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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (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 ALMA LOPEZ (Name), 847-402-6704 (Area Code) (Telephone Number)

alop5@allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON, II	Secretary	SUSAN LeSUEUR LEES
Vice Chairman	STEVEN EMIL SHEBIK #	Treasurer	JESSE EDWARD MERTEN

OTHER

BRIAN RICHARD BOHATY, Executive Vice President	DOGAN CIVGIN, President, Allstate Services	JOHN EDWARD DUGENSKE, Executive Vice President
ERIC KYLE FERREN*, Controller	MARY JANE FORTIN, President, Allstate Financial	SUREN GUPTA, Executive Vice President
HARRIET KREATSOULAS HARTY, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	KATHERINE ANNE MABE, Executive Vice President
JOHN FREDERICK O'DONNELL #, Executive Vice President	JULIE PARSONS, Executive Vice President	SAMUEL HENRY PILCH, Senior Group Vice President
DAVID PRENDERGAST, Executive Vice President	MARIO RIZZO #, Chief Financial Officer	KENNETH EDSEL ROSEN #, Executive Vice President
GLENN THOMAS SHAPIRO, #, President, Allstate Personal Lines	STEVEN PAUL SORENSON, Executive Vice President	THOMAS MICHAEL TROY, Executive Vice President

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JOHN EDWARD DUGENSKE	MARY JANE FORTIN
SUREN GUPTA	HARRIET KREATSOULAS HARTY	SUSAN LeSUEUR LEES
JESSE EDWARD MERTEN #	MARIO RIZZO #	GLENN THOMAS SHAPIRO #
STEVEN EMIL SHEBIK	THOMAS JOSEPH WILSON, II	

State of Illinois
County of Cook SS:

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.

THOMAS JOSEPH WILSON, II Chairman of the Board	SUSAN LeSUEUR LEES Secretary	JESSE EDWARD MERTEN Treasurer

Subscribed and sworn to before me this
4TH day of MAY 2018

MIGUEL SAUCEDO
NOTARY
11/4/2020

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	26,223,984,990		26,223,984,990	27,763,995,339
2.	Stocks:				
	2.1 Preferred stocks	99,480,262		99,480,262	105,275,014
	2.2 Common stocks	9,757,612,291	5,913,013	9,751,699,278	9,300,645,137
3.	Mortgage loans on real estate:				
	3.1 First liens	421,204,714		421,204,714	394,213,591
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	229,327,545		229,327,545	235,161,950
	4.2 Properties held for the production of income (less $ ..... encumbrances)	97,768,566		97,768,566	98,794,774
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (706,829,323)), cash equivalents ($ 388,528,382) and short-term investments ($ 658,127,822)	339,826,881		339,826,881	83,013,119
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	26,803,332		26,803,332	17,549,054
8.	Other invested assets	4,669,266,829	4,350,030	4,664,916,799	4,320,228,780
9.	Receivables for securities	649,962,852		649,962,852	25,928,808
10.	Securities lending reinvested collateral assets	10,229,753		10,229,753	24,822,317
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	42,525,468,016	10,263,043	42,515,204,973	42,369,627,883
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	225,075,184	161	225,075,023	227,088,870
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,338,681,570	47,485,659	1,291,195,911	1,247,765,247
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,375,233,357		3,375,233,357	3,406,171,821
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	51,990,932		51,990,932	54,976,228
	16.2 Funds held by or deposited with reinsured companies	120,825		120,825	97,768
	16.3 Other amounts receivable under reinsurance contracts	5,070,886		5,070,886	3,579,615
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	614,853,034		614,853,034	608,909,239
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	335,343,746	267,361,407	67,982,339	72,304,504
21.	Furniture and equipment, including health care delivery assets ($ .....)	287,006,298	287,006,298		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	196,393,043		196,393,043	236,068,232
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	318,113,967	229,046,545	89,067,422	75,905,630
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,273,350,858	841,163,113	48,432,187,745	48,302,495,037
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	49,273,350,858	841,163,113	48,432,187,745	48,302,495,037
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	66,089,357	43,675	66,045,682	65,050,102
2502.	Collateral	17,922,559		17,922,559	9,634,533
2503.	Prepaid assessments	111,139,547	106,888,936	4,250,611	702,562
2598.	Summary of remaining write-ins for Line 25 from overflow page	122,962,504	122,113,934	848,570	518,433
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	318,113,967	229,046,545	89,067,422	75,905,630

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,194,873,952)	13,267,743,367	13,405,146,939
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,606,352	1,797,675
3.	Loss adjustment expenses	3,643,647,180	3,696,569,074
4.	Commissions payable, contingent commissions and other similar charges	198,996,543	190,930,598
5.	Other expenses (excluding taxes, licenses and fees)	872,630,387	1,304,120,655
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	90,254,229	113,559,165
7.1	Current federal and foreign income taxes (including $ (8,655,053) on realized capital gains (losses))	439,032,972	229,317,381
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 147,982,560 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	10,003,284,807	10,116,831,708
10.	Advance premium	353,991,265	271,033,119
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	2,034,512	1,192,992
13.	Funds held by company under reinsurance treaties	4,915,963	2,538,505
14.	Amounts withheld or retained by company for account of others	55,722,749	36,173,518
15.	Remittances and items not allocated	21,576,280	23,359,411
16.	Provision for reinsurance (including $ certified)	26,901,414	30,035,095
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	208,422,882	253,431,363
20.	Derivatives	30,690,525	19,082,661
21.	Payable for securities	1,048,137,914	155,123,231
22.	Payable for securities lending	572,550,758	582,689,437
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	398,471,048	415,131,293
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	31,240,611,147	30,848,063,820
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	31,240,611,147	30,848,063,820
29.	Aggregate write-ins for special surplus funds	31,690,301	32,979,063
30.	Common capital stock	3,903,300	3,903,300
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,398,126,117	3,398,126,117
35.	Unassigned funds (surplus)	13,757,856,880	14,019,422,737
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	17,191,576,598	17,454,431,217
38.	Totals (Page 2, Line 28, Col. 3)	48,432,187,745	48,302,495,037
	DETAILS OF WRITE-INS		
2501.	Accounts payable	250,172,641	271,042,938
2502.	Reserve for uncashed checks	112,377,902	109,784,782
2503.	Deferred gain on intercompany asset transfers	20,498,054	22,672,618
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,422,451	11,630,955
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	398,471,048	415,131,293
2901.	Deferred gain on sale/leaseback	27,611,907	28,592,709
2902.	SCOR retroactive reinsurance account	4,078,394	4,386,354
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	31,690,301	32,979,063
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,369,462,061)	1,486,254,248	1,554,572,932	6,107,750,682
	1.2 Assumed (written $ 5,994,383,925)	6,008,074,038	5,703,039,978	23,285,020,971
	1.3 Ceded (written $ 70,206,404)	87,141,804	90,912,259	353,966,941
	1.4 Net (written $ 7,293,639,582)	7,407,186,482	7,166,700,651	29,038,804,712
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,898,378,514):			
	2.1 Direct	776,622,198	750,152,657	4,536,046,887
	2.2 Assumed	3,213,940,545	3,420,938,117	13,520,081,126
	2.3 Ceded	63,428,163	15,746,800	1,212,652,159
	2.4 Net	3,927,134,580	4,155,343,974	16,843,475,854
3.	Loss adjustment expenses incurred	726,995,004	800,851,509	3,302,123,494
4.	Other underwriting expenses incurred	1,897,187,254	1,780,411,554	7,541,731,847
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	6,551,316,838	6,736,607,037	27,687,331,195
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	855,869,644	430,093,614	1,351,473,517
	INVESTMENT INCOME			
9.	Net investment income earned	244,351,061	552,652,607	2,013,996,081
10.	Net realized capital gains (losses) less capital gains tax of $ (8,655,053)	(6,407,533)	59,239,098	110,118,853
11.	Net investment gain (loss) (Lines 9 + 10)	237,943,528	611,891,705	2,124,114,934
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 24,108,356)	(24,108,356)	(23,024,507)	(100,625,918)
13.	Finance and service charges not included in premiums	62,433,613	58,765,278	225,872,591
14.	Aggregate write-ins for miscellaneous income	249,852	74,815	(3,265,322)
15.	Total other income (Lines 12 through 14)	38,575,109	35,815,586	121,981,351
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,132,388,281	1,077,800,905	3,597,569,802
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,132,388,281	1,077,800,905	3,597,569,802
19.	Federal and foreign income taxes incurred	218,845,361	202,937,287	723,157,934
20.	Net income (Line 18 minus Line 19)(to Line 22)	913,542,920	874,863,618	2,874,411,868
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	17,454,431,217	15,559,947,624	15,559,947,624
22.	Net income (from Line 20)	913,542,920	874,863,618	2,874,411,868
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (11,745,303)	16,467,366	468,957,001	1,024,838,014
25.	Change in net unrealized foreign exchange capital gain (loss)	22,159,673	10,977,611	94,109,672
26.	Change in net deferred income tax	(5,801,508)	(25,898,992)	(647,120,466)
27.	Change in nonadmitted assets	(9,872,001)	42,860,482	97,272,123
28.	Change in provision for reinsurance	3,133,681	8,277,396	9,250,382
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in		21,280,338	
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,201,994,000)	(701,437,000)	(1,555,437,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(490,750)	(650,500)	(2,841,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(262,854,619)	699,229,954	1,894,483,593
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,191,576,598	16,259,177,577	17,454,431,217
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of gain(loss) on sale of fixed assets	537,081	(6,860)	(2,624,352)
1402.	Retroactive reinsurance gain	(286,229)	94,405	(442,129)
1403.	Fines and penalties	(1,000)	(12,730)	(198,841)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	249,852	74,815	(3,265,322)
3701.	Transition obligation for postretirement benefits	(490,750)	(650,500)	(2,841,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(490,750)	(650,500)	(2,841,000)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	7,361,424,089	7,063,767,131	29,135,297,072
2. Net investment income	281,904,209	575,266,872	2,154,185,611
3. Miscellaneous income	38,575,109	35,815,586	121,981,351
4. Total (Lines 1 to 3)	7,681,903,407	7,674,849,589	31,411,464,034
5. Benefit and loss related payments	4,061,552,856	3,875,896,048	16,297,916,037
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	3,124,024,734	2,766,493,140	10,329,014,507
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	474,717	21,595,568	962,238,043
10. Total (Lines 5 through 9)	7,186,052,307	6,663,984,756	27,589,168,587
11. Net cash from operations (Line 4 minus Line 10)	495,851,100	1,010,864,832	3,822,295,447
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,703,403,370	5,105,049,107	19,913,545,025
12.2 Stocks	425,868,538	1,959,307,342	4,329,231,652
12.3 Mortgage loans	1,458,728	1,058,929	8,532,607
12.4 Real estate			36,989
12.5 Other invested assets	45,527,990	110,658,680	557,296,619
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	139,508	(4,910,085)	9,759
12.7 Miscellaneous proceeds		2,886,263	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,176,398,135	7,174,050,236	24,808,652,651
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,490,847,582	6,194,003,327	22,728,989,694
13.2 Stocks	786,819,063	1,582,885,940	4,269,009,430
13.3 Mortgage loans	28,500,000		122,690,000
13.4 Real estate	(1,418,970)	592,563	16,380,570
13.5 Other invested assets	315,909,105	148,062,839	909,127,037
13.6 Miscellaneous applications	4,921,154	19,131,139	58,087,942
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,625,577,934	7,944,675,809	28,104,284,673
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	550,820,201	(770,625,572)	(3,295,632,022)
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		21,280,338	
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	767,212,738	701,437,000	1,555,437,000
16.6 Other cash provided (applied)	(22,644,801)	(32,405,786)	(2,433,225)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(789,857,539)	(712,562,448)	(1,557,870,225)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	256,813,762	(472,323,188)	(1,031,206,800)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	83,013,119	1,114,219,919	1,114,219,919
19.2 End of period (Line 18 plus Line 19.1)	339,826,881	641,896,731	83,013,119

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Change in payable for securities acquired	896,165,542	67,650,634	447,825,119
20.0002. Change in receivable from securities sold	639,034,044	129,414,885	3,989,092
20.0003. Dividends to parent in the form of non-cash invested assets	434,781,262		
20.0004. Portfolio investments exchanged	368,858,040	258,557,514	1,118,565,238
20.0005. Change in commitment on low income housing investments	15,000,001	1,014,038	94,667,901
20.0006. Non-cash dividend received on Schedule BA assets	3,590,607		
20.0007. Reinvestment of non-cash distributions from other invested assets	3,163,918		66,564,851
20.0008. Stock dividends received	1,853,024	6,378,605	14,514,200
20.0009. Contribution to limited partnership	1,588,470		
20.0010. Other invested assets sold		19,052,169	

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0011. Donations		7,069,916	50,587,871
20.0012. Dividends received on limited partnership		703,628	
20.0013. Real estate capital expenditure		403,409	
20.0014. Stock dividends received - a return of capital			1,117,127

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2017 Annual Statement notes: 1(B), 2-4, 5(A-C, J-L, O-R), 6, 7, 8(A-G), 9(B, E-G), 10(D-N), 11(A), 12(B-I), 13(1-3, 5-13), 14, 15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21, 23, 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") 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, 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 2018 and 2017.

(in millions)		SSAP #	F/S Page #	F/S Line #	March 31, 2018	December 31, 2017
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ 914	$ 2,874
(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	$ 914	$ 2,874
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 17,192	$ 17,454
(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	$ 17,192	$ 17,454

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2, are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 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*. 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.

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 March 31, 2018 or December 31, 2017.

5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI") adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)	2018			2017		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	98	2	96	20	-	20
c. Present value of cash flows expected to be collected is less than the amortized cost basis	10	-	10	36	2	45
d. Total 1st Quarter	$ 108	$ 2	$ 106	$ 56	$ 2	$ 65
OTTI recognized 2nd Quarter						
e. Intent to sell				$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				43	1	42
g. Present value of cash flows expected to be collected is less than the amortized cost basis				11	-	11
h. Total 2nd Quarter				$ 54	$ 1	$ 53
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				10	-	10
k. Present value of cash flows expected to be collected is less than the amortized cost basis				22	1	24
l. Total 3rd Quarter				$ 32	$ 1	$ 34
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				10	-	10
o. Present value of cash flows expected to be collected is less than the amortized cost basis				24	-	27
p. Total 4th Quarter				$ 34	$ -	$ 37
q. Annual Aggregate Total		$ 2			$ 4	

NOTES TO FINANCIAL STATEMENTS

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 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00900DAE2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2018
00900HAC7	$ 2	$ 2	-	$ 2	$ 2	03/31/2018
009089AB9	$ 3	$ 3	-	$ 3	$ 3	03/31/2018
25151EAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2018
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2018
65157YA*0	$ -	$ -	-	$ -	$ -	03/31/2018
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
759950FX1	$ 2	$ 2	-	$ 2	$ 2	03/31/2018
Total			$ -			
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2017
05953YBJ9	$ 9	$ 9	-	$ 9	$ 9	03/31/2017
12543PAK9	$ 1	$ 1	-	$ 1	$ 2	03/31/2017
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2017
225470M42	$ 3	$ 2	1	$ 2	$ 4	03/31/2017
25151EAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
32052JAA6	$ 3	$ 3	-	$ 3	$ 3	03/31/2017
61750YAA7	$ -	$ -	-	$ -	$ -	03/31/2017
64129VAC7	$ -	$ -	-	$ -	$ -	03/31/2017
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	03/31/2017
749581AH7	$ 3	$ 3	-	$ 3	$ 4	03/31/2017
749581AJ3	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
86359DSR9	$ 4	$ 4	-	$ 4	$ 5	03/31/2017
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2017
93363DAE7	$ -	$ -	-	$ -	$ -	03/31/2017
93363TAH5	$ -	$ -	-	$ -	$ -	03/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 3	03/31/2017
007036PC4	$ -	$ -	-	$ -	$ -	06/30/2017
64129VAC7	$ -	$ -	-	$ -	$ -	06/30/2017
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	06/30/2017
759950FX1	$ 3	$ 3	-	$ 3	$ 3	06/30/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	06/30/2017
05953YBJ9	$ 8	$ 8	-	$ 8	$ 8	09/30/2017
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2017
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2017
64129VAB9	$ 5	$ 4	1	$ 4	$ 6	09/30/2017
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2017
759950FX1	$ 3	$ 3	-	$ 3	$ 3	09/30/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	09/30/2017
82842RAJ9	$ 1	$ 1	-	$ 1	$ 1	09/30/2017
05953YBJ9	$ 8	$ 8	-	$ 8	$ 8	12/31/2017
32052JAA6	$ 2	$ 2	-	$ 2	$ 3	12/31/2017
36228FCG9	$ -	$ -	-	$ -	$ -	12/31/2017
64129VAB9	$ 4	$ 4	-	$ 4	$ 6	12/31/2017
65157YA*0	$ -	$ -	-	$ -	$ -	12/31/2017
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	12/31/2017
759950FX1	$ 2	$ 2	-	$ 2	$ 2	12/31/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	12/31/2017
93363DAE7	$ -	$ -	-	$ -	$ -	12/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 2	12/31/2017
Total			$ 3			

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.

(in millions)

		March 31, 2018	December 31, 2017
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (4)	$ (2)
	2. 12 months or longer	$ (3)	$ (2)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 325	$ 293
	2. 12 months or longer	$ 88	$ 102

5. As of March 31, 2018, the aggregate amount of unrealized losses related to LBASS was $7 million. Substantially all unrealized losses were related to investment grade LBASS 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, A 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.

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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2018, 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 March 31, 2018, 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

3. Collateral Received

b.

(in millions)	March 31, 2018	December 31, 2017
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 575	$ 584

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2018 or 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 2018 or 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2018 or 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 2018 or 2017.

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of March 31, 2018 or December 31, 2017.

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.

8. Derivative Instruments

H. The Company did not have open option contracts as of March 31, 2018 or December 31, 2017.

9. Income Taxes

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. As a result, the corporate tax rate is not comparable between periods.

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

(in millions)	March 31, 2018			December 31, 2017			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,047	$ 92	$ 1,139	$ 959	$ 89	$ 1,048	$ 88	$ 3	$ 91
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,047	$ 92	$ 1,139	$ 959	$ 89	$ 1,048	$ 88	$ 3	$ 91
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,047	$ 92	$ 1,139	$ 959	$ 89	$ 1,048	$ 88	$ 3	$ 91
(f) DTLs	460	64	524	381	58	439	79	6	85
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 587	$ 28	$ 615	$ 578	$ 31	$ 609	$ 9	$ (3)	$ 6

NOTES TO FINANCIAL STATEMENTS

C.

(in millions)	(1) 3/31/2018	(2) 12/31/2017	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 197	$ 106	$ 91
(2) Unearned premium reserve	444	441	3
(3) Policyholder reserves	-	-	-
(4) Investments	48	51	(3)
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	3	3	-
(8) Compensation and benefits accrual	130	141	(11)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	176	175	1
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	49	42	7
(99) Subtotal	$ 1,047	$ 959	$ 88
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,047	$ 959	$ 88
(e) Capital			
(1) Investments	$ 73	$ 76	$ (3)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	14	8	6
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 92	$ 89	$ 3
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 92	$ 89	$ 3
(i) Admitted DTAs (2d + 2h)	$ 1,139	$ 1,048	$ 91
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 90	$ -	$ 90
(2) Investments	19	19	-
(3) Fixed assets	68	69	(1)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Pension accrual	-	-	-
(7) Premium acquisition expense	6	6	-
(8) Salvage & subrogation discounting	2	2	-
(9) Compensation and benefits accrual	24	24	-
(10) Other (including items <5% of total ordinary tax liabilities)	2	2	-
(99) Subtotal	$ 211	$ 122	$ 89
(b) Capital			
(1) Investments	$ 2	$ 2	$ -
(2) Real estate	-	-	-
(3) Unrealized gains	311	315	(4)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 313	$ 317	$ (4)
(c) DTLs (3a99 + 3b99)	$ 524	$ 439	$ 85
4. Net DTAs/DTLs (2i – 3c)	$ 615	$ 609	$ 6

D. 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 March 31:

($ in millions)	2018	Effective Tax Rate	2017	Effective Tax Rate
Provision computed at statutory rate	$ 236	21.0 %	$ 390	35.0 %
Intercompany dividends	-	-	(107)	(9.6)
Other	(18)	(1.6)	(11)	(1.0)
Change in net deferred income taxes	(8)	(0.7)	(32)	(2.9)
Total statutory income taxes	$ 210	18.7 %	$ 240	21.5 %

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The Company paid a total of $1.20 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH") in the first three months of 2018. See Note 13, Part 4 for details.

The Company invests in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of The Allstate Corporation ("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 ("stable NAV") and unit price in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC. The stable 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 net asset value ("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 pro-rata 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 March 31, 2018 and December 31, 2017, the Company's investment in the Short term pool was $638 million and $343 million, respectively.

NOTES TO FINANCIAL STATEMENTS

There were no other transactions entered into by the Company with related parties in 2018 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.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of March 31, 2018 or December 31, 2017.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first three months ended March 31,

(in millions)	Pension Benefits 2018	Pension Benefits 2017	Postretirement Benefits 2018	Postretirement Benefits 2017	Special or Contractual Benefits Per SSAP No. 11 2018	Special or Contractual Benefits Per SSAP No. 11 2017
a. Service cost	$ -	$ -	$ 1	$ 1	$ -	$ -
b. Interest cost	-	-	1	2	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(2)	(3)	-	-
f. Prior service cost or credit	-	-	2	2	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 2	$ 2	$ -	$ -

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

4. The Company paid the following ordinary cash dividends to AIH:

(in millions)

Date of Payment	2018	2017
February 10	-	250
February 12	516	-
March 23	251	-
July 20	-	254
September 29	-	200
December 18	-	400
Total	$ 767	$ 1,104

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $185 million and related accrued interest of $1 million, and bonds with fair values of $247 million and related accrued interest of $2 million, on February 12, 2018 and March 23, 2018, respectively.

The Company also paid an extraordinary dividend of $451 million in cash to AIH on February 10, 2017.

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:

(in millions)	Assets March 31, 2018	Assets December 31, 2017	Liabilities March 31, 2018	Liabilities December 31, 2017
a. Swaps	$ 112	$ 194	$ 616	$ 480
b. Futures	177	30	-	156
c. Total	$ 289	$ 224	$ 616	$ 636

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

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 first quarter of 2018 and 2017, and reacquired within 30 days of the sale date were as follows:

($ in millions)

2018 Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	8	$ 8	$ 8	$ -
Bonds	4	8	$ 156	$ 154	$ (2)
Bonds	5	1	$ -	$ -	$ -
Unaffiliated common stocks		335	$ 58	$ 73	$ 15

NOTES TO FINANCIAL STATEMENTS

	2017				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	5	$ 9	$ 9	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		494	$ 417	$ 441	$ 18

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), 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. 100R 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. 100R 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. Certain assets are measured utilizing NAV as a practical expedient to determine fair value.

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.

1. 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:

(in millions)	March 31, 2018				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 1,451	$ 323	$ -	$ 1,774
U.S. special revenue and special assessment obligations	-	7	-	-	7
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	1	3	-	4
SVO identified funds	213	-	-	-	213
All other governments	-	6	-	-	6
Total bonds	213	1,465	326	-	2,004
Perpetual preferred stocks					
Industrial and miscellaneous	-	60	12	-	72
Unaffiliated common stocks					
Industrial and miscellaneous	2,061	1	76	15	2,153
Mutual funds	1,947	120	-	31	2,098
Total unaffiliated common stocks	4,008	121	76	46	4,251
Derivative assets					
Equity and index contracts	-	24	-	-	24
Foreign currency contracts	-	3	-	-	3
Total derivative assets	-	27	-	-	27
Total assets at fair value	$ 4,221	$ 1,673	$ 414	$ 46	$ 6,354
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (14)	$ -	$ -	$ (14)
Credit contracts	-	(6)	-	-	(6)
Equity and index contracts	-	(11)	-	-	(11)
Total derivative liabilities	-	(31)	-	-	(31)
Total liabilities at fair value	$ -	$ (31)	$ -	$ -	$ (31)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2017 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 432	$ 359	$ 791
U.S. special revenue and special assessment obligations	-	7	-	7
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	1	3	4
SVO identified funds	79	-	-	79
All other governments	-	-	-	-
Total bonds	79	440	362	881
Perpetual preferred stocks				
Industrial and miscellaneous	-	69	12	81
Unaffiliated common stocks				
Industrial and miscellaneous	2,090	2	69	2,161
Mutual funds	1,577	115	31	1,723
Total unaffiliated common stocks	3,667	117	100	3,884
Derivative assets				
Equity and index contracts	-	7	-	7
Foreign currency contracts	-	4	-	4
Total derivative assets	-	11	-	11
Total assets at fair value	$ 3,746	$ 637	$ 474	$ 4,857
b. Liabilities at fair value				
Derivative liabilities				
Foreign currency contracts	$ -	$ (11)	$ -	$ (11)
Credit contracts	-	(5)	-	(5)
Equity and index contracts	-	(3)	-	(3)
Total derivative liabilities	-	(19)	-	(19)
Total liabilities at fair value	$ -	$ (19)	$ -	$ (19)

There were no transfers between Level 1 and Level 2 during 2018 or 2017.

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 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 359	$ 170	$ (105)	$ 1	$ 2
U.S. special revenue and special assessment obligations	-	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	12	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	69	-	(15)	-	2
Mutual funds	31	-	(31)	-	-
Total assets and liabilities	$ 474	$ 170	$ (151)	$ 1	$ 4

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2018
Bonds					
Industrial and miscellaneous	$ 77	$ -	$ (105)	$ (76)	$ 323
U.S. special revenue and special assessment obligations	-	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	12
Unaffiliated common stocks					
Industrial and miscellaneous	22	-	(2)	-	76
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 99	$ -	$ (107)	$ (76)	$ 414

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	$ 305	$ 168	$ (79)	$ 1	$ 2
U.S. special revenue and special assessment obligations	17	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	12	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	44	-	(3)	-	4
Mutual funds	28	-	-	-	1
Total assets and liabilities	$ 409	$ 168	$ (82)	$ 1	$ 7

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2017
Bonds					
Industrial and miscellaneous	$ 51	$ -	$ (63)	$ (95)	$ 290
U.S. special revenue and special assessment obligations	-	-	-	-	17
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	12
Unaffiliated common stocks					
Industrial and miscellaneous	2	-	(1)	-	46
Mutual funds	-	-	-	-	29
Total assets and liabilities	$ 53	$ -	$ (64)	$ (95)	$ 397

Transfers into Level 3 during the first three months of 2018 and 2017 included securities measured at lower of cost or market and reported at fair value in 2018 and 2017, and at cost in 2017 and 2016. In addition, transfers into Level 3 during the first three months of 2017 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 for common stocks during the first three months of 2018 was a result of an asset utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 for bonds during the first three months of 2018 and 2017 included securities measured at lower of cost or market and reported at cost in 2018 and 2017, and fair value in 2017 and 2016. Transfers out of Level 3 during the first three months of 2017 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

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 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, residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") 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 CMBS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for RMBS and 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.

   Both U.S. special revenue and special assessment obligation bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds whose primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

   Unaffiliated common and perpetual preferred stocks - 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.

   Derivatives - 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 foreign currency contracts and certain 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 judgment.

   Level 3 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, bank loans, CMBS and ABS. Corporate bonds, including those that are privately placed are 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. CMBS and 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.

   Both U.S. special revenue and special assessment obligations bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds that are not rated by third party credit rating agencies, but receive an NAIC designation. The primary inputs to the valuation include 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 valued 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 the present value of expected cash flows.

   Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

   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.

NOTES TO FINANCIAL STATEMENTS

Certain investments in common stock of investment companies, which do not have readily determinable fair values, use NAV provided by the issuing corporation and are excluded from the fair value hierarchy.

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

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)	March 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 24,879	$ 25,083	$ 1,237	$ 22,290	$ 1,352	$ -	$ -
LBASS	$ 1,200	$ 1,141	$ -	$ 1,144	$ 56	$ -	$ -
Preferred stocks	$ 146	$ 99	$ -	$ 135	$ 11	$ -	$ -
Unaffiliated common stocks	$ 4,252	$ 4,252	$ 4,008	$ 121	$ 76	$ 47	$ -
Mortgage loans on real estate	$ 425	$ 421	$ -	$ -	$ 425	$ -	$ -
Cash equivalents	$ 388	$ 389	$ 53	$ 335	$ -	$ -	$ -
Short-term investments	$ 658	$ 658	$ -	$ 20	$ -	$ 638	$ -
Derivatives	$ 27	$ 27	$ -	$ 27	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 291	$ 290	$ -	$ -	$ 291	$ -	$ -
Unaffiliated surplus notes	$ 15	$ 15	$ -	$ 15	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 18	$ 19	$ -	$ -	$ 18	$ -	$ -
Securities lending reinvested collateral	$ 10	$ 10	$ -	$ 10	$ -	$ -	$ -

	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds:						
Other than LBASS	$ 26,593	$ 26,462	$ 1,405	$ 23,780	$ 1,408	$ -
LBASS	$ 1,368	$ 1,302	$ -	$ 1,231	$ 137	$ -
Preferred stocks	$ 151	$ 105	$ -	$ 139	$ 12	$ -
Unaffiliated common stocks	$ 3,884	$ 3,884	$ 3,667	$ 117	$ 100	$ -
Mortgage loans on real estate	$ 401	$ 394	$ -	$ -	$ 401	$ -
Cash equivalents	$ 366	$ 366	$ 59	$ 307	$ -	$ -
Short-term investments	$ 368	$ 368	$ -	$ 363	$ 5	$ -
Derivatives	$ 17	$ 18	$ -	$ 17	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 287	$ 287	$ -	$ -	$ 287	$ -
Unaffiliated surplus notes	$ 16	$ 15	$ -	$ 16	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -
Affiliated collateral loans	$ 18	$ 19	$ -	$ -	$ 18	$ -
Securities lending reinvested collateral	$ 25	$ 25	$ -	$ 25	$ -	$ -

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 valued 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 the 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 the 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.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods 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 in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of cash equivalents 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. The fair value of 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 as of December 31, 2017. 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. NAV was determined to be a practical expedient to fair value for the Company's investment in the Short term pool as of March 31, 2018, and is no longer included in Level 2. The fair value of short-term investments in Level 3 is primarily based on non-binding quotes where the inputs have not been corroborated to be market observable.

The fair value of derivatives in Level 2 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.

NOTES TO FINANCIAL STATEMENTS

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 affiliated surplus notes 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 in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

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

(in millions)	March 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 573	$ 573	$ -	$ 573	$ -	$ -	$ -
Derivatives	$ 31	$ 31	$ -	$ 31	$ -	$ -	$ -

	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 583	$ 583	$ -	$ 583	$ -	$ -
Derivatives	$ 20	$ 19	$ 1	$ 19	$ -	$ -

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

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. 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 2018 and 2017.

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A(1) are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the investee or the liquidation of the underlying asset or assets of the investees over the life of these investments, typically 3-7 years. As of March 31, 2018, the Company has no commitments to invest in these investments over their remaining lives.

In the table in Parts B & C, the Company disclosed NAV as a practical expedient to fair value for its investment in the Short term pool. There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at stable NAV and it is not probable the investment in the Short term pool will be sold at an amount different from the stable NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. As of March 31, 2018, the Company did not have commitments to invest in the Short term pool. None of the Company's investments were measured and reported using NAV as a practical expedient to fair value in the Assets page as of March 31, 2018.

22. Events Subsequent

On April 2, 2018, the Company declared an ordinary dividend of $818 million to AIH. The dividend, consisting of bonds with fair values of $401 million and related accrued interest of $2 million and cash of $415 million, was paid by the Company on April 18, 2018.

An evaluation of subsequent events was made through May 11, 2018 for the Quarterly Statement issued on May 14, 2018. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first three months in 2018 and 2017 subject to retrospective rating features was $816 million and $681 million, respectively. These amounts represented 11.2% and 9.8% of total net premiums written in the first three months in 2018 and 2017, respectively.

F. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	March 31, 2018	December 31, 2017
Balance as of January 1	$ 17,102	$ 16,426
Incurred related to:		
Current year	4,706	20,488
Prior years	(52)	(342)
Total incurred	4,654	20,146
Paid related to:		
Current year	2,053	13,173
Prior years	2,792	6,297
Total paid	4,845	19,470
Balance	$ 16,911	$ 17,102

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $351 million and $3.16 billion for the three months ended March 31, 2018 and the year ended December 31, 2017, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

NOTES TO FINANCIAL STATEMENTS

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(52) million and $(343) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2018 and the year ended for the year ended December 31, 2017, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $668 million and $650 million was included as a reduction of loss reserves as of March 31, 2018 and December 31, 2017, respectively.

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.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2018 or 2017.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000899051

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2015

6.4 By what department or departments?
ILLINOIS

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$26,414,975 PLEDGED AS COLLATERAL; $97,076,367 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $22,652,166 ON DEPOSIT WITH STATE AND $1,271,241 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,296,475,372

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,422,866,048	$ 5,502,125,547
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 531,786,585	$ 575,321,888
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,954,652,633	$ 6,077,447,435
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 574,482,399

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 575,402,056

16.3 Total payable for securities lending reported on the liability page. $ 572,550,758

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE STREET- FLOOR 4, CHICAGO, IL 60606

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
108211	ARIEL INVESTMENTS, LLC	5493007TOVD6LN5SJS12	SEC	DS

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

18.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
15876	46-5173660	Aleka Insurance Incorporated	HI	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

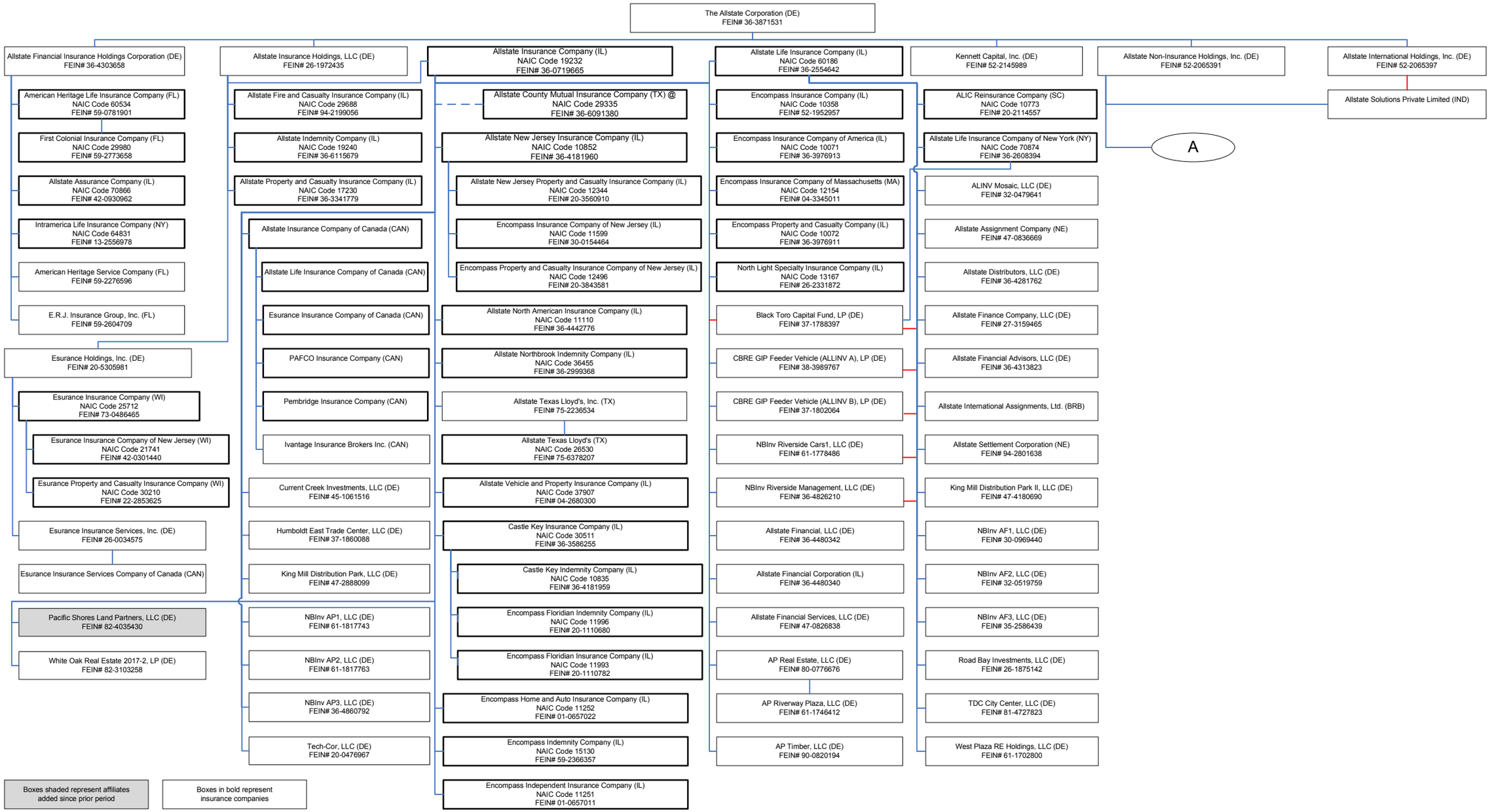
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	22,945,157	23,997,896	10,439,357	11,281,600	34,452,997	31,317,458
2. Alaska AK	L	9,982,849	10,593,099	6,630,149	5,983,263	14,892,264	18,548,974
3. Arizona AZ	L	11,454,882	12,267,717	5,402,489	5,507,072	21,342,445	27,158,265
4. Arkansas AR	L	10,000,356	10,601,341	3,901,272	4,661,141	14,195,834	14,186,972
5. California CA	L	151,802,088	149,774,045	214,671,826	97,337,622	522,943,110	430,830,404
6. Colorado CO	L	17,978,237	18,535,963	7,463,396	9,937,894	32,238,987	30,331,465
7. Connecticut CT	L	31,767,095	33,708,884	15,478,189	14,145,743	67,939,006	67,313,597
8. Delaware DE	L	4,264,016	4,475,919	2,076,563	2,712,707	61,978,671	25,698,999
9. District of Columbia DC	L	3,179,801	3,282,664	1,478,430	1,191,758	3,660,552	3,084,359
10. Florida FL	L	114,750,243	120,999,980	64,854,852	64,054,499	266,131,224	288,005,156
11. Georgia GA	L	53,195,936	54,866,250	28,636,665	32,743,078	85,145,300	96,612,864
12. Hawaii HI	L	24,087,334	22,606,900	12,683,662	13,574,523	30,573,199	32,747,519
13. Idaho ID	L	3,066,450	3,307,036	1,718,584	2,485,044	4,843,326	4,711,260
14. Illinois IL	L	57,148,239	51,402,804	26,712,321	27,255,236	347,497,581	353,345,932
15. Indiana IN	L	14,430,805	15,343,694	7,068,980	7,906,021	20,625,725	21,341,180
16. Iowa IA	L	1,857,475	1,967,266	784,308	671,906	1,431,060	2,743,303
17. Kansas KS	L	4,370,160	4,693,304	1,694,860	2,366,800	4,485,862	4,776,450
18. Kentucky KY	L	16,329,678	17,226,812	7,445,565	7,810,505	24,878,569	28,046,079
19. Louisiana LA	L	60,520,533	67,375,032	25,352,752	49,689,190	85,535,231	116,191,187
20. Maine ME	L	3,279,156	3,650,507	1,389,301	1,357,178	6,424,340	6,393,218
21. Maryland MD	L	62,168,120	63,978,930	43,878,411	36,159,698	191,429,136	185,620,386
22. Massachusetts MA	L	18,441,447	16,620,445	12,779,237	11,688,251	35,417,512	39,339,949
23. Michigan MI	L	17,549,909	20,605,775	25,132,247	29,436,074	2,559,897,497	2,498,573,298
24. Minnesota MN	L	5,463,064	6,042,442	2,767,404	2,160,492	20,529,227	23,456,890
25. Mississippi MS	L	14,904,733	15,914,500	6,635,803	9,252,206	23,101,748	30,587,006
26. Missouri MO	L	6,153,781	6,499,541	3,428,187	3,386,355	11,967,674	12,261,419
27. Montana MT	L	1,404,563	1,437,821	1,671,508	635,428	5,736,174	5,080,467
28. Nebraska NE	L	2,543,145	2,632,033	1,140,499	1,104,636	4,776,312	4,504,575
29. Nevada NV	L	7,898,910	8,215,854	3,736,817	4,340,449	16,381,863	15,623,670
30. New Hampshire NH	L	4,212,621	4,421,683	1,906,084	1,746,274	12,191,385	13,026,166
31. New Jersey NJ	N			6,585,868	7,176,972	632,889,472	612,772,955
32. New Mexico NM	L	7,923,689	8,444,161	3,545,465	4,061,627	25,735,120	36,074,956
33. New York NY	L	243,853,373	269,006,525	156,415,432	149,565,219	978,976,281	1,089,974,004
34. North Carolina NC	L	36,631,294	36,991,703	14,936,215	18,653,330	42,907,436	50,933,555
35. North Dakota ND	L	3,445,511	3,407,550	1,573,745	1,953,060	4,474,607	4,331,996
36. Ohio OH	L	33,639,991	35,428,315	18,326,556	15,841,491	86,428,186	76,089,747
37. Oklahoma OK	L	10,700,145	11,629,217	4,188,500	3,732,452	13,361,321	12,138,767
38. Oregon OR	L	12,621,991	13,247,383	12,020,131	8,949,844	20,788,742	19,866,117
39. Pennsylvania PA	L	60,097,596	65,019,505	43,421,537	40,584,594	319,192,879	339,844,150
40. Rhode Island RI	L	9,338,756	10,045,548	5,193,350	4,232,980	26,361,361	20,159,394
41. South Carolina SC	L	38,156,941	40,062,295	18,033,433	21,609,766	68,083,642	73,265,934
42. South Dakota SD	L	1,528,104	1,323,924	1,093,162	527,416	2,851,683	3,820,045
43. Tennessee TN	L	22,325,738	23,483,277	11,618,556	11,486,430	32,479,315	38,906,831
44. Texas TX	L	20,949,931	21,043,770	63,164,296	11,748,594	95,605,843	45,699,324
45. Utah UT	L	10,293,308	11,179,189	5,497,466	5,687,257	15,051,137	18,891,188
46. Vermont VT	L	1,930,287	2,113,719	683,470	619,221	2,544,577	3,284,582
47. Virginia VA	L	54,343,051	56,898,223	27,472,558	28,193,969	83,117,108	88,364,144
48. Washington WA	L	32,115,785	32,867,673	17,599,189	19,167,228	79,257,217	80,587,768
49. West Virginia WV	L	8,820,287	9,349,626	3,929,443	3,726,256	10,840,596	14,893,343
50. Wisconsin WI	L	2,515,862	2,340,341	2,326,450	1,532,250	32,965,375	30,325,064
51. Wyoming WY	L	1,079,641	1,132,492	482,548	526,733	3,379,984	875,840
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					1,946	2,732
58. Aggregate Other Alien OT	XXX					108,742	226,230
59. Totals	XXX	1,369,462,061	1,432,060,575	967,067,086	822,159,333	7,110,046,378	7,092,787,129
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX					108,742	226,230
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					108,742	226,230

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
Q - Qualified - Qualified or accredited reinsurer.
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile
N - None of the above - Not allowed to write business in the state 5

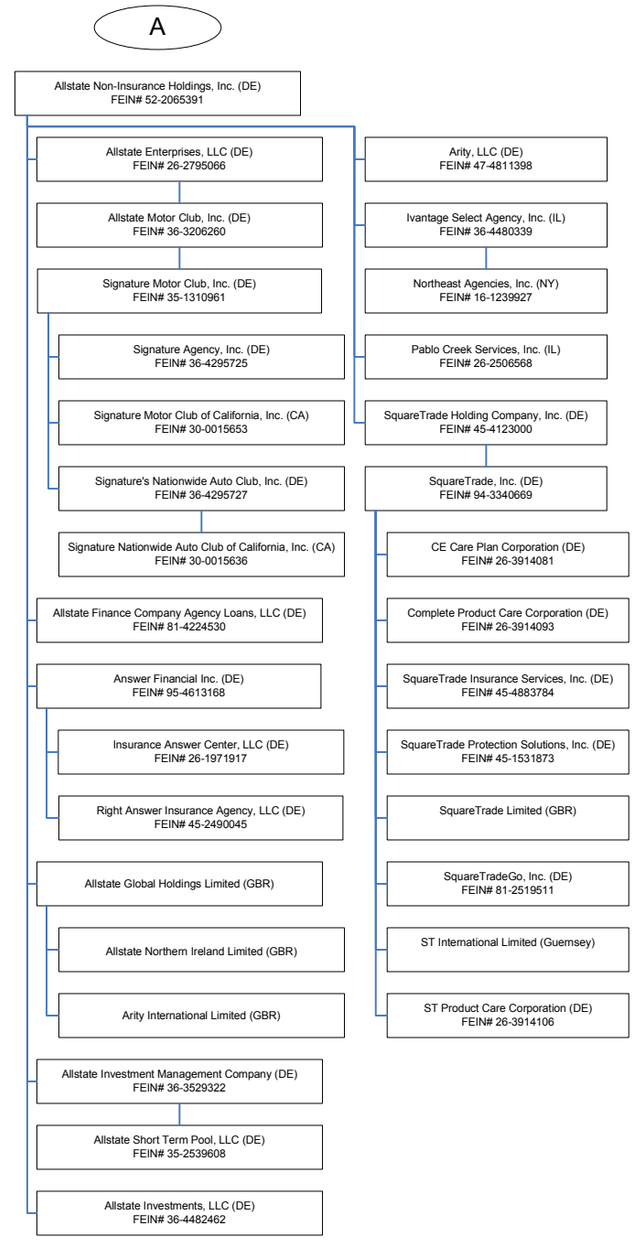
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



@ Denotes company which is affiliated but not owned

STATEMENT AS OF MARCH 31, 2018 OF THE ALLSTATE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	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	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	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	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	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	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings 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	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	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	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	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	
			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	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate 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	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	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	
			36-4826210				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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				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	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							ST International Limited	GGY	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	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	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	224,155	379,180	169.2	248.9
2.	Allied Lines	62,100,590	57,168,235	92.1	14.1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	498,799,177	298,139,471	59.8	47.5
5.	Commercial multiple peril	55,694,059	37,280,602	66.9	59.2
6.	Mortgage guaranty				
8.	Ocean marine	122,683	(32,889)	(26.8)	53.3
9.	Inland marine	13,147,132	3,330,401	25.3	23.5
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	267,462	(2,851)	(1.1)	(0.8)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(248,904)		
17.1	Other liability - occurrence	20,863,878	5,170,436	24.8	86.1
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	157,022	(2,598,773)	(1,655.0)	2,908.6
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	388,540,176	195,517,273	50.3	60.0
19.3,19.4	Commercial auto liability	68,377,421	52,924,919	77.4	60.3
21.	Auto physical damage	376,441,965	128,959,565	34.3	36.1
22.	Aircraft (all perils)				
23.	Fidelity	2,177	(58,906)	(2,705.5)	524.4
24.	Surety	721			
26.	Burglary and theft		1,188		
27.	Boiler and machinery	1,000,131	693,258	69.3	78.6
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	515,498	(7)	0.0	(0.1)
35.	Totals	1,486,254,248	776,622,198	52.3	48.3
	DETAILS OF WRITE-INS				
3401.	Identity theft	515,498	(7)	0.0	(0.1)
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	515,498	(7)	0.0	(0.1)

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	212,396	212,396	222,559
2.	Allied Lines	45,281,292	45,281,292	49,685,560
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	414,012,256	414,012,256	430,194,065
5.	Commercial multiple peril	52,810,305	52,810,305	54,752,226
6.	Mortgage guaranty			
8.	Ocean marine	110,184	110,184	121,212
9.	Inland marine	10,242,503	10,242,503	10,931,531
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	184,107	184,107	200,121
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	19,936,844	19,936,844	19,390,536
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	187,934	187,934	189,266
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	377,471,955	377,471,955	417,976,807
19.3,19.4	Commercial auto liability	69,438,406	69,438,406	58,993,550
21.	Auto physical damage	378,146,673	378,146,673	388,014,035
22.	Aircraft (all perils)			
23.	Fidelity	2,166	2,166	1,967
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	1,014,125	1,014,125	948,468
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	410,916	410,916	438,672
35.	Totals	1,369,462,061	1,369,462,061	1,432,060,575
	DETAILS OF WRITE-INS			
3401.	Identity theft	410,916	410,916	438,672
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	410,916	410,916	438,672

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2015 + Prior	4,681,263	1,709,668	6,390,931	509,136	27,502	536,638	4,393,578	35,937	1,366,210	5,795,724	221,450	(280,020)	(58,570)
2. 2016	2,705,208	690,158	3,395,366	367,461	23,281	390,742	2,430,687	43,506	540,557	3,014,750	92,939	(82,813)	10,125
3. Subtotals 2016 + Prior	7,386,472	2,399,826	9,786,298	876,596	50,783	927,379	6,824,264	79,443	1,906,766	8,810,474	314,389	(362,833)	(48,444)
4. 2017	5,716,740	1,598,678	7,315,418	1,617,708	246,823	1,864,531	3,870,077	284,046	1,293,388	5,447,511	(228,955)	225,579	(3,376)
5. Subtotals 2017 + Prior	13,103,212	3,998,504	17,101,716	2,494,304	297,606	2,791,910	10,694,341	363,489	3,200,155	14,257,985	85,433	(137,254)	(51,820)
6. 2018	XXX	XXX	XXX	XXX	2,052,545	2,052,545	XXX	1,935,246	718,159	2,653,405	XXX	XXX	XXX
7. Totals	13,103,212	3,998,504	17,101,716	2,494,304	2,350,151	4,844,455	10,694,341	2,298,735	3,918,314	16,911,391	85,433	(137,254)	(51,820)
8. Prior Year-End Surplus As Regards Policyholders	17,454,431										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.7	2. (3.4)	3. (0.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	MCCA refund	848,570		848,570	518,433
2505.	OPEB prepaid benefits	96,238,250	96,238,250		
2506.	Advances	25,857,086	25,857,086		
2507.	Accounts receivable from sale of securities	18,598	18,598		
2597.	Summary of remaining write-ins for Line 25 from overflow page	122,962,504	122,113,934	848,570	518,433

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	15,725,264	15,817,950
2505.	Derivative cash	4,145,232	817,895
2506.	Securities lending	588,353	339,468
2507.	Retroactive reinsurance reserve ceded	(5,036,398)	(5,344,358)
2597.	Summary of remaining write-ins for Line 25 from overflow page	15,422,451	11,630,955

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	333,956,725	346,202,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	364,677	16,380,570
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		36,989
5.	Deduct amounts received on disposals		36,989
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	7,225,290	28,626,701
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	327,096,111	333,956,725
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	327,096,111	333,956,725

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	394,213,591	280,368,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	38,000,000	122,690,000
	2.2 Additional investment made after acquisition	15,000,000	
3.	Capitalized deferred interest and other	(62,500)	(314,313)
4.	Accrual of discount	12,351	2,235
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	25,958,728	8,532,607
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	421,204,714	394,213,591
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	421,204,714	394,213,591
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	421,204,714	394,213,591

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,329,277,731	3,661,408,135
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	110,980,117	479,930,482
	2.2 Additional investment made after acquisition	227,162,476	597,554,928
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	31,460,931	245,302,359
6.	Total gain (loss) on disposals	21,791,507	(1,480,827)
7.	Deduct amounts received on disposals	48,691,909	623,688,458
8.	Deduct amortization of premium and depreciation	11,320,046	40,457,280
9.	Total foreign exchange change in book/adjusted carrying value	8,606,022	20,064,758
10.	Deduct current year's other than temporary impairment recognized		9,356,366
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,669,266,829	4,329,277,731
12.	Deduct total nonadmitted amounts	4,350,030	9,048,952
13.	Statement value at end of current period (Line 11 minus Line 12)	4,664,916,799	4,320,228,780

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	37,176,199,839	33,843,869,861
2.	Cost of bonds and stocks acquired	9,521,152,759	27,677,244,950
3.	Accrual of discount	7,671,553	31,074,616
4.	Unrealized valuation increase (decrease)	(30,287,459)	815,356,092
5.	Total gain (loss) on disposals	(27,960,258)	309,865,200
6.	Deduct consideration for bonds and stocks disposed of	10,548,827,941	25,415,713,622
7.	Deduct amortization of premium	32,802,552	125,924,864
8.	Total foreign exchange change in book/adjusted carrying value	16,875,577	93,170,938
9.	Deduct current year's other than temporary impairment recognized	3,481,743	52,743,331
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,537,768	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	36,081,077,544	37,176,199,839
12.	Deduct total nonadmitted amounts	5,913,013	6,284,350
13.	Statement value at end of current period (Line 11 minus Line 12)	36,075,164,530	37,169,915,489

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,979,488,313	15,064,182,613	15,472,419,132	(278,564,590)	14,292,687,203			14,979,488,313
2. NAIC 2 (a)	8,417,958,973	1,525,034,825	1,498,870,588	259,486,534	8,703,609,745			8,417,958,973
3. NAIC 3 (a)	2,705,251,140	358,136,901	792,778,070	46,325,684	2,316,935,655			2,705,251,140
4. NAIC 4 (a)	2,007,369,656	567,268,590	853,354,416	(81,850,545)	1,639,433,285			2,007,369,656
5. NAIC 5 (a)	300,369,956	44,250,421	94,746,155	(14,918,641)	234,955,582			300,369,956
6. NAIC 6 (a)	28,829,176	13,904,738	19,401,763	6,910,625	30,242,776			28,829,176
7. Total Bonds	28,439,267,214	17,572,778,089	18,731,570,124	(62,610,933)	27,217,864,245			28,439,267,214
PREFERRED STOCK								
8. NAIC 1	8,347			(8,347)				8,347
9. NAIC 2	40,267,290	172,977		(284,096)	40,156,172			40,267,290
10. NAIC 3	53,366,876	1,121,144	4,030,781	(6,609,965)	43,847,275			53,366,876
11. NAIC 4			1,175,528	5,019,843	3,844,315			
12. NAIC 5	11,632,500				11,632,500			11,632,500
13. NAIC 6								
14. Total Preferred Stock	105,275,014	1,294,121	5,206,309	(1,882,564)	99,480,262			105,275,014
15. Total Bonds and Preferred Stock	28,544,542,228	17,574,072,210	18,736,776,433	(64,493,497)	27,317,344,508			28,544,542,228

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 615,001,800 ; NAIC 2 $ 378,877,456 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	658,127,822	XXX	658,785,529	322,370	16,103

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	367,906,826	1,559,844,993
2.	Cost of short-term investments acquired	6,543,872,051	23,877,425,731
3.	Accrual of discount	3,370	94,430
4.	Unrealized valuation increase (decrease)		293,815
5.	Total gain (loss) on disposals		(389,795)
6.	Deduct consideration received on disposals	6,253,459,310	25,067,619,307
7.	Deduct amortization of premium	195,115	1,742,736
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		305
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	658,127,822	367,906,826
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	658,127,822	367,906,826

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(8,368,434)
2.	Cost Paid/(Consideration Received) on additions	13,017,577
3.	Unrealized Valuation increase/(decrease)	3,549,691
4.	Total gain (loss) on termination recognized	(1,397,502)
5.	Considerations received/(paid) on terminations	7,311,600
6.	Amortization	(57,263)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,321,925)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(3,889,457)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(3,889,457)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,834,827
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(6,832,564)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(8,142,113)			
	3.12 Section 1, Column 15, prior year	1,599,410	(9,741,523)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year	1,100	(1,100)	(9,742,623)	
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	(8,142,113)			
	3.24 Section 1, Column 19, prior year	1,600,510	(9,742,623)	(9,742,623)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				2,263
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				2,263

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
680665B#2	CDS SINGLE SWAP CDS (OLN) due 06/20/2022, CDSAttached to Cash Security-BANK OF AMERICA CORP	3FE	4,500,000	4,370,296	4,440,606	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(116,994)	(255)	459200-JC-6	BANK OF AMERICA CORP	1FE	4,487,290	4,440,861
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDSAttached to Cash Security-HARTFORD CONN	2FE	4,175,000	4,727,921	4,602,878	05/01/2014	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(6,660)	18,352	416415-HU-4	HARTFORD CONN	1FE	4,734,582	4,584,526
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDSAttached to Cash Security-HARTFORD CONN	2FE	5,825,000	6,663,359	6,506,733	05/01/2014	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(9,293)	25,605	416415-HV-2	HARTFORD CONN	1FE	6,672,652	6,481,128
9999999 - Totals				15,761,576	15,550,217	XXX	XXX	XXX	(132,948)	43,702	XXX	XXX	XXX	15,894,524	15,506,515

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To 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
1. Beginning Inventory	10	64,016,240							10	64,016,240
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	7	48,202,242							7	48,202,242
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	52,422	XXX		XXX		XXX		XXX	52,422
7. Ending Inventory	3	15,761,577							3	15,761,577

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	(3,889,457)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(8,139,849)	
3.	Total (Line 1 plus Line 2)		(12,029,306)
4.	Part D, Section 1, Column 5	26,803,332	
5.	Part D, Section 1, Column 6	(38,832,638)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(3,712,807)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(3,712,807)
10.	Part D, Section 1, Column 8	26,845,026	
11.	Part D, Section 1, Column 9	(30,557,833)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	15,899,154	
14.	Part B, Section 1, Column 20	7,769,300	
15.	Part D, Section 1, Column 11	23,668,454	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	365,891,189	295,121,192
2.	Cost of cash equivalents acquired	3,313,120,189	10,537,597,966
3.	Accrual of discount	1,517,658	2,968,050
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(4,952)	(33,655)
6.	Deduct consideration received on disposals	3,291,995,702	10,469,756,063
7.	Deduct amortization of premium		6,300
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+5-6-7+8-9)	388,528,382	365,891,189
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	388,528,382	365,891,189

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				50,617
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				227,943
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				93,381
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				55,636
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				(62,901)
0199999. Acquired by Purchase								364,677
0399999 - Totals								364,677

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400003	HOUSTON	TX		03/28/2018	4.640	13,500,000		16,370,000
123626	SANTEE	CA		03/22/2018	4.250	24,500,000	15,000,000	60,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						38,000,000	15,000,000	77,270,000
0899999. Total Mortgages in good standing						38,000,000	15,000,000	77,270,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						38,000,000	15,000,000	77,270,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123296	SANTEE	CA		07/28/2011	03/22/2018	24,500,000							24,500,000	24,500,000			
0199999. Mortgages closed by repayment						24,500,000							24,500,000	24,500,000			
123333	CLEVELAND	OH		09/30/2011		97,599							97,599	97,599			
123346	WINSTON SALEM	NC		10/13/2011		161,148							161,148	161,148			
123351	AUSTIN	TX		11/16/2011		77,382							77,382	77,382			
123359	BURLINGAME	CA		11/04/2011		146,198							146,198	146,198			
123370	MARLTON	NJ		02/23/2012		86,174							86,174	86,174			
123371	STOUGHTON	MA		02/03/2012		51,276							51,276	51,276			
123525	EDINA	MN		04/10/2015		279,048							279,048	279,048			
123580	LAKEWOOD	CO		10/31/2016		147,535							147,535	147,535			
123600	SEATTLE	WA		06/30/2017		412,368							412,368	412,368			
0299999. Mortgages with partial repayments						1,458,728							1,458,728	1,458,728			
0599999 - Totals						25,958,728							25,958,728	25,958,728			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5S	02/14/2011	2		108,833		1,473,194	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									108,833		1,473,194	XXX
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		10,224		2,239,661	0.210
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			1,374,056		6,860,037	0.700
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011			135,224		1,030,000	1.080
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		110,982		3,246,080	0.410
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/01/2006	3		3,768		209,599	0.160
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		992,000		12,610,800	0.980
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		14,606		605,513	0.360
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007			64,800		195,603	0.160
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			196,425		613,420	0.570
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		10,524		656,620	0.410
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		3,912,450		27,168,018	1.130
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		93,472		6,682,326	0.820
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016			6,589,943		20,921,678	0.550
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		26,077		721,661	0.120
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		729,536		11,669,659	0.910
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		5,177		1,182,644	0.120
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		2,402			0.710
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		7,016,479		17,110,122	1.160
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		72,413		1,117,556	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		51,083		5,286,702	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		28,768		1,042,869	0.470
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		32,184		1,111,477	0.910
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3		1,408,712		3,678,036	0.360
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		2,695,974		28,563,097	0.330
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		1,845,243		10,153,160	0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			323,202		3,884,576	0.650
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		15,792		56,922	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		165,908		1,365,876	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		1,292,504		4,459,202	0.410
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		172,679		2,273,988	0.400
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,566,029		23,620,222	0.850
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013			999,377		3,021,746	11.350
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		2,582,735		12,895,864	2.110
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			2,789,500		9,034,403	2.760
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED	Mumbai	IND	Siguler Guff		06/30/2010			211,000		5,983,608	8.790
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		126,021		20,591,490	3.260
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			292,480		8,218,054	3.700
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		3,460,356		2,875,421	10.500
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait		04/02/2007			19,808		1,197,903	2.200
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		21,376		26,503	1.540
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015			215,026		8,391,756	7.500
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			82,810		2,751,005	6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		583,655		6,909,981	5.250
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		112,075		10,047,213	7.130
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3	6,465,305	4,993,835		35,373,427	3.330
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS		06/26/2015	3		1,692,598		4,895,027	1.240
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015			1,935,000		13,330,000	2.940
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			726,265		23,778,189	2.770
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		122,601		2,814,257	1.730
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012			1,768,603		557,460	13.050
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014			7,342,813		4,161,971	12.790
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	1,870,235			24,729,765	0.340
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		13,751		59,182	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		17,424		355,078	1.450
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016			482,660		25,946,342	10.430
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013			142,025		689,883	0.150
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3		3,555,485		17,285,819	6.900
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			4,358,875		142,346	2.920
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		1,095		1,691,529	2.160
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3		1,297,530			11.030
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		1,007,164		9,083,619	0.990

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011			104,095		3,552,857	3.280
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014			2,446,901		3,955,160	1.630
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			220,011		5,941,800	2.330
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		11/07/2017	3		1,984			6.450
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		10,602		1,124,738	1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		57,168		2,992,506	2.370
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		11,644		118,250	1.900
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		147,012		1,676,092	4.580
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		3,351,112		4,244,105	2.560
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		94,431		10,979,096	2.430
000000-00-0	SUNSTONE PARTNERS I LP	PALO ALTO	CA	Sunstone Partners		01/13/2016			138,126		14,157,879	6.140
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		306,830		782,381	0.250
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		6,998		1,126,061	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		185,111		8,124,456	1.710
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014			38,200,000			17.160
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT		10/01/2014			37,500,000			27.860
000000-00-0	BOPA1 LP	NEW YORK	NY	BLACKROCK		07/21/2016			2,303,199		81,686,305	66.500
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP		03/01/2017	3		1,631,412		10,211,309	12.900
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018		4,311,323			30,688,677	36.340
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			249,916		18,814,833	31.930
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		249,637		5,199,422	2.310
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			723,891		3,438,068	39.720
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			3,136,652		50,328,317	99.010
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3	5,809,803			8,349,550	28.000
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3		2,216,342		30,235,331	3.560
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		2,144,448		12,192,305	1.810
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3		66,111		734,819	1.940
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		967,998		4,693,174	74.990
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016			261,089		2,279,187	5.000
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		4,542,598		15,572,258	17.500
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		1,658,597		1,817,794	5.710
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			166,482		1,796,955	2.610
1599999. Joint Venture Interests - Common Stock - Unaffiliated								18,456,665	175,027,148		793,989,648	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			30,608		2,970,494	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			1,924,579		13,032,584	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			10,739		1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			110,335		7,563,405	0.380
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			1,236		215,913	1.960
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,505			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			10,920		2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			12,523		2,069,069	1.120
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			39,456		652,040	2.470
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CBRE GLOBAL INVESTORS		07/15/2011					900,294	19.250
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS		12/11/2007			13,142			3.530
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS		07/13/2016			8,137,432		7,672,802	11.300
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		07/25/2017			1,625,000		5,999,533	65.000
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			2,992,500		38,666,495	13.460
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			254,052		959,729	4.660
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017			3,887,832		13,477,236	8.580
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015			591,988		659,102	16.800
000000-00-0	ML-AI VENTURE 3, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		07/22/2016			100,450		300,000	49.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			85,884		9,853,707	9.850
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			501,320		295,711	12.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			22,111			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			3,559,458		34,210,527	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,589			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			10,059			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated									23,934,719		143,006,771	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			1,096,204		7,383,441	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			1,096,204		7,383,441	51.000
000000-00-0	Humboldt East Trade Center LLC	Hazle Township	GA	CB Richard Ellis		07/13/2017			4,257,012		10,090,960	95.000
000000-00-0	Pacific Shores Land Partners LLC	Huntington Beach	CA	Pacific Shores Manager LLC		02/13/2018		33,707,700			392,300	90.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1899999. Joint Venture Interests - Real Estate - Affiliated								33,707,700	6,449,420		25,250,141	XXX
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			18,200,000		27,440,000	56.000
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	Crayhill Capital Management LP		01/29/2018	3	7,244,035			4,422,865	49.850
2199999. Joint Venture Interests - Other - Unaffiliated								7,244,035	18,200,000		31,862,865	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016			3,232,797			55.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			68,750			55.000
2299999. Joint Venture Interests - Other - Affiliated									3,301,547			XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP	Palm Beach	FL	Alliant Capital		12/21/2011			1			12.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	IRVINE	CA	WNC & ASSOCIATES		03/29/2018		15,000,000				11.110
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								15,000,000	1			XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		140,809		14,058,174	4.760
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018		15,571,716			18,911,787	9.330
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018		21,000,000				0.660
4299999. Any Other Class of Assets - Unaffiliated								36,571,716	140,809		32,969,960	XXX
4499999. Total - Unaffiliated								77,272,417	217,411,509		1,003,302,437	XXX
4599999. Total - Affiliated								33,707,700	9,750,967		25,250,141	XXX
4699999 - Totals								110,980,117	227,162,476		1,028,552,579	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/29/2018	232,075							232,075	208,704	(23,370)		(23,370)	
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	02/12/2018	689,739							689,739	689,739				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							921,813							921,813	898,443	(23,370)		(23,370)	
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	03/28/2018	1,171,487							1,171,487	1,171,487				
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	02/06/2018	1,211,765							1,211,765	1,186,765	(25,000)		(25,000)	
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	01/31/2018	365,652							365,652	365,652				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group	04/18/2007	02/02/2018	9,670							9,670	9,670				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	03/09/2018	68,194							68,194	68,194				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	01/15/2018	3,747							3,747	1,463	(2,284)		(2,284)	
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	03/30/2018	1,581,983							1,581,983	1,581,983				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	01/31/2018	77,994							77,994	77,994				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	02/13/2018	79,200							79,200	79,200				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	03/29/2018	24,423							24,423	24,423				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	03/28/2018	50,258							50,258	50,258				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	03/15/2018	1,859,425							1,859,425	1,859,425				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	03/05/2018	143,264							143,264	143,264				
000000-00-0	ADVENT INTERNATIONAL GPE III LP	Boston	MA	Advent International	03/19/1997	03/27/2018		(902,352)				(902,352)		(902,352)			902,352	902,352	
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	02/02/2018	1,102,400							1,102,400	1,102,400				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	02/16/2018	1,539,198							1,539,198	1,539,198				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	03/06/2018	298,214							298,214	298,214				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	04/21/2017	01/31/2018	98,594							98,594	98,594				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	01/18/2018	28,987							28,987	28,987				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	03/29/2018	186,814							186,814	186,814				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	03/29/2018	66,873							66,873	66,873				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	03/05/2018	751,901							751,901	751,901				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	01/26/2018	558,376							558,376	558,376				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	02/28/2018	438,437							438,437	438,437				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	02/13/2018	958							958	5,592		4,634	4,634	
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	03/13/2018	679,454							679,454	679,454				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS	05/03/2016	02/14/2018	773,120							773,120	773,120				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	01/23/2018	531,566							531,566	531,566				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	03/08/2018	15,792							15,792	15,792				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	03/14/2018	20,152							20,152	20,152				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	01/22/2018	435,257							435,257	435,257				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	03/07/2018	20,255							20,255	20,255				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	02/26/2018	439,302							439,302	439,302				
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	03/23/2018	3,556,858							3,556,858	3,556,858				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/16/2018	90,077							90,077	90,077				
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	01/26/2018	839,095							839,095	839,095				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	03/09/2018	596,853							596,853	595,622	(1,231)		(1,231)	
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	03/27/2018								180,620	182,401	1,782		1,782	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	03/22/2018	321,188							321,188	147,790	(173,398)		(173,398)	
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	01/11/2018	2,392							2,392	2,392				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	02/27/2018	2,668,626							2,668,626	2,668,626				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	02/16/2018	176,934							176,934	176,934				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	01/11/2018	513,999							513,999	513,999				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	03/29/2018	136,407							136,407	136,407				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	02/14/2018	32,130							32,130	32,130				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	01/08/2018	31,395							31,395	9,914	(21,481)		(21,481)	
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	03/28/2018	700,083							700,083	700,083				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	01/16/2018	20,714							20,714	20,714				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	03/30/2018	1,359,120							1,359,120	1,359,120				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	02/05/2018	767,093							767,093	767,093				
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	01/01/2018	198,280	959,471				959,471		1,157,751	185,400		(972,351)	(972,351)	
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	02/08/2018	9,298							9,298	9,298				
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	03/19/2018	32,856							32,856	32,856				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	03/28/2018	526							526	526				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	02/28/2018	9,168,550							9,168,550	9,168,550				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	02/21/2018	173,402							173,402	173,402				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	03/06/2018	65,495							65,495	65,495				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	03/28/2018	216,163							216,163	216,163				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	01/31/2018	185,212							185,212	185,212				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	03/13/2018	86,837							86,837	86,837				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/26/2018	121,791							121,791	121,791				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/27/2018	473,649							473,649	473,649				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	03/26/2018	1,090,938							1,090,938	1,090,938				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							38,268,675	57,119				57,119		38,506,414	38,219,436	(221,613)	(65,365)	(286,978)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	02/28/2018	960,911							960,911	887,581	(73,329)		(73,329)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	03/02/2018	31,013							31,013	31,013				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	03/09/2018	1,236							1,236	1,236				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	01/31/2018	291,517							291,517	291,517				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	03/23/2018	24,272							24,272	24,272				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BRA	Brazilian Capital	12/22/2011	02/19/2018	500,000							500,000	500,000				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	03/09/2018	706,818							706,818	706,818				
000000-00-0	DEASIL LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	03/07/2018	919,308							919,308	919,308				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	03/29/2018	339,060							339,060	339,060				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	03/23/2018	274,300							274,300	274,300				
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	03/13/2018	144,098							144,098	144,098				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	01/03/2018	17,500							17,500	17,500				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	03/26/2018	1,954	(1,425,598)				(1,425,598)		(1,423,644)			1,423,644	1,423,644	
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	03/26/2018		(14,867,585)				(14,867,585)		(14,867,585)			14,867,585	14,867,585	
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	03/27/2018	1,219	(5,885,075)				(5,885,075)		(5,883,856)			5,883,856	5,883,856	
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	01/16/2018	149,864							149,864	149,864				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	03/05/2018	207,578							207,578	207,578				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	01/18/2018	346,130							346,130	346,130				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	02/09/2018	691,203							691,203	691,203				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	02/09/2018	63,681							63,681	63,681				
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	01/04/2018	501,320							501,320	501,320				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	02/01/2018	499,170							499,170	499,170				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	03/15/2018	678,082							678,082	678,082				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							7,350,233	(22,178,258)				(22,178,258)		(14,828,025)	7,273,730	(73,329)	22,175,085	22,101,756	
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	03/31/2018	531,000							531,000	531,000				
000000-00-0	King Mill Distribution Park, LLC	McDonough	GA	SVF Distribution McDonough, LLC	02/09/2015	02/21/2018													455,215
1899999. Joint Venture Interests - Real Estate - Affiliated							531,000							531,000	531,000				455,215
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	02/28/2018	1,680,000							1,680,000	1,680,000				
2199999. Joint Venture Interests - Other - Unaffiliated							1,680,000							1,680,000	1,680,000				
000000-00-0	COMMREINVEST V LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	01/17/2018									100		100	100	
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	01/29/2018	89,200							89,200	89,200				
4299999. Any Other Class of Assets - Unaffiliated							89,200							89,200	89,300		100	100	
4499999. Total - Unaffiliated							48,309,921	(22,121,139)				(22,121,139)		26,369,401	48,160,908	(318,313)	22,109,820	21,791,507	
4599999. Total - Affiliated							531,000							531,000	531,000				455,215
4699999 - Totals							48,840,921	(22,121,139)				(22,121,139)		26,900,402	48,691,909	(318,313)	22,109,820	21,791,507	455,215

