,2,371,031 15,999,133 9,987,083 3,999,794 7,999,600 22,999,988 1,998,420 9,993,458 22,285,872 7,032,727 9,296,890 1,1,998,420 4,999,374 12,749,460 4,997,331 17,7897,000 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567 4,999,700 14,981,567	XXX
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A2-4 25737M-AH-1 84757B-A2-0 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-7 90220M-A2-3 10255E3-A2-4 91820M-A6-9 97670S-A6-6 68236B-AC-3 10556SA-AC-3 151813-A2-8 45866K-AK-3 151813-A2-8 45866K-AK-3 151813-A2-8 45866K-AK-3 151813-A2-8 45866K-AK-3 10309M-A2-0 77995SH-A2-5 93220M-A2-2	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER FLOSG CORP PARKER HANNIF IN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KOPBL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGBE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN WY CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC.  INTERCONT INNIVAL EXCHANGE INC CANADIAN NATIONAL RALLWAY COMPANY AMPHENOL CORPORATION RED ELSEVIER INC. VECTERN UTILITY HOLDINGS INC.			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,794 7,998,400 2,2999,285 1,1998,157 7,031,609 9,225,517 7,031,609 9,225,517 1,998,406 12,747,552 4,997,315 17,985,744 14,997,915 4,998,961 7,992,720 4,998,961 7,992,720 4,998,961 17,995,744 14,997,951 4,998,961 7,992,720 4,998,975 10,448,067 13,222,338	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,988,026 10,999,914 10,999,511 16,6359,701 12,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,2999,698 1,1998,420 9,993,458 2,285,872 7,032,727 9,226,899,671 12,749,460 4,997,931 17,987,000 14,981,567 4,999,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 7,993,740 11,499,622 10,449,460 113,243,4355	XXX 01/02/2018 01/05/2018 01/05/2018 01/05/2018 01/08/2018 01/12/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018
79744K-A2-6 80686E-A5-1 7010M-A6-7 08465S-AC-3 00036C-A6-4 486680-A2-9 00287C-A2-3 06367K-A6-4 25737M-AH-1 84757B-A2-0 90120M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-3 91820M-A6-3	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER FLOSG CORP PARKER HANNIF IN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CERTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOUINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANK ING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. AMERICAN ELECTRIC POWER COMPANY IN WI SCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTERNATION WI SCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CONTERPONT ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CONTERPONT ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO CANDIAN NATIONAL RAILWAY COMPANY MITSUBISH UFJ LTD ( CANDIAN NATIONAL RAILWAY COMPANY MATHENDA LOOPORATION REED ELSEVIER INC. VECTREN UTILITY HOLDINGS INC. NORTHERN UTILITY HOLDINGS INC. NORTHERN UTILITY HOLDINGS INC.			12,421,670 4,999,128 6,997,63 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 9,995,792 9,992,150 2,285,577 7,7,031,609 9,295,517 1,999,406 12,2747,552 4,997,315 17,995,744 14,979,591 4,998,961 7,992,720 4,998,961 7,992,720 4,998,961 13,232,338 5,497,085	12,442,574 4,999,782 6,6998,672 3,998,050 9,999,494 10,999,511 16,359,701 112,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,999,698 1,1998,420 9,983,458 2,285,872 7,7032,727 9,296,690 1,1998,470 1,2749,460 4,997,931 17,987,000 14,981,567 4,999,740 7,993,760 4,999,740 7,993,760 4,999,740 7,993,760 4,999,622	XXX  .01/02/2018 .01/05/2018 .01/05/2018 .01/08/2018 .01/08/2018 .01/12/2018 .01/12/2018 .01/12/2018 .01/02/2018 .01/12/2018 .01/12/2018 .01/12/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/16/2018