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-RZ-3	TREASURY BOND		02/08/2018	Various		491,046,650	511,500,000	2,804,107	1
912810-SA-7	TREASURY BOND		03/21/2018	Various		251,521,953	258,000,000	444,033	1
912828-3F-5	TREASURY NOTE		02/16/2018	Various		101,291,035	105,500,000	513,491	1
912828-3P-3	TREASURY NOTE		02/08/2018	JPMORGAN CHASE & CO.		87,131,250	90,000,000	240,539	1
912828-3S-7	TREASURY NOTE		02/23/2018	Various		201,182,422	202,000,000	209,061	1
912828-3U-2	TREASURY NOTE		02/23/2018	Various		434,904,801	439,797,000	420,976	1
912828-3V-0	TREASURY NOTE		02/16/2018	Various		368,407,148	372,000,000	23,688	1
912828-3W-8	TREASURY NOTE		03/26/2018	Various		124,964,120	126,270,000	193,131	1
912828-3X-6	TREASURY NOTE		02/27/2018	Various		627,245,625	629,000,000	173,785	1
912828-3Y-4	TREASURY NOTE		03/28/2018	Various		146,180,961	146,200,000	44,927	1
912828-3Z-1	TREASURY NOTE		03/19/2018	Various		108,597,617	109,000,000	16,088	1
912828-4B-3	TREASURY NOTE		03/22/2018	CITIGROUP GLOBAL MARKETS		188,688,924	188,999,000	97,581	1
912828-4D-9	TREASURY NOTE		03/29/2018	JPMORGAN CHASE & CO.		4,981,641	5,000,000	683	1
912828-N3-0	TREASURY NOTE		02/06/2018	Various		87,372,705	88,750,000	151,817	1
912828-4A-5	WI TREASURY NOTE		03/28/2018	Various		364,603,743	364,643,000	159,451	1
0599999. Subtotal - Bonds - U.S. Governments						3,588,120,594	3,636,659,000	5,493,356	XXX
105756-BY-5	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D	01/18/2018	HSBC SECURITIES, INC.		10,356,326	10,320,000	245,100	3FE
1099999. Subtotal - Bonds - All Other Governments						10,356,326	10,320,000	245,100	XXX
13063D-FH-6	CALIFORNIA ST		03/07/2018	MORGAN STANLEY		9,203,600	8,000,000		1FE
161681-SG-7	CHASKA MINN INDPT SCH DIST NO		02/22/2018	CITIGROUP GLOBAL MARKETS		4,397,903	4,135,000	14,358	1FE
161681-SQ-5	CHASKA MINN INDPT SCH DIST NO		02/22/2018	CITIGROUP GLOBAL MARKETS		4,674,809	4,475,000	12,431	1FE
170016-ZZ-5	CHIPPEWA VALLEY MICH SCHS		02/22/2018	PNC CAPITAL MARKETS LLC		2,449,976	2,155,000	34,420	1FE
20772K-AY-5	CONNECTICUT ST		03/29/2018	LOOP CAPITAL MARKETS		3,638,310	3,250,000		1FE
20772K-BA-6	CONNECTICUT ST		03/29/2018	LOOP CAPITAL MARKETS		4,858,788	4,375,000		1FE
20772K-BB-4	CONNECTICUT ST		03/29/2018	LOOP CAPITAL MARKETS		6,088,775	5,500,000		1FE
239019-P7-1	DAVIS CNTY UTAH SCH DIST		02/14/2018	WELLS FARGO		2,291,140	2,000,000	20,833	1FE
373384-3W-4	GEORGIA ST		02/13/2018	WELLS FARGO		5,640,592	5,030,000	9,781	1FE
373384-6A-9	GEORGIA STATE OF		02/13/2018	RBC DOMINION SECURITIES		8,513,413	7,450,000	45,528	1FE
418542-PT-7	HASTINGS MINN INDPT SCH DIST N		03/07/2018	RBC DOMINION SECURITIES		611,920	1,000,000		1FE
418542-PU-4	HASTINGS MINN INDPT SCH DIST N		03/07/2018	RBC DOMINION SECURITIES		586,300	1,000,000		1FE
418542-PV-2	HASTINGS MINN INDPT SCH DIST N		03/07/2018	RBC DOMINION SECURITIES		874,099	1,560,000		1FE
418542-PW-0	HASTINGS MINN INDPT SCH DIST N		03/07/2018	RBC DOMINION SECURITIES		2,501,743	4,685,000		1FE
419792-HQ-2	HAWAII ST		01/31/2018	RBC DOMINION SECURITIES		7,897,026	6,885,000	115,706	1FE
419792-VV-5	HAWAII ST		01/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,140,310	1,000,000		1FE
444240-SR-7	HUDSONVILLE MICH PUB SCHS		02/14/2018	STIFEL CAPITAL MARKETS		544,606	520,000		1FE
48068T-BM-5	JOPLIN MO SCHS		03/20/2018	CITIGROUP GLOBAL MARKETS		1,427,224	1,215,000	3,544	1FE
569187-ED-5	MARION CNTY ORE SCH DIST NO 15		02/07/2018	PIPER JAFFRAY INC.		185,977	170,000		1FE
569187-EE-3	MARION CNTY ORE SCH DIST NO 15		02/07/2018	PIPER JAFFRAY INC.		272,981	235,000		1FE
569187-EF-0	MARION CNTY ORE SCH DIST NO 15		02/07/2018	PIPER JAFFRAY INC.		264,184	225,000		1FE
572546-HZ-5	MARSHALL MINN INDPT SCH DIST N		02/26/2018	MORGAN STANLEY		2,193,513	2,100,000	6,300	1FE
574193-MR-6	MARYLAND ST		02/13/2018	WELLS FARGO		5,747,150	5,000,000	51,389	1FE
574193-PA-0	MARYLAND ST		02/13/2018	WELLS FARGO		9,070,560	8,000,000	15,556	1FE
574193-PJ-1	MARYLAND ST		02/13/2018	WELLS FARGO		17,291,700	15,000,000	29,167	1FE
57582P-AD-2	MASSACHUSETTS ST		02/20/2018	JANNEY MONTGOMERY SCOTT LLC		6,113,727	5,270,000	131,421	1FE
57582P-Q7-8	MASSACHUSETTS ST		02/20/2018	STIFEL CAPITAL MARKETS		2,293,420	2,000,000	5,833	1FE
605580-7D-5	MISSISSIPPI ST		02/23/2018	PIPER JAFFRAY INC.		11,120,700	10,000,000	201,389	1FE
70914P-TE-2	PA ST-FIRST SER-REF		02/21/2018	MORGAN STANLEY		8,615,675	7,750,000	55,972	1FE
709141-W2-7	PENNSYLVANIA ST		02/15/2018	WELLS FARGO		10,515,055	10,005,000	73,196	1FE
71915P-BV-0	PHOENIX TALENT SCH DIST NO 004		03/07/2018	PIPER JAFFRAY INC.		676,897	1,300,000		1FE
917542-TY-8	UTAH ST		02/15/2018	WELLS FARGO		7,541,048	6,435,000	43,794	1FE
917542-UX-8	UTAH ST		02/13/2018	JPMORGAN CHASE & CO.		4,734,221	4,275,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						153,977,341	142,000,000	870,616	XXX
05914F-P3-8	BALTIMORE CNTY MD		03/01/2018	CITIGROUP GLOBAL MARKETS		4,549,334	4,160,000		1FE
05914F-P4-6	BALTIMORE CNTY MD		03/01/2018	CITIGROUP GLOBAL MARKETS		4,885,922	4,370,000		1FE
067167-XN-1	BARBERS HILL TEX INDPT SCH DIS		03/29/2018	PIPER JAFFRAY INC.		1,265,863	1,175,000	3,003	1FE
067167-XP-6	BARBERS HILL TEX INDPT SCH DIS		03/29/2018	PIPER JAFFRAY INC.		1,071,200	1,000,000	2,556	1FE
067167-XQ-4	BARBERS HILL TEX INDPT SCH DIS		03/29/2018	PIPER JAFFRAY INC.		1,600,275	1,500,000	3,833	1FE
117497-CJ-4	BRYAN CNTY GA SCH DIST		03/23/2018	RAYMOND JAMES & ASSOCIATES, INC.		855,344	800,000		1FE
117497-CK-1	BRYAN CNTY GA SCH DIST		03/23/2018	RAYMOND JAMES & ASSOCIATES, INC.		479,430	450,000		1FE
117497-CM-7	BRYAN CNTY GA SCH DIST		03/23/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,321,425	1,250,000		1FE
153300-VP-0	CENTRAL DAUPHIN PA SCH DIST		03/23/2018	RBC DOMINION SECURITIES		635,238	600,000		1FE
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST		03/23/2018	RBC DOMINION SECURITIES		765,462	725,000		1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
153300-VR-6	CENTRAL DAUPHIN PA SCH DIST		03/23/2018	RBC DOMINION SECURITIES		525,720	500,000		1FE
153300-VS-4	CENTRAL DAUPHIN PA SCH DIST		03/23/2018	RBC DOMINION SECURITIES		523,190	500,000		1FE
153300-VT-2	CENTRAL DAUPHIN PA SCH DIST		03/23/2018	RBC DOMINION SECURITIES		834,216	800,000		1FE
178890-LS-6	CLACKAMAS CNTY ORE		02/23/2018	RBC DOMINION SECURITIES		1,963,144	1,780,000	2,719	1FE
178890-LU-1	CLACKAMAS CNTY ORE		02/23/2018	RBC DOMINION SECURITIES		3,154,030	2,750,000	4,201	1FE
213185-LD-1	COOK CNTY ILL		01/19/2018	LOOP CAPITAL MARKETS		263,923	250,000		1FE
213185-LE-9	COOK CNTY ILL		01/19/2018	LOOP CAPITAL MARKETS		1,622,265	1,500,000		1FE
213185-LF-6	COOK CNTY ILL		01/19/2018	LOOP CAPITAL MARKETS		552,145	500,000		1FE
249174-WD-1	DENVER COLO CITY & CNTY SCH DI		01/19/2018	STIFEL CAPITAL MARKETS		3,563,897	2,900,000		1FE
378280-UQ-2	GLENDALE ARIZ		03/21/2018	WELLS FARGO		781,407	660,000		1FE
378280-UR-0	GLENDALE ARIZ		03/21/2018	WELLS FARGO		772,304	655,000		1FE
378280-US-8	GLENDALE ARIZ		03/21/2018	WELLS FARGO		845,467	720,000		1FE
378280-UT-6	GLENDALE ARIZ		03/21/2018	WELLS FARGO		889,512	760,000		1FE
378280-UV-1	GLENDALE ARIZ		03/21/2018	WELLS FARGO		975,920	840,000		1FE
378280-UX-7	GLENDALE ARIZ		03/21/2018	WELLS FARGO		1,062,756	920,000		1FE
386448-DW-1	GRAND RIVER HOSP DIST COLO		01/12/2018	BAUM, GEORGE K. & COMPANY		184,854	175,000		1FE
386448-DX-9	GRAND RIVER HOSP DIST COLO		01/12/2018	BAUM, GEORGE K. & COMPANY		378,816	350,000		1FE
386448-DZ-4	GRAND RIVER HOSP DIST COLO		01/12/2018	BAUM, GEORGE K. & COMPANY		1,617,015	1,435,000		1FE
386448-EC-4	GRAND RIVER HOSP DIST COLO		01/12/2018	BAUM, GEORGE K. & COMPANY		1,168,780	1,000,000		1FE
406018-HM-6	HALL CNTY GA SCH DIST		02/13/2018	STEPHENS, INC.		1,290,760	1,220,000		1FE
406018-HN-4	HALL CNTY GA SCH DIST		02/13/2018	STEPHENS, INC.		1,305,732	1,200,000		1FE
406018-HQ-7	HALL CNTY GA SCH DIST		02/13/2018	STEPHENS, INC.		1,381,856	1,240,000		1FE
444240-SS-5	HUDSONVILLE MICH PUB SCHS		02/14/2018	STIFEL CAPITAL MARKETS		815,149	745,000		1FE
444240-ST-3	HUDSONVILLE MICH PUB SCHS		02/14/2018	STIFEL CAPITAL MARKETS		670,038	600,000		1FE
472736-P9-2	JEFFERSON CNTY COLO SCH DIST NO R-		02/22/2018	STIFEL CAPITAL MARKETS		1,455,557	1,225,000	12,684	1FE
480102-CV-2	JONES CNTY GA SCH DIST		02/14/2018	RAYMOND JAMES & ASSOCIATES, INC.		428,844	400,000		1FE
480102-CW-0	JONES CNTY GA SCH DIST		02/14/2018	RAYMOND JAMES & ASSOCIATES, INC.		379,981	350,000		1FE
480102-CY-6	JONES CNTY GA SCH DIST		02/14/2018	RAYMOND JAMES & ASSOCIATES, INC.		233,260	200,000		1FE
56674M-CB-2	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		756,275	650,000		1FE
56674M-CC-0	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		464,000	400,000		1FE
56674M-CD-8	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		526,790	500,000		1FE
56674M-CE-6	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		419,488	400,000		1FE
56674M-CF-3	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		522,745	500,000		1FE
56674M-CG-1	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		625,362	600,000		1FE
56674M-CH-9	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		942,002	825,000		1FE
56674M-CJ-5	MARICOPA CNTY ARIZ ELEM SCH DI		03/21/2018	STIFEL CAPITAL MARKETS		684,066	600,000		1FE
566897-WC-4	MARICOPA CNTY ARIZ SCH DIST NO		03/01/2018	RBC DOMINION SECURITIES		716,060	650,000		1FE
566897-WD-2	MARICOPA CNTY ARIZ SCH DIST NO		03/01/2018	RBC DOMINION SECURITIES		932,596	830,000		1FE
566897-WE-0	MARICOPA CNTY ARIZ SCH DIST NO		03/01/2018	RBC DOMINION SECURITIES		571,220	500,000		1FE
566897-WF-7	MARICOPA CNTY ARIZ SCH DIST NO		03/01/2018	RBC DOMINION SECURITIES		1,447,700	1,250,000		1FE
567373-E2-7	MARICOPA CNTY ARIZ UNI SCH DIS		03/09/2018	RBC DOMINION SECURITIES		5,509,850	5,000,000		1FE
567373-E3-5	MARICOPA CNTY ARIZ UNI SCH DIS		03/09/2018	RBC DOMINION SECURITIES		4,681,668	4,165,000		1FE
567373-E4-3	MARICOPA CNTY ARIZ UNI SCH DIS		03/09/2018	RBC DOMINION SECURITIES		2,601,508	2,275,000		1FE
567430-QA-4	MARICOPA CNTY ARIZ UNI SCH DIS		02/23/2018	STIFEL CAPITAL MARKETS		206,304	200,000		1FE
567430-QB-2	MARICOPA CNTY ARIZ UNI SCH DIS		02/23/2018	STIFEL CAPITAL MARKETS		187,978	175,000		1FE
567430-QC-0	MARICOPA CNTY ARIZ UNI SCH DIS		02/23/2018	STIFEL CAPITAL MARKETS		247,469	225,000		1FE
567430-QD-8	MARICOPA CNTY ARIZ UNI SCH DIS		02/23/2018	STIFEL CAPITAL MARKETS		347,202	300,000		1FE
567438-TR-7	MARICOPA CNTY ARIZ UNI SCH DIS		02/22/2018	RBC DOMINION SECURITIES		330,537	300,000		1FE
567438-TS-5	MARICOPA CNTY ARIZ UNI SCH DIS		02/22/2018	RBC DOMINION SECURITIES		676,669	625,000		1FE
567438-TT-3	MARICOPA CNTY ARIZ UNI SCH DIS		02/22/2018	RBC DOMINION SECURITIES		571,180	500,000		1FE
567438-TU-0	MARICOPA CNTY ARIZ UNI SCH DIS		02/22/2018	RBC DOMINION SECURITIES		1,737,645	1,500,000		1FE
590621-KV-9	MESA CNTY COLO VY SCH DIST NO		02/01/2018	RBC DOMINION SECURITIES		1,822,744	1,540,000		1FE
590621-KW-7	MESA CNTY COLO VY SCH DIST NO		02/01/2018	RBC DOMINION SECURITIES		2,413,500	2,000,000		1FE
590621-KY-3	MESA CNTY COLO VY SCH DIST NO		02/01/2018	RBC DOMINION SECURITIES		2,402,120	2,000,000		1FE
60534W-SQ-2	MISSISSIPPI DEV BK SPL OBLIG		01/26/2018	CREWS & ASSOC.		710,693	645,000		1FE
60534W-SR-0	MISSISSIPPI DEV BK SPL OBLIG		01/26/2018	CREWS & ASSOC.		331,428	300,000		1FE
659155-GT-6	NORTH EAST INDPT SCH DIST TEX		03/08/2018	PIPER JAFFRAY INC.		6,104,396	5,330,000	30,351	1FE
680616-J5-9	OLENTANGY LOC SCH DIST OHIO		03/21/2018	STIFEL CAPITAL MARKETS		723,619	610,000		1FE
680616-J6-7	OLENTANGY LOC SCH DIST OHIO		03/21/2018	STIFEL CAPITAL MARKETS		338,420	315,000		1FE
680616-J7-5	OLENTANGY LOC SCH DIST OHIO		03/21/2018	STIFEL CAPITAL MARKETS		667,713	625,000		1FE
680616-J8-3	OLENTANGY LOC SCH DIST OHIO		03/21/2018	STIFEL CAPITAL MARKETS		1,063,210	1,000,000		1FE
680616-J9-1	OLENTANGY LOC SCH DIST OHIO		03/21/2018	STIFEL CAPITAL MARKETS		846,496	800,000		1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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680616-K2-4	OLENTANGY LOC SCH DIST OHIO		03/21/2018	STIFEL CAPITAL MARKETS		845,144	800,000		1FE
731486-BR-6	POLK GA SCH DIST		02/07/2018	RAYMOND JAMES & ASSOCIATES, INC.		269,628	250,000		1FE
731486-BS-4	POLK GA SCH DIST		02/07/2018	RAYMOND JAMES & ASSOCIATES, INC.		272,433	250,000		1FE
731486-BT-2	POLK GA SCH DIST		02/07/2018	RAYMOND JAMES & ASSOCIATES, INC.		375,690	325,000		1FE
731486-BV-7	POLK GA SCH DIST		02/07/2018	RAYMOND JAMES & ASSOCIATES, INC.		885,780	750,000		1FE
736688-KW-1	PORTLAND ORE CMNTY COLLEGE DIS		03/21/2018	PIPER JAFFRAY INC.		1,454,100	1,250,000		1FE
736688-KX-9	PORTLAND ORE CMNTY COLLEGE DIS		03/21/2018	PIPER JAFFRAY INC.		1,566,135	1,350,000		1FE
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIS		03/21/2018	PIPER JAFFRAY INC.		2,167,744	1,875,000		1FE
743600-B2-3	PROSPER TEX INDPT SCH DIST		03/28/2018	PIPER JAFFRAY INC.		1,879,185	1,750,000	4,472	1FE
743600-B3-1	PROSPER TEX INDPT SCH DIST		03/28/2018	PIPER JAFFRAY INC.		1,334,650	1,250,000	3,194	1FE
743600-B4-9	PROSPER TEX INDPT SCH DIST		03/28/2018	PIPER JAFFRAY INC.		2,128,500	2,000,000	5,111	1FE
743600-B5-6	PROSPER TEX INDPT SCH DIST		03/28/2018	PIPER JAFFRAY INC.		1,589,895	1,500,000	3,833	1FE
794879-EB-8	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		330,612	300,000		1FE
794879-EC-6	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		168,870	150,000		1FE
794879-ED-4	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		166,083	145,000		1FE
794879-EE-2	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		203,770	175,000		1FE
794879-ES-1	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		321,192	300,000		1FE
794879-ET-9	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		163,241	145,000		1FE
794879-EU-6	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		114,540	100,000		1FE
794879-EV-4	SALINAS CALIF CITY ELEM SCH DI		03/02/2018	PIPER JAFFRAY INC.		116,440	100,000		1FE
819071-QZ-7	SHAKER HEIGHTS OHIO CITY SCH D		03/21/2018	STIFEL CAPITAL MARKETS		633,286	585,000		1FE
819071-RA-1	SHAKER HEIGHTS OHIO CITY SCH D		03/21/2018	STIFEL CAPITAL MARKETS		829,536	770,000		1FE
819071-RB-9	SHAKER HEIGHTS OHIO CITY SCH D		03/21/2018	STIFEL CAPITAL MARKETS		696,878	650,000		1FE
819071-RC-7	SHAKER HEIGHTS OHIO CITY SCH D		03/21/2018	STIFEL CAPITAL MARKETS		522,384	490,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						109,236,399	97,600,000	75,959	XXX
040654-VS-1	ARIZONA ST TRANSN BRD HWY REV		02/21/2018	CITIGROUP GLOBAL MARKETS		5,644,850	5,000,000	36,111	1FE
097464-E3-1	BOISE ST UNIV IDAHO REVS FORME		03/15/2018	BARCLAYS		349,498	320,000		1FE
097464-E4-9	BOISE ST UNIV IDAHO REVS FORME		03/15/2018	BARCLAYS		278,635	250,000		1FE
097464-E5-6	BOISE ST UNIV IDAHO REVS FORME		03/15/2018	BARCLAYS		192,642	170,000		1FE
097464-E6-4	BOISE ST UNIV IDAHO REVS FORME		03/15/2018	BARCLAYS		235,814	205,000		1FE
097464-E7-2	BOISE ST UNIV IDAHO REVS FORME		03/15/2018	BARCLAYS		407,271	350,000		1FE
13032U-RD-2	CALIFORNIA HEALTH FACS FING AU		03/28/2018	MORGAN STANLEY		940,048	800,000		1FE
13032U-RE-0	CALIFORNIA HEALTH FACS FING AU		03/28/2018	MORGAN STANLEY		877,178	750,000		1FE
13032U-RF-7	CALIFORNIA HEALTH FACS FING AU		03/28/2018	MORGAN STANLEY		2,041,953	1,750,000		1FE
13032U-RG-5	CALIFORNIA HEALTH FACS FING AU		03/28/2018	MORGAN STANLEY		2,324,600	2,000,000		1FE
13032U-RH-3	CALIFORNIA HEALTH FACS FING AU		03/28/2018	MORGAN STANLEY		3,702,016	3,200,000		1FE
13032U-RJ-9	CALIFORNIA HEALTH FACS FING AU		03/28/2018	MORGAN STANLEY		4,897,658	4,250,000		1FE
139372-PZ-3	CAPE CORAL FLA WTR & SWR REV		02/16/2018	RBC DOMINION SECURITIES		3,898,895	3,500,000	68,056	1FE
167590-EY-0	CHICAGO ILL O HARE INTL ARPT S		03/28/2018	GOLDMAN, SACHS & CO.		828,953	750,000		2FE
20774Y-3H-8	CONNECTICUT ST HEALTH & EDL FA		03/02/2018	GOLDMAN, SACHS & CO.		642,936	600,000		1FE
20774Y-3J-4	CONNECTICUT ST HEALTH & EDL FA		03/02/2018	GOLDMAN, SACHS & CO.		821,993	750,000		1FE
20774Y-3K-1	CONNECTICUT ST HEALTH & EDL FA		03/02/2018	GOLDMAN, SACHS & CO.		919,801	825,000		1FE
20774Y-3L-9	CONNECTICUT ST HEALTH & EDL FA		03/02/2018	GOLDMAN, SACHS & CO.		792,057	700,000		1FE
29270C-W8-4	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		6,600,240	6,000,000		1FE
29270C-X2-6	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		7,852,390	7,000,000		1FE
29270C-X3-4	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		3,940,865	3,645,000		1FE
29270C-X4-2	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		5,704,400	5,000,000		1FE
29270C-X5-9	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		9,277,240	8,500,000		1FE
29270C-X6-7	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		9,508,720	8,200,000		1FE
29270C-X7-5	ENERGY NORTHWEST WASH ELEC REV		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		5,507,750	5,000,000		1FE
3135G0-T9-4	FANNIE MAE		01/19/2018	CITIGROUP GLOBAL MARKETS		14,916,150	15,000,000		1FE
3133EJ-JD-2	FEDERAL FARM CREDIT BANK		03/23/2018	BANK OF AMERICA/MERRILL LYNCH		5,996,280	6,000,000		1FE
3130AD-UJ-9	FEDERAL HOME LOAN BANKS		03/15/2018	CITIGROUP GLOBAL MARKETS		14,997,300	15,000,000		1FE
3130AD-N3-2	FHLB		02/08/2018	WELLS FARGO		6,987,190	7,000,000		1FE
373283-CE-8	GEORGIA MUN ASSN INC CTFS PART		02/15/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		190,484	175,000		1FE
373283-CF-5	GEORGIA MUN ASSN INC CTFS PART		02/15/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		333,714	300,000		1FE
373283-CG-3	GEORGIA MUN ASSN INC CTFS PART		02/15/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		339,903	300,000		1FE
373283-CH-1	GEORGIA MUN ASSN INC CTFS PART		02/15/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		258,325	225,000		1FE
373283-CJ-7	GEORGIA MUN ASSN INC CTFS PART		02/15/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		348,288	300,000		1FE
40219R-AH-6	GULF COAST AUTH TEX BAYPORT AR		03/28/2018	JPMORGAN CHASE & CO.		813,673	700,000		1FE
40219R-AK-9	GULF COAST AUTH TEX BAYPORT AR		03/28/2018	JPMORGAN CHASE & CO.		1,306,461	1,130,000		1FE
414005-WN-4	HARRIS CNTY TEX		03/20/2018	WELLS FARGO		5,753,300	5,000,000	25,694	1FE

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41423P-AC-1	HARRIS CNTY TEX TOLL RD REV		02/08/2018	GOLDMAN, SACHS & CO.		1,662,075	1,500,000		1FE
41423P-AD-9	HARRIS CNTY TEX TOLL RD REV		02/08/2018	GOLDMAN, SACHS & CO.		2,263,200	2,000,000		1FE
41423P-AE-7	HARRIS CNTY TEX TOLL RD REV		02/08/2018	GOLDMAN, SACHS & CO.		2,879,350	2,500,000		1FE
438701-TM-6	HONOLULU HAWAII CITY & CNTY WA		02/16/2018	WELLS FARGO		2,175,282	2,010,000	11,167	1FE
442349-AA-4	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		927,140	890,000		1FE
442349-AB-2	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		748,993	700,000		1FE
442349-AC-0	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		655,860	600,000		1FE
442349-AE-6	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		1,722,092	1,530,000		1FE
442349-AW-6	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		2,557,016	2,450,000		1FE
442349-AX-4	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		1,611,615	1,500,000		1FE
442349-AY-2	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		549,890	500,000		1FE
442349-AZ-9	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		897,960	800,000		1FE
442349-BA-3	HOUSTON TEX ARPT SYS REV FOR		03/02/2018	BANK OF AMERICA/MERRILL LYNCH		170,825	150,000		1FE
452272-B2-2	ILLINOIS ST UNIV REVS FORMERLY		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		555,675	500,000		1FE
452272-D6-1	ILLINOIS ST UNIV REVS FORMERLY		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		553,815	500,000		1FE
455057-7L-7	INDIANA ST FIN AUTH REV		02/20/2018	WELLS FARGO		4,655,200	4,260,000	12,425	1FE
455412-AP-1	INDIANAPOLIS IND WTR SYS REV		03/27/2018	PIPER JAFFRAY INC.		5,056,304	4,400,000	108,778	1FE
45884A-ZQ-9	INTERMOUNTAIN PWR AGY UTAH PWR		02/22/2018	BANK OF AMERICA/MERRILL LYNCH		7,088,928	6,600,000		1FE
45884A-ZR-7	INTERMOUNTAIN PWR AGY UTAH PWR		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		15,296,232	13,905,000		1FE
45884A-ZS-5	INTERMOUNTAIN PWR AGY UTAH PWR		02/22/2018	BANK OF AMERICA/MERRILL LYNCH		5,606,950	5,000,000		1FE
45884A-ZT-3	INTERMOUNTAIN PWR AGY UTAH PWR		02/22/2018	BANK OF AMERICA/MERRILL LYNCH		569,200	500,000		1FE
48507T-GC-1	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		859,638	780,000		1FE
48507T-GN-7	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		536,826	475,000		1FE
48507T-GP-2	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		394,370	350,000		1FE
48507T-GR-8	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		260,973	250,000		1FE
48507T-GS-6	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		372,225	350,000		1FE
48507T-GT-4	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		363,285	325,000		1FE
48507T-GU-1	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		570,655	500,000		1FE
48507T-GV-9	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		464,084	400,000		1FE
48507T-HD-8	KANSAS CITY MO SAN SWR SYS REV		02/01/2018	MORGAN STANLEY		1,183,970	1,000,000		1FE
48526C-AX-5	KANSAS MUN ENERGY AGY PWR PROJ		03/15/2018	PIPER JAFFRAY INC.		607,230	560,000		1FE
48526C-AZ-0	KANSAS MUN ENERGY AGY PWR PROJ		03/15/2018	PIPER JAFFRAY INC.		558,465	500,000		1FE
48526C-BA-4	KANSAS MUN ENERGY AGY PWR PROJ		03/15/2018	PIPER JAFFRAY INC.		847,260	750,000		1FE
491449-AX-2	KENTUCKY ST CTFS PARTN		02/14/2018	KEYCORP		336,058	315,000		1FE
491449-AY-0	KENTUCKY ST CTFS PARTN		02/14/2018	KEYCORP		537,000	500,000		1FE
491449-AZ-7	KENTUCKY ST CTFS PARTN		02/14/2018	KEYCORP		899,512	835,000		1FE
491449-BA-1	KENTUCKY ST CTFS PARTN		02/14/2018	KEYCORP		1,076,540	1,000,000		1FE
49151F-NF-3	KENTUCKY ST PPTY & BLDGS COMMN		02/16/2018	JPMORGAN CHASE & CO.		4,683,882	4,200,000	64,167	1FE
49151F-NG-1	KENTUCKY ST PROPERTY & BLDGS COMMI		03/22/2018	Various		33,051,983	29,350,000	545,625	1FE
517039-TH-6	LAREDO TEX WTRWKS SWR SYS REV		02/21/2018	UMB BANK		526,676	450,000	10,750	1FE
53833P-AQ-9	LIVERMORE VY CALIF WTR FING AU		03/29/2018	WELLS FARGO		716,272	605,000		1FE
53833P-AR-7	LIVERMORE VY CALIF WTR FING AU		03/29/2018	WELLS FARGO		412,811	350,000		1FE
53833P-AS-5	LIVERMORE VY CALIF WTR FING AU		03/29/2018	WELLS FARGO		987,465	925,000		1FE
53833P-AT-3	LIVERMORE VY CALIF WTR FING AU		03/29/2018	WELLS FARGO		585,290	500,000		1FE
544435-4H-0	LOS ANGELES CALIF DEPT ARPTS A		03/22/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		1,126,210	1,000,000	18,194	1FE
544445-DZ-9	LOS ANGELES CALIF DEPT ARPTS R		03/01/2018	BARCLAYS		2,266,780	2,000,000		1FE
544445-FA-2	LOS ANGELES CALIF DEPT ARPTS R		03/22/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		16,811,141	14,355,000		1FE
544445-FB-0	LOS ANGELES CALIF DEPT ARPTS R		03/22/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		5,831,850	5,000,000		1FE
544445-FC-8	LOS ANGELES CALIF DEPT ARPTS R		03/22/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		8,726,550	7,500,000		1FE
544445-FD-6	LOS ANGELES CALIF DEPT ARPTS R		03/22/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		11,597,700	10,000,000		1FE
544445-FE-4	LOS ANGELES CALIF DEPT ARPTS R		03/22/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		6,941,760	6,000,000		1FE
544495-4K-7	LOS ANGELES CALIF DEPT WTR & P		03/28/2018	SEIBERT, BRANFORD INC.		2,390,160	2,000,000		1FE
544495-4L-5	LOS ANGELES CALIF DEPT WTR & P		03/28/2018	SEIBERT, BRANFORD INC.		1,784,160	1,500,000		1FE
544495-4M-3	LOS ANGELES CALIF DEPT WTR & P		03/28/2018	SEIBERT, BRANFORD INC.		1,184,770	1,000,000		1FE
544495-4N-1	LOS ANGELES CALIF DEPT WTR & P		03/28/2018	SEIBERT, BRANFORD INC.		1,652,154	1,400,000		1FE
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P		03/28/2018	SEIBERT, BRANFORD INC.		2,058,700	1,750,000		1FE
566746-CZ-4	MARICOPA CNTY ARIZ CTFS PARTN		03/01/2018	JPMORGAN CHASE & CO.		8,264,700	7,500,000		1FE
566746-DA-8	MARICOPA CNTY ARIZ CTFS PARTN		03/01/2018	JPMORGAN CHASE & CO.		7,866,530	7,000,000		1FE
566746-DB-6	MARICOPA CNTY ARIZ CTFS PARTN		03/01/2018	JPMORGAN CHASE & CO.		11,419,300	10,000,000		1FE
566746-DC-4	MARICOPA CNTY ARIZ CTFS PARTN		03/01/2018	JPMORGAN CHASE & CO.		5,251,711	4,535,000		1FE
574204-XN-8	MARYLAND ST DEPT TRANSN CONS T		02/20/2018	JEFFERIES & COMPANY, INC.		7,173,560	6,550,000	6,368	1FE
57584Y-FA-2	MASSACHUSETTS ST DEV FIN AGY R		03/28/2018	BARCLAYS		363,203	320,000		2FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
57584Y-FB-0	MASSACHUSETTS ST DEV FIN AGY R		03/28/2018	BARCLAYS		378,446	335,000		2FE
57584Y-FC-8	MASSACHUSETTS ST DEV FIN AGY R		03/28/2018	BARCLAYS		343,213	305,000		2FE
57584Y-FD-6	MASSACHUSETTS ST DEV FIN AGY R		03/28/2018	BARCLAYS		835,726	745,000		2FE
57584Y-FE-4	MASSACHUSETTS ST DEV FIN AGY R		03/28/2018	BARCLAYS		877,850	785,000		2FE
59333A-MF-5	MIAMI-DADE CNTY FLA EDL FACS A		03/16/2018	MORGAN STANLEY		444,072	400,000		1FE
59333A-MG-3	MIAMI-DADE CNTY FLA EDL FACS A		03/16/2018	MORGAN STANLEY		225,318	200,000		1FE
59333A-MH-1	MIAMI-DADE CNTY FLA EDL FACS A		03/16/2018	MORGAN STANLEY		273,869	240,000		1FE
59333A-MJ-7	MIAMI-DADE CNTY FLA EDL FACS A		03/16/2018	MORGAN STANLEY		345,456	300,000		1FE
61212L-QF-9	MONTANA ST BRD REGENTS HIGHER		01/26/2018	WELLS FARGO		497,556	415,000		1FE
61212L-QG-7	MONTANA ST BRD REGENTS HIGHER		01/26/2018	WELLS FARGO		562,943	465,000		1FE
64461X-FB-6	NEW HAMPSHIRE HEALTH & ED FACS		02/08/2018	CITIGROUP GLOBAL MARKETS		228,032	200,000		1FE
64461X-FC-4	NEW HAMPSHIRE HEALTH & ED FACS		02/08/2018	CITIGROUP GLOBAL MARKETS		460,716	400,000		1FE
64461X-FD-2	NEW HAMPSHIRE HEALTH & ED FACS		02/08/2018	CITIGROUP GLOBAL MARKETS		464,292	400,000		1FE
64461X-FE-0	NEW HAMPSHIRE HEALTH & ED FACS		02/08/2018	CITIGROUP GLOBAL MARKETS		583,840	500,000		1FE
646139-3H-6	NEW JERSEY ST TPK AUTH TPK REV		02/15/2018	BANK OF AMERICA/MERRILL LYNCH		4,938,537	4,370,000	29,740	1FE
64711N-2T-1	NEW MEXICO FIN AUTH REV		02/21/2018	MORGAN STANLEY		4,886,040	4,435,000		1FE
64711N-2U-8	NEW MEXICO FIN AUTH REV		02/21/2018	MORGAN STANLEY		7,675,842	6,820,000		1FE
650009-N9-0	NEW YORK ST TWY AUTH GEN REV		03/05/2018	RBC DOMINION SECURITIES		3,730,578	3,250,000		1FE
650009-R2-1	NEW YORK ST TWY AUTH GEN REV		03/05/2018	RBC DOMINION SECURITIES		4,444,640	4,000,000		1FE
650009-R3-9	NEW YORK ST TWY AUTH GEN REV		03/05/2018	RBC DOMINION SECURITIES		6,447,327	5,700,000		1FE
65829Q-CS-1	NORTH CAROLINA ST LTD OBLIG		03/06/2018	JEFFERIES & COMPANY, INC.		8,003,660	7,000,000	123,472	1FE
663903-EA-6	NORTHEAST OHIO REGL SWR DIST W		02/26/2018	CITIGROUP GLOBAL MARKETS		1,144,070	1,000,000	14,306	1FE
677522-XJ-8	OHIO ST		02/07/2018	KEYCORP		1,141,910	1,000,000		1FE
677522-XK-5	OHIO ST		02/07/2018	KEYCORP		1,275,868	1,100,000		1FE
67868V-BR-1	OKLAHOMA CNTY OKLA FIN AUTH LE		03/09/2018	CREWS & ASSOC.		1,121,450	1,000,000		1FE
67868V-BS-9	OKLAHOMA CNTY OKLA FIN AUTH LE		03/09/2018	CREWS & ASSOC.		1,309,989	1,155,000		1FE
67868V-BT-7	OKLAHOMA CNTY OKLA FIN AUTH LE		03/09/2018	CREWS & ASSOC.		1,197,434	1,045,000		1FE
686499-BK-9	ORLANDO FLA TOURIST DEV TAX RE		01/30/2018	UMB BANK		868,915	825,000	13,842	2FE
696550-C9-1	PALM BEACH CNTY FLA SCH BRD CT		02/01/2018	BANK OF AMERICA/MERRILL LYNCH		4,410,546	4,200,000		1FE
696550-D2-5	PALM BEACH CNTY FLA SCH BRD CT		02/01/2018	BANK OF AMERICA/MERRILL LYNCH		2,699,700	2,500,000		1FE
696550-D3-3	PALM BEACH CNTY FLA SCH BRD CT		02/01/2018	BANK OF AMERICA/MERRILL LYNCH		1,438,255	1,300,000		1FE
696550-D5-8	PALM BEACH CNTY FLA SCH BRD CT		02/01/2018	BANK OF AMERICA/MERRILL LYNCH		1,639,733	1,425,000		1FE
696550-E5-7	PALM BEACH CNTY FLA SCH BRD CT		02/14/2018	JPMORGAN CHASE & CO.		1,325,712	1,200,000		1FE
696550-E6-5	PALM BEACH CNTY FLA SCH BRD CT		02/14/2018	JPMORGAN CHASE & CO.		845,153	750,000		1FE
696550-E7-3	PALM BEACH CNTY FLA SCH BRD CT		02/14/2018	JPMORGAN CHASE & CO.		1,716,945	1,500,000		1FE
696550-E8-1	PALM BEACH CNTY FLA SCH BRD CT		02/14/2018	JPMORGAN CHASE & CO.		1,623,636	1,400,000		1FE
696550-E9-9	PALM BEACH CNTY FLA SCH BRD CT		02/14/2018	JPMORGAN CHASE & CO.		1,758,195	1,500,000		1FE
696550-F6-4	PALM BEACH CNTY FLA SCH BRD CT		02/22/2018	CITIGROUP GLOBAL MARKETS		552,730	500,000		1FE
696550-F7-2	PALM BEACH CNTY FLA SCH BRD CT		02/22/2018	CITIGROUP GLOBAL MARKETS		2,254,660	2,000,000		1FE
696550-F8-0	PALM BEACH CNTY FLA SCH BRD CT		02/22/2018	CITIGROUP GLOBAL MARKETS		1,144,080	1,000,000		1FE
696550-F9-8	PALM BEACH CNTY FLA SCH BRD CT		02/22/2018	CITIGROUP GLOBAL MARKETS		1,161,040	1,000,000		1FE
70917S-ZR-7	PENNSYLVANIA ST HIGHER EDL FAC		03/22/2018	BANK OF AMERICA/MERRILL LYNCH		10,057,343	9,850,000	110,539	1FE
70917S-ZS-5	PENNSYLVANIA ST HIGHER EDL FAC		03/22/2018	BANK OF AMERICA/MERRILL LYNCH		9,985,318	9,800,000	109,978	1FE
721876-TQ-3	PIMA CNTY ARIZ SWR REV		03/28/2018	RBC DOMINION SECURITIES		1,191,360	1,000,000		1FE
721876-TR-1	PIMA CNTY ARIZ SWR REV		03/28/2018	RBC DOMINION SECURITIES		1,186,480	1,000,000		1FE
721876-TS-9	PIMA CNTY ARIZ SWR REV		03/28/2018	RBC DOMINION SECURITIES		1,362,210	1,150,000		1FE
721876-TT-7	PIMA CNTY ARIZ SWR REV		03/28/2018	RBC DOMINION SECURITIES		1,180,650	1,000,000		1FE
73358W-VM-3	PORT AUTH N Y & N J		02/21/2018	RBC DOMINION SECURITIES		11,766,803	10,575,000	164,500	1FE
783186-TL-3	RUTGERS ST UNIV N J		03/23/2018	MORGAN STANLEY		3,573,565	3,290,000		1FE
79739G-FC-5	SAN DIEGO CNTY CALIF REGL ARPT		03/16/2018	UMB BANK		232,216	195,000	2,140	1FE
812513-AG-4	SEASIDE ORE TRANSIENT LODGING		03/09/2018	D.A. DAVIDSON & CO.		669,557	615,000		1FE
812513-AH-2	SEASIDE ORE TRANSIENT LODGING		03/09/2018	D.A. DAVIDSON & CO.		670,098	615,000		1FE
812513-AJ-8	SEASIDE ORE TRANSIENT LODGING		03/09/2018	D.A. DAVIDSON & CO.		430,262	395,000		1FE
880591-EV-0	TENN VALLEY AUTHORITY		03/05/2018	MORGAN STANLEY		24,946,000	25,000,000		1
882723-SM-2	TEXAS ST		02/15/2018	RBC DOMINION SECURITIES		14,728,740	13,000,000	250,972	1FE
915137-7X-5	UNIVERSITY TEX UNIV REVS		02/23/2018	CITIGROUP GLOBAL MARKETS		2,960,207	2,620,000	4,367	1FE
917547-ZR-5	UTAH ST BLDG OWNERSHIP AUTH LE		02/22/2018	HILLIARD LYONS		631,778	590,000		1FE
917547-ZT-1	UTAH ST BLDG OWNERSHIP AUTH LE		02/22/2018	HILLIARD LYONS		723,742	645,000		1FE
917547-ZV-6	UTAH ST BLDG OWNERSHIP AUTH LE		02/22/2018	HILLIARD LYONS		834,221	720,000		1FE
917567-CQ-0	UTAH TRAN AUTH SALES TAX REV		02/22/2018	WELLS FARGO		371,196	350,000		1FE
917567-DC-0	UTAH TRAN AUTH SALES TAX REV		02/22/2018	WELLS FARGO		557,365	500,000		1FE
917567-DD-8	UTAH TRAN AUTH SALES TAX REV		02/22/2018	WELLS FARGO		567,390	500,000		1FE

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917567-DE-6	UTAH TRAN AUTH SALES TAX REV		02/22/2018	WELLS FARGO		1,151,000	1,000,000		1FE
917567-DF-3	UTAH TRAN AUTH SALES TAX REV		02/22/2018	WELLS FARGO		1,275,850	1,095,000		1FE
917567-DG-1	UTAH TRAN AUTH SALES TAX REV		02/22/2018	WELLS FARGO		1,175,870	1,000,000		1FE
97712D-QT-6	WISCONSIN ST HEALTH & EDL FACS		03/21/2018	CITIGROUP GLOBAL MARKETS		5,164,000	5,000,000	71,111	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						516,847,667	468,290,000	1,802,301	XXX
00037B-AD-4	ABB FINANCE INC		03/26/2018	CREDIT SUISSE		13,391,424	13,400,000		1FE
00037B-AE-2	ABB FINANCE USA INC	C	03/26/2018	CREDIT SUISSE		15,989,120	16,000,000		1FE
02529H-AG-5	ACAR 18-1 D ABS		03/14/2018	DEUTSCHE BANK AG		2,999,372	3,000,000		2AM
00435C-AJ-7	ACCESS CIG LLC DD		03/06/2018	JEFFERIES & COMPANY, INC.		1	1		4FE
00435C-AH-1	ACCESS CIG LLC TL		03/06/2018	JEFFERIES & COMPANY, INC.		493,921	496,403		4FE
00450#-AC-5	ACCOUNT CONTROL TECH TL		01/02/2018	WHITEHORSE LENDING, LLC		(41,563)			4
00766W-AT-0	AECOM FKA AECOM TECH CORP TLB		03/19/2018	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		3FE
00108W-AD-2	AEP TEXAS INC		01/12/2018	EXCHANGE		30,949,162	31,000,000	227,333	2FE
00774M-AD-7	AERCAP IRELAND CAPITAL DAC / AERCA	D	01/16/2018	BANK OF AMERICA/MERRILL LYNCH		14,961,000	15,000,000		2FE
00900M-AF-9	AIMCO 2015-AA CLO		01/02/2018	CANCELLED TRADE		(8,125)			4AM
00900G-AC-9	AIMCO_18-AA CLASS A		02/16/2018	MORGAN STANLEY		12,700,000	12,700,000		1FE
00900G-AE-5	AIMCO_18-AA CLASS B		02/16/2018	MORGAN STANLEY		2,400,000	2,400,000		1FE
00900G-AG-0	AIMCO_18-AA CLASS C		02/16/2018	MORGAN STANLEY		1,200,000	1,200,000		1FE
00900G-AJ-4	AIMCO_18-AA CLASS D		02/16/2018	MORGAN STANLEY		1,200,000	1,200,000		2AM
00900H-AA-1	AIMCO_18-AA CLASS E		02/16/2018	MORGAN STANLEY		950,000	950,000		3AM
00900G-AA-3	AIMCO_18-AA CLASS X CLO		02/16/2018	MORGAN STANLEY		150,000	150,000		1FE
00900H-AC-7	AIMCO_18-AA SUB NOTES CLO		02/16/2018	MORGAN STANLEY		1,617,938	1,875,000		6Z
C0102M-AJ-4	AIR CANADA REPLACEMENT TL18	A	02/28/2018	EXCHANGE		1,986,835	1,995,000		3FE
00169Q-AD-1	AIR MEDICAL GROUP HLDS 2017 NEW TL		03/16/2018	MORGAN STANLEY		1,222,548	1,250,000		4FE
00165H-AB-9	AL PARENT LLC AKA LEARFIELD INI TL		02/09/2018	DEUTSCHE BANK AG		783,384	785,347		4FE
01260H-AE-5	ALBAUGH LLC TLB		01/25/2018	HSBC SECURITIES, INC.		997,500	1,000,000		4FE
01551U-AC-8	ALGECO SCOTSMAN GLOBAL FINANCE PLC	D	02/06/2018	BANK OF AMERICA/MERRILL LYNCH		6,413,904	6,545,000		4Z
019736-AD-9	ALLISON TRANSMISSION INC		01/04/2018	JPMORGAN CHASE & CO.		6,059,925	5,855,000	78,880	3FE
BAS0GN-YV-4	ALLNEX (LUX) & CY S.C.A. TLB2	D	01/12/2018	Various		(21)			4FE
BAS0H2-VW-0	ALLNEX (LUX) & CY S.C.A. TLB3	D	01/12/2018	Various		(16)			4FE
023135-AR-7	AMAZON.COM INC		02/13/2018	GOLDMAN, SACHS & CO.		8,355,500	8,500,000	77,610	2FE
02406P-AY-6	AMERICAN AXLE AND MANUFACTURING IN		03/12/2018	CITIGROUP GLOBAL MARKETS		7,340,000	7,340,000		4FE
025816-BS-7	AMERICAN EXPRESS COMPANY		02/22/2018	GOLDMAN, SACHS & CO.		19,981,800	20,000,000		1FE
00215N-AF-7	AMERICAN TRAFFIC SOLUTIONS INC TL		03/07/2018	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000		4FE
00215N-AH-3	AMERICAN TRAFFIC SOLUTIONS TL 2ND		03/08/2018	BANK OF AMERICA/MERRILL LYNCH		198,000	200,000		5FE
032654-AQ-8	ANALOG DEVICES INC		03/08/2018	BANK OF AMERICA/MERRILL LYNCH		8,383,788	8,400,000		2FE
032654-AR-6	ANALOG DEVICES INC		03/08/2018	BANK OF AMERICA/MERRILL LYNCH		20,611,404	20,700,000		1Z
03349M-AC-9	ANDEAVOR		01/22/2018	EXCHANGE		4,889,651	4,612,000	22,516	2FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018	DEUTSCHE BANK AG		20,835,360	21,000,000		1FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018	BANK OF AMERICA/MERRILL LYNCH		38,830,670	39,400,000		1FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018	BANK OF AMERICA/MERRILL LYNCH		25,057,368	25,200,000		1FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/20/2018	BANK OF AMERICA/MERRILL LYNCH		39,949,554	40,200,000		1FE
036752-AG-8	ANTHEM INC		02/27/2018	CREDIT SUISSE		34,000,000	34,000,000		2FE
036752-AH-6	ANTHEM INC		02/27/2018	BARCLAYS		8,371,356	8,400,000		2FE
00124T-AQ-0	AP GAMING I LLC AKA AGS LLC 2 TL		02/07/2018	EXCHANGE		397,081	398,000		4FE
03789X-AA-6	APPIHP_14-1 ABS		02/20/2018	CREDIT SUISSE		3,879,301	3,990,000	26,131	1AM
038522-AQ-1	ARAMARK SERVICES INC		03/01/2018	GOLDMAN, SACHS & CO.		11,569,488	11,647,000	67,465	3FE
03938L-AS-3	ARCELORMITTAL	D	02/12/2018	MORGAN STANLEY		3,161,235	2,550,000	80,821	3FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	02/02/2018	CITIGROUP GLOBAL MARKETS		1,949,550	1,902,000	54,207	4FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	03/07/2018	CITIGROUP GLOBAL MARKETS		1,955,175	1,965,000	40,364	3FE
04044P-AE-4	ARISTOCRAT LEISURE 2017 TL	D	01/23/2018	UNION BANK OF SWITZERLAND		998,750	1,000,000		3FE
04269G-AQ-5	ARRIS GROUP INC TLB3		01/02/2018	EXCHANGE		1,886,132	1,890,500		3FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		03/16/2018	Various		5,023,479	4,680,000	219,329	4FE
00206R-EP-3	AT&T INC		02/23/2018	MORGAN STANLEY		6,240,000	6,240,000	11,605	2FE
00206R-EQ-1	AT&T INC		02/23/2018	MORGAN STANLEY		3,345,000	3,345,000	6,402	2FE
BAS0PF-HZ-1	ATLANTIC BROADBAND FINANCE TL		01/24/2018	CREDIT SUISSE		3,990,000	4,000,000		4Z
N0805E-AG-6	AVAST HOLDING B.V. TERM LOAN		01/04/2018	EXCHANGE		(124)			3FE
05401A-AA-9	AVOLON HOLDINGS FUNDING LTD		03/01/2018	MORGAN STANLEY		1,337,000	1,337,000		1Z
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	01/18/2018	JPMORGAN CHASE & CO.		7,690,050	7,500,000	29,677	2FE
05723K-AD-2	BAKER HUGHES A GE COMPANY LLC		02/02/2018	EXCHANGE		9,500,000	9,500,000	37,320	1FE
05723K-AE-0	BAKER HUGHES A GE COMPANY LLC		02/02/2018	EXCHANGE		5,000,000	5,000,000	23,637	1FE
06051G-GY-9	BANK OF AMERICA CORP		01/18/2018	BANK OF AMERICA/MERRILL LYNCH		19,200,000	19,200,000		1FE

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06051G-GZ-6	BANK OF AMERICA CORP		01/18/2018	BANK OF AMERICA/MERRILL LYNCH		44,000,000	44,000,000		1FE
06051G-HA-0	BANK OF AMERICA CORP		01/18/2018	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000		1Z
06051G-HB-8	BANK OF AMERICA CORP		01/31/2018	BANK OF AMERICA/MERRILL LYNCH		8,400,000	8,400,000		1FE
06406R-AE-7	BANK OF NEW YORK MELLON/THE		01/22/2018	CITIGROUP GLOBAL MARKETS		24,962,000	25,000,000		1FE
06739F-JJ-1	BARCLAYS BANK PLC	D	01/04/2018	BARCLAYS		21,978,660	22,000,000		1FE
06739F-JK-8	BARCLAYS BANK PLC	D	01/04/2018	BARCLAYS		20,750,000	20,750,000		1FE
05530Q-AG-5	BAT INTERNATIONAL FINANCE PLC ABS	D	02/16/2018	MORGAN STANLEY		21,138,438	21,250,000	107,135	2FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		01/23/2018	CITIGROUP GLOBAL MARKETS		4,235,204	4,229,334		4FE
0778FP-AA-7	BELL ALIANT REGIONAL COMMUNICATION	A	03/26/2018	RBC DOMINION SECURITIES		6,300,000	6,300,000		2Z
084659-AG-6	BERKSHIRE HATHAWAY ENERGY CO		01/02/2018	MITSUBISHI UFJ SECURITIES (USA)		17,156,709	17,166,666		1FE
084659-AN-1	BERKSHIRE HATHAWAY ENERGY CO		01/02/2018	CITIGROUP GLOBAL MARKETS		8,033,337	8,100,000		1FE
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL		01/09/2018	EXCHANGE		(19)			4FE
08576P-AA-9	BERRY GLOBAL INC		03/15/2018	Various		11,206,386	11,229,000	4,432	4FE
05578N-AR-1	BMC SOFTWARE INC INITIAL B2		02/02/2018	EXCHANGE		(3)			4FE
09659W-2E-3	BNP PARIBAS USA INC	D	02/22/2018	BNP CAPITAL MARKETS		14,967,900	15,000,000		1FE
097023-BW-4	BOEING CO		02/21/2018	GOLDMAN, SACHS & CO.		9,884,400	10,000,000		1FE
097023-BY-0	BOEING CO		02/21/2018	GOLDMAN, SACHS & CO.		8,002,932	8,400,000		1FE
097023-BZ-7	BOEING CO		02/21/2018	GOLDMAN, SACHS & CO.		5,454,830	5,879,000		1Z
103557-AA-2	BOYNE USA INC		03/27/2018	WELLS FARGO		1,945,000	1,945,000		1Z
11134L-AB-5	BROADCOM CORPORATION		02/23/2018	EXCHANGE		38,444,130	38,500,000	96,517	2FE
11134L-AD-1	BROADCOM CORPORATION		02/23/2018	EXCHANGE		66,161,132	66,376,000	210,191	2FE
11134L-AF-6	BROADCOM CORPORATION		02/23/2018	EXCHANGE		21,880,425	21,900,000	83,798	2FE
11134L-AP-4	BROADCOM CORPORATION		02/23/2018	EXCHANGE		25,793,089	25,800,000	282,188	2FE
115637-AS-9	BROWN-FORMAN CORPORATION		03/22/2018	BANK OF AMERICA/MERRILL LYNCH		6,637,199	6,667,000		1FE
22534B-AC-8	CAALT 18-1 B ABS		02/13/2018	WELLS FARGO		1,999,945	2,000,000		1FE
12769L-AB-5	CAESARS RESORT COLLECTION LLC TL		01/11/2018	CREDIT SUISSE		17,933,611	18,000,000		3FE
131477-AQ-4	CALUMET SPECIALTY PRODUCTS PARTNER		01/02/2018	GUGGENHEIM SECURITIES, LLC		3,517,500	3,500,000	59,524	5FE
134429-BB-4	CAMPBELL SOUP COMPANY		03/12/2018	CREDIT SUISSE		26,800,000	26,800,000		2FE
134429-BD-0	CAMPBELL SOUP COMPANY		03/12/2018	CREDIT SUISSE		18,386,936	18,400,000		2FE
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION		01/25/2018	MORGAN STANLEY		8,383,368	8,400,000		2FE
141781-BG-8	CARGILL INC		02/26/2018	JPMORGAN CHASE & CO.		8,389,584	8,400,000		1FE
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		03/12/2018	SOCIETE GENERALE		14,852,100	15,000,000	140,833	1FE
14913Q-2G-3	CATERPILLAR FINANCIAL SERVICES COR		03/12/2018	JPMORGAN CHASE & CO.		17,990,280	18,000,000		1FE
124857-AU-7	CBS CORP		02/14/2018	SUNTRUST INVESTMENT SERVICES, INC.		2,491,274	2,580,000	18,705	2FE
151020-AZ-7	CELGENE CORPORATION		02/08/2018	JPMORGAN CHASE & CO.		4,174,800	4,200,000		2FE
15189W-AK-6	CENTERPOINT ENERGY RESOURCES CORPO		03/26/2018	CITIGROUP GLOBAL MARKETS		6,984,740	7,000,000		2FE
15672W-AJ-3	CEQUEL COMMUNICATIONS HOLDINGS I L		03/22/2018	GOLDMAN, SACHS & CO.		6,110,000	6,110,000		5FE
BA5QQY-AP-8	CHARKIT CHEMICAL REVOLVER		03/29/2018	BANK MONTREAL / NESBITT BURNS		214,525	214,525		4Z
BA5QQY-AQ-6	CHARKIT CHEMICAL TERM LOAN		01/05/2018	BANK MONTREAL / NESBITT BURNS		8,910,000	9,000,000		4Z
159864-AC-1	CHARLES RIVER LABORATORIES INC		03/28/2018	JPMORGAN CHASE & CO.		3,185,000	3,185,000		4FE
16117L-BS-7	CHARTER COMMUNICATIONS TLB		01/05/2018	BANK OF AMERICA/MERRILL LYNCH		3,995,000	4,000,000		2FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		01/08/2018	JPMORGAN CHASE & CO.		6,538,501	6,233,000	8,126	3FE
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL COMPANY		02/27/2018	JPMORGAN CHASE & CO.		11,992,440	12,000,000		1FE
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		02/27/2018	JPMORGAN CHASE & CO.		7,967,280	8,000,000		1FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		03/27/2018	Various		(9,014)			4FE
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		02/27/2018	DEUTSCHE BANK AG		503,125	500,000		4FE
125581-GV-4	CIT GROUP INC		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		2,010,000	2,010,000		1Z
125581-GW-2	CIT GROUP INC		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,340,000	1,340,000		3FE
125581-GX-0	CIT GROUP INC		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		2,010,000	2,010,000		3FE
172967-LU-3	CITIGROUP INC		01/17/2018	CITIGROUP GLOBAL MARKETS		4,250,000	4,250,000		2FE
172967-LV-1	CITIGROUP INC		01/17/2018	CITIGROUP GLOBAL MARKETS		33,500,000	33,500,000		2FE
18143E-AC-3	CLARK EQUIPMENT COMPANY TL B		03/08/2018	EXCHANGE		3,480,420	3,488,972		3FE
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		01/29/2018	BANK OF AMERICA/MERRILL LYNCH		10,361,253	10,272,000	55,732	2FE
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		01/05/2018	CANTOR FITZGERALD		3,077,700	2,966,000	33,882	2FE
20030N-CJ-8	COMCAST CORPORATION		02/01/2018	WELLS FARGO		4,179,630	4,200,000		1Z
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		01/22/2018	BANK OF AMERICA/MERRILL LYNCH		995,551	1,696,757		5FE
202795-JM-3	COMMONWEALTH EDISON COMPANY		02/12/2018	BANK OF AMERICA/MERRILL LYNCH		4,199,202	4,200,000		1FE
20451V-AC-7	COMPASS POWER GENERATION LLC TLB		01/02/2018	MORGAN STANLEY		398,000	400,000		3Z
21036P-AX-6	CONSTELLATION BRANDS INC		01/29/2018	BANK OF AMERICA/MERRILL LYNCH		6,993,490	7,000,000		2FE
21036P-AY-4	CONSTELLATION BRANDS INC		01/29/2018	BANK OF AMERICA/MERRILL LYNCH		9,182,244	9,200,000		2FE
21036P-AZ-1	CONSTELLATION BRANDS INC		01/29/2018	BANK OF AMERICA/MERRILL LYNCH		8,371,104	8,400,000		2FE
212015-AR-2	CONTINENTAL RESOURCES INC		01/04/2018	BARCLAYS		1,994,850	1,980,000	7,219	3FE

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22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		03/02/2018	GOLDMAN, SACHS & CO.		384,615	384,615		4FE
22409*-AC-5	CP OPCO LLC TERM LOAN B1		02/28/2018	DIRECT			20,685		6*
22409*-AD-3	CP OPCO LLC TERM LOAN C		02/28/2018	DIRECT			120,318		6*
225401-AF-5	CREDIT SUISSE GROUP AG	D	01/05/2018	CREDIT SUISSE		12,750,000	12,750,000		2Z
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2018	SCHEDULED PAY UP			228		1FM
12636Y-AC-6	CRH AMERICA FINANCE INC		03/27/2018	BANK OF AMERICA/MERRILL LYNCH		12,520,746	12,600,000		2FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		01/01/2018	SCHEDULED PAY UP			14,019		1FM
228187-AA-8	CROWN AMERICAS LLC		02/26/2018	Various		23,587,798	23,404,000	11,114	4FE
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		01/09/2018	CITIGROUP GLOBAL MARKETS		12,702,825	12,750,000		2FE
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP		01/09/2018	CITIGROUP GLOBAL MARKETS		4,980,750	5,000,000		2FE
126408-HK-2	CSX CORP		02/15/2018	UNION BANK OF SWITZERLAND		4,185,888	4,200,000		2FE
126650-CV-0	CVS HEALTH CORP		03/06/2018	GOLDMAN, SACHS & CO.		34,686,400	35,000,000		2FE
126650-CW-8	CVS HEALTH CORP		03/06/2018	GOLDMAN, SACHS & CO.		39,608,400	40,000,000		2FE
126650-CX-6	CVS HEALTH CORP		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		59,156,400	60,000,000		2FE
126650-CY-4	CVS HEALTH CORP		03/06/2018	BARCLAYS		32,017,907	32,666,667		2Z
126650-CZ-1	CVS HEALTH CORP		03/06/2018	BARCLAYS		67,719,892	68,108,108		2FE
02151L-AA-4	CWALT_07-20 RMBS		02/25/2018	SCHEDULED PAY UP			3,704		1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		01/01/2018	SCHEDULED PAY UP			539		1FM
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN		01/10/2018	EXCHANGE		2,982,023	2,885,000	46,080	3FE
23283P-AK-0	CYRUSONE LP/CYRUSONE FIN		01/10/2018	EXCHANGE		766,290	728,000	12,500	3FE
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	C	02/15/2018	CITIGROUP GLOBAL MARKETS		14,971,200	15,000,000		1FE
23726R-AM-7	DARLING INGREDIENTS INC TLB		01/10/2018	JPMORGAN CHASE & CO.		(333)			2FE
251510-FB-4	DBALT_05-AR1 RMBS		01/25/2018	SCHEDULED PAY UP			3		1FM
25151E-AA-1	DBALT_06-AB3 RMBS		03/01/2018	SCHEDULED PAY UP			70		1FM
24347U-AB-1	DECK CHASSIS ACQUISITION 2ND LN		01/29/2018	CITIGROUP GLOBAL MARKETS		199,000	200,000		4FE
BAS0RD-TA-6	DECOLIN INC. INITIAL TERM LOAN		02/08/2018	BNP CAPITAL MARKETS		5,472,500	5,500,000		4Z
L2324E-AE-1	DELOS FINANCE SARL NEW LOAN		03/07/2018	EXCHANGE		4,489,918	4,500,000		2FE
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		01/08/2018	Various		3,490,818	3,427,000	46,703	3FE
L2465B-AQ-9	DELTA 2 (LUX) SARL	D	02/21/2018	JPMORGAN CHASE & CO.		4,993,750	5,000,000		4FE
247916-AH-2	DENBURY RESOURCES INC.		01/09/2018	EXCHANGE		2,202,720	2,118,000	17,959	5FE
247916-AK-5	DENBURY RESOURCES INC.		01/09/2018	EXCHANGE		1,401,555	1,676,000		6FE
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	C	02/22/2018	DEUTSCHE BANK AG		9,581,472	9,600,000		2FE
38268P-AB-7	DG INVEST (CONVERGINT) 1ST LIEN TL		02/14/2018	CREDIT SUISSE		750,806	752,688		4FE
38268P-AF-8	DG INVEST (CONVERGINT) 2ND LIEN TL		02/12/2018	CREDIT SUISSE		165,833	166,667		5Z
38268P-AC-5	DG INVEST (CONVERGINT) DDTL		02/14/2018	CREDIT SUISSE		1	1		4FE
25278X-AJ-8	DIAMONDBACK ENERGY INC		01/24/2018	WELLS FARGO		2,043,600	1,965,000	17,310	4FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL		01/02/2018	JPMORGAN CHASE & CO.		297,000	300,000		4FE
25466A-AK-7	DISCOVER BANK		01/31/2018	CITIGROUP GLOBAL MARKETS		4,999,550	5,000,000		2FE
256603-AC-5	DOLE FOOD COMPANY INC		03/12/2018	MORGAN STANLEY		(44,000)			5FE
26112T-AJ-5	DOWNSTREAM DEVELOPMENT AUTHORI		01/24/2018	CREDIT SUISSE		1,305,810	1,319,000		1Z
26208G-AG-4	DRIVE 18-1 D ABS		02/14/2018	WELLS FARGO		2,787,795	2,788,000		2AM
26376M-AF-9	DUBOIS CHEMICALS INC DD TL		03/12/2018	Antares Holdings LP		166,667	166,667		4FE
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		02/26/2018	GOLDMAN, SACHS & CO.		26,369,112	26,400,000		1FE
26817H-AL-4	DYNEGY INC TERM LOAN C2		03/06/2018	Various		2,014,034	2,000,000		3FE
BAS0RV-V3-9	EAGLEPICHER TECHNOLOGIES LLC TLB		03/15/2018	JEFFERIES & COMPANY, INC.		399,000	400,000		4Z
BAS0RJ-1Z-8	EAGLETREE PUMP ACQUISITION CORP TL		02/05/2018	DIRECT		9,875,000	10,000,000		4Z
301656-AG-9	EART 18-1A D ABS		01/23/2018	CITIGROUP GLOBAL MARKETS		2,999,000	3,000,000		2FE
281020-AM-9	EDISON INTERNATIONAL		03/08/2018	WELLS FARGO		9,645,027	9,660,000		1FE
29250N-AW-5	ENBRIDGE INC	A	02/26/2018	CREDIT SUISSE		16,420,000	16,420,000		2FE
29273V-AF-7	ENERGY TRANSFER EQUITY LP		03/16/2018	CITIGROUP GLOBAL MARKETS		2,738,531	2,675,000	44,546	3FE
29358Q-AH-2	ENSCO PLC		01/11/2018	DEUTSCHE BANK AG		1,312,000	1,312,000		4FE
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2018	JPMORGAN CHASE & CO.		10,485,825	10,500,000		2FE
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2018	JPMORGAN CHASE & CO.		6,300,000	6,300,000		2FE
30227M-AB-1	EXTRACTION OIL & GAS INC		01/18/2018	CREDIT SUISSE		3,265,000	3,265,000		1Z
35105D-AF-8	FCRT 18-1 D ABS		03/13/2018	JPMORGAN CHASE & CO.		999,992	1,000,000		2AM
31428X-BP-0	FEDEX CORP		01/29/2018	MORGAN STANLEY		24,152,810	24,200,000		2FE
31428X-BQ-8	FEDEX CORP		01/29/2018	MORGAN STANLEY		4,182,528	4,200,000		2FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2018	SCHEDULED PAY UP			988		1FM
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	02/20/2018	JPMORGAN CHASE & CO.		6,350,000	6,350,000		4FE
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	02/20/2018	JPMORGAN CHASE & CO.		6,350,000	6,350,000		4FE
338906-AE-0	FLEXI-VAN LEASING INC		02/14/2018	Various		5,057,378	5,262,000		5FE
34407J-AE-6	FLYING FORTRESS HOLDINGS LLC TLB		02/27/2018	EXCHANGE		5,321,975	5,333,333		2FE

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30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/01/2018	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		03/16/2018	CREDIT SUISSE		1,293,038	1,230,000	9,866	4FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN		02/16/2018	Bank of Ireland		(8,575)			4
35645@-AC-9	FREEDOM SCIENTIFIC 1STLN INCR		01/25/2018	DIRECT		(2,155)			4
35645@-AB-1	FREEDOM SCIENTIFIC 2NDLN		01/26/2018	Bank of Ireland		(7,500)			5
35906A-AK-4	FRONTIER COMMUNICATIONS		03/06/2018	BARCLAYS		518,475	669,000	23,252	4FE
35906A-AM-0	FRONTIER COMMUNICATIONS		03/06/2018	BARCLAYS		443,213	669,000	7,018	4FE
35906A-AL-2	FRONTIER COMMUNICATIONS CORP		01/19/2018	GOLDMAN, SACHS & CO.		1,718,343	1,977,000	11,176	4FE
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		01/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,074,985	1,319,000	49,243	4FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		03/08/2018	JPMORGAN CHASE & CO.		6,686,000	6,686,000		4FE
36255G-AC-4	GCAR 18-1 B ABS		01/30/2018	DEUTSCHE BANK AG		3,749,677	3,750,000		2AM
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC		03/26/2018	BANK OF AMERICA/MERRILL LYNCH		4,280,000	4,280,000		3Z
369604-BH-5	GENERAL ELECTRIC CO		01/23/2018	MORGAN STANLEY		4,452,980	4,250,000	71,188	1FE
36854H-AC-7	GENEX HOLDINGS INC TERM LOAN B		03/21/2018	SUNTRUST INVESTMENT SERVICES, INC.		399,500	400,000		4FE
37253L-AD-1	GENWORTH FINANCIAL INC TERM LOAN		03/15/2018	GOLDMAN SACHS		597,000	600,000		4FE
36168Q-AD-6	GFL ENVIRONMENTAL INC (ALBERTA)	A	02/21/2018	BARCLAYS		5,550,000	5,550,000		4FE
361841-AH-2	GLP CAPITAL LP FIN II		02/27/2018	Various		3,460,005	3,343,000	67,083	3FE
38014B-AE-9	GMALT 18-1 A4 ABS		02/13/2018	DEUTSCHE BANK AG		4,499,098	4,500,000		1FE
38014B-AG-4	GMALT 18-1 C ABS		02/13/2018	DEUTSCHE BANK AG		3,249,703	3,250,000		1FE
38141G-WJ-9	GOLDMAN SACHS GROUP INC/THE		02/14/2018	CREDIT SUISSE		2,429,181	2,494,000	14,304	1FE
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		01/18/2018	GOLDMAN, SACHS & CO.		47,893,188	47,916,667		1FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		02/28/2018	Various		6,605,084	6,687,000	148,960	3FE
BA50RQ-BD-0	GOPHER RESOURCE TERM LOAN		03/14/2018	CREDIT SUISSE		598,500	600,000		4Z
404030-AH-1	H&E EQUIPMENT SERVICES INC		03/28/2018	EXCHANGE		9,243,389	9,186,000	38,753	3FE
40537Q-AP-5	HALCON RESOURCES CORP		02/02/2018	EXCHANGE		3,219,929	3,110,000	97,382	5FE
181593-AN-4	HARLAND CLARKE HOLDINGS CORP TL		02/02/2018	CREDIT SUISSE		(17)			4FE
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES		02/06/2018	JPMORGAN CHASE & CO.		4,995,600	5,000,000		1FE
42806D-BQ-1	HERTZ 18-1 A ABS		01/17/2018	BANK OF AMERICA/MERRILL LYNCH		3,499,617	3,500,000		1FE
42806D-BR-9	HERTZ 18-1 B ABS		01/17/2018	BANK OF AMERICA/MERRILL LYNCH		4,998,196	5,000,000		1FE
42981C-AA-6	HIGH STREET FUNDING TRUST I		03/08/2018	CREDIT SUISSE		3,220,000	3,220,000		2Z
42981D-AA-4	HIGH STREET FUNDING TRUST II		03/08/2018	CREDIT SUISSE		4,508,000	4,508,000		2Z
431475-AB-8	HILL-ROM HOLDINGS INC		01/09/2018	BANK OF AMERICA/MERRILL LYNCH		2,045,000	2,000,000	40,556	4FE
43283Q-AB-6	HILTON GRAND VACATIONS BORROWER LL		01/19/2018	EXCHANGE		3,857,633	3,775,000	30,829	3FE
436440-AK-7	HOLOGIC INC		01/16/2018	GOLDMAN, SACHS & CO.		1,306,000	1,306,000	15,713	3FE
436440-AM-3	HOLOGIC INC		01/16/2018	GOLDMAN, SACHS & CO.		1,306,000	1,306,000		3FE
446150-AL-8	HUNTINGTON BANCSHARES INC		02/27/2018	GOLDMAN, SACHS & CO.		8,400,000	8,400,000		2FE
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		03/06/2018	BANK OF AMERICA/MERRILL LYNCH		3,468,363	3,343,000	53,778	3FE
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC	D	02/26/2018	CITIGROUP GLOBAL MARKETS		9,977,000	10,000,000		2FE
44932H-AH-6	IBM CREDIT LLC		02/01/2018	BNP CAPITAL MARKETS		19,989,800	20,000,000		1FE
451102-BQ-9	ICAHN ENTERPRISES LP		02/15/2018	EXCHANGE		4,256,000	4,256,000	52,003	3FE
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		03/29/2018	DIRECT		569,637	572,500		4Z
45673D-AG-7	INFORMATICA CORP DOLLAR TLB-1 FA		01/18/2018	EXCHANGE		667,975	669,164		4FE
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		02/13/2018	JPMORGAN CHASE & CO.		11,970,120	12,000,000		2FE
45688C-AA-5	INGEVITY CORP		01/09/2018	BANK OF AMERICA/MERRILL LYNCH		7,900,000	7,900,000		3FE
45780X-AF-5	INNOVATIVE XCESSORIES SERVICES TL		01/11/2018	JEFFERIES & COMPANY, INC.		396,995	398,995		4FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		03/13/2018	Various		7,078,803	6,686,000	33,082	3FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		01/11/2018	MORGAN STANLEY		2,250,000	2,000,000	54,528	3FE
46115H-BC-0	INTESA SANPAOLO SPA	D	01/05/2018	JPMORGAN CHASE & CO.		8,477,900	8,500,000		2FE
46115H-BD-8	INTESA SANPAOLO SPA	D	01/05/2018	JPMORGAN CHASE & CO.		21,082,975	21,250,000		2FE
46115H-BE-6	INTESA SANPAOLO SPA	D	01/05/2018	JPMORGAN CHASE & CO.		9,514,974	9,562,500		2Z
46117K-AJ-7	INTRALINKS INC INITIAL TL		01/05/2018	RBC DOMINION SECURITIES		995,000	1,000,000		4FE
44988M-AA-3	IRB HOLDING CORP		01/18/2018	BARCLAYS		1,740,000	1,740,000		5FE
44988L-AC-1	IRB HOLDINGS (ARBYS REST) TLB		02/14/2018	BARCLAYS		498,750	500,000		4FE
46284V-AE-1	IRON MOUNTAIN INC		02/13/2018	Various		6,339,706	6,591,000	39,890	3FE
46284N-AQ-2	IRON MOUNTAIN INCORPORATED TL B		03/29/2018	JPMORGAN CHASE & CO.		997,500	1,000,000		3FE
465740-AA-6	ITRON INC		01/17/2018	WELLS FARGO		1,977,000	1,977,000	7,414	4FE
47102D-AE-9	JANUS INTERNATIONAL GROUP TL		03/01/2018	UNION BANK OF SWITZERLAND		1,990,000	2,000,000		4FE
708160-CD-6	JC PENNEY CORPORATION INC		03/08/2018	JPMORGAN CHASE & CO.		3,343,000	3,343,000		1Z
47233J-BH-0	JEFFERIES GROUP LLC		01/18/2018	JEFFERIES & COMPANY, INC.		12,618,165	12,750,000		2FE
24422E-UA-5	JOHN DEERE CAPITAL CORP		01/03/2018	HSBC SECURITIES, INC.		19,985,200	20,000,000		1FE
48019T-AF-1	JONES ENERGY HOLDINGS LLC		02/12/2018	CREDIT SUISSE		2,105,586	2,159,000		4Z
46630L-AJ-3	JPMAC 07-CH1 RMBS		01/01/2018	SCHEDULED PAY UP			959,873		1PM

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46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2018	SCHEDULED PAY UP			2,083		1FM
48125L-RK-0	JPMORGAN CHASE BANK NA		01/29/2018	JPMORGAN CHASE & CO.		28,000,000	28,000,000		1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2018	SCHEDULED PAY UP			10,604		1FM
49327M-2U-7	KEYBANK NATIONAL ASSOCIATION		02/28/2018	KEYCORP		3,249,415	3,250,000		1FE
49456B-AQ-4	KINDER MORGAN INC		02/22/2018	MIZUHO SECURITIES USA INC.		8,379,756	8,400,000		2FE
BA50S0-7Z-2	KRATON POLYMERS LLC DLR REPLACE TL		03/12/2018	EXCHANGE		895,173	938,967		3FE
49387T-AR-7	KRONOS ACQ HLDGS (KIK CUSTOM) TL		03/06/2018	BARCLAYS BANK		(1,159)			4FE
501797-AN-4	L BRANDS INC		01/26/2018	Various		14,736,250	14,755,000	5,104	3FE
BA50S8-TP-3	LAS VEGAS SANDS LLC REFINANCING TL		03/27/2018	EXCHANGE		6,315,014	6,322,319		3FE
50179U-AJ-2	LBM BORROWER LLC TL C		02/15/2018	EXCHANGE		4,631,677	4,685,893		4FE
526057-CL-6	LENNAR CORPORATION		02/28/2018	EXCHANGE		13,891,161	13,675,000	173,312	3FE
526057-CN-2	LENNAR CORPORATION		02/28/2018	EXCHANGE		818,624	800,000	17,558	3FE
526057-CQ-5	LENNAR CORPORATION		02/28/2018	EXCHANGE		2,848,921	2,750,000	46,225	3FE
526057-CS-1	LENNAR CORPORATION		02/28/2018	EXCHANGE		5,444,239	5,425,000	68,830	3FE
526057-CU-6	LENNAR CORPORATION		02/28/2018	EXCHANGE		706,293	707,000	7,168	3FE
53226G-AG-6	LIGHTSTONE HOLDCO 2018 REFI TLB		02/07/2018	EXCHANGE		3,668,234	3,663,198		3FE
53226G-AH-4	LIGHTSTONE HOLDCO 2018 REFI TLC		02/07/2018	EXCHANGE		232,348	232,021		3FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		03/15/2018	JPMORGAN CHASE & CO.		3,343,000	3,343,000		4Z
52520M-DR-1	LMT 2005-3 1A5 RMBS		01/01/2018	SCHEDULED PAY UP			50		1FM
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE		01/09/2018	BANK OF AMERICA/MERRILL LYNCH		1,524,270	1,639,000	41,886	4FE
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE		01/09/2018	BARCLAYS		1,108,640	1,312,000	17,238	4FE
L6232U-AH-0	MALLINCKRODT INTL FINANCE TLB		02/15/2018	DEUTSCHE BANK AG		498,750	500,000		3FE
55279H-AR-1	MANUFACTURERS AND TRADERS TRUST CO		01/22/2018	MORGAN STANLEY		9,986,500	10,000,000		1FE
57063R-AC-8	MARKETO INC TERM LOAN B		02/13/2018	MORGAN STANLEY		1,393,000	1,400,000		4FE
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II		01/08/2018	JPMORGAN CHASE & CO.		19,959,800	20,000,000		1FE
57636Q-AJ-3	MASTERCARD INC		02/21/2018	JPMORGAN CHASE & CO.		1,978,360	1,983,000		1FE
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		03/29/2018	JEFFERIES & COMPANY, INC.		2	2		4FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		03/29/2018	JEFFERIES & COMPANY, INC.		3,362,154	3,379,049		4FE
58013M-EX-8	MCDONALDS CORPORATION		02/13/2018	BARCLAYS		8,515,045	8,500,000	42,854	2FE
58013M-FE-9	MCDONALDS CORPORATION		03/14/2018	WELLS FARGO		4,498,290	4,500,000		2FE
589433-AA-9	MEREDITH CORPORATION		01/19/2018	CREDIT SUISSE		3,280,000	3,280,000		4FE
58943P-AN-2	MEREDITH CORPORATION TERM LOAN B		02/02/2018	RBC DOMINION SECURITIES		997,500	1,000,000		3FE
59001A-BB-7	MERITAGE HOMES CORP		03/02/2018	JPMORGAN CHASE & CO.		4,810,100	4,670,000	81,725	3FE
59217G-CM-9	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2018	DEUTSCHE BANK AG		8,500,000	8,500,000		1FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		03/27/2018	BANK OF AMERICA		(3,684)			3FE
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		02/07/2018	EXCHANGE		5,110,000	5,110,000	14,053	4FE
605417-CA-0	MISSISSIPPI POWER COMPANY		03/22/2018	BARCLAYS		12,600,000	12,600,000		2FE
605417-CB-8	MISSISSIPPI POWER COMPANY		03/22/2018	BARCLAYS		16,753,128	16,800,000		2FE
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/26/2018	MORGAN STANLEY		23,400,000	23,400,000		1FE
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/26/2018	MORGAN STANLEY		18,400,000	18,400,000		1FE
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	D	02/28/2018	MIZUHO SECURITIES USA INC.		5,250,000	5,250,000		1FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2018	SCHEDULED PAY UP			2,989		1FM
61744Y-AN-8	MORGAN STANLEY		01/18/2018	MORGAN STANLEY		52,381,875	52,500,000		1FE
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		01/12/2018	BANK MONTREAL / NESBITT BURNS		6,560,000	6,560,000		4FE
620076-BL-2	MOTOROLA SOLUTIONS INC		02/21/2018	JPMORGAN CHASE & CO.		8,385,972	8,400,000		2FE
55336V-AQ-3	MPLX LP		02/05/2018	BARCLAYS		4,996,550	5,000,000		2FE
55336V-AR-1	MPLX LP		02/05/2018	MIZUHO SECURITIES USA INC.		14,932,650	15,000,000		2FE
62957H-AD-7	NABORS INDUSTRIES INC		01/16/2018	GOLDMAN, SACHS & CO.		3,265,000	3,265,000		3FE
63938C-AB-4	NAVIENT CORP		01/25/2018	BANK OF AMERICA/MERRILL LYNCH		1,991,828	1,977,000	30,328	3FE
63940D-AB-8	NAVSL 18-1A A2 ABS		01/23/2018	JPMORGAN CHASE & CO.		2,750,000	2,750,000		1FE
63940G-AA-3	NAVSL_16-7 ABS		01/11/2018	MORGAN STANLEY		3,612,618	3,534,473	5,571	1FE
63939R-AA-2	NAVSL_17-2 ABS		03/13/2018	BANK OF AMERICA/MERRILL LYNCH		11,296,785	11,138,411	14,047	1FE
63946B-AD-2	NBC UNIVERSAL		02/14/2018	MORGAN STANLEY		10,246,405	9,728,000	147,514	1FE
644274-AF-9	NEW ENTERPRISE STONE & LIME CO INC		03/01/2018	GOLDMAN, SACHS & CO.		2,006,000	2,006,000		1Z
651290-AR-9	NEWFIELD EXPLORATION COMPANY		02/14/2018	Various		4,256,668	4,163,000	27,771	3FE
66977W-AR-0	NOVA CHEMICALS CORP	A	02/23/2018	GOLDMAN, SACHS & CO.		8,797,500	9,000,000	112,875	3FE
670001-AC-0	NOVELIS CORP		02/15/2018	Various		4,346,743	4,320,000	64,272	4FE
62953Q-AA-7	NVA HOLDINGS INC		03/14/2018	BANK OF AMERICA/MERRILL LYNCH		1,749,000	1,749,000		1Z
67078A-AA-1	NVENT ELECTRIC PLC	D	03/12/2018	BANK OF AMERICA/MERRILL LYNCH		12,576,816	12,600,000		2FE
67078A-AB-9	NVENT FINANCE SARL	D	03/12/2018	BANK OF AMERICA/MERRILL LYNCH		17,568,496	17,600,000		2FE
67420R-AP-6	OASIS OUTSOURCING HOLDINGS TLB-1		01/26/2018	EXCHANGE		735,349	738,750		4FE
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		02/28/2018	BARCLAYS		11,912,640	12,000,000		1FE

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680665-AK-2	OLIN CORP		01/16/2018	CITIGROUP GLOBAL MARKETS		3,265,000	3,265,000		3FE
690742-AH-4	OWENS CORNING		01/23/2018	WELLS FARGO		8,277,360	8,400,000		1Z
69371R-N9-3	PACCAR FINANCIAL CORP		02/22/2018	JPMORGAN CHASE & CO.		11,994,120	12,000,000		1FE
69315J-AC-7	PAI HOLDCO INC TL		01/17/2018	BANK MONTREAL / NESBITT BURNS		5,010,553	5,035,732		4
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	01/30/2018	Various		5,348,238	5,372,000	126,995	3FE
70014L-AC-4	PARK AEROSPACE HOLDINGS LTD	D	01/19/2018	MORGAN STANLEY		1,271,870	1,318,000	19,441	3FE
70137T-AL-9	PARKLAND FUEL CORP	A	03/16/2018	BANK OF AMERICA/MERRILL LYNCH		3,955,000	3,955,000		1Z
70215E-AN-3	PARTY CITY HOLDINGS TL		02/16/2018	EXCHANGE		1,811,343	1,816,947		4FE
703481-AA-9	PATTERSON-UTI ENERGY INC.		01/10/2018	GOLDMAN, SACHS & CO.		6,370,219	6,375,000		2Z
70476X-AF-2	PEARL INTERMEDIATE PARENT 2ND LIEN		02/23/2018	JEFFERIES & COMPANY, INC.		497,500	500,000		5FE
70476X-AD-7	PEARL INTERMEDIATE PARENT DDTL		02/23/2018	JEFFERIES & COMPANY, INC.		1	1		4FE
70476X-AC-9	PEARL INTERMEDIATE PARENT TL		02/23/2018	JEFFERIES & COMPANY, INC.		924,955	927,273		4FE
70757D-AU-3	PENN NATIONAL GAMING TLB		03/07/2018	BANK OF AMERICA		(1,178)			3FE
709599-AZ-7	PENSKE TRUCK LEASING CO LP		03/05/2018	JPMORGAN CHASE & CO.		4,980,600	5,000,000		2FE
71654Q-CE-0	PETROLEOS MEXICANOS	D	03/29/2018	EXCHANGE		1,692,660	1,700,000	4,061	2FE
718546-AR-5	PHILLIPS 66		02/26/2018	GOLDMAN, SACHS & CO.		4,995,000	5,000,000		2FE
72108P-AM-6	PIKE CORP TLB		03/27/2018	MORGAN STANLEY		498,750	500,000		4FE
72147K-AC-2	PILGRIMS PRIDE CORP		02/21/2018	BARCLAYS		4,625,050	4,660,000	128,021	4FE
72147K-AE-8	PILGRIMS PRIDE CORP		02/21/2018	BARCLAYS		1,945,000	2,000,000	51,569	4FE
72431P-AA-0	PISCES MIDCO INC		03/29/2018	DEUTSCHE BANK AG		2,585,000	2,585,000		5FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		01/08/2018	UNION BANK OF SWITZERLAND		4,166,872	4,300,000	84,865	2FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		03/06/2018	Various		3,594,675	3,507,000	21,213	5FE
69353R-FH-6	PNC BANK NA		02/14/2018	Various		16,804,970	16,888,000	8,147	1FE
69353R-FK-9	PNC BANK NA		01/17/2018	JPMORGAN CHASE & CO.		12,750,000	12,750,000		1FE
00190N-AH-2	PODS INC TERM LOAN B		01/26/2018	MORGAN STANLEY		(47)			4FE
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		01/03/2018	UNION BANK OF SWITZERLAND		(8)			4FE
693506-BN-6	PPG INDUSTRIES INC		02/22/2018	JPMORGAN CHASE & CO.		9,976,700	10,000,000		1FE
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		02/08/2018	EXCHANGE		7,194,346	7,190,728		4FE
74112B-AK-1	PRESTIGE BRANDS INC		03/16/2018	MORGAN STANLEY		1,767,500	1,750,000	6,198	1Z
69345T-AB-1	PRO MACH GROUP INC TERM LOAN B		03/15/2018	MORGAN STANLEY		798,000	800,000		4Z
743315-AT-0	PROGRESSIVE CORPORATION (THE)		03/09/2018	CREDIT SUISSE		2,776,844	2,800,000		1FE
745867-AX-9	PULTE GROUP INC		03/12/2018	Various		5,639,938	5,696,000	34,376	3FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		03/05/2018	UNION BANK OF SWITZERLAND		4,947,000	5,000,000		4FE
759187-CB-1	REGIONS BANK OF ALABAMA		01/23/2018	BARCLAYS		22,997,700	23,000,000		2FE
74949L-AB-8	RELX CAPITAL INC		03/09/2018	BANK OF AMERICA/MERRILL LYNCH		11,501,259	11,550,000		2FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		01/09/2018	Various		(13)			4FE
749581-AH-7	RFMSI 2007-S1 A4 RMBS		01/01/2018	SCHEDULED PAY UP			10,072		1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		01/01/2018	SCHEDULED PAY UP			4,059		1FM
BA50RQ-BE-8	ROBERTSHAW US HOLDING CORP TLB		03/14/2018	DEUTSCHE BANK AG		99,750	100,000		4Z
77381W-AA-4	ROCKPOINT GAS STORAGE CANADA LTD	C	02/02/2018	RBC DOMINION SECURITIES		767,260	788,000		1Z
78355H-KG-3	RYDER SYSTEM INC		02/21/2018	LLOYDS		14,959,500	15,000,000		2FE
78638J-AB-0	SAFE FLEET HOLDINGS LLC TL		02/09/2018	GOLDMAN SACHS		249,375	250,000		4FE
BA50RD-K0-7	SAFE FLEET HOLDINGS TL 2ND LIEN		03/02/2018	UNION BANK OF SWITZERLAND		124,375	125,000		5Z
79970Y-AE-5	SANCHEZ ENERGY CORP		02/07/2018	CITIGROUP GLOBAL MARKETS		1,944,819	1,965,000		1Z
80282K-AS-5	SANTANDER HOLDINGS USA INC		03/08/2018	EXCHANGE		9,475,291	9,500,000	71,778	2FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		01/01/2018	SCHEDULED PAY UP			38		1FM
83405R-AB-3	SCLP_18-1 ABS		01/30/2018	DEUTSCHE BANK AG		2,499,562	2,500,000		1FE
80285T-AG-9	SDART 18-1 D ABS		01/18/2018	RBC DOMINION SECURITIES		2,249,309	2,250,000		2AM
816851-BF-5	SEMPRA ENERGY		01/09/2018	RBC DOMINION SECURITIES		10,161,342	10,200,000		2FE
816851-BG-3	SEMPRA ENERGY		01/09/2018	RBC DOMINION SECURITIES		12,412,375	12,500,000		2FE
816851-BH-1	SEMPRA ENERGY		01/09/2018	RBC DOMINION SECURITIES		12,612,045	12,750,000		2FE
816851-BJ-7	SEMPRA ENERGY		01/09/2018	RBC DOMINION SECURITIES		12,578,385	12,750,000		2FE
81725W-AH-6	SENSATA TECHNOLOGIES BV		02/26/2018	Various		(10,197)			3FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV		02/26/2018	Various		(40,254)			3FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	D	01/31/2018	CREDIT SUISSE		1,965,000	1,965,000		4FE
BA50RU-8F-0	SITUS GROUP HOLDINGS CORP TLB		02/26/2018	DIRECT		6,467,500	6,500,000		4Z
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB	D	02/20/2018	MORGAN STANLEY		6,867,116	6,952,000	48,157	1FE
845467-AL-3	SOUTHWESTERN ENERGY CO		02/08/2018	Various		5,986,993	5,963,000	14,708	3FE
84763N-AF-7	SPECTRUM PLASTICS GROUP 2ND LIEN T		02/05/2018	ANTARES ASSETCO LP		99,500	100,000		5Z
84763N-AD-2	SPECTRUM PLASTICS GROUP DD TL		02/05/2018	ANTARES ASSETCO LP		1	1		4Z
84763N-AB-6	SPECTRUM PLASTICS GROUP TERM LOAN		02/05/2018	ANTARES ASSETCO LP		545,318	546,000		4Z
85172F-AL-3	SPRINGLEAF FINANCE CORP		02/26/2018	CREDIT SUISSE		2,661,625	2,675,000	33,438	4FE