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A2-4 25737M-AH-1 84757B-A2-0 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-7 90220M-A2-3 10255E3-A2-4 91820M-A6-9 97670S-A6-6 68236B-AC-3 10556SA-AC-3 151813-A2-8 45866K-AK-3 151813-A2-8 45866K-AK-3 151813-A2-8 45866K-AK-3 151813-A2-8 45866K-AK-3 10309M-A2-0 77995SH-A2-5 93220M-A2-2	SAN DIEGO GAS AND ELECTRIC CO SCHLUMBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAIMY ENERGY CO ABB TREASURY CENTER USA INC KCPBL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDINGS SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY E			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 22,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 22,999,280 1,998,157 9,992,150 2,285,577 7,031,609 9,285,577 7,031,609 9,285,577 1,1999,406 12,747,552 4,997,315 17,985,744 14,979,591 4,998,961 17,7985,744 14,979,591 4,998,961 17,998,746 11,4998,961 17,998,746 11,4998,961 17,998,744 14,979,991 1,998,961 17,992,720 1,998,967 10,448,067 113,222,338 5,497,085	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,059 10,999,914 10,999,511 11,6359,701 12,371,031 15,999,133 3,999,794 7,999,600 2,2,999,698 1,998,420 9,993,458 2,2,285,872 7,032,727 9,296,890 1,1,999,670 12,749,460 4,997,931 17,7897,000 14,991,740 7,993,760 4,999,740 17,7993,760 4,999,740 17,993,760 4,999,740 17,993,760 4,999,740 17,993,760 4,999,740 11,949,460 11,249,460 12,749,460 14,941,667 14,999,740 15,799,7000 14,991,740 17,997,000 14,991,740 17,997,000 14,991,740 17,997,7656 18,243,355 18,997,7566	XXX
7974K-R2-6 8068E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 0028T-A2-3 0636TK-A2-3 0636TK-A2-3 9612C1-AX-5 96338F-A2-9 90220M-A2-2 90220M-A2-2 90220M-A2-2 91820M-A2-6 6838C-A2-4 91820M-A8-9 97670S-A8-6 06538C-A5-0 68236B-A2-3 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8	SAN DIEGO GAS AND ELECTRIC CO SCH-LUNBERGER FLOSG CORP PARKER HANNIF IN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CERTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOUINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANK ING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. AMERICAN ELECTRIC POWER COMPANY IN WI SCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTERNATION WI SCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ANTOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CONTERPONT ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CONTERPONT ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO CANDIAN NATIONAL RAILWAY COMPANY MITSUBISH UFJ LTD ( CANDIAN NATIONAL RAILWAY COMPANY MATHENDA LOOPORATION REED ELSEVIER INC. VECTREN UTILITY HOLDINGS INC. NORTHERN UTILITY HOLDINGS INC. NORTHERN UTILITY HOLDINGS INC.			12,421,670 4,999,128 6,997,63 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 9,995,792 9,992,150 2,285,577 7,7,031,609 9,295,517 1,999,406 12,2747,552 4,997,315 17,995,744 14,979,591 4,998,961 7,992,720 4,998,961 7,992,720 4,998,961 13,232,338 5,497,085	12,442,574 4,999,782 6,6998,672 3,998,050 9,999,494 10,999,511 16,359,701 112,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,999,698 1,1998,420 9,983,458 2,285,872 7,7032,727 9,296,690 1,1998,470 1,2749,460 4,997,931 17,987,000 14,981,567 4,999,740 7,993,760 4,999,740 7,993,760 4,999,740 7,993,760 4,999,622	XXX  .01/02/2018 .01/05/2018 .01/05/2018 .01/08/2018 .01/08/2018 .01/12/2018 .01/12/2018 .01/12/2018 .01/02/2018 .01/12/2018 .01/12/2018 .01/12/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/02/2018 .01/16/2018