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85172F-AM-1	SPRINGLEAF FINANCE CORP		03/08/2018	BARCLAYS		2,006,000	2,006,000		1Z
852060-AT-9	SPRINT CAPITAL CORPORATION		02/16/2018	GOLDMAN, SACHS & CO.		1,097,688	965,000	36,590	4FE
85207U-AJ-4	SPRINT CORP		01/19/2018	BARCLAYS		2,076,219	1,975,000	66,094	4FE
85207U-AK-1	SPRINT CORP		02/20/2018	JPMORGAN CHASE & CO.		6,700,000	6,700,000		4FE
85208N-AD-2	SPRINT SPECTRUM CO LLC		03/14/2018	GOLDMAN, SACHS & CO.		12,600,000	12,600,000		2FE
85208N-AE-0	SPRINT SPECTRUM CO LLC		03/14/2018	GOLDMAN, SACHS & CO.		4,200,000	4,200,000		2FE
853254-BJ-8	STANDARD CHARTERED PLC	D	03/12/2018	JPMORGAN CHASE & CO.		33,400,000	33,400,000		1FE
853254-BK-5	STANDARD CHARTERED PLC	D	03/12/2018	JPMORGAN CHASE & CO.		9,660,000	9,660,000		2FE
853496-AD-9	STANDARD INDUSTRIES INC		03/14/2018	Various		5,152,813	5,335,000	51,111	3FE
855244-AN-9	STARBUCKS CORPORATION		02/26/2018	MORGAN STANLEY		39,987,200	40,000,000		1FE
85571B-AM-7	STARWOOD PROPERTY TRUST INC		01/24/2018	JPMORGAN CHASE & CO.		5,272,000	5,272,000		3FE
858119-BH-2	STEEL DYNAMICS INC		02/02/2018	CITIGROUP GLOBAL MARKETS		1,321,040	1,348,000	22,088	3FE
863667-AQ-4	STRYKER CORPORATION		02/26/2018	WELLS FARGO		18,392,272	18,400,000		2FE
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/09/2018	SMBC Nikko Securities America, Inc		15,000,000	15,000,000		1FE
86765L-AH-0	SUNOCO LP		01/09/2018	CREDIT SUISSE		3,280,000	3,280,000		3FE
86765L-AK-3	SUNOCO LP		01/09/2018	CREDIT SUISSE		2,625,000	2,625,000		3FE
86765L-AM-9	SUNOCO LP		01/10/2018	CREDIT SUISSE		9,011,750	8,968,000		3FE
86787E-AV-9	SUNTRUST BANK/ATLANTA GA		01/26/2018	SUNTRUST INVESTMENT SERVICES, INC.		19,102,268	19,166,668		1FE
87164G-AM-5	SYNIVERSE HLDGS TL		03/21/2018	GOLDMAN SACHS		594,000	600,000		4FE
871829-BH-9	SYSCO CORPORATION		03/08/2018	GOLDMAN, SACHS & CO.		6,399,943	6,440,000		2Z
873412-AC-4	TACALA LLC 2ND LIEN TL		02/26/2018	KKR		398,000	400,000		5FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		02/16/2018	CREDIT SUISSE		2,316,000	2,895,000	41,817	4FE
87938W-AV-5	TELEFONICA EMISIONES SAU	D	02/27/2018	GOLDMAN, SACHS & CO.		6,299,000	6,299,000		2FE
87938W-AW-3	TELEFONICA EMISIONES SAU	D	02/27/2018	GOLDMAN, SACHS & CO.		6,299,000	6,299,000		2FE
88023J-AA-4	TEMPO ACQUISITION LLC		01/02/2018	EXCHANGE		6,005,635	6,110,000	8,019	5Z
88032W-AE-6	TENCENT HOLDINGS LTD	D	01/11/2018	BANK OF AMERICA/MERRILL LYNCH		12,748,215	12,750,000		1FE
88032W-AG-1	TENCENT HOLDINGS LTD	D	01/11/2018	BANK OF AMERICA/MERRILL LYNCH		31,867,031	31,875,000		1FE
88032W-AH-9	TENCENT HOLDINGS LTD	D	01/11/2018	BANK OF AMERICA/MERRILL LYNCH		6,372,386	6,375,000		1FE
88032W-AJ-5	TENCENT HOLDINGS LTD	D	01/11/2018	BANK OF AMERICA/MERRILL LYNCH		12,750,000	12,750,000		1FE
88078F-BH-0	TEREX CORP INCREMENTAL US TL		02/28/2018	EXCHANGE		7,980,326	7,997,687		3FE
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	01/23/2018	RBC DOMINION SECURITIES		10,950,811	11,207,000	3,175	3FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	02/08/2018	Various		10,386,951	11,180,000	55,078	3FE
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		01/04/2018	Various		3,810,516	3,825,000		2FE
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		01/04/2018	Various		10,876,196	10,837,500		2Z
88166@-AB-9	TEXTECH INDUSTRIES INC REV		01/01/2018	Bank of Ireland		(2,370)			4Z
87244B-AA-6	TGIF_17-1 ABS		02/20/2018	CREDIT SUISSE		1,479,693	1,477,500	5,600	3AM
587118-AE-0	THE MENS WEARHOUSE INC		03/20/2018	BARCLAYS		2,740,850	2,674,000	42,116	4FE
BAS0R1-20-3	THE ORIGINAL CAKERIE CO USTL18		01/08/2018	DIRECT		2,869,655	2,898,641		4Z
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		02/27/2018	Various		5,040,942	5,103,458		5
BAS0GH-YT-2	THE ORIGINAL CAKERIE LTD CNRV		03/12/2018	DIRECT		487,218	493,386		4Z
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		02/27/2018	Various		(11,987)			5
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2018	SCHEDULED PAY UP		65,217	65,217		5*GI
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2018	SCHEDULED PAY UP		71,153	71,153		5*GI
88827A-AA-1	TITAN ACQUISITION LTD	A	03/16/2018	BANK OF AMERICA/MERRILL LYNCH		2,625,000	2,625,000		5Z
87264A-AU-9	T-MOBILE USA INC		01/22/2018	DEUTSCHE BANK AG		1,310,000	1,310,000		3FE
87264A-AV-7	T-MOBILE USA INC		01/22/2018	Various		5,638,750	5,620,000		3FE
892330-AB-7	TOYOTA INDUSTRIES CORPORATION	D	03/12/2018	NOMURA SECURITIES INTERNATIONAL INC		25,714,287	25,714,287		1FE
89236T-EJ-0	TOYOTA MOTOR CREDIT CORP		01/08/2018	BANK OF AMERICA/MERRILL LYNCH		14,986,650	15,000,000		1FE
89236T-EL-5	TOYOTA MOTOR CREDIT CORP		01/08/2018	BANK OF AMERICA/MERRILL LYNCH		16,990,480	17,000,000		1FE
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		01/08/2018	HSBC SECURITIES, INC.		8,481,130	8,500,000		1FE
89421U-AA-5	TRAVELPORT CORPORATE FINANCE PLC		03/09/2018	CITIGROUP GLOBAL MARKETS		2,674,000	2,674,000		4FE
02337N-AB-5	TRIMARK USA LLC INITIAL TERM LOAN		03/22/2018	BARCLAYS		21,314	21,368		4Z
899745-AD-5	TUNICA-BILOXI GAMING A		01/02/2018	EXCHANGE		1,791,254	6,634,275		1FE
87306R-AE-8	TVC ALBANY INC TERM LOAN B		02/26/2018	TD SECURITIES		818,182	818,182		4FE
90400G-AA-9	ULTRA RESOURCES INC		02/16/2018	RBC DOMINION SECURITIES		1,809,375	1,930,000	46,441	4FE
90400G-AB-7	ULTRA RESOURCES INC		02/16/2018	RBC DOMINION SECURITIES		424,710	468,000	11,671	4FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		02/05/2018	CITIGROUP GLOBAL MARKETS		1,406,259	1,351,000	35,501	3FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		01/10/2018	CITIGROUP GLOBAL MARKETS		1,995,000	2,000,000	40,896	3FE
D8545J-AG-4	UNITYMEDIA FINANCE LLC TERM LOAN D	C	02/26/2018	Various		3,976,566	4,000,000		3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		01/26/2018	BANK OF AMERICA/MERRILL LYNCH		5,081,250	5,000,000	78,681	3FE
91911X-AV-6	VALEANT PHARMACEUTICALS INTERNATIO		03/12/2018	DEUTSCHE BANK AG		3,965,000	3,965,000		4FE
92210M-AU-8	VANTIV LLC FKA FIFTH NEW TLB4		01/24/2018	MORGAN STANLEY		1,089,454	1,095,724		3FE

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92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN		01/25/2018	EXCHANGE		(1,019)			3FE
22051U-AM-7	VERTIV GROUP CORP (CORTES NP) TLB		01/04/2018	JPMORGAN CHASE & CO.		1,995,000	2,000,000		4FE
92565E-AB-9	VICI PROPERTIES INC. TL		01/03/2018	GOLDMAN SACHS		498,750	500,000		3FE
91832V-AA-2	VOC ESCROW LTD		01/29/2018	BANK OF AMERICA/MERRILL LYNCH		6,550,000	6,550,000		3Z
929089-AE-0	VOYA FINANCIAL INC		01/18/2018	MORGAN STANLEY		9,562,500	9,562,500		3FE
92912E-AA-1	VPII ESCROW CORP		03/14/2018	JPMORGAN CHASE & CO.		3,212,475	3,165,000	40,222	4FE
92960P-AA-7	W/S PACKAGING HOLDINGS INC		03/28/2018	BANK OF AMERICA/MERRILL LYNCH		1,910,000	1,910,000		1Z
93363T-AH-5	WAMU_06-AR11 RMBS		03/25/2018	SCHEDULED PAY UP			46,929		1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		02/25/2018	SCHEDULED PAY UP			196,314		1FM
93363D-AE-7	WAMU_06-AR9 RMBS		02/25/2018	SCHEDULED PAY UP			13,142		6FM
93627C-AA-9	WARRIOR MET COAL LLC		03/16/2018	GOLDMAN, SACHS & CO.		6,510,180	6,356,000	186,448	4FE
94107J-AA-1	WASTE PRO USA INC		01/29/2018	WELLS FARGO		3,317,048	3,294,000		4FE
94988J-5L-7	WELLS FARGO BANK NA		01/16/2018	WELLS FARGO		29,974,800	30,000,000		1FE
94988J-5N-3	WELLS FARGO BANK NA		01/16/2018	WELLS FARGO		24,986,500	25,000,000		1FE
958254-AH-7	WESTERN GAS PARTNERS LP		02/21/2018	MIZUHO SECURITIES USA INC.		9,943,500	10,000,000		2FE
958254-AJ-3	WESTERN GAS PARTNERS LP		02/21/2018	MIZUHO SECURITIES USA INC.		8,330,196	8,400,000		2FE
96208U-AM-3	WEX INC. TERM LOAN B-2		02/01/2018	EXCHANGE		(3,694)			3FE
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2018	SCHEDULED PAY UP			1,012		1FM
96926D-AS-9	WILLIAM LYON HOMES INC		03/06/2018	JPMORGAN CHASE & CO.		4,690,000	4,690,000		4FE
969457-BV-1	WILLIAMS COMPANIES INC		01/05/2018	CITIGROUP GLOBAL MARKETS		1,422,300	1,320,000	3,163	3FE
969457-BU-3	WILLIAMS COS INC		03/09/2018	Various		3,874,088	4,012,000	18,143	3FE
969457-BW-9	WILLIAMS COS INC		03/09/2018	Various		4,686,685	4,680,000	42,842	3FE
96949L-AE-5	WILLIAMS PARTNERS LP		02/26/2018	CITIGROUP GLOBAL MARKETS		12,538,890	12,600,000		2FE
96950F-AD-6	WILLIAMS PARTNERS LP		02/20/2018	MORGAN STANLEY		17,752,930	17,000,000	339,875	2FE
96042N-AL-1	WLAKE 18-1 D ABS		01/17/2018	JPMORGAN CHASE & CO.		2,624,526	2,625,000		1AM
92933B-AP-9	WMG ACQUISITION CORP		02/28/2018	CREDIT SUISSE		2,665,000	2,665,000		4FE
98161V-AE-0	WOART 18-A ABS		01/30/2018	WELLS FARGO		2,624,559	2,625,000		1FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		02/02/2018	MORGAN STANLEY		1,980,000	2,000,000		4FE
98379E-AE-6	XPO LOGISTICS TL		03/07/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		3FE
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC		03/08/2018	BANK OF AMERICA/MERRILL LYNCH		5,870,710	5,880,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,268,738,081	3,283,703,105	5,920,670	XXX
404280-BN-8	HSBC HOLDINGS PLC	D	03/19/2018	HSBC SECURITIES, INC.		5,880,000	5,880,000		1AM
404280-BP-3	HSBC HOLDINGS PLC	D	03/19/2018	HSBC SECURITIES, INC.		8,400,000	8,400,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						14,280,000	14,280,000		XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		02/28/2018	Various	1,811,966.000	212,176,639			2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/26/2018	Various	3,555,935.000	289,072,039			4
8199999. Subtotal - Bonds - SVO Identified Funds						501,248,678			XXX
8399997. Total - Bonds - Part 3						8,162,805,086	7,652,852,105	14,408,002	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						8,162,805,086	7,652,852,105	14,408,002	XXX
S50767-05-2	HENKEL VORZUG	B	03/06/2018	MORGAN STANLEY	1,298.000	172,977			P2U
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/06/2018	MORGAN STANLEY	2,094.000	175,632			P3SU
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	03/06/2018	MORGAN STANLEY	4,865.000	945,512			P3SU
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,294,121	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,294,121	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,294,121	XXX		XXX
002824-10-0	ABBOTT LABS		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	59			L
00287Y-10-9	ABBVIE INC		03/01/2018	Various	306.000	33,188			L
G1151C-10-1	ACCENTURE PLC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	481			L
00130H-10-5	AES CORP		02/07/2018	Various	2,675.000	28,790			L
00817Y-10-8	AETNA INC.		02/07/2018	Various	468.000	87,026			L
008252-10-8	AFFILIATED MANAGERS GR		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	13.000	2,590			L
001055-10-2	AFLAC INC.		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	448			L
001084-10-2	AGCO CORP.		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	474.000	33,883			L
00846U-10-1	AGILENT TECHNOLOGIES INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	943			L
009158-10-6	AIR PRODUCTS & CHEM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	1,495			L
015351-10-9	ALEXION PHARMACEUTICAL INC		02/28/2018	Various	12,390.000	1,456,287			L
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	02/28/2018	MORGAN STANLEY	5,391.000	262,492			U
G0177J-10-8	ALLERGAN PLC		03/01/2018	Various	21,277.000	3,279,048			L

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02005N-10-0	ALLY FINANCIAL INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,333.000	40,064			L
02079K-30-5	ALPHABET INC CLASS A		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	83.000	91,176			L
02079K-10-7	ALPHABET INC CLASS C		03/01/2018	Various	57.000	60,565			L
02209S-10-3	ALTRIA GROUP INC.		02/07/2018	Various	457.000	30,578			L
023135-10-6	AMAZON COM INC		03/01/2018	Various	39.000	54,761			L
023608-10-2	AMEREN CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	54.000	2,994			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		02/07/2018	Various	369.000	19,266			L
025537-10-1	AMERICAN ELEC PWR INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	42.000	2,849			L
025816-10-9	AMERICAN EXPRESS CO		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	1,500			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	998			L
03027X-10-0	AMERICAN TOWER CORP		03/01/2018	Various	1,322.000	184,135			L
03076C-10-6	AMERIPRISE FINL INC		02/07/2018	Various	123.000	20,282			L
03073E-10-5	AMERISOURCEBERGEN CORP		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	95.000	8,934			L
031162-10-0	AMGEN INC		02/07/2018	Various	116.000	20,606			L
032511-10-7	ANADARKO PETE CORP		02/28/2018	Various	30,699.000	1,750,875			L
032654-10-5	ANALOG DEVICES INC		02/28/2018	MORGAN STANLEY	3,457.000	311,649			L
03349M-10-5	ANDEAVOR		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	62.000	6,197			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	03/06/2018	MORGAN STANLEY	6,614.000	161,504			U
03674X-10-6	ANTERO RESOURCES CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,684.000	33,288			L
Q09504-13-7	ANZ NATIONAL BANK	B	02/28/2018	MORGAN STANLEY	5,538.000	125,365			U
G0408V-10-2	AON PLC		02/07/2018	Various	218.000	29,245			L
037833-10-0	APPLE INC.		03/01/2018	Various	1,155.000	197,341			L
038222-10-5	APPLIED MATERIALS INC		02/07/2018	Various	588.000	30,491			L
G6095L-10-9	APTIV PLC		02/07/2018	Various	339.000	29,942			L
03852U-10-6	ARAMARK		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	37.000	1,513			L
039483-10-2	ARCHER DANIELS MIDLAND CO		02/28/2018	MORGAN STANLEY	16,052.000	666,479			L
042735-10-0	ARROW ELECTRONICS INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	1,231			L
363576-10-9	ARTHUR J GALLAGHER & CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	505.000	34,527			L
J96216-12-2	ASTELLAS PHARMA INC	B	02/28/2018	MORGAN STANLEY	118,900.000	1,761,131			U
00206R-10-2	AT&T INC		03/01/2018	Various	144,308.000	5,238,826			L
049560-10-5	ATMOS ENERGY CORP.		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	30.000	2,471			L
052769-10-6	AUTODESK INCORPORATED		02/07/2018	Various	273.000	29,517			L
052800-10-9	AUTOLIV INV		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	245.000	35,138			L
05329W-10-2	AUTONATION INC DEL		02/07/2018	CITIGROUP GLOBAL MARKETS	542.000	29,035			L
053484-10-1	AVALONBAY CMNTYS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	3,884			L
053611-10-9	AVERY DENNISON CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	843			L
053807-10-3	AVNET INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	805.000	32,197			L
058498-10-6	BALL CORP COM		02/07/2018	Various	757.000	29,398			L
060505-10-4	BANK AMER CORP COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	2,626.000	85,345			L
G08036-12-4	BARCLAYS ORD GBP0.25	B	03/06/2018	MORGAN STANLEY	296,348.000	869,003			U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	02/28/2018	MORGAN STANLEY	150,544.000	1,736,481			U
071813-10-9	BAXTER INTL INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	23.000	1,598			L
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	03/06/2018	MORGAN STANLEY	5,358.000	565,259			U
075887-10-9	BECTON DICKINSON		03/01/2018	Various	266.000	58,142			L
084423-10-2	BERKLEY W R CORP COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	488.000	35,773			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	1,411			L
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	B	02/28/2018	MORGAN STANLEY	28,722.000	682,639			U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	B	03/06/2018	MORGAN STANLEY	40,439.000	824,082			U
09062X-10-3	BIOGEN INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	216.000	60,988			L
097023-10-5	BOEING CO		03/01/2018	Various	57.000	18,214			L
09857L-10-8	BOOKING HOLDINGS INC		03/01/2018	Various	2,996.000	3,726,885			L
099724-10-6	BORG WARNER INC.		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,377.000	68,928			L
G12793-10-8	BP PLC	B	03/06/2018	MORGAN STANLEY	442,514.000	2,893,630			U
Q6634U-10-6	BRAMBLES	B	02/28/2018	MORGAN STANLEY	94,404.000	706,217			U
110122-10-8	BRISTOL MYERS SQUIBB CO		02/28/2018	Various	24,724.000	1,636,719			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	03/06/2018	MORGAN STANLEY	32,976.000	1,947,337			U
Y09827-10-9	BROADCOM LTD	D	03/01/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	6,813			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	03/06/2018	MORGAN STANLEY	548,674.000	1,811,897			U
G16962-10-5	BUNGE LTD		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	445.000	33,811			L
12673P-10-5	CA INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	1,061.000	35,628			L
127097-10-3	CABOT OIL + GAS CORP COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	151.000	3,956			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	72.000	2,825			L

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133131-10-2	CAMDEN PROP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	49.000	4,095			L
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	02/28/2018	MORGAN STANLEY	3,774.000	675,953			U
143658-30-0	CARNIVAL CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	615.000	40,578			L
12503M-10-8	CBOE GLOBAL MARKETS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	37.000	4,120			L
12504L-10-9	CBRE GROUP INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	366			L
124857-20-2	CBS CORP C LASS B		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	193.000	11,420			L
12514G-10-8	CDW CORP/DE		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	351.000	26,852			L
150870-10-3	CELANESE CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	368.000	39,306			L
15135B-10-1	CENTENE CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	726			L
15189T-10-7	CENTERPOINT ENERGY INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	52.000	1,441			L
156700-10-6	CENTURYLINK INC		02/28/2018	MORGAN STANLEY	66,263.000	1,170,867			L
156782-10-4	CERNER CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	627.000	42,986			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	183.000	62,112			L
16411R-20-8	CHENIERE ENERGY INC		02/28/2018	MORGAN STANLEY	4,618.000	242,537			L
166764-10-0	CHEVRON CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	45.000	5,515			L
Y14965-10-0	CHINA MOBILE HK LTD 941	B	01/15/2018	Various	4,000.000	39,996			U
H1467J-10-4	CHUBB LTD		03/01/2018	Various	1,096.000	155,126			L
125509-10-9	CIGNA CORP		02/07/2018	Various	106.000	21,144			L
171798-10-1	CIMAREX ENERGY CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	362.000	40,368			L
172062-10-1	CINCINNATI FINL CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	461.000	33,810			L
G219AH-10-0	CINEWORLD GROUP PLC	B	02/19/2018	DIRECT	787,216.000	1,729,497			U
17275R-10-2	CISCO SYS INC		03/01/2018	Various	637.000	25,882			L
125581-80-1	CIT GROUP INC		02/07/2018	Various	1,265.000	63,420			L
172967-42-4	CITIGROUP INC		02/07/2018	Various	650.000	48,480			L
174610-10-5	CITIZENS FINANCIAL GROUP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	902.000	39,264			L
189054-10-9	CLOROX CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	23.000	3,122			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		02/07/2018	Various	409.000	29,687			L
194162-10-3	COLGATE PALMOLIVE CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	879.000	60,528			L
19625W-10-4	COLONY NORTHSTAR INC CLASS A		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	3,731.000	33,318			L
20030N-10-1	COMCAST CORP NEW CL A		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	2,116.000	88,522			L
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	02/28/2018	MORGAN STANLEY	27,053.000	1,610,381			U
205887-10-2	CONAGRA BRANDS INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	1,026.000	38,496			L
20605P-10-1	CONCHO RESOURCES INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	601			L
20825C-10-4	CONOCOPHILLIPS		02/28/2018	MORGAN STANLEY	19,887.000	1,080,063			L
BA5Q06-XT-6	CONREX RESID PTY GROUP REIT II		01/05/2018	DIRECT	1,333,333.500	14,000,002			U
209115-10-4	CONSOLIDATED EDISON INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	40.000	3,121			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	243.000	53,628			L
219350-10-5	CORNING IN C COM		03/01/2018	Various	781.000	24,306			L
22160N-10-9	COSTAR GROUP INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	99.000	34,106			L
22160K-10-5	COSTCO WHS L CORP NEW COM		02/07/2018	Various	104.000	19,385			L
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	03/06/2018	MORGAN STANLEY	15,895.000	293,832			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		02/28/2018	Various	2,824.000	310,223			L
228368-10-6	CROWN HOLDINGS INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	1,049			L
231021-10-6	CUMMINS IN C COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	16.000	2,574			L
126650-10-0	CVS HEALTH CORPORATION		03/01/2018	Various	61,008.000	4,138,685			L
23331A-10-9	D R HORTON INC COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	906.000	44,557			L
J11257-10-2	DAIICHI SANKYO LTD	B	03/29/2018	BANK OF AMERICA/MERRILL LYNCH	33,800.000	1,130,438			U
J11718-11-1	DAIWA SECURITIES	B	02/28/2018	MORGAN STANLEY	18,000.000	120,917			U
235851-10-2	DANAHER CO RP COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	576			L
237194-10-5	DARDEN RESTAURANTS INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	1,365			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/07/2018	CITIGROUP GLOBAL MARKETS	398.000	29,715			L
247361-70-2	DELTA AIR LINES, INC.		03/01/2018	Various	1,012.000	56,663			L
24906P-10-9	DENTSPLY SIRONA INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	526.000	31,944			L
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	03/06/2018	MORGAN STANLEY	36,847.000	591,231			U
25278X-10-9	DIAMONDBACK ENERGY INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	293.000	37,106			L
253868-10-3	DIGITAL REALTY TRUST INC		02/28/2018	MORGAN STANLEY	6,742.000	678,515			L
254709-10-8	DISCOVER FINL SVCS		02/07/2018	Various	239.000	18,348			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	402.000	9,290			L
254687-10-6	DISNEY WALT CO		02/28/2018	Various	25,213.000	2,607,996			L
256677-10-5	DOLLAR GENERAL CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	858			L
256746-10-8	DOLLAR TREE INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	425.000	48,277			L
26078J-10-0	DOWDUPONT INC		02/07/2018	Various	416.000	29,773			L

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233331-10-7	DTE ENERGY CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	401.000	41,782			L
26441C-20-4	DUKE ENERGY HLDG CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	825.000	63,393			L
23355L-10-6	DXC TECHNOLOGY COMPANY		02/07/2018	Various	788.000	75,010			L
D24914-13-3	E.ON AG CMN STK	B	03/06/2018	MORGAN STANLEY	117,280.000	1,195,449			U
277432-10-0	EASTMAN CH EM CO COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	295			L
G29183-10-3	EATON CORP PLC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	21.000	1,671			L
278265-10-3	EATON VANCE CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	41.000	2,250			L
278642-10-3	EBAY INC		02/07/2018	Various	421.000	16,638			L
281020-10-7	EDISON INTL		02/28/2018	Various	5,545.000	335,738			L
S63072-00-3	EISAI LTD	B	02/28/2018	MORGAN STANLEY	41,000.000	2,188,613			U
285512-10-9	ELECTRONIC ARTS INC		02/07/2018	Various	269.000	30,516			L
532457-10-8	ELI LILLY & CO		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	971.000	82,168			L
T3643A-14-5	ENI SPA	B	03/06/2018	MORGAN STANLEY	134,919.000	2,252,324			U
29364G-10-3	ENTERGY CORP		02/28/2018	Various	1,770.000	134,259			L
26884L-10-9	EQT CORPORATION		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	79.000	4,212			L
294429-10-5	EQUIFAX IN C COM		02/28/2018	MORGAN STANLEY	1,344.000	151,872			L
29444U-70-0	EQUINIX REIT INC		02/28/2018	MORGAN STANLEY	1,010.000	396,021			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	63.000	3,737			L
297178-10-5	ESSEX PROPERTY		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	2,726			L
518439-10-4	ESTEE LAUDER COS.		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	328.000	45,441			L
30040W-10-8	EVERSOURCE ENERGY		03/01/2018	Various	7,044.000	401,209			L
30161N-10-1	EXELON CORP COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,389.000	54,866			L
302130-10-9	EXPEDITORS INTL WA INC COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	584.000	37,938			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		02/28/2018	Various	25,620.000	1,932,899			L
30231G-10-2	EXXON MOBIL CORP		03/01/2018	Various	110,283.000	8,353,086			L
315616-10-2	F5 NETWORKS INC		02/07/2018	Various	130.000	17,711			L
30303M-10-2	FACEBOOK INC		03/01/2018	Various	582.000	105,849			L
J1346E-10-0	FAST RETAILING CO	B	02/28/2018	MORGAN STANLEY	1,500.000	598,426			U
31428X-10-6	FEDEX CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	272.000	71,163			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	768			L
33616C-10-0	FIRST REPUBLIC BANK		02/07/2018	Various	339.000	29,316			L
337738-10-8	FISERV INC COM		02/07/2018	Various	150.000	19,471			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	02/01/2018	BANK OF AMERICA/MERRILL LYNCH	104.000	1,888			L
302445-10-1	FLIR SYSTEMS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	640.000	31,462			L
31620R-30-3	FNF GROUP INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	945.000	36,335			L
344849-10-4	FOOT LOCKER INC		02/28/2018	MORGAN STANLEY	4,910.000	225,418			L
345370-86-0	FORD MTR C O DEL COM PAR U		03/01/2018	Various	185,199.000	1,965,112			L
S23472-00-4	FORTIS INC COM	B	02/28/2018	MORGAN STANLEY	72,283.000	2,365,338			U
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	576.000	39,181			L
35671D-85-7	FREEPORT MCMORAN INC		02/28/2018	Various	50,360.000	938,730			L
369550-10-8	GENERAL DYNAMICS CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	321.000	69,358			L
369604-10-3	GENERAL EL EC CO COM		02/28/2018	Various	500,790.000	7,068,871			L
370334-10-4	GENERAL MLS INC		03/01/2018	Various	32,330.000	1,640,711			L
37045V-10-0	GENERAL MOTORS CO		03/01/2018	Various	563.000	23,517			L
375558-10-3	GILEAD SCIENCES INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	775			L
S26763-02-9	GOLDCORP INC	B	02/28/2018	MORGAN STANLEY	83,996.000	1,052,777			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/07/2018	Various	73.000	18,711			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,095.000	30,868			L
384802-10-4	GRAINGER W W INC		02/07/2018	Various	65.000	15,974			L
40053C-10-5	GRUPO FINANCIERO SANTANDER MEXICO	D	01/16/2018	BARCLAYS	1,337.000	10,027			L
406216-10-1	HALLIBURTON CO		02/28/2018	MORGAN STANLEY	32,581.000	1,512,410			L
413875-10-5	HARRIS CORP.		02/07/2018	CITIGROUP GLOBAL MARKETS	198.000	30,252			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/07/2018	Various	356.000	19,776			L
40412C-10-1	HCA Healthcare Inc		02/07/2018	Various	169.000	15,696			L
426281-10-1	HENRY JACK & ASSOCIATES		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	353			L
427866-10-8	HERSHEY COMPANY		02/28/2018	Various	7,332.000	725,292			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		02/07/2018	Various	1,184.000	17,718			L
064684-97-3	HOEGH LNG HOLDINGS LTD.	B	02/28/2018	MORGAN STANLEY	89,175.000	645,289			U
H36940-13-0	HOLCIM	B	03/06/2018	MORGAN STANLEY	10,076.000	586,482			U
BASORM-DA-3	HOME PARTNERS OF AMERICA INC		02/23/2018	DIRECT	5,468.750	6,562,500			U
J22302-11-1	HONDA MOTOR CO., LTD.	B	02/28/2018	MORGAN STANLEY	39,800.000	1,449,070			U
438516-10-6	HONEYWELL INTERNATIONAL INC		02/07/2018	Various	743.000	114,065			L

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Y33370-10-0	HONG KONG AND CHINA GAS	B	02/28/2018	MORGAN STANLEY	146,000.000	288,817			U
440452-10-0	HORMEL FOODS CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,089.000	39,330			L
44107P-10-4	HOST HOTELS & RESORTS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,932.000	35,568			L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	03/06/2018	MORGAN STANLEY	387,809.000	3,824,933			U
444859-10-2	HUMANA INC COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	182.000	49,089			L
445658-10-7	HUNT TRANSPORT SVC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	280.000	33,191			L
G46648-10-4	HUNTING PLC	B	01/26/2018	Various	117,274.000	1,100,259			U
448055-10-3	HUSKY ENERGY INC	B	01/24/2018	Various	257,869.000	3,814,562			U
44919P-50-8	IAC/INTERACTIVE CORP		02/07/2018	Various	228.000	30,554			L
E6165F-16-6	IBERDROLA	B	03/06/2018	Various	164,776.570	1,214,572			U
G4740B-10-5	ICHOR HOLDINGS		03/21/2018	STOCK DIVIDEND LPS	39,788.000	1,109,508			L
45167R-10-4	IDEX CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	272			L
453038-40-8	IMPERIAL OIL LTD		02/28/2018	MORGAN STANLEY	98,832.000	2,680,500			U
G4721W-10-2	IMPERIAL TOBACCO GROUP	B	03/06/2018	MORGAN STANLEY	74,789.000	2,694,678			U
45337C-10-2	INCYTE CORPORATION		02/07/2018	Various	290.000	28,021			L
D35415-10-4	INFINEON TECHNOLOGIES AG	B	03/06/2018	MORGAN STANLEY	15,450.000	421,272			U
457187-10-2	INGREDION INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	272.000	38,021			L
458140-10-0	INTEL CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	1,191			L
45833V-10-9	INTER PIPELINE LTD	B	02/28/2018	MORGAN STANLEY	141,209.000	2,460,531			U
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/01/2018	Various	34,749.000	5,413,907			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		02/07/2018	Various	1,457.000	29,953			L
G491BT-10-8	INVESCO LTD		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,085.000	34,514			L
44980X-10-9	IPG PHOTONICS CORP		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	153.000	34,018			L
46266C-10-5	IQVIA HOLDINGS INC		03/01/2018	Various	299.000	29,714			L
469814-10-7	JACOBS ENGINEERING GROUP INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	280			L
46590V-10-0	JBG SMITH PROPERTIES		02/28/2018	MORGAN STANLEY	72,044.000	2,351,531			L
478160-10-4	JOHNSON & JOHNSON		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	4,328			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		02/28/2018	MORGAN STANLEY	24,015.000	885,433			L
48020Q-10-7	JONES LANG LASALLE INC.		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	1,574			L
48203R-10-4	JUNIPER NETWORKS INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,384.000	36,745			L
485170-30-2	KANSAS CITY SOUTHERN		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	657.000	69,371			L
Y4722Z-12-0	KEPPEL CORP	B	02/28/2018	MORGAN STANLEY	39,700.000	240,688			U
494368-10-3	KIMBERLY-CLARK CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	16.000	1,886			L
49456B-10-1	KINDER MORGAN INC DEL		02/28/2018	Various	235,258.000	3,814,554			L
501044-10-1	KROGER CO		02/28/2018	MORGAN STANLEY	50,849.000	1,379,025			L
512807-10-8	LAM RESEARCH CORP.		02/28/2018	Various	11,136.000	2,133,204			L
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	03/06/2018	MORGAN STANLEY	72,652.000	927,109			U
525327-10-2	LEIDOS HOLDINGS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	543.000	36,876			L
526057-10-4	LENNAR COR P CL A		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	611.000	38,395			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	02/28/2018	MORGAN STANLEY	52,759.000	1,642,915			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	117			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	116			L
531172-10-4	LIBERTY PROPERTY TRUST		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	834.000	35,419			L
534187-10-9	LINCOLN NA TL CORP IN COM		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	140.000	10,907			L
SBF8K6-K8-9	LINDE AG	B	03/29/2018	EXCHANGE	15,729.000	3,205,352			U
Y5281M-11-1	LINK REIT	B	02/28/2018	MORGAN STANLEY	42,000.000	359,066			U
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	782.000	33,345			L
501889-20-8	LKQ CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	919.000	38,013			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	03/06/2018	MORGAN STANLEY	859,395.000	812,136			U
539830-10-9	LOCKHEED MARTIN CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	260.000	87,643			L
540424-10-8	LOEWS CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	699			L
548661-10-7	LOWES COS INC USD0.50		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	47.000	4,134			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		03/01/2018	Various	167.000	18,567			L
55261F-10-4	M & T BANK CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	221.000	41,736			L
56418H-10-0	MANPOWERGROUP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	2,125			L
565849-10-6	MARATHON OIL CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	2,356.000	34,233			L
56585A-10-2	MARATHON PETROLEUM CORP		02/07/2018	Various	468.000	30,531			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/07/2018	Various	128.000	17,468			L
580135-10-1	MCDONALDS CORP		02/07/2018	Various	634.000	108,705			L
58155Q-10-3	MCKESSON CORP		03/01/2018	Various	8,272.000	1,233,613			L
G5960L-10-3	MEDTRONIC PLC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	595			L
58933Y-10-5	MERCK & CO. INC.		03/01/2018	Various	37,849.000	2,053,052			L

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D5357W-10-3	MERCK KGAA ORD NPV	B	03/06/2018	MORGAN STANLEY	22,232.000	2,220,810			U
592688-10-5	METTLER TOLEDO INTERNATIONAL		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	2,385			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	03/01/2018	BANK OF AMERICA/MERRILL LYNCH	526.000	33,264			L
595017-10-4	MICROCHIP TECHNOLOGY INC		02/07/2018	Various	325.000	28,671			L
595112-10-3	MICRON TEC HNOLOGY INC COM		02/07/2018	Various	731.000	31,532			L
594918-10-4	MICROSOFT CORP		03/01/2018	Various	642.000	59,377			L
59522J-10-3	MID AMERICA APT		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	385.000	33,075			L
J43916-11-3	MITSUBISHI ESTATE CO	B	02/28/2018	MORGAN STANLEY	147,700.000	2,596,048			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	02/28/2018	MORGAN STANLEY	75,400.000	1,821,669			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	02/28/2018	MORGAN STANLEY	691,900.000	1,292,956			U
608190-10-4	MOHAWK INDUSTRIES INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	3,756			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		02/07/2018	Various	253.000	20,174			L
609207-10-5	MONDELEZ INTERNATIONAL INC		02/07/2018	Various	680.000	29,165			L
617446-44-8	MORGAN STANLEY		02/07/2018	Various	350.000	18,623			L
620076-30-7	MOTOROLA SOLUTIONS INC		02/07/2018	Various	179.000	16,921			L
J45745-10-6	MS&AD INSURANCE GROUP HOLDINGS INC	B	03/29/2018	UNION BANK OF SWITZERLAND	37,500.000	1,153,608			U
J46840-10-4	MURATA MANUFACTURING CO LTD	B	02/28/2018	MORGAN STANLEY	5,000.000	702,170			U
N59465-10-9	MYLAN NV		02/28/2018	MORGAN STANLEY	27,853.000	1,123,033			L
631103-10-8	NASDAQ OMX GROUP		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	450.000	34,533			L
SBDR05-C0-9	NATIONAL GRID PLC	B	03/06/2018	MORGAN STANLEY	209,773.000	2,143,892			U
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	02/28/2018	MORGAN STANLEY	22,046.000	518,473			U
64110D-10-4	NETAPP INC		02/07/2018	Various	283.000	16,004			L
64110L-10-6	NETFLIX INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	58.000	15,982			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	2,271.000	31,317			L
651229-10-6	NEWELL RUBBERMAID INC		02/07/2018	Various	929.000	28,801			L
651639-10-6	NEWMONT MINING CORP		02/28/2018	Various	4,375.000	167,082			L
65249B-10-9	NEWS CORP CLASS A		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	45.000	731			L
65339F-10-1	NEXTERA ENERGY INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	453.000	69,702			L
G6518L-10-8	NIELSEN HOLDINGS PLC		02/07/2018	Various	798.000	29,465			L
654106-10-3	NIKE INC CL B		02/28/2018	MORGAN STANLEY	4,097.000	274,622			L
655044-10-5	NOBLE ENER GY INC COM		02/07/2018	Various	635.000	18,284			L
S59029-41-3	NOKIA OYJ EURO.06	B	03/06/2018	MORGAN STANLEY	225,758.000	1,321,181			U
J59009-15-9	NOMURA HOLDINGS INC	B	02/28/2018	MORGAN STANLEY	155,700.000	962,464			U
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	B	03/06/2018	MORGAN STANLEY	74,090.000	845,013			U
655664-10-0	NORDSTROM INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	193.000	9,480			L
655844-10-8	NORFOLK SOUTHERN CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	360.000	49,921			L
G66721-10-4	NORWEGIAN CRUISE LINE		02/07/2018	Various	535.000	29,840			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	03/06/2018	MORGAN STANLEY	71,413.000	5,967,654			U
SBDRJL-N0-2	NUTRIEN LTD	B	01/02/2018	MERGER	77,210.560	4,260,319			L
67066G-10-4	NVIDIA CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	64.000	15,293			L
62944T-10-5	NVR INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	6,019			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	907.000	66,768			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	254.000	34,148			L
681919-10-6	OMNICOM GROUP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	76			L
68389X-10-5	ORACLE CORP COM		03/01/2018	Various	2,457.000	115,139			L
67103H-10-7	OREILLY AUTOMOTIVE INC		02/07/2018	CITIGROUP GLOBAL MARKETS	116.000	29,241			L
J8996L-10-2	ORIX JREIT REIT INC	B	02/28/2018	MORGAN STANLEY	354.000	540,430			U
690742-10-1	OWENS CORNING INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	438.000	39,869			L
69331C-10-8	P G & E CORP		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	73.000	3,248			L
693718-10-8	PACCAR INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	29.000	2,076			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	1,730			L
70450Y-10-3	PAYPAL HOLDINGS INC		02/07/2018	Various	392.000	29,147			L
G7S00T-10-4	PENTAIR PLC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	537.000	37,744			L
713448-10-8	PEPSICO INC.		03/01/2018	Various	282.000	31,901			L
G97822-10-3	PERRIGO PLC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	422.000	33,579			L
717081-10-3	PFIZER INC		03/01/2018	Various	639.000	22,883			L
718172-10-9	PHILIP MORRIS INTL.		03/01/2018	Various	277.000	28,470			L
718546-10-4	PHILLIPS 66		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	33.000	3,189			L
723484-10-1	PINNACLE WEST CAPITAL CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	42.000	3,312			L
723787-10-7	PIONEER NA T RES CO COM		03/01/2018	Various	854.000	148,079			L
731068-10-2	POLARIS INDUSTRIES INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	307.000	34,295			L
74005P-10-4	PRAXAIR INC.		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	374.000	58,359			L

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742718-10-9	PROCTER & GAMBLE CO		02/07/2018	Various	384.000	31,531			L
743315-10-3	PROGRESSIVE CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	44.000	2,358			L
74340W-10-3	PROLOGIS INC		03/01/2018	Various	10,971.000	665,778			L
744320-10-2	PRUDENTIAL FINL INC		02/07/2018	Various	178.000	20,178			L
F7607Z-16-5	PUBLICIS GROUPE	B	03/06/2018	MORGAN STANLEY	2,852.000	214,354			U
745867-10-1	PULTE GROUP INC		03/01/2018	Various	808.000	25,219			L
74736K-10-1	QORVO INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	499.000	34,371			L
755111-50-7	RAYTHEON COMPANY		02/07/2018	Various	109.000	21,134			L
G7419H-11-3	REDEFINE INTERNATIONAL REIT PLC	B	03/06/2018	MORGAN STANLEY	1,052,695.000	503,455			U
7591EP-10-0	REGIONS FINANCIAL CORP		02/07/2018	Various	952.000	17,155			L
759351-60-4	REINSURANCE GROUP AMERICA INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	1,119			L
760759-10-0	REPUBLIC S VCS INC COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	619			L
773903-10-9	ROCKWELL AUTOMATION INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	232.000	46,212			L
774341-10-1	ROCKWELL COLLINS INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	319.000	44,472			L
778296-10-3	ROSS STORES, INC.		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	11.000	898			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	744			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	03/29/2018	MORGAN STANLEY	92,162.000	2,892,932			U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	B	03/06/2018	MORGAN STANLEY	103,729.000	3,312,896			U
79466L-30-2	SALESFORCE.COM INC		02/07/2018	Various	188.000	20,092			L
Q82869-11-8	SANTOS	B	02/28/2018	MORGAN STANLEY	46,128.000	181,164			U
806857-10-8	SCHLUMBERGER LTD		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	102.000	7,702			L
81211K-10-0	SEALED AIR CORP		02/07/2018	Various	1,209.000	56,671			L
J7165H-10-8	SEVEN & I HOLDINGS NPV	B	02/28/2018	MORGAN STANLEY	22,100.000	923,931			U
H7485A-10-8	SGS	B	03/06/2018	MORGAN STANLEY	192.000	487,796			U
G8124V-10-8	SHIRE PLC COM		03/06/2018	MORGAN STANLEY	62,106.000	2,678,334			U
82669G-10-4	SIGNATURE BK NEW YORK NY		02/07/2018	Various	136.000	19,631			L
828806-10-9	SIMON PPTY GROUP INC		02/28/2018	MORGAN STANLEY	34,890.000	5,355,964			L
831865-20-9	SMITH (A.O.)		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	565.000	34,764			L
832696-40-5	SMUCKER J M CO COM NEW		02/28/2018	MORGAN STANLEY	1,494.000	188,692			L
842587-10-7	SOUTHERN CO		02/07/2018	CITIGROUP GLOBAL MARKETS	678.000	29,385			L
844741-10-8	SOUTHWEST AIRLINES CO		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	593.000	35,764			L
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	281.000	30,730			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	438.000	38,323			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,486.000	66,100			L
854502-10-1	STANLEY BLACK & DECKER INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	13.000	2,168			L
855244-10-9	STARBUCKS CORP		02/28/2018	Various	16,289.000	929,490			L
857477-10-3	STATE STREET CORPORATION		02/07/2018	Various	176.000	17,506			L
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	02/28/2018	MORGAN STANLEY	17,200.000	755,346			U
J77841-11-2	SUMITOMO REALTY & JPY50	B	02/28/2018	MORGAN STANLEY	10,000.000	365,587			U
SB3NB1-P2-8	SUNCOR ENERGY INC	B	02/28/2018	MORGAN STANLEY	27,575.000	909,016			U
867914-10-3	SUNTRUST B KS INC COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	667.000	46,083			L
871607-10-7	SYNOPSYS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	1,183			L
871829-10-7	SYSCO CORP		02/07/2018	CITIGROUP GLOBAL MARKETS	495.000	28,923			L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	353.000	39,681			L
87612E-10-6	TARGET CORP		02/28/2018	Various	26,148.000	1,970,452			L
879382-10-9	TELEFONICA DE ESPANA	B	03/06/2018	MORGAN STANLEY	330,318.000	3,220,240			U
R21882-10-6	TELENOR	B	03/06/2018	MORGAN STANLEY	4,944.000	111,874			U
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	02/28/2018	MORGAN STANLEY	59,462.000	1,113,129			L
882508-10-4	TEXAS INST RS INC COM		02/28/2018	Various	3,662.000	397,075			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/01/2018	Various	158.000	31,218			L
886547-10-8	TIFFANY + CO NEW COM		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	363.000	38,787			L
872540-10-9	TJX COMPANIES INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	641			L
872590-10-4	T-MOBILE US INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	29.000	1,850			L
J87000-10-5	TOKYO GAS CO LTD	B	02/28/2018	MORGAN STANLEY	26,500.000	666,815			U
889478-10-3	TOLL BROTHERS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	72.000	3,304			L
891027-10-4	TORCHMARK INC COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	1,936			L
F92124-10-0	TOTAL SA EUR 2.5	B	03/29/2018	MORGAN STANLEY	90,199.000	5,136,809			U
892356-10-6	TRACTOR SUPPLY CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	501.000	31,994			L
S26651-84-4	TRANSCANANDA CORP	B	02/28/2018	MORGAN STANLEY	32,155.000	1,392,752			U
Q9194A-10-6	TRANSURBAN GROUP	B	01/02/2018	EXCHANGE	26,111.000	233,117			U
89417E-10-9	TRAVELERS COS INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	354.000	49,195			L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		02/28/2018	MORGAN STANLEY	46,581.000	1,696,480			L

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90184L-10-2	TWITTER INC		02/28/2018	MORGAN STANLEY	30,117.000	959,528			L
902494-10-3	TYSON FOODS INC CLASS A		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	580.000	46,548			L
B93562-12-0	UCB	B	03/06/2018	MORGAN STANLEY	10,730.000	886,660			U
902653-10-4	UDR INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	107.000	3,746			L
SB12T3-J1-2	UNILEVER NV CVA NLG0.16	B	03/06/2018	MORGAN STANLEY	2,186.000	114,607			U
907818-10-8	UNION PACIFIC CORP		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	530			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/07/2018	Various	239.000	28,734			L
911363-10-9	UNITED RENTALS INC		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	219.000	38,014			L
913017-10-9	UNITED TECHNOLOGIES CORP		01/02/2018	BANK OF AMERICA/MERRILL LYNCH	134.000	17,173			L
91307C-10-2	UNITED THERAPEUTICS CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	68.000	8,708			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	294.000	34,953			L
902973-30-4	US BANCORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	11.000	593			L
91913Y-10-0	VALERO ENERGY CORP		02/07/2018	Various	219.000	20,059			L
92220P-10-5	VARIAN MEDICAL SYST		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	587			L
92339V-10-0	VEREIT INC		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	4,866.000	37,298			L
92343E-10-2	VERISIGN INC.		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	321.000	36,819			L
92343V-10-4	VERIZON COMMUNICATIONS		03/01/2018	Various	107,330.000	5,132,649			L
918204-10-8	VF CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	564.000	41,567			L
G93882-19-2	VODAFONE GROUP PLC	B	03/06/2018	MORGAN STANLEY	1,131,806.000	3,174,430			U
929042-10-9	VORNADO RLTY TR		02/07/2018	Various	373.000	27,748			L
92927K-10-2	WABCO HOLDINGS INC		02/07/2018	Various	201.000	29,053			L
931142-10-3	WALMART INC		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	48.000	4,276			L
94106B-10-1	WASTE CONNECTIONS INC	A	02/01/2018	BANK OF AMERICA/MERRILL LYNCH	11.000	788			L
94106L-10-9	WASTE MGMT INC DEL		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	703			L
941848-10-3	WATERS CORPORATION		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	595			L
949746-10-1	WELLS FARGO CO		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,380.000	80,023			L
Q95870-10-3	WESFARMERS	B	02/28/2018	MORGAN STANLEY	49,744.000	1,602,075			U
958102-10-5	WESTERN DIGITAL CORP.		02/28/2018	MORGAN STANLEY	7,836.000	682,045			L
959802-10-9	WESTERN UN CO COM		03/01/2018	Various	1,012.000	19,482			L
Q97417-10-1	WESTPAC BANKING CORP	B	02/28/2018	MORGAN STANLEY	51,585.000	1,236,881			U
96145D-10-5	WESTROCK		02/01/2018	BANK OF AMERICA/MERRILL LYNCH	19.000	1,259			L
962166-10-4	WEYERHAEUSER CO		02/28/2018	MORGAN STANLEY	7,915.000	277,262			L
963320-10-6	WHIRLPOOL CORP COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	188.000	30,187			L
969457-10-0	WILLIAMS COS INC		02/07/2018	Various	942.000	29,019			L
SB5N0P-84-0	WOOD GROUP (JOHN) PLC	B	01/24/2018	CREDIT SUISSE	293,856.000	2,909,151			L
980228-10-0	WOODSIDE PETROLEUM	B	02/19/2018	UNION BANK OF SWITZERLAND	5,826.000	124,379			U
S69812-39-4	WOOLWORTHS GROUP LTD	B	02/28/2018	MORGAN STANLEY	49,539.000	1,065,836			U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	90.000	10,509			L
98389B-10-0	XCEL ENERGY INC		02/07/2018	Various	672.000	30,981			L
984121-60-8	XEROX CORP		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,169.000	34,381			L
G98294-10-4	XL GROUP LTD	D	02/08/2018	Various	846.000	30,760			L
98419M-10-0	XYLEM		03/01/2018	BANK OF AMERICA/MERRILL LYNCH	476.000	34,877			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						244,124,982	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	03/01/2018	Various	21,041.960	438,801			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	03/01/2018	Various	76,005.770	1,380,445			U
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	03/29/2018	Various	8,520,245.000	559,954,783			U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	03/29/2018	Various	2,318,470.000	134,628,446			L
464287-20-0	ISHARES CORE S&P 500 ETF		01/31/2018	CITIGROUP GLOBAL MARKETS	377,663.000	107,312,941			L
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		02/16/2018	Various	1,072,575.000	66,987,022			L
464286-50-9	ISHARES MSCI CANADA ETF	C	03/29/2018	Various	1,169,967.000	32,036,367			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	03/29/2018	Various	267,743.000	17,483,743			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		03/27/2018	Various	361,925.000	55,553,357			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/29/2018	BANK OF AMERICA/MERRILL LYNCH	245,913.000	37,397,439			L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/27/2018	Various	370,713.000	99,755,227			L
9299999. Subtotal - Common Stocks - Mutual Funds						1,112,928,570	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,357,053,552	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,357,053,552	XXX		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						1,358,347,673	XXX		XXX
9999999 - Totals						9,521,152,759	XXX	14,408,002	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 86

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2018	SCHEDULED REDEMPTION		204	204	207	204						204				3	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2018	SCHEDULED REDEMPTION		16,959	16,959	17,322	16,975		(16)		(16)		16,959				185	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2018	SCHEDULED REDEMPTION		16,921	16,921	17,997	17,788		(866)		(866)		16,921				147	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		03/01/2018	SCHEDULED REDEMPTION		10,795	10,795	11,551	10,946		(151)		(151)		10,795				119	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2018	SCHEDULED REDEMPTION		42,089	42,089	45,163	44,647		(2,558)		(2,558)		42,089				444	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2018	SCHEDULED REDEMPTION		3,077	3,077	3,272	3,243		(167)		(167)		3,077				28	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2018	SCHEDULED REDEMPTION		11,954	11,954	12,711	12,551		(597)		(597)		11,954				105	01/20/2026	1
912810-RZ-3	TREASURY BOND		02/15/2018	Various		490,738,232	511,500,000	491,046,650			1,737		1,737		491,048,387		(310,155)	(310,155)	2,848,396	11/15/2047	1
912810-SA-7	TREASURY BOND		03/21/2018	Various		251,964,453	258,000,000	251,521,953			655		655		251,522,609		441,845	441,845	478,923	02/15/2048	1
912828-2S-8	TREASURY NOTE		01/31/2018	BANK OF AMERICA/MERRILL LYNCH		41,385,820	43,000,000	42,529,688	42,554,194		7,832		7,832		42,562,026		(1,176,205)	(1,176,205)	297,258	08/31/2022	1
912828-2U-3	TREASURY NOTE		03/06/2018	MORGAN STANLEY		69,222,273	73,100,000	72,069,176	72,106,744		24,902		24,902		72,131,646		(2,909,373)	(2,909,373)	711,384	08/31/2024	1
912828-2W-9	TREASURY NOTE		01/31/2018	Various		192,475,845	196,878,200	195,785,183	195,827,200		9,609		9,609		195,836,809		(3,360,964)	(3,360,964)	1,125,870	09/30/2022	1
912828-2Z-2	TREASURY NOTE		02/15/2018	JPMORGAN CHASE & CO.		21,588,359	22,000,000	21,936,406	21,939,827		2,667		2,667		21,942,494		(354,135)	(354,135)	121,786	10/15/2020	1
912828-3C-2	TREASURY NOTE		02/13/2018	Various		296,662,952	302,967,000	302,877,036	302,879,939		1,005		1,005		302,880,944		(6,217,992)	(6,217,992)	1,512,206	10/31/2022	1
912828-3F-5	TREASURY NOTE		03/23/2018	Various		99,541,250	105,500,000	101,291,035			27,763		27,763		101,318,798		(1,777,548)	(1,777,548)	688,736	11/15/2027	1
912828-3H-1	TREASURY NOTE		03/19/2018	Various		178,674,766	180,000,000	179,558,203	179,560,072		32,662		32,662		179,592,734		(917,969)	(917,969)	727,981	11/30/2019	1
912828-3L-2	TREASURY NOTE		03/19/2018	Various		73,997,461	75,000,000	74,774,414	74,775,230		11,024		11,024		74,786,253		(788,793)	(788,793)	274,554	12/15/2020	1
912828-3P-3	TREASURY NOTE		03/06/2018	BARCLAYS		86,920,313	90,000,000	87,131,250			24,156		24,156		87,155,406		(235,093)	(235,093)	369,199	12/31/2024	1
912828-3S-7	TREASURY NOTE		03/28/2018	Various		186,141,348	187,000,000	186,246,289			15,853		15,853		186,262,142		(120,794)	(120,794)	351,851	01/31/2020	1
912828-3U-2	TREASURY NOTE		03/28/2018	Various		324,043,486	327,797,000	324,266,598			11,349		11,349		324,277,947		(234,461)	(234,461)	433,100	01/31/2023	1
912828-3V-0	TREASURY NOTE		03/23/2018	Various		364,762,871	372,000,000	368,407,148			33,499		33,499		368,440,648		(3,677,776)	(3,677,776)	681,906	01/31/2025	1
912828-3W-8	TREASURY NOTE		03/29/2018	Various		86,876,851	87,620,000	86,673,813			1,606		1,606		86,675,419		201,432	201,432	194,228	02/15/2028	1
912828-3X-6	TREASURY NOTE		03/22/2018	Various		359,643,115	361,250,000	360,720,059			5,397		5,397		360,725,455		(1,082,340)	(1,082,340)	120,580	02/15/2021	1
912828-3Y-4	TREASURY NOTE		03/29/2018	Various		13,193,344	13,200,000	13,186,078			214		214		13,186,292		7,052	7,052	25,166	02/29/2020	1
912828-3Z-1	TREASURY NOTE		03/29/2018	Various		18,204,188	18,200,000	18,112,977			679		679		18,113,655		90,532	90,532	33,120	02/28/2025	1
912828-4D-9	TREASURY NOTE		03/29/2018	JPMORGAN CHASE & CO.		4,979,688	5,000,000	4,981,641							4,981,641		(1,953)	(1,953)	683	03/31/2023	1
912828-F6-2	TREASURY NOTE		02/15/2018	Various		18,784,727	19,000,000	18,958,438	18,961,798		2,564		2,564		18,964,361		(179,635)	(179,635)	84,261	10/31/2019	1
912828-G9-5	TREASURY NOTE		03/09/2018	JPMORGAN CHASE & CO.		568,554	575,000	573,495	574,384		59		59		574,443		(5,889)	(5,889)	6,504	12/31/2019	1
912828-M8-0	TREASURY NOTE		02/15/2018	Various		118,970,047	121,600,000	120,579,016	120,582,936		16,792		16,792		120,599,727		(1,629,680)	(1,629,680)	420,044	11/30/2022	1
912828-N3-0	TREASURY NOTE		03/16/2018	Various		65,431,250	67,000,000	66,044,961			11,082		11,082		66,056,042		(624,792)	(624,792)	242,673	12/31/2022	1
912828-X9-6	TREASURY NOTE		02/13/2018	GOLDMAN, SACHS & CO.		38,401,289	39,000,000	39,063,633	39,051,535		(2,662)		(2,662)		39,048,873		(647,584)	(647,584)	148,674	05/15/2020	1
912828-XR-6	TREASURY NOTE		01/31/2018	BANK OF AMERICA/MERRILL LYNCH		123,952,432	127,750,000	127,620,254	127,633,525		2,168		2,168		127,635,693		(3,683,261)	(3,683,261)	386,935	05/31/2022	1
912828-RT-9	US TREASURY N/B		03/19/2018	Various		4,929,135	4,950,000	4,899,747	4,943,129		940		940		4,944,068		(14,934)	(14,934)	14,507	11/30/2018	1
912828-3D-0	WI TREASURY NOTE		01/08/2018	BANK OF AMERICA/MERRILL LYNCH		106,496,387	107,500,000	107,411,816	107,413,820		259		259		107,414,078		(917,692)	(917,692)	467,714	10/31/2024	1
912828-4A-5	WI TREASURY NOTE		03/29/2018	Various		231,742,559	232,243,000	232,194,290			344		344		232,194,633		(452,074)	(452,074)	313,075	02/28/2023	1
49549C-AA-6	KING INTL LEASING LLC		01/15/2018	SCHEDULED REDEMPTION		106,665	106,665	106,665	106,665						106,665				734	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING		02/06/2018	SCHEDULED REDEMPTION		449,715	449,715	449,715	449,715						449,715				4,020	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING		01/10/2018	SCHEDULED REDEMPTION		62,395	62,395	62,395	62,395						62,395				1,362	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2018	SCHEDULED REDEMPTION		106,669	106,669	106,669	106,669						106,669				729	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2018	SCHEDULED REDEMPTION		224,443	224,443	224,443	224,443						224,443				1,880	06/07/2022	1FE
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2018	SCHEDULED REDEMPTION		177,202	177,202	177,202	177,202						177,202				1,659	02/26/2022	1FE
0599999. Subtotal - Bonds - U.S. Governments						3,871,522,081	3,950,859,288	3,901,696,556	1,310,037,775		239,795		239,795		3,902,102,312		(30,580,230)	(30,580,230)	13,092,729	XXX	XXX
105756-BY-5	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D	01/25/2018	BANK OF AMERICA/MERRILL LYNCH		4,353,750	4,300,000	4,315,136			(3)		(3)		4,315,133		38,617	38,617	106,156	02/21/2047	3FE
1099999. Subtotal - Bonds - All Other Governments						4,353,750	4,300,000	4,315,136			(3)		(3)		4,315,133		38,617	38,617	106,156	XXX	XXX
13063D-CP-1	CALIFORNIA ST		02/27/2018	UMB BANK		121,268	100,000	125,123	124,361		(422)		(422)		123,939		(2,671)	(2,671)	1,667	11/01/2026	1FE
13063C-5Q-9	CALIFORNIA ST FOR PREVIOUS ISS		02/13/2018	UMB BANK		1,382,046	1,200,000	1,391,376	1,364,217		(1,404)		(1,404)		1,362,813		19,233	19,233	27,458	08/01/2022	1FE
13063C-5R-7	CALIFORNIA ST FOR PREVIOUS ISS		01/12/2018	UMB BANK		2,161,374	1,830,000	2,141,741	2,105,057		(1,564)		(1,564)		2,103,493		57,881	57,881	41,219	08/01/2023	1FE
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS		01/12/2018	UMB BANK		978,384	800,000	947,024	934,344		(711)		(711)		933,633		44,751	44,751	18,444	08/01/2025	1FE
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR		03/01/2018	CALLED @ 100.000		215,000	215,000	189,248	208,852		437		437		209,288		5,712	5,712	5,913	03/01/2020	1FE
138789-NF-5	CANYON CNTY IDAHO SCH DIST NO		01/18/2018	UMB BANK		112,503	100,000	114,934	113,848		(213)		(213)		113,634		(1,131)	(1,131)	1,778	09/15/2021	1FE
163597-HV-2	CHEMEKETA ORE CMNTY COLLEGE DI		02/12/2018	UMB BANK		193,180	170,000	207,359	196,264		(684)		(684)		195,580		(2,400)	(2,400)	1,393	06/15/2022	1FE
182252-US-3	CLARKSTON MICH CMNTY SCHS		03/12/2018	UMB BANK		117,116	100,000	120,420	116,580		(419)		(419)		116,161		955	955	1,847	05/01/2025	1FE
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH		02/20/2018	UMB BANK		117,252	100,000	123,579	119,088		(341)		(341)		118,747		(1,495)	(1,495)	1,542	05/01/2025	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT		03/07/2018	UMB BANK		239,886	200,000	247,458	245,557		(678)		(678)		244,878		(4,992)	(4,992)	1,625	06/15/2025	1FE
311315-VE-2	FARMINGTON MINN INDPT SCH DIST		02/09/2018	UMB BANK		688,842	600,000	724,272	690,339		(1,976)		(1,976)		688,363		479	479	16,000	02/01/2023	1FE
345874-RB-9	FOREST LAKE MINN INDPT SCH DIS		02/21/2018	UMB BANK		463,948	400,000	500,560	480,068		(1,815)		(1,815)		478,253		(14,305)	(14,305)	11,222	02/01/2024	1FE
373384-6A-9	GEORGIA STATE OF		03/12/2018	UMB BANK		172,221	150,000	171,411			(338)		(338)		171,073		1,148	1,148	1,521	01/01/2023	1FE
391554-CC-4	GREATER ALBANY SCH DIST NO 8J		01/16/2018	UMB BANK		122,925	100,000	124,041	122,967		(118)		(118)		122,849		76	76	458	06/15/2026	1FE
419792-ME-3	HAWAII ST		01/22/2018	UMB BANK		354,306	300,000	371,445	359,460		(635)		(635)		358,825		(4,519)	(4,519)	4,708	10/01/2023	1FE
419792-QT-6	HAWAII ST		01/09/2018	UMB BANK		116,657	100,000	118,681	116,867		(84)		(84)		116,783		(126)	(126)	972	05/01/2023	1FE
419792-SB-3	HAWAII ST		01/17/2018	UMB BANK		173,364	150,000	176,481	173,607		(240)		(240)		173,367		(3)	(3)	2,250	10/01/2022	1FE
419792-SD-9	HAWAII ST		01/17/2018	UMB BANK		2,755,155	2,300,000	2,785,300	2,748,009		(2,509)		(2,509)		2,745,500		9,655	9,655	33,389	10/01/2024	1FE
421722-T7-4	HAZELWOOD MO SCH DIST FORMERLY		03/06/2018	UMB BANK		1,329,114	1,200,000	1,356,396	1,353,921		(2,158)		(2,158)		1,351,763		(22,649)	(22,649)	12,978	03/01/2028	1FE
421722-T9-0	HAZELWOOD MO SCH DIST FORMERLY		03/22/2018	UMB BANK		1,252,341	1,150,000	1,275,051	1,273,094		(3,032)		(3,032)		1,270,063		(17,722)	(17,722)	16,906	03/01/2030	1FE
444240-SR-7	HUDSONVILLE MICH PUB SCHS		03/26/2018	UMB BANK		104,605	100,000	104,732			(91)		(91)		104,641		(36)	(36)	167	05/01/2020	1FE
467486-VK-9	JACKSON CNTY MO REORG SCH DIST		02/27/2018	UMB BANK		526,383	475,000	554,458	538,097		(1,232)		(1,232)		536,865		(10,482)	(10,482)	8,750	03/01/2024	1FE
495188-NX-8	KING CNTY WASH SCH DIST NO 409		03/19/2018	UMB BANK		444,969	380,000	469,532	450,593		(2,063)		(2,063)		448,530		(3,561)	(3,561)	5,701	12/01/2024	1FE
495260-C4-1	KING CNTY WASH SCH DIST NO 414		01/09/2018	UMB BANK		231,200	200,000	238,766	226,258		(92)		(92)		226,166		5,034	5,034	1,014	12/01/2022	1FE
495260-G8-8	KING CNTY WASH SCH DIST NO 414		02/13/2018	UMB BANK		218,972	185,000	219,073	218,845		(557)		(557)		218,288		683	683	1,593	12/01/2024	1FE
495260-H2-0	KING CNTY WASH SCH DIST NO 414		01/17/2018	UMB BANK		123,861	100,000	121,311	121,204		(107)		(107)		121,096		2,765	2,765	500	12/01/2026	1FE
495260-H3-8	KING CNTY WASH SCH DIST NO 414		02/23/2018	UMB BANK		497,052	410,000	497,851	497,436		(1,086)		(1,086)		496,350		701	701	3,708	12/01/2027	1FE
498062-QD-3	KITSAP CNTY WASH SCH DIST NO 3		01/16/2018	UMB BANK		241,838	210,000	239,644	239,495		(133)		(133)		239,362		2,476	2,476	840	12/01/2027	1FE
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4		01/17/2018	UMB BANK		592,350	500,000	603,680	597,778		(792)		(792)		596,986		(4,636)	(4,636)	10,625	12/01/2023	1FE
515182-DC-4	LANE CMNTY COLLEGE ORE		03/07/2018	UMB BANK		110,508	100,000	116,265	112,825		(427)		(427)		112,398		(1,890)	(1,890)	933	06/15/2023	1FE
57582R-KY-1	MASSACHUSETTS ST		03/19/2018	Various		2,163,570	1,820,000	2,297,859	2,224,822		(6,182)		(6,182)		2,218,640		(55,070)	(55,070)	32,625	10/01/2024	1FE
60412A-LU-5	MINNESOTA ST FOR PREVIOUS ISSU		01/17/2018	UMB BANK		356,595	300,000	359,007	356,903		(473)		(473)		356,430		165	165	4,083	10/01/2023	1FE
662152-CC-9	NORTH ST PAUL MAPLEWOOD MINN		03/13/2018	UMB BANK		802,631	700,000	842,800	817,975		(3,119)		(3,119)		814,856		(12,225)	(12,225)	19,472	02/01/2023	1FE
677522-RA-4	OHIO ST		03/01/2018	UMB BANK		365,143	300,000	375,783	373,911		(1,024)		(1,024)		372,886		(7,743)	(7,743)	5,667	11/01/2026	1FE
68609B-PW-1	OREGON ST		01/24/2018	UMB BANK		119,672	100,000	126,957	121,441		(214)		(214)		121,227		(1,555)	(1,555)	2,431	08/01/2024	1FE
68609B-PX-9	OREGON ST		03/19/2018	UMB BANK		357,132	300,000	384,993	369,673		(1,917)		(1,917)		367,756		(10,624)	(10,624)	9,583	08/01/2025	1FE
70914P-G6-3	PENNSYLVANIA ST		03/09/2018	UMB BANK		1,961,320	1,790,000	1,990,820	1,941,478		(2,799)		(2,799)		1,938,679		22,641	22,641	46,451	01/15/2021	1FE
713567-HD-0	PEQUOT LAKES MINN INDPT SCH DI		02/07/2018	UMB BANK		225,393	200,000	237,962	225,673		(615)		(615)		225,059		334	334	5,181	02/01/2022	1FE
71915P-BV-0	PHOENIX TALENT SCH DIST NO 004		03/16/2018	UMB BANK		138,635	250,000	130,173							130,173		8,463	8,463		06/15/2034	1FE
76222R-VP-4	RHODE ISLAND ST & PROVIDENCE P		02/23/2018	UMB BANK		709,178	600,000	723,336	713,349		(1,501)		(1,501)		711,848		(2,670)	(2,670)	15,292	08/01/2024	1FE
803820-KR-9	SARTELL MINN INDPT SCH DIST NO		03/13/2018	UMB BANK		412,340	360,000	438,606	423,372		(1,750)		(1,750)		421,622		(9,281)	(9,281)	10,117	02/01/2023	1FE
803820-KS-7	SARTELL MINN INDPT SCH DIST NO		02/22/2018	UMB BANK		325,913	280,000	349,924	337,494		(1,112)		(1,112)		336,382		(10,470)	(10,470)	7,556	02/01/2024	1FE
803820-KT-5	SARTELL MINN INDPT SCH DIST NO		03/12/2018	UMB BANK		205,172	175,000	222,845	215,483		(1,099)		(1,099)		214,384		(9,212)	(9,212)	5,420	02/01/2025	1FE
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH		03/01/2018	UMB BANK		118,783	100,000	122,736	121,307		(440)		(440)		120,867		(2,084)	(2,084)	3,819	12/15/2025	1FE
833124-QY-9	SNOHOMISH CNTY WASH SCH DIST N		02/20/2018	UMB BANK		100,145	100,000	103,015	102,877		(66)		(66)		102,811		(2,666)	(2,666)	878	12/01/2023	1FE
833221-WE-0	SNOHOMISH CNTY WASH SCH DIST N		01/16/2018	UMB BANK		598,440	500,000	629,665	604,562		(673)		(673)		603,889		(5,449)	(5,449)	3,264	12/01/2024	1FE
833245-GC-1	SNOHOMISH CNTY WASH SCH DIST N		01/05/2018	UMB BANK		112,484	100,000	118,037	110,927		(60)		(60)		110,867		1,617	1,617	528	12/01/2021	1FE
13063C-B5-8	STATE OF CALIFORNIA		02/15/2018	UMB BANK		1,349,561	1,100,000	1,377,618	1,329,107		(619)		(619)		1,328,488		21,073	21,073	19,569	09/01/2025	1FE
901580-CM-0	TWIN FALLS CNTY IDAHO SCH DIST		01/03/2018	UMB BANK		165,993	150,000	166,580	164,041		(32)		(32)		164,009		1,984	1,984	1,833	09/15/2022	1FE
917542-UX-8	UTAH ST		02/23/2018	UMB BANK		111,472	100,000	110,742							110,742		730	730		07/01/2021	1FE
938395-RW-2	WASHINGTON & CLACKAMAS CNTYS O		01/24/2018	UMB BANK		112,046	100,000	111,168	109,906		(120)		(120)		109,786		2,260	2,260	456	06/15/2023	1FE
938395-RX-0	WASHINGTON & CLACKAMAS CNTYS O		02/20/2018	UMB BANK		236,040	200,000	235,622	232,218		(439)		(439)		231,778		4,262	4,262	1,389	06/15/2024	1FE
939307-JL-9	WASHINGTON MULTNOMAH & YAMHILL		03/23/2018	FIDELITY CAPITAL MARKETS		1,906,205	1,620,000	1,948,730	1,947,596		(9,757)		(9,757)		1,937,839		(31,634)	(31,634)	21,600	06/15/2025	1FE
984392-EW-6	YAKIMA CNTY WASH SCH DIST NO 9		01/09/2018	UMB BANK		112,466	100,000	119,001	112,735		(88)		(88)		112,648		(182)	(182)	556	12/01/2021	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						29,224,948	25,270,000	29,901,190	28,805,879		(59,583)		(59,583)		29,263,353		(38,406)	(38,406)	454,890	XXX	XXX
005482-2U-7	ADAMS & ARAPAHOE CNTYS COLO JT		01/10/2018	UMB BANK		116,123	100,000	117,038	114,484		(86)		(86)		114,398		1,725	1,725	569	12/01/2022	1FE
005482-3H-5	ADAMS & ARAPAHOE CNTYS COLO JT		02/01/2018	UMB BANK		225,716	200,000	229,594	224,176		(374)		(374)		223,802		1,914	1,914	1,458	12/01/2021	1FE
005482-3N-2	ADAMS & ARAPAHOE CNTYS COLO JT		01/04/2018	UMB BANK		987,795	900,000	1,012,950	986,570		(565)		(565)		986,005		1,790	1,790	4,625	12/01/2020	1FE
005626-RJ-7	ADAMS CNTY COLO SCH DIST NO 00		01/04/2018	UMB BANK		534,655	500,000	544,375	534,201		(223)		(223)		533,977		678	678	2,056	12/01/2020	1FE
005626-RK-4	ADAMS CNTY COLO SCH DIST NO 00		02/01/2018	UMB BANK		108,956	100,000	109,996	108,203		(191)		(191)		108,012		944	944	711	12/01/2021	1FE
074851-RF-5	BEAVER CNTY PA		03/28/2018	UMB BANK		1,243,238	1,085,000	1,266,369	1,262,489		(4,664)		(4,664)		1,257,826		(14,587)	(14,587)	17,588	04/15/2024	1FE
074851-RH-1	BEAVER CNTY PA		03/02/2018	UMB BANK		219,130	200,000	220,606	220,283		(381)		(381)		219,902		(772)	(772)	2,567	04/15/2026	1FE
101565-G2-9	BOULDER LARIMER & WELD CNTYS C		02/01/2018	UMB BANK		112,779	100,000	119,403	114,887		(348)		(348)		114,539		(1,760)	(1,760)	694	12/15/2021	1FE
101565-G3-7	BOULDER LARIMER & WELD CNTYS C		01/04/2018	UMB BANK		1,108,039	955,000	1,166,437	1,125,545		(650)		(650)		1,124,895		(16,856)	(16,856)	3,051	12/15/2022	1FE
132033-HQ-7	CAMBRIA CNTY PA		01/26/2018	UMB BANK		1,183,811	1,100,000	1,201,536	1,174,882		(1,109)		(1,109)		1,173,773		10,038	10,038	25,092	08/01/2020	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
132033-HS-3	CAMBRIA CNTY PA		03/09/2018	UMB BANK		281,104	250,000	288,660	280,471		(549)		(549)		279,922		1,182	1,182	6,292	08/01/2022	1FE
144783-CY-1	CARROLL CNTY GA SCH DIST		01/29/2018	UMB BANK		170,585	150,000	182,342	173,008		(439)		(439)		172,569		(1,984)	(1,984)	2,500	04/01/2022	1FE
144783-CZ-8	CARROLL CNTY GA SCH DIST		03/05/2018	UMB BANK		132,178	115,000	142,061	135,437		(687)		(687)		134,750		(2,572)	(2,572)	2,492	04/01/2023	1FE
183595-AY-3	CLAY IND CMNTY MULTI SCH BLDG		02/05/2018	UMB BANK		283,043	250,000	293,340	285,300		(749)		(749)		284,552		(1,509)	(1,509)	7,014	07/15/2022	1FE
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG		01/30/2018	UMB BANK		264,213	225,000	270,747	264,669		(472)		(472)		264,196		17	17	6,125	07/15/2024	1FE
196580-DK-0	COLORADO SCH MINES INSTL ENTER		01/04/2018	UMB BANK		139,325	125,000	137,765	137,696		(48)		(48)		137,648		1,677	1,677	236	12/01/2022	1FE
19923P-BC-1	COLUMBUS IND MULTI-HIGH SCH BL		01/11/2018	UMB BANK		271,053	250,000	269,893	269,829		(317)		(317)		269,512		1,541	1,541	625	07/15/2020	1FE
19923P-BX-5	COLUMBUS IND MULTI-HIGH SCH BL		02/05/2018	UMB BANK		975,160	800,000	986,288	986,180		(1,312)		(1,312)		984,868		(9,708)	(9,708)	4,333	01/15/2030	1FE
221687-BW-5	COTTAGE GROVE ORE		02/20/2018	UMB BANK		122,216	100,000	123,395	123,377		(306)		(306)		123,071		(855)	(855)	750	09/01/2027	1FE
222263-XR-1	COUNCIL ROCK PA SCH DIST		01/09/2018	UMB BANK		109,432	100,000	117,069	110,456		(99)		(99)		110,357		(925)	(925)	778	11/15/2020	1FE
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA		03/16/2018	UMB BANK		115,847	100,000	121,676	118,943		(542)		(542)		118,401		(2,554)	(2,554)	2,986	02/15/2025	1FE
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA		01/04/2018	UMB BANK		1,206,540	1,000,000	1,223,660	1,198,965		(432)		(432)		1,198,532		8,008	8,008	19,861	02/15/2026	1FE
248775-2R-8	DENTON CNTY TEX		02/13/2018	UMB BANK		216,288	190,000	229,587	219,162		(761)		(761)		218,401		(2,113)	(2,113)	5,542	07/15/2022	1FE
249174-VB-6	DENVER COLO CITY & CNTY SCH DI		03/08/2018	UMB BANK		1,354,496	1,150,000	1,377,930	1,348,587		(2,894)		(2,894)		1,345,693		8,803	8,803	10,021	12/01/2023	1FE
283461-E6-4	EL PASO CNTY COLO SCH DIST NO		01/04/2018	UMB BANK		267,563	250,000	273,140	267,700		(114)		(114)		267,586		(23)	(23)	639	12/15/2020	1FE
283461-E7-2	EL PASO CNTY COLO SCH DIST NO		02/01/2018	UMB BANK		109,046	100,000	110,651	108,681		(201)		(201)		108,480		566	566	556	12/15/2021	1FE
283461-E8-0	EL PASO CNTY COLO SCH DIST NO		02/14/2018	UMB BANK		287,723	250,000	294,373	287,634		(911)		(911)		286,723		999	999	2,118	12/15/2022	1FE
35483L-MB-8	FRANKLIN TWP IND SCH BLDG CORP		01/02/2018	UMB BANK		116,648	100,000	121,359	117,720		(25)		(25)		117,694		(1,046)	(1,046)	2,347	07/15/2023	1FE
35483L-MD-4	FRANKLIN TWP IND SCH BLDG CORP		02/21/2018	UMB BANK		408,755	350,000	430,871	419,030		(1,148)		(1,148)		417,882		(9,128)	(9,128)	10,083	07/15/2024	1FE
367298-WV-4	GASTON CO-REF		03/01/2018	MATURED		6,125,000	6,125,000	7,271,723	6,165,110		(40,110)		(40,110)		6,125,000				153,125	03/01/2018	1FE
378334-NF-9	GLENDALE ARIZ UN HIGH SCH DIST		01/17/2018	UMB BANK		123,972	100,000	123,335	123,017		(109)		(109)		122,908		1,064	1,064	986	07/01/2027	1FE
382505-JY-2	GOODYEAR ARIZ		01/22/2018	UMB BANK		114,349	100,000	120,255	117,957		(126)		(126)		117,831		(3,482)	(3,482)	2,256	07/01/2026	1FE
384334-EG-9	GRAFTON CNTY N H		03/06/2018	UMB BANK		642,311	580,000	671,466	655,615		(1,722)		(1,722)		653,893		(11,582)	(11,582)	14,619	07/01/2023	1FE
384334-EH-7	GRAFTON CNTY N H		03/29/2018	UMB BANK		1,431,257	1,295,000	1,512,508	1,480,114		(5,642)		(5,642)		1,474,472		(43,215)	(43,215)	36,692	07/01/2024	1FE
384334-EJ-3	GRAFTON CNTY N H		03/29/2018	UMB BANK		128,004	115,000	135,114	132,499		(559)		(559)		131,940		(3,936)	(3,936)	3,476	07/01/2025	1FE
386155-FR-1	GRAND PRAIRIE TEX INDPT SCH DI		02/28/2018	UMB BANK		258,196	230,000	272,642	263,647		(1,346)		(1,346)		262,301		(4,105)	(4,105)	6,293	02/15/2022	1FE
406792-Y8-8	HAMDEN CONN		02/13/2018	UMB BANK		289,726	275,000	305,049	288,619		(616)		(616)		288,003		1,723	1,723	5,500	08/15/2020	2FE
40785E-W8-5	HAMILTON SOUTHEASTERN IND CONS		02/21/2018	UMB BANK		923,057	790,000	975,113	947,973		(2,421)		(2,421)		945,552		(22,494)	(22,494)	22,399	07/15/2024	1FE
416489-TS-1	HARTFORD CNTY CONN MET DIST		03/29/2018	UMB BANK		205,220	195,000	211,448	205,836		(1,487)		(1,487)		204,348		872	872	4,117	11/01/2019	1FE
442331-T5-3	HOUSTON TEX		01/24/2018	UMB BANK		220,200	200,000	219,054	218,767		(399)		(399)		218,368		1,832	1,832	1,194	03/01/2021	1FE
442331-U2-8	HOUSTON TEX		03/23/2018	BARCLAYS		2,928,150	2,500,000	2,979,950	2,977,309		(12,662)		(12,662)		2,964,647		(36,497)	(36,497)	36,111	03/01/2026	1FE
45528U-VV-0	INDIANAPOLIS IND LOC PUB IMPT		01/05/2018	UMB BANK		1,068,060	1,000,000	1,103,860	1,072,104		(773)		(773)		1,071,331		(3,271)	(3,271)	24,167	01/15/2020	1FE
478718-P4-5	JOHNSON CNTY KANS UNI SCH DIST		03/01/2018	PIPER JAFFRAY INC.		261,370	230,000	278,072	267,954		(1,400)		(1,400)		266,554		(5,184)	(5,184)	5,878	09/01/2022	1FE
478718-P5-2	JOHNSON CNTY KANS UNI SCH DIST		03/29/2018	UMB BANK		172,779	150,000	184,802	178,596		(1,238)		(1,238)		177,358		(4,579)	(4,579)	4,417	09/01/2023	1FE
478718-P6-0	JOHNSON CNTY KANS UNI SCH DIST		03/16/2018	UMB BANK		233,670	200,000	250,808	242,975		(1,299)		(1,299)		241,675		(8,005)	(8,005)	5,458	09/01/2024	1FE
478740-TT-0	JOHNSON CNTY KANS UNI SCH DIST		02/28/2018	UMB BANK		117,550	100,000	125,676	121,956		(523)		(523)		121,433		(3,883)	(3,883)	2,097	10/01/2024	1FE
507686-NY-5	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP		01/15/2018	MATURED		1,000,000	1,000,000	1,080,110	1,000,633		(633)		(633)		1,000,000				15,000	01/15/2018	1FE
516825-HW-9	LAREDO TEX CMNTY COLLEGE DIST		03/09/2018	UMB BANK		239,118	220,000	250,888	243,138		(975)		(975)		242,163		(3,045)	(3,045)	5,427	08/01/2022	1FE
544646-4J-8	LOS ANGELES CALIF UNI SCH DIST		01/23/2018	UMB BANK		996,938	830,000	1,037,550	996,173		(1,618)		(1,618)		994,555		2,383	2,383	23,517	07/01/2024	1FE
544646-5L-2	LOS ANGELES CALIF UNI SCH DIST		02/02/2018	UMB BANK		1,294,270	1,080,000	1,309,349	1,291,086		(1,743)		(1,743)		1,289,343		4,927	4,927	30,060	07/01/2024	1FE
56674M-BK-3	MARICOPA CNTY ARIZ ELEM SCH DI		02/28/2018	UMB BANK		138,216	125,000	144,360	139,726		(697)		(697)		139,029		(813)	(813)	4,184	07/01/2021	1FE
566880-WA-4	MARICOPA CNTY ARIZ SCH DIST NO		03/13/2018	UMB BANK		115,252	100,000	116,800	114,931		(529)		(529)		114,402		850	850	3,528	07/01/2023	1FE
566897-VU-5	MARICOPA CNTY ARIZ SCH DIST NO		01/02/2018	UMB BANK		1,083,250	1,000,000	1,114,490	1,088,389		(291)		(291)		1,088,098		(4,848)	(4,848)	38,194	07/01/2020	1FE
567137-G3-2	MARICOPA CNTY ARIZ SCH DIST NO		02/27/2018	UMB BANK		266,076	235,000	279,880	271,213		(1,303)		(1,303)		269,910		(3,834)	(3,834)	7,833	07/01/2022	1FE
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO		02/02/2018	UMB BANK		120,335	100,000	125,045	122,379		(235)		(235)		122,144		(1,809)	(1,809)	2,986	07/01/2026	1FE
567505-PE-6	MARICOPA CNTY ARIZ UN HIGH SCH		02/02/2018	UMB BANK		119,448	100,000	122,161	120,719		(250)		(250)		120,469		(1,021)	(1,021)	3,319	07/01/2025	1FE
567288-TW-5	MARICOPA CNTY ARIZ UNI SCH DIS		02/12/2018	UMB BANK		908,003	750,000	937,703	937,161		(2,140)		(2,140)		935,021		(27,019)	(27,019)	5,625	07/01/2028	1FE
567288-UG-8	MARICOPA CNTY ARIZ UNI SCH DIS		02/13/2018	UMB BANK		120,364	100,000	124,128	124,049		(320)		(320)		123,729		(3,365)	(3,365)	764	07/01/2026	1FE
567389-WR-8	MARICOPA CNTY ARIZ UNI SCH DIS		02/23/2018	UMB BANK		341,360	295,000	343,274	343,044		(1,210)		(1,210)		341,834		(474)	(474)	2,551	07/01/2023	1FE
567389-WT-4	MARICOPA CNTY ARIZ UNI SCH DIS		02/02/2018	UMB BANK		119,070	100,000	120,248	120,179		(243)		(243)		119,936		(866)	(866)	625	07/01/2025	1FE
590621-KY-3	MESA CNTY COLO VY SCH DIST NO		03/02/2018	UMB BANK		211,421	175,000	210,186			(199)		(199)		209,986		1,435	1,435	587	12/01/2034	1FE
605900-BZ-1	MISSOULA CNTY MONT ELEM SCH DI		03/21/2018	UMB BANK		143,853	125,000	149,959	148,740		(949)		(949)		147,791		(3,938)	(3,938)	3,264	07/01/2023	1FE
60580T-ED-6	MISSOULA CNTY MONT HIGH DIST N		03/21/2018	UMB BANK		146,842	130,000	152,615	151,266		(1,050)		(1,050)		150,216		(3,375)	(3,375)	3,394	07/01/2022	1FE
60580T-EF-1	MISSOULA CNTY MONT HIGH DIST N		03/02/2018	UMB BANK		1,922,354	1,935,000	1,985,871	1,983,781		(1,113)		(1,113)		1,982,668		(60,314)	(60,314)	17,419	07/01/2024	1FE
608113-CN-4	MOHAVE CNTY ARIZ UNI SCH DIST		01/17/2018	UMB BANK		134,137	115,000	139,235	134,385		(169)		(169)		134,216		(79)	(79)	3,163	07/01/2023	1FE
609694-FF-6	MONMOUTH ORE		02/20/2018	UMB BANK		116,418	100,000	118,020	117,990		(384)		(384)		117,606		(1,188)	(1,188)	764	04/01/2024	1FE
553543-DN-6	MSD WARREN TWP IN VISION 2005 SCH BLDG C		01/10/2018	MATURED		2,285,000	2,285,000	2,285,000	2,285,000						2,285,000				16,452	01/10/2018	1FE
642713-7C-9	NEW BRITAIN CONN		02/06/2018	UMB BANK		164,141	150,000	167,522	163,980		(439)		(439)		163,541		600	600	3,271	03/01/2021	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
678841-KW-6	OKLAHOMA CNTY OKLA INDPT SCH D		01/09/2018	UMB BANK		114,331	100,000	116,677	114,893		(89)		(89)		114,804		(473)	(473)	2,944	07/01/2022	1FE
684517-SJ-5	ORANGE CNTY FLA SCH BRD CTFS P		03/22/2018	JEFFERIES & COMPANY, INC.		10,549,272	8,700,000	10,768,425	10,766,733		(36,266)		(36,266)		10,730,467		(181,195)	(181,195)	107,542	08/01/2029	1FE
691355-EU-1	OWYHEE & CANYON CNTYS IDAHO JT		02/21/2018	UMB BANK		393,294	395,000	404,883	404,499		(194)		(194)		404,306		(11,012)	(11,012)	3,401	09/15/2024	1FE
691355-EV-9	OWYHEE & CANYON CNTYS IDAHO JT		03/16/2018	UMB BANK		259,049	255,000	268,229	267,787		(340)		(340)		267,447		(8,398)	(8,398)	3,223	09/15/2025	1FE
691610-CC-1	OXFORD MICH CMNTY SCHS		03/01/2018	UMB BANK		148,318	135,000	157,328	148,268		(686)		(686)		147,582		736	736	2,325	05/01/2021	1FE
717146-VL-5	PHARR-SAN JUAN-ALAMO TEX INDPT		02/26/2018	UMB BANK		112,215	100,000	121,186	114,882		(563)		(563)		114,319		(2,104)	(2,104)	2,875	02/01/2022	1FE
731486-BS-4	POLK GA SCH DIST		03/07/2018	UMB BANK		274,733	250,000	272,433			(95)		(95)		272,337		2,395	2,395	222	03/01/2023	1FE
73723R-YC-1	PORTSMOUTH VA		01/25/2018	PIPER JAFFRAY INC.		544,290	500,000	543,500	543,040		(1,294)		(1,294)		541,746		2,544	2,544	2,639	07/15/2020	1FE
73723R-YJ-6	PORTSMOUTH VA		03/22/2018	Various		2,575,647	2,160,000	2,677,406	2,675,870		(13,096)		(13,096)		2,662,773		(87,126)	(87,126)	28,361	07/15/2026	1FE
73723R-YL-1	PORTSMOUTH VA		02/15/2018	UMB BANK		150,458	125,000	156,268	156,186		(403)		(403)		155,782		(5,325)	(5,325)	1,024	07/15/2028	1FE
73723R-YM-9	PORTSMOUTH VA		03/22/2018	PIPER JAFFRAY INC.		3,861,043	3,240,000	4,028,227	4,026,175		(17,604)		(17,604)		4,008,571		(147,528)	(147,528)	42,750	07/15/2029	1FE
758449-RA-2	REEDY CREEK IMPT DIST FLA		01/03/2018	UMB BANK		1,142,140	1,000,000	1,163,970	1,156,438		(383)		(383)		1,156,055		(13,915)	(13,915)	4,722	06/01/2022	1FE
76541V-SX-6	RICHMOND VA		02/28/2018	UMB BANK		314,506	270,000	318,859	318,653		(1,142)		(1,142)		317,511		(3,005)	(3,005)	2,450	03/01/2024	1FE
76541V-SZ-1	RICHMOND VA		03/22/2018	Various		1,274,070	1,075,000	1,311,242	1,310,508		(6,192)		(6,192)		1,304,316		(30,246)	(30,246)	14,045	03/01/2026	1FE
798458-SM-8	SAN LEANDRO CALIF UNI SCH DIST		02/05/2018	UMB BANK		384,257	325,000	388,967	383,975		(820)		(820)		383,155		1,102	1,102	8,365	08/01/2024	1FE
81023Q-DG-7	SCOTTS VALLEY CALIF UNI SCH DI		02/02/2018	UMB BANK		302,593	250,000	310,295	307,772		(598)		(598)		307,174		(4,581)	(4,581)	6,354	08/01/2027	1FE
815626-NS-1	SEDGWICK CNTY KANS UNI SCH DIS		03/22/2018	JPMORGAN CHASE & CO.		7,777,840	7,000,000	7,936,670	7,935,744		(26,244)		(26,244)		7,909,500		(131,660)	(131,660)	68,444	10/01/2025	1FE
815670-MF-8	SEDGWICK CNTY KANS UNI SCH DIS		01/25/2018	UMB BANK		179,487	165,000	191,202	180,173		(434)		(434)		179,740		(253)	(253)	3,392	09/01/2020	1FE
815670-MG-6	SEDGWICK CNTY KANS UNI SCH DIS		01/23/2018	UMB BANK		111,895	100,000	117,947	111,793		(208)		(208)		111,586		309	309	2,000	09/01/2021	1FE
819215-SN-5	SHALER PA AREA SCH DIST		02/14/2018	UMB BANK		1,860,663	1,600,000	1,959,792	1,905,721		(3,969)		(3,969)		1,901,752		(41,089)	(41,089)	35,375	09/01/2025	1FE
825434-4Y-6	SHREVEPORT LA		02/07/2018	UMB BANK		607,606	520,000	596,154	596,066		(747)		(747)		595,319		12,287	12,287	2,052	08/01/2024	1FE
825434-4Z-3	SHREVEPORT LA		02/20/2018	UMB BANK		513,388	440,000	509,362	509,293		(1,169)		(1,169)		508,124		5,263	5,263	3,300	08/01/2025	1FE
825434-5A-7	SHREVEPORT LA		03/22/2018	UMB BANK		1,521,121	1,270,000	1,479,906	1,479,726		(1,470)		(1,470)		1,478,257		42,864	42,864	4,835	08/01/2026	1FE
825434-5B-5	SHREVEPORT LA		02/21/2018	UMB BANK		2,040,593	1,710,000	1,999,383	1,999,167		(2,187)		(2,187)		1,996,979		43,614	43,614	7,875	08/01/2027	1FE
829596-TX-3	SIOUX FALLS S D SCH DIST NO 49		02/21/2018	UMB BANK		110,724	100,000	112,678	112,437		(280)		(280)		112,158		(1,434)	(1,434)	1,078	02/01/2024	1FE
838736-WU-6	SOUTH LYON MICH CMNTY SCHS		03/01/2018	UMB BANK		109,865	100,000	112,789	108,312		(427)		(427)		107,885		1,980	1,980	1,722	05/01/2021	1FE
846880-ER-9	SPARTANBURG CNTY S C SCH DIST		03/12/2018	UMB BANK		2,849,814	2,450,000	2,973,859	2,831,154		(1,757)		(1,757)		2,829,396		20,418	20,418	43,896	03/01/2023	1FE
851035-TH-8	SPRINGFIELD MO SCH DIST NO R-1		03/06/2018	UMB BANK		110,062	100,000	112,494	112,473		(355)		(355)		112,118		(2,056)	(2,056)	789	03/01/2024	1FE
851035-TL-9	SPRINGFIELD MO SCH DIST NO R-1		03/06/2018	UMB BANK		111,532	100,000	114,026	114,006		(339)		(339)		113,666		(2,134)	(2,134)	789	03/01/2025	1FE
851035-TS-4	SPRINGFIELD MO SCH DIST NO R-1		02/28/2018	UMB BANK		181,973	150,000	188,108	188,070		(566)		(566)		187,505		(5,532)	(5,532)	1,449	03/01/2028	1FE
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		02/26/2018	UMB BANK		222,636	200,000	229,712	229,683		(366)		(366)		229,318		(6,682)	(6,682)	1,222	03/01/2029	1FE
896417-PC-0	TRINITY AREA SCH DIST PA		01/11/2018	UMB BANK		358,347	330,000	353,275	353,229		(228)		(228)		353,001		5,346	5,346	660	01/15/2022	1FE
896417-PD-8	TRINITY AREA SCH DIST PA		03/09/2018	UMB BANK		209,599	185,000	208,765	208,728		(893)		(893)		207,836		1,764	1,764	1,927	01/15/2023	1FE
896417-PE-6	TRINITY AREA SCH DIST PA		03/07/2018	UMB BANK		285,983	250,000	286,380	286,334		(1,061)		(1,061)		285,272		710	710	2,465	01/15/2024	1FE
898541-LG-0	TUALATIN HILLS ORE PK & RECL D		02/15/2018	UMB BANK		532,929	480,000	573,763	533,877		(1,388)		(1,388)		532,489		440	440	4,165	06/01/2021	1FE
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04		01/10/2018	CALLED @ 100.000		2,160,000	2,160,000	2,302,967	2,165,041		(449)		(449)		2,164,592		(4,592)	(4,592)	54,000	07/10/2018	1FE
949238-CN-7	WELD CNTY COLO SCH DIST NO RE-		01/09/2018	UMB BANK		104,818	100,000	106,351	104,247		(60)		(60)		104,187		631	631	289	12/15/2019	1FE
949238-CP-2	WELD CNTY COLO SCH DIST NO RE-		01/10/2018	UMB BANK		1,208,819	1,100,000	1,224,718	1,194,236		(636)		(636)		1,193,600		15,219	15,219	3,569	12/15/2020	1FE
949238-CQ-0	WELD CNTY COLO SCH DIST NO RE-		01/04/2018	UMB BANK		847,673	750,000	849,098	830,029		(379)		(379)		829,651		18,022	18,022	2,396	12/15/2021	1FE
949238-CR-8	WELD CNTY COLO SCH DIST NO RE-		02/28/2018	UMB BANK		860,295	750,000	859,748	842,450		(2,996)		(2,996)		839,454		20,841	20,841	8,021	12/15/2022	1FE
95855R-CL-8	WESTERN MARICOPA ED CTR DIST N		02/07/2018	UMB BANK		183,584	165,000	188,367	184,917		(588)		(588)		184,330		(746)	(746)	6,027	07/01/2021	1FE
971567-QB-1	WILMINGTON DEL		02/02/2018	UMB BANK		403,546	340,000	416,952	400,086		(794)		(794)		399,292		4,254	4,254	4,486	11/01/2024	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						87,765,195	77,825,000	91,050,733	88,289,243		(239,274)		(239,274)		88,532,587		(767,393)	(767,393)	1,163,886	XXX	XXX
167593-GV-8	CHICAGO IL O'HARE INTERNATIONAL ARPT RE		01/01/2018	MATURED		4,225,000	4,225,000	4,924,618	4,225,000						4,225,000				105,625	01/01/2018	1FE
02765U-LR-3	AMERICAN MUN PWR OHIO INC REV		02/27/2018	UMB BANK		218,502	200,000	231,898	223,023		(1,206)		(1,206)		221,817		(3,315)	(3,315)	5,444	02/15/2021	1FE
038716-FR-2	ARAPAHOE CNTY COLO WTR & WASTE		02/06/2018	UMB BANK		113,621	100,000	116,325	115,815		(167)		(167)		115,648		(2,027)	(2,027)	1,678	12/01/2026	1FE
040484-PL-5	ARIZONA BRD REGENTS UNIV ARIZ		01/08/2018	UMB BANK		1,214,040	1,000,000	1,268,330	1,234,509		(746)		(746)		1,233,763		(19,723)	(19,723)	5,417	06/01/2025	1FE
040484-QD-2	ARIZONA BRD REGENTS UNIV ARIZ		03/14/2018	UMB BANK		116,229	100,000	125,018	121,402		(664)		(664)		120,738		(4,509)	(4,509)	1,458	06/01/2024	1FE
040654-WJ-0	ARIZONA ST TRANSN BRD HWY REV		03/06/2018	D.A. DAVIDSON & CO.		362,902	310,000	392,410	376,312		(1,813)		(1,813)		374,499		(11,598)	(11,598)	10,635	07/01/2024	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2018	CALLED @ 100.000		20,000	20,000	20,000	20,000						20,000				500	07/01/2022	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		01/01/2018	CALLED @ 100.000		460,000	460,000	460,000	460,000						460,000				12,650	07/01/2023	1FE
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05		01/16/2018	CALLED @ 100.000		495,000	495,000	443,345	469,558		153		153		469,711		25,289	25,289	2,784	12/01/2023	1FE
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF		01/16/2018	CALLED @ 100.000		1,110,000	1,110,000	994,167	1,052,947		344		344		1,053,291		56,709	56,709	6,244	12/01/2023	1FE
052409-DA-4	AUSTIN TEX CONVENTION ENTERPRI		03/21/2018	UMB BANK		204,968	200,000	211,324	206,921		(1,571)		(1,571)		205,350		(382)	(382)	9,778	01/01/2019	2FE
058508-FU-1	BALL ST UNIV IND UNIV REVS		03/05/2018	UMB BANK		234,618	200,000	248,790	239,591		(898)		(898)		238,694		(4,076)	(4,076)	6,833	07/01/2025	1FE
05922K-XZ-7	BALTIMORE MD PROJ REV		01/10/2018	UMB BANK		231,268	220,000	238,907	231,916		(241)		(241)		231,675		(407)	(407)	5,836	07/01/2019	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05922K-YX-1	BALTIMORE MD PROJ REV		01/31/2018	UMB BANK		1,233,307	1,140,000	1,269,937	1,236,361		(679)		(679)		1,235,682		(2,375)	(2,375)	29,519	07/01/2020	1FE
05922K-YY-9	BALTIMORE MD PROJ REV		01/04/2018	UMB BANK		556,825	500,000	568,205	554,749		(296)		(296)		554,453		2,372	2,372	12,986	07/01/2021	1FE
071808-JG-5	BAXTER CNTY ARK HOSP REV		03/23/2018	UMB BANK		111,611	100,000	118,488	115,393		(508)		(508)		114,885		(3,274)	(3,274)	2,861	09/01/2024	2FE
071808-JJ-9	BAXTER CNTY ARK HOSP REV		02/15/2018	UMB BANK		147,417	130,000	156,257	152,853		(318)		(318)		152,535		(5,117)	(5,117)	3,051	09/01/2026	2FE
071808-JV-2	BAXTER CNTY ARK HOSP REV		03/28/2018	CREWS & ASSOC.		230,639	205,000	245,012	239,147		(1,021)		(1,021)		238,127		(7,487)	(7,487)	6,008	09/01/2025	2FE
081653-BV-8	BEND ORE WTR REV		02/20/2018	UMB BANK		118,453	100,000	128,529	123,875		(467)		(467)		123,408		(4,955)	(4,955)	1,125	12/01/2024	1FE
081653-BW-6	BEND ORE WTR REV		02/15/2018	UMB BANK		391,931	325,000	424,158	409,883		(1,110)		(1,110)		408,773		(16,843)	(16,843)	3,135	12/01/2025	1FE
086377-DE-5	BESSEMER ALA GOVERNMENTAL UTIL		01/04/2018	UMB BANK		1,227,230	1,000,000	1,206,120	1,202,968		(426)		(426)		1,202,542		24,688	24,688	8,194	06/01/2026	1FE
090132-AC-5	BILLINGS MONT SWR SYS REV		01/25/2018	PIPER JAFFRAY INC.		285,170	275,000	292,251	286,034		(568)		(568)		285,466		(296)	(296)	6,356	07/01/2019	1FE
097464-B5-9	BOISE ST UNIV IDAHO REVS FORME		01/16/2018	UMB BANK		274,237	255,000	283,032	274,962		(412)		(412)		274,550		(313)	(313)	3,790	04/01/2020	1FE
103627-AA-3	BOYS TOWN VLG NEB REV		03/16/2018	UMB BANK		101,948	100,000	103,370	103,325		(59)		(59)		103,266		(1,318)	(1,318)	1,158	09/01/2028	1FE
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05		02/16/2018	CALLED @ 100.000		1,475,000	1,475,000	1,515,990	1,475,000						1,475,000				24,891	10/01/2018	1FE
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05		02/16/2018	CALLED @ 100.000		1,310,000	1,310,000	1,339,698	1,310,000						1,310,000				22,106	10/01/2019	1FE
13034A-QN-3	CALIFORNIA INFRASTRUCTURE & EC		03/15/2018	UMB BANK		229,524	200,000	242,024	234,737		(1,354)		(1,354)		233,383		(3,859)	(3,859)	3,833	05/01/2023	1FE
13050T-AF-5	CALIFORNIA MUN FIN AUTH SWR TR		01/09/2018	UMB BANK		269,843	235,000	266,394	261,041		(149)		(149)		260,892		8,951	8,951	5,222	08/01/2022	1FE
14849Q-DX-3	CASTLE ROCK COLO WTR & SWR ENT		02/07/2018	UMB BANK		240,886	200,000	262,258	253,259		(672)		(672)		252,587		(11,701)	(11,701)	1,889	12/01/2025	1FE
153476-BF-2	CENTRAL FLA EXPWY AUTH SR LIEN		02/06/2018	RBC DOMINION SECURITIES		24,102	20,000	25,308	24,721		(53)		(53)		24,668		(567)	(567)	603	07/01/2026	1FE
15567R-AW-3	CENTRAL UTAH WTR CONSERVANCY D		02/09/2018	UMB BANK		546,140	500,000	544,265	544,134		(1,829)		(1,829)		542,305		3,835	3,835	3,125	10/01/2020	1FE
15567R-AX-1	CENTRAL UTAH WTR CONSERVANCY D		01/17/2018	UMB BANK		112,680	100,000	111,653	111,628		(150)		(150)		111,478		1,202	1,202	292	10/01/2021	1FE
16645P-DA-6	CHESTERFIELD MO COP 2004		02/15/2018	MATURED		300,000	300,000	319,386	300,230		(230)		(230)		300,000				7,500	02/15/2018	1FE
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 1998 C		01/01/2018	MATURED		2,915,000	2,915,000	3,230,141	2,915,000						2,915,000				80,163	01/01/2018	1FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2018	SCHEDULED REDEMPTION		486,735	486,735	431,052	448,815		37,920		37,920		486,735				33,325	12/31/2024	4
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2018	SCHEDULED REDEMPTION		361,007	361,007	319,728	332,901		28,106		28,106		361,007				24,721	12/31/2024	4
167727-YN-0	CHICAGO ILL WASTEWATER TRANSMI		02/09/2018	UMB BANK		309,290	300,000	316,548	310,870		(1,184)		(1,184)		309,686		(396)	(396)	9,556	01/01/2019	1FE
181000-PK-0	CLARK CNTY NEV HWY IMPT REV		01/05/2018	UMB BANK		759,381	700,000	781,207	766,770		(587)		(587)		766,183		(6,802)	(6,802)	18,278	07/01/2020	1FE
186352-RC-6	CLEVELAND OHIO ARPT SYS REV		03/06/2018	UMB BANK		114,309	100,000	121,028	117,623		(519)		(519)		117,104		(2,795)	(2,795)	3,431	01/01/2024	1FE
186427-EK-2	CLEVELAND OHIO WTR REV		03/16/2018	UMB BANK		318,381	275,000	331,799	329,679		(1,856)		(1,856)		327,823		(9,442)	(9,442)	6,281	01/01/2024	1FE
186427-EM-8	CLEVELAND OHIO WTR REV		03/12/2018	UMB BANK		119,220	100,000	123,894	123,238		(549)		(549)		122,689		(3,469)	(3,469)	2,236	01/01/2026	1FE
19648F-DT-8	COLORADO HEALTH FACS AUTH REV		03/19/2018	UMB BANK		259,016	225,000	266,216	265,082		(1,246)		(1,246)		263,836		(4,821)	(4,821)	4,781	09/01/2024	1FE
196632-ZM-8	COLORADO SPRINGS COLO UTILS		03/08/2018	UMB BANK		471,928	400,000	491,024	487,872		(2,390)		(2,390)		485,482		(13,554)	(13,554)	9,167	11/15/2024	1FE
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV		03/09/2018	UMB BANK		116,486	100,000	117,464	117,383		(530)		(530)		116,853		(367)	(367)	1,153	03/01/2024	1FE
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV		01/03/2018	UMB BANK		1,270,490	1,000,000	1,234,920	1,234,299		(226)		(226)		1,234,073		36,417	36,417	2,083	03/01/2028	1FE
19923P-BQ-0	COLUMBUS IND MULTI-HIGH SCH BL		01/25/2018	UMB BANK		121,151	100,000	120,411	120,393		(168)		(168)		120,225		926	926	431	07/15/2026	1FE
20774Y-A8-0	CONNECTICUT ST HEALTH & EDL FA		02/13/2018	UMB BANK		377,213	350,000	401,835	381,388		(1,514)		(1,514)		379,874		(2,662)	(2,662)	10,889	07/01/2020	1FE
20774Y-A9-8	CONNECTICUT ST HEALTH & EDL FA		02/14/2018	UMB BANK		110,434	100,000	117,145	111,745		(410)		(410)		111,335		(901)	(901)	3,125	07/01/2021	1FE
20774Y-Y8-4	CONNECTICUT ST HEALTH & EDL FA		01/24/2018	UMB BANK		483,477	400,000	486,336	485,353		(512)		(512)		484,841		(1,363)	(1,363)	3,283	07/01/2026	1FE
207758-PU-1	CONNECTICUT ST SPL TAX OBLIG REV TRANSPR		01/01/2018	MATURED		13,875,000	13,875,000	16,650,000	13,875,000						13,875,000				346,875	01/01/2018	1FE
212582-CP-3	CONWAY ARK ELEC REV		02/01/2018	UMB BANK		617,715	565,000	655,479	618,676		(1,702)		(1,702)		616,974		740	740	5,022	12/01/2020	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2018	CALLED @ 100.000		455,000	455,000	444,621	448,355		67		67		448,422		6,578	6,578	20,475	02/01/2029	2
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH		01/25/2018	UMB BANK		118,815	100,000	119,786	119,719		(190)		(190)		119,529		(714)	(714)	528	07/01/2025	1FE
23378R-FD-3	DAHLONEGA GA DOWNTOWN DEV AUTH		03/05/2018	UMB BANK		856,022	725,000	885,377	884,963		(2,768)		(2,768)		882,195		(26,173)	(26,173)	7,653	07/01/2028	1FE
235586-BU-7	DALTON GA UTILS REV		03/08/2018	UMB BANK		115,579	100,000	118,130	117,828		(537)		(537)		117,291		(1,712)	(1,712)	1,542	03/01/2024	1FE
246045-NK-0	DELAWARE CNTY PA REGL WTR QUAL		02/21/2018	UMB BANK		115,992	100,000	118,687	118,610		(401)		(401)		118,209		(2,217)	(2,217)	861	05/01/2024	1FE
246045-NN-4	DELAWARE CNTY PA REGL WTR QUAL		01/25/2018	OPPENHEIMER & CO., INC.		488,684	400,000	496,952	496,691		(730)		(730)		495,961		(7,277)	(7,277)	2,111	05/01/2027	1FE
246045-NP-9	DELAWARE CNTY PA REGL WTR QUAL		03/05/2018	UMB BANK		1,185,851	1,000,000	1,232,830	1,232,207		(4,070)		(4,070)		1,228,137		(42,287)	(42,287)	10,458	05/01/2028	1FE
246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH		01/10/2018	UMB BANK		279,165	250,000	292,005	274,017		(187)		(187)		273,829		5,336	5,336	3,507	10/01/2021	1FE
27149T-AW-1	EAST CENT REGL WASTEWATER TREA		03/22/2018	PIPER JAFFRAY INC.		1,829,459	1,535,000	1,912,748	1,911,785		(8,190)		(8,190)		1,903,594		(74,135)	(74,135)	20,253	10/01/2029	1FE
27149T-AZ-4	EAST CENT REGL WASTEWATER TREA		02/02/2018	UMB BANK		110,167	100,000	111,558	111,529		(101)		(101)		111,428		(1,261)	(1,261)	500	10/01/2032	1FE
276731-ZF-6	EASTERN MICH UNIV REVS		01/31/2018	UMB BANK		1,128,970	1,000,000	1,157,890	1,146,511		(2,940)		(2,940)		1,143,572		(14,602)	(14,602)	21,111	03/01/2022	1FE
276731-ZG-4	EASTERN MICH UNIV REVS		03/21/2018	UMB BANK		1,710,595	1,500,000	1,770,945	1,755,155		(10,105)		(10,105)		1,745,049		(34,454)	(34,454)	41,181	03/01/2023	1FE
29087L-CW-6	EMERALD COAST FLA UTILS AUTH R		03/23/2018	UMB BANK		272,352	240,000	280,361	268,632		(1,294)		(1,294)		267,337		5,015	5,015	8,867	01/01/2023	1FE
29270C-X7-5	ENERGY NORTHWEST WASH ELEC REV		03/22/2018	MORGAN STANLEY		5,505,300	5,000,000	5,507,750							5,507,750		(2,450)	(2,450)		07/01/2024	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2018	SCHEDULED REDEMPTION		98	98	101	100		(3)		(3)		98				1	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2018	SCHEDULED REDEMPTION		522	522	534	532		(10)		(10)		522				7	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2018	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39					01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2018	SCHEDULED REDEMPTION		11	11	12	12						11					06/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2018	SCHEDULED REDEMPTION		14	14	14	14						14					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2018	SCHEDULED REDEMPTION		956	956	990	1,011		(55)		(55)		956				13	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2018	SCHEDULED REDEMPTION		476	476	493	505		(29)		(29)		476				7	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2018	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2018	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2018	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2018	SCHEDULED REDEMPTION		12	12	13	13						12					12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2018	SCHEDULED REDEMPTION		309	309	319	339		(31)		(31)		309				3	04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2018	SCHEDULED REDEMPTION		12	12	12	12						12					09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2018	SCHEDULED REDEMPTION		34	34	35	34		(1)		(1)		34				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2018	SCHEDULED REDEMPTION		937	937	957	950		(13)		(13)		937				14	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2018	SCHEDULED REDEMPTION		1,475	1,475	1,415	1,437		38		38		1,475				22	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2018	SCHEDULED REDEMPTION		1,221	1,221	1,246	1,237		(16)		(16)		1,221				19	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2018	SCHEDULED REDEMPTION		349	349	356	353		(4)		(4)		349				6	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2018	SCHEDULED REDEMPTION		120	120	123	122		(2)		(2)		120				2	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2018	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2018	SCHEDULED REDEMPTION		1,938	1,938	1,986	2,024		(85)		(85)		1,938				29	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2018	SCHEDULED REDEMPTION		15	15	16	16						15					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2018	SCHEDULED REDEMPTION		445	445	456	457		(13)		(13)		445				6	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2018	SCHEDULED REDEMPTION		341	341	349	348		(8)		(8)		341				5	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2018	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2018	SCHEDULED REDEMPTION		5	5	6	6						5					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2018	SCHEDULED REDEMPTION		527	527	540	558		(31)		(31)		527				9	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2018	SCHEDULED REDEMPTION		62	62	65	69		(6)		(6)		62				1	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2018	SCHEDULED REDEMPTION		124	124	127	129		(6)		(6)		124				2	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2018	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2018	SCHEDULED REDEMPTION		76	76	78	78		(3)		(3)		76				1	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2018	SCHEDULED REDEMPTION		27	27	28	29		(1)		(1)		27					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2018	SCHEDULED REDEMPTION		239	239	245	244		(5)		(5)		239				3	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2018	SCHEDULED REDEMPTION		90	90	93	92		(2)		(2)		90				1	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		02/01/2018	SCHEDULED REDEMPTION		3,132	3,132	3,204	3,225		(93)		(93)		3,132				31	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2018	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2018	SCHEDULED REDEMPTION		229	229	234	236		(7)		(7)		229				3	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2018	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2018	SCHEDULED REDEMPTION		25	25	24	24		1		1		25					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2018	SCHEDULED REDEMPTION		117	117	113	113		3		3		117				2	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2018	SCHEDULED REDEMPTION		19	19	19	19						19					06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2018	SCHEDULED REDEMPTION		2,647	2,647	2,633	2,609		38		38		2,647				42	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2018	SCHEDULED REDEMPTION		41	41	41	43		(3)		(3)		41				1	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2018	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2018	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2018	SCHEDULED REDEMPTION		55	55	53	52		3		3		55				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2018	SCHEDULED REDEMPTION		97	97	99	103		(6)		(6)		97				2	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2018	SCHEDULED REDEMPTION		687	687	702	702		(16)		(16)		687				10	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2018	SCHEDULED REDEMPTION		10	10	9	9						10					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2018	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2018	SCHEDULED REDEMPTION		480	480	478	475		5		5		480				8	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2018	SCHEDULED REDEMPTION		909	909	931	944		(35)		(35)		909				14	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2018	SCHEDULED REDEMPTION		79	79	79	79		1		1		79				1	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2018	SCHEDULED REDEMPTION		97	97	101	101		(3)		(3)		97				1	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2018	SCHEDULED REDEMPTION		151	151	157	161		(10)		(10)		151				2	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2018	SCHEDULED REDEMPTION		263	263	272	273		(11)		(11)		263				4	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2018	SCHEDULED REDEMPTION		41	41	42	46		(5)		(5)		41				1	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2018	SCHEDULED REDEMPTION		409	409	423	434		(25)		(25)		409				5	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2018	SCHEDULED REDEMPTION		174	174	180	179		(5)		(5)		174				3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2018	SCHEDULED REDEMPTION		18,381	18,381	19,033	20,016		(1,635)		(1,635)		18,381				264	06/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2018	SCHEDULED REDEMPTION		373	373	386	387		(14)		(14)		373				5	08/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2018	SCHEDULED REDEMPTION		360	360	359	358		2		2		360				4	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2018	SCHEDULED REDEMPTION		598	598	595	592		7		7		598				7	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2018	SCHEDULED REDEMPTION		230	230	229	229		2		2		230				3	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2018	SCHEDULED REDEMPTION		10	10	10	11						10					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2018	SCHEDULED REDEMPTION		167	167	172	173		(6)		(6)		167				2	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2018	SCHEDULED REDEMPTION		3,274	3,274	3,327	3,348		(74)		(74)		3,274				41	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2018	SCHEDULED REDEMPTION		872	872	891	885		(12)		(12)		872				14	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2018	SCHEDULED REDEMPTION		994	994	1,014	997		(3)		(3)		994				15	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2018	SCHEDULED REDEMPTION		6,511	6,511	6,635	6,590		(79)		(79)		6,511				112	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2018	SCHEDULED REDEMPTION		400	400	408	404		(4)		(4)		400				6	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2018	SCHEDULED REDEMPTION		172	172	178	177		(6)		(6)		172				2	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2018	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2018	SCHEDULED REDEMPTION		119,759	119,759	123,979	123,477		(3,718)		(3,718)		119,759				869	04/01/2032	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2018	SCHEDULED REDEMPTION		4,124	4,124	4,298	4,133		(9)		(9)		4,124				57	08/01/2018	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2018	Various		6,224	6,224	6,532	6,234		(10)		(10)		6,224				55	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2018	SCHEDULED REDEMPTION		427	427	448	428		(1)		(1)		427				5	06/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2018	SCHEDULED REDEMPTION		213	213	216	216		(3)		(3)		213				3	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2018	SCHEDULED REDEMPTION		4	4	4	5						4					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2018	SCHEDULED REDEMPTION		32	32	33	35		(3)		(3)		32					03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2018	SCHEDULED REDEMPTION		932	932	964	1,017		(85)		(85)		932				15	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2018	SCHEDULED REDEMPTION		334	334	345	368		(34)		(34)		334				5	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2018	SCHEDULED REDEMPTION		173	173	179	180		(7)		(7)		173				3	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2018	SCHEDULED REDEMPTION		10	10	10	10						10					07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2018	SCHEDULED REDEMPTION		30	30	31	32		(1)		(1)		30					09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2018	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		03/01/2018	SCHEDULED REDEMPTION		6,795	6,795	7,324	6,818		(22)		(22)		6,795				73	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2018	SCHEDULED REDEMPTION		9,157	9,157	9,603	9,436		(279)		(279)		9,157				114	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2018	SCHEDULED REDEMPTION		9,372	9,372	9,772	9,661		(289)		(289)		9,372				115	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2018	SCHEDULED REDEMPTION		6,727	6,727	7,008	6,917		(190)		(190)		6,727				82	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2018	SCHEDULED REDEMPTION		11,131	11,131	11,570	11,434		(303)		(303)		11,131				125	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2018	SCHEDULED REDEMPTION		6,594	6,594	6,878	6,795		(201)		(201)		6,594				78	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2018	SCHEDULED REDEMPTION		64,375	64,375	66,912	66,556		(2,181)		(2,181)		64,375				707	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2018	SCHEDULED REDEMPTION		13,213	13,213	13,691	13,699		(486)		(486)		13,213				148	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2018	SCHEDULED REDEMPTION		6,135	6,135	6,365	6,367		(232)		(232)		6,135				69	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2018	SCHEDULED REDEMPTION		16,757	16,757	17,378	17,272		(515)		(515)		16,757				188	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2018	SCHEDULED REDEMPTION		22,468	22,468	23,259	23,241		(773)		(773)		22,468				228	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2018	SCHEDULED REDEMPTION		6,678	6,678	6,925	6,950		(272)		(272)		6,678				76	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2018	SCHEDULED REDEMPTION		13,054	13,054	13,560	13,518		(464)		(464)		13,054				146	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2018	SCHEDULED REDEMPTION		11,506	11,506	11,959	11,996		(491)		(491)		11,506				123	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2018	SCHEDULED REDEMPTION		7,940	7,940	8,233	8,137		(197)		(197)		7,940				89	12/01/2022	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2018	SCHEDULED REDEMPTION		22,285	22,285	23,163	23,179		(894)		(894)		22,285				253	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2018	SCHEDULED REDEMPTION		7,912	7,912	8,247	8,128		(215)		(215)		7,912				93	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2018	SCHEDULED REDEMPTION		6,926	6,926	7,268	7,134		(208)		(208)		6,926				85	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2018	SCHEDULED REDEMPTION		11,622	11,622	12,195	11,898		(277)		(277)		11,622				142	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		02/01/2018	Various		1,116	1,116	1,156	1,117		(1)		(1)		1,116				6	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2018	SCHEDULED REDEMPTION		3,668	3,668	3,812	3,753		(85)		(85)		3,668				41	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2018	SCHEDULED REDEMPTION		11,744	11,744	12,157	12,213		(469)		(469)		11,744				134	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2018	SCHEDULED REDEMPTION		31,663	31,663	33,226	32,578		(915)		(915)		31,663				387	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2018	SCHEDULED REDEMPTION		6,424	6,424	6,742	6,813		(388)		(388)		6,424				79	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2018	SCHEDULED REDEMPTION		931	931	963	988		(57)		(57)		931				10	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2018	SCHEDULED REDEMPTION		3,083	3,083	3,192	3,232		(149)		(149)		3,083				34	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2018	SCHEDULED REDEMPTION		321	321	337	324		(3)		(3)		321				4	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2018	SCHEDULED REDEMPTION		1,820	1,820	1,884	1,868		(48)		(48)		1,820				20	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2018	SCHEDULED REDEMPTION		7,734	7,734	8,006	7,778		(44)		(44)		7,734				71	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2018	SCHEDULED REDEMPTION		1,150	1,150	1,207	1,162		(12)		(12)		1,150				14	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2018	SCHEDULED REDEMPTION		3,034	3,034	3,184	3,075		(41)		(41)		3,034				37	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2018	SCHEDULED REDEMPTION		11,068	11,068	11,615	11,414		(346)		(346)		11,068				135	07/01/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2018	SCHEDULED REDEMPTION		76,400	76,400	79,885	79,030		(2,631)		(2,631)		76,400				510	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2018	SCHEDULED REDEMPTION		187,330	187,330	195,665	193,730		(6,399)		(6,399)		187,330				1,250	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2018	SCHEDULED REDEMPTION		193,648	193,648	202,316	200,101		(6,453)		(6,453)		193,648				1,280	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2018	SCHEDULED REDEMPTION		853	853	833	838		15		15		853				11	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2018	SCHEDULED REDEMPTION		2,003	2,003	1,957	1,969		34		34		2,003				27	08/01/2028	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2018	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2018	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				1	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2018	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2018	SCHEDULED REDEMPTION		8	8	9	8						8					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2018	SCHEDULED REDEMPTION		24	24	25	24		(1)		(1)		24					09/01/2022	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2018	SCHEDULED REDEMPTION		358	358	368	366		(8)		(8)		358				6	12/01/2024	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2018	SCHEDULED REDEMPTION		213	213	221	214		(1)		(1)		213				3	06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2018	SCHEDULED REDEMPTION		612	612	636	667		(54)		(54)		612				11	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2018	SCHEDULED REDEMPTION		2,269	2,269	2,356	2,494		(225)		(225)		2,269				42	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2018	SCHEDULED REDEMPTION		470	470	488	516		(46)		(46)		470				8	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2018	SCHEDULED REDEMPTION		42	42	43	46		(4)		(4)		42				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2018	SCHEDULED REDEMPTION		1	1	1	2						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2018	SCHEDULED REDEMPTION		142	142	147	154		(12)		(12)		142				2	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2018	SCHEDULED REDEMPTION		21	21	22	24		(3)		(3)		21					09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2018	SCHEDULED REDEMPTION		974	974	1,004	993		(18)		(18)		974				13	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2018	SCHEDULED REDEMPTION		471	471	486	480		(9)		(9)		471				6	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2018	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				1	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2018	SCHEDULED REDEMPTION		448	448	462	457		(9)		(9)		448				6	08/01/2022	1
31371K-3L-3	FED NATL MTG ASSOC #254703		02/01/2018	SCHEDULED REDEMPTION		841	841	877	841						841				5	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2018	Various		1,067	1,067	1,113	1,068						1,067				9	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2018	SCHEDULED REDEMPTION		127	127	116	118		9		9		127				1	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2018	SCHEDULED REDEMPTION		9,040	9,040	9,364	9,318		(277)		(277)		9,040				109	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2018	SCHEDULED REDEMPTION		1,285	1,285	1,351	1,311		(26)		(26)		1,285				26	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2018	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2018	SCHEDULED REDEMPTION		140	140	144	143		(3)		(3)		140				2	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2018	SCHEDULED REDEMPTION		289	289	299	297		(8)		(8)		289				5	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2018	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				1	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2018	SCHEDULED REDEMPTION		168	168	172	172		(4)		(4)		168				3	10/01/2025	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2018	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				1	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2018	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2018	SCHEDULED REDEMPTION		733	733	758	752		(19)		(19)		733				13	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2018	SCHEDULED REDEMPTION		34	34	35	34		(1)		(1)		34				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2018	SCHEDULED REDEMPTION		669	669	690	680		(11)		(11)		669				9	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2018	SCHEDULED REDEMPTION		1,021	1,021	1,047	1,038		(17)		(17)		1,021				17	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2018	SCHEDULED REDEMPTION		48	48	48	48		1		1		48				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2018	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2018	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2018	SCHEDULED REDEMPTION		222	222	230	231		(10)		(10)		222				4	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2018	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				1	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2018	SCHEDULED REDEMPTION		67	67	70	73		(5)		(5)		67				1	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2018	SCHEDULED REDEMPTION		30	30	30	30						30					09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2018	SCHEDULED REDEMPTION		8	8	8	8						8					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2018	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2018	SCHEDULED REDEMPTION		46	46	48	50		(4)		(4)		46				1	11/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2018	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2018	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2018	SCHEDULED REDEMPTION		83	83	86	89		(7)		(7)		83				2	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2018	SCHEDULED REDEMPTION		75	75	78	81		(6)		(6)		75				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2018	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					01/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2018	SCHEDULED REDEMPTION		136	136	141	144		(8)		(8)		136				2	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2018	SCHEDULED REDEMPTION		169	169	175	175		(6)		(6)		169				3	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2018	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					03/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2018	SCHEDULED REDEMPTION		57	57	59	61		(4)		(4)		57				1	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2018	SCHEDULED REDEMPTION		82	82	86	91		(9)		(9)		82				1	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2018	SCHEDULED REDEMPTION		236	236	244	255		(19)		(19)		236				4	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2018	SCHEDULED REDEMPTION		43	43	45	47		(4)		(4)		43				1	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2018	SCHEDULED REDEMPTION		152	152	158	171		(19)		(19)		152				3	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2018	SCHEDULED REDEMPTION		172	172	179	187		(15)		(15)		172				3	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2018	SCHEDULED REDEMPTION		5	5	6	6						5					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2018	SCHEDULED REDEMPTION		68	68	71	75		(7)		(7)		68				1	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2018	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2018	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2018	SCHEDULED REDEMPTION		85	85	90	96		(11)		(11)		85				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2018	SCHEDULED REDEMPTION		38	38	39	43		(6)		(6)		38				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2018	SCHEDULED REDEMPTION		46	46	48	52		(6)		(6)		46				1	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2018	SCHEDULED REDEMPTION		62	62	64	70		(8)		(8)		62				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2018	SCHEDULED REDEMPTION		59	59	61	66		(8)		(8)		59				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2018	SCHEDULED REDEMPTION		63	63	65	68		(5)		(5)		63				1	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2018	SCHEDULED REDEMPTION		40	40	41	44		(5)		(5)		40				1	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2018	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2018	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27					05/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2018	SCHEDULED REDEMPTION		21	21	22	24		(3)		(3)		21					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2018	SCHEDULED REDEMPTION		76	76	79	82		(5)		(5)		76				1	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2018	SCHEDULED REDEMPTION		27	27	29	32		(4)		(4)		27				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2018	SCHEDULED REDEMPTION		41	41	43	45		(4)		(4)		41				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2018	SCHEDULED REDEMPTION		245	245	252	265		(20)		(20)		245				4	08/01/2031	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2018	SCHEDULED REDEMPTION		350	350	364	395		(45)		(45)		350				7	07/01/2030	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2018	SCHEDULED REDEMPTION		22	22	23	25		(2)		(2)		22					07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2018	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2018	SCHEDULED REDEMPTION		137	137	142	150		(13)		(13)		137				2	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2018	SCHEDULED REDEMPTION		318	318	322	324		(6)		(6)		318				6	10/01/2023	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2018	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					08/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2018	SCHEDULED REDEMPTION		93	93	96	101		(8)		(8)		93				1	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2018	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2018	SCHEDULED REDEMPTION		19	19	20	22		(2)		(2)		19					12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2018	SCHEDULED REDEMPTION		40	40	43	46		(6)		(6)		40				1	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2018	SCHEDULED REDEMPTION		138	138	143	156		(18)		(18)		138				2	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2018	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2018	SCHEDULED REDEMPTION		185	185	192	202		(17)		(17)		185				3	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2018	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2018	SCHEDULED REDEMPTION		95	95	99	104		(9)		(9)		95				2	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2018	SCHEDULED REDEMPTION		648	648	673	675		(27)		(27)		648				12	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2018	SCHEDULED REDEMPTION		336	336	349	344		(8)		(8)		336				6	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2018	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16					01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2018	SCHEDULED REDEMPTION		187	187	193	191		(3)		(3)		187				2	04/01/2021	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2018	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					05/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2018	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2018	SCHEDULED REDEMPTION		308	308	323	339		(32)		(32)		308				5	03/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2018	SCHEDULED REDEMPTION		169	169	179	200		(31)		(31)		169				3	06/01/2031	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2018	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30					08/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2018	SCHEDULED REDEMPTION		55	55	57	59		(5)		(5)		55				1	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2018	SCHEDULED REDEMPTION		71	71	75	81		(10)		(10)		71				1	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2018	SCHEDULED REDEMPTION		48,790	48,790	48,790	48,790						48,790				729	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2018	SCHEDULED REDEMPTION		99	99	103	108		(10)		(10)		99				2	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2018	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2018	SCHEDULED REDEMPTION		1,204	1,204	1,204	1,204						1,204				16	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2018	SCHEDULED REDEMPTION		896	896	930	951		(55)		(55)		896				15	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2018	SCHEDULED REDEMPTION		218	218	226	231		(13)		(13)		218				4	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2018	SCHEDULED REDEMPTION		714	714	742	756		(42)		(42)		714				12	03/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2018	SCHEDULED REDEMPTION		32	32	33	35		(3)		(3)		32					04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2018	SCHEDULED REDEMPTION		309	309	327	329		(20)		(20)		309				5	07/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2018	SCHEDULED REDEMPTION		4,043	4,043	4,112	4,123		(80)		(80)		4,043				31	11/01/2032	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2018	SCHEDULED REDEMPTION		1,783	1,783	1,856	1,910		(127)		(127)		1,783				26	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2018	SCHEDULED REDEMPTION		16,078	16,078	16,078	16,078						16,078				178	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2018	SCHEDULED REDEMPTION		5,792	5,792	5,792	5,792						5,792				63	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2018	SCHEDULED REDEMPTION		3,272	3,272	3,272	3,272						3,272				37	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2018	SCHEDULED REDEMPTION		10,252	10,252	10,252	10,252						10,252				115	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2018	SCHEDULED REDEMPTION		7,311	7,311	7,311	7,311						7,311				82	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2018	SCHEDULED REDEMPTION		4,062	4,062	4,062	4,062						4,062				45	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2018	SCHEDULED REDEMPTION		109	109	106	106		3		3		109				1	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2018	SCHEDULED REDEMPTION		11,909	11,909	11,909	11,909						11,909				133	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2018	SCHEDULED REDEMPTION		434	434	447	439		(5)		(5)		434				6	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2018	SCHEDULED REDEMPTION		59,081	59,081	61,739	60,710		(1,629)		(1,629)		59,081				641	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2018	SCHEDULED REDEMPTION		3,489	3,489	3,489	3,489						3,489				39	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2018	SCHEDULED REDEMPTION		2,806	2,806	2,806	2,806						2,806				31	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2018	SCHEDULED REDEMPTION		1,917	1,917	1,917	1,917						1,917				21	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2018	SCHEDULED REDEMPTION		41,135	41,135	41,135	41,135						41,135				508	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2018	SCHEDULED REDEMPTION		328	328	320	319		9		9		328				4	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2018	SCHEDULED REDEMPTION		15,891	15,891	16,486	16,129		(238)		(238)		15,891				142	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2018	SCHEDULED REDEMPTION		2,376	2,376	2,376	2,376						2,376				26	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2018	SCHEDULED REDEMPTION		25,227	25,227	26,274	26,051		(823)		(823)		25,227				328	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2018	SCHEDULED REDEMPTION		19,393	19,393	20,269	19,958		(565)		(565)		19,393				217	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2018	SCHEDULED REDEMPTION		19,557	19,557	20,249	20,133		(576)		(576)		19,557				218	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2018	SCHEDULED REDEMPTION		26,419	26,419	27,398	27,203		(784)		(784)		26,419				290	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2018	SCHEDULED REDEMPTION		12,468	12,468	12,986	12,851		(383)		(383)		12,468				162	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2018	SCHEDULED REDEMPTION		10,191	10,191	10,572	10,479		(288)		(288)		10,191				114	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2018	SCHEDULED REDEMPTION		56,425	56,425	61,335	59,266		(2,841)		(2,841)		56,425				615	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2018	SCHEDULED REDEMPTION		8,584	8,584	8,947	8,903		(319)		(319)		8,584				105	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2018	SCHEDULED REDEMPTION		3,538	3,538	3,663	3,645		(107)		(107)		3,538				39	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2018	SCHEDULED REDEMPTION		329	329	336	339		(10)		(10)		329				4	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2018	SCHEDULED REDEMPTION		4,654	4,654	4,823	4,769		(115)		(115)		4,654				52	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2018	SCHEDULED REDEMPTION		23,212	23,212	24,175	23,794		(582)		(582)		23,212				284	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2018	SCHEDULED REDEMPTION		12,840	12,840	13,383	13,290		(450)		(450)		12,840				158	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2018	SCHEDULED REDEMPTION		150,096	150,096	157,038	155,702		(5,606)		(5,606)		150,096				958	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		03/01/2018	SCHEDULED REDEMPTION		237,562	237,562	248,485	244,998		(7,436)		(7,436)		237,562				1,562	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		03/01/2018	SCHEDULED REDEMPTION		160,914	160,914	168,313	166,685		(5,771)		(5,771)		160,914				1,134	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2018	SCHEDULED REDEMPTION		59,977	59,977	63,257	62,706		(2,729)		(2,729)		59,977				459	06/01/2032	1