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A6-4 90287C-A2-3 9612C1-AX-5 93220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 91220M-A2-3 91220M-A3-7 91220M-A6-3 97670S-A8-6 06538C-A6-3 06538C-A6-3 151813-A2-8 45856X-AK-3 151813-A2-8 45856X-AK-3 151813-A2-8 45856X-AK-3 153839D-A3-7 0320M-A2-0 79794K-AH-3 0309M-A2-0 79795SH-A2-5 92240F-A2-7 0329M-A2-0 6578R-A2-9 66578R-A2-9	SAN DIEGO GAS AND ELECTRIC CO SCH-LUBERGER FLOGS CORP PARKER HANNIF IN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBYLE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAG CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATUSS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC INTERNONTINENTAL EXCENDED INC CANDIAN THE TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC INTERCONTINENTAL EXCHANGE INC CANDIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION WECTREN UTILITY HOLDINGS INC. NORTHERN STATES POWER COMPANY AMPHENDL CORPORATION REED ELSEVIER INC NORTHERN STATES POWER COMPANY AMPHENDL CORPORATION RECTREN UTILITY HOLDINGS INC. NORTHERN STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL STATES POWER COMPANY AMPHENDL AND TRANSMISSION CO			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 1,6,347,341 12,368,561 15,997,040 9,985,793 3,999,178 7,998,400 2,999,250 1,1998,157 7,031,609 9,225,517 7,031,609 9,225,517 1,998,400 12,747,552 4,997,315 17,985,744 14,997,915 14,998,961 7,992,720 4,998,951 17,985,744 14,998,961 7,992,720 4,998,975 10,448,067 13,222,338 5,5497,085 5,998,920	12,442,574 4,999,782 6,6988,826 3,998,872 11,994,170 2,988,026 10,999,91 11,997,550 9,999,944 10,999,511 11,2,771,031 15,999,133 9,987,083 3,999,794 7,999,600 2,2,999,698 1,1,998,420 9,933,458 2,2,825,77 7,032,727 9,226,899,698 1,1,998,420 1,1,998,420 1,1,998,420 1,1,998,420 1,1,998,420 1,1,998,670 1,1,998,670 1,1,998,670 1,1,998,670 1,1,998,670 1,999,670	XXX
79744K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A2-4 25737M-AH-1 84757B-A2-0 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-3 90220M-A2-3 102563-A2-4 91820M-A6-9 97670S-A6-6 66538C-A6-3 151813-A2-8 45865K-AK-3 151813-A2-8 45865K-AK-3 151813-A2-8 45865K-AK-3 153839D-A2-4 04565M-A6-3 03028M-A2-0 03028W-A2-0 66578R-A2-9 66578R-A2-9 66578R-A2-9 66578R-A2-9 66578R-A2-9 66578R-A2-9	SAN DIEGO GAS AND ELECTRIC CO SCH-LUBERGER FLOGS CORP PARKER HANNIF IN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBYLE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAG CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATUSS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC INTERNONTINENTAL EXCHANGE INC CANDIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION WISCONSTIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC. INTERCONTINENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION REED ELSEVIER INC WECTREN UTILITY HOLDINGS INC. NORTHERN STATES POWER COMPANY AMPHENDL CORPORATION RECORD TRANSMISSION CO AMERICAN TRANSMIS			12,421,670 4,999,128 6,997,64 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 2,999,250 1,1998,157 9,992,150 2,285,577 7,031,609 9,225,517 1,1998,400 12,747,552 4,997,315 17,985,792 4,998,961 17,787,798,400 12,747,552 4,997,315 17,985,792 4,998,961 17,798,795 14,998,961 17,998,755 10,448,067 13,222,388 5,5497,085 5,998,920 19,994,420 5,997,276 9,992,510	12,442,574 4,999,782 6,6988,826 3,998,826 3,998,872 11,994,170 2,988,026 10,999,949 10,999,133 15,999,133 15,999,733 3,999,794 7,999,600 2,2999,698 1,1998,420 9,933,458 2,285,872 7,032,727 9,226,899,698 1,1998,420 4,999,931 1,799,670 11,799,670 12,749,460 4,997,931 17,987,000 14,981,567 4,999,760 4,999,760 4,999,670 14,981,567 4,999,760 4,999,760 5,999,760 5,999,730 11,244,660 13,244,355 5,447,556 5,999,730 19,997,650 5,999,730	XXX 01/02/2018 01/05/2018 01/05/2018 01/05/2018 01/06/2018 01/12/2018 01/12/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/16/2018 01/02/2018