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A		03/15/2018	UMB BANK		524,818	450,000	519,809	512,957		(1,362)		(1,362)		511,595		13,223	13,223	7,090	05/01/2024	1FE
366168-LU-4	GARLAND TEX WTR & SWR REV		01/25/2018	PIPER JAFFRAY INC.		312,207	300,000	320,154	313,735		(910)		(910)		312,826		(619)	(619)	6,167	03/01/2019	1FE
375290-DL-4	GILBERT ARIZ PUB FACS MUN PPTY		03/16/2018	UMB BANK		923,888	800,000	926,024	925,308		(4,757)		(4,757)		920,551		3,337	3,337	10,111	07/01/2023	1FE
375290-DN-0	GILBERT ARIZ PUB FACS MUN PPTY		01/04/2018	UMB BANK		122,509	100,000	119,569	119,490		(47)		(47)		119,443		3,066	3,066	264	07/01/2025	1FE
37970P-HV-7	GLOUCESTER CNTY N J IMPT AUTH		02/28/2018	UMB BANK		233,495	200,000	237,164	234,557		(710)		(710)		233,847		(352)	(352)	2,931	11/01/2023	1FE
382512-EH-0	GOODYEAR ARIZ PUB IMPT CORP MU		01/02/2018	UMB BANK		210,338	200,000	220,956	211,787		(65)		(65)		211,722		(1,384)	(1,384)	5,083	07/01/2019	1FE
382512-EM-9	GOODYEAR ARIZ PUB IMPT CORP MU		01/02/2018	UMB BANK		467,056	400,000	489,844	474,571		(109)		(109)		474,462		(7,406)	(7,406)	10,167	07/01/2023	1FE
382512-EP-2	GOODYEAR ARIZ PUB IMPT CORP MU		01/22/2018	UMB BANK		150,059	125,000	157,936	153,732		(230)		(230)		153,502		(3,443)	(3,443)	3,524	07/01/2025	1FE
39225P-AD-3	GREATER NEW ORLEANS EXPWY COMM		03/22/2018	UMB BANK		244,829	210,000	254,346	252,272		(1,373)		(1,373)		250,900		(6,071)	(6,071)	4,229	11/01/2024	1FE
407287-MA-6	HAMILTON CNTY OHIO SALES TAX		03/23/2018	BB&T CAPITAL MARKETS		3,994,490	3,400,000	4,328,268	4,205,015		(22,695)		(22,695)		4,182,320		(187,830)	(187,830)	54,778	12/01/2025	1FE
414008-BS-0	HARRIS CNTY TEX CULTURAL ED FA		01/02/2018	UMB BANK		127,378	120,000	136,031	128,624		(38)		(38)		128,586		(1,209)	(1,209)	817	11/15/2019	1FE
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT		02/23/2018	UMB BANK		111,199	100,000	118,310	110,611		(410)		(410)		110,201		998	998	1,417	11/15/2021	1FE
441178-BY-5	HOT SPRINGS ARK WASTEWATER REV		02/06/2018	UMB BANK		146,551	140,000	148,579	147,956		(203)		(203)		147,753		(1,203)	(1,203)	782	12/01/2021	1FE
441178-CB-4	HOT SPRINGS ARK WASTEWATER REV		03/21/2018	Various		382,500	350,000	392,347	390,317		(1,306)		(1,306)		389,010		(6,510)	(6,510)	4,000	12/01/2024	1FE
442499-BV-0	HOWARD BEND MO LEVEE DIST 05 REF		03/01/2018	MATURED		1,015,000	1,015,000	1,113,658	1,016,705		(1,705)		(1,705)		1,015,000				26,644	03/01/2018	3FE
451295-XG-9	IDAHO HEALTH FACS AUTH REV		01/05/2018	UMB BANK		1,148,760	1,000,000	1,200,380	1,130,782		(562)		(562)		1,130,220		18,540	18,540	5,278	12/01/2022	1FE
45204E-TH-1	ILLINOIS FIN AUTH REV		01/18/2018	UMB BANK		157,570	145,000	161,691	158,706		(299)		(299)		158,407		(837)	(837)	3,162	08/15/2020	1FE
45471A-PR-7	INDIANA FIN AUTH HOSP REV		02/28/2018	UMB BANK		109,031	100,000	111,714	110,317		(607)		(607)		109,710		(679)	(679)	1,681	11/01/2020	1FE
45471A-PS-5	INDIANA FIN AUTH HOSP REV		01/05/2018	UMB BANK		1,124,190	1,000,000	1,144,950	1,131,882		(745)		(745)		1,131,137		(6,947)	(6,947)	9,444	11/01/2021	1FE
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY		03/15/2018	VINING-SPARKS IBG LP		574,410	500,000	620,615	594,049		(3,241)		(3,241)		590,808		(16,398)	(16,398)	17,917	01/01/2024	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
462460-5F-9	IOWA HIGHER ED LN AUTH REV		03/07/2018	UMB BANK		279,670	250,000	282,530	279,060		(738)		(738)		278,322		1,348	1,348	2,722	12/01/2024	1FE
472628-QM-1	JEFFERSON CNTY ALA		02/01/2018	UMB BANK		541,725	500,000	553,175	546,219		(1,580)		(1,580)		544,639		(2,914)	(2,914)	12,847	09/15/2020	1FE
472628-QR-0	JEFFERSON CNTY ALA		02/20/2018	UMB BANK		114,517	100,000	117,392	116,273		(382)		(382)		115,891		(1,374)	(1,374)	2,806	09/15/2023	1FE
472628-QT-6	JEFFERSON CNTY ALA		03/01/2018	UMB BANK		2,477,416	2,130,000	2,550,313	2,530,604		(6,383)		(6,383)		2,524,222		(46,805)	(46,805)	58,993	09/15/2025	1FE
472628-QU-3	JEFFERSON CNTY ALA		02/09/2018	UMB BANK		323,535	275,000	330,512	328,241		(600)		(600)		327,641		(4,107)	(4,107)	7,274	09/15/2026	1FE
47770V-AS-9	JOBSOHIO BEVERAGE-B		01/01/2018	MATURED		11,800,000	11,800,000	11,800,000	11,800,000						11,800,000				107,380	01/01/2018	1FE
480780-JD-8	JORDAN VY WTR CONSERVANCY DIST		01/17/2018	UMB BANK		115,822	100,000	114,388	114,356		(145)		(145)		114,211		1,611	1,611	306	10/01/2022	1FE
483233-NL-2	KALAMAZOO MICH HOSP FIN AUTH H		01/10/2018	UMB BANK		218,914	190,000	228,477	221,846		(173)		(173)		221,673		(2,758)	(2,758)	1,504	05/15/2023	1FE
48507T-GS-6	KANSAS CITY MO SAN SWR SYS REV		03/20/2018	UMB BANK		266,248	250,000	265,875			(569)		(569)		265,306		941	941	1,056	01/01/2021	1FE
485429-V5-0	KANSAS ST DEV FIN AUTH REV		01/25/2018	UMB BANK		214,098	205,000	234,489	214,991		(579)		(579)		214,412		(314)	(314)	2,506	05/01/2019	1FE
529050-EF-9	LEXINGTON CNTY S C HEALTH SVCS		03/12/2018	UMB BANK		217,623	200,000	217,806	217,654		(854)		(854)		216,800		823	823	1,653	11/01/2020	1FE
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS		02/09/2018	UMB BANK		206,673	175,000	209,125	209,049		(353)		(353)		208,696		(2,023)	(2,023)	1,240	11/01/2028	1FE
529050-EQ-5	LEXINGTON CNTY S C HEALTH SVCS		03/19/2018	UMB BANK		759,382	650,000	771,193	770,925		(2,379)		(2,379)		768,545		(9,163)	(9,163)	8,035	11/01/2029	1FE
529616-DB-7	LEXINGTON S C WTRWKS & SWR SYS		01/05/2018	UMB BANK		105,951	100,000	105,680	105,617		(51)		(51)		105,566		385	385	200	06/01/2020	1FE
529616-DC-5	LEXINGTON S C WTRWKS & SWR SYS		01/29/2018	UMB BANK		139,434	125,000	138,830	138,721		(326)		(326)		138,395		1,039	1,039	694	06/01/2021	1FE
529616-DD-3	LEXINGTON S C WTRWKS & SWR SYS		02/05/2018	UMB BANK		170,969	150,000	170,618	170,493		(448)		(448)		170,046		923	923	958	06/01/2022	1FE
529616-DK-7	LEXINGTON S C WTRWKS & SWR SYS		01/22/2018	UMB BANK		313,645	250,000	308,688	308,550		(317)		(317)		308,233		5,412	5,412	1,146	06/01/2028	1FE
537363-GE-7	LITTLE ROCK ARK CAP IMPT REV		03/21/2018	BANK OF AMERICA/MERRILL LYNCH		342,200	310,000	348,158	347,723		(776)		(776)		346,947		(4,747)	(4,747)	4,409	10/01/2028	1FE
537363-GF-4	LITTLE ROCK ARK CAP IMPT REV		02/21/2018	UMB BANK		278,562	255,000	283,568	283,244		(366)		(366)		282,878		(4,316)	(4,316)	2,777	10/01/2029	1FE
537363-GJ-6	LITTLE ROCK ARK CAP IMPT REV		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		411,218	420,000	414,233	414,271		31		31		414,302		(3,084)	(3,084)	2,940	10/01/2033	1FE
542691-AD-2	LONG IS PWR AUTH N Y ELEC SYS		01/18/2018	UMB BANK		154,396	130,000	152,688	152,540		(183)		(183)		152,357		2,039	2,039	686	09/01/2024	1FE
542691-AF-7	LONG IS PWR AUTH N Y ELEC SYS		02/09/2018	UMB BANK		597,735	500,000	599,045	598,564		(1,189)		(1,189)		597,375		360	360	4,097	09/01/2026	1FE
546282-2Q-6	LOUISIANA LOC GOVT ENVIRONMENT		01/03/2018	UMB BANK		1,162,960	1,000,000	1,185,280	1,140,559		(254)		(254)		1,140,306		22,654	22,654	13,056	10/01/2023	1FE
546399-BX-3	LOUISIANA PUB FACS AUTH REV		01/23/2018	UMB BANK		640,558	550,000	646,811	638,959		(868)		(868)		638,091		2,466	2,466	5,347	05/15/2024	1FE
546399-BZ-8	LOUISIANA PUB FACS AUTH REV		03/29/2018	UMB BANK		116,475	100,000	117,796	116,722		(456)		(456)		116,267		208	208	1,917	05/15/2026	1FE
546462-CT-7	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ		01/01/2018	MATURED		1,000,000	1,000,000	1,159,600	1,000,000						1,000,000				25,000	01/01/2018	2FE
546475-RV-8	LOUISIANA ST GAS & FUELS TAX R		03/26/2018	UMB BANK		585,859	500,000	613,320	608,676		(3,331)		(3,331)		605,346		(19,487)	(19,487)	10,167	05/01/2025	1FE
546475-RW-6	LOUISIANA ST GAS & FUELS TAX R		01/29/2018	UMB BANK		1,807,080	1,500,000	1,856,490	1,843,784		(3,166)		(3,166)		1,840,618		(33,538)	(33,538)	18,750	05/01/2026	1FE
546589-ZY-1	LOUISVILLE & JEFFERSON CNTY KY		02/06/2018	UMB BANK		339,501	300,000	362,154	347,994		(1,100)		(1,100)		346,894		(7,393)	(7,393)	3,458	05/15/2022	1FE
546589-ZZ-8	LOUISVILLE & JEFFERSON CNTY KY		01/05/2018	UMB BANK		1,165,130	1,000,000	1,231,150	1,186,797		(746)		(746)		1,186,051		(20,921)	(20,921)	7,500	05/15/2023	1FE
56185P-BZ-5	MANATEE CNTY FLA SCH DIST SALE		03/21/2018	UMB BANK		566,360	500,000	578,295	566,907		(3,057)		(3,057)		563,850		2,510	2,510	11,944	10/01/2022	1FE
574204-XG-3	MARYLAND ST DEPT OF TRANSPRTN 2013		02/15/2018	MATURED		11,380,000	11,380,000	13,088,821	11,422,924		(42,924)		(42,924)		11,380,000				227,600	02/15/2018	1FE
57584X-VZ-1	MASSACHUSETTS ST DEV FIN AGY R		02/14/2018	UMB BANK		713,835	650,000	751,836	725,396		(1,829)		(1,829)		723,567		(9,732)	(9,732)	19,075	07/01/2021	2FE
59059C-AE-9	MESA CALIF WTR DIST CTFS PARTN		02/05/2018	UMB BANK		272,978	240,000	282,079	277,502		(869)		(869)		276,633		(3,654)	(3,654)	4,733	03/15/2022	1FE
592030-G3-8	METROPOLITAN GOVT NASHVILLE &		03/22/2018	UMB BANK		158,113	140,000	164,532	161,880		(1,150)		(1,150)		160,730		(2,617)	(2,617)	2,547	05/15/2022	1FE
592030-G4-6	METROPOLITAN GOVT NASHVILLE &		02/15/2018	UMB BANK		115,902	100,000	119,941	118,169		(443)		(443)		117,726		(1,824)	(1,824)	1,319	05/15/2023	1FE
592030-J4-3	METROPOLITAN GOVT NASHVILLE &		03/22/2018	UMB BANK		231,523	205,000	240,922	237,039		(1,684)		(1,684)		235,355		(3,832)	(3,832)	3,730	05/15/2022	1FE
59259N-6X-6	METROPOLITAN TRANSN AUTH N Y D		03/23/2018	Various		6,826,211	5,735,000	6,975,882	6,879,320		(20,993)		(20,993)		6,858,327		(32,117)	(32,117)	75,142	11/15/2024	1FE
59259N-6Y-4	METROPOLITAN TRANSN AUTH N Y D		01/23/2018	JEFFERIES & COMPANY, INC.		1,930,444	1,580,000	1,937,522	1,913,395		(2,606)		(2,606)		1,910,789		19,655	19,655	15,361	11/15/2025	1FE
59261A-NG-8	METROPOLITAN TRANSN AUTH N Y R		03/05/2018	UMB BANK		177,761	150,000	183,735	182,745		(706)		(706)		182,038		(4,278)	(4,278)	2,333	11/15/2025	1FE
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y R		01/25/2018	UMB BANK		304,553	250,000	302,800	302,548		(416)		(416)		302,132		2,420	2,420	1,563	11/15/2026	1FE
593241-BE-1	MIAMI BEACH FLA WTR & SWR REV		01/22/2018	UMB BANK		224,182	200,000	222,428	222,153		(373)		(373)		221,780		2,402	2,402	1,111	09/01/2021	1FE
593241-BG-6	MIAMI BEACH FLA WTR & SWR REV		01/09/2018	UMB BANK		117,369	100,000	115,651	115,529		(72)		(72)		115,458		1,911	1,911	375	09/01/2023	1FE
60416H-3A-0	MINNESOTA ST HIGHER ED FACS AU		02/02/2018	UMB BANK		117,565	100,000	120,164	118,467		(275)		(275)		118,192		(627)	(627)	2,153	03/01/2024	1FE
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU		03/02/2018	UMB BANK		117,771	100,000	121,166	120,401		(437)		(437)		119,963		(2,192)	(2,192)	2,486	10/01/2025	1FE
60416H-6A-7	MINNESOTA ST HIGHER ED FACS AU		02/02/2018	UMB BANK		181,971	150,000	185,904	185,390		(339)		(339)		185,051		(3,080)	(3,080)	1,833	03/01/2027	1FE
605699-QA-8	MISSISSIPPI ST UNIV EDL BLDG C		01/25/2018	UMB BANK		275,730	250,000	279,185	275,827		(421)		(421)		275,406		324	324	4,944	08/01/2022	1FE
606092-FT-6	MISSOURI JT MUN ELEC UTIL COMM		03/16/2018	UMB BANK		211,693	200,000	234,550	213,536		(1,459)		(1,459)		212,077		(384)	(384)	7,181	01/01/2020	1FE
60637A-KJ-0	MISSOURI ST HEALTH & EDL FACS		01/09/2018	UMB BANK		284,144	260,000	304,567	288,744		(274)		(274)		288,470		(4,326)	(4,326)	2,022	11/15/2020	1FE
60637A-KL-5	MISSOURI ST HEALTH & EDL FACS		01/08/2018	UMB BANK		1,149,880	1,000,000	1,221,950	1,168,451		(837)		(837)		1,167,615		(17,735)	(17,735)	7,639	11/15/2022	1FE
61204K-KM-2	MONTANA FAC FIN AUTH REV		02/13/2018	UMB BANK		599,445	550,000	626,274	606,363		(2,147)		(2,147)		604,216		(4,771)	(4,771)	13,750	02/15/2021	1FE
61204K-KP-5	MONTANA FAC FIN AUTH REV		01/02/2018	UMB BANK		1,141,250	1,000,000	1,177,050	1,146,389		(226)		(226)		1,146,163		(4,913)	(4,913)	19,306	02/15/2023	1FE
63968A-T2-1	NEBRASKA PUB PWR DIST REV		01/04/2018	UMB BANK		103,513	100,000	106,513	103,847		(75)		(75)		103,772		(259)	(259)	2,597	01/01/2019	1FE
63968A-V2-8	NEBRASKA PUB PWR DIST REV		03/01/2018	UMB BANK		231,254	200,000	235,110	231,678		(884)		(884)		230,794		460	460	6,778	01/01/2024	1FE
63968A-WD-3	NEBRASKA PUB PWR DIST REV		01/01/2018	MATURED		1,000,000	1,000,000	1,155,450	1,000,000						1,000,000				25,000	01/01/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64461X-FC-4	NEW HAMPSHIRE HEALTH & ED FACS		02/28/2018	UMB BANK		208,373	180,000	207,322			(120)		(120)		207,202		1,171	1,171	275	08/01/2024	1FE
64461X-FD-2	NEW HAMPSHIRE HEALTH & ED FACS		03/15/2018	UMB BANK		193,111	165,000	191,520			(252)		(252)		191,268		1,843	1,843	642	08/01/2025	1FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		01/01/2018	CALLED @ 100.000		1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				37,868	07/01/2024	1FE
645790-EM-4	NEW JERSEY HEALTH CARE FACS FI		03/19/2018	UMB BANK		1,759,886	1,525,000	1,879,608	1,826,162		(9,753)		(9,753)		1,816,409		(56,523)	(56,523)	55,056	07/01/2024	1FE
646066-MH-0	NEW JERSEY ST EDL FACS AUTH RE		03/23/2018	UMB BANK		483,455	450,000	512,775	482,984		(1,944)		(1,944)		481,040		2,415	2,415	14,632	07/01/2020	1FE
646066-NA-4	NEW JERSEY ST EDL FACS AUTH RE		02/14/2018	UMB BANK		376,499	350,000	397,719	375,211		(1,235)		(1,235)		373,976		2,523	2,523	10,938	07/01/2020	1FE
64763H-HM-0	NEW ORLEANS LA AVIATION BRD RE		03/26/2018	UMB BANK		211,538	200,000	214,312	212,799		(1,527)		(1,527)		211,272		266	266	4,833	01/01/2020	1FE
64971W-T7-5	NEW YORK N Y CITY TRANSITIONAL		03/01/2018	UMB BANK		576,161	500,000	582,945	571,990		(879)		(879)		571,110		5,051	5,051	5,708	11/01/2022	1FE
64990C-A4-3	NEW YORK ST DORM AUTH REVS NON		02/01/2018	UMB BANK		117,073	100,000	119,696	117,889		(295)		(295)		117,594		(521)	(521)	2,972	07/01/2023	1FE
650028-VA-8	NEW YORK ST THRUWAY AUTH PERSONAL INCOME		03/15/2018	MATURED		1,000,000	1,000,000	1,104,880	1,004,770		(4,770)		(4,770)		1,000,000				20,000	03/15/2018	1FE
650028-VT-7	NEW YORK ST THRUWAY AUTH PERSONAL INCOME		03/15/2018	MATURED		625,000	625,000	718,563	629,255		(4,255)		(4,255)		625,000				15,625	03/15/2018	1FE
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		01/23/2018	UMB BANK		177,492	150,000	183,465	176,423		(267)		(267)		176,156		1,336	1,336	2,708	03/15/2024	1FE
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/01/2018	CALLED @ 100.000		935,000	935,000	946,404	934,957						934,957		43	43	29,920	01/01/2021	1
658203-3U-6	NORTH CAROLINA MUN PWR		01/01/2018	MATURED		3,905,000	3,905,000	4,172,853	3,905,000						3,905,000				78,100	01/01/2018	1FE
658203-3E-2	NORTH CAROLINA MUN PWR AGY NO		01/01/2018	MATURED		1,095,000	1,095,000	1,170,109	1,095,000						1,095,000				21,900	01/01/2018	1FE
65830R-BB-4	NORTH CAROLINA TPK AUTH TRIANG		03/19/2018	UMB BANK		755,681	660,000	760,142	749,815		(2,465)		(2,465)		747,350		8,331	8,331	22,330	01/01/2024	1FE
675568-CY-3	OCONEE CNTY GA WTR & SEW REV		03/20/2018	UMB BANK		392,919	325,000	401,125	399,710		(1,322)		(1,322)		398,388		(5,468)	(5,468)	6,455	09/01/2028	1FE
67756D-JK-3	OHIO ST HIGHER EDL FAC COMMN		01/09/2018	UMB BANK		3,460,160	3,000,000	3,594,870	3,491,206		(1,965)		(1,965)		3,489,241		(29,081)	(29,081)	15,556	12/01/2022	1FE
67756D-NK-8	OHIO ST HIGHER EDL FAC COMMN		02/16/2018	UMB BANK		107,245	100,000	107,134	107,043		(272)		(272)		106,771		474	474	744	07/01/2021	1FE
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY		01/03/2018	UMB BANK		1,155,430	1,000,000	1,183,420	1,172,197		(371)		(371)		1,171,826		(16,396)	(16,396)	17,500	01/01/2023	1FE
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY		01/09/2018	UMB BANK		1,181,680	1,000,000	1,202,810	1,192,497		(852)		(852)		1,191,645		(9,965)	(9,965)	18,333	01/01/2024	1FE
677561-KB-7	OHIO ST HOSP FAC REV ACTING BY		02/22/2018	UMB BANK		117,450	100,000	121,904	120,956		(431)		(431)		120,525		(3,075)	(3,075)	2,458	01/01/2025	1FE
67760H-LB-5	OHIO ST TPK COMMN TPK REV		02/22/2018	UMB BANK		116,371	100,000	121,354	120,528		(489)		(489)		120,039		(3,668)	(3,668)	2,056	02/15/2024	1FE
67760H-LC-3	OHIO ST TPK COMMN TPK REV		03/12/2018	UMB BANK		118,046	100,000	123,186	122,421		(602)		(602)		121,819		(3,773)	(3,773)	2,306	02/15/2025	1FE
682852-CN-6	ONSLOW N C WTR & SWR AUTH COMB		01/30/2018	SIMS, HERBERT J., & COMPANY, INC.		481,268	400,000	508,252	490,734		(888)		(888)		489,846		(8,578)	(8,578)	3,333	12/01/2025	1FE
684517-SH-9	ORANGE CNTY FLA SCH BRD CTFS P		01/03/2018	UMB BANK		1,264,200	1,000,000	1,231,400	1,231,189		(211)		(211)		1,230,977		33,223	33,223	1,111	08/01/2028	1FE
68607D-TA-3	OREGON ST DEPT TRANSN HWY USER		01/09/2018	UMB BANK		1,237,860	1,000,000	1,235,300	1,220,745		(722)		(722)		1,220,023		17,837	17,837	7,778	11/15/2025	1FE
686499-BK-9	ORLANDO FLA TOURIST DEV TAX RE		03/02/2018	UMB BANK		797,881	750,000	810,717	746,817		(2,290)		(2,290)		802,455		(4,574)	(4,574)	13,867	11/01/2020	2FE
696550-C4-2	PALM BEACH CNTY FLA SCH BRD CT		01/03/2018	UMB BANK		234,112	200,000	231,502	231,428		(59)		(59)		231,369		2,743	2,743	250	08/01/2023	1FE
696550-C5-9	PALM BEACH CNTY FLA SCH BRD CT		01/03/2018	UMB BANK		1,194,960	1,000,000	1,174,400	1,174,059		(273)		(273)		1,173,787		21,173	21,173	1,250	08/01/2024	1FE
696550-C9-1	PALM BEACH CNTY FLA SCH BRD CT		03/20/2018	UMB BANK		240,983	230,000	241,530			(845)		(845)		240,685		298	298	1,246	08/01/2019	1FE
702826-KS-6	PASSAIC VALLEY N J SEW COMMRS		03/09/2018	UMB BANK		116,053	100,000	125,392	121,301		(582)		(582)		120,719		(4,666)	(4,666)	1,417	12/01/2024	1FE
70360P-EE-7	PAULDING CNTY GA WTR & SEW REV		02/28/2018	UMB BANK		909,608	770,000	973,603	943,584		(3,782)		(3,782)		939,802		(30,194)	(30,194)	9,315	12/01/2024	1FE
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		01/25/2018	UMB BANK		1,191,630	1,000,000	1,273,520	1,234,964		(2,241)		(2,241)		1,232,723		(41,093)	(41,093)	22,778	08/15/2025	1FE
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		03/09/2018	UMB BANK		202,592	175,000	217,103	209,770		(1,128)		(1,128)		208,643		(6,051)	(6,051)	2,479	12/01/2023	1FE
720175-VU-9	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S		01/01/2018	MATURED		10,000,000	10,000,000	11,260,100	10,000,000						10,000,000				250,000	01/01/2018	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2018	CALLED @ 100.000		595,000	595,000	595,000	595,000						595,000				16,363	01/15/2021	1
74540H-AC-8	PULASKI CNTY ARK PUB FACS BRD		02/27/2018	UMB BANK		476,900	410,000	483,226	463,055		(524)		(524)		462,531		14,368	14,368	3,250	12/01/2024	1FE
75728T-AE-9	REDDING CALIF ELEC SYS REV		02/22/2018	UMB BANK		222,078	200,000	227,472	222,235		(969)		(969)		221,266		812	812	2,361	06/01/2021	1FE
75728T-AF-6	REDDING CALIF ELEC SYS REV		03/05/2018	UMB BANK		340,807	300,000	347,550	340,303		(1,541)		(1,541)		338,762		2,045	2,045	3,878	06/01/2022	1FE
75728T-AG-4	REDDING CALIF ELEC SYS REV		03/26/2018	UMB BANK		461,396	400,000	469,900	461,079		(2,589)		(2,589)		458,490		2,906	2,906	6,500	06/01/2023	1FE
762232-AW-6	RHODE ISLAND ST COMM CORP REV		01/05/2018	UMB BANK		1,164,790	1,000,000	1,168,040	1,165,554		(644)		(644)		1,164,910		(120)	(120)	5,417	06/15/2023	1FE
764603-BK-1	RICHMOND CNTY GA HOSP AUTH REV		03/02/2018	UMB BANK		140,962	120,000	149,491	145,995		(543)		(543)		145,452		(4,491)	(4,491)	4,083	01/01/2026	1FE
782816-AG-7	RUSSELLVILLE ARK WTR & SWR REV		02/23/2018	UMB BANK		398,723	350,000	406,574	387,650		(528)		(528)		387,122		11,601	11,601	9,910	07/01/2022	1FE
79765R-G9-4	SAN FRANCISCO CALIF CITY & CNT		03/15/2018	UMB BANK		1,516,259	1,250,000	1,574,438	1,528,571		(1,858)		(1,858)		1,526,713		(10,454)	(10,454)	13,417	11/01/2024	1FE
79766D-GQ-6	SAN FRANCISCO CALIF CITY & CNT		01/23/2018	UMB BANK		995,527	830,000	1,040,330	1,007,110		(1,782)		(1,782)		1,005,328		(9,801)	(9,801)	9,683	05/01/2024	1FE
79766D-GR-4	SAN FRANCISCO CALIF CITY & CNT		03/15/2018	UMB BANK		119,168	100,000	127,457	123,669		(661)		(661)		123,008		(3,840)	(3,840)	1,917	05/01/2025	1FE
798170-BA-3	SAN JOSE CALIF REDEEV AGY SUCC		03/22/2018	MORGAN STANLEY		1,940,646	1,610,000	2,014,867	2,013,663		(10,288)		(10,288)		2,003,375		(62,729)	(62,729)	21,243	08/01/2026	1FE
798170-BB-1	SAN JOSE CALIF REDEEV AGY SUCC		03/22/2018	CITIGROUP GLOBAL MARKETS		1,217,390	1,000,000	1,271,130	1,270,417		(6,095)		(6,095)		1,264,322		(46,932)	(46,932)	13,194	08/01/2027	1FE
802242-FT-9	SANTA MARGARITA CALIF WTR DIST		03/19/2018	UMB BANK		116,107	105,000	119,541	118,720		(515)		(515)		118,205		(2,098)	(2,098)	2,427	09/01/2023	1FE
802242-FU-6	SANTA MARGARITA CALIF WTR DIST		03/09/2018	UMB BANK		117,396	100,000	121,313	120,295		(574)		(574)		119,721		(2,325)	(2,325)	2,778	09/01/2024	1FE
810489-SS-4	SCOTTSDALE ARIZ MUN PPTY CORP		02/09/2018	UMB BANK		670,903	600,000	687,888	675,276		(1,669)		(1,669)		673,607		(2,704)	(2,704)	20,458	07/01/2021	1FE
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP		01/17/2018	UMB BANK		122,187	100,000	122,336	120,797		(129)		(129)		120,667		1,520	1,520	3,264	07/01/2025	1FE
83703F-HV-7	SOUTH CAROLINA JOBS-ECONOMIC D		01/29/2018	UMB BANK		581,325	500,000	599,130	584,565		(1,085)		(1,085)		583,480		(2,155)	(2,155)	12,500	02/01/2024	1FE
837147-8L-4	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU		01/01/2018	MATURED		5,000,000	5,000,000	6,088,600	5,000,000						5,000,000				125,000	01/01/2018	1FE
837152-TZ-0	SOUTH CAROLINA TRANSN INFRASTR		03/05/2018	UMB BANK		118,237	100,000	129,464	125,100		(559)		(559)		124,541		(6,304)	(6,304)	2,167	10/01/2025	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
838810-DP-1	SOUTH MIAMI FLA HEALTH FACS AU		01/03/2018	UMB BANK		1,222,830	1,000,000	1,181,040	1,180,885		(207)		(207)		1,180,678		42,152	42,152	972	08/15/2026	1FE
841438-JU-9	SOUTHEAST MO ST UNIV SYS FACS		03/23/2018	UMB BANK		399,694	375,000	431,370	406,707		(2,663)		(2,663)		404,044		(4,350)	(4,350)	8,278	04/01/2020	1FE
850578-TD-7	SPRINGFIELD ILL ELEC REV		02/01/2018	UMB BANK		546,945	500,000	572,470	544,666		(1,287)		(1,287)		543,379		3,566	3,566	10,694	03/01/2021	1FE
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE		02/16/2018	UMB BANK		115,424	100,000	123,099	119,060		(472)		(472)		118,588		(3,164)	(3,164)	1,111	06/01/2023	1FE
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE		01/18/2018	UMB BANK		120,777	100,000	127,725	124,081		(179)		(179)		123,902		(3,125)	(3,125)	708	06/01/2025	1FE
792909-EW-9	ST PAUL MINN HSG & REDEV AUTH		02/02/2018	UMB BANK		657,524	560,000	675,153	670,132		(1,461)		(1,461)		668,671		(11,147)	(11,147)	6,300	11/15/2024	1FE
792909-EY-5	ST PAUL MINN HSG & REDEV AUTH		02/14/2018	UMB BANK		476,336	400,000	488,776	485,856		(1,094)		(1,094)		484,762		(8,426)	(8,426)	5,056	11/15/2026	1FE
87638T-FC-2	TARRANT CNTY TEX CULTURAL ED F		03/16/2018	UMB BANK		114,874	100,000	122,622	119,301		(658)		(658)		118,642		(3,768)	(3,768)	2,986	02/15/2024	1FE
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B		02/01/2018	CALLED @ 100.000		2,480,000	2,480,000	2,575,926	2,480,000						2,480,000				20,667	12/01/2018	1FE
876443-JL-7	TARRANT TX REGL WTR DIST WTR REVENUE REF		03/01/2018	MATURED		955,000	955,000	1,153,382	961,448		(6,448)		(6,448)		955,000				23,875	03/01/2018	1FE
87971H-JZ-8	TEMPE ARIZ EXCISE TAX REV		01/04/2018	UMB BANK		182,589	150,000	190,533	184,124		(83)		(83)		184,041		(1,452)	(1,452)	3,896	07/01/2025	1FE
882806-GG-1	TEXAS TECH UNIV REVS		02/14/2018	UMB BANK		254,004	245,000	263,216	255,372		(1,146)		(1,146)		254,225		(222)	(222)	6,159	02/15/2019	1FE
88283L-KH-8	TEXAS TRANSN COMMN ST HWY FD R		03/22/2018	MORGAN STANLEY		5,817,800	5,000,000	6,265,600	6,087,077		(36,032)		(36,032)		6,051,045		(233,245)	(233,245)	121,528	10/01/2024	1FE
887440-BM-6	TIMPANOGOS SPL SVC DIST UTAH S		02/05/2018	UMB BANK		357,906	325,000	363,604	363,541		(565)		(565)		362,976		(5,070)	(5,070)	1,444	06/01/2025	1FE
887440-BN-4	TIMPANOGOS SPL SVC DIST UTAH S		01/12/2018	UMB BANK		222,690	200,000	222,734	222,697		(147)		(147)		222,550		140	140	444	06/01/2026	1FE
887440-BQ-7	TIMPANOGOS SPL SVC DIST UTAH S		01/19/2018	UMB BANK		385,427	350,000	386,239	386,181		(322)		(322)		385,859		(432)	(432)	1,011	06/01/2028	1FE
887440-BR-5	TIMPANOGOS SPL SVC DIST UTAH S		01/26/2018	UMB BANK		465,146	425,000	467,934	467,864		(430)		(430)		467,434		(2,288)	(2,288)	1,364	06/01/2029	1FE
89546R-PB-4	TRI-CNTY MET TRANSN DIST ORE R		01/26/2018	UMB BANK		177,788	150,000	181,020	179,638		(332)		(332)		179,306		(1,519)	(1,519)	2,479	10/01/2024	1FE
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R		02/16/2018	UMB BANK		118,816	100,000	123,129	122,351		(322)		(322)		122,029		(3,213)	(3,213)	1,944	10/01/2026	1FE
896564-VX-6	TRINITY RIV AUTH TEX DENTON CR		01/05/2018	UMB BANK		267,863	250,000	274,645	269,323		(203)		(203)		269,120		(1,257)	(1,257)	5,486	02/01/2020	1FE
896564-WA-5	TRINITY RIV AUTH TEX DENTON CR		02/28/2018	UMB BANK		114,655	100,000	117,753	116,004		(512)		(512)		115,492		(837)	(837)	2,931	02/01/2023	1FE
914639-EL-9	UNIV OF NEBRASKA NE FACS CORP REVENUE UN		03/01/2018	MATURED		4,791,285	4,785,000	5,334,797	4,805,187		(13,902)		(13,902)		4,791,285				95,700	03/01/2018	1FE
914072-F9-9	UNIVERSITY ARK UNIV REV		03/13/2018	UMB BANK		146,480	125,000	155,924	151,627		(748)		(748)		150,879		(4,399)	(4,399)	1,806	12/01/2024	1FE
914072-G2-3	UNIVERSITY ARK UNIV REV		01/11/2018	UMB BANK		164,230	135,000	170,124	165,845		(151)		(151)		165,694		(1,464)	(1,464)	844	12/01/2025	1FE
914072-VG-5	UNIVERSITY ARK UNIV REV		03/29/2018	UMB BANK		167,475	150,000	179,151	169,311		(1,143)		(1,143)		168,168		(693)	(693)	4,417	03/01/2022	1FE
914072-ZB-2	UNIVERSITY ARK UNIV REV		01/03/2018	UMB BANK		329,293	275,000	341,864	328,375		(82)		(82)		328,293		1,001	1,001	3,590	10/01/2024	1FE
914115-G9-5	UNIVERSITY CENT ARK		02/05/2018	UMB BANK		778,315	750,000	787,373	784,093		(1,070)		(1,070)		783,023		(4,708)	(4,708)	7,792	11/01/2020	1FE
914115-H3-7	UNIVERSITY CENT ARK		01/31/2018	UMB BANK		819,802	715,000	833,461	827,396		(1,549)		(1,549)		825,847		(6,045)	(6,045)	11,719	11/01/2022	1FE
914115-H7-8	UNIVERSITY CENT ARK		03/21/2018	BANK OF AMERICA/MERRILL LYNCH		880,437	805,000	904,265	901,269		(2,600)		(2,600)		898,669		(18,232)	(18,232)	15,742	11/01/2026	1FE
91417K-S2-8	UNIVERSITY COLO ENTERPRISE SYS		02/27/2018	UMB BANK		116,838	100,000	126,283	121,334		(529)		(529)		120,804		(3,966)	(3,966)	1,250	06/01/2024	1FE
91417K-W4-9	UNIVERSITY COLO ENTERPRISE SYS		01/04/2018	UMB BANK		1,114,480	1,000,000	1,111,430	1,109,778		(609)		(609)		1,109,169		5,311	5,311	3,611	06/01/2021	1FE
91417K-W9-8	UNIVERSITY COLO ENTERPRISE SYS		03/23/2018	UNION BANK OF SWITZERLAND		1,788,090	1,500,000	1,826,790	1,824,925		(8,441)		(8,441)		1,816,485		(28,395)	(28,395)	21,875	06/01/2026	1FE
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS		03/22/2018	VINING-SPARKS IBG LP		1,202,480	1,000,000	1,233,350	1,232,177		(5,250)		(5,250)		1,226,927		(24,447)	(24,447)	14,444	06/01/2027	1FE
914301-5Y-8	UNIVERSITY HOUSTON TEX UNIV RE		02/20/2018	UMB BANK		4,134,535	3,525,000	4,379,460	4,189,577		(7,200)		(7,200)		4,182,377		(47,842)	(47,842)	78,941	02/15/2024	1FE
914437-SQ-2	UNIVERSITY MASS BLDG AUTH REV		01/18/2018	UMB BANK		152,192	135,000	155,309	151,515		(244)		(244)		151,272		921	921	1,519	11/01/2021	1FE
914460-QV-5	UNIVERSITY MINN		03/20/2018	UMB BANK		119,898	100,000	124,653	123,927		(636)		(636)		123,291		(3,393)	(3,393)	1,542	12/01/2025	1FE
914639-HZ-5	UNIVERSITY NEB FACS CORP REV		03/28/2018	UMB BANK		221,520	200,000	227,664	226,892		(983)		(983)		225,909		(4,389)	(4,389)	3,622	07/15/2024	1FE
914641-7D-1	UNIVERSITY NEB UNIV REVS		01/08/2018	UMB BANK		1,171,710	1,000,000	1,241,260	1,193,427		(850)		(850)		1,192,577		(20,867)	(20,867)	26,250	07/01/2023	1FE
915115-7Q-6	UNIVERSITY TEX PERM UNIV FD		03/22/2018	MORGAN STANLEY		4,260,753	3,625,000	4,663,961	4,515,943		(26,586)		(26,586)		4,489,357		(228,604)	(228,604)	133,420	07/01/2025	1FE
917567-DG-1	UTAH TRAN AUTH SALES TAX REV		03/23/2018	UNION BANK OF SWITZERLAND		1,176,340	1,000,000	1,175,870			(686)		(686)		1,175,184		1,156	1,156	1,667	12/15/2025	1FE
924166-HC-8	VERMONT EDL & HEALTH BLDGS FIN		03/14/2018	UMB BANK		814,674	700,000	858,466	830,491		(3,132)		(3,132)		827,359		(12,685)	(12,685)	10,208	12/01/2025	1FE
927793-C9-8	VIRGINIA COMWLTH TRANSN BRD TR		01/19/2018	UMB BANK		116,951	100,000	115,612	115,483		(168)		(168)		115,315		1,636	1,636	542	05/15/2023	1FE
927793-D2-2	VIRGINIA COMWLTH TRANSN BRD TR		03/23/2018	DAVENPORT AND COMPANY LLC		1,618,484	1,400,000	1,647,198	1,645,490		(8,640)		(8,640)		1,636,850		(18,366)	(18,366)	20,028	05/15/2024	1FE
958519-3R-9	WESTERN KY UNIV REVS FORMERLY		03/13/2018	UMB BANK		229,643	200,000	242,818	234,409		(732)		(732)		233,677		(4,034)	(4,034)	4,861	09/01/2024	1FE
96255N-AF-6	WHEAT RIDGE COLO SALES & USE T		01/04/2018	UMB BANK		839,927	725,000	839,710	826,717		(384)		(384)		826,333		13,594	13,594	3,726	12/01/2022	1FE
97709T-AS-5	WISCONSIN ST ENVIRONMENTAL IMP		01/19/2018	UMB BANK		524,725	500,000	539,125	527,984		(1,201)		(1,201)		526,784		(2,059)	(2,059)	3,611	06/01/2019	1FE
97712D-ZP-4	WISCONSIN ST HEALTH & EDL FACS		01/23/2018	UMB BANK		848,586	770,000	868,806	864,447		(969)		(969)		863,478		(14,892)	(14,892)	11,293	02/15/2024	1FE
980017-AT-4	WOODRUFF-ROEBUCK S C WTR DIST		01/04/2018	UMB BANK		168,336	145,000	174,235	169,496		(84)		(84)		169,411		(1,075)	(1,075)	745	06/01/2023	1FE
013493-HA-2	ALBUQUERQUE BERNALILLO CNTY WT		01/29/2018	UMB BANK		509,123	470,000	523,439	510,331		(1,324)		(1,324)		509,007		116	116	13,708	07/01/2020	1FE
44244C-GG-6	HOUSTON TEX UTIL SYS REV FOR I		03/23/2018	UMB BANK		1,801,989	1,540,000	1,954,414	1,872,719		(7,883)		(7,883)		1,864,836		(62,847)	(62,847)	23,089	11/15/2024	1FE
506498-YW-8	LAFAYETTE LA UTILS REV		02/28/2018	UMB BANK		177,794	150,000	184,934	184,059		(685)		(685)		183,373		(5,580)	(5,580)	2,896	11/01/2025	1FE
506498-YX-6	LAFAYETTE LA UTILS REV		03/08/2018	UMB BANK		119,956	100,000	124,346	123,813		(486)		(486)		123,327		(3,371)	(3,371)	2,069	11/01/2026	1FE
506498-YY-4	LAFAYETTE LA UTILS REV		03/21/2018	UMB BANK		572,698	475,000	594,814	592,494		(2,445)		(2,445)		590,049		(17,351)	(17,351)	10,556	11/01/2027	1FE
561851-JF-4	MANATEE CNTY FLA PUB UTILS REV		03/23/2018	M&T SECURITIES, INC.		1,215,718	1,020,000	1,254,559	1,254,356		(5,829)		(5,829)		1,248,527		(32,809)	(32,809)	12,608	10/01/2026	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
57584X-UE-9	MASSACHUSETTS ST DEV FIN AGY R		01/16/2018	UMB BANK		1,396,828	1,175,000	1,444,752	1,405,810		(1,518)		(1,518)		1,404,292		(7,463)	(7,463)	17,462	10/01/2024	1FE
57584X-UF-6	MASSACHUSETTS ST DEV FIN AGY R		02/09/2018	UMB BANK		118,061	100,000	127,394	123,538		(331)		(331)		123,206		(5,145)	(5,145)	1,833	10/01/2025	1FE
586108-AA-0	MEMPHIS-SHELBY CNTY TENN INDL		01/03/2018	UMB BANK		1,198,430	1,000,000	1,203,520	1,188,588		(286)		(286)		1,188,301		10,129	10,129	8,889	11/01/2024	1FE
603827-YK-6	MINNEAPOLIS & ST PAUL MINN MET		02/09/2018	UMB BANK		231,566	200,000	232,330	227,935		(507)		(507)		227,428		4,138	4,138	6,167	01/01/2024	1FE
64711N-U4-5	NEW MEXICO FIN AUTH REV		02/12/2018	UMB BANK		113,962	100,000	117,414	115,551		(409)		(409)		115,142		(1,180)	(1,180)	1,014	06/01/2022	1FE
64711N-U5-2	NEW MEXICO FIN AUTH REV		01/08/2018	UMB BANK		1,172,000	1,000,000	1,197,060	1,179,711		(798)		(798)		1,178,913		(6,913)	(6,913)	5,417	06/01/2023	1FE
662839-BA-6	NORTH TEX MUN WTR DIST TEX LOW		03/13/2018	UMB BANK		107,504	100,000	115,084	108,999		(756)		(756)		108,243		(739)	(739)	1,444	06/01/2020	1FE
70869P-LE-5	PENNSYLVANIA ECONOMIC DEV FING		01/08/2018	UMB BANK		1,174,900	1,000,000	1,228,030	1,191,600		(731)		(731)		1,190,869		(15,969)	(15,969)	15,972	03/15/2024	1FE
709224-ZF-9	PENNSYLVANIA ST TPK COMMN TPK		03/23/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		4,537,455	3,900,000	4,722,471	4,701,885		(22,278)		(22,278)		4,679,607		(142,152)	(142,152)	62,833	12/01/2025	1FE
79642B-3P-6	SAN ANTONIO TEX WTR REV		02/21/2018	UMB BANK		941,352	800,000	1,007,544	980,939		(3,237)		(3,237)		977,702		(36,350)	(36,350)	10,722	05/15/2025	1FE
899124-KW-0	TULARE CALIF SWR REV		03/19/2018	UMB BANK		149,795	135,000	158,617	154,146		(695)		(695)		153,451		(3,656)	(3,656)	1,890	11/15/2023	1FE
95308R-HY-8	WEST HARRIS CNTY TEX REGL WTR		03/13/2018	UMB BANK		163,344	150,000	174,789	164,938		(1,019)		(1,019)		163,919		(575)	(575)	1,875	12/15/2020	1FE
956441-AK-5	WEST VIEW PA WTR AUTH WTR REV		01/22/2018	UMB BANK		155,566	125,000	153,804	153,782		(166)		(166)		153,616		1,950	1,950	451	11/15/2027	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		03/01/2018	SCHEDULED REDEMPTION		79,364	79,364	83,647	81,315		(1,952)		(1,952)		79,364				615	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2018	SCHEDULED REDEMPTION		22,548	22,548	22,935	23,153		(606)		(606)		22,548				254	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2018	SCHEDULED REDEMPTION		38,262	38,262	40,886	41,467		(3,204)		(3,204)		38,262				343	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		03/01/2018	SCHEDULED REDEMPTION		12,145	12,145	12,978	12,458		(313)		(313)		12,145				119	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2018	SCHEDULED REDEMPTION		12,731	12,731	14,231	15,292		(2,561)		(2,561)		12,731				139	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2018	SCHEDULED REDEMPTION		17,066	17,066	18,379	18,861		(1,795)		(1,795)		17,066				147	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2018	SCHEDULED REDEMPTION		25,816	25,816	27,747	28,257		(2,440)		(2,440)		25,816				243	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2018	SCHEDULED REDEMPTION		88,562	88,562	95,272	94,630		(6,068)		(6,068)		88,562				688	04/16/2041	1
3135G0-S3-8	FANNIE MAE		02/15/2018	MORGAN STANLEY		4,894,000	5,000,000	4,991,050	4,992,734		218		218		4,992,952		(98,952)	(98,952)	61,389	01/05/2022	1FE
3130AC-M9-2	FHLB		03/22/2018	NOMURA SECURITIES INTERNATIONAL INC		4,938,400	5,000,000	4,991,150	4,992,086		985		985		4,993,072		(54,672)	(54,672)	33,333	10/21/2019	1FE
3137EA-EK-1	FHLMC		02/13/2018	MORGAN STANLEY		18,783,020	19,000,000	18,981,760	18,982,517		724		724		18,983,241		(200,221)	(200,221)	89,063	11/17/2020	1FE
3137EA-EJ-4	FREDDIE MAC		03/23/2018	MORGAN STANLEY		5,882,040	6,000,000	5,989,140	5,990,046		837		837		5,990,883		(108,843)	(108,843)	47,938	09/29/2020	1FE
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2018	SCHEDULED REDEMPTION		407,093	407,093	410,956	407,820		(727)		(727)		407,093				10,444	01/15/2021	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						274,921,692	254,834,562	290,087,075	270,050,205		(506,609)		(506,609)		277,191,391		(2,269,700)	(2,269,700)	4,137,841	XXX	XXX
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	02/21/2018	JPMORGAN CHASE & CO.		10,091,250	10,000,000	10,005,000	9,993,487		213		213		9,993,701		97,549	97,549	279,684	01/15/2022	4FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	03/22/2018	Various		4,476,178	4,567,000	4,577,846	4,577,605		(461)		(461)		4,577,144		(100,966)	(100,966)	77,690	10/15/2025	4FE
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	03/29/2018	SCHEDULED REDEMPTION		20,545	20,545	20,522	20,522		23		23		20,545				65	02/16/2024	4FE
88579Y-AQ-4	3M CO		02/12/2018	THE ALLSTATE CORPORATION		19,855,400	20,000,000	19,884,800	19,938,590		2,612		2,612		19,941,202		(85,802)	(85,802)	205,556	08/07/2020	1FE
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,440	12,440		60		60		12,500				178	07/31/2024	4Z
002824-AU-4	ABBOTT LABORATORIES		03/22/2018	Various		960,154											960,154	960,154		04/01/2019	2FE
002824-BK-5	ABBOTT LABORATORIES		01/08/2018	RBC DOMINION SECURITIES		8,318,019	8,257,000	8,254,306	8,238,540		164		164		8,238,704		79,316	79,316	73,854	09/15/2020	2FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		03/27/2018	Various		5,369,038	5,275,000	5,339,487	5,314,228		(1,945)		(1,945)		5,312,283		56,754	56,754	164,541	02/15/2023	4FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		03/22/2018	JPMORGAN CHASE & CO.		585,200	560,000	559,036	559,188		25		25		559,213		25,987	25,987	20,728	03/01/2024	4FE
02529H-AG-5	ACAR 18-1 D ABS		03/19/2018	DEUTSCHE BANK AG		1,499,766	1,500,000	1,499,686							1,499,686		80	80		04/10/2024	2AM
02527T-AG-1	ACAR_17-3 ABS		01/30/2018	JPMORGAN CHASE & CO.		3,874,243	3,875,000	3,874,295	3,874,385		24		24		3,874,409		(166)	(166)	18,829	10/10/2023	2AM
00450#-AC-5	ACCOUNT CONTROL TECH TL		03/09/2018	SCHEDULED REDEMPTION		2,604,142	2,604,142	2,570,020	2,565,080	10,524	28,538		39,062		2,604,142				240	04/28/2022	4
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		26,261	26,261	25,664	25,663		598		598		26,261				456	11/10/2023	4FE
004403-AG-6	ACE CASH EXPRESS INC		03/23/2018	JEFFERIES & COMPANY, INC.		1,003,500	900,000	886,500	886,590		485		485		887,075		116,425	116,425	30,600	12/15/2022	4FE
00440E-AT-4	ACE INA HOLDINGS INC		01/29/2018	CREDIT SUISSE		1,739,500	1,750,000	1,749,020	1,749,430		16		16		1,749,446		(9,946)	(9,946)	9,839	11/03/2020	1FE
00101J-AF-3	ADT CORP		03/26/2018	CITIGROUP GLOBAL MARKETS		410,577	440,000	389,400	407,023		1,570		1,570		408,593		1,984	1,984	10,823	07/15/2022	3FE
00101J-AH-9	ADT CORP		03/27/2018	Various		1,911,330	2,020,000	2,019,750	2,019,769		6		6		2,019,775		(108,445)	(108,445)	23,694	06/15/2023	3FE
00101J-AM-8	ADT CORP		01/24/2018	JPMORGAN CHASE & CO.		4,279,163	4,090,000	4,219,675	4,187,513	9,453	(3,255)		6,198		4,193,711		85,451	85,451	78,136	03/15/2020	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,994	4,867	127	6		133		5,000				39	07/23/2021	4FE
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		03/23/2018	SCHEDULED REDEMPTION		25,366	25,366	25,474	25,412	66	(111)		(45)		25,366				19	11/10/2023	4FE
00774C-AB-3	AECOM		02/22/2018	GOLDMAN, SACHS & CO.		121,563	125,000	125,000	125,000						125,000		(3,438)	(3,438)	2,865	03/15/2027	3FE
00108W-AA-8	AEP TEXAS INC		01/12/2018	EXCHANGE		30,949,162	31,000,000	30,946,060	30,948,852		311		311		30,949,162				227,333	10/01/2022	2FE
00130H-BU-8	AES CORP		03/21/2018	Various		4,745,625	4,500,000	4,320,000	4,359,849		4,125		4,125		4,363,974		248,151	248,151	261,184	03/15/2024	3FE
00130H-BW-4	AES CORP		03/21/2018	Various		634,525	604,000	606,488	605,978		(75)		(75)		605,903		12,002	12,002	30,824	04/15/2025	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00809D-AN-4	AES CORPORATION THE TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		15,000	15,000	14,984	14,983		17		17		15,000					05/24/2022	2FE
05377R-CU-6	AESOP_17-2 ABS		03/13/2018	CITIGROUP GLOBAL MARKETS		2,448,828	2,500,000	2,499,469	2,499,474		11		11		2,499,485		(50,657)	(50,657)	22,688	03/20/2024	1FE
00817Y-AS-7	AETNA INC		02/26/2018	HSBC SECURITIES, INC.		9,986,800	10,000,000	9,992,000	9,998,239		643		643		9,998,883		(12,083)	(12,083)	38,250	06/07/2018	2FE
00856R-AB-1	AGRO MERCHANTS NORTH AMERICA TLB		01/22/2018	Various		401,961	400,000	398,011	398,013		13		13		398,026		3,935	3,935	1,418	11/15/2024	4FE
02660T-FJ-7	AHM_05-2 RMBS		03/01/2018	SCHEDULED REDEMPTION		332,809	332,809	214,943	218,758		114,051		114,051		332,809				2,894	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		03/26/2018	SCHEDULED REDEMPTION		7,113	7,113	3,110	3,552		3,561		3,561		7,113				37	03/25/2036	1FM
00900L-AA-2	AIMCO_2015-AA_A1 CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				109,450	01/15/2028	1FE
00900L-AE-4	AIMCO_2015-AA_A2 CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				16,728	01/18/2028	1FE
00900L-AB-0	AIMCO_2015-AA_B CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		2,625,000	2,625,000	2,625,000	2,625,000						2,625,000				24,547	01/15/2028	1FE
00900L-AC-8	AIMCO_2015-AA_C CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		1,375,000	1,375,000	1,375,000	1,357,144		17,856		17,856		1,375,000				16,372	01/15/2028	1FE
00900L-AD-6	AIMCO_2015-AA_D CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		1,425,000	1,425,000	1,390,800	1,379,150		45,850		45,850		1,425,000				21,519	01/15/2028	1AM
00900M-AD-4	AIMCO_2015-AA_E CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,319,085	1,339,997		10,003		10,003		1,350,000				31,668	01/15/2028	3AM
00900M-AB-8	AIMCO_2015-AA_F CLO LOANS		01/16/2018	SCHEDULED REDEMPTION		425,000	425,000	366,393	382,433		42,567		42,567		425,000				10,708	01/15/2028	1AM
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2018	SCHEDULED REDEMPTION		422,773	422,773	422,773	422,773						422,773				8,191	09/15/2024	2FE
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS	A	02/22/2018	BARCLAYS		3,444,540	3,400,000	3,400,000	3,400,000						3,400,000		44,540	44,540	76,028	03/15/2020	3FE
C0102M-AH-8	AIR CANADA REPLACEMENT TL	A	02/28/2018	EXCHANGE		1,986,835	1,995,000	1,986,533	1,986,631		200		200		1,986,831		4	4	17,651	10/06/2023	3FE
C0102M-AJ-4	AIR CANADA REPLACEMENT TL18	A	03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,980			20		20		5,000					10/06/2023	3FE
00913R-AA-4	AIR LIQUIDE FINANCE SA	D	02/26/2018	Market Axess		24,524,500	25,000,000	24,940,000	24,964,913		3,155		3,155		24,968,068		(443,568)	(443,568)	144,184	09/27/2019	1FE
00169Q-AD-1	AIR MEDICAL GROUP HLDS 2017 NEW TL		03/29/2018	SCHEDULED REDEMPTION		3,125	3,125	3,102			23		23		3,125					09/26/2024	4FE
009363-AN-2	AIRGAS INC		02/05/2018	WELLS FARGO		26,998,650	27,000,000	26,954,910	26,995,936		3,325		3,325		26,999,261		(611)	(611)	212,850	02/15/2018	1FE
00165H-AB-9	AL PARENT LLC AKA LEARFIELD INI TL		03/29/2018	SCHEDULED REDEMPTION		1,983	1,983	1,978			5		5		1,983				8	12/01/2023	4FE
01260H-AE-5	ALBAUGH LLC TLB		03/30/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					12/06/2024	4FE
013093-AD-1	ALBERTSONS COMPANIES LLC		02/22/2018	GOLDMAN, SACHS & CO.		109,375	125,000	125,000	112,750	12,250			12,250		125,000		(15,625)	(15,625)	3,214	03/15/2025	4FE
01310T-AT-6	ALBERTSONS LLC 2017-1 TERM B-5		03/29/2018	SCHEDULED REDEMPTION		8,666	8,666	8,610	8,483	125	59		183		8,666					12/21/2022	3FE
013817-AW-1	ALCOA INC		02/28/2018	Various		2,587,305	2,500,000	2,406,250	2,424,538		1,557		1,557		2,426,094		161,211	161,211	53,699	10/01/2024	3FE
01551U-AC-8	ALGECO SCOTSMAN GLOBAL FINANCE PLC	D	02/23/2018	Various		6,549,355	6,545,000	6,413,904			573		573		6,414,477		134,878	134,878	13,904	02/15/2023	4Z
01609W-AT-9	ALIBABA GROUP HOLDING LTD	D	01/17/2018	UNION BANK OF SWITZERLAND		3,992,328	4,050,000	4,025,538	4,025,682		103		103		4,025,785		(33,457)	(33,457)	16,448	12/06/2027	1FE
01609W-AU-6	ALIBABA GROUP HOLDING LTD	D	01/17/2018	GOLDMAN, SACHS & CO.		2,892,607	2,835,000	2,831,116	2,831,125		6		6		2,831,131		61,476	61,476	13,545	12/06/2037	1FE
01609W-AV-4	ALIBABA GROUP HOLDING LTD	D	01/30/2018	BNP CAPITAL MARKETS		3,223,444	3,240,000	3,234,524	3,234,531		8		8		3,234,539		(11,095)	(11,095)	20,790	12/06/2047	1FE
01642P-AW-6	ALIXPARTNERS LLP TLB		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	10,029	10,012	17	(29)		(12)		10,000				111	04/04/2024	4FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		5,424	5,424	5,399	5,399		25		25		5,424				21	08/12/2022	4FE
68557N-AA-1	ALLIANT TECHSYSTEMS INC		02/22/2018	CANTOR FITZGERALD		4,233,281	4,125,000	4,208,577	4,161,509		(2,907)		(2,907)		4,158,602		74,679	74,679	85,422	10/01/2021	3FE
90350V-AC-2	ALLIED UNIVERSAL INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		7,286	7,286	7,236	7,222	12	52		64		7,286				37	07/28/2022	4FE
019736-AD-9	ALLISON TRANSMISSION INC		02/26/2018	Various		12,804,763	12,600,000	12,780,338	10,028,339		(5,581)		(5,581)		12,755,159		49,604	49,604	252,324	10/01/2024	3FE
BA50GN-YV-4	ALLNEX (LUX) & CY S.C.A. TLB2	D	01/12/2018	Various		1,136,084	1,128,507	1,128,507	1,128,507		(21)		(21)		1,128,485		7,599	7,599	6,795	09/13/2023	4FE
BA50H2-VW-0	ALLNEX (LUX) & CY S.C.A. TLB3	D	01/12/2018	Various		855,914	850,206	850,206	850,206		(16)		(16)		850,190		5,725	5,725	5,119	09/13/2023	4FE
02034D-AC-1	ALMONDE INC AKA MISYS TERM LOAN		02/28/2018	Various		1,004,994	1,001,244	995,729	995,792		41		41		995,833		9,161	9,161	13,092	06/13/2024	4FE
02154V-AA-9	ALTICE SA	D	03/29/2018	JPMORGAN CHASE & CO.		1,150,100	1,240,000	1,178,000	1,178,736		2,774		2,774		1,181,510		(31,410)	(31,410)	60,863	05/15/2022	4FE
02155F-AA-3	ALTICE US FIN I CORP		03/22/2018	CITIGROUP GLOBAL MARKETS		1,253,950	1,240,000	1,277,200	1,267,900	8,236	(2,248)		5,988		1,273,888		(19,938)	(19,938)	46,470	07/15/2023	3FE
02155F-AC-9	ALTICE US FINANCE I CORP		03/26/2018	BARCLAYS		2,392,350	2,460,000	2,485,500	2,485,182		(814)		(814)		2,484,368		(92,018)	(92,018)	49,986	05/15/2026	3FE
02154U-AF-0	ALTICE US FINANCE I REFI TL		03/29/2018	SCHEDULED REDEMPTION		32,822	32,822	32,593	32,588		234		234		32,822				103	07/28/2025	3FE
L0178B-AC-2	ALTISOURCE SOLUTIONS SARL TLB	C	02/22/2018	Various		992,947	992,947	885,026	881,962		5,043		5,043		887,004		105,943	105,943	3,093	12/09/2020	4FE
02254G-AC-7	ALVOGEN PHARMA US INC TL		03/29/2018	Various		914,540	920,581	913,487	912,140	1,256	139		1,395		913,534		1,005	1,005	5,792	04/01/2022	4FE
00164V-AE-3	AMC NETWORKS INC		03/22/2018	GOLDMAN, SACHS & CO.		2,222,438	2,309,000	2,309,000	2,288,796	20,204			20,204		2,309,000		(86,563)	(86,563)	72,014	08/01/2025	3FE
02376R-AA-0	AMERICAN AIRLINES GROUP INC		02/22/2018	MORGAN STANLEY		6,441,750	6,300,000	6,457,375	6,391,928		(7,353)		(7,353)		6,384,576		57,174	57,174	136,897	10/01/2019	3FE
02376R-AB-8	AMERICAN AIRLINES GROUP INC		02/22/2018	Various		3,029,845	3,000,000	2,964,375	2,983,183		1,121		1,121		2,984,304		45,541	45,541	67,448	03/01/2020	3FE
02378W-AA-7	AMERICAN AIRLINES INC		02/15/2018	SCHEDULED REDEMPTION		140,781	140,781	140,781	140,781						140,781				3,484	08/15/2026	2FE
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2018	SCHEDULED REDEMPTION		25,820	25,820	25,820	15,941		9,879		9,879		25,820				726	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		01/15/2018	SCHEDULED REDEMPTION		71,824	71,824	71,824	39,763		32,061		32,061		71,824				2,011	01/15/2022	3FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		03/22/2018	SCHEDULED REDEMPTION		446,273	446,273	446,273	446,273						446,273				9,818	03/22/2025	2FE
02406P-AY-6	AMERICAN AXLE AND MANUFACTURING IN		03/20/2018	CITIGROUP GLOBAL MARKETS		1,737,013	1,759,000	1,759,000							1,759,000		(21,988)	(21,988)		03/15/2026	4FE
02474R-AE-3	AMERICAN BLDRS & CONT TL B-1		03/29/2018	SCHEDULED REDEMPTION		23,904	23,904	23,929	23,929		(26)		(26)		23,904				80	10/31/2023	4FE
02666Q-M2-6	AMERICAN HONDA FINANCE	C	02/16/2018	MATURED		2,000,000	2,000,000	1,998,860	1,999,970		30		30		2,000,000				16,000	02/16/2018	1FE
02665W-AC-5	AMERICAN HONDA FINANCE CORPORATION	C	02/12/2018	WELLS FARGO		23,969,760	24,000,000	23,907,360	23,984,986		2,298		2,298		23,987,283		(17,523)	(17,523)	175,667	10/10/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
03027W-AH-5	AMERICAN TOWER TRUST I ABS		03/15/2018	CALLED @ 100.000		15,000,000	15,000,000	14,765,279	14,975,746		24,254		24,254		15,000,000				58,163	03/15/2043	1FE
00215N-AD-2	AMERICAN TRAFFIC SOLUTIONS INC		03/01/2018	SCHEDULED REDEMPTION		995,000	995,000	985,900	985,716		9,284		9,284		995,000				218	05/31/2024	4FE
030981-AH-7	AMERIGAS PARTNERS L.P.		02/22/2018	GOLDMAN, SACHS & CO.		50,250	50,000	50,000	50,000						50,000		250	250	750	05/20/2024	3FE
031652-BG-4	AMKOR TECHNOLOGY INC		02/26/2018	Various		8,551,163	8,315,000	8,155,750	8,177,274		2,231		2,231		8,179,505		371,657	371,657	215,387	10/01/2022	3FE
00175P-AA-1	AMN HEALTHCARE INC		02/16/2018	SUNTRUST INVESTMENT SERVICES, INC.		2,926,788	2,905,000	2,937,681	2,931,647		(693)		(693)		2,930,954		(4,167)	(4,167)	57,898	10/01/2024	3FE
032654-AR-6	ANALOG DEVICES INC		03/09/2018	BANK OF AMERICA/MERRILL LYNCH		20,620,305	20,700,000	20,611,404							20,611,404		8,901	8,901		01/12/2021	1Z
03280F-AH-4	ANCESTRY.COM INC 1ST LIEN TLB		01/08/2018	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,977		23		23		5,000				20	10/19/2023	4FE
03349M-AA-3	ANDEAVOR		01/29/2018	BANK OF AMERICA/MERRILL LYNCH		7,214,913	7,290,000	7,279,284	7,279,307		71		71		7,279,379		(64,466)	(64,466)	30,780	04/01/2028	2FE
03349M-AB-1	ANDEAVOR		01/29/2018	MORGAN STANLEY		4,948,306	4,860,000	4,790,696	4,790,726		89		89		4,790,815		157,491	157,491	24,300	04/01/2048	2FE
03350W-AB-5	ANDEAVOR LOGISTICS LP		01/29/2018	STIFEL CAPITAL MARKETS		3,993,948	3,780,000	3,767,450	3,767,467		15		15		3,767,481		226,467	226,467	34,398	12/01/2047	2FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	03/20/2018	Various		66,108,647	66,995,000	68,107,444	67,749,449		(53,616)		(53,616)		67,695,834		(1,587,187)	(1,587,187)	1,139,194	02/01/2021	1FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/28/2018	BANK OF AMERICA/MERRILL LYNCH		8,473,332	8,400,000	8,334,144							8,334,144		139,188	139,188		04/13/2028	1FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/29/2018	Various		6,773,375	6,719,000	6,621,910							6,621,910		151,464	151,464		04/15/2038	1FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/29/2018	Various		11,106,653	10,919,000	10,857,198							10,857,198		249,454	249,454		04/15/2048	1FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	03/29/2018	Various		10,185,581	10,080,000	10,017,202							10,017,202		168,379	168,379		04/15/2058	1FE
035287-AE-1	ANIXTER INC		02/21/2018	BANK OF AMERICA/MERRILL LYNCH		12,576,469	12,225,000	12,513,750	12,400,170		(6,187)		(6,187)		12,393,984		182,485	182,485	247,132	10/01/2021	3FE
035287-AG-6	ANIXTER INC		02/22/2018	CANTOR FITZGERALD		2,085,000	2,000,000	2,000,000	2,000,000						2,000,000		85,000	85,000	53,472	03/01/2023	3FE
03674X-AC-0	ANTERO RESOURCES CORP		03/22/2018	STIFEL CAPITAL MARKETS		901,125	890,000	876,325	878,847		152		152		878,999		22,126	22,126	14,571	12/01/2022	3FE
03674X-AF-3	ANTERO RESOURCES CORP		03/26/2018	JPMORGAN CHASE & CO.		2,310,850	2,260,000	2,264,926	2,263,671		(238)		(238)		2,263,433		47,417	47,417	41,316	06/01/2023	3FE
03674X-AJ-5	ANTERO RESOURCES CORP		03/29/2018	CREDIT SUISSE		1,293,225	1,290,000	1,270,690	1,271,584		545		545		1,272,129		21,096	21,096	37,983	03/01/2025	3FE
00124T-AN-7	AP GAMING I LLC (AGS LLC) TLB		02/07/2018	EXCHANGE		397,081	398,000	397,079	397,069		12		12		397,081				547	02/15/2024	4FE
00124T-AQ-0	AP GAMING I LLC AKA AGS LLC 2 TL		03/29/2018	SCHEDULED REDEMPTION		1,000	1,000	998			2		2		1,000				5	02/15/2024	4FE
03749J-AC-2	APCO HOLDINGS LLC TL		03/29/2018	SCHEDULED REDEMPTION		77,365	77,365	75,633	75,431	140	1,794		1,934		77,365				477	01/31/2022	4FE
03789X-AA-6	APPIHP_14-1 ABS		03/05/2018	SCHEDULED REDEMPTION		31,263	31,263	30,707	21,012		528		528		31,263				334	09/06/2044	1AM
037833-CP-3	APPLE INC		02/06/2018	MIZUHO SECURITIES USA INC.		21,654,585	21,500,000	21,500,000	21,500,000						21,500,000		154,585	154,585	93,703	05/11/2022	1FE
037833-CT-5	APPLE INC		03/15/2018	MIZUHO SECURITIES USA INC.		14,993,400	15,000,000	15,000,000	15,000,000						15,000,000		(6,600)	(6,600)	82,701	05/11/2020	1FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		03/29/2018	SCHEDULED REDEMPTION		6,310	6,310	6,310	6,310						6,310				78	09/13/2024	4FE
03837P-AA-5	AQFIT_17-A ABS		03/15/2018	SCHEDULED REDEMPTION		268,220	268,220	268,187	268,188		32		32		268,220				2,042	11/15/2035	1FE
038522-AK-4	ARAMARK SERVICES INC		03/01/2018	GOLDMAN, SACHS & CO.		9,214,699	8,979,000	9,217,656	9,178,812		(8,129)		(8,129)		9,170,683		44,015	44,015	294,000	01/15/2024	3FE
038522-AQ-1	ARAMARK SERVICES INC		01/11/2018	Various		1,326,760	1,312,000	1,312,000							1,312,000		14,760	14,760		02/01/2028	3FE
03938L-AX-2	ARCELORMITTAL	D	02/22/2018	GOLDMAN, SACHS & CO.		109,250	100,000	106,250	103,955		(129)		(129)		103,826		5,424	5,424	3,269	02/25/2022	3FE
03939P-AA-2	ARCH MERGER SUB INC		03/22/2018	BARCLAYS		2,990,570	3,156,000	3,147,500	2,919,300	228,457	65		228,522		3,147,822		(157,252)	(157,252)	137,655	09/15/2025	4FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	03/22/2018	BANK OF AMERICA/MERRILL LYNCH		1,005,000	1,000,000	1,025,000			(608)		(608)		1,024,392		(19,392)	(19,392)	36,833	02/15/2025	4FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	03/29/2018	Various		5,329,100	5,365,000	5,396,300	3,434,043		(2,212)		(2,212)		5,387,007		(57,907)	(57,907)	122,458	09/15/2022	3FE
04044P-AE-4	ARISTOCRAT LEISURE 2017 TL	D	03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,497			3		3		2,500				16	10/19/2024	3FE
007036-PC-4	ARMT_05-6A RMBS		03/25/2018	SCHEDULED REDEMPTION		1,247	57,734	16,457	16,558		(15,311)		(15,311)		1,247				184	11/25/2035	1FM
04269G-AM-4	ARRIS GROUP INC TERM LOAN B		01/02/2018	Various		1,881,382	1,885,750	1,881,356	1,881,412		(170)		(170)		1,881,242		140	140		04/26/2024	3FE
04269G-AQ-5	ARRIS GROUP INC TLB3		03/29/2018	SCHEDULED REDEMPTION		9,500	9,500	9,478			22		22		9,500				19	04/26/2024	3FE
042735-BB-5	ARROW ELECTRONICS INC		03/01/2018	MATURED		7,500,000	7,500,000	7,461,075	7,498,618		1,382		1,382		7,500,000				112,500	03/01/2018	2FE
02083J-AC-8	ASCEND LEARNING LLC		03/29/2018	SCHEDULED REDEMPTION		1,563	1,563	1,555	1,555		7		7		1,563				6	07/12/2024	4FE
044209-AF-1	ASHLAND INC		02/26/2018	Various		3,111,065	3,050,000	3,004,500	3,015,835		1,039		1,039		3,016,874		94,191	94,191	77,656	08/15/2022	3FE
045054-AC-7	ASHTEAD CAPITAL INC	C	03/28/2018	BANK OF AMERICA/MERRILL LYNCH		1,383,200	1,330,000	1,374,685	1,364,637		(1,638)		(1,638)		1,362,999		20,201	20,201	208	10/01/2024	3FE
045054-AD-5	ASHTEAD CAPITAL INC	C	03/29/2018	WELLS FARGO		748,800	780,000	780,000	780,000						780,000		(31,200)	(31,200)	20,914	08/15/2025	3FE
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL		02/28/2018	SCHEDULED REDEMPTION		1,518,587	1,518,587	1,502,208	1,501,807		16,780		16,780		1,518,587					11/03/2023	4FE
00206R-EK-4	AT&T INC		01/24/2018	CREDIT SUISSE		4,296,732	4,300,000	4,299,312	4,299,358		8		8		4,299,366		(2,634)	(2,634)	57,530	02/14/2023	2FE
00206R-EN-8	AT&T INC		02/08/2018	Various		7,787,825	7,740,000	7,726,223	7,726,388		39		39		7,726,426		61,398	61,398	187,172	08/14/2037	2FE
00206R-EQ-1	AT&T INC		01/25/2018	Millennium Advisors		872,788	860,000	857,988	857,993		1		1		857,994		14,794	14,794	21,777	08/14/2058	2FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		03/29/2018	SCHEDULED REDEMPTION		1,092	1,092	1,069	1,070		23		23		1,092				12	12/22/2023	4FE
BASOPF-HZ-1	ATLANTIC BROADBAND FINANCE TL		01/24/2018	CREDIT SUISSE		3,970,000	4,000,000	3,990,000			143		143		3,990,143		(20,143)	(20,143)	5,686	08/09/2024	4Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00488K-AE-6	ATLANTIC BROADBAND PENN TLB	C	01/04/2018	SCHEDULED REDEMPTION		3,991,289	3,991,289	3,990,166	3,987,607	2,606	1,076		3,682		3,991,289				14,939	11/30/2019	3FE
05068M-67-9	AUCT PT 2006-5B ABS		01/22/2018	DISTRIBUTION		3											3	3		04/10/2026	1AM
05068M-69-5	AUCT PT 2006-6B ABS		01/29/2018	DISTRIBUTION		11											11	11		04/10/2026	1AM
05069G-30-9	AUCT PT 2006-7B ABS		02/15/2018	DISTRIBUTION		1											1	1		06/08/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		03/01/2018	DISTRIBUTION		29											29	29		06/01/2027	1AM
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		02/22/2018	DIRECT			250,000													06/08/2026	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		02/28/2018	DISTRIBUTION		2											2	2		05/29/2027	1AM
05329W-AJ-1	AUTONATION INC		01/29/2018	U.S. BANCORP		13,267,596	13,143,000	13,729,835	13,172,623		(8,545)		(8,545)		13,164,078		103,518	103,518	261,217	04/15/2018	2FE
05350N-AC-8	AVANTOR PERF HLDGS INITIAL DL TL		03/21/2018	BANK OF AMERICA/MERRILL LYNCH		505,625	500,000	491,876	491,719		218		218		491,937		13,688	13,688	1,647	09/20/2024	4FE
N0805E-AG-6	AVAST HOLDING B.V. TERM LOAN		03/29/2018	Various		1,593,567	1,584,629	1,578,488	1,578,496		(39)		(39)		1,578,456		15,110	15,110	201	09/29/2023	3FE
05349U-AX-0	AVAYA INC.		01/04/2018	GOLDMAN, SACHS & CO.		1,960,000	2,000,000	1,980,000	1,965,840	14,179	19		14,197		1,980,037		(20,037)	(20,037)	2,076	11/08/2024	4FE
05401A-AA-9	AVOLON HOLDINGS FUNDING LTD		03/01/2018	STIFEL CAPITAL MARKETS		1,343,685	1,337,000	1,337,000							1,337,000		6,685	6,685		01/15/2023	1Z
05400K-AB-6	AVOLON TLB-2 BORROWER 1 (LXMBRG)		03/29/2018	Various		993,708	997,500	992,419	989,490	2,771	198		2,969		992,459		1,248	1,248	849	03/21/2022	3FE
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL		03/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,746	3,746		4		4		3,750				35	06/01/2024	3FE
05459*-AA-3	AXIA ACQUISITION HOLDING CORP TL		03/05/2018	Various		366,906	361,906	357,675	357,382	169	4,355		4,524		361,906				5,366	09/15/2022	4Z
05508T-AT-9	B&G FOODS INC. TERM LOAN B-3		03/19/2018	SCHEDULED REDEMPTION		984,618	984,618	983,726	983,704		914		914		984,618				3,042	11/02/2022	3FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		03/20/2018	SCHEDULED REDEMPTION		69,676	69,676	48,915	58,858		10,817		10,817		69,676				323	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		3,512	3,642	2,146	2,425		1,088		1,088		3,512				31	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		03/20/2018	SCHEDULED REDEMPTION		82,851	82,851	48,498	49,304		33,547		33,547		82,851				372	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		03/01/2018	SCHEDULED REDEMPTION		236,487	260,749	235,854	236,268		219		219		236,487				3,397	08/25/2053	2FM
059522-AC-6	BAFC_07-C RMBS		03/20/2018	SCHEDULED REDEMPTION		115,890	125,430	80,361	90,178		25,712		25,712		115,890				495	09/25/2049	1FM
05723K-AA-8	BAKER HUGHES A GE CO		02/02/2018	EXCHANGE		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				37,320	12/15/2022	1FE
05723K-AB-6	BAKER HUGHES A GE CO		02/02/2018	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				23,637	12/15/2027	1FE
058498-AR-7	BALL CORP		02/16/2018	JPMORGAN CHASE & CO.		7,895,189	7,619,000	7,777,225	7,721,447		(3,072)		(3,072)		7,718,374		176,814	176,814	165,078	03/15/2022	3FE
07386H-SQ-5	BALTA_05-4 RMBS		03/26/2018	SCHEDULED REDEMPTION		207,857	207,857	208,052	208,956		(1,099)		(1,099)		207,857				924	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		02/20/2018	DISTRIBUTION		12											12	12		08/21/2027	1AM
06051G-HA-0	BANK OF AMERICA CORP		01/29/2018	Various		8,613,985	8,500,000	8,500,000							8,500,000		113,985	113,985	6,988	01/23/2049	1Z
06050T-ME-9	BANK OF AMERICA NA		01/23/2018	BANK OF NEW YORK		8,500,680	8,500,000	8,500,000	8,500,000						8,500,000		680	680	23,233	12/07/2018	1FE
06406H-CP-2	BANK OF NEW YORK MELLON CORP		01/23/2018	JPMORGAN CHASE & CO.		24,993,750	25,000,000	24,968,750	24,993,430		417		417		24,993,847		(97)	(97)	277,083	01/15/2019	1FE
06739F-JK-8	BARCLAYS BANK PLC	D	03/01/2018	MIZUHO SECURITIES USA INC.		12,765,989	12,750,000	12,750,000							12,750,000		15,989	15,989	40,631	01/11/2021	1FE
05526D-AW-5	BAT CAPITAL CORP	C	02/06/2018	MIZUHO SECURITIES USA INC.		13,075,053	12,900,000	12,900,000	12,900,000						12,900,000		175,053	175,053	69,928	08/15/2022	2FE
07177M-AG-8	BAXALTA INC		01/23/2018	JPMORGAN CHASE & CO.		7,198,848	7,200,000	7,196,980	7,199,286		100		100		7,199,387		(539)	(539)	13,200	06/22/2018	2FE
05539B-ED-2	BCP_12-RR3 RMBS		03/01/2018	SCHEDULED REDEMPTION		450,761	450,761	443,999	448,068		2,693		2,693		450,761				3,065	11/26/2036	1FM
073685-AD-1	BEACON ROOFING SUPPLY INC.		02/22/2018	Various		4,283,535	4,382,000	4,382,000	4,382,000						4,382,000		(98,465)	(98,465)	71,801	11/01/2025	4FE
0778FP-AA-7	BELL ALIANT REGIONAL COMMUNICATION	A	03/27/2018	Various		6,312,039	6,300,000	6,300,000							6,300,000		12,039	12,039		03/29/2048	2Z
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,491	7,491		9		9		7,500					10/25/2024	3FE
084659-AN-1	BERKSHIRE HATHAWAY ENERGY CO		01/08/2018	Various		8,109,278	8,100,000	8,033,337			8		8		8,033,345		75,934	75,934	2,138	07/15/2048	1FE
084664-CX-5	BERKSHIRE HATHAWAY FINANCE CORP		02/12/2018	THE ALLSTATE CORPORATION		7,897,344	8,000,000	7,992,240	7,995,766		294		294		7,996,060		(98,716)	(98,716)	51,133	08/15/2019	1FE
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL		03/29/2018	Various		1,015,675	1,008,834	1,005,910	1,005,912		6		6		1,005,911		9,765	9,765	8,162	10/01/2021	4FE
085790-BA-0	BERRY PLASTICS CORP		02/22/2018	Various		4,743,310	4,550,000	4,550,000	4,550,000						4,550,000		193,310	193,310	97,092	10/15/2022	4FE
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		1,875	1,875	1,857	1,857		18		18		1,875				31	08/15/2023	4FE
09179F-AU-6	BJS WHOLESALE CLUB TERM B LOANS		02/02/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,458	37	6		42		2,500				21	02/03/2024	4FE
09227C-AQ-4	BLACKBOARD INC TERM B-4 LOAN		03/29/2018	Various		1,429,188	1,452,976	1,445,058	1,437,080	7,881	280		8,161		1,445,241		(16,054)	(16,054)		06/30/2021	4FE
05578N-AR-1	BMC SOFTWARE INC INITIAL B2		03/29/2018	Various		843,528	845,729	826,942	826,653		483		483		827,136		16,392	16,392	3,325	09/10/2022	4FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		78,235	78,235		72,031		6,204		6,204		78,235				865	09/25/2022	1FM
097023-BG-9	BOEING CO		03/09/2018	BAIRD (ROBERT W.) & CO. INC.		4,921,550	5,000,000	4,936,250	4,963,725		1,808		1,808		4,965,533		(43,983)	(43,983)	43,410	10/30/2021	1FE
097023-BM-6	BOEING CO		02/08/2018	RAYMOND JAMES & ASSOCIATES, INC.		9,796,200	10,000,000	9,878,900	9,930,087		2,542		2,542		9,932,629		(136,429)	(136,429)	45,375	10/30/2020	1FE
097023-BY-0	BOEING CO		03/22/2018	Various		8,066,611	8,400,000	8,002,932			1,139		1,139		8,004,071		62,540	62,540	25,679	03/01/2038	1FE
097023-BZ-7	BOEING CO		02/23/2018	GOLDMAN, SACHS & CO.		5,540,840	5,879,000	5,454,830			80		80		5,454,911		85,929	85,929	2,368	03/01/2048	1Z
097751-BF-7	BOMBARDIER INC	A	02/21/2018	OPPENHEIMER & CO., INC.		1,500,000	1,500,000	1,327,500	1,361,073		3,254		3,254		1,364,328		135,672	135,672	55,635	01/15/2023	4FE
097751-BM-2	BOMBARDIER INC	A	02/26/2018	Various		3,726,595	3,636,000	3,321,990	3,360,025		4,192		4,192		3,364,217		362,378	362,378	115,856	03/15/2025	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
097751-BR-1	BOMBARDIER INC	A	02/22/2018	Various		1,675,480	1,630,000	1,630,000	1,630,000						1,630,000		45,480	45,480	19,690	12/01/2024	4FE
101137-AM-9	BOSTON SCIENTIFIC CORP		02/28/2018	BANK OF AMERICA/MERRILL LYNCH		29,089,320	29,000,000	29,243,660	29,039,553		(8,864)		(8,864)		29,030,689		58,631	58,631	322,343	10/01/2018	2FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		03/07/2018	SCHEDULED REDEMPTION		13,663	13,663	13,663	13,663						13,663				11	09/15/2023	3FE
103557-AA-2	BOYNE USA INC		03/27/2018	Various		1,969,313	1,945,000	1,945,000							1,945,000		24,313	24,313		05/01/2025	1Z
05565Q-DG-0	BP CAPITAL MARKETS PLC	D	03/20/2018	CITIGROUP GLOBAL MARKETS		9,233,406	9,350,000	9,350,000	9,350,000						9,350,000		(116,595)	(116,595)	95,220	11/28/2023	1FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		1,082	1,082	1,084	1,084		(2)		(2)		1,082				4	12/18/2020	4FE
10919R-AK-5	BRIGHT HORIZONS FMLY NEW TLB 2017		01/08/2018	Various		1,341,646	1,335,788	1,325,420	1,325,408		57		57		1,325,465		16,181	16,181	1,321	11/07/2023	3FE
11102A-AA-9	BRITISH TELECOM PLC	D	01/15/2018	MATURED		7,970,000	7,970,000	8,837,495	7,975,613		(5,613)		(5,613)		7,970,000				237,108	01/15/2018	2FE
11134L-AA-7	BROADCOM CORPORATION		02/23/2018	EXCHANGE		38,444,130	38,500,000	38,412,990	38,439,966		4,164		4,164		38,444,131				553,705	01/15/2020	2FE
11134L-AC-3	BROADCOM CORPORATION		02/23/2018	EXCHANGE		66,161,132	66,376,000	66,105,186	66,153,625		7,507		7,507		66,161,132				1,205,831	01/15/2022	2FE
11134L-AE-9	BROADCOM CORPORATION		02/23/2018	EXCHANGE		21,880,425	21,900,000	21,877,224	21,879,994		431		431		21,880,425				480,735	01/15/2024	2FE
11134L-AN-9	BROADCOM CORPORATION		02/23/2018	EXCHANGE		25,793,089	25,800,000	25,792,776	25,792,959		130		130		25,793,089				282,188	01/15/2025	2FE
11434C-AB-2	BROOKS AUTOMATION INC TLB		01/08/2018	Various		1,996,684	2,000,000	1,995,141	1,995,136		12		12		1,995,147		1,536	1,536		09/27/2024	4FE
115637-AN-0	BROWN-FORMAN CORPORATION		01/15/2018	MATURED		4,503,000	4,503,000	4,502,190	4,502,974		26		26		4,503,000				22,515	01/15/2018	1FE
07384M-4L-3	BSARM_04-10 RMBS		03/01/2018	SCHEDULED REDEMPTION		14,860	14,860	14,712	14,710		150		150		14,860				130	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		03/01/2018	SCHEDULED REDEMPTION		62,581	62,581	61,534	61,365		1,216		1,216		62,581				492	05/25/2037	1FM
07384M-6M-9	BSARM_04-12 RMBS		03/01/2018	SCHEDULED REDEMPTION		195,565	195,565	189,369	189,121		6,444		6,444		195,565				1,536	10/25/2051	1FM
118230-AR-2	BUCKEYE PARTNERS LP		03/27/2018	STIFEL CAPITAL MARKETS		4,107,059	4,300,000	4,278,629	4,278,826		425		425		4,279,251		(172,192)	(172,192)	63,559	12/01/2027	2FE
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		9,213,750	9,000,000	9,141,450	9,096,240		(2,728)		(2,728)		9,093,512		120,238	120,238	137,063	11/15/2024	3FE
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		03/28/2018	Various		3,983,835	3,861,000	3,985,423	3,973,341		(3,863)		(3,863)		3,969,478		14,357	14,357	102,787	10/15/2025	3FE
12429T-AD-6	BWAY HOLDING CO		02/26/2018	Various		5,661,740	5,550,000	5,550,000	5,550,000						5,550,000		111,740	111,740	112,376	04/15/2024	4FE
12429T-AE-4	BWAY HOLDING CO		03/14/2018	CREDIT SUISSE		1,815,390	1,754,000	1,797,000	1,793,550		(1,672)		(1,672)		1,791,877		23,513	23,513	53,339	04/15/2025	5FE
05604X-AP-1	BWAY HOLDING COMPANY INITIAL TL		03/30/2018	SCHEDULED REDEMPTION		10,000	10,000	9,949	9,948		52		52		10,000				34	04/03/2024	4FE
064229-AG-2	BWSTA_17-1 ABS		03/14/2018	BNP CAPITAL MARKETS		1,320,732	1,350,000	1,349,772	1,349,783		11		11		1,349,794		(29,061)	(29,061)	10,954	04/15/2025	2AM
05607B-AA-9	BXGNT_17-A ABS		03/02/2018	SCHEDULED REDEMPTION		169,187	169,187	169,183	169,183		4		4		169,187				1,109	10/04/2032	1FE
12673P-AJ-4	CA INC		01/29/2018	Millennium Advisors		1,774,404	1,720,000	1,756,550	1,754,987		(257)		(257)		1,754,730		19,673	19,673	30,540	03/15/2027	2FE
12685J-AA-3	CABLE ONE INC		03/23/2018	Various		7,016,400	6,840,000	6,914,913	6,880,147	323	(2,561)		(2,238)		6,877,909		138,491	138,491	86,359	06/15/2022	4FE
12685L-AC-4	CABLE ONE INC TERM LOAN B		02/14/2018	JPMORGAN CHASE & CO.		1,003,706	995,000	993,861	993,859		20		20		993,879		9,827	9,827	5,131	05/01/2024	3FE
12769L-AB-5	CAESARS RESORT COLLECTION LLC TL		03/29/2018	Various		2,042,500	2,040,000	2,034,900			(2,463)		(2,463)		2,032,437		10,063	10,063	7,438	10/02/2024	3FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		01/22/2018	SCHEDULED REDEMPTION		609,282	609,282	604,486	604,841		4,442		4,442		609,282				18,749	08/11/2022	3
12803P-AB-4	CAJUN_17-1 ABS		02/20/2018	SCHEDULED REDEMPTION		41,250	41,250	40,930	40,957		293		293		41,250				670	08/20/2047	2AM
128195-AH-7	CALATLANTIC GROUP INC		02/28/2018	EXCHANGE		13,904,836	13,675,000	14,048,965	13,914,985		(10,148)		(10,148)		13,904,836				173,312	12/15/2021	3FE
128195-AN-4	CALATLANTIC GROUP INC		02/28/2018	EXCHANGE		5,449,664	5,425,000	5,453,438	5,450,076		(412)		(412)		5,449,664				68,830	06/01/2026	3FE
128195-AP-9	CALATLANTIC GROUP INC		02/28/2018	EXCHANGE		707,000	707,000	707,000	707,000						707,000				7,168	06/15/2027	3FE
BASQQL-21-8	CALIFORNIA RESOURCES CORP TL		01/08/2018	Various		493,554	500,000	490,029	490,093		32		32		490,126		3,429	3,429	1,820	11/14/2022	4FE
131347-CC-8	CALPINE CORP		03/29/2018	GOLDMAN, SACHS & CO.		586,134	580,000	598,125	590,150	6,799	(944)		5,855		596,005		(9,871)	(9,871)	24,119	01/15/2024	3FE
13134M-BG-7	CALPINE CORP 2015 TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,960	4,961		39		39		5,000				53	01/15/2023	3FE
13134M-BJ-1	CALPINE CORP 2016 TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,409	12,409		91		91		12,500				131	05/31/2023	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,455	12,455		45		45		12,500				131	01/15/2024	3FE
13322H-AE-6	CAMELOT U.S. ACQUISITION 1 TL		03/29/2018	SCHEDULED REDEMPTION		2,475	2,475	2,464	2,464		11		11		2,475				10	10/03/2023	4FE
C2088H-AB-6	CANAM STEEL CORPORATION TERM LOA		03/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,646	3,644		106		106		3,750				22	06/29/2024	4FE
13973U-AP-4	CAPITAL AUTO LP 2017 REFI TL B2		03/29/2018	SCHEDULED REDEMPTION		6,237	6,237	6,210	6,209		28		28		6,237				21	03/25/2024	4FE
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION		01/26/2018	CITIGROUP GLOBAL MARKETS		4,188,964	4,199,000	4,190,686							4,190,686		(1,722)	(1,722)		01/31/2028	2FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		27,500	27,500	27,264	27,259		241		241		27,500				164	11/29/2023	4
14745G-AM-7	CASELLA WASTE SYST TL B-1		03/30/2018	SCHEDULED REDEMPTION		1,625	1,625	1,618	1,618		7		7		1,625				3	10/17/2023	4FE
194204-AA-1	CASL_17-A ABS		03/26/2018	SCHEDULED REDEMPTION		52,341	52,341	52,341	52,341						52,341				376	11/26/2046	2AM
14880B-AE-1	CATALENT PHARMA DOLLAR TL		03/29/2018	SCHEDULED REDEMPTION		5,691	5,691	5,672	5,671		20		20		5,691				18	05/20/2024	3FE
14912L-3U-3	CATERPILLAR FIN SERV CRP		02/12/2018	THE ALLSTATE CORPORATION		3,823,267	3,800,000	4,072,992	3,811,424		(4,504)		(4,504)		3,806,920		16,347	16,347	67,308	04/15/2018	1FE
14913Q-2D-0	CATERPILLAR FINANCIAL SERVICES COR		02/27/2018	MIZUHO SECURITIES USA INC.		24,007,440	24,000,000	24,000,000	24,000,000						24,000,000		7,440	7,440	99,987	11/29/2019	1FE
14913Q-AC-3	CATERPILLAR FINANCIAL SERVICES COR		02/12/2018	MIZUHO SECURITIES USA INC.		15,013,860	15,000,000	15,000,000	15,000,000						15,000,000		13,860	13,860	49,248	12/06/2018	1FE
17305E-GG-4	CCCIT_17-A8 ABS		01/11/2018	TD SECURITIES		9,883,984	10,000,000	10,007,031	10,006,199		(97)		(97)		10,006,102		(122,118)	(122,118)	81,633	08/08/2022	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
1248EP-BF-9	CCO HOLDINGS LLC		02/22/2018	GOLDMAN, SACHS & CO.		75,765	75,000	75,000	75,000						75,000		765	765	1,228	05/01/2023	3FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/20/2018	Various		889,398	935,000	935,170	920,975	14,208	(57)		14,151		935,126		(45,728)	(45,728)	18,491	05/01/2027	3FE
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/22/2018	BARCLAYS		760,375	790,000	790,000	782,100	7,900			7,900		790,000		(29,625)	(29,625)	13,957	03/01/2023	3FE
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC		01/22/2018	Various		6,257,128	6,155,000	6,244,000	6,221,750	16,024	(978)		15,046		6,236,796		20,332	20,332	180,277	08/15/2025	5FE
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TLB		03/29/2018	SCHEDULED REDEMPTION		8,641	8,641	8,630	8,549	81	11		92		8,641				118	07/08/2022	4FE
12513G-BA-6	CDW LLC		03/27/2018	Various		687,183	660,000	680,488	675,204		(492)		(492)		674,713		12,470	12,470	11,646	12/01/2024	3FE
12513G-BC-2	CDW LLC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,717,000	1,700,000	1,700,000	1,700,000						1,700,000		17,000	17,000	37,306	09/01/2025	3FE
12513G-BB-4	CDW LLC / CDW FINANCE CORP		02/27/2018	BANK OF AMERICA/MERRILL LYNCH		7,371,000	7,280,000	7,368,280	7,332,758		(2,534)		(2,534)		7,330,224		40,776	40,776	180,750	09/01/2023	3FE
12512Y-AF-8	CDW LLC TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		21,450	21,450	21,338	21,338		112		112		21,450				198	08/17/2023	3FE
15135B-AD-3	CENTENE CORP		03/08/2018	JPMORGAN CHASE & CO.		2,693,063	2,650,000	2,696,375	2,682,828		(1,794)		(1,794)		2,681,035		12,028	12,028	40,909	05/15/2022	3FE
15135B-AF-8	CENTENE CORPORATION		02/22/2018	CREDIT SUISSE		2,466,000	2,400,000	2,400,000	2,400,000						2,400,000		66,000	66,000	71,625	02/15/2021	3FE
156504-AH-5	CENTURY COMMUNITIES INC		03/29/2018	Various		2,376,450	2,490,000	2,483,137	2,483,144		182		182		2,483,326		(106,876)	(106,876)	103,976	07/15/2025	4FE
156700-AR-7	CENTURYLINK INC		03/26/2018	Various		419,388	410,000	441,325	414,100	14,030	(1,124)		12,906		427,006		(7,618)	(7,618)	7,280	06/15/2021	4FE
156700-AS-5	CENTURYLINK INC		02/22/2018	GOLDMAN, SACHS & CO.		98,630	100,000	97,750	97,940	477	50		528		98,468		162	162	2,594	03/15/2022	4FE
15670B-AB-8	CENTURYLINK INC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		26,250	26,250	26,129	25,290	836	123		960		26,250				93	01/31/2025	3FE
15672W-AJ-3	CEQUEL COMMUNICATIONS HOLDINGS I L		03/29/2018	Various		3,061,250	3,000,000	3,000,000							3,000,000		61,250	61,250		04/01/2028	5FE
12527G-AC-7	CF INDUSTRIES INC		02/23/2018	CREDIT SUISSE		1,935,000	2,000,000	1,875,000	1,894,539		2,694		2,694		1,897,233		37,767	37,767	16,483	06/01/2023	3FE
165183-AL-8	CF_17-2 ABS		03/15/2018	SCHEDULED REDEMPTION		170,835	170,835	170,461	170,466		369		369		170,835				850	05/15/2029	1FE
15911A-AC-7	CHANGE HEALTHCARE CLSNG DATE TL		03/29/2018	SCHEDULED REDEMPTION		12,462	12,462	12,435	12,434		29		29		12,462					03/01/2024	4FE
BASQQY-AP-8	CHARKIT CHEMICAL REVOLVER		03/29/2018	SCHEDULED REDEMPTION															300	12/29/2022	4Z
BASQQY-AQ-6	CHARKIT CHEMICAL TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		22,500	22,500	22,275			225		225		22,500					12/29/2023	4Z
808513-AJ-4	CHARLES SCHWAB CORP		02/12/2018	THE ALLSTATE CORPORATION		7,011,466	7,000,000	6,998,040	6,999,767		47		47		6,999,814		11,652	11,652	84,272	07/25/2018	1FE
16117S-BL-7	CHARTER COMMUNICATIONS OPERATING L		01/25/2018	Various		6,274,629	6,020,000	5,958,103	5,958,180		49		49		5,958,229		316,400	316,400	72,034	05/01/2047	2FE
16117L-BS-7	CHARTER COMMUNICATIONS TLB		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,988			13		13		10,000				29	04/13/2025	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2018	SCHEDULED REDEMPTION		32,446	33,904	23,584	24,382		8,064		8,064		32,446				265	03/25/2037	1FM
16308T-AB-7	CHEFS WAREHOUSE HLDGS TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		1,997	1,997	1,982	1,982		16		16		1,997				9	06/22/2022	4FE
163851-AB-4	CHEMOURS COMPANY		03/29/2018	STIFEL CAPITAL MARKETS		2,100,000	2,000,000	2,020,000	2,015,789		(1,083)		(1,083)		2,014,706		85,294	85,294	50,792	05/15/2023	3FE
163851-AD-0	CHEMOURS COMPANY		02/22/2018	GOLDMAN, SACHS & CO.		53,750	50,000	43,273	44,117		87		87		44,204		9,546	9,546	982	05/15/2025	3FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		02/22/2018	Various		7,223,150	6,640,000	6,911,242	6,892,076		(953)		(953)		6,891,123		332,027	332,027	210,621	03/31/2025	3FE
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		03/27/2018	SOCIETE GENERALE		840,750	760,000	760,000	760,000						760,000		80,750	80,750	39,752	06/30/2024	3FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		03/14/2018	Various		4,811,510	4,774,000	4,905,360	1,950,000		(2,260)		(2,260)		4,903,100		(91,590)	(91,590)	112,698	06/30/2027	3FE
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		02/22/2018	GOLDMAN, SACHS & CO.		126,100	125,000	125,000	125,000						125,000		1,100	1,100	2,880	10/01/2025	3FE
12541H-AR-4	CHG HEALTHCARE SERVICES INC		03/29/2018	Various		2,832	2,832	2,832	2,832						2,832					06/07/2023	4FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		03/21/2018	Various		2,301,800	2,495,000	2,535,275	2,245,500	286,026	(1,343)		284,683		2,530,183		(228,383)	(228,383)	74,351	03/31/2023	4FE
171340-AJ-1	CHURCH & DWIGHT CO INC		02/28/2018	Market Axess		2,388,552	2,400,000	2,398,536	2,399,408		50		50		2,399,458		(10,906)	(10,906)	12,577	12/15/2019	2FE
171340-AM-4	CHURCH & DWIGHT CO INC		02/28/2018	WELLS FARGO		20,494,178	20,500,000	20,500,000	20,500,000						20,500,000		(5,822)	(5,822)	118,348	01/25/2019	2FE
171484-AE-8	CHURCHILL DOWNS INCORPORATED		03/19/2018	OPPENHEIMER & CO., INC.		1,255,825	1,315,000	1,315,000	1,306,387	8,613			8,613		1,315,000		(59,175)	(59,175)	14,575	01/15/2028	4FE
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		03/29/2018	SCHEDULED REDEMPTION		6,250	6,250	6,234	4,975		17		17		6,250				15	11/20/2024	4FE
17275R-AR-3	CISCO SYSTEMS INC		02/12/2018	THE ALLSTATE CORPORATION		9,993,340	10,000,000	9,992,900	9,998,274		166		166		9,998,440		(5,100)	(5,100)	95,035	03/01/2019	1FE
17275R-BB-7	CISCO SYSTEMS INC		01/18/2018	WELLS FARGO		19,883,400	20,000,000	19,994,200	19,997,726		113		113		19,997,840		(114,440)	(114,440)	128,000	02/28/2019	1FE
17275R-BG-6	CISCO SYSTEMS INC		02/26/2018	CITIGROUP GLOBAL MARKETS		13,769,980	14,000,000	13,984,460	13,991,014		817		817		13,991,831		(221,851)	(221,851)	86,022	09/20/2019	1FE
125581-GQ-5	CIT GROUP INC		02/23/2018	CITIGROUP GLOBAL MARKETS		5,044,940	4,898,000	5,029,350	4,990,816		(2,811)		(2,811)		4,988,005		56,935	56,935	130,613	08/15/2022	3FE
125581-GV-4	CIT GROUP INC		03/07/2018	OPPENHEIMER & CO., INC.		2,022,563	2,010,000	2,010,000							2,010,000		12,563	12,563		03/09/2021	1Z
17325F-AA-6	CITIBANK		01/31/2018	BNP CAPITAL MARKETS		24,900,100	25,000,000	24,979,500	24,987,408		788		788		24,988,196		(88,096)	(88,096)	178,889	03/20/2019	1FE
172967-LU-3	CITIGROUP INC		01/29/2018	MORGAN STANLEY		4,270,188	4,250,000	4,250,000							4,250,000		20,188	20,188	3,205	01/24/2039	2FE
18143E-AB-5	CLARK EQUIP CO (DOOSAN BOBCAT) TLB		03/08/2018	EXCHANGE		3,480,420	3,488,972	3,480,202	3,480,190		226		226		3,480,416		4	4	28,042	05/18/2024	3FE
18143E-AC-3	CLARK EQUIPMENT COMPANY TL B		03/29/2018	SCHEDULED REDEMPTION		9,500	9,500	9,477			23		23		9,500				20	05/18/2024	3FE
184496-AJ-6	CLEAN HARBORS INC		02/26/2018	GOLDMAN, SACHS & CO.		4,119,425	4,094,000	4,172,750	4,103,090		(2,445)		(2,445)		4,100,645		18,780	18,780	123,573	08/01/2020	3FE
184496-AL-1	CLEAN HARBORS INC		02/20/2018	GOLDMAN, SACHS & CO.		10,802,094	10,735,000	10,868,436	10,762,276		(5,578)		(5,578)		10,756,698		45,396	45,396	123,788	06/01/2021	3FE
18449E-AE-0	CLEAN HARBORS INC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,977	9,976		24		24		10,000				29	06/30/2024	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE		02/08/2018	MORGAN STANLEY		461,775	470,000	470,000	460,013	9,988			9,988		470,000		(8,225)	(8,225)	14,634	03/15/2020	4FE
185899-AB-7	CLEVELAND-CLIFFS INC		03/21/2018	CITIGROUP GLOBAL MARKETS		1,945,225	1,990,000	1,977,005	1,977,066		423		423		1,977,489		(32,264)	(32,264)	25,331	01/15/2024	3FE
17319B-AC-9	CML_12-6 RMBS		03/01/2018	SCHEDULED REDEMPTION		441,470	441,470	439,263	440,867		603		603		441,470				3,091	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		132,494	140,700	97,376	95,454		37,039		37,039		132,494				1,198	08/25/2036	1FM
17316D-AV-6	CMLTI_10-3 RMBS		03/01/2018	SCHEDULED REDEMPTION		198,106	198,106	196,868	197,985		121		121		198,106				2,166	10/25/2035	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		03/01/2018	SCHEDULED REDEMPTION		156,798	162,428	148,303	145,761		11,037		11,037		156,798				1,864	08/25/2037	1FM
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		02/21/2018	OPPENHEIMER & CO., INC.		1,003,200	1,000,000	972,752	989,278		982		982		990,260		12,940	12,940	20,438	07/15/2019	2FE
12594K-AB-8	CNH INDUSTRIAL NV	D	01/29/2018	Various		12,835,242	12,900,000	12,820,536	12,821,393		407		407		12,821,800		13,442	13,442	95,651	11/15/2027	2FE
191216-BF-6	COCA-COLA CO		03/23/2018	Various		31,056,157	31,153,000	31,108,451	31,145,318		1,972		1,972		31,147,290		(91,134)	(91,134)	196,179	11/01/2018	1FE
191216-BT-6	COCA-COLA CO		01/23/2018	DEUTSCHE BANK AG		8,883,630	9,000,000	8,984,160	8,990,876		210		210		8,991,086		(107,456)	(107,456)	41,250	10/27/2020	1FE
191216-BY-5	COCA-COLA CO		03/08/2018	MIZUHO SECURITIES USA INC.		19,187,700	20,000,000	19,978,000	19,983,701		767		767		19,984,468		(796,768)	(796,768)	158,444	09/01/2021	1FE
19238V-AG-0	COGECO CABLE INC	A	02/21/2018	BANK OF AMERICA/MERRILL LYNCH		5,667,188	5,625,000	5,714,250	5,651,484		(2,800)		(2,800)		5,648,684		18,503	18,503	85,313	05/01/2020	3FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		03/29/2018	Various		94,608	100,187	99,593	87,101	12,482	33		12,515		99,616		(5,008)	(5,008)	8	09/07/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		03/12/2018	Various		2,350,917	2,490,750	2,433,097	2,165,408	266,763	2,737		269,500		2,434,908		(83,991)	(83,991)	39	09/07/2021	4FE
20030N-CJ-8	COMCAST CORPORATION		02/05/2018	RBC DOMINION SECURITIES		4,189,458	4,200,000	4,179,630							4,179,630		9,828	9,828		03/01/2038	1Z
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		03/29/2018	Various		32,570	34,559	23,652	6,455	3,480	10,563		14,042		34,559		(1,989)	(1,989)	289	11/12/2020	5FE
201723-AK-9	COMMERCIAL METALS CO		03/29/2018	Millennium Advisors		1,022,685	1,028,000	1,069,120	1,051,130	16,878	(1,714)		15,164		1,066,294		(43,609)	(43,609)	19,211	05/15/2023	3FE
201723-AL-7	COMMERCIAL METALS COMPANY		03/06/2018	WELLS FARGO		4,936,750	4,900,000	4,955,125	4,954,410		(1,111)		(1,111)		4,953,299		(16,549)	(16,549)	173,389	07/15/2027	3FE
202795-HU-7	COMMONWEALTH EDISON		03/15/2018	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		298,494											298,494	298,494		03/15/2018	1FE
202795-JM-3	COMMONWEALTH EDISON COMPANY		03/22/2018	JEFFERIES & COMPANY, INC.		2,516,825	2,520,000	2,519,521			1		1		2,519,522		(2,697)	(2,697)	10,080	03/01/2048	1FE
203372-AL-1	COMMSCOPE INC		02/16/2018	JPMORGAN CHASE & CO.		1,516,875	1,500,000	1,511,250	1,504,749		(442)		(442)		1,504,307		12,568	12,568	13,750	06/15/2021	3FE
203372-AM-9	COMMSCOPE INC		02/23/2018	Various		1,540,853	1,509,000	1,566,923	1,556,213		(1,498)		(1,498)		1,554,715		(13,862)	(13,862)	16,588	06/15/2024	3FE
20337Y-AA-5	COMMSCOPE INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		3,606,651	3,439,000	3,564,080	3,557,000	2,275	(2,616)		(341)		3,556,659		49,992	49,992	30,951	06/15/2025	3FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		02/22/2018	GOLDMAN, SACHS & CO.		73,320	75,000	75,563	75,000	515	(9)		506		75,506		(2,186)	(2,186)	1,677	03/15/2027	3FE
20451V-AC-7	COMPASS POWER GENERATION LLC TLB		01/11/2018	MORGAN STANLEY		402,000	400,000	398,000			6		6		398,006		3,994	3,994	539	12/13/2024	3Z
20826F-AH-9	CONOCOPHILLIPS CO		02/07/2018	BARCLAYS		8,139,205	7,975,000	7,975,000	7,975,000						7,975,000		164,205	164,205	44,120	05/15/2022	1FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		6,071	6,071	6,077	5,960	117	(6)		111		6,071				23	10/05/2023	3FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		03/29/2018	SCHEDULED REDEMPTION		1,247	1,247	1,244	1,244		3		3		1,247				5	05/22/2024	4FE
21036P-AU-2	CONSTELLATION BRANDS INC		01/29/2018	WELLS FARGO		21,791,880	22,000,000	21,969,200	21,971,474		1,264		1,264		21,972,738		(180,858)	(180,858)	102,667	11/07/2019	2FE
21117G-AJ-9	CONTINENTAL BUILDING 2ND REPL TL		03/29/2018	SCHEDULED REDEMPTION		19,751	19,751	19,710	19,710		41		41		19,751				195	08/18/2023	3FE
212015-AR-2	CONTINENTAL RESOURCES INC		02/22/2018	GOLDMAN, SACHS & CO.		49,070	50,000	50,000	49,360	640			640		50,000		(930)	(930)	474	01/15/2028	3FE
21871N-AA-9	CORECIVIC INC		03/29/2018	CREDIT SUISSE		2,321,800	2,470,000	2,470,000	2,439,125	30,875			30,875		2,470,000		(148,200)	(148,200)	55,403	10/15/2027	3FE
219350-BF-1	CORNING INC		01/08/2018	MORGAN STANLEY		4,482,040	4,516,000	4,514,284	4,514,286						4,514,286		(32,247)	(32,247)	31,283	11/15/2057	2FE
220517-AA-4	CORTES NP ACQUISITION CORP		02/26/2018	Various		3,301,670	3,100,000	3,285,313	3,031,995		1,133		1,133		3,033,129		268,542	268,542	105,887	10/15/2024	4FE
22160K-AJ-4	COSTCO WHOLESALE CORPORATION		03/08/2018	HSBC SECURITIES, INC.		14,737,350	15,000,000	14,973,750	14,977,670		1,206		1,206		14,978,876		(241,526)	(241,526)	99,438	05/18/2021	1FE
22164E-AC-9	COTIVITI CORP TLB		03/29/2018	Various		1,453	1,453	1,447	1,434		19		19		1,453				35	09/28/2023	4FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		03/29/2018	SCHEDULED REDEMPTION		218,289	218,289	215,141	215,071	52	3,166		3,218		218,289				3,044	03/31/2023	4
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2018	SCHEDULED REDEMPTION		140,591	141,883	111,233	96,781		43,810		43,810		140,591				1,691	06/25/2037	1FM
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		03/29/2018	SCHEDULED REDEMPTION		1,494	1,494	1,458	1,458		36		36		1,494					09/27/2024	4Z
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		03/29/2018	SCHEDULED REDEMPTION		9,615	9,615	9,592	9,592		23		23		9,615					09/27/2024	4FE
12594W-AB-2	CPI HOLDCO LLC CLOSING DATE TL		03/29/2018	SCHEDULED REDEMPTION		4,998	4,998	5,049	5,036	14	(51)		(37)		4,998				65	03/21/2024	4FE
12632B-AG-1	CPI INTERNATIONAL ACQUISITION TL		03/29/2018	SCHEDULED REDEMPTION		4,375	4,375	4,375	4,375						4,375				18	07/26/2024	4FE
12652A-AA-1	CRC ESCROW ISSUER LLC		03/21/2018	Various		2,241,125	2,350,000	2,350,000	2,350,000						2,350,000		(108,875)	(108,875)	53,411	10/15/2025	4FE
225310-AK-7	CREDIT ACCEPTANCE CORP		03/26/2018	BANK OF AMERICA/MERRILL LYNCH		1,125,900	1,080,000	1,072,869	1,074,306		217		217		1,074,524		51,376	51,376	42,701	03/15/2023	4FE
225401-AF-5	CREDIT SUISSE GROUP AG	D	01/09/2018	JPMORGAN CHASE & CO.		12,732,150	12,750,000	12,750,000							12,750,000		(17,850)	(17,850)		01/12/2029	2Z
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2018	SCHEDULED REDEMPTION		48,491	61,059	28,532	39,436		9,056		9,056		48,491				819	08/25/2037	1FM
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP		02/22/2018	GOLDMAN, SACHS & CO.		101,630	100,000	100,000	100,000						100,000		1,630	1,630	2,316	04/01/2025	4FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		03/01/2018	SCHEDULED REDEMPTION			20,514	7,617	2,490		(2,490)		(2,490)						278	04/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		02/27/2018	UNION BANK OF SWITZERLAND		1,329,301	1,361,640	1,361,360	1,324,767	36,582	14		36,595		1,361,362		(32,061)	(32,061)		11/23/2020	5FE
22819K-AB-6	CROWN AMERICAS LLC		01/22/2018	CITIGROUP GLOBAL MARKETS		8,847,635	9,000,000	8,997,670	8,865,000	132,745	14		132,759		8,997,759		(150,124)	(150,124)	120,640	09/30/2026	4FE
126304-AG-9	CSC HOLDINGS LLC		02/15/2018	MATURED		4,456,000	4,456,000	4,827,080	4,463,781		(7,781)		(7,781)		4,456,000				175,455	02/15/2018	4FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 INCR TL		01/16/2018	Various		6,744	6,744	6,638	18,657		(11,913)		(11,913)		6,744				57	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		03/29/2018	SCHEDULED REDEMPTION		12,240	12,240	12,197	12,197		43		43		12,240					11/14/2022	4FE
22944B-AK-4	CSMC 2007-5 1A10		01/25/2018	CANCELLED TRADE		72											72	72		08/25/2037	6Z*
22944B-AF-5	CSMC 2007-5 1A6		03/26/2018	CANCELLED TRADE		45											45	45		08/25/2037	6Z*
12638P-BV-0	CSMC_07-3 RMBS		03/25/2018	SCHEDULED REDEMPTION		35,887	35,887	14,294	11,918		23,969		23,969		35,887				126	04/25/2037	1FM
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		03/22/2018	WELLS FARGO		2,559,050	2,540,000	2,540,000	2,540,000						2,540,000		19,050	19,050	42,598	06/01/2025	3FE
23301Y-AE-3	CULLIGAN NEW - AI AQUA 17 INCR TL		01/02/2018	SCHEDULED REDEMPTION		1,875	1,875	1,873	1,873		2		2		1,875				9	12/13/2023	4FE
126650-CJ-7	CVS HEALTH CORP		01/25/2018	HSBC SECURITIES, INC.		11,549,423	11,550,000	11,856,103	11,736,804		(5,558)		(5,558)		11,731,246		(181,824)	(181,824)	169,785	07/20/2020	2FE
126650-CX-6	CVS HEALTH CORP		03/22/2018	Various		52,085,838	52,500,000	51,761,850			830		830		51,762,680		323,158	323,158	32,358	03/25/2028	2FE
126650-CY-4	CVS HEALTH CORP		03/14/2018	Various		32,474,039	32,666,667	32,017,907			128		128		32,018,035		456,004	456,004	10,565	03/25/2038	2Z
126650-CZ-1	CVS HEALTH CORP		03/29/2018	Various		53,827,158	52,500,000	52,200,750			66		66		52,200,816		1,626,342	1,626,342	40,653	03/25/2048	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2018	SCHEDULED REDEMPTION		9,358	12,331	8,434	5,973		3,385		3,385		9,358				148	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		03/25/2018	SCHEDULED REDEMPTION		589,449	659,326	382,853	360,317		229,132		229,132		589,449				3,033	08/25/2037	1FM
02151L-AA-4	CWALT_07-20 RMBS		03/25/2018	SCHEDULED REDEMPTION		175,653	185,025	102,962	61,969		113,684		113,684		175,653				830	08/25/2047	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2018	SCHEDULED REDEMPTION		142,565	142,794	103,082	97,435		45,130		45,130		142,565				1,816	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2018	SCHEDULED REDEMPTION		24,167	24,172	18,281	16,981		7,186		7,186		24,167				266	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2018	SCHEDULED REDEMPTION		2,601	2,601	2,497	2,534		66		66		2,601				14	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2018	SCHEDULED REDEMPTION		64,700	71,069	51,171	51,911		12,789		12,789		64,700				983	02/25/2037	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		03/01/2018	SCHEDULED REDEMPTION		322,277	322,277	322,272	322,276		1		1		322,277				4,066	04/25/2036	1FM
12666R-AF-7	CWL_06-9 RMBS		03/01/2018	SCHEDULED REDEMPTION		66,007	68,603	44,450	17,306		48,700		48,700		66,007				667	08/27/2046	1FM
12669R-AC-1	CWL_07-S1 RMBS		03/01/2018	SCHEDULED REDEMPTION		150,450	150,450	150,443	154,269		(3,819)		(3,819)		150,450				1,950	11/25/2036	1FM
152314-DP-2	CXHE_01-B RMBS		03/01/2018	SCHEDULED REDEMPTION		35,311	35,311	28,807	23,680		11,631		11,631		35,311				481	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	03/31/2018	SCHEDULED REDEMPTION		248,603	248,603	248,603	248,603						248,603				2,272	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	03/29/2018	SCHEDULED REDEMPTION		83,936	83,936	83,936	83,936						83,936				623	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	03/29/2018	SCHEDULED REDEMPTION		127,584	127,584	127,584	127,584						127,584				938	03/31/2023	2FE
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	03/29/2018	SCHEDULED REDEMPTION		128,213	128,213	128,213	128,213						128,213				966	03/31/2023	2FE
23283P-AL-8	CYRUSONE LLC		01/10/2018	EXCHANGE		2,982,023	2,885,000	2,985,975	2,982,554		(531)		(531)		2,982,023				46,080	03/15/2024	3FE
23283P-AN-4	CYRUSONE LLC		01/10/2018	EXCHANGE		766,290	728,000	767,130	764,400	2,003	(113)		1,890		766,290				12,500	03/15/2027	3FE
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN		02/22/2018	Various		2,059,088	1,985,000	2,051,756			(295)		(295)		2,051,461		7,627	7,627	33,709	03/15/2024	3FE
23283P-AK-0	CYRUSONE LP/CYRUSONE FIN		02/26/2018	WELLS FARGO		530,798	528,000	555,771			(436)		(436)		555,335		(24,536)	(24,536)	12,850	03/15/2027	3FE
23370P-AP-3	DAE AVIATION (STANDARD AERO) TL		03/29/2018	Various		1,023,614	1,012,570	1,007,440	1,007,355		171		171		1,007,526		16,088	16,088	7,403	07/07/2022	4FE
23422R-AA-0	DAKOTA SUB MERGER INC		01/22/2018	Various		3,599,970	3,221,000	3,127,401	3,135,989		524		524		3,136,513		463,457	463,457	136,519	09/01/2024	5FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		02/22/2018	GOLDMAN, SACHS & CO.		51,125	50,000	50,000	50,000						50,000		1,125	1,125	1,046	04/15/2025	4FE
235825-AD-8	DANA HOLDING CORP		02/22/2018	JEFFERIES & COMPANY, INC.		3,120,000	3,000,000	3,157,500	3,092,775		(3,561)		(3,561)		3,089,214		30,786	30,786	80,500	09/15/2023	3FE
23726R-AM-7	DARLING INGREDIENTS INC TLB		01/10/2018	Various		970,267	961,905	961,905	961,905		(333)		(333)		961,571		8,696	8,696	1,133	12/12/2024	2FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		03/23/2018	RBC DOMINION SECURITIES		1,826,400	1,920,000	1,888,968	1,891,418		768		768		1,892,186		(65,786)	(65,786)	38,933	05/01/2025	4FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		03/29/2018	SCHEDULED REDEMPTION		15,000	15,000	14,960	14,959		41		41		15,000				53	06/24/2021	2FE
251510-FB-4	DBALT_05-AR1 RMBS		03/26/2018	SCHEDULED REDEMPTION		19,869	26,622	12,357	12,936		6,933		6,933		19,869				122	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		03/01/2018	SCHEDULED REDEMPTION		20,257	23,304	10,034	11,532		8,725		8,725		20,257				226	12/25/2040	1FM
242370-AD-6	DEAN FOODS CO		03/28/2018	Various		5,027,363	5,296,000	5,499,998	5,269,520	171,920	(9,932)		161,988		5,431,508		(404,146)	(404,146)	180,811	03/15/2023	4FE
24347U-AB-1	DECK CHASSIS ACQUISITION 2ND LN		02/02/2018	Various		202,967	200,000	199,000			2		2		199,002		3,965	3,965	84	06/15/2023	4FE
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		03/29/2018	Various		25,000	25,000	24,773	24,538		462		462		25,000				526	04/26/2024	4FE
24702N-AZ-3	DELL INTERNATIONAL LLC TL B		01/31/2018	SCHEDULED REDEMPTION		12,497	12,497	12,431	12,431		66		66		12,497				41	09/07/2023	2FE
L2324E-AD-3	DELOS FINANCE SARL NEW LOAN TL		03/07/2018	EXCHANGE		4,489,918	4,500,000	4,489,609	4,489,623		291		291		4,489,913		5	5	31,394	10/06/2023	2FE
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		03/15/2018	BANK OF AMERICA/MERRILL LYNCH		4,707,275	4,830,000	4,870,250	4,869,503		(902)		(902)		4,868,601		(161,326)	(161,326)	113,090	10/01/2025	3FE
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	D	01/31/2018	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,949,104	4,948,594		51,406		51,406		5,000,000				2,537	02/01/2024	4FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2018	SCHEDULED REDEMPTION		462,244	462,244	482,189	471,126		(8,882)		(8,882)		462,244				15,527	07/02/2024	1FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2018	SCHEDULED REDEMPTION		125,559	125,559	129,953	125,989		(430)		(430)		125,559				3,892	01/02/2020	1FE
247916-AD-1	DENBURY RESOURCES INC		01/09/2018	EXCHANGE		3,604,275	4,900,000	4,675,000	3,350,375	1,398,876	660		1,399,536		4,749,911		(1,145,636)	(1,145,636)	50,906	05/01/2022	6FE
247916-AF-6	DENBURY RESOURCES INC.		03/29/2018	BARCLAYS		1,178,750	1,150,000	1,089,625	1,095,547		3,490		3,490		1,099,036		79,714	79,714	39,675	05/15/2021	5FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
247916-AK-5	DENBURY RESOURCES INC.		02/01/2018	BANK OF AMERICA/MERRILL LYNCH		1,432,980	1,676,000	1,401,555			2,618		2,618		1,404,173		28,807	28,807	6,052	12/15/2023	6FE
25156P-AS-2	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	02/26/2018	BARCLAYS		19,624,600	20,000,000	19,981,400	19,989,255		1,029		1,029		19,990,285		(365,685)	(365,685)	135,000	09/19/2019	2FE
38268P-AF-8	DG INVEST (CONVERGINT) 2ND LIEN TL		02/16/2018	Various		167,500	166,667	165,833			1		1		165,834		1,666	1,666	156	02/01/2026	5Z
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		03/23/2018	BANK OF AMERICA/MERRILL LYNCH		1,371,200	1,280,000	1,393,413	1,380,082	6,713	(8,125)		(1,412)		1,378,669		(7,469)	(7,469)	25,840	06/15/2024	3FE
25272Y-AB-9	DIAMOND RESORTS INTL TLB		03/29/2018	SCHEDULED REDEMPTION		3,250	3,250	3,195	3,194		56		56		3,250				16	09/02/2023	4FE
25278X-AE-9	DIAMONDBACK ENERGY INC		03/21/2018	MORGAN STANLEY		1,601,475	1,630,000	1,628,171	1,628,261		49		49		1,628,311		(26,836)	(26,836)	30,540	11/01/2024	4FE
25278X-AJ-8	DIAMONDBACK ENERGY INC		03/20/2018	MORGAN STANLEY		1,032,575	1,030,000	1,071,200			(1,011)		(1,011)		1,070,189		(37,614)	(37,614)	17,224	05/31/2025	4FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		03/29/2018	SCHEDULED REDEMPTION		6,531	6,531	6,544	6,501	43	(13)		30		6,531				16	11/06/2023	3FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL		03/29/2018	SCHEDULED REDEMPTION		56,250	56,250	55,688			563		563		56,250				102	12/13/2024	4FE
25470X-AE-5	DISH DBS CORP		03/26/2018	JPMORGAN CHASE & CO.		932,325	930,000	1,019,513	968,082		(2,478)		(2,478)		965,604		(33,279)	(33,279)	20,402	06/01/2021	3FE
25470X-AJ-4	DISH DBS CORP		02/22/2018	GOLDMAN, SACHS & CO.		73,500	75,000	75,000	75,000						75,000		(1,500)	(1,500)	2,705	07/15/2022	3FE
25470X-AL-9	DISH DBS CORP		03/26/2018	BARCLAYS		417,219	470,000	488,800	444,150	37,820	(495)		37,325		481,475		(64,256)	(64,256)	12,599	03/15/2023	3FE
25470X-AW-5	DISH DBS CORP		03/26/2018	Various		541,448	605,000	606,500	589,119	17,233	(25)		17,208		606,327		(64,880)	(64,880)	12,740	11/15/2024	3FE
25470X-AY-1	DISH DBS CORP		03/27/2018	JPMORGAN CHASE & CO.		817,800	870,000	976,575	914,588	52,153	(2,168)		49,985		964,573		(146,773)	(146,773)	50,194	07/01/2026	3FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		01/02/2018	SCHEDULED REDEMPTION		7,244	7,244	7,255	7,137	117	(10)		107		7,244				85	06/08/2020	4FE
256746-AB-4	DOLLAR TREE INC		02/23/2018	Various		3,164,390	3,050,000	3,168,024	3,134,270		(3,822)		(3,822)		3,130,448		33,942	33,942	85,731	03/01/2023	3FE
26112T-AJ-5	DOWNSTREAM DEVELOPMENT AUTHORI		01/24/2018	JEFFERIES & COMPANY, INC.		1,348,678	1,319,000	1,305,810							1,305,810		42,868	42,868		02/15/2023	1Z
25272X-AA-3	DROT_17-1 ABS		03/20/2018	SCHEDULED REDEMPTION		658,823	658,823	658,657	658,665		158		158		658,823				4,683	03/20/2024	1FE
26432D-AH-7	DUFF & PHELPS LLC TLB		02/13/2018	SCHEDULED REDEMPTION		500,000	500,000	498,778	498,779		1,221		1,221		500,000				3,158	10/05/2024	4FE
26441C-AK-1	DUKE ENERGY CORP		01/26/2018	CREDIT SUISSE		19,511,700	19,500,000	19,478,745	19,497,972		359		359		19,498,331		13,369	13,369	51,188	06/15/2018	2FE
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		01/29/2018	Market Axess		1,694,561	1,720,000	1,720,000	1,720,000						1,720,000		(25,439)	(25,439)	32,307	08/01/2027	2FE
26817R-AN-8	DYNEGY INC		02/22/2018	RBC DOMINION SECURITIES		2,347,375	2,225,000	2,235,681	2,229,284		(390)		(390)		2,228,893		118,482	118,482	52,419	11/01/2022	4FE
26817R-AP-3	DYNEGY INC		03/19/2018	CITIGROUP GLOBAL MARKETS		1,609,200	1,490,000	1,395,013	1,404,903		2,051		2,051		1,406,954		202,246	202,246	44,183	11/01/2024	4FE
26817R-AS-7	DYNEGY INC		03/20/2018	Various		2,861,671	2,639,000	2,566,136	2,572,992		760		760		2,573,752		287,919	287,919	131,955	01/15/2025	4FE
26817H-AL-4	DYNEGY INC TERM LOAN C2		03/06/2018	COST OF CARRY		(376)											(376)	(376)		02/07/2024	3FE
05549K-AB-8	EAGLECLAW MIDSTREAM SERVICES TLB		03/29/2018	SCHEDULED REDEMPTION		3,125	3,125	3,096	3,096		29		29		3,125				15	06/24/2024	4FE
BASORV-V3-9	EAGLEPICHER TECHNOLOGIES LLC TLB		03/20/2018	RBC DOMINION SECURITIES		400,500	400,000	399,000			2		2		399,002		1,498	1,498		02/21/2025	4Z
301656-AG-9	EART 18-1A D ABS		01/25/2018	Various		3,002,285	3,000,000	2,999,000							2,999,000		3,285	3,285		11/15/2023	2FE
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		01/31/2018	SCHEDULED REDEMPTION		32,656	32,656	32,620	32,620		36		36		32,656				159	10/02/2023	4FE
278642-AP-8	EBAY INC		01/19/2018	CREDIT SUISSE		12,763,388	12,750,000	12,736,868	12,748,736		409		409		12,749,145		14,243	14,243	118,646	03/09/2018	2FE
281020-AM-9	EDISON INTERNATIONAL		03/19/2018	MORGAN STANLEY		1,265,443	1,260,000	1,258,047			2		2		1,258,049		7,394	7,394	722	03/15/2028	1FE
28470R-AF-9	ELDORADO RESORTS INC		03/12/2018	Various		5,929,355	5,760,000	5,960,750	5,924,250	26,929	(6,141)		20,789		5,945,039		(15,684)	(15,684)	144,144	04/01/2025	4FE
268317-AJ-3	ELECTRICITE DE FRANCE SA	D	02/12/2018	Market Axess		24,936,750	25,000,000	24,713,000	24,936,387		7,102		7,102		24,943,490		(6,740)	(6,740)	301,597	01/22/2019	1FE
268648-AQ-5	EMC CORP		03/21/2018	Various		3,609,290	3,740,000	3,618,450	3,651,249		8,017		8,017		3,659,266		(49,976)	(49,976)	30,735	06/01/2020	3FE
26867L-AC-4	EMD FINANCE LLC	C	01/23/2018	CITIGROUP GLOBAL MARKETS		9,224,539	9,225,000	9,228,122	9,225,391		(120)		(120)		9,225,271		(732)	(732)	54,889	03/19/2018	2FE
29250N-AW-5	ENBRIDGE INC	A	02/28/2018	Various		7,437,576	7,377,000	7,377,000							7,377,000		60,576	60,576	729	03/01/2078	2FE
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		02/20/2018	BANK OF AMERICA/MERRILL LYNCH		1,427,100	1,420,000	1,420,000	1,420,000						1,420,000		7,100	7,100	16,271	01/30/2026	4FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		02/22/2018	GOLDMAN, SACHS & CO.		50,375	50,000	50,000	50,000						50,000		375	375	631	01/30/2028	4FE
29271L-AA-2	ENDO FINANCE CO		02/22/2018	GOLDMAN, SACHS & CO.		40,950	50,000	50,000	41,625	8,375			8,375		50,000		(9,050)	(9,050)	1,765	01/15/2022	5FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		02/22/2018	JEFFERIES & COMPANY, INC.		4,846,903	5,753,000	5,838,678	4,976,345	795,598	(5,339)		790,259		5,766,604		(919,702)	(919,702)	256,048	01/15/2022	5FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		02/22/2018	DEUTSCHE BANK AG		1,710,000	2,250,000	2,258,125	1,755,000	497,462	(306)		497,155		2,252,155		(542,155)	(542,155)	74,242	01/15/2023	5FE
29273E-AC-2	ENDO LTD		03/27/2018	CITIGROUP GLOBAL MARKETS		222,837	295,000	255,175	231,575	28,165	1,238		29,403		260,978		(38,141)	(38,141)	12,488	07/15/2023	5FE
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	01/04/2018	BANK OF AMERICA/MERRILL LYNCH		3,245,141	3,010,000	3,220,309	3,219,474		(70)		(70)		3,219,404		25,737	25,737	17,078	05/25/2047	2FE
29273V-AD-2	ENERGY TRANSFER EQUITY LP		02/22/2018	GOLDMAN, SACHS & CO.		105,750	100,000	105,000	103,738		(81)		(81)		103,656		2,094	2,094	3,607	01/15/2024	3FE
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		01/25/2018	STIFEL CAPITAL MARKETS		1,730,685	1,700,000	1,691,704	1,691,813		9		9		1,691,823		38,862	38,862	26,029	04/15/2047	2FE
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		01/25/2018	MORGAN STANLEY		946,342	935,000	855,245	856,412		95		95		856,507		89,834	89,834	15,477	04/01/2045	2FE
29358Q-AH-2	ENSCO PLC		03/21/2018	BARCLAYS		636,318	690,000	690,000							690,000		(53,682)	(53,682)	8,467	02/01/2026	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2018	CITIGROUP GLOBAL MARKETS		4,177,404	4,200,000	4,194,330							4,194,330		(16,926)	(16,926)		02/15/2048	2FE
29414U-AB-8	ENVISION HEALTHCARE CORP TLB		03/14/2018	SCHEDULED REDEMPTION		3,379,792	3,379,792	3,332,654	3,331,510		48,282		48,282		3,379,792				6,112	12/01/2023	3FE
29426N-AE-4	EPICOR SOFTWARE TLB		03/29/2018	SCHEDULED REDEMPTION		17,382	17,382	17,390	17,381	9	(9)				17,382				69	06/01/2022	4FE
26884L-AF-6	EQT CORP		02/06/2018	Various		14,313,419	14,620,000	14,608,012	14,608,251		79		79		14,608,331		(294,912)	(294,912)	183,352	10/01/2027	2FE
29444U-AM-8	EQUINIX INC		03/23/2018	BANK OF AMERICA/MERRILL LYNCH		1,232,688	1,210,000	1,250,280	1,233,043		(1,569)		(1,569)		1,231,474		1,214	1,214	31,796	04/01/2023	4FE
29444U-AN-6	EQUINIX INC		02/22/2018	STIFEL CAPITAL MARKETS		2,593,750	2,500,000	2,565,000	2,536,876		(1,770)		(1,770)		2,535,106		58,644	58,644	87,717	01/01/2022	3FE
29444U-AP-1	EQUINIX INC		02/22/2018	GOLDMAN, SACHS & CO.		51,260	50,000	50,000	50,000						50,000		1,260	1,260	1,877	01/01/2025	3FE
29444U-AR-7	EQUINIX INC		02/22/2018	GOLDMAN, SACHS & CO.		52,565	50,000	50,000	50,000						50,000		2,565	2,565	754	05/15/2027	3FE
26908B-AH-6	ESH HOSP (EXT STAY) INTL TLB		03/29/2018	SCHEDULED REDEMPTION		145,522	145,522	144,924	144,916		606		606		145,522				434	08/30/2023	3FE
26907Y-AA-2	ESH HOSPITALITY INC		03/26/2018	Various		5,187,535	5,324,000	5,259,848	5,267,998		1,492		1,492		5,269,490		(81,955)	(81,955)	112,109	05/01/2025	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/02/2018	SCHEDULED REDEMPTION		17,997	17,997	17,997	17,997						17,997				205	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/02/2018	SCHEDULED REDEMPTION		19,921	19,921	19,921	19,921						19,921				213	10/01/2025	1FE
30204K-AB-2	EXGEN RENEWABLES I LLC TLB		02/28/2018	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,988		12		12		5,000				53	11/15/2024	3FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		1,667	1,667	1,652	1,652		14		14		1,667					05/02/2023	4FE
30227M-AB-1	EXTRACTION OIL & GAS INC		01/18/2018	Various		3,265,000	3,265,000	3,265,000							3,265,000					02/01/2026	1Z
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,511	2,501	10	(11)		(1)		2,500					08/02/2024	4FE
31428X-BQ-8	FEDEX CORP		02/05/2018	Various		1,426,466	1,469,000	1,462,889			2		2		1,462,891		(36,425)	(36,425)	1,157	02/15/2048	2FE
313305-AA-2	FEDEX CORP 2012 PASS TST		01/15/2018	MATURED		1,153,597	1,153,597	1,153,597	1,153,597						1,153,597				15,141	01/15/2018	2AM
315292-AM-4	FERRELLGAS LP		02/22/2018	Various		724,875	750,000	726,813	702,188	34,238	254		34,492		736,680		(11,805)	(11,805)	11,528	05/01/2021	4FE
315292-AR-3	FERRELLGAS LP		01/24/2018	Various		8,193,750	8,676,000	8,606,017	7,960,230	656,178	(9)		656,169		8,616,399		(422,649)	(422,649)	40,410	06/15/2023	4FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		61,008	61,938	43,459	43,445		17,563		17,563		61,008				811	08/25/2036	1FM
315786-AA-1	FIDELITY & GUARANTY LIFE		02/26/2018	BANK OF AMERICA/MERRILL LYNCH		8,779,075	8,660,000	8,938,906	8,654,906		(657)		(657)		8,654,249		124,826	124,826	225,431	04/01/2021	3FE
31620M-AJ-5	FIDELITY NATIONAL INFORM		01/23/2018	JPMORGAN CHASE & CO.		7,501,950	7,500,000	7,471,275	7,498,262		401		401		7,498,663		3,287	3,287	41,667	04/15/2018	2FE
31620M-AN-6	FIDELITY NATIONAL INFORMATION SERV		01/23/2018	BARCLAYS		4,522,860	4,500,000	4,498,110	4,499,486		43		43		4,499,529		23,331	23,331	35,625	10/15/2018	2FE
31732F-AG-1	FILTRATION GROUP CORP TL		03/29/2018	SCHEDULED REDEMPTION		7,535,870	7,535,870	7,521,080	7,520,287		15,582		15,582		7,535,870				30,257	11/23/2020	4FE
319963-BN-3	FIRST DATA CORP		02/23/2018	WELLS FARGO		2,040,000	2,000,000	2,000,000	2,000,000						2,000,000		40,000	40,000	57,333	08/15/2023	3FE
32008D-AA-4	FIRST DATA CORP		03/20/2018	DEUTSCHE BANK AG		791,975	790,000	824,563	812,713	8,901	(3,406)		5,495		818,207		(26,232)	(26,232)	27,101	01/15/2024	3FE
32008D-AB-2	FIRST DATA CORP		02/22/2018	GOLDMAN, SACHS & CO.		50,860	50,000	50,000	50,000						50,000		860	860	1,765	01/15/2024	4FE
32007U-BX-6	FIRST DATA CORP 2024A NEW DOL TL		02/28/2018	Various		1,504,888	1,500,000	1,495,937	1,495,850		91		91		1,495,941		8,947	8,947	4,486	04/26/2024	3FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	02/21/2018	STIFEL CAPITAL MARKETS		2,282,144	2,285,000	2,285,000							2,285,000		(2,856)	(2,856)		03/01/2024	4FE
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	03/12/2018	Various		6,074,288	6,085,000	6,085,000							6,085,000		(10,713)	(10,713)	6,837	03/01/2026	4FE
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		01/26/2018	OPPENHEIMER & CO., INC.		3,373,256	3,295,000	3,298,425	3,297,398	1,004	(38)		966		3,298,364		74,893	74,893	49,013	11/15/2025	4FE
338906-AE-0	FLEXI-VAN LEASING INC		02/22/2018	BANK OF AMERICA/MERRILL LYNCH		1,740,845	1,754,000	1,656,074			418		418		1,656,492		84,353	84,353	4,872	02/15/2023	5FE
34407D-AC-3	FLY LEASING LTD	D	03/08/2018	Various		7,424,208	7,477,000	7,512,546	7,477,000	33,264	(2,101)		31,163		7,508,163		(83,955)	(83,955)	149,175	10/15/2024	3FE
34407J-AD-8	FLYING FORTRESS HOLDINGS LLC FI		02/27/2018	EXCHANGE		5,321,975	5,333,333	5,321,605	5,321,623		(283)		(283)		5,321,340		636	636	32,830	10/30/2022	2FE
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/20/2018	UNION BANK OF SWITZERLAND		2,476,788	2,480,000	2,483,750	2,483,320		(155)		(155)		2,483,165		(6,378)	(6,378)	41,400	05/15/2022	3FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/19/2018	WELLS FARGO		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000	1,708	03/15/2023	3FE
34417M-AA-5	FOCUS_17-1 ABS		01/11/2018	BARCLAYS		2,517,428	2,487,500	2,487,500	2,487,500						2,487,500		29,928	29,928	20,255	04/30/2047	2AM
34540U-AA-7	FORD MOTOR CREDIT CO LLC		01/16/2018	MATURED		11,500,000	11,500,000	11,454,690	11,499,602		398		398		11,500,000				136,563	01/16/2018	2FE
34531F-AC-7	FORDR 2017-1C ABS		02/13/2018	CREDIT SUISSE		3,798,271	3,838,000	3,836,249	3,836,521		41		41		3,836,562		(38,291)	(38,291)	19,254	08/15/2028	1FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,489		11		11		2,500				9	10/19/2023	4FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN		03/29/2018	SCHEDULED REDEMPTION		17,500	17,500	17,384	17,325	59	8,691		8,750		17,500				260	11/10/2020	4
35645@-AC-9	FREEDOM SCIENTIFIC 1STLN INCR		03/29/2018	SCHEDULED REDEMPTION		4,375	4,375	4,344	4,331	14	2,185		2,198		4,375				27,767	11/20/2020	4
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/26/2018	Various		531,295	550,000	525,250	526,918		915		915		527,832		3,463	3,463	11,254	03/15/2023	3FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/21/2018	JPMORGAN CHASE & CO.		1,705,620	1,834,000	1,699,585	1,700,753		506		506		1,701,259		4,361	4,361	52,198	03/15/2043	3FE
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/15/2018	MATURED		1,350,000	1,350,000	1,167,855	1,330,071		19,929		19,929		1,350,000				16,031	03/15/2018	3FE
35671D-BJ-3	FREEPORT-MCMORAN INC		03/26/2018	BANK OF AMERICA/MERRILL LYNCH		1,276,800	1,330,000	1,144,238	1,150,425		1,406		1,406		1,151,830		124,970	124,970	26,733	11/14/2034	3FE
35906A-AK-4	FRONTIER COMMUNICATIONS		02/22/2018	GOLDMAN, SACHS & CO.		38,610	50,000	56,500	35,985	17,557	(109)		17,448		53,432		(14,822)	(14,822)	1,592	04/15/2022	4FE
35906A-AM-0	FRONTIER COMMUNICATIONS		01/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,774,680	2,572,000	2,055,495	1,710,380	372,622	4,293		376,915		2,087,295		(312,615)	(312,615)	95,700	01/15/2023	4FE
35906A-AN-8	FRONTIER COMMUNICATIONS		03/29/2018	Various		896,875	1,350,000	1,150,875	894,375	277,900	2,689		280,588		1,174,963		(278,088)	(278,088)	35,435	04/15/2024	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		03/20/2018	Various		1,407,600	1,380,000	1,433,475	1,145,400	272,274	(3,340)		268,934		1,414,334		(75,734)	(75,734)	119,504	04/15/2020	4FE
35906A-AL-2	FRONTIER COMMUNICATIONS CORP		03/20/2018	Various		1,937,460	1,977,000	1,718,343			9,572		9,572		1,727,914		110,696	110,696	138,980	07/01/2021	4FE
35906A-AP-3	FRONTIER COMMUNICATIONS CORP		03/20/2018	Various		765,000	850,000	850,000	603,500	246,500			246,500		850,000		(127,500)	(127,500)	69,800	09/15/2021	4FE
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		03/06/2018	Various		2,373,248	2,819,000	2,655,610	1,134,375	433,204	2,639		435,842		2,645,202		(271,955)	(271,955)	136,992	09/15/2022	4FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		03/21/2018	JPMORGAN CHASE & CO.		3,407,145	3,508,000	3,508,000							3,508,000		(100,855)	(100,855)	3,313	04/01/2026	4FE
G37585-AC-3	GASLOG LTD	D	03/14/2018	STIFEL CAPITAL MARKETS		703,070	668,000	668,000	668,000						668,000		35,070	35,070	27,337	03/22/2022	5
36255G-AC-4	GCAR 18-1 B ABS		02/09/2018	Various		2,495,000	2,500,000	2,499,785			1		1		2,499,785		(4,785)	(4,785)	2,396	08/15/2023	2AM
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC		03/28/2018	Various		4,286,176	4,280,000	4,280,000							4,280,000		6,176	6,176		04/15/2026	3Z
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C		01/23/2018	MORGAN STANLEY		10,299,993	10,429,000	9,570,219	9,843,110		12,831		12,831		9,855,941		444,052	444,052	47,493	11/15/2020	1FE
36850@-AA-1	GEHL FOODS LLC 2ND LIEN TL		01/25/2018	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,799,907	9,725,600	80,173	194,227		274,400		10,000,000				277,881	03/26/2022	5
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		01/18/2018	Various		8,768,302	8,600,000	8,585,380	8,586,701		83		83		8,586,784		181,518	181,518	88,699	04/13/2024	2FE
37045X-AB-2	GENERAL MOTORS FINL CO		01/04/2018	BANK OF AMERICA/MERRILL LYNCH		1,710,912	1,680,000	1,909,500	1,702,696		(1,059)		(1,059)		1,701,637		9,275	9,275	11,655	06/01/2018	2FE
37185L-AK-8	GENESIS ENERGY LP		01/05/2018	CITIGROUP GLOBAL MARKETS		3,324,750	3,300,000	3,300,000	3,287,625	12,375			12,375		3,300,000		24,750	24,750	16,042	05/15/2026	4FE
37185L-AG-7	GENESIS ENERGY LP/ GENESIS ENERGY		02/22/2018	GOLDMAN, SACHS & CO.		49,940	50,000	51,125	50,625	295	(38)		257		50,882		(942)	(942)	842	05/15/2023	4FE
37252K-AN-2	GEO GROUP INC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		8,741	8,741	8,701	8,701		40		40		8,741				86	03/22/2024	3FE
36168Q-AD-6	GFL ENVIRONMENTAL INC (ALBERTA)	A	03/29/2018	CREDIT SUISSE		1,965,000	2,000,000	2,000,000							2,000,000		(35,000)	(35,000)	11,049	03/01/2023	4FE
C7052B-AD-6	GFL ENVIRONMENTAL INTL TL	A	03/29/2018	SCHEDULED REDEMPTION		15,000	15,000	14,976	14,976		24		24		15,000				167	09/29/2023	3FE
375558-BB-8	GILEAD SCIENCES INC		01/23/2018	TD SECURITIES		9,033,750	9,000,000	8,983,800	8,991,042		216		216		8,991,258		42,492	42,492	91,800	09/01/2020	1FE
375558-BP-7	GILEAD SCIENCES INC		03/01/2018	CITIGROUP GLOBAL MARKETS		17,220,227	17,200,000	17,200,000	17,200,000						17,200,000		20,227	20,227	66,130	03/20/2019	1FE
375558-BQ-5	GILEAD SCIENCES INC		03/01/2018	Various		21,525,155	21,500,000	21,500,000	21,500,000						21,500,000		25,155	25,155	79,974	09/20/2019	1FE
37943V-BF-9	GLOBAL PAYMENTS INC TERM LOAN B		02/07/2018	BANK OF AMERICA/MERRILL LYNCH		2,996,109	2,977,500	2,977,500	2,977,500						2,977,500		18,609	18,609	11,810	04/21/2023	3FE
361841-AF-6	GLP CAPITAL LP		03/28/2018	Various		30,175,688	29,050,000	29,762,500	29,600,164		(13,788)		(13,788)		29,586,376		589,311	589,311	505,556	11/01/2023	3FE
361841-AG-4	GLP CAPITAL LP FIN II		03/23/2018	BANK OF AMERICA/MERRILL LYNCH		1,023,825	1,020,000	1,034,381	1,028,113	5,521	(946)		4,576		1,032,688		(8,863)	(8,863)	20,081	04/15/2021	3FE
361841-AH-2	GLP CAPITAL LP FIN II		02/22/2018	GOLDMAN, SACHS & CO.		51,435	50,000	52,125	51,838		(28)		(28)		51,810		(375)	(375)	978	04/15/2026	3FE
36250Q-AE-3	GMALT_15-3 ABS		02/14/2018	SOCIETE GENERALE		3,991,875	4,000,000	3,990,781	3,997,403		476		476		3,997,880		(6,005)	(6,005)	17,296	11/20/2019	1FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,989		11		11		5,000				16	02/15/2024	3FE
380355-AB-3	GOEASY LTD	A	01/04/2018	WELLS FARGO		1,692,000	1,600,000	1,600,000	1,600,000						1,600,000		92,000	92,000	23,450	11/01/2022	3FE
30065F-AH-8	GOLD MERGER (EXAMWORKS) TLB1		03/28/2018	SCHEDULED REDEMPTION		2,494	2,494	2,484	2,483		10		10		2,494				10	07/27/2023	4FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,422	12,419		81		81		12,500					08/15/2023	4FE
38113Y-AE-9	GOLDEN NUGGET INC		03/22/2018	WELLS FARGO		4,382,855	4,350,000	4,447,875	4,426,125	20,077	(5,226)		14,851		4,440,976		(58,121)	(58,121)	129,650	10/15/2024	5FE
51508P-AG-9	GOLDEN NUGGET INC		03/29/2018	SCHEDULED REDEMPTION		3,781	3,781	3,781	3,781						3,781				15	10/04/2023	4FE
38141E-B7-3	GOLDMAN SACHS & CO		02/28/2018	MIZUHO SECURITIES USA INC.		15,090,420	15,000,000	15,000,000	15,000,000						15,000,000		90,420	90,420	114,808	11/15/2018	1FE
38141G-WD-2	GOLDMAN SACHS GROUP INC/THE		02/28/2018	GOLDMAN, SACHS & CO.		4,053,364	4,000,000	4,000,000	4,000,000						4,000,000		53,364	53,364	36,489	04/26/2022	1FE
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		02/23/2018	BANK OF AMERICA/MERRILL LYNCH		7,127,500	7,000,000	7,072,506	7,043,506		(2,152)		(2,152)		7,041,354		86,146	86,146	98,514	11/15/2023	3FE
BASORQ-BD-0	GOPHER RESOURCE TERM LOAN		03/15/2018	CREDIT SUISSE		605,250	600,000	598,500			1		1		598,501		6,749	6,749		02/09/2025	4Z
BASONP-X2-6	GREENROCK FINANCE INCTERM LOA		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	5,016	5,000	15	(16)				5,000				65	06/28/2024	4FE
398905-AK-5	GROUP 1 AUTOMOTIVE INC		02/21/2018	BANK OF AMERICA/MERRILL LYNCH		5,100,000	5,000,000	4,986,313	4,990,762		272		272		4,991,034		108,966	108,966	56,944	06/01/2022	3FE
36228F-AA-4	GSMPS_98-1 RMBS		03/01/2018	SCHEDULED REDEMPTION		563	2,247	2,125	2,141		(1,578)		(1,578)		563				28	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		03/01/2018	SCHEDULED REDEMPTION		7,781	7,781	7,814	7,912		(131)		(131)		7,781				100	05/19/2027	3FM
36228F-AK-2	GSMPS_98-3 RMBS		03/01/2018	SCHEDULED REDEMPTION		11,149	11,149	11,639	11,415		(266)		(266)		11,149				171	09/19/2027	3FM
36228F-CG-9	GSMPS_99-2 RMBS		03/01/2018	SCHEDULED REDEMPTION		8,947	12,226	12,189	12,214		(3,267)		(3,267)		8,947				219	09/19/2027	3FM
36250L-AL-8	GTT COMMUNICATIONS INC TLB		03/29/2018	SCHEDULED REDEMPTION		2,513	2,513	2,513	2,513						2,513				10	01/09/2024	4FE
36249V-AF-3	GYP HOLDING III CORP 2017 INCRE TL		01/31/2018	SCHEDULED REDEMPTION		4,981	4,981	4,954	4,954		27		27		4,981				56	04/01/2023	4FE
404030-AF-5	H&E EQUIPMENT SERVICES INC		03/28/2018	EXCHANGE		9,243,389	9,186,000	9,246,605	9,245,615		(2,226)		(2,226)		9,243,389				307,157	09/01/2025	4FE
40537Q-AN-0	HALCON RESOURCES CORP		02/02/2018	EXCHANGE		3,219,929	3,110,000	3,226,625	3,221,526		(1,597)		(1,597)		3,219,929				97,382	02/15/2025	5FE
40537Q-AP-5	HALCON RESOURCES CORP		03/21/2018	Various		3,022,253	3,110,000	3,219,929			(2,564)		(2,564)		3,217,365		(195,112)	(195,112)	125,789	02/15/2025	5FE
40538K-AA-0	HALLAF_15-2 CLO LOANS		02/22/2018	BNP CAPITAL MARKETS		18,359,175	18,350,000	17,761,516	18,032,642		15,858		15,858		18,048,500		310,675	310,675	180,446	07/25/2027	1FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,492	2,492		8		8		2,500				9	05/16/2024	4FE
181593-AN-4	HARLAND CLARKE HOLDINGS CORP TL		02/02/2018	Various		492,762	495,496	493,022	493,022		(15)		(15)		493,007		(245)	(245)	3,104	12/31/2049	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES		02/06/2018	CITIGROUP GLOBAL MARKETS		4,998,750	5,000,000	4,999,400	4,999,789		21		21		4,999,810		(1,060)	(1,060)	63,438	01/15/2019	1FE
438778-AA-0	HATS_16-1A ABS		03/15/2018	SCHEDULED REDEMPTION		605,473	605,473	605,461	605,467		6		6		605,473				3,952	11/15/2019	1FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,976	9,975		25		25		10,000					10/20/2024	3FE
404119-BR-9	HCA INC		03/26/2018	Various		372,088	370,000	393,125	382,950	8,794	(574)		8,220		391,170		(19,082)	(19,082)	12,615	02/01/2025	4FE
404119-BS-7	HCA INC		03/21/2018	BANK OF AMERICA/MERRILL LYNCH		1,289,925	1,260,000	1,319,850	1,311,049		(1,252)		(1,252)		1,309,797		(19,872)	(19,872)	44,826	02/15/2026	4FE
404119-BT-5	HCA INC		02/22/2018	GOLDMAN, SACHS & CO.		51,370	50,000	50,000	50,000						50,000		1,370	1,370	518	06/15/2026	3FE
404119-BU-2	HCA INC		03/26/2018	CITIGROUP GLOBAL MARKETS		480,690	500,000	499,375	499,416		13		13		499,429		(18,739)	(18,739)	13,938	02/15/2027	3FE
404119-BV-0	HCA INC		03/20/2018	Various		10,547,670	10,521,000	10,521,000	10,494,698	26,303			26,303		10,521,000		26,670	26,670	73,790	06/15/2047	3FE
404121-AC-9	HCA INC		02/22/2018	BARCLAYS		11,798,781	11,175,000	11,436,172	11,270,589		(6,514)		(6,514)		11,264,075		534,706	534,706	380,327	02/15/2020	3FE
404121-AF-2	HCA INC		01/19/2018	BANK OF AMERICA/MERRILL LYNCH		721,875	700,000	709,625	706,579		(67)		(67)		706,512		15,363	15,363	7,574	05/01/2023	3FE
404122-AU-7	HCA TRANCHE B-8 TERM LOANS		03/13/2018	SCHEDULED REDEMPTION		4,234,210	4,234,210	4,234,210	4,234,210						4,234,210				5,960	02/15/2024	3FE
42206J-AR-3	HD SUPPLY INC TLB3		03/29/2018	SCHEDULED REDEMPTION		7,886	7,886	7,863	7,863		24		24		7,886				78	08/13/2021	3FE
42206J-AS-1	HD SUPPLY INC TLB4		03/29/2018	SCHEDULED REDEMPTION		3,722	3,722	3,701	3,701		21		21		3,722				39	10/17/2023	3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		01/26/2018	SCHEDULED REDEMPTION		2,188	2,188	2,182	2,182		5		5		2,188				25	07/19/2024	4FE
421946-AK-0	HEALTHCARE REALTY TRUST INC		01/29/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		4,196,972	4,300,000	4,263,579	4,263,743		249		249		4,263,993		(67,021)	(67,021)	21,649	01/15/2028	2FE
421924-BK-6	HEALTHSOUTH CORP		03/27/2018	BARCLAYS		591,600	580,000	600,300	592,919		(1,045)		(1,045)		591,874		(274)	(274)	13,711	11/01/2024	4FE
421924-BN-0	HEALTHSOUTH CORP		03/29/2018	Various		1,794,375	1,770,000	1,773,750	1,772,134		(89)		(89)		1,772,046		22,329	22,329	48,184	03/15/2023	4FE
421924-BT-7	HEALTHSOUTH CORP		03/19/2018	BARCLAYS		2,654,658	2,609,000	2,718,330	2,711,798	14	(3,472)		(3,459)		2,708,339		(53,682)	(53,682)	77,509	09/15/2025	4FE
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		03/29/2018	SCHEDULED REDEMPTION		6,266	6,266	6,251	6,251		15		15		6,266				23	06/02/2021	4FE
42771L-AB-8	HERO_17-2A ABS		02/20/2018	Various		2,620,569	2,626,982	2,626,639	2,626,655		14		14		2,626,669		(6,100)	(6,100)		09/20/2048	1FE
42806D-BR-9	HERTZ 18-1 B ABS		01/18/2018	CITIGROUP GLOBAL MARKETS		5,004,492	5,000,000	4,998,196							4,998,196		6,297	6,297		02/15/2024	1FE
42806D-BC-2	HERTZ_16-4 ABS		03/13/2018	Various		4,897,559	5,000,000	4,931,309	4,935,646		1,918		1,918		4,937,564		(40,005)	(40,005)	24,292	07/25/2022	1FE
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		01/19/2018	BARCLAYS		15,654,450	15,000,000	14,974,848	14,978,778		244		244		14,979,022		675,428	675,428	179,667	10/15/2022	2FE
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO		02/28/2018	Various		34,067,380	34,000,000	34,145,204	34,062,990		(14,051)		(14,051)		34,048,939		18,441	18,441	388,550	10/05/2018	2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		03/29/2018	Various		1,961,884	1,940,115	1,930,023	1,930,044		563		563		1,930,607		31,277	31,277	23,499	08/19/2021	3FE
05584A-AA-8	HGVGI_17-A ABS		03/25/2018	SCHEDULED REDEMPTION		142,633	142,633	142,597	142,596		37		37		142,633				948	02/25/2027	1FE
42981C-AA-6	HIGH STREET FUNDING TRUST I		03/21/2018	BARCLAYS		3,213,850	3,220,000	3,220,000							3,220,000		(6,150)	(6,150)	2,942	02/15/2028	2Z
42981D-AA-4	HIGH STREET FUNDING TRUST II		03/15/2018	Various		4,563,204	4,508,000	4,508,000							4,508,000		55,204	55,204	586	02/15/2048	2Z
43128*-AA-5	HIGMAN BARGE LINES TL		02/14/2018	Various		15,116,173	14,534,782	14,309,279	13,458,917	904,460	171,405		1,075,865		14,534,782				706,945	01/31/2022	5
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL		01/19/2018	EXCHANGE		3,857,633	3,775,000	3,869,875	3,858,234		(601)		(601)		3,857,633				30,829	12/01/2024	3FE
43739E-AJ-6	HMBT_04-2 RMBS		03/26/2018	SCHEDULED REDEMPTION		25,449	25,449	25,489	25,275		175		175		25,449				132	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		03/26/2018	SCHEDULED REDEMPTION		49,422	49,422	34,711	49,422						49,422				242	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		03/26/2018	SCHEDULED REDEMPTION		262,131	262,131	202,660	222,555		39,575		39,575		262,131				1,211	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		03/26/2018	SCHEDULED REDEMPTION		204,043	204,043	127,866	139,777		64,266		64,266		204,043				889	11/26/2038	1FM
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		01/25/2018	SCHEDULED REDEMPTION		19,309	19,309	19,039	19,019	20	270		290		19,309				469	06/09/2023	5
436440-AK-7	HOLOGIC INC		03/13/2018	GOLDMAN, SACHS & CO.		1,276,615	1,306,000	1,306,000							1,306,000		(29,385)	(29,385)	24,601	10/15/2025	1Z
438516-BJ-4	HONEYWELL INTERNATIONAL INC		02/12/2018	THE ALLSTATE CORPORATION		18,719,028	19,000,000	18,984,990	18,990,767		568		568		18,991,335		(272,307)	(272,307)	75,367	10/30/2019	1FE
438516-BK-1	HONEYWELL INTERNATIONAL INC		03/01/2018	BARCLAYS		8,520,409	8,500,000	8,500,000	8,500,000						8,500,000		20,409	20,409	52,447	10/30/2019	1FE
44043V-AH-1	HORIZON PHARMA INC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		7,388	7,388	7,395	7,395		(8)		(8)		7,388				15	03/29/2024	3FE
44267D-AB-3	HOWARD HUGHES CORP		03/21/2018	Various		3,086,508	3,118,000	3,116,175	3,116,323		43		43		3,116,367		(29,859)	(29,859)	87,017	03/15/2025	4FE
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC		02/16/2018	BANK OF AMERICA/MERRILL LYNCH		22,351,875	21,000,000	21,412,516	21,317,909		(6,578)		(6,578)		21,311,331		1,040,544	1,040,544	280,000	11/15/2025	2FE
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		02/21/2018	OPPENHEIMER & CO., INC.		7,459,025	7,240,000	6,858,364	6,944,084		7,207		7,207		6,951,291		507,734	507,734	100,054	11/15/2022	3FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		03/29/2018	SCHEDULED REDEMPTION		18,750	18,750	18,834	18,787	49	(86)		(37)		18,750				79	05/30/2023	4FE
451102-AX-5	ICAHN ENTERPRISES LP		02/26/2018	Various		6,310,850	6,210,000	6,272,250	6,246,292		(4,183)		(4,183)		6,242,109		68,741	68,741	214,228	08/01/2020	3FE
451102-BB-2	ICAHN ENTERPRISES LP		01/15/2018	CALLED @ 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				81,250	03/15/2019	3FE
451102-BJ-5	ICAHN ENTERPRISES LP		03/26/2018	STIFEL CAPITAL MARKETS		3,873,088	3,830,000	3,869,938	3,864,143		(2,454)		(2,454)		3,861,689		11,399	11,399	157,253	02/01/2022	3FE
451102-BN-6	ICAHN ENTERPRISES LP		02/15/2018	EXCHANGE		4,256,000	4,256,000	4,256,000	4,256,000						4,256,000				52,003	12/15/2025	3FE
451102-BQ-9	ICAHN ENTERPRISES LP		03/29/2018	NOMURA SECURITIES INTERNATIONAL INC		2,870,280	2,856,000	2,856,000							2,856,000		14,280	14,280	59,173	12/15/2025	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45256H-AC-2	IF_01-A CMBS		03/01/2018	SCHEDULED REDEMPTION		85,261	85,261	87,652	85,828		(567)		(567)		85,261				896	07/25/2031	1FE
96925H-AB-8	IMG WORLDWIDE INC TL		03/29/2018	SCHEDULED REDEMPTION		17,311	17,311	17,275	17,273		38		38		17,311				68	05/06/2021	4FE
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2018	SCHEDULED REDEMPTION		80,598	80,598	80,593	80,591		8		8		80,598				1,328	10/28/2056	2AM
44988E-AC-7	INC RESEARCH HOLDINGS INC TERM		03/21/2018	SCHEDULED REDEMPTION		62,500	62,500	62,422	62,420		80		80		62,500				51	08/01/2024	3FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		55,344	55,344	54,809	54,790	3	550		553		55,344				227	12/15/2022	4Z
45672N-AG-6	INFOR (US) INC		02/22/2018	Various		5,151,125	5,050,000	5,205,053	5,142,754		(5,629)		(5,629)		5,137,125		14,000	14,000	92,092	05/15/2022	5FE
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		03/29/2018	Various		35,875	35,875	35,757	35,756		119		119		35,875				399	02/01/2022	4FE
45673D-AG-7	INFORMATICA CORP DOLLAR TLB-1 FA		03/29/2018	SCHEDULED REDEMPTION		9,051	9,051	9,035			16		16		9,051				88	08/05/2022	4FE
45673D-AE-2	INFORMATICA CORP USD DOLLAR TL		01/18/2018	Various		781,319	782,508	781,102	781,104		214		214		781,318		1	1	2,258	08/05/2022	4FE
45685E-AE-6	ING US INC		02/15/2018	MATURED		5,946,000	5,946,000	5,936,539	5,945,728		272		272		5,946,000				86,217	02/15/2018	2FE
45687A-AL-6	INGERSOLL-RAND GLOBAL HOLDING COMP		03/15/2018	CALLED @ 100.419		100,419	100,000	99,875	99,970		6		6		99,976		24	24	2,335	01/15/2019	2FE
45688C-AA-5	INGEVITY CORP		02/07/2018	Various		5,949,463	5,933,000	5,933,000							5,933,000		16,463	16,463	4,781	02/01/2026	3FE
45780X-AF-5	INNOVATIVE XCESSORIES SERVICES TL		02/28/2018	Various		403,872	398,995	397,000			46		46		397,041		6,830	6,830	3,304	11/29/2022	4FE
458140-BA-7	INTEL CORPORATION		01/19/2018	MIZUHO SECURITIES USA INC.		21,528,165	21,500,000	21,500,000	21,500,000						21,500,000		28,165	28,165	65,086	05/11/2020	1FE
458140-BC-3	INTEL CORPORATION		02/07/2018	MIZUHO SECURITIES USA INC.		21,686,620	21,500,000	21,500,000	21,500,000						21,500,000		186,620	186,620	94,755	05/11/2022	1FE
L5137L-AE-5	INTELSAT JACKSON B-2 TL	D	01/02/2018	SCHEDULED REDEMPTION		11,446,966	11,446,966	11,443,994	11,398,146	46,015	2,805		48,820		11,446,966				48,218	06/30/2019	4FE
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC		01/23/2018	WELLS FARGO		8,562,730	8,500,000	8,490,480	8,494,309		126		126		8,494,435		68,295	68,295	35,063	12/01/2020	1FE
45866F-AB-0	INTERCONTINENTALEXCHANGE INC		01/26/2018	Market Axess		15,044,100	15,000,000	14,986,650	14,997,791		224		224		14,998,015		46,085	46,085	109,375	10/15/2018	1FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		02/22/2018	CANTOR FITZGERALD		2,943,500	2,800,000	2,866,000	2,848,092		(1,826)		(1,826)		2,846,265		97,235	97,235	92,847	02/15/2022	3FE
Y5000J-AB-6	INTERNATIONAL SEAWAYS INC TL		03/29/2018	Various		430,545	431,034	423,380	423,158		662		662		423,820		6,725	6,725	69	06/22/2022	4FE
46115H-BC-0	INTESA SANPAOLO SPA	D	03/21/2018	BARCLAYS		8,234,630	8,500,000	8,477,900			841		841		8,478,741		(244,111)	(244,111)	58,969	01/12/2023	2FE
46115H-BD-8	INTESA SANPAOLO SPA	D	03/16/2018	Various		12,453,605	12,750,000	12,649,785			612		612		12,650,397		(196,792)	(196,792)	36,597	01/12/2028	2FE
46115H-BE-6	INTESA SANPAOLO SPA	D	01/12/2018	Various		9,637,143	9,562,500	9,514,974			9		9		9,514,984		122,159	122,159	5,036	01/12/2048	2Z
459745-GK-5	INTL LEASE FINANCE CORP		02/22/2018	JPMORGAN CHASE & CO.		2,480,100	2,100,000	2,100,000	2,100,000						2,100,000		380,100	380,100	111,191	01/15/2022	2FE
46117K-AJ-7	INTRALINKS INC INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				33	11/14/2024	4FE
46124C-AB-3	INTRAWEST RESORTS HOLDINGS BLUEBIR		03/29/2018	SCHEDULED REDEMPTION		9,063	9,063	9,037	9,037		26		26		9,063				20	07/31/2024	4FE
44988M-AA-3	IRB HOLDING CORP		03/29/2018	BARCLAYS		891,891	910,000	910,000							910,000		(18,109)	(18,109)	9,896	02/15/2026	5FE
46284P-AP-9	IRON MOUNTAIN INC		02/22/2018	GOLDMAN, SACHS & CO.		49,915	50,000	49,875	49,901		2		2		49,903		12	12	1,525	08/15/2024	4FE
46284P-AQ-7	IRON MOUNTAIN INC		02/16/2018	RBC DOMINION SECURITIES		4,253,750	4,100,000	4,287,750	4,215,209		(4,150)		(4,150)		4,211,059		42,691	42,691	127,100	08/15/2023	3FE
46284V-AE-1	IRON MOUNTAIN INC		02/06/2018	GOLDMAN, SACHS & CO.		1,262,943	1,319,000	1,284,376			42		42		1,284,419		(21,476)	(21,476)	7,887	03/15/2028	3FE
465740-AA-6	ITRON INC		03/22/2018	Various		6,891,383	6,961,000	6,974,365	4,997,307		(503)		(503)		6,973,804		(82,422)	(82,422)	84,113	01/15/2026	3FE