79744K-A2-6 80686E-A5-1 7010M-A6-7 08465S-AC-3 00036C-A6-4 486680-A2-9 00287C-A2-3 06367K-A6-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 68336F-A2-9 90220M-A2-2 92240F-A3-7 1820N-A6-3 025653-A2-4 97670S-A6-6 06536C-A5-0 97670S-A6-6 06536C-A5-0 97670S-A6-6 06536C-A5-0 97670S-A6-6 06536C-A5-0 97670S-A6-6	SAN DIEGO GAS AND ELECTRIC CO SCH-LUBERGER FLOSG CORP PARKER HANNIF IN CORP BERKSHIRE HATHAWAY ENERGY CO ABB THEASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOUINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO CANDIAN NATIONAL RAILWAY COMPANY MISCONSIN ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO CANDIAN NATIONAL RAILWAY COMPANY MIPHENDL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINGS INC NORTHERN STATES POWER COMPANY (WIS NISSAN MOTOR ACCEPTANCE CORP AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO SOUTHERN CALIFORNIA GAS COMPANY BLACKROCK LIQUIDITY FED FUND — INSTITUTIONAL SHARES			12,421,670 4,999,128 6,997,63 3,998,352 11,991,996 2,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 2,999,280 2,285,577 7,031,609 9,295,107 1,998,157 2,285,577 1,999,406 12,747,552 4,997,315 17,995,744 14,979,591 4,998,961 7,992,720 4,998,961 7,992,720 4,998,961 10,448,067 13,222,338 5,5497,085 5,998,920 19,994,420 5,597,085 5,998,920 19,994,420 5,597,085 5,998,920 19,994,420 5,597,085 5,998,920	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,098 10,999,494 10,999,511 11,2,371,031 15,999,133 3,999,708 3,399,704 7,999,600 2,2,999,698 1,1,998,420 9,987,083 3,999,704 1,999,671 12,749,460 4,999,672 17,993,700 14,981,567 4,999,700 14,991,500 14,991,500 14,991,500 14,991,500 15,999,700 16,999,700 17,993,760 18,999,700 19,996,650 5,999,730 19,997,850 5,999,730 19,997,850 5,999,730	XXX  .01/02/2018 .01/05/2018 .01/05/2018 .01/08/2018 .01/08/2018 .01/12/2018 .01/12/2018 .01/12/2018 .01/02/2018 .01/02/2018 .01/12/2018 .01/12/2018 .01/02/2018
7974K-R2-6 8068E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 0028T-A2-3 0636TK-A2-3 0636TK-A2-3 0636TK-A2-3 9612C1-AX-5 69338F-A2-9 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-2 90220M-A2-3 18638D-A2-4 91820M-A8-9 97670S-A8-6 0638C-A5-0 68236B-A2-3 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 06538C-A4-3 151813-A2-8 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6 03028U-A3-6	SAN DIEGO GAS AND ELECTRIC CO SCHLUBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WIESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC  UNTERNATIONAL RAILWAY COMPANY MISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC  UNTERCONTINENTAL EXCHANGE INC CANDIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION WISCONSTRUCTED INC WECTERN UTILITY HOLDINGS INC NORTHERN STATES POWER COMPANY AMPHENDL CORPORATION REED ELSEVIER INC VECTERN UTILITY HOLDINGS INC NORTHERN STATES POWER COMPANY AMPHENDL CORPORATION WISSON MOTOR ACCEPTANCE CORP AMERICAN TRANSMISSION CO AMERICAN			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 22,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 22,999,280 1,998,157 9,992,150 22,285,577 7,031,609 9,285,577 1,1999,406 12,747,552 4,997,315 14,998,961 14,979,591 4,998,961 17,985,744 14,979,591 4,998,961 17,995,744 14,979,591 1,998,966 10,448,067 113,222,338 5,497,085 5,998,920 19,994,420 5,999,270 4,999,913 5,597,276 9,992,510 19,994,420 19,999,913 18,61,212	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,050 9,999,494 10,999,571 11,2,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,2,999,698 1,998,420 9,993,458 2,2,285,872 7,032,727 9,2,96,890 1,1,998,420 4,999,374 12,749,460 4,997,931 17,987,000 14,981,567 4,999,740 7,993,760 4,999,740 17,997,000 14,981,567 4,999,740 17,997,000 14,981,567 4,999,740 17,997,000 14,981,567 4,999,740 17,997,000 14,981,567 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,998,053 9,993,375 499,978 361,212	XXX
7974K-A2-6 80686E-A5-1 70109M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A2-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 68238F-A2-9 90220M-A2-2 92240F-A3-7 00038C-A6-5 68238B-AG-3 0255E3-A2-4 91820M-A6-9 97670S-A6-6 6638C-A5-0 6826M-A6-3 7676S-A6-6 06588C-A5-0 6826M-A6-3 7676S-A6-6 06588C-A5-0 6826M-A6-3 7676S-A6-6 06588C-A5-0 6826M-A6-3 06588C-A5-0 6826M-A6-3 07678S-A6-6 06588C-A5-0 6826M-A6-3 07678S-A6-6 06588C-A5-0 6826M-A6-3 07678S-A6-6 06588C-A5-0 6826M-A6-3 07678S-A6-6 07974K-A1-3 07678S-A6-6 07974K-A1-3 07974K-	SAN DIEGO GAS AND ELECTRIC CO SCH-LUBERGER FLOGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTERAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDING SABL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN WY CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( COME GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC INTERCONT INENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENAL CORPORATION WE CORPORATION WISCONSTIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC INTERCONT INENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENAL CORPORATION WE CORPORATION WE CORPORATION WE CORPORATION WE CORPORATION WE CARROLL THAN THE COMPANY AMPHENAL CORPORATION WE CARROLL THAN THAN THAN THAN THAN THAN THAN THAN			12, 421, 670 4, 999, 128 6, 997, 648 3, 998, 352 11, 991, 996 2, 997, 753 9, 998, 150 10, 997, 898 11, 997, 998 11, 998, 150 15, 997, 907 17, 998, 400 18, 998, 157 19, 998, 157 19, 998, 158 11, 998, 157 19, 998, 159 19, 998, 420 15, 997, 276 19, 999, 998, 999, 998, 999, 999, 599, 276 19, 999, 999, 999, 999, 999, 999, 599, 276 19, 999, 999, 999, 999, 999, 999, 999,	12,442,574 4,999,782 6,6998,826 3,998,872 11,994,170 2,998,503 10,999,914 10,999,511 11,6359,701 12,371,031 15,999,133 3,999,794 7,999,600 2,2999,698 1,998,420 9,993,458 2,285,872 7,032,727 9,296,990 11,998,420 4,999,34,58 4,999,871 112,749,460 4,997,931 17,987,000 14,981,567 4,999,622 10,449,430 13,224,690 13,234,690 13,234,690 13,234,690 13,234,690 13,234,690 14,991,755 5,999,730 19,997,650 5,999,978 19,997,650 19,997,650	XXX  01/02/2018  01/05/2018  01/05/2018  01/05/2018  01/16/2018  01/16/2018  01/16/2018  01/16/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/16/2018  01/02/2018  03/01/2018
7974K-A2-6 8068E-A5-1 7010M-A6-7 08465S-AC-3 00038C-A6-4 48668D-A2-9 00287C-A2-3 06367K-A6-4 25737M-AH-1 84757B-A2-0 9612C1-AX-5 68238B-A6-3 0258B-A6-3 0303B-A6-0 03	SAN DIEGO GAS AND ELECTRIC CO SCHLUBERGER HLDGS CORP PARKER HANNIFIN CORP BERKSHIRE HATHAWAY ENERGY CO ABB TREASURY CENTER USA INC KCPAL GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WIESTPAC BANKING CORP PAGE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN VF CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGG GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC  UNTERCONTENTAL EXCHANGE INC CANDIAN NATIONAL RAILWAY COMPANY AMPHENDA CORPORATION WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY IN WISCONSTRUCTURE OF THE COMPANY AMPHENDAL CORPORATION REED ELSEVIER INC WECTERN UTILITY HOLDINGS INC NORTHERN STATES POWER COMPANY AMERICAN TRANSMISSION CO AMERICAN TRA			12,421,670 4,999,128 6,997,648 3,998,352 11,991,996 22,997,753 9,998,150 10,997,888 16,347,341 12,368,561 15,997,040 9,985,792 3,999,178 7,998,400 22,999,280 1,998,157 9,992,150 22,285,577 7,031,609 9,285,577 1,1999,406 12,747,552 4,997,315 14,998,961 14,979,591 4,998,961 17,985,744 14,979,591 4,998,961 17,995,744 14,979,591 1,998,966 10,448,067 113,222,338 5,497,085 5,998,920 19,994,420 5,999,270 