51501E-AC-0	IVANTI SOFTWARE (LANDESK) TL		03/29/2018	Various		614,318	626,818	622,504	594,888	27,566	86		27,652		622,540		(8,222)	(8,222)	4,003	01/20/2024	4FE
466313-AD-5	JABIL CIRCUIT INC		02/08/2018	CALLED @ 100.649		5,324,307	5,290,000	5,789,838	5,306,902		(8,451)		(8,451)		5,298,451		(8,451)	(8,451)	207,664	03/15/2018	2FE
47009Y-AJ-6	JAGUAR HOLDING COMPANY I 2017 TL		03/29/2018	SCHEDULED REDEMPTION		21,990	21,990	21,889	21,887		103		103		21,990				165	08/18/2022	4FE
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	D	01/22/2018	BARCLAYS		1,464,290	1,448,000	1,448,000	1,448,000						1,448,000		16,290	16,290	7,833	01/15/2025	3FE
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	01/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,887,300	1,864,000	1,864,000	1,864,000						1,864,000		23,300	23,300	10,356	01/15/2028	3FE
47102D-AE-9	JANUS INTERNATIONAL GROUP TL		03/21/2018	Various		1,989,836	2,000,000	1,990,000			64		64		1,990,064		(227)	(227)		02/07/2025	4FE
708160-CD-6	JC PENNEY CORPORATION INC		03/08/2018	JPMORGAN CHASE & CO.		3,376,430	3,343,000	3,343,000							3,343,000		33,430	33,430		03/15/2025	1Z
47233J-BH-0	JEFFERIES GROUP LLC		02/08/2018	Various		9,777,236	10,200,000	10,094,532			360		360		10,094,892		(317,657)	(317,657)	22,341	01/23/2030	2FE
47760Q-AA-1	JIMMY_17-1 ABS		01/11/2018	BARCLAYS		1,504,199	1,496,250	1,502,445	1,501,939		(45)		(45)		1,501,894		2,304	2,304	11,403	07/30/2047	3AM
47759D-AB-1	JO-ANN STORES TL		03/27/2018	SCHEDULED REDEMPTION		42,105	42,105	41,357	40,561	813	731		1,544		42,105				1,248	10/20/2023	4FE
24422E-SS-9	JOHN DEERE CAPITAL CORP		02/12/2018	Various		45,010,700	45,000,000	44,974,800	44,991,071		432		432		44,991,502		19,198	19,198	389,083	09/16/2019	1FE
478160-BS-2	JOHNSON & JOHNSON		02/22/2018	BANK OF AMERICA/MERRILL LYNCH		31,128,640	32,000,000	32,000,000	32,000,000						32,000,000		(871,360)	(871,360)	256,667	03/01/2021	1FE
478160-CH-5	JOHNSON & JOHNSON		02/08/2018	WELLS FARGO		16,658,247	16,850,000	16,831,971	16,832,660		624		624		16,833,284		(175,037)	(175,037)	81,231	11/10/2020	1FE
478375-AP-3	JOHNSON CONTROLS INTERNATIONAL PLC		01/15/2018	MATURED		9,500,000	9,500,000	9,494,979	9,499,455		545		545		9,500,000				178,125	01/15/2018	2FE
48019T-AF-1	JONES ENERGY HOLDINGS LLC		02/15/2018	WELLS FARGO		2,132,013	2,159,000	2,105,586			134		134		2,105,720		26,293	26,293	3,328	03/15/2023	4Z
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2018	SCHEDULED REDEMPTION		54,754	54,754	35,203	30,218		24,536		24,536		54,754				303	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		03/01/2018	SCHEDULED REDEMPTION		446,121	446,121	358,264	292,683		153,438		153,438		446,121				2,454	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		03/01/2018	SCHEDULED REDEMPTION			44,388	2,429											431	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2018	SCHEDULED REDEMPTION		89,874	89,874	65,355	57,897		31,976		31,976		89,874				566	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2018	SCHEDULED REDEMPTION		246,781	247,577	163,685	165,792		80,989		80,989		246,781				1,823	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2018	SCHEDULED REDEMPTION		56,632	56,686	40,298	41,986		14,646		14,646		56,632				422	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		03/01/2018	SCHEDULED REDEMPTION		10,203	10,203	7,850	8,269		1,934		1,934		10,203				71	04/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46625H-GY-0	JPMORGAN CHASE & CO		01/15/2018	MATURED		5,000,000	5,000,000	5,347,150	5,002,031		(2,031)		(2,031)		5,000,000				150,000	01/15/2018	1FE
48125L-RJ-3	JPMORGAN CHASE BANK NA		02/08/2018	JPMORGAN CHASE & CO.		8,555,675	8,500,000	8,500,000	8,500,000						8,500,000		55,675	55,675	25,131	09/23/2019	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		124,611	127,615	106,735	103,821		20,790		20,790		124,611				926	11/25/2035	1FM
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		03/29/2018	SCHEDULED REDEMPTION		1,952	1,952	1,946	1,945		7		7		1,952				7	07/29/2022	4FE
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		03/29/2018	SCHEDULED REDEMPTION		6,415	6,415	6,394	6,394		22		22		6,415				24	07/29/2022	4FE
49269T-AB-5	KETTLE CUSINE LLC TL		03/29/2018	SCHEDULED REDEMPTION		18,768	18,768	18,622	18,613		155		155		18,768					08/21/2021	5Z
49327M-2N-3	KEYBANK NA/CLEVELAND OH		01/23/2018	KEYCORP		4,251,785	4,250,000	4,247,918	4,249,160		47		47		4,249,206		2,579	2,579	38,008	03/08/2019	1FE
49326E-EE-9	KEYCORP		02/12/2018	CITIGROUP GLOBAL MARKETS		14,983,200	15,000,000	14,990,550	14,998,149		231		231		14,998,381		(15,181)	(15,181)	58,458	12/13/2018	2FE
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB		03/29/2018	SCHEDULED REDEMPTION		2,488	2,488	2,478	2,477		10		10		2,488					06/16/2023	3FE
494550-AY-2	KINDER MORGAN ENER PART		02/15/2018	MATURED		3,000,000	3,000,000	2,672,223	2,994,167		5,833		5,833		3,000,000				89,250	02/15/2018	2FE
496902-AN-7	KINROSS GOLD CORP	A	03/29/2018	Various		6,811,370	6,390,000	6,360,840	6,375,295		(149)		(149)		6,375,146		436,224	436,224	203,786	03/15/2024	3FE
496902-AP-2	KINROSS GOLD CORP	A	01/23/2018	Various		3,198,243	3,151,000	3,151,000	3,151,000						3,151,000		47,243	47,243	76,810	07/15/2027	3FE
48256L-AH-6	KMG CHEMICALS INC TL		03/29/2018	SCHEDULED REDEMPTION		41,818	41,818	42,013	41,755	259	(196)		63		41,818				157	06/15/2024	4FE
50077L-AP-1	KRAFT HEINZ FOODS CO		02/08/2018	GOLDMAN, SACHS & CO.		8,605,246	8,600,000	8,600,000	8,600,000						8,600,000		5,246	5,246	44,458	02/10/2021	2FE
50076W-AM-5	KRATON POLYMERS LLC TL		03/08/2018	Various		1,475,377	1,517,997	1,448,677	1,446,180		45,148		45,148		1,491,329		(15,952)	(15,952)	1,568	01/06/2022	3FE
501797-AN-4	L BRANDS INC		03/22/2018	BARCLAYS		4,898,575	5,170,000	5,170,000							5,170,000		(271,425)	(271,425)	47,499	02/01/2028	3FE
50540R-AM-4	LABORATORY CORP OF AMERICA HLDG		02/28/2018	BANK OF AMERICA/MERRILL LYNCH		20,002,000	20,000,000	19,983,200	19,997,054		594		594		19,997,649		4,351	4,351	168,056	11/01/2018	2FE
513075-BE-0	LAMAR MEDIA CORP		02/28/2018	Various		12,727,500	12,500,000	12,757,323	12,650,423		(6,621)		(6,621)		12,643,802		83,698	83,698	203,819	05/01/2023	3FE
513075-BH-3	LAMAR MEDIA CORP.		02/22/2018	GOLDMAN, SACHS & CO.		51,465	50,000	51,750	50,943		(45)		(45)		50,899		566	566	1,650	01/15/2024	3FE
51509G-AB-9	LANDS END TLB		03/29/2018	SCHEDULED REDEMPTION		5,102	5,102	4,488	4,458		644		644		5,102				19	04/02/2021	4FE
51602E-AD-6	LANNETT COMPANY INC INITIAL TR		03/23/2018	Various		478,774	480,000	478,879	478,800	50	58		107		478,907		(134)	(134)	2,387	11/25/2022	4FE
51783G-AN-8	LAS VEGAS SANDS TERM B LOANS		03/27/2018	EXCHANGE		6,315,014	6,322,319	6,314,923	6,314,748		263		263		6,315,011		3	3	17,298	03/29/2024	2FE
50179U-AJ-2	LBM BORROWER LLC TL C		03/29/2018	SCHEDULED REDEMPTION		11,984	11,984	11,846			139		139		11,984				76	08/20/2022	4FE
52471B-AE-6	LEGALZOOM.COM INC TERM LOAN B		01/03/2018	Various		399,708	400,000	396,000	396,033		3		3		396,035		3,673	3,673	1,848	11/15/2024	4FE
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,980	9,979		21		21		10,000				29	08/16/2023	3FE
526057-BD-5	LENNAR CORP		02/20/2018	BARCLAYS		2,474,500	2,450,000	2,423,761	2,448,258		592		592		2,448,850		25,650	25,650	38,312	06/01/2018	3FE
526057-BU-7	LENNAR CORP		02/26/2018	CANTOR FITZGERALD		2,278,125	2,250,000	2,255,625	2,252,360		(193)		(193)		2,252,167		25,958	25,958	28,969	11/15/2019	3FE
526057-BV-5	LENNAR CORP		02/22/2018	GOLDMAN, SACHS & CO.		75,045	75,000	75,000	75,000						75,000		45	45	851	05/30/2025	3FE
526057-BX-1	LENNAR CORP		03/27/2018	MORGAN STANLEY		782,474	770,000	770,000	770,000						770,000		12,474	12,474	18,084	04/01/2021	3FE
526057-BY-9	LENNAR CORPORATION		03/27/2018	BANK OF AMERICA/MERRILL LYNCH		561,279	570,000	570,000	570,000						570,000		(8,721)	(8,721)	16,589	01/15/2022	3FE
526057-CB-8	LENNAR CORPORATION		02/22/2018	Various		5,029,000	4,850,000	4,850,000	4,850,000						4,850,000		179,000	179,000	26,284	11/29/2027	3FE
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		03/29/2018	WELLS FARGO		777,816	780,000	797,550	783,159	8,654	(1,327)		7,327		790,486		(12,670)	(12,670)	26,412	12/01/2022	4FE
527298-BH-5	LEVEL 3 FINANCING INC		02/22/2018	GOLDMAN, SACHS & CO.		74,333	75,000	74,813	74,815		3		3		74,818		(486)	(486)	1,960	05/01/2025	3FE
527298-BM-4	LEVEL 3 FINANCING INC		02/22/2018	GOLDMAN, SACHS & CO.		72,428	75,000	77,914	73,616	4,027	(56)		3,971		77,587		(5,160)	(5,160)	1,433	03/15/2026	3FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,497	2,397	100	3		103		2,500					04/09/2021	4FE
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		03/29/2018	SCHEDULED REDEMPTION		39,063	39,063	38,609	38,574	36	452		488		39,063				800	02/18/2022	4
53219L-AQ-2	LIFEPOINT HEALTH INC		02/22/2018	GOLDMAN, SACHS & CO.		121,300	125,000	125,132	122,500	2,619	(4)		2,615		125,115		(3,815)	(3,815)	2,146	05/01/2024	3FE
53226G-AE-1	LIGHTSTONE HOLDCO LLC REFI TLB		02/07/2018	Various		3,738,015	3,732,979	3,738,129	3,724,641	13,548	(171)		13,376		3,738,017		(2)	(2)	4,714	01/30/2024	3FE
53226G-AF-8	LIGHTSTONE HOLDCO LLC REFI TLC		02/07/2018	EXCHANGE		232,348	232,021	232,349	231,513	840	(5)		835		232,348				274	01/30/2024	3FE
532716-AR-8	LIMITED BRANDS INC		02/02/2018	CALLED @ 107.991		4,319,640	4,000,000	4,353,531	4,073,744		(4,206)		(4,206)		4,069,538		(69,538)	(69,538)	364,029	06/15/2019	3FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		03/19/2018	STIFEL CAPITAL MARKETS		3,376,430	3,343,000	3,343,000							3,343,000		33,430	33,430	261	03/15/2026	4Z
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3		03/29/2018	SCHEDULED REDEMPTION		11,849	11,849	11,889	11,890		(40)		(40)		11,849					10/31/2023	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2018	SCHEDULED REDEMPTION		59,583	59,849	50,135	46,202		13,381		13,381		59,583				763	01/25/2036	1FM
50212Y-AB-0	LPL HOLDINGS INC		02/27/2018	RBC DOMINION SECURITIES		758,438	750,000	755,625	754,972		(137)		(137)		754,835		3,603	3,603	19,885	09/15/2025	4FE
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL		03/29/2018	SCHEDULED REDEMPTION		24,813	24,813	24,774	24,626	147	39		186		24,813				415	07/01/2021	5
C5400E-AD-3	MACDONALD DETTWILER (MAXAR) TLB	A	03/29/2018	Various		1,021,450	1,017,500	1,009,890	1,009,876		171		171		1,010,048		11,403	11,403	5,080	07/05/2024	3FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		01/29/2018	SMBC Nikko Securities America, Inc		3,248,704	3,225,000	3,203,747	3,203,835		30		30		3,203,864		44,839	44,839	44,398	10/03/2047	2FE
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE		02/27/2018	JEFFERIES & COMPANY, INC.		1,466,905	1,639,000	1,524,270			2,962		2,962		1,527,232		(60,327)	(60,327)	54,975	08/01/2022	4FE
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		02/22/2018	GOLDMAN, SACHS & CO.		95,870	100,000	96,500	96,000	677	207		883		96,883		(1,013)	(1,013)	1,774	04/15/2020	4FE
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE		02/27/2018	CREDIT SUISSE		1,062,720	1,312,000	1,108,640			2,847		2,847		1,111,487		(48,767)	(48,767)	27,260	04/15/2025	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		03/29/2018	SCHEDULED REDEMPTION		112,358	112,358	112,063	112,062		296		296		112,358				1,278	09/24/2024	3FE
57063R-AC-8	MARKETO INC TERM LOAN B		03/13/2018	Various		1,397,886	1,400,000	1,393,000			42		42		1,393,042		4,844	4,844		01/31/2025	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
571748-AT-9	MARSH & MCLENNAN COMPANIES INC		03/23/2018	THE ALLSTATE CORPORATION		11,999,676	12,000,000	11,993,640	11,998,953		300		300		11,999,253		423	423	134,300	10/15/2018	1FE
573284-AU-0	MARTIN MARIETTA MATERIALS INC		01/04/2018	WELLS FARGO		3,989,858	4,050,000	4,037,081	4,037,087		4		4		4,037,091		(47,234)	(47,234)	8,606	12/15/2047	2FE
57629W-BS-8	MASSMUTUAL GLOBAL FUNDIN ABS		02/12/2018	THE ALLSTATE CORPORATION		14,809,250	14,800,000	14,772,768	14,796,658		645		645		14,797,303		11,947	11,947	164,033	08/02/2018	1FE
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II ABS		03/23/2018	THE ALLSTATE CORPORATION		49,882,550	50,000,000	49,946,000	49,985,658		2,532		2,532		49,988,190		(105,640)	(105,640)	535,278	04/09/2019	1FE
577081-AX-0	MATTEL INC		03/15/2018	MATURED		7,750,000	7,750,000	7,748,140	7,720,938	28,983	79		29,063		7,750,000				65,875	03/15/2018	3FE
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION		01/10/2018	CANTOR FITZGERALD		2,396,213	2,355,000	2,355,000	2,355,000						2,355,000		41,213	41,213	12,364	12/01/2025	4FE
58772P-AD-0	MBART_15-1 ABS		03/15/2018	SCHEDULED REDEMPTION		323,745	323,745	323,705	323,738		7		7		323,745				964	12/16/2019	1FE
552662-AU-2	MCC IOWA LLC TL-M		03/29/2018	SCHEDULED REDEMPTION		19,779	19,779	19,737	19,735		44		44		19,779				12	01/24/2025	3FE
58013M-EE-0	MCDONALD'S CORP		02/05/2018	TD SECURITIES		11,027,060	11,000,000	12,210,210	11,032,008		(19,205)		(19,205)		11,012,803		14,257	14,257	255,017	03/01/2018	2FE
58013M-EW-0	MCDONALDS CORPORATION		01/23/2018	BANK OF NEW YORK		12,756,503	12,750,000	12,743,753	12,748,011		141		141		12,748,152		8,350	8,350	35,700	12/07/2018	2FE
58063V-AH-6	MCGRAW-HILL EDUCATION 1ST LN TL		03/29/2018	Various		1,997,192	2,007,427	2,017,409	2,000,742	16,840	(318)		16,522		2,017,264		(20,072)	(20,072)	14,932	05/04/2022	4FE
582839-AJ-5	MEAD JOHNSON NUTRITION CO		01/25/2018	SANTANDER INVESTMENT SECURITIES INC		4,176,337	4,142,000	4,165,361	4,155,738		(358)		(358)		4,155,380		20,957	20,957	25,542	11/15/2020	1FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		8,500	8,500	8,570	8,507	65	(72)		(7)		8,500				34	10/31/2024	4FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	03/29/2018	SCHEDULED REDEMPTION		6,972	6,972	6,800	6,800		172		172		6,972				123	08/13/2021	5FE
58446V-AL-5	MEDIACOM BROADBAND LLC		03/28/2018	STIFEL CAPITAL MARKETS		1,783,875	1,775,000	1,817,063	1,793,923	13,897	(10,639)		3,258		1,797,181		(13,306)	(13,306)	45,287	04/15/2021	4FE
58455M-AC-3	MEDICAL DEPOT HOLDINGS TL		03/29/2018	Various		941,090	1,006,090	928,298	923,922	4,491	718		5,209		929,132		11,958	11,958	3,094	01/03/2023	5FE
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		03/23/2018	THE ALLSTATE CORPORATION		12,877,943	13,000,000	12,990,380	12,993,991		1,091		1,091		12,995,082		(117,139)	(117,139)	107,431	03/28/2019	1FE
58933Y-AP-0	MERCK & CO INC		02/06/2018	MIZUHO SECURITIES USA INC.		13,896,349	13,804,000	13,804,000	13,804,000						13,804,000		92,349	92,349	61,594	02/10/2020	1FE
589433-AA-9	MEREDITH CORPORATION		02/14/2018	RBC DOMINION SECURITIES		3,321,000	3,280,000	3,280,000							3,280,000		41,000	41,000	10,022	02/01/2026	4FE
59001A-AT-9	MERITAGE HOMES CORP		02/26/2018	CALLED @ 100.000		2,065,000	2,065,000	2,065,000	2,065,000						2,065,000				45,172	03/01/2018	3FE
59001A-AY-8	MERITAGE HOMES CORP		02/20/2018	WELLS FARGO		4,803,285	4,509,000	4,626,729	4,605,208		(1,502)		(1,502)		4,603,706		199,579	199,579	60,592	06/01/2025	3FE
59001K-AD-2	MERITOR INC		03/26/2018	BANK OF AMERICA/MERRILL LYNCH		2,624,875	2,530,000	2,618,245	2,602,965		(3,872)		(3,872)		2,599,093		25,782	25,782	97,950	02/15/2024	4FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		02/23/2018	DISTRIBUTION		17											17	17		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		02/22/2018	DISTRIBUTION		52											52	52		05/22/2027	1AM
59217G-AG-4	MET LIFE GLOB FUNDING I		02/12/2018	THE ALLSTATE CORPORATION		10,064,420	10,000,000	9,987,800	9,999,114		223		223		9,999,337		65,083	65,083	58,806	06/14/2018	1FE
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2018	MIZUHO SECURITIES USA INC.		8,514,705	8,500,000	8,500,000	8,500,000						8,500,000		14,705	14,705	9,940	09/14/2018	1FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		03/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,743	3,743		7		7		3,750				12	04/25/2023	3FE
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		02/22/2018	GOLDMAN, SACHS & CO.		47,885	50,000	50,121	49,750	363	(2)		361		50,111		(2,226)	(2,226)	1,094	09/01/2026	4FE
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		02/16/2018	OPPENHEIMER & CO., INC.		1,242,000	1,200,000	1,273,017	1,265,850		(1,250)		(1,250)		1,264,600		(22,600)	(22,600)	20,625	05/01/2024	4FE
55303X-AD-7	MGM GROWTH PROPERTIES OPERATING PA		02/07/2018	EXCHANGE		5,110,000	5,110,000	5,110,000	5,007,800	102,200			102,200		5,110,000				86,870	01/15/2028	4FE
552953-BY-6	MGM RESORTS INTERNATIONAL		03/29/2018	MORGAN STANLEY		945,625	890,000	936,725	914,320		(2,094)		(2,094)		912,227		33,398	33,398	334	10/01/2020	3FE
552953-CC-3	MGM RESORTS INTERNATIONAL		03/29/2018	Various		977,571	932,000	969,280	961,327		(1,220)		(1,220)		960,107		17,464	17,464	30,348	03/15/2023	3FE
552953-BW-0	MGM RESORTS INTL		02/22/2018	MORGAN STANLEY		1,363,375	1,300,000	1,485,250	1,378,000	2,442	(11,199)		(8,757)		1,369,243		(5,868)	(5,868)	63,849	02/01/2019	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		6,475	6,475	6,443	6,442		33		33		6,475					09/13/2024	4FE
61913P-AZ-5	MHL_05-4 RMBS		03/25/2018	SCHEDULED REDEMPTION		206,880	206,880	131,881	141,526		65,354		65,354		206,880				994	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		03/26/2018	SCHEDULED REDEMPTION		97,295	142,730	20,186	6,002		91,293		91,293		97,295				542	04/25/2036	1FM
594088-AM-8	MICHAELS STORES INC 2016 TLB1		01/31/2018	SCHEDULED REDEMPTION		5,855	5,855	5,849	5,847	1	6		8		5,855				23	01/30/2023	3FE
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		03/23/2018	BARCLAYS		2,461,063	2,330,000	2,330,000	2,330,000						2,330,000		131,063	131,063	98,782	08/15/2023	4FE
59870U-AG-1	MILACRON LLC TLB		02/28/2018	SCHEDULED REDEMPTION		26,399	26,399	26,312	26,311		88		88		26,399				89	09/28/2023	4FE
605417-CB-8	MISSISSIPPI POWER COMPANY		03/23/2018	Various		8,409,954	8,400,000	8,376,564							8,376,564		33,390	33,390		03/30/2028	2FE
60662W-AM-4	MITCHELL INTERNATIONAL TERM LOAN B		01/18/2018	Various		924,556	925,373	920,781	920,785		25		25		920,811		3,746	3,746	13,978	11/20/2024	4FE
60672B-AD-8	MITEL US HOLDINGS INC TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500					09/21/2023	4FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		41,361	48,677	36,279	34,809		6,552		6,552		41,361				346	09/25/2035	1FM
60855R-AG-5	MOLINA HEALTHCARE INC		02/22/2018	GOLDMAN, SACHS & CO.		126,250	125,000	125,847	125,692		(19)		(19)		125,673		577	577	1,885	11/15/2022	4FE
60855R-AH-3	MOLINA HEALTHCARE INC		03/28/2018	BARCLAYS		1,230,900	1,320,000	1,320,000	1,316,700	3,300			3,300		1,320,000		(89,100)	(89,100)	19,126	06/15/2025	4FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		03/29/2018	SCHEDULED REDEMPTION		11,269	11,269	11,287	11,244	43	(18)		25		11,269				139	03/27/2020	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
617446-7V-5	MORGAN STANLEY		02/05/2018	MIZUHO SECURITIES USA INC.		15,036,645	15,000,000	15,022,500	15,001,499		(480)		(480)		15,001,018		35,627	35,627	117,871	04/25/2018	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		02/01/2018	SCHEDULED REDEMPTION		120,997	120,997	78,691	79,437		41,561		41,561		120,997				471	05/25/2052	1FM
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		02/27/2018	Various		2,045,896	1,988,000	1,988,000							1,988,000		57,896	57,896	7,092	01/15/2026	4FE
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		03/29/2018	SCHEDULED REDEMPTION		169,308	169,308	169,223	168,901	322	85		408		169,308				1,980	06/07/2023	4FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		03/28/2018	Various		1,919,500	1,965,000	1,965,000	1,965,000						1,965,000		(45,500)	(45,500)	51,502	10/15/2027	3FE
61946E-AA-6	MSAIC_17-1 ABS		03/20/2018	SCHEDULED REDEMPTION		188,196	188,196	188,142	188,138		58		58		188,196				1,853	06/20/2042	1FE
61946G-AA-1	MSAIC_17-2 ABS		03/20/2018	SCHEDULED REDEMPTION		69,789	69,789	69,780	69,780		9		9		69,789				611	09/20/2042	1FE
61748H-EF-4	MSM_04-8AR RMBS		03/01/2018	SCHEDULED REDEMPTION		96,735	96,735	67,473	67,967		28,768		28,768		96,735				715	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		03/25/2018	SCHEDULED REDEMPTION		4,437	4,437	906	1,117		3,320		3,320		4,437				9	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		02/26/2018	SCHEDULED REDEMPTION		101,503	101,503	66,173	95,014		6,489		6,489		101,503				153	02/25/2047	1FM
62538L-AJ-3	MULTI-COLOR CORPORATION TL-B		03/29/2018	SCHEDULED REDEMPTION		3,250	3,250	3,273	3,270	4	(24)		(20)		3,250				10	09/20/2024	3FE
626717-AF-9	MURPHY OIL CORP		03/26/2018	BANK OF AMERICA/MERRILL LYNCH		1,455,000	1,500,000	1,323,750	1,361,005		5,851		5,851		1,366,856		88,144	88,144	21,694	12/01/2022	3FE
626717-AH-5	MURPHY OIL CORPORATION		03/26/2018	Various		188,150	180,000	180,000	180,000						180,000		8,150	8,150	7,360	08/15/2024	3FE
626738-AC-2	MURPHY OIL USA INC		02/14/2018	CREDIT SUISSE		1,373,768	1,337,000	1,410,535	1,393,823	6,067	(4,522)		1,545		1,395,368		(21,600)	(21,600)	40,333	08/15/2023	3FE
626738-AD-0	MURPHY OIL USA INC		01/05/2018	JPMORGAN CHASE & CO.		3,455,125	3,275,000	3,357,150	3,352,498		(195)		(195)		3,352,303		102,822	102,822	34,797	05/01/2027	3FE
62957H-AD-7	NABORS INDUSTRIES INC		03/21/2018	BARCLAYS		1,634,000	1,720,000	1,720,000							1,720,000		(86,000)	(86,000)	16,483	02/01/2025	3FE
637432-KT-1	NATIONAL RURAL UTIL COOP ABS		02/01/2018	MATURED		3,000,000	3,000,000	2,783,027	2,997,467		2,533		2,533		3,000,000				81,750	02/01/2018	1FE
63938C-AA-6	NAVIENT CORP		02/22/2018	GOLDMAN, SACHS & CO.		50,235	50,000	49,683	49,838		8		8		49,846		389	389	833	10/26/2020	3FE
63938C-AB-4	NAVIENT CORP		03/29/2018	BANK OF AMERICA/MERRILL LYNCH		1,019,200	1,040,000	1,047,800			(169)		(169)		1,047,631		(28,431)	(28,431)	26,816	10/25/2024	3FE
63938C-AC-2	NAVIENT CORP		03/26/2018	Various		4,102,383	4,010,000	3,985,098	3,995,487		980		980		3,996,467		105,915	105,915	119,475	03/25/2021	3FE
78442F-ET-1	NAVIENT CORP		02/22/2018	GOLDMAN, SACHS & CO.		100,750	100,000	93,875	94,680		104		104		94,784		5,966	5,966	2,569	03/25/2024	3FE
63939U-AE-7	NAVITAS MIDSTREAM MIDLAND TLB		03/29/2018	SCHEDULED REDEMPTION		1,500	1,500	1,493	1,493		7		7		1,500					12/13/2024	4FE
63940D-AB-8	NAVSL 18-1A A2 ABS		01/30/2018	BANK OF AMERICA/MERRILL LYNCH		2,752,900	2,750,000	2,750,000							2,750,000		2,900	2,900		03/25/2067	1FE
63940G-AA-3	NAVSL_16-7 ABS		03/26/2018	SCHEDULED REDEMPTION		197,540	197,540	201,907			(4,367)		(4,367)		197,540				1,258	03/25/2066	1FE
63939R-AA-2	NAVSL_17-2 ABS		03/26/2018	SCHEDULED REDEMPTION		173,154	173,154	175,617			(2,462)		(2,462)		173,154				400	12/27/2066	1FE
63946C-AC-2	NBCUNIVERSAL ENTERPRISE		02/12/2018	THE ALLSTATE CORPORATION		3,998,660	4,000,000	4,005,400	4,000,320		(126)		(126)		4,000,194		(1,534)	(1,534)	21,606	04/15/2018	1FE
63946C-AG-3	NBCUNIVERSAL ENTERPRISE INC		02/07/2018	RBC DOMINION SECURITIES		37,365,265	37,100,000	37,100,000	37,100,000						37,100,000		265,265	265,265	248,685	04/01/2021	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2018	SCHEDULED REDEMPTION		87,529	87,529	62,119	40,825		46,704		46,704		87,529				526	10/25/2042	1FM
62886E-AH-1	NCR CORP		02/20/2018	WELLS FARGO		5,385,000	5,385,000	5,247,338	5,299,848		3,517		3,517		5,303,365		81,635	81,635	129,371	02/15/2021	4FE
62886E-AJ-7	NCR CORP		02/22/2018	GOLDMAN, SACHS & CO.		126,413	125,000	125,313	125,197		(11)		(11)		125,185		1,227	1,227	3,837	07/15/2022	4FE
62886E-AS-7	NCR CORP		03/13/2018	CANTOR FITZGERALD		1,690,000	1,625,000	1,722,125	1,696,271		(4,596)		(4,596)		1,691,675		(1,675)	(1,675)	25,898	12/15/2023	4FE
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2018	SCHEDULED REDEMPTION		6,395	6,395	4,103		4,844	1,552		6,395		6,395				70	10/01/2041	6*
64072T-AC-9	NEPTUNE FINCO CORP		03/22/2018	BANK OF AMERICA/MERRILL LYNCH		320,075	310,000	310,000	310,000						310,000		10,075	10,075	14,319	10/15/2025	3FE
64110L-AJ-5	NETFLIX INC		02/26/2018	Various		7,028,613	6,734,000	7,090,146	6,991,168		(8,161)		(8,161)		6,983,006		45,606	45,606	133,745	02/15/2022	4FE
64110L-AN-6	NETFLIX INC		03/22/2018	Various		1,041,600	1,085,000	1,084,029	1,060,588	23,455	13		23,469		1,084,056		(42,456)	(42,456)	17,000	11/15/2026	4FE
64110L-AP-1	NETFLIX INC		02/22/2018	Various		4,883,664	4,913,000	4,857,680	4,814,740	43,663	290		43,953		4,858,693		24,971	24,971	60,363	04/15/2028	4FE
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS		01/15/2018	CALLED @ 8.984		29,948	333,334	43,333	43,333		(13,385)		(13,385)		29,948					04/15/2026	6S
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS		01/15/2018	CALLED @ 46.127		2,306,370	5,000,000	1,200,000	698,252		1,608,118		1,608,118		2,306,370				2,559	04/15/2026	6S
644274-AF-9	NEW ENTERPRISE STONE & LIME CO INC		03/01/2018	GOLDMAN, SACHS & CO.		2,021,045	2,006,000	2,006,000							2,006,000		15,045	15,045		03/15/2026	1Z
645370-AB-3	NEW HOME COMPANY INC		01/26/2018	Various		1,647,899	1,565,000	1,617,730	1,613,615		(890)		(890)		1,612,725		35,174	35,174	35,969	04/01/2022	4FE
64952W-BQ-5	NEW YORK LIFE GLOBAL FUNDING		03/23/2018	THE ALLSTATE CORPORATION		9,957,880	10,000,000	9,988,500	9,997,620		538		538		9,998,158		(40,278)	(40,278)	152,250	01/02/2019	1FE
651229-AR-7	NEWELL RUBBERMAID INC		01/23/2018	Market Axess		9,003,240	9,000,000	8,999,730	8,999,927		6		6		8,999,933		3,307	3,307	53,750	10/15/2018	2FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		03/21/2018	OPPENHEIMER & CO., INC.		906,599	877,000	896,733			(217)		(217)		896,515		10,084	10,084	10,737	01/01/2026	3FE
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS		02/26/2018	DEUTSCHE BANK AG		3,701,063	3,685,000	3,685,000	3,685,000						3,685,000		16,063	16,063	53,065	09/15/2024	3FE
62912X-AE-4	NGPL PIPECO LLC		03/07/2018	JPMORGAN CHASE & CO.		2,462,250	2,450,000	2,450,000	2,450,000						2,450,000		12,250	12,250	64,908	08/15/2022	3FE
65340M-AN-3	NIACET CORP TL		03/29/2018	SCHEDULED REDEMPTION		18,750	18,750	18,582	18,582		168		168		18,750				290	02/01/2024	4
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	D	02/20/2018	JPMORGAN CHASE & CO.		1,940,840	1,936,000	1,936,000	1,936,000						1,936,000		4,840	4,840	54,047	02/01/2025	4FE
65409Q-BB-7	NIELSEN FINANCE LLC		03/23/2018	Various		918,788	915,000	949,313	941,306	3,484	(5,437)		(1,953)		939,354		(20,566)	(20,566)	20,049	04/15/2022	4FE
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		01/09/2018	SCHEDULED REDEMPTION		13,622	13,622	13,605	13,605		17		17		13,622				38	10/04/2023	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
654740-AD-1	NISSAN MOTOR ACCEPTANCE	C	02/05/2018	BARCLAYS		20,804,368	20,800,000	20,753,616	20,798,010		968		968		20,798,978		5,390	5,390	147,680	03/15/2018	1FE
655044-AN-5	NOBLE ENERGY INC		01/29/2018	U.S. BANCORP		4,714,735	4,300,000	4,284,649	4,284,735		19		19		4,284,754		429,981	429,981	98,148	08/15/2047	2FE
66977W-AQ-2	NOVA CHEMICALS CORP	A	03/28/2018	BANK OF AMERICA/MERRILL LYNCH		2,240,550	2,340,000	2,340,000	2,334,150	5,850			5,850		2,340,000		(99,450)	(99,450)	38,342	06/01/2024	3FE
66977W-AR-0	NOVA CHEMICALS CORP	A	03/28/2018	BANK OF AMERICA/MERRILL LYNCH		2,004,500	2,110,000	2,062,525			383		383		2,062,908		(58,408)	(58,408)	37,233	06/01/2027	3FE
670001-AC-0	NOVELIS CORP		02/22/2018	GOLDMAN, SACHS & CO.		102,500	100,000	103,625	102,000	1,362	(63)		1,300		103,300		(800)	(800)	1,648	09/30/2026	4FE
62937N-AW-7	NRG ENERGY INC TL		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,448	12,448		52		52		12,500				122	06/30/2023	3FE
629377-BW-1	NRG ENERGY INC		03/09/2018	Various		1,353,773	1,311,000	1,380,355	1,361,440	11,557	(8,370)		3,187		1,364,627		(10,855)	(10,855)	54,022	07/15/2022	4FE
629377-CD-2	NRG ENERGY INC		03/21/2018	Various		3,500,779	3,517,000	3,517,000	3,517,000						3,517,000		(16,221)	(16,221)	40,483	01/15/2028	4FE
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		03/29/2018	SCHEDULED REDEMPTION		45,743	45,743	44,969	44,828	158	757		915		45,743				749	10/03/2022	4
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		03/29/2018	SCHEDULED REDEMPTION		150,870	150,870	149,033	148,967	69	1,834		1,904		150,870				2,996	06/07/2022	5*GI
67020Y-AD-2	NUANCE COMMUNICATIONS		03/19/2018	Various		3,678,875	3,650,000	3,723,000	3,680,707		(9,759)		(9,759)		3,670,947		7,928	7,928	113,233	08/15/2020	3FE
67054L-AB-3	NUMERICABLE GROUP SA	D	03/22/2018	BANK OF AMERICA/MERRILL LYNCH		1,388,050	1,420,000	1,476,100	1,436,500	9,419	(2,194)		7,225		1,443,725		(55,675)	(55,675)	52,303	05/15/2022	4FE
67054L-AC-1	NUMERICABLE GROUP SA	D	03/26/2018	BARCLAYS		292,175	310,000	301,863	303,169		201		201		303,370		(11,195)	(11,195)	12,002	05/15/2024	4FE
F6628D-AL-8	NUMERICABLE US TLB-12	D	01/16/2018	SCHEDULED REDEMPTION		17,500	17,500	17,456	16,827	630	43		673		17,500				144	01/31/2026	4FE
62953Q-AA-7	NVA HOLDINGS INC		03/14/2018	BANK OF AMERICA/MERRILL LYNCH		1,766,490	1,749,000	1,749,000							1,749,000		17,490	17,490		04/01/2026	1Z
62947Q-AN-8	NXP BV/NXP FUNDING LLC	D	02/20/2018	Various		11,536,000	11,200,000	11,578,000	11,440,075		(9,772)		(9,772)		11,430,303		105,697	105,697	280,856	03/15/2023	3FE
67420R-AL-5	OASIS OUTSOURCING HOLDINGS TL		01/26/2018	EXCHANGE		735,349	738,750	735,348	735,303		45		45		735,348			1	1	06/29/2023	4FE
67420R-AP-6	OASIS OUTSOURCING HOLDINGS TLB-1		03/29/2018	Various		226,806	224,568	223,534			28		28		223,562		3,244	3,244	1,298	06/30/2023	4FE
680665-AJ-5	OLIN CORP		01/09/2018	CITIGROUP GLOBAL MARKETS		854,550	810,000	810,000	810,000						810,000		44,550	44,550	13,376	09/15/2027	3FE
68268D-AA-3	ONEMAIN FINANCIAL HOLDINGS INC		01/08/2018	CALLED @ 103.375		3,618,125	3,500,000	3,500,000	3,500,000						3,500,000				133,219	12/15/2019	4FE
68504L-AA-9	ONGLT_16-A ABS		03/08/2018	SCHEDULED REDEMPTION		228,020	228,020	227,995	227,991		30		30		228,020				1,314	03/08/2029	1FE
683715-AA-4	OPEN TEXT CORP	A	02/21/2018	BAIRD (ROBERT W.) & CO. INC.		3,123,750	3,000,000	3,142,335	3,080,390		(3,587)		(3,587)		3,076,803		46,947	46,947	102,188	01/15/2023	3FE
68389X-AQ-8	ORACLE CORP		02/28/2018	TD SECURITIES		13,994,960	14,000,000	13,951,280	13,990,290		1,571		1,571		13,991,860		3,100	3,100	209,660	01/15/2019	1FE
68389X-AX-3	ORACLE CORPORATION		03/23/2018	THE ALLSTATE CORPORATION		24,912,875	25,000,000	24,972,000	24,990,192		1,239		1,239		24,991,431		(78,556)	(78,556)	257,813	10/08/2019	1FE
68557N-AC-7	ORBITAL ATK INC		02/21/2018	GMP SECURITIES FORMERLY MILLER TABAK ROB		7,341,250	7,000,000	7,174,710	7,130,097		(4,609)		(4,609)		7,125,489		215,761	215,761	151,861	10/01/2023	3FE
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL		03/29/2018	SCHEDULED REDEMPTION		16,945	16,944	16,857	16,847	10	88		97		16,945				231	06/30/2021	4FE
688225-AG-6	OSHKOSH CORP		02/16/2018	BANK OF AMERICA/MERRILL LYNCH		6,115,424	5,959,000	6,031,613	5,997,361		(2,320)		(2,320)		5,995,040		120,383	120,383	151,251	03/01/2022	3FE
688239-AE-2	OSHKOSH CORP		02/26/2018	BANK OF AMERICA/MERRILL LYNCH		4,162,500	4,000,000	4,107,491	4,076,560		(2,040)		(2,040)		4,074,520		87,980	87,980	105,410	03/01/2025	3FE
68835Q-AC-4	OSMOTICA HOLDINGS CORP LTD TL		03/29/2018	SCHEDULED REDEMPTION		69,250	69,250	68,916	68,904	1	345		346		69,250				301	02/03/2022	4Z
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		02/22/2018	GOLDMAN, SACHS & CO.		50,625	50,000	50,875	50,628		(20)		(20)		50,608		17	17	789	02/15/2024	4FE
690742-AH-4	OWENS CORNING		01/29/2018	Various		8,328,054	8,400,000	8,277,360			24		24		8,277,384		50,670	50,670	4,620	01/30/2048	1Z
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2018	SCHEDULED REDEMPTION		33,521	33,521	27,651	20,524		12,997		12,997		33,521				311	01/25/2042	1FM
69371R-L7-9	PACCAR FINANCIAL CORP		03/23/2018	THE ALLSTATE CORPORATION		5,519,014	5,500,000	5,500,000	5,500,000						5,500,000		19,014	19,014	35,825	12/06/2018	1FE
69371R-M8-6	PACCAR FINANCIAL CORP		02/23/2018	MIZUHO SECURITIES USA INC.		11,915,640	12,000,000	11,983,200	11,993,462		875		875		11,994,337		(78,697)	(78,697)	100,100	02/25/2019	1FE
694308-HT-7	PACIFIC GAS AND ELECTRIC CO		02/28/2018	WELLS FARGO		18,967,909	19,000,000	19,000,000	19,000,000						19,000,000		(32,091)	(32,091)	84,333	11/28/2018	1FE
BA5QQM-29-9	PACKERS HOLDINGS LLC TERM LOAN		01/10/2018	Various		300,781	300,000	300,000	300,000						300,000		781	781	1,303	11/18/2024	4FE
69946E-AT-8	PAREXEL INTERNATIONAL CORPORATIO		03/29/2018	SCHEDULED REDEMPTION		6,875	6,875	6,849	6,849		26		26		6,875				24	08/11/2024	4FE
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		03/29/2018	SCHEDULED REDEMPTION		50,604	50,604	50,235	50,225		379		379		50,604				44	12/31/2020	4
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	03/27/2018	Various		5,286,005	5,372,000	5,348,238			753		753		5,348,990		(62,985)	(62,985)	170,623	08/15/2022	3FE
70014L-AC-4	PARK AEROSPACE HOLDINGS LTD	D	03/27/2018	BANK OF AMERICA/MERRILL LYNCH		1,242,923	1,318,000	1,271,870			1,399		1,399		1,273,269		(30,346)	(30,346)	30,055	03/15/2023	1Z
70137T-AL-9	PARKLAND FUEL CORP	A	03/19/2018	Various		3,964,888	3,955,000	3,955,000							3,955,000		9,888	9,888		04/01/2026	1Z
701885-AD-7	PARSLEY ENERGY LLC		02/22/2018	Various		1,954,899	1,987,000	1,987,000	1,987,000						1,987,000		(32,101)	(32,101)	65,564	01/15/2025	4FE
701885-AF-2	PARSLEY ENERGY LLC		02/15/2018	Various		4,539,153	4,655,000	4,655,000	4,655,000						4,655,000		(115,848)	(115,848)	124,132	08/15/2025	4FE
70215E-AM-5	PARTY CITY HLDGS 2016 REPLACE TL		02/16/2018	EXCHANGE		1,811,343	1,816,947	1,811,206	1,811,199		141		141		1,811,340		3	3	10,216	08/19/2022	4FE
70215E-AN-3	PARTY CITY HOLDINGS TL		03/29/2018	SCHEDULED REDEMPTION		4,600	4,600	4,586			14		14		4,600				23	08/19/2022	4FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
703481-AA-9	PATTERSON-UTI ENERGY INC.		01/19/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		6,336,750	6,375,000	6,370,219			4		4		6,370,223		(33,473)	(33,473)	2,798	02/01/2028	2Z
69318F-AG-3	PBF HOLDING COMPANY LLC		03/27/2018	Various		897,578	860,000	901,230	898,000	2,876	(1,568)		1,307		899,307		(1,729)	(1,729)	17,348	06/15/2025	3FE
70476X-AF-2	PEARL INTERMEDIATE PARENT 2ND LIEN		03/29/2018	Various		500,707	500,000	497,500			22		22		497,522		3,185	3,185		01/30/2026	5FE
70476X-AD-7	PEARL INTERMEDIATE PARENT DDTL		03/28/2018	Various		(98)	1	1							1		(99)	(99)		01/31/2025	4FE
70476X-AC-9	PEARL INTERMEDIATE PARENT TL		03/28/2018	Various		921,747	927,273	924,955			22		22		924,976		(3,230)	(3,230)		01/31/2025	4FE
70757D-AU-3	PENN NATIONAL GAMING TLB		03/29/2018	SCHEDULED REDEMPTION		41,250	41,250	40,974	41,067		1,362		1,362		41,250				4	01/19/2024	3FE
709599-AL-8	PENSKE TRUCK LEASING CO LP		02/28/2018	WELLS FARGO		16,026,720	16,000,000	15,965,280	15,996,313		1,144		1,144		15,997,458		29,262	29,262	287,500	07/17/2018	2FE
713448-DE-5	PEPSICO INC		02/12/2018	THE ALLSTATE CORPORATION		9,942,660	10,000,000	9,997,100	9,998,879		111		111		9,998,990		(56,330)	(56,330)	70,833	02/22/2019	1FE
713448-DJ-4	PEPSICO INC		03/23/2018	THE ALLSTATE CORPORATION		11,783,760	12,000,000	11,998,200	11,998,934		136		136		11,999,071		(215,311)	(215,311)	76,050	10/04/2019	1FE
713448-DK-1	PEPSICO INC		01/02/2018	MIZUHO SECURITIES USA INC.		18,771,808	18,700,000	18,700,000	18,700,000						18,700,000		71,808	71,808	76,728	10/04/2019	1FE
713448-DR-6	PEPSICO INC		02/12/2018	THE ALLSTATE CORPORATION		4,966,165	5,000,000	4,996,250	4,997,482		213		213		4,997,695		(31,530)	(31,530)	21,528	05/02/2019	1FE
713448-DS-4	PEPSICO INC		02/27/2018	GOLDMAN, SACHS & CO.		14,994,000	15,000,000	15,000,000	15,000,000						15,000,000		(6,000)	(6,000)	74,930	05/02/2019	1FE
713448-DU-9	PEPSICO INC		03/15/2018	WELLS FARGO		10,068,600	10,000,000	10,000,000	10,000,000						10,000,000		68,600	68,600	69,625	05/02/2022	1FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		03/29/2018	SCHEDULED REDEMPTION		243,532	243,532	241,888			243,532		243,532		243,532				3,923	12/16/2021	4
71579U-AF-2	PETCO ANIMAL SUPPLIES NEW TLB1		03/26/2018	Various		710,936	947,500	932,516	712,700	219,858	440		220,299		932,999		(222,063)	(222,063)	11,723	01/26/2023	4FE
71656L-BP-5	PETROLEOS MEXICANOS	D	03/29/2018	EXCHANGE		1,692,660	1,700,000	1,690,582	1,692,258		402		402		1,692,660				49,749	03/13/2022	2FE
717081-DL-4	PFIZER INC		02/12/2018	THE ALLSTATE CORPORATION		23,342,135	23,375,000	23,330,821	23,362,408		1,033		1,033		23,363,441		(21,306)	(21,306)	118,628	05/15/2019	1FE
717081-DU-4	PFIZER INC		03/23/2018	THE ALLSTATE CORPORATION		9,780,443	9,902,000	9,979,552	9,940,073		(6,060)		(6,060)		9,934,013		(153,570)	(153,570)	43,871	06/03/2019	1FE
69336Q-AC-6	PHMMC_07-4 RMBS		03/01/2018	SCHEDULED REDEMPTION		24,300	24,300	23,689	24,067		234		234		24,300				351	08/15/2037	1FM
718172-BR-9	PHILIP MORRIS INTERNATIONAL INC		02/26/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		9,885,000	10,000,000	9,964,300	9,986,131		1,858		1,858		9,987,989		(102,989)	(102,989)	69,514	02/25/2019	1FE
718172-BY-4	PHILIP MORRIS INTERNATIONAL INC		02/13/2018	MIZUHO SECURITIES USA INC.		12,811,073	12,750,000	12,750,000	12,750,000						12,750,000		61,073	61,073	56,673	02/21/2020	1FE
72108P-AL-8	PIKE CORP TERM LOAN		03/23/2018	SCHEDULED REDEMPTION		497,503	497,503	495,291	495,245		2,258		2,258		497,503				1,637	09/20/2024	4FE
72147K-AC-2	PILGRIMS PRIDE CORP		03/29/2018	Various		8,102,518	8,266,000	8,398,385	8,379,931		(4,030)		(4,030)		8,375,900		(273,383)	(273,383)	243,483	03/15/2025	4FE
72147K-AE-8	PILGRIMS PRIDE CORP		03/21/2018	WELLS FARGO		3,009,900	3,160,000	3,160,000	3,160,000						3,160,000		(150,100)	(150,100)	89,731	09/30/2027	4FE
72348Y-AA-3	PINNACLE ENTERTAINMENT INC		02/23/2018	WELLS FARGO		2,110,000	2,000,000	1,995,678	1,995,869		85		85		1,995,954		114,046	114,046	36,250	05/01/2024	4FE
72761J-AC-0	PLASTIPAK HOLDINGS INC TL B		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				28	10/10/2024	3FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		02/22/2018	GOLDMAN, SACHS & CO.		50,790	50,000	52,563	51,200		(84)		(84)		51,117		(327)	(327)	1,851	02/01/2022	5FE
72766Q-AD-7	PLATFORM SPECIALTY PRODUCTS CORP		02/27/2018	Various		4,229,195	4,255,000	4,221,471	4,221,810		459		459		4,222,269		6,926	6,926	60,221	12/01/2025	5FE
69353R-EN-4	PNC BANK NA		02/12/2018	MIZUHO SECURITIES USA INC.		9,008,100	9,000,000	9,000,000	9,000,000						9,000,000		8,100	8,100	35,637	06/01/2018	1FE
69353R-ET-1	PNC BANK NA		01/17/2018	BANK OF AMERICA/MERRILL LYNCH		7,482,750	7,500,000	7,498,875	7,499,678		19		19		7,499,697		(16,947)	(16,947)	27,750	11/05/2018	1FE
69353R-FK-9	PNC BANK NA		02/14/2018	MIZUHO SECURITIES USA INC.		4,256,205	4,250,000	4,250,000							4,250,000		6,205	6,205	5,887	01/22/2021	1FE
69353R-EX-2	PNC BANK NATIONAL ASSOCIATION		01/17/2018	BANK OF AMERICA/MERRILL LYNCH		4,927,150	5,000,000	4,993,000	4,996,280		116		116		4,996,396		(69,246)	(69,246)	34,236	07/29/2019	1FE
00190N-AH-2	PODS INC TERM LOAN B		03/29/2018	Various		2,511,582	2,498,750	2,492,560	2,492,545		17		17		2,492,562		19,020	19,020	5,680	11/21/2024	4FE
73179Y-AG-2	POLYONE CORP TLB3		03/29/2018	SCHEDULED REDEMPTION		23,763	23,763	23,777	23,777		(15)		(15)		23,763					11/11/2022	3FE
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		01/03/2018	Various		990,833	988,765	987,321	987,324		(6)		(6)		987,319		3,515	3,515	851	08/02/2021	4FE
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		03/29/2018	Various		7,500	7,500	7,526	7,518	36	(54)		(18)		7,500				35	05/24/2024	3FE
73931H-AE-3	POWER STOP LLC INCR TL		03/29/2018	SCHEDULED REDEMPTION		2,847	2,847	2,814	2,801	13	33		45		2,847				46	05/29/2023	4Z
73934@-AA-4	POWER STOP LLC TERM LOAN		03/29/2018	Various		(69,657)	(69,657)	(69,282)	25,753	156	(5,566)		(5,411)		(69,657)				548	05/29/2023	4Z
BASOS0-3K-9	POWER STOP LLC THIRD AMENDMENT TL		03/29/2018	SCHEDULED REDEMPTION		21,416	21,416	21,202	21,202	1	213		214		21,416				236	05/29/2023	4Z
74039F-30-4	PPTT 2006-A GS CLASS B ABS		02/14/2018	DISTRIBUTION		4											4	4		08/14/2026	1AM
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		02/20/2018	DISTRIBUTION		5											5	5		11/15/2026	1AM
69353F-AV-6	PQ CORP SECOND AMEND TL B-1		02/08/2018	EXCHANGE		7,212,323	7,190,728	7,212,431	7,212,772		(437)		(437)		7,212,335		(12)	(12)	8,025	11/04/2022	4FE
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		03/29/2018	SCHEDULED REDEMPTION		17,977	17,977	18,031			(54)		(54)		17,977					02/08/2025	4FE
740212-AL-9	PRECISION DRILLING CORPORATION	A	01/18/2018	RBC DOMINION SECURITIES		1,708,788	1,655,000	1,655,000	1,655,000						1,655,000		53,788	53,788	19,653	01/15/2026	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74112B-AK-1	PRESTIGE BRANDS INC		03/19/2018	MORGAN STANLEY		1,771,875	1,750,000	1,767,500							1,767,500		4,375	4,375	6,198	03/01/2024	1Z
74153W-BZ-1	PRICOA GLOBAL FUNDING 1		02/12/2018	THE ALLSTATE CORPORATION		9,987,050	10,000,000	9,992,300	9,999,344		182		182		9,999,526		(12,476)	(12,476)	32,444	05/29/2018	1FE
74153W-CK-3	PRICOA GLOBAL FUNDING I		03/23/2018	THE ALLSTATE CORPORATION		11,775,792	12,000,000	11,998,920	11,999,382		82		82		11,999,464		(223,672)	(223,672)	91,833	09/13/2019	1FE
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1		03/29/2018	SCHEDULED REDEMPTION		13,675	13,675	13,596	13,594		82		82		13,675				48	05/02/2022	3FE
74256L-AG-4	PRINCIPAL LIFE GLOBAL FUNDING II		03/23/2018	THE ALLSTATE CORPORATION		16,953,420	17,000,000	16,962,090	16,993,781		1,783		1,783		16,995,564		(42,144)	(42,144)	167,875	10/15/2018	1FE
69345T-AB-1	PRO MACH GROUP INC TERM LOAN B		03/23/2018	MORGAN STANLEY		802,000	800,000	798,000			5		5		798,005		3,995	3,995		03/07/2025	4Z
742718-EH-8	PROCTER & GAMBLE CO		03/01/2018	CITIGROUP GLOBAL MARKETS		15,057,030	15,000,000	15,000,000	15,000,000						15,000,000		57,030	57,030	90,372	11/01/2019	1FE
742718-EQ-8	PROCTER & GAMBLE COMPANY		03/14/2018	MIZUHO SECURITIES USA INC.		27,154,062	28,200,000	28,142,190	28,155,176		2,335		2,335		28,157,512		(1,003,450)	(1,003,450)	176,224	11/03/2021	1FE
742718-FB-0	PROCTER & GAMBLE COMPANY		03/13/2018	CITIGROUP GLOBAL MARKETS		9,337,600	10,000,000	9,851,800	9,852,304		574		574		9,852,878		(515,278)	(515,278)	136,111	10/25/2047	1FE
74338U-AC-5	PROJECT LEOPARD HOLDINGS TL		01/09/2018	Various		375,236	374,063	373,187	373,188		3		3		373,191		2,045	2,045	822	07/07/2023	4FE
745867-AX-9	PULTE GROUP INC		02/22/2018	GOLDMAN, SACHS & CO.		49,625	50,000	50,000	50,000						50,000		(375)	(375)	1,535	01/15/2027	3FE
745867-AW-1	PULTEGROUP INC		01/17/2018	BANK OF AMERICA/MERRILL LYNCH		4,667,173	4,285,000	4,462,781	4,441,392		(709)		(709)		4,440,682		226,490	226,490	88,854	03/01/2026	3FE
74736K-AD-3	QORVO INC		02/22/2018	GOLDMAN, SACHS & CO.		109,000	100,000	104,851	104,136		(90)		(90)		104,046		4,954	4,954	1,653	12/01/2025	3FE
747525-AH-6	QUALCOMM INC		01/29/2018	BAIRD (ROBERT W.) & CO. INC.		13,005,200	13,000,000	13,000,000	13,000,000						13,000,000		5,200	5,200	44,347	05/18/2018	1FE
74819R-AP-1	QUEBECOR MEDIA INC	A	02/22/2018	GOLDMAN, SACHS & CO.		52,125	50,000	50,000	50,000						50,000		2,125	2,125	567	01/15/2023	4FE
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		03/29/2018	SCHEDULED REDEMPTION		4,133	4,133	4,124	4,124		9		9		4,133				38	03/07/2024	3FE
44969C-BH-2	QUINTILES IMS INC TLB2		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				92	01/13/2025	3FE
748767-AF-7	QUINTILES TRANSNATIONAL CORP		02/20/2018	BANK OF AMERICA/MERRILL LYNCH		25,563,769	25,155,000	25,402,675	25,307,973		(5,977)		(5,977)		25,301,996		261,773	261,773	330,421	05/15/2023	3FE
75008Q-AL-0	RACKSPACE HOSTING INC TL B		03/29/2018	SCHEDULED REDEMPTION		15,000	15,000	15,000	14,983	17			17		15,000				101	11/03/2023	3FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		03/29/2018	Various		1,984,224	2,007,557	1,987,481			(3,776)		(3,776)		1,985,705		(1,481)	(1,481)	8,381	02/01/2024	4FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2018	SCHEDULED REDEMPTION		131,845	228,355	147,350	97,120		34,725		34,725		131,845				3,497	03/25/2040	1FM
761118-WQ-7	RALI_06-Q03 RMBS		03/26/2018	SCHEDULED REDEMPTION		88,622	88,622	32,797	27,333		61,288		61,288		88,622				325	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		03/01/2018	SCHEDULED REDEMPTION		478,921	478,921	467,760	471,930		6,991		6,991		478,921				3,936	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		03/01/2018	SCHEDULED REDEMPTION		29,013	29,013	19,632	19,632		9,381		9,381		29,013				322	05/25/2036	4FM
75281A-AS-8	RANGE RESOURCES CORP		03/22/2018	CITIGROUP GLOBAL MARKETS		54,900	60,000	60,279	57,900	2,335	(6)		2,329		60,229		(5,329)	(5,329)	1,064	05/15/2025	3FE
75281A-AU-3	RANGE RESOURCES CORPORATION		02/13/2018	JPMORGAN CHASE & CO.		1,481,288	1,463,000	1,468,932	1,468,683		(137)		(137)		1,468,546		12,741	12,741	53,481	07/01/2022	3FE
75281A-BA-6	RANGE RESOURCES CORPORATION		01/30/2018	JPMORGAN CHASE & CO.		2,311,500	2,300,000	2,176,055	2,180,488		1,622		1,622		2,182,111		129,389	129,389	43,444	03/15/2023	3FE
76110W-MB-9	RASC 2001-KS3, AI5 RMBS		03/01/2018	SCHEDULED REDEMPTION		49,592	49,592	49,778	49,629	41	(78)		(37)		49,592				740	03/25/2042	3FM
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICE	D	01/25/2018	MORGAN STANLEY		4,292,838	4,417,000	4,412,848	4,413,253		62		62		4,413,315		(120,477)	(120,477)	10,199	06/24/2022	1FE
75625Q-AF-6	RECKITT BENCKISER TREASURY SERVICE	D	01/25/2018	RBC DOMINION SECURITIES		9,296,652	9,300,000	9,300,000	9,300,000						9,300,000		(3,348)	(3,348)	64,417	06/24/2022	1FE
760759-AL-4	REPUBLIC SERVICES INC		02/05/2018	BARCLAYS		15,075,150	15,000,000	15,853,950	15,055,250		(14,843)		(14,843)		15,040,407		34,743	34,743	129,833	05/15/2018	2FE
76100L-AH-5	RESEARCH NOW GROUP INC		03/29/2018	SCHEDULED REDEMPTION		1,250	1,250	1,189	1,188		62		62		1,250					12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		03/02/2018	UNION BANK OF SWITZERLAND		501,340	638,650	635,919	472,799	163,052	72		163,123		635,922		(134,582)	(134,582)	140	09/07/2023	4FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		03/29/2018	Various		1,026,512	1,022,058	1,019,617	1,019,619		21		21		1,019,641		6,871	6,871	2,994	02/05/2023	4FE
761735-AT-6	REYNOLDS GROUP ISSUER INC		02/21/2018	OPPENHEIMER & CO., INC.		4,584,375	4,500,000	4,582,500	4,565,008		(2,464)		(2,464)		4,562,544		21,831	21,831	139,656	07/15/2023	4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/22/2018	CITIGROUP GLOBAL MARKETS		1,128,405	1,114,474	1,142,336	1,122,035		(1,473)		(1,473)		1,120,562		7,842	7,842	23,319	10/15/2020	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		02/01/2018	SCHEDULED REDEMPTION		18,845	18,845	12,422			18,845		18,845		18,845				199	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2018	SCHEDULED REDEMPTION		149,003	161,982	144,537	131,157		17,846		17,846		149,003				2,410	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2018	SCHEDULED REDEMPTION		129,707	196,603	141,849	145,341		(15,634)		(15,634)		129,707				2,664	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2018	SCHEDULED REDEMPTION		52,274	79,234	64,063	64,591		(12,318)		(12,318)		52,274				1,074	09/25/2037	1FM
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				9	09/28/2024	4FE
74968E-AB-0	RMP ACQUISITION INC.		03/29/2018	SCHEDULED REDEMPTION		23,438	23,438	23,328	23,320	17	100		117		23,438				378	03/02/2022	4
BA50RQ-BE-8	ROBERTSHAW US HOLDING CORP TLB		03/19/2018	DEUTSCHE BANK AG		100,750	100,000	99,750							99,750		1,000	1,000	72	02/15/2025	4Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
77381W-AA-4	ROCKPOINT GAS STORAGE CANADA LTD	C	02/02/2018	BAIRD (ROBERT W.) & CO. INC.		782,090	788,000	767,260							767,260		14,830	14,830		03/31/2023	1Z
74966F-AJ-2	RP CROWN PARENT ITL		03/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,734		16		16		3,750				14	10/12/2023	4FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		03/29/2018	SCHEDULED REDEMPTION		73,654	73,654	73,332	73,330		324		324		73,654				680	03/27/2023	2FE
749685-AW-3	RPM INTERNATIONAL INC		01/25/2018	JEFFERIES & COMPANY, INC.		1,580,958	1,620,000	1,619,951	1,619,951						1,619,952		(38,994)	(38,994)	7,459	01/15/2048	2FE
783764-AR-4	RYLAND GROUP		02/28/2018	EXCHANGE		819,424	800,000	826,000	820,019		(595)		(595)		819,424				17,558	10/01/2022	3FE
78573N-AB-8	SABRE GLBL INC		02/22/2018	GOLDMAN, SACHS & CO.		50,000	50,000	50,000	50,000						50,000				736	11/15/2023	3FE
BASORD-K0-7	SAFE FLEET HOLDINGS TL 2ND LIEN		03/12/2018	Various		126,760	125,000	124,375			1		1		124,376		2,384	2,384		01/23/2026	5Z
79970Y-AE-5	SANCHEZ ENERGY CORP		02/08/2018	CITIGROUP GLOBAL MARKETS		1,957,631	1,965,000	1,944,819							1,944,819		12,812	12,812		02/15/2023	1Z
80282K-AN-6	SANTANDER HOLDINGS USA INC		01/18/2018	JPMORGAN CHASE & CO.		8,244,261	8,100,000	8,294,967	8,294,369		(974)		(974)		8,293,395		(49,134)	(49,134)	187,110	07/13/2027	2FE
80282K-AQ-9	SANTANDER HOLDINGS USA INC		03/08/2018	EXCHANGE		9,475,291	9,500,000	9,474,255	9,474,421		869		869		9,475,291				71,778	01/18/2023	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2018	SCHEDULED REDEMPTION		8,823	8,823	7,335	7,601		1,221		1,221		8,823				80	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		174,256	177,125	147,273	140,009		34,247		34,247		174,256				2,640	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		162,805	169,390	111,099	102,772		60,033		60,033		162,805				2,063	10/25/2035	1FM
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		02/22/2018	GOLDMAN, SACHS & CO.		50,625	50,000	48,807	49,183		25		25		49,208		1,417	1,417	1,496	07/15/2022	4FE
78404X-AF-2	SBA SENIOR FINANCE II INCRE B1A TL		03/29/2018	SCHEDULED REDEMPTION		8,750	8,750	8,740	8,739		11		11		8,750				27	03/24/2021	4FE
78404X-AG-0	SBA SENIOR FINANCE TL-B2		03/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,451	7,450		50		50		7,500				24	06/10/2022	4FE
78403D-AD-2	SBA TOWER TRUST ABS		02/08/2018	BARCLAYS		29,997,000	30,000,000	29,985,558	29,985,766		48		48		29,985,814		11,186	11,186	106,400	04/15/2043	1FE
78410T-AA-4	SCFET_17-1A ABS		03/20/2018	SCHEDULED REDEMPTION		360,195	360,195	360,119	360,134		62		62		360,195				3,121	01/20/2023	1FE
784012-AA-4	SCFET_17-2 ABS		03/20/2018	SCHEDULED REDEMPTION		89,776	89,776	89,762	89,762		14		14		89,776				624	03/20/2023	1FE
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE		01/26/2018	Various		4,060,350	3,867,000	3,899,052	3,896,908		(250)		(250)		3,896,658		163,692	163,692	22,261	12/15/2026	4FE
80285T-AG-9	SDART 18-1 D ABS		02/01/2018	DEUTSCHE BANK AG		2,244,111	2,250,000	2,249,309			5		5		2,249,314		(5,203)	(5,203)	2,283	03/15/2024	2AM
81211K-AX-8	SEALED AIR CORP		02/22/2018	GOLDMAN, SACHS & CO.		104,640	100,000	105,000	104,126		(67)		(67)		104,058		582	582	2,460	09/15/2025	3FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		02/28/2018	SCHEDULED REDEMPTION		703,125	703,125	697,005	692,578	4,445	6,102		10,547		703,125				11,999	04/30/2020	5
81683U-AM-9	SEMINOLE TRIBE OF FLORIDA TLB		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,443	12,441		59		59		12,500				37	07/08/2024	2FE
816851-BH-1	SEMPRA ENERGY		02/08/2018	Various		12,320,835	12,750,000	12,612,045			333		333		12,612,378		(291,543)	(291,543)	35,440	02/01/2038	2FE
816851-BJ-7	SEMPRA ENERGY		02/08/2018	Various		12,309,743	12,750,000	12,578,385			214		214		12,578,599		(268,856)	(268,856)	37,306	02/01/2048	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		01/16/2018	SCHEDULED REDEMPTION		60,089	60,089	60,247	60,245		(156)		(156)		60,089				182	10/14/2021	2FE
81725W-AG-8	SENSATA TECHNOLOGIES BV		02/22/2018	BANK OF AMERICA/MERRILL LYNCH		3,841,063	3,775,000	3,808,375	3,801,944		(633)		(633)		3,801,311		39,751	39,751	77,017	10/15/2023	3FE
817565-BM-5	SERVICE CORP INTL		01/12/2018	CALLED @ 103.836		2,467,145	2,376,000	2,567,105	2,400,143		(964)		(964)		2,399,179		(23,179)	(23,179)	141,973	10/01/2018	3FE
817565-BU-7	SERVICE CORP INTL		02/16/2018	JPMORGAN CHASE & CO.		10,908,094	9,475,000	10,607,063	9,992,628		(16,568)		(16,568)		9,976,059		932,035	932,035	202,133	11/15/2021	3FE
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		02/26/2018	BANK OF AMERICA/MERRILL LYNCH		1,273,438	1,250,000	1,262,250	1,254,495		(450)		(450)		1,254,045		19,393	19,393	41,619	01/15/2022	3FE
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		02/22/2018	GOLDMAN, SACHS & CO.		121,250	125,000	125,000	125,000						125,000		(3,750)	(3,750)	1,188	12/15/2027	3FE
78412F-AS-3	SESI LLC		03/22/2018	Various		1,449,625	1,400,000	1,400,000	1,400,000						1,400,000		49,625	49,625	65,681	09/15/2024	4FE
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	01/31/2018	SCHEDULED REDEMPTION		11,250	11,250	11,223	10,727	497	26		523		11,250				119	07/31/2025	4FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	D	03/22/2018	RBC DOMINION SECURITIES		1,663,275	1,655,000	1,655,000							1,655,000		8,275	8,275	17,078	02/15/2025	4FE
82620K-AH-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/15/2018	BANK OF AMERICA/MERRILL LYNCH		9,772,200	10,000,000	9,987,100	9,992,615		895		895		9,993,509		(221,309)	(221,309)	66,083	09/13/2019	1FE
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	03/29/2018	SCHEDULED REDEMPTION		24,975	24,975	24,910	24,907		68		68		24,975				45	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		02/28/2018	SCHEDULED REDEMPTION		17,361	17,361	17,338	17,337		24		24		17,361				58	05/01/2021	4FE
827048-AP-4	SILGAN HOLDINGS INC		02/26/2018	STIFEL CAPITAL MARKETS		2,800,496	2,797,000	2,803,993	2,797,411		(256)		(256)		2,797,155		3,341	3,341	56,717	04/01/2020	3FE
827048-AR-0	SILGAN HOLDINGS INC		02/23/2018	STIFEL CAPITAL MARKETS		2,042,500	2,000,000	2,000,000	2,000,000						2,000,000		42,500	42,500	62,944	02/01/2022	3FE
82845L-AA-8	SILVERSEA CRUISES		01/17/2018	WELLS FARGO		2,649,063	2,450,000	2,450,000	2,450,000						2,450,000		199,063	199,063	82,892	02/01/2025	4FE
829259-AM-2	SINCLAIR TELEVISION GROU		02/22/2018	Various		4,045,128	4,000,000	4,040,735	4,013,782		(1,789)		(1,789)		4,011,993		33,134	33,134	86,597	04/01/2021	4FE
82967N-AL-2	SIRIUS XM RADIO INC		02/26/2018	BARCLAYS		2,975,715	2,972,000	2,925,270	2,936,514		912		912		2,937,426		38,289	38,289	39,327	05/15/2023	3FE
82967N-AW-8	SIRIUS XM RADIO INC		02/22/2018	GOLDMAN, SACHS & CO.		101,240	100,000	99,250	99,341		9		9		99,351		1,889	1,889	3,300	07/15/2026	3FE
82967N-AY-4	SIRIUS XM RADIO INC		03/29/2018	Various		3,544,625	3,650,000	3,650,000	3,650,000						3,650,000		(105,375)	(105,375)	98,124	08/01/2022	3FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		02/22/2018	GOLDMAN, SACHS & CO.		49,705	50,000	49,000	49,155		17		17		49,171		534	534	1,395	07/31/2024	4FE
78440P-AD-0	SK TELECOM CO LTD	D	02/28/2018	HSBC SECURITIES, INC.		24,970,250	25,000,000	24,855,750	24,990,763		4,695		4,695		24,995,459		(25,209)	(25,209)	178,559	05/01/2018	1FE
78442F-EJ-3	SLM CORPORATION		02/22/2018	GOLDMAN, SACHS & CO.		1,067,500	1,000,000	1,086,250	1,055,774		(3,596)		(3,596)		1,052,178		15,322	15,322	33,556	03/25/2020	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		03/15/2018	SCHEDULED REDEMPTION		269,109	269,109	244,048	252,823		16,286		16,286		269,109				1,439	12/16/2030	1FE
78443C-CL-6	SLMA_06-A ABS		03/15/2018	SCHEDULED REDEMPTION		114,672	114,672	105,355	106,822		7,850		7,850		114,672				539	06/15/2039	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78454L-AD-2	SM ENERGY CO		03/22/2018	CITIGROUP GLOBAL MARKETS		2,050,300	2,030,000	2,024,431	2,024,768		283		283		2,025,051		25,249	25,249	48,015	11/15/2021	4FE
83416N-AA-1	SOCTY_16-A A ABS		03/20/2018	SCHEDULED REDEMPTION		514,257	514,257	519,516	515,272	3,442	(4,458)		(1,016)		514,257				12,342	09/21/2048	3AM
D3824E-AD-5	SOLVAY ACETOW (JADE GERMANY)TL		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,931	4,931		69		69		5,000				90	05/31/2023	4FE
835898-AG-2	SOTHEBYS		03/26/2018	GOLDMAN, SACHS & CO.		4,294,385	4,517,000	4,517,000	4,443,599	73,401			73,401		4,517,000		(222,615)	(222,615)	60,817	12/15/2025	4FE
845437-BJ-0	SOUTHWESTERN ELEC POWER		03/01/2018	MATURED		4,500,000	4,500,000	4,774,050	4,506,827		(6,827)		(6,827)		4,500,000				132,188	03/01/2018	2FE
845467-AL-3	SOUTHWESTERN ENERGY CO		03/23/2018	JPMORGAN CHASE & CO.		3,053,650	3,140,000	3,227,510			(1,705)		(1,705)		3,225,805		(172,155)	(172,155)	37,401	01/23/2025	4FE
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		03/27/2018	GUGGENHEIM SECURITIES, LLC		881,963	870,000	870,000	870,000						870,000		11,963	11,963	33,350	04/01/2026	3FE
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		03/28/2018	Various		1,363,035	1,340,000	1,340,000	1,340,000						1,340,000		23,035	23,035	1,903	10/01/2027	3FE
7846EL-AC-1	SPCM SA	D	03/29/2018	BANK OF AMERICA/MERRILL LYNCH		1,262,625	1,300,000	1,300,000	1,300,000						1,300,000		(37,375)	(37,375)	34,856	09/15/2025	3FE
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		01/29/2018	GOLDMAN, SACHS & CO.		2,655,494	2,550,000	2,566,907	2,566,525		(27)		(27)		2,566,498		88,995	88,995	43,350	03/15/2045	2FE
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		01/25/2018	BARCLAYS		4,180,768	4,250,000	4,244,263	4,244,857		41		41		4,244,898		(64,130)	(64,130)	41,836	10/15/2026	2FE
84763N-AF-7	SPECTRUM PLASTICS GROUP 2ND LIEN T		02/12/2018	Antares Holdings LP		101,000	100,000	99,500			1		1		99,501		1,499	1,499	167	01/26/2026	5Z
84763N-AD-2	SPECTRUM PLASTICS GROUP DD TL		02/21/2018	Antares Holdings LP		1	1	1							1				203	01/26/2025	4Z
84763N-AB-6	SPECTRUM PLASTICS GROUP TERM LOAN		02/21/2018	Antares Holdings LP		548,048	546,000	545,318			4		4		545,321		2,726	2,726	1,170	01/26/2025	4Z
85172F-AK-5	SPRINGLEAF FINANCE CORP		03/20/2018	Various		669,370	656,000	663,380	662,564		(284)		(284)		662,280		7,090	7,090	13,732	05/15/2022	4FE
85172F-AL-3	SPRINGLEAF FINANCE CORP		03/26/2018	MORGAN STANLEY		1,378,275	1,410,000	1,402,950			101		101		1,403,051		(24,776)	(24,776)	24,234	03/15/2023	4FE
85172F-AM-1	SPRINGLEAF FINANCE CORP		03/08/2018	Various		2,024,596	2,006,000	2,006,000							2,006,000		18,596	18,596		03/15/2025	1Z
852060-AD-4	SPRINT CAPITAL CORP		01/19/2018	BARCLAYS		2,080,793	1,977,000	2,084,879	1,989,356	90,920	(418)		90,503		2,079,859		934	934	25,674	11/15/2028	4FE
85208E-AB-6	SPRINT COMMUNICATIONS INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		13,719	13,719	13,719	13,708	10			10		13,719				46	02/02/2024	3FE
85207U-AH-8	SPRINT CORP		03/26/2018	MORGAN STANLEY		487,600	500,000	531,250	508,750	19,264	(870)		18,394		527,144		(39,544)	(39,544)	10,193	06/15/2024	4FE
85207U-AJ-4	SPRINT CORP		03/23/2018	CREDIT SUISSE		1,021,800	1,040,000	1,093,300			(1,064)		(1,064)		1,092,236		(70,436)	(70,436)	48,902	02/15/2025	4FE
85207U-AK-1	SPRINT CORP		03/09/2018	Various		2,334,016	2,339,000	2,339,000							2,339,000		(4,984)	(4,984)	5,098	03/01/2026	4FE
852061-AK-6	SPRINT NEXTEL CORP		02/20/2018	RBC DOMINION SECURITIES		14,338,480	13,787,000	15,812,543	14,301,142		(82,427)		(82,427)		14,218,716		119,764	119,764	334,335	11/15/2018	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		03/20/2018	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,482	1,062,488		12		12		1,062,500				8,925	03/20/2023	2FE
78469X-AE-7	SPX FLOW INC		03/22/2018	BANK OF AMERICA/MERRILL LYNCH		1,606,800	1,560,000	1,526,093	1,528,980		650		650		1,529,631		77,169	77,169	56,263	08/15/2026	4FE
78466D-AZ-7	SS&C TECHNOLOGIES INC NEW TLB1		03/29/2018	SCHEDULED REDEMPTION		135,201	135,201	135,333	135,335	1	(134)		(134)		135,201				433	07/08/2022	3FE
78466D-BA-1	SS&C TECHNOLOGIES INC NEW TLB2		03/29/2018	SCHEDULED REDEMPTION		29,132	29,132	29,171	29,171		(40)		(40)		29,132				96	07/08/2022	3FE
853496-AB-3	STANDARD INDUSTRIES INC		03/28/2018	BANK OF AMERICA/MERRILL LYNCH		1,407,600	1,360,000	1,440,945	1,417,800	16,843	(8,290)		8,554		1,426,354		(18,754)	(18,754)	47,166	02/15/2023	3FE
853496-AD-9	STANDARD INDUSTRIES INC		02/22/2018	Various		4,267,673	4,230,000	4,230,000	3,575,000						4,230,000		37,673	37,673	15,737	01/15/2028	3FE
85375C-BE-0	STANDARD PACIFIC CORP		02/28/2018	EXCHANGE		2,851,671	2,750,000	2,870,000	2,853,909		(2,238)		(2,238)		2,851,671				46,225	11/15/2024	3FE
855031-AP-5	STAPLES INC TERM LOAN B		02/05/2018	SCHEDULED REDEMPTION		35,000	35,000	34,915	34,283	633	85		717		35,000				293	08/14/2024	4FE
855244-AM-1	STARBUCKS CORPORATION		01/04/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		4,317,415	4,300,000	4,288,433	4,288,456		4		4		4,288,460		28,955	28,955	20,604	12/01/2047	1FE
85571B-AM-7	STARWOOD PROPERTY TRUST INC		03/26/2018	MORGAN STANLEY		2,731,350	2,780,000	2,780,000							2,780,000		(48,650)	(48,650)	16,516	02/01/2021	3FE
857477-AF-0	STATE STREET CORP		01/29/2018	CITIGROUP GLOBAL MARKETS		10,037,900	10,000,000	10,100,600	10,003,068		(1,244)		(1,244)		10,001,824		36,076	36,076	187,227	03/15/2018	2FE
858119-AZ-3	STEEL DYNAMICS INC		03/13/2018	Various		6,224,030	6,100,000	6,138,750	6,118,705		(1,001)		(1,001)		6,117,704		106,326	106,326	120,035	04/15/2023	3FE
858119-BH-2	STEEL DYNAMICS INC		03/13/2018	BARCLAYS		1,297,450	1,348,000	1,321,040			321		321		1,321,361		(23,911)	(23,911)	28,111	09/15/2025	3FE
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		02/22/2018	GOLDMAN, SACHS & CO.		49,020	50,000	50,625	49,500	878	(12)		867		50,367		(1,347)	(1,347)	649	06/01/2024	4FE
865622-CC-6	SUMITOMO MITSUI BANKING CORPORATIO	D	01/23/2018	SMBC Nikko Securities America, Inc		8,480,450	8,500,000	8,500,000	8,500,000						8,500,000		(19,550)	(19,550)	39,939	10/19/2018	1FE
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		01/25/2018	GOLDMAN, SACHS & CO.		1,116,863	1,074,000	1,071,916	1,071,924		2		2		1,071,927		44,937	44,937	20,621	10/01/2047	2FE
86765L-AC-1	SUNOCO LP		01/23/2018	CALLED @ 102.750		6,165,000	6,000,000	6,081,303	6,048,813		(1,801)		(1,801)		6,047,012		(47,012)	(47,012)	322,667	08/01/2020	4FE
86765L-AF-4	SUNOCO LP		01/23/2018	CALLED @ 104.000		3,109,590	2,990,000	2,990,000	2,990,000						2,990,000				170,462	04/15/2021	4FE
86765L-AG-2	SUNOCO LP		01/23/2018	CALLED @ 105.522		12,991,890	12,312,000	12,621,633	12,528,633		(3,734)		(3,734)		12,524,899		(212,899)	(212,899)	924,078	04/01/2023	4FE
86765L-AH-0	SUNOCO LP		03/09/2018	Various		3,250,475	3,280,000	3,280,000							3,280,000		(29,525)	(29,525)	16,524	01/15/2023	3FE
86765L-AK-3	SUNOCO LP		02/13/2018	BANK OF AMERICA/MERRILL LYNCH		2,611,875	2,625,000	2,625,000							2,625,000		(13,125)	(13,125)	8,823	02/15/2026	3FE
86765L-AM-9	SUNOCO LP		02/15/2018	GOLDMAN, SACHS & CO.		1,968,000	1,968,000	1,968,000							1,968,000				8,672	03/15/2028	3FE
86765B-AU-3	SUNOCO PARTNERS LLC		01/29/2018	Various		10,125,554	10,320,000	10,239,091	10,240,925		471		471		10,241,396		(115,842)	(115,842)	144,098	10/01/2027	2FE
84751P-LM-9	SURF_06-BC2 RMBS		03/01/2018	SCHEDULED REDEMPTION		134,501	134,501	76,823	62,874		71,627		71,627		134,501				553	06/25/2042	1FM
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,853	17	5		22		1,875				7	09/02/2024	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
871829-BH-9	SYSCO CORPORATION		03/28/2018	Various		6,367,035	6,440,000	6,399,943			5		5		6,399,948		(32,913)	(32,913)	2,070	03/15/2048	2Z
873412-AC-4	TACALA LLC 2ND LIEN TL		03/05/2018	Various		408,152	400,000	398,000			4		4		398,004		10,149	10,149		01/26/2026	5FE
87422V-AB-4	TALEN ENERGY SUPPLY LLC		03/23/2018	Various		4,883,100	4,728,000	4,586,160	4,601,365		2,728		2,728		4,604,093		279,007	279,007	376,734	07/15/2022	4FE
87422V-AE-8	TALEN ENERGY SUPPLY LLC		03/26/2018	BANK OF AMERICA/MERRILL LYNCH		1,481,250	1,580,000	1,527,997	1,528,323		996		996		1,529,319		(48,069)	(48,069)	54,839	01/15/2026	4FE
87422L-AK-6	TALEN ENERGY SUPPLY LLC TL B1		03/29/2018	SCHEDULED REDEMPTION		501	501	491	490		11		11		501				2	07/15/2023	3FE
87422L-AJ-9	TALEN ENERGY SUPPLY TL-B2		03/29/2018	SCHEDULED REDEMPTION		3,000	3,000	2,905	2,903		97		97		3,000				14	04/15/2024	3FE
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C		03/29/2018	JPMORGAN CHASE & CO.		1,430,625	1,500,000	1,500,000	1,496,250	3,750			3,750		1,500,000		(69,375)	(69,375)	34,583	01/15/2028	3FE
87612B-BE-1	TARGA RESOURCES PARTNERS LP		02/22/2018	GOLDMAN, SACHS & CO.		124,963	125,000	125,000	125,000						125,000		(38)	(38)	3,826	02/01/2027	3FE
87294#-AA-6	TDBBS LLC TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		37,500	37,500	37,173	37,125	47	328		375		37,500				580	03/03/2022	5
87817J-AE-8	TEAM HEALTH INC TL		03/29/2018	SCHEDULED REDEMPTION		4,673	4,673	4,663	4,548	115	10		126		4,673				17	02/06/2024	4FE
878742-AS-4	TECK RESOURCES LIMITED	A	03/22/2018	GOLDMAN, SACHS & CO.		582,400	560,000	575,400	575,209		(82)		(82)		575,127		7,273	7,273	20,627	08/15/2040	3FE
878742-BC-8	TECK RESOURCES LTD	A	03/28/2018	BARCLAYS		873,313	785,000	785,000	785,000						785,000		88,313	88,313	22,427	06/01/2024	3FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/29/2018	Various		2,494	2,494	2,483	4,965		(2,471)		(2,471)		2,494				31	05/01/2024	4FE
87938W-AV-5	TELEFONICA EMISIONES SAU	D	03/20/2018	Various		6,281,092	6,299,000	6,299,000							6,299,000		(17,908)	(17,908)	8,706	03/06/2038	2FE
87938W-AW-3	TELEFONICA EMISIONES SAU	D	03/05/2018	BARCLAYS		2,100,651	2,100,000	2,100,000							2,100,000		651	651	286	03/06/2048	2FE
88023H-AC-4	TEMPO ACQUISITION ITL		03/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,466	7,465		35		35		7,500				28	05/01/2024	4FE
88023J-AA-4	TEMPO ACQUISITION LLC		02/27/2018	BANK OF AMERICA/MERRILL LYNCH		6,157,658	6,110,000	6,005,635			2,495		2,495		6,008,130		149,528	149,528	103,106	06/01/2025	1Z
88023J-AB-2	TEMPO ACQUISITION LLC/TEMPO ACQUIS		01/02/2018	EXCHANGE		6,005,635	6,110,000	6,003,686	6,004,719		(702)		(702)		6,004,018		1,617	1,617	8,019	06/01/2025	5FE
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		02/26/2018	Various		3,065,565	3,050,000	3,164,297	3,131,610		(3,097)		(3,097)		3,128,513		(62,948)	(62,948)	63,055	10/15/2023	4FE
88032W-AG-1	TENCENT HOLDINGS LTD	D	01/22/2018	Various		14,670,166	14,661,000	14,657,335			1		1		14,657,336		12,830	12,830	2,546	01/19/2028	1FE
88032W-AH-9	TENCENT HOLDINGS LTD	D	03/27/2018	Various		5,979,596	6,375,000	6,372,386			16		16		6,372,402		(392,806)	(392,806)	45,654	01/19/2038	1FE
88032W-AJ-5	TENCENT HOLDINGS LTD	D	02/08/2018	Various		12,793,733	12,750,000	12,750,000							12,750,000		43,733	43,733	17,712	01/19/2023	1FE
87243Q-AB-2	TENET HEALTHCARE CORPORATION		02/22/2018	GOLDMAN, SACHS & CO.		51,750	50,000	53,575	51,668		(87)		(87)		51,581		169	169	1,208	10/01/2020	3FE
88033G-CR-9	TENET HEALTHCARE CORPORATION		03/20/2018	BARCLAYS		2,537,150	2,636,000	2,636,000	2,570,100	65,900			65,900		2,636,000		(98,850)	(98,850)	94,145	07/15/2024	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		03/29/2018	SCHEDULED REDEMPTION		137,036	137,036	135,930	134,818	1,244	973		2,217		137,036				1,318	09/05/2019	5
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL		02/28/2018	EXCHANGE		7,980,326	7,997,687	7,979,893	7,979,914		411		411		7,980,326				53,439	01/31/2024	3FE
88078F-BH-0	TEREX CORP INCREMENTAL US TL		03/29/2018	SCHEDULED REDEMPTION		20,145	20,145	20,102			44		44		20,145				59	01/31/2024	3FE
88104L-AC-7	TERRAFORM POWER OPERATING LLC		03/19/2018	Various		1,838,775	1,895,000	1,895,000	1,880,788	14,213			14,213		1,895,000		(56,225)	(56,225)	22,218	01/31/2023	3FE
881609-BB-6	TESORO CORP		01/22/2018	EXCHANGE		4,889,651	4,612,000	4,913,256	4,891,893		(2,478)		(2,478)		4,889,415		236	236	22,516	12/15/2023	2FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	02/08/2018	MORGAN STANLEY		5,054,736	6,880,000	5,862,396	5,868,481		1,790		1,790		5,870,270		(815,534)	(815,534)	102,646	10/01/2046	2FE