4,999,913 5,597,276 9,992,510 19,994,420 19,999,913 18,61,212	12,442,574 4,999,782 6,6,998,826 3,998,872 11,994,170 2,2,998,050 9,999,494 10,999,571 11,2,371,031 15,999,133 9,987,083 3,999,794 7,999,600 2,2,999,698 1,998,420 9,993,458 2,2,285,872 7,032,727 9,2,96,890 1,1,998,420 4,999,374 12,749,460 4,997,931 17,987,000 14,981,567 4,999,740 7,993,760 4,999,740 17,997,000 14,981,567 4,999,740 17,997,000 14,981,567 4,999,740 17,997,000 14,981,567 4,999,740 17,997,000 14,981,567 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,999,730 19,997,650 5,998,053 9,993,375 499,978 361,212	XXX  01/02/2018  01/05/2018  01/05/2018  01/05/2018  01/16/2018  01/16/2018  01/16/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/16/2018  01/16/2018  01/16/2018  01/02/2018  01/04/2018  01/02/2018  03/01/2018
1974K- A2-6 80686E-A5-1 70109M-A8-7 08465S-AC-3 00038C-A6-4 06868D-A2-9 00287C-A2-3 06367K-A6-4 25737M-AH-1 84757B-A2-0 90220M-A2-2 90220M-A2-2 92240F-A3-7 00038C-AK-5 68238B-AG-3 0255B-A2-4 91820M-A8-9 97670S-A8-6 06538C-A5-0 66538C-A5-0 6536C-A5-0 653	SAN DIEGO GAS AND ELECTRIC CO SCH-LUBERGER FLOSG CORP PARKER HANNIF IN CORP BERKSHIRE HATHAINLY ENERGY CO ABB TREASURY CENTER USA INC KCP8L GREATER MISSOURI OPERATIONS ABBVIE INC BANK OF MONTREAL DOMINION GAS HOLDINGS LLC SPECTRA ENERGY PARTNERS LP WESTPAC BANKING CORP PGAG CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. ABB TREASURY CENTER USA INC ONE GAS INC AMERICAN ELECTRIC POWER COMPANY IN WY CORPORATION WISCONSIN GAS CO BANK OF TOKYO MITSUBISHI UFJ LTD ( ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD ( CENTERPOINT ENERGY INC. INTERCONTINENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENAL CORPORATION RED ELSEVIER INC VECTREN UTILITY HOLDINGS INC. NORTHERN STATES POWER COMPANY (WIS NISSAN MOTOR ACCEPTANCE COMPANY AMPHENAL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINGS INC. NORTHERN STATES POWER COMPANY AMPHENAL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINGS INC. NORTHERN STATES POWER COMPANY AMPHENAL TRANSMISSION CO AMERICAN TRANSMISSION CO SOUTHERN CALIFORNIA GAS COMPANY BLACKROCK LIQUIDITY FED FUND INSTITUTIONAL SHARES TREASHRY TEMP FUND JP MORGAN INSTITUTIONAL PRIME MONEY MARKET STATE STREET CL. INST. LIQUID RSV  - CASH EQUIVALENTS (Schedule E Part 2 type)			12, 421, 670 4, 999, 128 6, 997, 648 3, 998, 352 11, 991, 996 2, 997, 753 9, 998, 150 10, 997, 898 11, 997, 998 11, 998, 150 15, 997, 907 17, 998, 400 18, 998, 157 19, 998, 157 19, 998, 158 11, 998, 157 19, 998, 159 19, 998, 420 15, 997, 276 19, 999, 998, 999, 998, 999, 999, 599, 276 19, 999, 999, 999, 999, 999, 999, 599, 276 19, 999, 999, 999, 999, 999, 999, 999,	12,442,574 4,999,782 6,6998,826 3,998,872 11,994,170 2,998,503 10,999,914 10,999,511 11,6359,701 12,371,031 15,999,133 3,999,794 7,999,600 2,2999,698 1,998,420 9,993,458 2,285,872 7,032,727 9,296,990 11,998,420 4,999,34,58 4,999,871 112,749,460 4,997,931 17,987,000 14,981,567 4,999,622 10,449,430 13,224,690 13,234,690 13,234,690 13,234,690 13,234,690 13,234,690 14,991,755 5,999,730 19,997,650 5,999,978 19,997,650 19,997,650	XXX  01/02/2018  01/05/2018  01/05/2018  01/08/2018  01/16/2018  01/16/2018  01/16/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/02/2018  01/16/2018  01/10/2018  01/02/2018  03/01/2018

9999999 - Totals
General Interrogatories:

enera	i interrogatories:		
1.	Total activity for the year	Fair Value \$(8,412,868)	Book/Adjusted Carrying Value \$(8,850,874)
2.	Average balance for the year	Fair Value \$485,649,152	Book/Adjusted Carrying Value \$486, 192,599

### **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of New York New York, New York		0.250	163,647	41,395	62,098,692	XXX.
Bank of New York New York, New York					3,011,533	XXX
Citibank New York, New York		0.100	19,501		33,705,027	XXX
BMO Harris Bank Chicago, Illinois					(29,435,572)	)XXX_
JP Morgan Chase New York, New York					3,498,401	XXX
The Northern Trust Company						
Wells Fargo Charlotte, North Carolina					(17,227,211)	)XXX
Wells Fargo Charlotte, North Carolina					1,803,545	XXX
UMB Bank Kansas City, Missouri					508,458	XXX
US Bank St. Paul Minnesota					102,571	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	183, 148	41,395	34,918,029	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				XXX
0399999. Total Cash on Deposit	XXX	XXX	183, 148	41,395	34,918,029	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	183, 148	41,395	34,918,029	XXX

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

1.	January	17,510,133	4.	April	30,032,611	7.	July	85,406,388	10.	October	91,367,993
2.	February	121,330,656	5.	May	23,864,346	8.	August	101,445,532	11.	November	(22,755,369)
3.	March	23,723,971	6.	June	89,691,861	9.	September	136,207,757	12.	December	34,918,029

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

	Show Inve	estments Owne	d December 31 of (	Jurrent Year				
1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	TREASURY BILL		12/29/2017	0.000	01/04/2018	19,998,360		1,640
	TREASURY BILL		12/29/2017	0.000	01/11/2018	9,637,322		803
0199999. Subt	total - Bonds - U.S. Governments - Issuer Obligations					29,635,682		2,443
0599999 Tota	ul - U.S. Government Bonds					29.635.682		2.443
	II - All Other Government Bonds					20,000,002		2,110
	Il - U.S. States, Territories and Possessions Bonds							+
	I - U.S. Political Subdivisions Bonds							
3199999. Lota	l - U.S. Special Revenues Bonds	1						
	ABB TREASURY CENTER USA INC		12/19/2017	0.000	01/16/2018	2,998,050		1,690
	ABB TREASURY CENTER USA INC		12/29/2017	0.000	01/19/2018			
	ABBVIE INC AMERICAN ELECTRIC POWER COMPANY IN		12/14/201712/27/2017	0.000	01/02/2018			8,800
	AMERICAN TRANSMISSION CO		12/14/2017	0.000	01/02/2018	5,998,053		4,380
	AMERICAN TRANSMISSION CO		12/19/2017	0.000	01/16/2018	9,993,375		
	AND ENOL CORPORATION		12/20/2017	0.000	01/02/2018	10,449,460		6,479
	ATMOS ENERGY CORP		12/18/2017	0.000	01/11/2018	4,997,931		2,897
	BANK OF MONTREAL		12/14/2017	0.000	01/16/2018	16,359,701		12,359
	BANK OF TOKYO MITSUBISHI UFJ LTD (		12/12/2017	0.000	01/05/2018	1,999,671		1,644
	BANK OF TOKYO MITSUBISHI UFJ LTD (		12/29/2017	0.000	01/29/2018	14,981,567		1,975
	BERKSHIRE HATHAWAY ENERGY CO		12/14/2017	0.000	01/12/2018	11,994,170		9,540
	CANADIAN NATIONAL RAILWAY COMPANY		12/05/2017	0.000	01/03/2018	4,999,622		5, 100
	CENTERPOINT ENERGY INC.		12/29/2017	0.000	01/02/2018	4,999,740		779
	COCA-COLA COMPANY (THE) DOMINION GAS HOLDINGS LLC		12/19/2017 12/15/2017	0.000	02/16/2018	4,491,375 12,371,031		2,438 9,529
	INTERCONT INENTAL EXCHANGE INC		12/29/2017	0.000	01/19/2018	7,993,760		1,040
	KCPAL GREATER MISSOURI OPERATIONS		12/19/2017	0.000	01/02/2018	9,999,494		6,572
	NI SSAN JOTOR ACCEPTANCE CORP		12/06/2017	0.000	01/02/2018			
	NORTHERN STATES POWER COMPANY (WIS		12/29/2017	0.000	01/02/2018	5,999,730		810
	ONE GAS INC		12/29/2017	0.000	01/02/2018	12,749,460		6,844
	ONE GAS INC		12/29/2017	0.000	01/16/2018	9,993,458		1,308
	PG&E CORP		12/29/2017	0.000	01/02/2018	3,999,794		617
	PARKER HANNIFIN CORP		12/05/2017	0.000	01/08/2018	3,998,872		4,350
	REED ELSEVIER INC		12/29/2017	0.000	01/02/2018	13,234,335		1,994
	SAN DIEGO GAS AND ELECTRIC CO		12/29/2017	0.000	01/02/2018			1, 178
	SAN DIEGO GAS AND ELECTRIC CO		12/21/2017	0.000	01/10/2018	3,833,476		1,863 9,608
	SAN DIEGO GAS AND ELECTRIC CO		12/21/2017 12/07/2017	0.000	01/17/2018	17,987,000 6,998,826		9,608
	SOLTHERN CALIFORNIA GAS COMPANY		12/29/2017	0.000	01/03/2018	499,978		
	SPECITAL ENERGY PARTNERS LP		12/21/2017	0.000	01/02/2018	15,999,133		9,533
	TELSTRA CORP LTD		12/19/2017	0.000	.01/18/2018	9.992.586		5,669
	TYCO INTERNATIONAL HOLDING SARL		12/29/2017	0.000	01/02/2018	7,999,600		1,200
	VF CORPORATION		12/29/2017	0.000	01/08/2018	7,032,727		1,521
	VECTREN UTILITY HOLDINGS INC.		12/20/2017	0.000	01/03/2018	2,999,698		1,810
	VECTREN UTILITY HOLDINGS INC.		12/27/2017	0.000	01/09/2018	5,497,556		1,528
	WESTPAC BANKING CORP		12/29/2017	0.000	01/31/2018	9,987,083		1,292
	WISCONSIN GAS CO		12/20/2017	0.000	01/08/2018	9,296,890		5,332
	total - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					317,008,264		166,569
	ıl - Industrial and Miscellaneous (Unaffiliated) Bonds					317,008,264		166,569
	ıl - Hybrid Securities							
5599999. Tota	ıl - Parent, Subsidiaries and Affiliates Bonds							
	total - SVO Identified Funds							
	al - Issuer Obligations					346.643.947		169.012
	Il - Residential Mortgage-Backed Securities					340,043,947		169,012
								-
	Il - Commercial Mortgage-Backed Securities							<del> </del>
	ıl - Other Loan-Backed and Structured Securities							
	Il - SVO Identified Funds							
8399999. Tota	ll Bonds			<del></del>		346,643,947	<del></del>	169,012
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		12/28/2017	0.420	XXX	361.212	9.470	1,558
	total - Exempt Money Market Mutual Funds - as Identified by the SVO		/ == ** *************************			361,212	9.470	1,558
09248U-61-9	TREASURY TEMP FUND		12/28/2017	0.820	XXX	13,758,877	52,890	6,908
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		12/28/2017	1.400	XXX	616,672	12,908	11,785

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

	Onew investmen	Show investments owned becomber of or outrent real							
1	2	3	4	5	6	7	8	9	
						Book/Adjusted	Amount of Interest	Amount Received	
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year	
85749P-10-1	STATE STREET CL INST LIQUID RSV		12/28/2017	1.430	XXX	42, 190, 229	67,623		
8699999. Subtotal - All Other Money Market Mutual Funds 56,565,778								18,693	
8899999 - Total Cash Equivalents 403,570								189,263	

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

			JULE E - PARI 3 - SPE	Deposit	s For the		
		1	2	3	Policyholders 4	All Other Spe 5	cial Deposits 6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	AlabamaAl		Fulpose of Deposit	Carrying value	raii vaiue	Carrying value	raii vaiue
2.	AlaskaAl						
3.	ArizonaAz	<u>-</u>					
4.	ArkansasAF						
5.	CaliforniaCA						
6.	ColoradoCC						
7.	Connecticut						
8.	DelawareDE District of ColumbiaDC						
9. 10.							
11.	FloridaFl GeorgiaGA		LIFE INSURANCE			179,120	214,238
12.	HawaiiH		LITE MOOTHINGE			175, 126	214,200
13.	IdahoIE						
14.	IllinoisII		LIFE INSURANCE	5,201,153	5, 174, 406		
15.	IndianaIN						
16.	lowa						
17.	KansasKS	3					
18.	KentuckyK	,					
19.	LouisianaLA						
20.	MaineME						
21.	MarylandME						
22.	MassachusettsMA		LIFE INSURANCE			614,872	703,781
23.	MichiganM						
24.	MinnesotaMN						
25.	MississippiMS						
26.	MissouriMC						
27.	MontanaM  NebraskaNE						
28. 29.	NebraskaNE						
30.	New HampshireNh						
31.	New Jersey						
32.	New MexicoNN		LIFE INSURANCE			288,655	321,538
33.	New YorkN		LIFE INSURANCE			9,335,524	11,120,590
34.	North CarolinaNO		LIFE INSURANCE			860,601	965,733
35.	North DakotaNI	)					
36.	OhioOH						
37.	OklahomaOł	(					
38.	OregonOF						
39.	PennsylvaniaPA						
40.	Rhode IslandR						
41.	South CarolinaSO						
42.	South DakotaSD						
43.	TennesseeTN						
44.	TexasTX						
45. 46	UtahUT						
46. 47.	VirginiaV		LIFE INSURANCE			224,704	223,286
	WashingtonWA		LITE INCOMMOL				20,200
49.	West VirginiaW\						
50.	WisconsinW						
51.	WyomingWY						
52.	American SamoaAS						
53.	GuamGl						
54.	Puerto RicoPF						
55.	U.S. Virgin IslandsV	I					
56.	Northern Mariana IslandsMF					ļ	
57.	CanadaCAN						
58.	Aggregate Alien and OtherO		XXX				
59.	Subtotal	XXX	XXX	5,201,153	5,174,406	11,503,475	13,549,167
	DETAILS OF WRITE-INS						
5802.					ļ		
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	xxx	XXX				
	Totals (Lines 5801 thru 5803 plus						