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		02/22/2018	Various		3,695,769	3,825,000	3,810,516			158		158		3,810,674		(114,905)	(114,905)	17,478	01/15/2028	2FE
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		01/31/2018	BARCLAYS		10,674,887	10,837,500	10,876,196			(46)		(46)		10,876,150		(201,264)	(201,264)	28,244	01/15/2048	2Z
882508-AY-0	TEXAS INSTRUMENTS INC		01/23/2018	JEFFERIES & COMPANY, INC.		13,020,099	12,900,000	13,193,991	13,145,464		(4,942)		(4,942)		13,140,522		(120,423)	(120,423)	131,060	03/12/2021	1FE
88166@-AA-1	TEXTECH INDUSTRIES INC TL		03/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,384	12,023	359	119		477		12,500				64	08/04/2023	4Z
89978Y-AQ-9	TGCLO 2014-1A AIR CLO		01/25/2018	CALLED @ 100.000		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				264,492	04/25/2026	1FE
BA5OR1-20-3	THE ORIGINAL CAKERIE CO USTL18		02/23/2018	EXCHANGE		2,870,592	2,898,641	2,869,655			917		917		2,870,572		20	20	12,173	06/23/2021	4Z
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		01/31/2018	SCHEDULED REDEMPTION		8,403	8,403	8,306	8,303	3	97		100		8,403				54	07/20/2022	5
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		01/08/2018	SCHEDULED REDEMPTION		431,713	431,713	428,423	427,395	1,034	3,283		4,317		431,713				2,656	07/20/2022	5
70259#-AA-5	THE PASHA GROUP		03/01/2018	SCHEDULED REDEMPTION		178,437	178,437	178,437	172,595		5,841		5,841		178,437				2,677	12/30/2024	4
88724X-AC-1	TIME MFG ACQUISITION LLC TL		03/29/2018	SCHEDULED REDEMPTION		6,250	6,250	6,221	6,172	49	29		78		6,250				105	02/03/2023	4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/01/2018	VARIOUS			428	428							428	(428)		(428)		03/01/2023	5*GI
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/01/2018	VARIOUS			467	467							467	(467)		(467)		03/01/2023	5*GI
88827A-AA-1	TITAN ACQUISITION LTD	A	03/19/2018	Various		2,664,375	2,625,000	2,625,000							2,625,000		39,375	39,375		04/15/2026	5Z
87264A-AE-5	T-MOBILE USA INC		02/22/2018	GOLDMAN, SACHS & CO.		2,079,400	2,000,000	2,117,500	2,082,580		(3,742)		(3,742)		2,078,837		563	563	78,994	04/28/2023	3FE
87264A-AH-8	T-MOBILE USA INC		01/15/2018	CALLED @ 103.063		2,112,792	2,050,000	2,119,563	2,077,552		(496)		(496)		2,077,056		(27,056)	(27,056)	125,573	01/15/2022	3FE
87264A-AL-9	T-MOBILE USA INC		02/21/2018	JPMORGAN CHASE & CO.		4,559,280	4,400,000	4,605,375	4,519,124		(4,748)		(4,748)		4,514,376		44,904	44,904	114,171	04/01/2023	3FE
87264A-AN-5	T-MOBILE USA INC		03/22/2018	CITIGROUP GLOBAL MARKETS		1,680,000	1,600,000	1,641,140	1,627,954		(1,243)		(1,243)		1,626,711		53,289	53,289	58,083	03/01/2025	3FE
87264A-AP-0	T-MOBILE USA INC		03/26/2018	Various		383,351	360,000	389,700	379,026		6,359		6,359		385,385		(2,034)	(2,034)	15,867	01/15/2026	3FE
87264A-AT-2	T-MOBILE USA INC		02/22/2018	GOLDMAN, SACHS & CO.		51,375	50,000	50,000	50,000						50,000		1,375	1,375	978	04/15/2027	3FE
88947E-AJ-9	TOLL BROS FINANCE CORP		02/20/2018	JPMORGAN CHASE & CO.		6,772,500	6,450,000	6,439,125	6,447,509		171		171		6,447,680		324,820	324,820	134,241	11/01/2019	3FE
891906-AA-7	TOTAL SYSTEM SERVICES IN		01/23/2018	GOLDMAN, SACHS & CO.		28,457,689	28,425,000	28,550,557	28,435,931		(1,749)		(1,749)		28,434,182		23,507	23,507	101,264	06/01/2018	2FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		18,125	18,125	18,067	18,065		60		60		18,125				93	05/28/2021	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		03/29/2018	SCHEDULED REDEMPTION		2,545	2,545	2,545	2,545						2,545				13	05/28/2021	4FE
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		02/12/2018	WELLS FARGO		20,968,920	21,000,000	20,994,960	20,999,146		125		125		20,999,270		(30,350)	(30,350)	128,333	10/24/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89236T-EJ-0	TOYOTA MOTOR CREDIT CORP		03/23/2018	THE ALLSTATE CORPORATION		14,879,235	15,000,000	14,986,650			1,315		1,315		14,987,965		(108,730)	(108,730)	66,000	01/10/2020	1FE
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		02/06/2018	JEFFERIES & COMPANY, INC.		4,142,305	4,250,000	4,240,565			61		61		4,240,626		(98,321)	(98,321)	9,722	01/11/2028	1FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		03/29/2018	SCHEDULED REDEMPTION		13,181	13,181	13,150	13,149		32		32		13,181				39	04/10/2023	3FE
893647-AZ-0	TRANSDIGM INC		02/22/2018	GOLDMAN, SACHS & CO.		51,195	50,000	51,000	50,890		(27)		(27)		50,863		332	332	912	05/15/2025	4FE
89364M-BK-9	TRANSDIGM INC TERM LOAN E		03/29/2018	SCHEDULED REDEMPTION		36,526	36,526	36,317	36,310		215		215		36,526				129	05/14/2022	3FE
89364M-BL-7	TRANSDIGM INC TERM LOAN F		03/29/2018	SCHEDULED REDEMPTION		13,883	13,883	13,742	13,739		144		144		13,883				49	06/09/2023	3FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		03/29/2018	SCHEDULED REDEMPTION		80,605	80,605	80,184	79,798	361	445		807		80,605				448	09/30/2019	4
89421U-AA-5	TRAVELPORT CORPORATE FINANCE PLC		03/22/2018	CITIGROUP GLOBAL MARKETS		1,422,338	1,410,000	1,410,000							1,410,000		12,338	12,338	2,350	03/15/2026	4FE
89469A-AB-0	TREEHOUSE FOODS INC		02/22/2018	GOLDMAN, SACHS & CO.		49,770	50,000	50,250	50,124		(8)		(8)		50,116		(346)	(346)	1,090	03/15/2022	3FE
87265H-AE-9	TRI POINTE GROUP INC		02/26/2018	CANTOR FITZGERALD		5,138,250	5,100,000	5,072,225	5,079,918		843		843		5,080,760		57,490	57,490	163,678	07/01/2021	3FE
962178-AL-3	TRI POINTE HOLDINGS INC		02/20/2018	CREDIT SUISSE		10,025,000	10,000,000	9,945,576	9,977,348		2,152		2,152		9,979,501		45,500	45,500	81,424	06/15/2019	3FE
02337N-AB-5	TRIMARK USA LLC INITIAL TERM LOAN		03/22/2018	Various		21,497	21,368	21,314			1		1		21,315		182	182		09/13/2024	4Z
89787R-AF-9	TRUGREEN LIMITED PARTNERSHIP TL		03/29/2018	SCHEDULED REDEMPTION		1,238	1,238	1,220	1,220		18		18		1,238					04/13/2023	4FE
87305R-AH-2	TTM TECHNOLOGIES INC		03/23/2018	JPMORGAN CHASE & CO.		1,781,050	1,790,000	1,790,000	1,790,000						1,790,000		(8,950)	(8,950)	50,064	10/01/2025	4FE
899745-AA-1	TUNICA-BILOXI GAMING AU		01/02/2018	EXCHANGE		1,791,254	5,010,000										1,791,254	1,791,254		06/30/2017	6FE
87306R-AE-8	TVC ALBANY INC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		20,801	20,801	20,692	18,641		109		109		20,801				231	10/31/2025	4FE
902494-BA-0	TYSON FOODS INC		03/01/2018	BARCLAYS		12,928,806	12,900,000	12,900,000	12,900,000						12,900,000		28,806	28,806	66,566	05/30/2019	2FE
902494-BB-8	TYSON FOODS INC		02/08/2018	MIZUHO SECURITIES USA INC.		17,293,396	17,200,000	17,200,000	17,200,000						17,200,000		93,396	93,396	70,086	06/02/2020	2FE
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		03/29/2018	SCHEDULED REDEMPTION		2,971	2,971	2,943	2,943		28		28		2,971				42	07/14/2023	4FE
902674-XD-7	UBS AG (LONDON BRANCH)	D	03/23/2018	THE ALLSTATE CORPORATION		2,001,430	2,000,000	2,000,000	2,000,000						2,000,000		1,430	1,430	11,270	12/07/2018	1FE
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND AG	D	02/06/2018	STIFEL CAPITAL MARKETS		3,032,370	3,000,000	3,000,000	3,000,000						3,000,000		32,370	32,370	16,758	08/15/2023	1FE
90266U-AC-7	UFC HOLDINGS LLC (VDG MERGER) TL		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,979	4,979		21		21		5,000				3,909	08/18/2023	4FE
90400G-AA-9	ULTRA RESOURCES INC		03/29/2018	Various		2,278,758	2,577,000	2,606,934	2,582,443	19,730	(1,598)		18,131		2,600,574		(321,816)	(321,816)	77,572	04/15/2022	3FE
90400G-AB-7	ULTRA RESOURCES INC		03/20/2018	Various		954,391	1,124,000	1,109,195	1,110,200		293		293		1,110,493		(156,101)	(156,101)	33,356	04/15/2025	3FE
90521A-PJ-1	UNION BANK NA (SAN FRANCISCO)		02/28/2018	TD SECURITIES		16,687,500	16,667,000	16,663,167	16,666,404		136		136		16,666,540		20,960	20,960	189,587	09/26/2018	1FE
907818-EA-2	UNION PACIFIC CORP		01/23/2018	TD SECURITIES		9,907,100	10,000,000	9,978,600	9,990,855		286		286		9,991,141		(84,041)	(84,041)	87,000	02/01/2020	1FE
90932R-AD-6	UNITED AIR LINES INC TERM LOAN B		03/29/2018	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					04/01/2024	3FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2018	SCHEDULED REDEMPTION		69,146	69,146	70,529	37,845		31,301		31,301		69,146				1,858	02/15/2023	2FE
910047-AF-6	UNITED CONTINENTAL HLDGS		02/20/2018	Various		11,493,200	11,400,000	12,000,750	11,470,677		(23,596)		(23,596)		11,447,081		46,119	46,119	161,748	06/01/2018	3FE
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC		01/10/2018	BARCLAYS		4,326,413	4,273,000	4,290,004	4,287,954	1,469	(96)		1,374		4,289,327		37,085	37,085	51,959	10/01/2022	3FE
911312-BH-8	UNITED PARCEL SERVICE INC		02/26/2018	MIZUHO SECURITIES USA INC.		9,997,100	10,000,000	10,000,000	10,000,000						10,000,000		(2,900)	(2,900)	45,584	04/01/2021	1FE
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		02/22/2018	GOLDMAN, SACHS & CO.		51,190	50,000	51,875	51,233		(39)		(39)		51,194		(4)	(4)	807	11/15/2024	3FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		02/22/2018	Various		1,358,648	1,336,000	1,382,618	50,000		(113)		(113)		1,382,505		(23,857)	(23,857)	36,824	05/15/2027	3FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		01/31/2018	BARCLAYS		3,524,000	3,524,000	3,532,598	3,532,575		(66)		(66)		3,532,510		(8,510)	(8,510)	81,603	01/15/2028	3FE
911365-BH-6	UNITED RENTALS NORTH AM		03/21/2018	GOLDMAN, SACHS & CO.		1,259,060	1,298,000	1,298,000	1,298,000						1,298,000		(38,940)	(38,940)	26,348	10/15/2025	3FE
912909-AM-0	UNITED STATES STEEL CORP		03/01/2018	Various		3,887,065	3,688,000	3,688,000	3,688,000						3,688,000		199,065	199,065	134,467	08/15/2025	4FE
913017-BZ-1	UNITED TECHNOLOGIES CORP		02/05/2018	GOLDMAN, SACHS & CO.		34,988,100	35,000,000	35,131,250	35,024,132		(4,759)		(4,759)		35,019,373		(31,273)	(31,273)	321,522	05/04/2018	2FE
913017-CK-3	UNITED TECHNOLOGIES CORPORATION		03/01/2018	Various		21,330,453	21,250,000	21,250,000	21,250,000						21,250,000		80,453	80,453	114,329	11/01/2019	1FE
91324P-CG-5	UNITEDHEALTH GROUP INC		03/23/2018	THE ALLSTATE CORPORATION		19,842,360	20,000,000	19,964,200	19,985,555		1,653		1,653		19,987,208		(144,848)	(144,848)	125,222	12/15/2019	1FE
91324P-CT-7	UNITEDHEALTH GROUP INC		01/18/2018	WELLS FARGO		14,923,050	15,000,000	14,994,450	14,997,861		110		110		14,997,971		(74,921)	(74,921)	111,208	02/15/2019	1FE
D8545J-AG-4	UNITYMEDIA FINANCE LLC TERM LOAN D	C	02/26/2018	COST OF CARRY		(3,327)											(3,327)	(3,327)		01/20/2026	3FE
91337D-AB-0	UNITYMEDIA KABELBW GMBH	D	03/22/2018	Various		2,533,908	2,410,000	2,589,001	2,542,550	26,100	(8,264)		17,836		2,560,386		(26,478)	(26,478)	98,465	01/15/2025	4FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		02/12/2018	SCHEDULED REDEMPTION		193,143	193,143	191,974	191,961		1,182		1,182		193,143				646	07/01/2024	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		03/29/2018	SCHEDULED REDEMPTION		27,649	27,649	27,537	27,527	6	116		122		27,649				143	10/04/2021	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		02/21/2018	Various		4,410,718	4,365,000	4,535,988	4,353,127	25,136	(5,459)		19,677		4,372,805		37,913	37,913	161,654	08/15/2020	4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		03/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,792	3,793		(43)		(43)		3,750				20	04/18/2023	4FE
903203-BT-3	UPC FINANCING PARTNERSHIP TL	C	01/03/2018	Various		3,000,921	3,000,000	2,996,277	2,996,295		2		2		2,996,297		4,624	4,624	6,297	01/15/2026	3FE
90346W-AB-9	US AIRWAYS INC ABS		02/16/2018	BARCLAYS		4,642,887	4,464,314	4,579,502	2,879,179		1,686,936		1,686,936		4,566,115		76,771	76,771	63,989	05/15/2023	2FE
90350H-AF-6	US ANESTHESIA PARTNERS TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500				9	06/23/2024	4FE
90331H-ML-4	US BANK NA		03/15/2018	HSBC SECURITIES, INC.		4,258,591	4,300,000	4,296,130	4,298,540		164		164		4,298,704		(40,113)	(40,113)	35,027	10/28/2019	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90290M-AB-7	US FOODS INC		03/20/2018	CITIGROUP GLOBAL MARKETS		2,241,320	2,192,000	2,248,840	2,236,562		(2,697)		(2,697)		2,233,864		7,456	7,456	34,699	06/15/2024	4FE
90351H-AB-4	US FOODS INC TL-B		03/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,990	4,990		10		10		5,000				17	06/27/2023	4FE
50179U-AH-6	US LBM HOLDINGS FIRST LIEN TERM		02/15/2018	EXCHANGE		4,631,677	4,685,893	4,631,233	4,630,405		1,244		1,244		4,631,649		28	28	11,858	08/20/2022	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		6,250	6,250	6,202	6,151	51	47		99		6,250				93	12/30/2022	4FE
903280-AD-7	USAA CAPITAL CORP		03/23/2018	THE ALLSTATE CORPORATION		32,788,173	33,000,000	32,998,350	32,999,518		76		76		32,999,595		(211,422)	(211,422)	214,271	06/03/2019	1FE
91809E-AB-7	UTZ QUALITY FOODS LLC TL		02/27/2018	Various		1,009,325	1,000,000	995,142	995,058		93		93		995,151		14,174	14,174	708	11/13/2024	4FE
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIO		03/27/2018	BANK OF AMERICA/MERRILL LYNCH		1,866,563	1,810,000	1,903,830	1,890,905		(5,717)		(5,717)		1,885,188		(18,626)	(18,626)	63,400	03/15/2022	3FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		03/22/2018	BANK OF AMERICA/MERRILL LYNCH		1,515,250	1,450,000	1,450,000	1,450,000						1,450,000		65,250	65,250	53,851	03/15/2024	3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		03/22/2018	Various		5,318,845	5,442,000	5,442,000	5,442,000						5,442,000		(123,155)	(123,155)	128,932	11/01/2025	3FE
91911X-AV-6	VALEANT PHARMACEUTICALS INTERNATIO		03/15/2018	Various		3,985,808	3,965,000	3,965,000							3,965,000		20,808	20,808		04/01/2026	4FE
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4		03/28/2018	SCHEDULED REDEMPTION		309,080	309,080	306,891	306,879		2,201		2,201		309,080				1,398	04/01/2022	3FE
92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN		03/29/2018	SCHEDULED REDEMPTION		2,049	2,049	2,041	2,043		6		6		2,049				1	10/14/2023	3FE
92343V-EA-8	VERIZON COMMUNICATIONS INC		01/25/2018	CITIGROUP GLOBAL MARKETS		1,116,949	1,074,000	1,070,971	1,071,023		11		11		1,071,033		45,916	45,916	22,823	08/10/2033	2FE
91822N-AD-6	VF HOLDING CORP TLB-1		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,489		11		11		2,500				10	06/30/2023	4FE
92565E-AB-9	VICI PROPERTIES INC. TL		02/06/2018	SCHEDULED REDEMPTION		22,727	22,727	22,670			57		57		22,727				74	12/13/2024	3FE
G9368P-AY-0	VIRGIN MEDIA BRISTOL K FACILITY	D	01/17/2018	Various		3,997,460	4,000,000	3,990,122	3,990,080		45		45		3,990,125		7,335	7,335	10,600	01/15/2026	3FE
927804-FU-3	VIRGINIA ELECTRIC AND POWER COMPAN		03/20/2018	GOLDMAN, SACHS & CO.		4,830,550	5,000,000	4,970,950	4,972,793		672		672		4,973,465		(142,915)	(142,915)	108,063	01/15/2026	1FE
87239P-AD-6	VISTRA OPS CO (TEX OPS) INITIAL TL		03/29/2018	SCHEDULED REDEMPTION		1,323	1,323	1,316	1,315		8		8		1,323				4	08/04/2023	3FE
91832V-AA-2	VOC ESCROW LTD		01/31/2018	Various		6,551,638	6,550,000	6,550,000							6,550,000		1,638	1,638		02/15/2028	3Z
928670-AX-6	VOLKSWAGEN INTERNATIONAL FINANCE N	D	02/13/2018	WELLS FARGO		24,934,930	25,000,000	24,974,000	24,995,190		655		655		24,995,845		(60,915)	(60,915)	125,021	11/20/2018	2FE
929089-AE-0	VOYA FINANCIAL INC		02/05/2018	MORGAN STANLEY		1,661,750	1,700,000	1,700,000							1,700,000		(38,250)	(38,250)	3,107	01/23/2048	3FE
929160-AT-6	VULCAN MATERIALS COMPANY		01/29/2018	CITIGROUP GLOBAL MARKETS		1,734,586	1,720,000	1,780,888	1,778,014		(444)		(444)		1,777,570		(42,985)	(42,985)	22,360	04/01/2027	2FE
92960P-AA-7	W/S PACKAGING HOLDINGS INC		03/29/2018	Various		1,921,938	1,910,000	1,910,000							1,910,000		11,938	11,938		04/15/2023	1Z
929566-AJ-6	WABASH NATIONAL CORPORATION		03/14/2018	MORGAN STANLEY		3,319,598	3,343,000	3,369,388	3,360,475	7,681	(940)		6,741		3,367,216		(47,619)	(47,619)	82,944	10/01/2025	4FE
931142-DU-4	WAL-MART STORES INC		03/15/2018	BNP CAPITAL MARKETS		9,733,400	10,000,000	9,999,200	9,999,229		31		31		9,999,260		(265,860)	(265,860)	95,306	12/15/2022	1FE
931142-DY-6	WAL-MART STORES INC		02/12/2018	THE ALLSTATE CORPORATION		12,925,042	13,000,000	12,999,740	12,999,766		15		15		12,999,781		(74,739)	(74,739)	70,778	10/09/2019	1FE
25468P-DJ-2	WALT DISNEY CO		01/23/2018	BANK OF AMERICA/MERRILL LYNCH		8,465,660	8,500,000	8,491,755	8,494,846		106		106		8,494,952		(29,292)	(29,292)	88,518	02/12/2021	1FE
25468P-DL-7	WALT DISNEY CO		02/28/2018	STIFEL CAPITAL MARKETS		4,891,650	5,000,000	4,983,200	4,991,367		950		950		4,992,318		(100,668)	(100,668)	27,951	07/12/2019	1FE
25468P-DP-8	WALT DISNEY CO		02/12/2018	THE ALLSTATE CORPORATION		14,888,910	15,000,000	14,996,100	14,997,145		146		146		14,997,292		(108,382)	(108,382)	128,375	03/04/2020	1FE
25468P-DR-4	WALT DISNEY CO		02/07/2018	MIZUHO SECURITIES USA INC.		21,288,250	21,250,000	21,250,000	21,250,000						21,250,000		38,250	38,250	63,965	03/04/2020	1FE
25468P-DT-0	WALT DISNEY CO		02/27/2018	MIZUHO SECURITIES USA INC.		21,562,565	21,500,000	21,500,000	21,500,000						21,500,000		62,565	62,565	86,524	06/05/2020	1FE
25468P-DU-7	WALT DISNEY CO		02/12/2018	THE ALLSTATE CORPORATION		9,898,380	10,000,000	9,988,400	9,990,556		435		435		9,990,991		(92,611)	(92,611)	33,500	06/05/2020	1FE
25468P-DA-1	WALT DISNEY COMPANY (THE)		01/18/2018	WELLS FARGO		48,518,233	48,740,000	48,691,260	48,725,742		582		582		48,726,325		(208,092)	(208,092)	130,244	05/30/2019	1FE
25468P-DC-7	WALT DISNEY COMPANY (THE)		03/01/2018	MIZUHO SECURITIES USA INC.		15,052,560	15,000,000	15,000,000	15,000,000						15,000,000		52,560	52,560	71,860	05/30/2019	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		419,179	438,994	249,623	297,254		121,925		121,925		419,179				2,930	07/25/2037	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		03/25/2018	SCHEDULED REDEMPTION		27,928	122,905	14,222	5,533		22,395		22,395		27,928				513	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		03/25/2018	SCHEDULED REDEMPTION		28,641	36,946	3,407	3,580		25,061		25,061		28,641				163	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		03/25/2018	SCHEDULED REDEMPTION		4,966	20,680	1,885	898	987	3,082		4,068		4,966				92	08/25/2046	6FM
93627C-AA-9	WARRIOR MET COAL LLC		03/21/2018	SEAPORT GROUP		2,267,300	2,212,000	2,212,000	2,212,000		(12,101)		(12,101)		2,199,899		67,401	67,401	69,309	11/01/2024	4FE
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS		02/14/2018	SCHEDULED REDEMPTION		12,065,783	12,065,783	11,669,498	11,918,734		147,049		147,049		12,065,783				50,966	11/14/2022	1FE
94353E-AC-9	WAVE DIVISION INITIAL TL		01/24/2018	SCHEDULED REDEMPTION		1,974,222	1,974,222	1,975,151	1,974,528	546	(851)		(305)		1,974,222				19,298	10/15/2019	3FE
92943B-AC-6	WD WOLVERINE HOLDING ITB		03/05/2018	JPMORGAN CHASE & CO.		1,630,954	1,677,074	1,587,011	1,584,468		2,779		2,779		1,587,247		43,707	43,707	1,665	08/16/2022	4FE
94973V-BH-9	WELLPOINT INC		02/27/2018	WELLS FARGO		49,628,500	50,000,000	49,884,500	49,961,144		3,920		3,920		49,965,064		(336,564)	(336,564)	612,500	08/15/2019	2FE
949746-SA-0	WELLS FARGO & COMPANY		01/17/2018	NOMURA SECURITIES INTERNATIONAL INC		24,440,893	25,000,000	24,976,500	24,982,983		223		223		24,983,206		(542,314)	(542,314)	251,667	07/26/2021	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94988J-5F-0	WELLS FARGO BANK NA		01/16/2018	WELLS FARGO		19,950,800	20,000,000	19,983,400	19,992,282		399		399		19,992,682		(41,882)	(41,882)	50,000	11/28/2018	1FE
95081H-AU-8	WESCO AIRCRAFT HARDWARE CORP TL-A		01/17/2018	BARCLAYS		1,085,974	1,110,971	1,103,729	1,070,009	33,645	109		33,754		1,103,763		(17,789)	(17,789)	2,680	11/30/2020	4FE
952355-AQ-8	WEST CORP		02/23/2018	CITIGROUP GLOBAL MARKETS		3,442,500	3,400,000	3,400,000	3,400,000						3,400,000		42,500	42,500	99,592	07/15/2021	3FE
68162R-AC-5	WEST CORPORATION TERM LOAN		03/29/2018	SCHEDULED REDEMPTION		13,228	13,228	13,102	13,099		129		129		13,228				60	10/10/2024	3FE
95616A-AA-1	WEST STREET MERGER SUB INC		03/28/2018	Various		4,852,125	4,900,000	4,914,200	4,903,550	9,783	(629)		9,154		4,912,704		(60,579)	(60,579)	152,327	09/01/2025	5FE
95810D-AN-1	WESTERN DIGITAL CORPORATION TLB-3		02/27/2018	SCHEDULED REDEMPTION		466,667	466,667	459,552	459,376		7,290		7,290		466,667				32	04/29/2023	2FE
96208U-AM-3	WEX INC. TERM LOAN B-2		03/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,431	7,438		62		62		7,500				24	06/30/2023	3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		96,705	141,404	103,409	102,167		(5,462)		(5,462)		96,705				1,181	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2018	SCHEDULED REDEMPTION		188,055	202,491	160,247	162,720		25,335		25,335		188,055				1,631	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		03/01/2018	SCHEDULED REDEMPTION		68,691	75,190	65,448	66,654		2,038		2,038		68,691				967	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2018	SCHEDULED REDEMPTION		168,573	184,521	149,223	149,223		19,350		19,350		168,573				2,374	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2018	SCHEDULED REDEMPTION		128,932	131,492	110,140	97,332		31,599		31,599		128,932				1,468	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		03/01/2018	SCHEDULED REDEMPTION		83,081	84,730	70,798	68,939		14,141		14,141		83,081				946	09/25/2037	1FM
966387-AP-7	WHITING PETROLEUM CORP		03/26/2018	Various		556,515	550,000	528,000	529,372		760		760		530,132		26,383	26,383	16,623	04/01/2023	4FE
96926D-AS-9	WILLIAM LYON HOMES INC		03/29/2018	WELLS FARGO		2,460,738	2,470,000	2,470,000							2,470,000		(9,263)	(9,263)	9,880	09/01/2023	4FE
96949L-AC-9	WILLIAMS PARTNERS LP		01/25/2018	GOLDMAN, SACHS & CO.		355,886	319,000	309,669	309,809		11		11		309,821		46,065	46,065	6,056	09/15/2045	2FE
96950G-AA-0	WILLIAMS SCOTSMAN INTL		03/20/2018	GUGGENHEIM SECURITIES, LLC		2,112,240	2,031,000	2,070,215	2,069,453		(1,926)		(1,926)		2,067,527		44,713	44,713	50,204	12/15/2022	4FE
97246F-AF-3	WILSONART TRANCHE D TL		03/29/2018	SCHEDULED REDEMPTION		7,463	7,463	7,460	7,460		3		3		7,463				92	12/19/2023	4FE
976656-CF-3	WISC ELEC POWER		02/12/2018	THE ALLSTATE CORPORATION		2,997,081	3,000,000	3,000,000	3,000,000						3,000,000		(2,919)	(2,919)	8,075	06/15/2018	1FE
96042N-AL-1	WLAKE 18-1 D ABS		01/18/2018	SOCIETE GENERALE		2,626,641	2,625,000	2,624,526							2,624,526		2,114	2,114		09/15/2022	1AM
94945P-AA-3	WLKRG_17-A ABS		03/15/2018	SCHEDULED REDEMPTION		92,456	92,456	92,447	92,447		9		9		92,456				571	06/15/2033	1FE
92933B-AP-9	WMG ACQUISITION CORP		03/01/2018	CANTOR FITZGERALD		2,678,325	2,665,000	2,665,000							2,665,000		13,325	13,325		04/15/2026	4FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		02/13/2018	MORGAN STANLEY		235,000	235,000	232,650			8		8		232,658		2,342	2,342	1,176	01/17/2025	4FE
98212B-AE-3	WPX ENERGY INC		03/20/2018	Various		1,087,700	1,105,000	1,103,618	1,101,188	2,442	36		2,478		1,103,665		(15,965)	(15,965)	29,660	09/15/2024	4FE
98212E-AB-3	WRANGLER BUYER CORP TL		03/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				9	09/20/2024	4FE
98310W-AK-4	WYNDHAM WORLDWIDE		02/05/2018	GOLDMAN, SACHS & CO.		12,505,000	12,500,000	12,483,500	12,499,421		394		394		12,499,815		5,185	5,185	135,417	03/01/2018	2FE
98310W-AN-8	WYNDHAM WORLDWIDE CORP		03/28/2018	Various		4,223,438	4,250,000	4,240,438	4,241,036		195		195		4,241,231		(17,794)	(17,794)	38,144	04/01/2027	2FE
983793-AD-2	XPO LOGISTICS INC		02/22/2018	GOLDMAN, SACHS & CO.		51,875	50,000	50,000	50,000						50,000		1,875	1,875	641	06/15/2022	4FE
98379E-AD-8	XPO LOGISTICS TLB		02/23/2018	SCHEDULED REDEMPTION		5,067,222	5,067,222	5,105,191	5,094,078	11,342	(38,198)		(26,856)		5,067,222				24,513	11/01/2021	3FE
98458P-AC-9	YALE UNIVERSITY		02/08/2018	BARCLAYS		29,960,100	30,000,000	30,000,000	30,000,000						30,000,000		(39,900)	(39,900)	198,170	04/15/2019	1FE
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO		02/22/2018	CITIGROUP GLOBAL MARKETS		20,070,000	20,000,000	19,824,000	19,858,716		4,837		4,837		19,863,552		206,448	206,448	221,731	10/15/2028	1FE
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		02/01/2018	SCHEDULED REDEMPTION		156,335	156,335	156,006	155,994		341		341		156,335				782	10/27/2021	3FE
N9833R-AE-9	ZIGGO SECURED FIN PSHIP TLE	D	01/03/2018	Various		2,982,161	3,000,000	2,993,157	2,985,000	8,194	4		8,198		2,993,198		(11,037)	(11,037)	6,297	04/15/2025	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2018	SCHEDULED REDEMPTION		47,171	47,171	47,171	47,171						47,171				615	02/10/2024	1
446150-AL-8	HUNTINGTON BANCSHARES INC		03/13/2018	Various		8,460,816	8,400,000	8,400,000							8,400,000		60,816	60,816	8,379	01/01/9999	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,966,801,036	4,972,477,991	4,968,576,617	4,250,993,941	8,864,285	6,164,227		15,028,512		4,962,280,376	(894)	1,983,786	1,982,892	54,635,072	XXX	XXX
404280-BN-8	HSBC HOLDINGS PLC	D	03/20/2018	HSBC SECURITIES, INC.		5,935,860	5,880,000	5,880,000							5,880,000		55,860	55,860		12/31/2049	1AM
4899999. Subtotal - Bonds - Hybrid Securities						5,935,860	5,880,000	5,880,000							5,880,000		55,860	55,860		XXX	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/29/2018	Various	4,268,448.000	365,793,206		369,313,438	79,425,099	816,299			816,299		369,313,438		(3,520,232)	(3,520,232)	1,178,977		4
8199999. Subtotal - Bonds - SVO Identified Funds						365,793,206		369,313,438	79,425,099	816,299			816,299		369,313,438		(3,520,232)	(3,520,232)	1,178,977	XXX	XXX
8399997. Total - Bonds - Part 4						9,606,317,767	9,291,446,841	9,660,820,745	6,027,602,142	9,680,584	5,598,554		15,279,138		9,638,878,589	(894)	(35,097,697)	(35,098,591)	74,769,550	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						9,606,317,767	9,291,446,841	9,660,820,745	6,027,602,142	9,680,584	5,598,554		15,279,138		9,638,878,589	(894)	(35,097,697)	(35,098,591)	74,769,550	XXX	XXX
23311P-AA-8	DCP MIDSTREAM PARTNERS		02/07/2018	JPMORGAN CHASE & CO.	1,185,000.000	1,217,588		1,175,520	1,175,520		8		8		1,175,528		42,060	42,060	19,178		P3UFE
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		01/30/2018	BARCLAYS	4,150,000.000	4,165,563		4,030,688	4,030,688		93		93		4,030,781		134,782	134,782	54,036		P3UFE
SBDFB6-06-3	ROLLS-ROYCE PREF C SHARE	B	01/05/2018	TENDER OFFER	5,477,864.000	7,430		8,347	8,347	(154)			(154)	154	8,347	(918)		(918)			RP1UFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,390,580	XXX	5,214,555	5,214,555	(154)	101		(53)	154	5,214,656	(918)	176,841	175,924	73,215	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						5,390,580	XXX	5,214,555	5,214,555	(154)	101		(53)	154	5,214,656	(918)	176,841	175,924	73,215	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,390,580	XXX	5,214,555	5,214,555	(154)	101		(53)	154	5,214,656	(918)	176,841	175,924	73,215	XXX	XXX
88579Y-10-1	3M COMPANY		03/01/2018	Various	3,266.000	769,056		791,823	768,718	23,105			23,105		791,823		(22,767)	(22,767)	4,355		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00013T-10-4	AA PLC	B	02/28/2018	MORGAN STANLEY	627,219.000	686,117		1,282,043	1,442,397	(161,314)			(161,314)	960	1,282,043	22,920	(618,846)	(595,926)			U
002824-10-0	ABBOTT LABS		02/07/2018	Various	76.000	4,470		4,085	4,337	(252)			(252)		4,085		385	385	3		L
00287Y-10-9	ABBVIE INC		02/07/2018	Various	960.000	109,472		83,414	92,842	(9,428)			(9,428)		83,414		26,058	26,058	597		L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		01/18/2018	CITIGROUP GLOBAL MARKETS	64,172.000	234,126		243,212	259,897	(16,685)			(16,685)		243,212		(9,086)	(9,086)			L
G1151C-10-1	ACCENTURE PLC		03/01/2018	Various	94.000	14,520		11,626	14,390	(2,765)			(2,765)		11,626		2,894	2,894			L
00508Y-10-2	ACUITY BRANDS INC		02/28/2018	MORGAN STANLEY	160.000	22,811		27,405	28,160	(755)			(755)		27,405		(4,594)	(4,594)	21		L
00724F-10-1	ADOBE SYS INC		03/01/2018	Various	82.000	15,417		11,598	14,370	(2,772)			(2,772)		11,598		3,819	3,819			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		01/02/2018	CITIGROUP GLOBAL MARKETS	89.000	9,441		8,820	8,872	(52)			(52)		8,820		621	621	5		L
00817Y-10-8	AETNA INC.		03/01/2018	Various	751.000	134,267		138,007	70,172						138,007		(3,740)	(3,740)			L
008252-10-8	AFFILIATED MANAGERS GR		02/07/2018	Various	77.000	15,451		14,216	15,804	(1,588)			(1,588)		14,216		1,235	1,235	4		L
001055-10-2	AFLAC INC.		03/01/2018	Various	87.000	7,566		7,621	7,637	(16)			(16)		7,621		(55)	(55)	3		L
001084-10-2	AGCO CORP.		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	1,937		2,006							2,006		(68)	(68)			L
00846U-10-1	AGILENT TECHNOLOGIES INC		02/07/2018	Various	89.000	6,086		5,279	5,960	(682)			(682)		5,279		807	807	13		L
S22135-38-8	AGRIUM INC COM	B	01/02/2018	MERGER	25,912.000	3,188,388		2,642,698	2,990,029	(439,781)			(439,781)	92,450	2,642,698	(45,109)	590,800	545,691	19,391		U
009158-10-6	AIR PRODUCTS & CHEM		02/07/2018	Various	46.000	7,467		7,435	7,548	(112)			(112)		7,435		32	32	44		L
015271-10-9	ALEXANDRIA REAL ESTATE		01/02/2018	CITIGROUP GLOBAL MARKETS	302.000	39,236		38,864	39,438	(574)			(574)		38,864		372	372	272		L
02005N-10-0	ALLY FINANCIAL INC		02/07/2018	Various	571.000	16,719		15,791	14,318	(938)			(938)		15,791		928	928			L
02079K-30-5	ALPHABET INC CLASS A		03/01/2018	Various	81.000	90,588		79,595	85,325	(5,730)			(5,730)		79,595		10,993	10,993			L
02079K-10-7	ALPHABET INC CLASS C		03/01/2018	Various	54.000	57,694		53,299	56,506	(3,207)			(3,207)		53,299		4,396	4,396			L
02209S-10-3	ALTRIA GROUP INC.		03/01/2018	Various	55,229.000	3,476,474		3,710,741	3,942,903	(233,153)			(233,153)		3,710,741		(234,267)	(234,267)	36,442		L
023135-10-6	AMAZON COM INC		02/07/2018	Various	43.000	55,896		41,338	50,287	(8,949)			(8,949)		41,338		14,558	14,558			L
G03080-10-0	AMCOR LTD ORD	B	02/28/2018	MORGAN STANLEY	78,056.000	845,174		913,642	941,414	(89)			(89)	(27,683)	913,642	24,190	(92,659)	(68,468)	15,665		U
023586-10-0	AMERCO		01/02/2018	CITIGROUP GLOBAL MARKETS	87.000	33,025		32,878	32,878						32,878		147	147	44		L
023608-10-2	AMEREN CORP		03/01/2018	Various	52.000	2,772		2,870	118	(9)			(9)		2,870		(97)	(97)			L
025537-10-1	AMERICAN ELEC PWR INC		03/01/2018	Various	69.000	4,609		4,707	1,986	(128)			(128)		4,707		(98)	(98)	2		L
025816-10-9	AMERICAN EXPRESS CO		03/01/2018	Various	222.000	21,257		20,297	22,047	(1,749)			(1,749)		20,297		959	959	58		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		02/07/2018	Various	65.000	7,362		6,610	7,055	(445)			(445)		6,610		752	752	14		L
026874-78-4	AMERICAN INTL GROUP INC		02/28/2018	MORGAN STANLEY	9,441.000	541,240		548,333	562,495	(14,162)			(14,162)		548,333		(7,093)	(7,093)			L
03027X-10-0	AMERICAN TOWER CORP		02/07/2018	Various	65.000	9,176		8,599	9,274	(675)			(675)		8,599		577	577	46		L
03076C-10-6	AMERIPRISE FINL INC		02/28/2018	Various	317.000	50,436		50,196	53,722	(3,526)			(3,526)		50,196		240	240	211		L
03073E-10-5	AMERISOURCEBERGEN CORP		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	224.000	21,104		19,015	11,845	(1,764)			(1,764)		19,015		2,089	2,089			L
031100-10-0	AMETEK INC		03/01/2018	Various	84.000	6,192		5,568	6,087	(519)			(519)		5,568		624	624			L
031162-10-0	AMGEN INC		03/01/2018	Various	540.000	98,461		93,976	92,863						93,976		4,485	4,485	602		L
032654-10-5	ANALOG DEVICES INC		01/02/2018	CITIGROUP GLOBAL MARKETS	103.000	9,298		8,502	9,170	(668)			(668)		8,502		796	796			L
03349M-10-5	ANDEAVOR		02/07/2018	Various	75.000	8,282		7,060	8,576	(1,516)			(1,516)		7,060		1,222	1,222			L
B63151-12-8	ANHEUSER BUSCH INBEV SA NV	B	02/28/2018	MORGAN STANLEY	3,039.000	324,133		348,350	339,853	33,686			33,686	(25,189)	348,350	33,792	(58,009)	(24,218)			U
03662Q-10-5	ANSYS INC		03/01/2018	Various	47.000	7,223		5,681	6,937	(1,256)			(1,256)		5,681		1,542	1,542			L
03674X-10-6	ANTERO RESOURCES CORP		03/01/2018	Various	1,684.000	32,612		33,288							33,288		(676)	(676)			L
036752-10-3	ANTHEM INC		03/01/2018	Various	46.000	10,697		8,654	10,350	(1,696)			(1,696)		8,654		2,043	2,043			L
G0408V-10-2	AON PLC		01/02/2018	CITIGROUP GLOBAL MARKETS	387.000	50,884		51,858	51,858						51,858		(974)	(974)			L
037833-10-0	APPLE INC.		03/01/2018	Various	1,152.000	196,800		168,540	181,076	(26,600)			(26,600)		168,540		28,260	28,260	306		L
038222-10-5	APPLIED MATERIALS INC		03/01/2018	Various	268.000	14,125		11,071	13,700	(2,629)			(2,629)		11,071		3,053	3,053	6		L
03852U-10-6	ARAMARK		02/07/2018	Various	111.000	4,741		4,507	4,744	(237)			(237)		4,507		234	234			L
G0450A-10-5	ARCH CAPITAL GROUP		01/02/2018	CITIGROUP GLOBAL MARKETS	413.000	36,465		37,488	37,488						37,488		(1,023)	(1,023)			L
039483-10-2	ARCHER DANIELS MIDLAND CO		01/02/2018	CITIGROUP GLOBAL MARKETS	194.000	7,776		7,776	7,776						7,776		1	1			L
042735-10-0	ARROW ELECTRONICS INC		03/01/2018	Various	465.000	36,965		36,785	36,185	(630)			(630)		36,785		180	180			L
363576-10-9	ARTHUR J GALLAGHER & CO		02/01/2018	CITIGROUP GLOBAL MARKETS	583.000	40,306		36,892	36,892						36,892		3,414	3,414			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	B	02/28/2018	MORGAN STANLEY	4,574.000	300,827		310,008	316,861	(42,585)			(42,585)	35,733	310,008	(26,248)	17,067	(9,181)	8,574		U
00206R-10-2	AT&T INC		02/07/2018	Various	783.000	29,856		29,188	30,443	(1,255)			(1,255)		29,188		668	668	227		L
049560-10-5	ATMOS ENERGY CORP.		03/01/2018	Various	33.000	2,600		2,724	344	(6)			(6)		2,724		(124)	(124)	3		L
SB07VZ-99-2	ATRESMEDIA CORPORACION DE MEDIOS D	B	03/06/2018	MORGAN STANLEY	183,493.000	1,866,228		2,111,303	1,916,944	207,849			207,849	(13,490)	2,111,303	64,349	(309,424)	(245,075)	5,816		U
052800-10-9	AUTOLIV INV		01/02/2018	CITIGROUP GLOBAL MARKETS	296.000	37,844		37,616	37,616						37,616		229	229			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/02/2018	CITIGROUP GLOBAL MARKETS	562.000	65,182		61,280	65,861	(4,581)			(4,581)		61,280		3,902	3,902	354		L
053332-10-2	AUTOZONE INC		01/02/2018	CITIGROUP GLOBAL MARKETS	16.000	11,784		8,435	11,382	(2,947)			(2,947)		8,435		3,350	3,350			L
053484-10-1	AVALONBAY CMNTYS INC		02/28/2018	Various	4,315.000	673,480		769,854	766,985	243			243		769,854		(96,374)	(96,374)	6,105		L
053611-10-9	AVERY DENNISON CORP		03/01/2018	Various	55.000	6,347		4,885	6,317	(1,432)			(1,432)		4,885		1,462	1,462			L
053807-10-3	AVNET INC		03/01/2018	Various	93.000	3,883		3,719							3,719		164	164			L
056752-10-8	BAIDU INC SPON ADR	D	01/18/2018	CITIGROUP GLOBAL MARKETS	13,798.000	3,513,121		1,953,921	3,231,630	(1,277,709)			(1,277,709)		1,953,921		1,559,200	1,559,200			L
05965X-10-9	BANCO SANTANDER CHILE ADR	D	01/18/2018	CITIGROUP GLOBAL MARKETS	10,025.000	345,096		176,841	313,482	(136,641)			(136,641)		176,841		168,255	168,255			L
060505-10-4	BANK AMER CORP COM		03/01/2018	Various	6,364.000	195,020		163,510	187,865	(24,355)			(24,355)		163,510		31,510	31,510	318		L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	02/28/2018	MORGAN STANLEY	22,998.000	1,426,387		1,079,653	1,488,964	(609,939)			(609,939)	200,628	1,079,653	(149,301)	496,035	346,734	12,523		U
D06216-31-7	BASF SE	B	02/28/2018	MORGAN STANLEY	16,904.000	1,780,888		1,894,616	1,862,168	45,551			45,551	(13,104)	1,894,616	43,379	(157,106)	(113,727)			U
071813-10-9	BAXTER INTL INC		02/07/2018	Various	121.000	8,052		7,346	7,821	(476)			(476)		7,346		706	706	19		L
D07112-11-9	BAYER AG ORD NPV	B	02/28/2018	MORGAN STANLEY	24,151.000	2,833,536		2,735,492	3,016,055	(322,661)			(322,661)	42,098	2,735,492	48,057	49,987	98,044	8,119		U
P1R1WJ-10-3	BB SEGURIDADE SA	B	01/18/2018	CITIGROUP GLOBAL MARKETS	7,000.000	65,762		59,250	60,122	(4,210)			(4,210)	3,338	59,250	(1,260)	7,772	6,512			U
054937-10-7	BB+T CORP		03/01/2018	Various	197.000	10,364		9,771	9,795	(24)			(24)		9,771		593	593	6		L
SB188T-H2-5	BCE INC COM NPV	B	02/28/2018	MORGAN STANLEY	102,396.000	4,473,539		4,907,187	4,934,491	108,095			108,095	(135,399)	4,907,187	26,616	(460,265)	(433,648)	50,329		U
075887-10-9	BECTON DICKINSON		01/10/2018	VARIOUS	0.630	140		135	135						135		5	5			L
084423-10-2	BERKLEY W R CORP COM		02/07/2018	Various	540.000	37,821		37,654	36,613	(1,088)			(1,088)		37,654		166	166			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/07/2018	Various	132.000	26,529		22,684	26,165	(3,481)			(3,481)		22,684		3,844	3,844			L
09062X-10-3	BIOGEN INC		02/28/2018	Various	116.000	34,786		36,977	36,954	23			23		36,977		(2,191)	(2,191)			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/02/2018	CITIGROUP GLOBAL MARKETS	96.000	8,738		7,953	8,560	(608)			(608)		7,953		786	786			L
09075E-10-0	BIOVERATIV INC		03/09/2018	Various	9,716.500	1,020,156		493,007	523,914	(30,907)			(30,907)		493,007		527,150	527,150			L
097023-10-5	BOEING CO		02/07/2018	Various	89.000	28,833		17,961	26,247	(8,286)			(8,286)		17,961		10,872	10,872			L
099724-10-6	BORG WARNER INC.		02/01/2018	CITIGROUP GLOBAL MARKETS	691.000	38,961		35,780							35,780		3,181	3,181			L
101121-10-1	BOSTON PPTYS INC		02/28/2018	MORGAN STANLEY	6,859.000	815,242		853,569	891,876	(38,307)			(38,307)		853,569		(38,327)	(38,327)	5,487		L
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		01/11/2018	VARIOUS	0.270			14	16	(2)			(2)		14		(14)	(14)			L
109641-10-0	BRINKER INTERNATIONAL, INC.		02/28/2018	MORGAN STANLEY	39,611.000	1,363,379		1,454,912	1,538,491	(83,579)			(83,579)		1,454,912		(91,533)	(91,533)			L
110122-10-8	BRISTOL MYERS SQUIBB CO		03/01/2018	Various	148.000	9,127		9,069	9,069						9,069		58	58	7		L
Y09827-10-9	BROADCOM LTD	D	02/28/2018	Various	6,407.000	1,579,831		1,740,918	1,645,958	94,959			94,959		1,740,918		(161,087)	(161,087)			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		03/01/2018	Various	77.000	7,211		5,886	6,975	(1,089)			(1,089)		5,886		1,326	1,326	28		L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	B	02/28/2018	MORGAN STANLEY	4,374.000	169,767		182,049	191,025	(3,735)			(3,735)	(5,242)	182,049	987	(13,270)	(12,283)	564		U
115637-20-9	BROWN FORM AN CORP CLASS B		01/02/2018	CITIGROUP GLOBAL MARKETS	628.000	42,511		38,120	43,125	(5,005)			(5,005)		38,120		4,392	4,392	124		L
G1660V-10-3	BTG PLC	B	02/28/2018	MORGAN STANLEY	95,041.000	866,900		932,729	980,321	(48,245)			(48,245)	652	932,729	16,675	(82,504)	(65,829)			U
G16962-10-5	BUNGE LTD		01/02/2018	CITIGROUP GLOBAL MARKETS	555.000	37,731		37,229	37,229						37,229		501	501			L
G1700D-10-5	BURBERRY GROUP	B	02/28/2018	MORGAN STANLEY	1,745.000	36,856		39,319	42,301	(9,675)			(9,675)	6,693	39,319	(4,742)	2,279	(2,463)	271		U
12673P-10-5	CA INC		03/01/2018	Various	96.000	3,302		3,224							3,224		79	79	6		L
127097-10-3	CABOT OIL + GAS CORP COM		03/01/2018	Various	1,528.000	38,274		43,338	39,382						43,338		(5,065)	(5,065)	77		L
127387-10-8	CADENCE DESIGN SYSTEMS INC		02/07/2018	Various	88.000	3,512		2,947	3,680	(733)			(733)		2,947		565	565			L
13123X-10-2	CALLON PETROLEUM CO		02/28/2018	MORGAN STANLEY	170,012.000	1,795,285		1,876,932	2,065,646	(188,713)			(188,713)		1,876,932		(81,647)	(81,647)			L
133131-10-2	CAMDEN PROP		02/07/2018	Various	50.000	4,286		4,249	2,209	(157)			(157)		4,249		37	37	18		L
134429-10-9	CAMPBELL SOUP CO		01/02/2018	CITIGROUP GLOBAL MARKETS	183.000	8,671		8,568	8,804	(236)			(236)		8,568		103	103			L
J05124-14-4	CANON	B	02/28/2018	MORGAN STANLEY	12,100.000	464,311		464,732	451,132	10,597			10,597	3,003	464,732	22,648	(23,069)	(421)	8,201		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
143658-30-0	CARNIVAL CORP		02/01/2018	CITIGROUP GLOBAL MARKETS	698.000	49,403		45,072	46,326	(1,254)			(1,254)		45,072		4,331	4,331			L
12503M-10-8	CBOE GLOBAL MARKETS INC		02/07/2018	Various	46.000	5,665		4,279	5,731	(1,452)			(1,452)		4,279		1,385	1,385			L
12504L-10-9	CBRE GROUP INC		03/01/2018	Various	173.000	7,631		6,790	7,493	(702)			(702)		6,790		840	840			L
124857-20-2	CBS CORP C LASS B		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	349.000	18,648		20,246	9,204	(378)			(378)		20,246		(1,598)	(1,598)	28		L
S21715-73-5	CDN NAT RES COM NPV	B	02/28/2018	MORGAN STANLEY	25,295.000	784,426		852,761	906,861	7,713			7,713	(61,813)	852,761	42,094	(110,429)	(68,335)	4,728		U
12514G-10-8	CDW CORP/DE		03/01/2018	Various	437.000	30,442		27,954	30,367	(2,413)			(2,413)		27,954		2,489	2,489			L
150870-10-3	CELANESE CORP		03/01/2018	Various	368.000	37,972		39,306							39,306		(1,334)	(1,334)	159		L
151020-10-4	CELGENE CORP.		02/28/2018	MORGAN STANLEY	20,494.000	1,785,191		1,895,568	2,138,754	(243,186)			(243,186)		1,895,568		(110,377)	(110,377)			L
15135B-10-1	CENTENE CORP		02/07/2018	Various	57.000	5,890		5,509	5,750	(241)			(241)		5,509		381	381			L
15189T-10-7	CENTERPOINT ENERGY INC		03/01/2018	Various	125.000	3,363		3,440	2,070	(72)			(72)		3,440		(78)	(78)			L
156782-10-4	CERNER CORP		03/01/2018	Various	1,068.000	67,435		72,692	29,719	(13)			(13)		72,692		(5,257)	(5,257)			L
125269-10-0	CF INDUSTRIES HOLDINGS		01/02/2018	CITIGROUP GLOBAL MARKETS	251.000	10,827		8,001	10,678	(2,677)			(2,677)		8,001		2,826	2,826			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		01/02/2018	CITIGROUP GLOBAL MARKETS	213.000	74,328		71,559	71,559						71,559		2,768	2,768			L
02308D-10-8	CHARTER HALL RETAIL REIT	B	02/28/2018	MORGAN STANLEY	519,742.000	1,510,721		1,716,779	1,691,105	75,403			75,403	(49,729)	1,716,779	45,455	(251,513)	(206,058)	48,200		U
166764-10-0	CHEVRON CORP		02/28/2018	Various	9,437.000	1,058,397		975,509	1,181,418	(205,909)			(205,909)		975,509		82,888	82,888	10,328		L
025192-44-3	CHINA AVIATION OIL (SINGAPORE) LTD	B	03/06/2018	MORGAN STANLEY	1,033,900.000	1,203,918		1,247,068	1,253,304	3,639			3,639	(9,876)	1,247,068	22,470	(65,619)	(43,150)			U
Y14965-10-0	CHINA MOBILE HK LTD 941	B	01/18/2018	CITIGROUP GLOBAL MARKETS	263,000.000	2,660,611		2,661,439	2,625,682	(22,122)			(22,122)	17,883	2,661,439	(17,805)	16,977	(828)			U
16941M-10-9	CHINA MOBILE LTD ADR	D	01/18/2018	CITIGROUP GLOBAL MARKETS	10,645.000	552,021		537,998	537,998						537,998		14,023	14,023			L
H1467J-10-4	CHUBB LTD		02/01/2018	CITIGROUP GLOBAL MARKETS	496.000	77,114		70,581							70,581		6,533	6,533			L
125509-10-9	CIGNA CORP		03/01/2018	Various	5,639.000	1,104,989		1,158,793	1,145,225	13,569			13,569		1,158,793		(53,804)	(53,804)			L
171798-10-1	CIMAREX ENERGY CO		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	20.000	2,118		2,268							2,268		(150)	(150)			L
17275R-10-2	CISCO SYS INC		02/07/2018	Various	195.000	7,719		6,317	7,469	(1,152)			(1,152)		6,317		1,402	1,402	28		L
125581-80-1	CIT GROUP INC		03/01/2018	Various	679.000	36,051		33,929							33,929		2,122	2,122	102		L
172967-42-4	CITIGROUP INC		03/01/2018	Various	1,417.000	104,726		96,991	105,439	(8,448)			(8,448)		96,991		7,735	7,735	403		L
X1422T-11-6	CITYCON	B	03/06/2018	MORGAN STANLEY	696,973.000	1,622,572		1,768,444	1,806,087	(24,933)			(24,933)	(12,710)	1,768,444	48,754	(194,626)	(145,872)			U
189054-10-9	CLOROX CO		02/07/2018	Various	45.000	6,215		5,842	6,693	(851)			(851)		5,842		373	373	15		L
Y16600-10-4	CLP HOLDINGS LTD	B	02/28/2018	MORGAN STANLEY	25,000.000	252,345		260,882	255,683	3,622			3,622	1,576	260,882	(1,864)	(6,673)	(8,537)			U
BASOH0-A6-4	CMIA PEARL LIMITED	D	02/23/2018	DISTRIBUTION	0.000	241,680		241,680							241,680						U
191216-10-0	COCA COLA CO.		03/01/2018	Various	2,296.000	106,977		105,027	105,340	(314)			(314)		105,027		1,950	1,950			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/01/2018	Various	145.000	10,947		10,270	10,298	(28)			(28)		10,270		677	677	7		L
194162-10-3	COLGATE PALMOLIVE CO		01/02/2018	CITIGROUP GLOBAL MARKETS	969.000	72,804		70,776	73,111	(2,335)			(2,335)		70,776		2,028	2,028			L
19625W-10-4	COLONY NORTHSTAR INC CLASS A		03/01/2018	Various	3,731.000	22,988		33,318							33,318		(10,330)	(10,330)			L
20030N-10-1	COMCAST CORP NEW CL A		02/07/2018	Various	2,562.000	105,003		99,204	93,757	(3,811)			(3,811)		99,204		5,799	5,799	369		L
20451N-10-1	COMPASS MINERALS INTERNATION		02/28/2018	MORGAN STANLEY	26,341.000	1,590,001		1,837,285	1,903,137	(65,853)			(65,853)		1,837,285		(247,284)	(247,284)	18,966		L
205887-10-2	CONAGRA BRANDS INC		02/01/2018	CITIGROUP GLOBAL MARKETS	1,279.000	48,073		47,032	9,531	(994)			(994)		47,032		1,041	1,041	218		L
20605P-10-1	CONCHO RESOURCES INC		02/07/2018	Various	50.000	7,530		7,013	7,511	(498)			(498)		7,013		517	517			L
20825C-10-4	CONOCOPHILLIPS		01/02/2018	CITIGROUP GLOBAL MARKETS	1,284.000	71,023		66,434	70,479	(4,045)			(4,045)		66,434		4,589	4,589			L
209115-10-4	CONSOLIDATED EDISON INC		02/07/2018	Various	47.000	3,637		3,729	1,189	(59)			(59)		3,729		(92)	(92)			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		03/01/2018	Various	30.000	6,451		6,621							6,621		(170)	(170)	8		L
212015-10-1	CONTINENTAL RESOURCES INC OK		01/02/2018	CITIGROUP GLOBAL MARKETS	240.000	13,021		7,759	12,713	(4,954)			(4,954)		7,759		5,262	5,262			L
216648-40-2	COOPER COMPANIES INC		02/01/2018	CITIGROUP GLOBAL MARKETS	161.000	39,219		35,079	35,079						35,079		4,141	4,141	5		L
N22717-10-7	CORE LABORATORIES		02/28/2018	MORGAN STANLEY	1,687.000	173,673		166,507	184,811	(18,304)			(18,304)		166,507		7,166	7,166	789		L
219350-10-5	CORNING IN C COM		02/07/2018	Various	231.000	7,273		6,829	7,390	(561)			(561)		6,829		444	444			L
22160N-10-9	COSTAR GROUP INC		02/01/2018	CITIGROUP GLOBAL MARKETS	126.000	43,728		37,416	37,416						37,416		6,313	6,313			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22160K-10-5	COSTCO WHS L CORP NEW COM		03/01/2018	Various	273.000	51,425		44,414	50,811	(6,396)			(6,396)		44,414		7,010	7,010	105		L
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		03/01/2018	Various	519.000	55,188		56,535							56,535		(1,346)	(1,346)			L
228368-10-6	CROWN HOLDINGS INC		03/01/2018	Various	629.000	31,472		35,418	34,369						35,418		(3,946)	(3,946)			L
231021-10-6	CUMMINS IN C COM		02/07/2018	Various	52.000	9,174		8,533	9,185	(652)			(652)		8,533		641	641			L
126650-10-0	CVS HEALTH CORPORATION		02/07/2018	Various	347.000	25,802		24,916	10,368	(450)			(450)		24,916		886	886	174		L
23331A-10-9	D R HORTON INC COM		02/07/2018	Various	45.000	2,085		2,298							2,298		(213)	(213)			L
235851-10-2	DANAHER CO RP COM		02/07/2018	Various	104.000	9,882		8,656	9,653	(997)			(997)		8,656		1,226	1,226	15		L
237194-10-5	DARDEN RESTAURANTS INC		03/01/2018	Various	97.000	9,293		7,656	9,314	(1,658)			(1,658)		7,656		1,637	1,637	18		L
025408-68-3	DEBENHAMS PLC	B	03/06/2018	MORGAN STANLEY	860,924.000	335,654		452,037	404,703	47,912			47,912	(579)	452,037	10,051	(126,435)	(116,383)	28,610		U
244199-10-5	DEERE & CO.		01/02/2018	CITIGROUP GLOBAL MARKETS	73.000	11,534		9,168	11,425	(2,257)			(2,257)		9,168		2,366	2,366	44		L
M27635-10-7	DELEK GROUP LTD.	B	03/06/2018	MORGAN STANLEY	11,477.000	1,948,242		1,838,998	1,861,564	(10,756)			(10,756)	(11,811)	1,838,998	12,065	97,179	109,244			U
247361-70-2	DELTA AIR LINES, INC.		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	40.000	2,154		2,257							2,257		(103)	(103)			L
24906P-10-9	DENTSPLY SIRONA INC		03/01/2018	Various	526.000	29,176		31,944							31,944		(2,768)	(2,768)			L
D1854M-10-2	DEUTSCHE EUROSHOP AG	B	02/28/2018	MORGAN STANLEY	55,101.000	1,988,775		2,118,815	2,246,642	(112,018)			(112,018)	(15,810)	2,118,815	48,512	(178,552)	(130,039)			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	02/28/2018	MORGAN STANLEY	83,010.000	1,342,014		1,449,280	1,474,742	90,182			90,182	(115,644)	1,449,280	157,567	(264,833)	(107,266)			U
25179M-10-3	DEVON ENERGY CORP.		02/28/2018	MORGAN STANLEY	3,282.000	100,624		90,058	135,875	(45,817)			(45,817)		90,058		10,566	10,566			L
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	02/28/2018	MORGAN STANLEY	3,405.000	110,429		101,416	106,102	5,721			5,721	(10,407)	101,416	12,822	(3,810)	9,012			U
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		02/28/2018	MORGAN STANLEY	78,867.000	1,142,756		1,265,027	1,466,138	(201,111)			(201,111)		1,265,027		(122,270)	(122,270)			L
25278X-10-9	DIAMONDBACK ENERGY INC		03/01/2018	Various	361.000	45,980		40,463	42,168	(5,124)			(5,124)		40,463		5,517	5,517			L
253393-10-2	DICKS SPORTING GOODS		01/02/2018	CITIGROUP GLOBAL MARKETS	322.000	9,494		8,684	9,254	(570)			(570)		8,684		810	810			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	919.000	21,242		19,322	11,570	(1,538)			(1,538)		19,322		1,920	1,920			L
254687-10-6	DISNEY WALT CO		03/01/2018	Various	1,155.000	121,116		123,706	35,263	(2,932)			(2,932)		123,706		(2,590)	(2,590)	276		L
256677-10-5	DOLLAR GENERAL CORP		02/07/2018	Various	95.000	9,112		7,717	8,836	(1,119)			(1,119)		7,717		1,395	1,395	10		L
256746-10-8	DOLLAR TREE INC		02/07/2018	Various	132.000	14,278		11,156	11,375	(3,180)			(3,180)		11,156		3,123	3,123			L
25746U-10-9	DOMINION ENERGY INC		02/28/2018	MORGAN STANLEY	5,222.000	386,732		439,944	423,295	16,649			16,649		439,944		(53,212)	(53,212)			L
J12432-12-6	DOWA HOLDINGS LTD	B	02/28/2018	MORGAN STANLEY	25,300.000	943,089		965,381	1,033,111	(74,608)			(74,608)	6,878	965,381	47,045	(69,338)	(22,293)			U
26078J-10-0	DOWDUPONT INC		03/01/2018	Various	157.000	11,178		10,156	11,182	(1,025)			(1,025)		10,156		1,022	1,022	7		L
G2904K-12-7	DRAX GROUP PLC CMN STK	B	03/06/2018	MORGAN STANLEY	350,648.000	1,245,523		1,284,416	1,283,561					854	1,284,416	24,383	(63,275)	(38,893)			U
G28480-12-3	DS SMITH PLC	B	03/01/2018	MORGAN STANLEY	86,335.000	569,154		631,084	604,386	26,295			26,295	402	631,084	11,019	(72,949)	(61,930)			U
233331-10-7	DTE ENERGY CO		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	2,482		2,606							2,606		(124)	(124)			L
26441C-20-4	DUKE ENERGY HLDG CORP		03/01/2018	Various	11,807.000	889,527		1,026,699	923,696	39,610			39,610		1,026,699		(137,172)	(137,172)	10,463		L
264411-50-5	DUKE REALTY CORPORATION		02/01/2018	CITIGROUP GLOBAL MARKETS	1,329.000	35,833		36,162	36,162						36,162		(329)	(329)			L
23355L-10-6	DXC TECHNOLOGY COMPANY		03/01/2018	Various	482.000	48,499		45,832							45,832		2,667	2,667			L
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	02/28/2018	MORGAN STANLEY	7,700.000	725,691		761,601	751,545	55,842			55,842	(45,786)	761,601	96,096	(132,005)	(35,910)			U
27579R-10-4	EAST WEST BANCORP INC		01/02/2018	CITIGROUP GLOBAL MARKETS	601.000	36,849		35,904	36,559	(655)			(655)		35,904		945	945			L
277432-10-0	EASTMAN CH EM CO COM		03/01/2018	Various	79.000	7,675		6,609	7,319	(709)			(709)		6,609		1,066	1,066	44		L
G29183-10-3	EATON CORP PLC		02/07/2018	Various	121.000	9,952		9,402	9,560	(159)			(159)		9,402		550	550			L
278265-10-3	EATON VANCE CORP		02/07/2018	Various	91.000	5,120		5,050	5,131	(82)			(82)		5,050		71	71	11		L
278865-10-0	ECOLAB INC		02/28/2018	MORGAN STANLEY	8,476.000	1,105,584		1,152,058	1,137,310	14,748			14,748		1,152,058		(46,474)	(46,474)	3,475		L
281020-10-7	EDISON INTL		03/01/2018	Various	802.000	48,963		50,668	44,584						50,668		(1,705)	(1,705)	427		L
285512-10-9	ELECTRONIC ARTS INC		01/02/2018	CITIGROUP GLOBAL MARKETS	497.000	54,393		52,215	52,215						52,215		2,178	2,178			L
532457-10-8	ELI LILLY & CO		03/01/2018	Various	23,470.000	1,806,896		1,928,703	1,900,266	(53,730)			(53,730)		1,928,703		(121,807)	(121,807)	13,168		L
S24661-49-8	ENBRIDGE INC	B	02/28/2018	MORGAN STANLEY	3,773.000	120,125		134,363	148,035	(4,923)			(4,923)	(8,749)	134,363	5,274	(19,512)	(14,238)	1,675		U
E41222-11-3	ENDESA SA EUR1.2	B	02/28/2018	MORGAN STANLEY	7,007.000	147,796		150,232	150,232	2,327			2,327	(2,327)	150,232	4,759	(7,196)	(2,437)	4,785		U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	02/28/2018	MORGAN STANLEY	290,884.000	1,694,884		1,891,988	1,791,877	112,720			112,720	(12,610)	1,891,988	43,319	(240,422)	(197,104)	32,145		U
G3157S-10-6	ENSCO PLC		02/28/2018	MORGAN STANLEY	232,812.000	1,031,333		1,250,200	1,375,919	(125,718)			(125,718)		1,250,200		(218,867)	(218,867)			L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		01/02/2018	CITIGROUP GLOBAL MARKETS	102.000	1,111		1,102	1,102						1,102		10	10			L
29364G-10-3	ENTERGY CORP		03/01/2018	Various	61.000	4,653		4,781	1,465						4,781		(128)	(128)	38		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29414D-10-0	ENVISION HEALTHCARE CORP		01/02/2018	CITIGROUP GLOBAL MARKETS	185.000	6,507		6,394	6,394						6,394		114	114			L
26875P-10-1	EOG RESOUR CES INC COM		02/01/2018	CITIGROUP GLOBAL MARKETS	677.000	78,410		61,251	73,055	(11,804)			(11,804)		61,251		17,159	17,159	103		L
26884L-10-9	EQT CORPORATION		03/01/2018	Various	762.000	38,397		43,089	38,876						43,089		(4,692)	(4,692)	20		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		02/28/2018	Various	405.000	22,994		24,990	22,957	(682)			(682)		24,990		(1,997)	(1,997)	181		L
297178-10-5	ESSEX PROPERTY		03/01/2018	Various	180.000	40,374		43,276	40,550						43,276		(2,902)	(2,902)	294		L
SBF1K7-P7-9	ESSITY CLASS B	B	02/28/2018	MORGAN STANLEY	33,514.000	921,914		977,598	953,742	40,616			40,616	(16,760)	977,598	5,717	(61,401)	(55,684)			U
518439-10-4	ESTEE LAUDER COS.		01/02/2018	CITIGROUP GLOBAL MARKETS	396.000	50,522		49,409	50,387	(978)			(978)		49,409		1,114	1,114			L
SB04M8-J6-4	EURONAV NV	B	02/28/2018	MORGAN STANLEY	243,571.000	1,986,385		2,093,651	2,247,417	(137,951)			(137,951)	(15,815)	2,093,651	47,936	(155,202)	(107,266)			U
E4R02W-10-5	EUSKALTEL SA	B	03/06/2018	MORGAN STANLEY	142,204.000	1,190,797		1,264,556	1,160,817	111,908			111,908	(8,169)	1,264,556	37,766	(111,525)	(73,759)	18,243		U
G3223R-10-8	EVEREST RE GROUP LTD		01/02/2018	CITIGROUP GLOBAL MARKETS	169.000	36,582		37,348	37,393	(45)			(45)		37,348		(766)	(766)			L
30161N-10-1	EXELON CORP COM		03/01/2018	Various	97.000	3,515		3,716							3,716		(201)	(201)	4		L
302130-10-9	EXPEDITORS INTL WA INC COM		03/01/2018	Various	55.000	3,434		3,563							3,563		(130)	(130)			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/01/2018	Various	748.000	55,440		56,306							56,306		(867)	(867)			L
30231G-10-2	EXXON MOBIL CORP		02/07/2018	Various	435.000	35,537		33,943	36,383	(2,440)			(2,440)		33,943		1,594	1,594			L
30303M-10-2	FACEBOOK INC		02/07/2018	Various	107.000	19,420		16,155	18,881	(2,726)			(2,726)		16,155		3,265	3,265			L
31428X-10-6	FEDEX CORP		02/07/2018	Various	318.000	81,804		73,934	75,112	(5,629)			(5,629)		73,934		7,870	7,870	151		L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		02/07/2018	Various	81.000	7,810		6,917	7,621	(704)			(704)		6,917		893	893			L
316773-10-0	FIFTH THIRD BANCORP		03/01/2018	Various	257.000	8,235		6,826	7,797	(972)			(972)		6,826		1,409	1,409	41		L
337932-10-7	FIRSTENERGY CORP		02/28/2018	MORGAN STANLEY	27,448.000	887,099		925,296	840,458	84,838			84,838		925,296		(38,197)	(38,197)	9,881		L
339041-10-5	FLEETCOR TECHNOLOGIES I		01/02/2018	CITIGROUP GLOBAL MARKETS	58.000	11,244		8,364	11,161	(2,797)			(2,797)		8,364		2,880	2,880			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	03/01/2018	Various	369.000	6,591		6,048	6,638	(590)			(590)		6,048		543	543			L
302445-10-1	FLIR SYSTEMS INC		01/02/2018	CITIGROUP GLOBAL MARKETS	760.000	35,799		35,287	35,431	(144)			(144)		35,287		512	512			L
31620R-30-3	FNF GROUP INC		03/01/2018	Various	945.000	36,219		36,335							36,335		(116)	(116)			L
345370-86-0	FORD MTR C O DEL COM PAR U		02/07/2018	Various	649.000	7,620		7,178	4,209	(438)			(438)		7,178		442	442			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	33.000	2,092		2,268							2,268		(176)	(176)			L
F6866T-10-0	FRANCE TELECOM	B	02/28/2018	MORGAN STANLEY	10,890.000	185,086		188,164	189,285	21,680			21,680	(22,802)	188,164	29,129	(32,207)	(3,078)			U
SB29NF-31-2	FRANCO NEVADA CORP	B	02/28/2018	MORGAN STANLEY	9,334.000	654,793		761,544	748,389	33,690			33,690	(20,535)	761,544	4,131	(110,881)	(106,750)			U
354613-10-1	FRANKLIN RES INC		03/01/2018	Various	7,070.000	275,128		266,327	306,343	(40,016)			(40,016)		266,327		8,801	8,801	1,626		L
N33462-10-7	FRANKS INTERNATIONAL NV		02/28/2018	MORGAN STANLEY	261,218.000	1,405,947		1,627,388	1,789,343	(161,955)			(161,955)		1,627,388		(221,441)	(221,441)			L
35671D-85-7	FREEPORT MCMORAN INC		03/01/2018	Various	2,393.000	44,253		46,544							46,544		(2,291)	(2,291)			L
SBDDJS-X3-1	FRONTLINE LTD	B	03/06/2018	MORGAN STANLEY	255,049.000	1,014,134		1,332,202	1,188,036	159,988			159,988	(15,822)	1,332,202	74,076	(392,145)	(318,068)			U
J14208-10-2	FUJI FILM HLDGS CO NPV	B	02/28/2018	MORGAN STANLEY	8,200.000	343,925		337,763	335,206	29,397			29,397	(26,840)	337,763	49,855	(43,693)	6,162			U
G3710C-12-7	GALLIFORD TRY PLC	B	02/28/2018	MORGAN STANLEY	70,490.000	892,446		1,126,896	1,226,269	(100,190)			(100,190)	816	1,126,896	20,146	(254,596)	(234,450)			U
F42768-10-5	GDF SUEZ CMN STK	B	02/28/2018	MORGAN STANLEY	3,618.000	56,794		56,236	62,278	1,050			1,050	(7,092)	56,236	8,224	(7,666)	557			U
N3465M-10-8	GEMALTO NV	B	02/28/2018	MORGAN STANLEY	5,914.000	355,910		264,245	351,526	(68,504)			(68,504)	(18,777)	264,245	19,313	72,352	91,665			U
369550-10-8	GENERAL DYNAMICS CORP		02/07/2018	Various	422.000	86,063		84,025	75,073	(1,674)			(1,674)		84,025		2,038	2,038	85		L
369604-10-3	GENERAL EL EC CO COM		03/01/2018	Various	2,821.000	45,070		49,600	36,942						49,600		(4,529)	(4,529)	254		L
370334-10-4	GENERAL MLS INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	54.000	2,951		3,126							3,126		(175)	(175)			L
37045V-10-0	GENERAL MOTORS CO		02/28/2018	Various	38,561.000	1,517,511		1,659,945	1,580,615	79,330			79,330		1,659,945		(142,434)	(142,434)			L
372460-10-5	GENUINE PARTS CO		02/01/2018	CITIGROUP GLOBAL MARKETS	429.000	44,002		37,507	40,759	(3,252)			(3,252)		37,507		6,495	6,495	290		L
36174X-10-1	GGP INC		02/28/2018	MORGAN STANLEY	37,481.000	793,080		899,281	876,681	22,601			22,601		899,281		(106,202)	(106,202)	8,246		L
375558-10-3	GILEAD SCIENCES INC		02/28/2018	Various	33,043.000	2,600,942		2,244,810	2,367,201	(122,391)			(122,391)		2,244,810		356,133	356,133			L
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	D	02/28/2018	MORGAN STANLEY	8,091.000	293,697		286,988	286,988						286,988		6,709	6,709	4,120		L
G3910J-11-2	GLAXOSMITHKLINE PLC	B	02/28/2018	MORGAN STANLEY	141,583.000	2,549,194		2,532,936	2,532,937	(344,836)			(344,836)	344,835	2,532,936	(248,678)	264,935	16,257	36,387		U
37940X-10-2	GLOBAL PAYMENTS INC.		02/01/2018	CITIGROUP GLOBAL MARKETS	402.000	44,664		40,296	40,296						40,296		4,367	4,367			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	114.000	29,308		28,379	10,445	(778)			(778)		28,379		929	929			L
F12033-13-4	GROUPE DANONE	B	02/28/2018	MORGAN STANLEY	3,413.000	273,599		288,608	286,678	3,947			3,947	(2,017)	288,608	6,608	(21,617)	(15,009)			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40053C-10-5	GRUPO FINANCIERO SANTANDER MEXICO	D	01/18/2018	CITIGROUP GLOBAL MARKETS	9,727.000	74,316		70,351	61,331	(1,007)			(1,007)		70,351		3,966	3,966	1,461		L
413875-10-5	HARRIS CORP.		01/02/2018	CITIGROUP GLOBAL MARKETS	364.000	51,710		48,936	51,561	(2,625)			(2,625)		48,936		2,774	2,774			L
426281-10-1	HENRY JACK & ASSOCIATES		02/07/2018	Various	48.000	5,638		4,926	5,614	(688)			(688)		4,926		712	712			L
427866-10-8	HERSHEY COMPANY		03/01/2018	Various	355.000	34,744		39,732							39,732		(4,989)	(4,989)	218		L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		01/02/2018	CITIGROUP GLOBAL MARKETS	651.000	9,508		8,591	9,348	(757)			(757)		8,591		916	916	49		L
J22050-10-8	HOKURIKU ELECTRIC POWER	B	02/28/2018	MORGAN STANLEY	281,900.000	2,214,153		2,491,249	2,269,715	206,424			206,424	15,110	2,491,249	121,405	(398,501)	(277,097)			U
H36940-13-0	HOLCIM	B	01/11/2018	VARIOUS	0.100				6	(6)			(6)								U
437076-10-2	HOME DEPOT INC		02/07/2018	Various	128.000	24,278		19,787	24,260	(4,473)			(4,473)		19,787		4,491	4,491			L
438516-10-6	HONEYWELL INTERNATIONAL INC		03/01/2018	Various	581.000	92,676		88,249	8,435	(1,037)			(1,037)		88,249		4,427	4,427	3		L
440452-10-0	HORMEL FOODS CORP		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	67.000	2,193		2,283							2,283		(90)	(90)			L
44107P-10-4	HOST HOTELS & RESORTS INC		02/01/2018	CITIGROUP GLOBAL MARKETS	2,085.000	42,700		38,167	41,387	(3,220)			(3,220)		38,167		4,533	4,533	521		L
40434L-10-5	HP INC		03/01/2018	Various	434.000	9,482		8,402	9,118	(716)			(716)		8,402		1,080	1,080	60		L
444859-10-2	HUMANA INC COM		02/01/2018	CITIGROUP GLOBAL MARKETS	216.000	60,006		52,386	53,583	(1,197)			(1,197)		52,386		7,620	7,620	86		L
445658-10-7	HUNT TRANSPORT SVC		02/01/2018	CITIGROUP GLOBAL MARKETS	344.000	40,355		37,485	39,553	(2,068)			(2,068)		37,485		2,870	2,870			L
G46648-10-4	HUNTING PLC	B	03/01/2018	MORGAN STANLEY	117,274.000	1,027,483		1,100,259							1,100,259	(39,605)	(33,171)	(72,776)			U
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		03/01/2018	Various	161.000	41,434		37,359	37,948	(589)			(589)		37,359		4,075	4,075	104		L
448055-10-3	HUSKY ENERGY INC	B	02/28/2018	MORGAN STANLEY	257,869.000	3,424,081		3,814,562							3,814,562	(138,728)	(251,754)	(390,481)			U
448811-20-8	HYDRO ONE LTD	B	02/28/2018	MORGAN STANLEY	4,750.000	76,153		82,739	84,920	3,637			3,637	(5,818)	82,739	4,116	(10,703)	(6,586)			U
E6165F-16-6	IBERDROLA	B	03/28/2018	VARIOUS	0.570			4							4		(4)	(4)			U
G4740B-10-5	ICHOR HOLDINGS		03/21/2018	DIRECT	39,788.000	1,069,271		1,109,508							1,109,508		(40,238)	(40,238)			U
45167R-10-4	IDEX CORP		02/07/2018	Various	39.000	5,344		4,426	5,147	(721)			(721)		4,426		918	918	10		L
S24693-75-6	IGM FINANCIAL INC	B	02/28/2018	MORGAN STANLEY	7,468.000	228,328		188,608	263,149	(82,794)			(82,794)	8,253	188,608	(9,736)	49,457	39,721	2,910		U
45337C-10-2	INCYTE CORPORATION		02/28/2018	MORGAN STANLEY	14,647.000	1,247,163		1,485,015	1,387,217	97,798			97,798		1,485,015		(237,852)	(237,852)			L
E6282J-12-5	INDITEX SA	B	02/28/2018	MORGAN STANLEY	20,240.000	615,940		699,173	705,915	72,492			72,492	(79,234)	699,173	100,749	(183,982)	(83,233)	321		U
G4770L-10-6	INFORMA PLC	B	02/28/2018	MORGAN STANLEY	35,013.000	335,361		355,465	341,967	13,271			13,271	228	355,465	6,355	(26,459)	(20,104)			U
G47791-10-1	INGERSOLL-RAND PLC		01/02/2018	CITIGROUP GLOBAL MARKETS	529.000	46,945		46,985	47,182	(197)			(197)		46,985		(40)	(40)			L
457187-10-2	INGREDION INC		03/01/2018	Various	20.000	2,611		2,749							2,749		(137)	(137)			L
458140-10-0	INTEL CORP		03/01/2018	Various	568.000	26,260		19,164	26,219	(7,055)			(7,055)		19,164		7,095	7,095	67		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/07/2018	Various	28.000	4,315		4,149	3,529	(192)			(192)		4,149		166	166			L
461202-10-3	INTUIT INC.		03/01/2018	Various	55.000	8,824		7,513	8,678	(1,164)			(1,164)		7,513		1,310	1,310	11		L
46120E-60-2	INTUITIVE SURGICAL INC		02/07/2018	Various	23.000	9,102		8,233	8,394	(160)			(160)		8,233		869	869			L
W48102-12-8	INVESTOR B	B	02/28/2018	MORGAN STANLEY	7,136.000	322,947		334,711	326,055	14,385			14,385	(5,730)	334,711	1,957	(13,721)	(11,764)			U
44980X-10-9	IPG PHOTONICS CORP		03/01/2018	Various	153.000	38,245		34,018							34,018		4,227	4,227			L
46266C-10-5	IQVIA HOLDINGS INC		02/07/2018	Various	44.000	4,353		4,308	4,308						4,308		46	46			L
J2502P-10-3	ITOCHU ENEX LTD	B	02/28/2018	MORGAN STANLEY	106,800.000	1,036,864		1,072,253	1,029,603	35,795			35,795	6,855	1,072,253	52,254	(87,642)	(35,389)			U
469814-10-7	JACOBS ENGINEERING GROUP INC		03/01/2018	Various	557.000	33,594		30,472	36,476	(6,284)			(6,284)		30,472		3,122	3,122	72		L
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	02/28/2018	MORGAN STANLEY	24,400.000	696,736		786,475	786,475	(36,218)			(36,218)	36,218	786,475	8,593	(98,332)	(89,739)	13,618		U
G50736-10-0	JARDINE MATHESON (USD)	D	02/28/2018	MORGAN STANLEY	4,300.000	279,935		285,023	262,429	22,594			22,594		285,023		(5,088)	(5,088)			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		02/01/2018	CITIGROUP GLOBAL MARKETS	265.000	38,637		35,682	35,682						35,682		2,955	2,955			L
478160-10-4	JOHNSON & JOHNSON		02/28/2018	Various	23,671.000	3,075,480		3,295,806	3,307,312	(11,506)			(11,506)		3,295,806		(220,326)	(220,326)	19,679		L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		01/02/2018	CITIGROUP GLOBAL MARKETS	223.000	8,524		8,499	8,499						8,499		25	25	58		L
480200-10-7	JONES LANG LASALLE INC.		03/01/2018	Various	49.000	7,636		7,298	7,298						7,298		338	338			L
46625H-10-0	JP MORGAN CHASE & CO		03/01/2018	Various	388.000	42,824		36,041	41,493	(5,452)			(5,452)		36,041		6,783	6,783	102		L
48203R-10-4	JUNIPER NETWORKS INC		03/01/2018	Various	415.000	11,584		11,425	9,063	(213)			(213)		11,425		159	159	2		L
485170-30-2	KANSAS CITY SOUTHERN		02/01/2018	CITIGROUP GLOBAL MARKETS	335.000	37,809		35,899							35,899		1,910	1,910			L
S63647-66-3	KASIKORNBANK PUBLIC NON-VOTING DR	B	01/18/2018	CITIGROUP GLOBAL MARKETS	47,200.000	343,017		237,204	336,005	(73,048)			(73,048)	(25,753)	237,204	25,102	80,712	105,814			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
J31843-10-5	KDDI CORP JPY5000	B	02/28/2018	MORGAN STANLEY	187,400.000	4,626,961		5,300,826	4,665,452	638,778			638,778	(3,404)	5,300,826	297,986	(971,851)	(673,865)			U
494368-10-3	KIMBERLY-CLARK CORP		03/01/2018	Various	2,089.000	232,217		247,771	250,128	(4,243)			(4,243)		247,771		(15,554)	(15,554)	2,011		L
482480-10-0	KLA TENCOR CORP		01/02/2018	CITIGROUP GLOBAL MARKETS	87.000	9,233		8,574	9,141	(568)			(568)		8,574		659	659			L
500754-10-6	KRAFT HEINZ ORD		02/28/2018	MORGAN STANLEY	46,129.000	3,092,417		3,564,880	3,586,991	(22,111)			(22,111)		3,564,880		(472,464)	(472,464)			L
502413-10-7	L3 TECHNOLOGIES INC		02/07/2018	Various	31.000	6,322		5,311	6,133	(822)			(822)		5,311		1,011	1,011			L
50540R-40-9	LABORATORY CORP AMER HLDGS		03/01/2018	Various	45.000	7,473		7,042	7,178	(136)			(136)		7,042		430	430			L
024657-91-4	LADBROKES CORAL GROUP PLC	B	03/23/2018	Various	578,525.000	1,404,844		1,049,381	1,423,548	(375,114)			(375,114)	947	1,049,381	47,560	307,903	355,463	32,745		U
512807-10-8	LAM RESEARCH CORP.		03/01/2018	Various	47.000	8,618		6,647	8,651	(2,004)			(2,004)		6,647		1,971	1,971	24		L
SBYW0P-06-3	LAND SECURITIES GROUP REIT PLC	B	01/11/2018	VARIOUS	0.250			3	3	(1)			(1)		3		(3)	(3)			U
521865-20-4	LEAR CORP		02/07/2018	Various	31.000	5,747		4,479	5,476	(997)			(997)		4,479		1,268	1,268			L
524660-10-7	LEGGETT & PLATT INC		01/02/2018	CITIGROUP GLOBAL MARKETS	734.000	35,125		34,131	35,034	(903)			(903)		34,131		994	994	264		L
525327-10-2	LEIDOS HOLDINGS INC		02/07/2018	Various	627.000	40,134		37,873	38,355	(2,724)			(2,724)		37,873		2,261	2,261			L
526057-10-4	LENNAR COR P CL A		03/01/2018	Various	611.000	35,178		38,395							38,395		(3,217)	(3,217)			L
G5485F-16-9	LI & FUNG LTD CMN STK	B	02/28/2018	MORGAN STANLEY	300,000.000	151,216		109,141	164,634	(56,828)			(56,828)	1,335	109,141	(989)	43,064	42,075			U
53071M-10-4	LIBERTY INTERACTIVE QVC GROUP CORP		03/01/2018	Various	304.000	8,168		7,136	7,424	(288)			(288)		7,136		1,032	1,032			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/01/2018	Various	65.000	2,855		2,576	2,459						2,576		279	279			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/01/2018	Various	70.000	3,053		2,773	2,657						2,773		279	279			L
531172-10-4	LIBERTY PROPERTY TRUST		03/01/2018	Various	55.000	2,208		2,241							2,241		(33)	(33)			L
534187-10-9	LINCOLN NA TL CORP IN COM		02/07/2018	Various	392.000	30,699		29,355	19,371	(923)			(923)		29,355		1,344	1,344	88		L
D50348-10-7	LINDE AG	B	03/29/2018	EXCHANGE	15,729.000	3,205,352		2,807,466	3,426,172	(620,636)			(620,636)	1,930	2,807,466	80,702	317,184	397,886	7,268		U
538034-10-9	LIVE NATION ENTERTAINMENT INC		02/07/2018	Various	54.000	2,400		2,303							2,303		97	97			L
501889-20-8	LKQ CORP		03/01/2018	Various	919.000	36,240		38,013							38,013		(1,773)	(1,773)			L
539830-10-9	LOCKHEED MARTIN CORP		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	64.000	22,107		19,921	10,274	(546)			(546)		19,921		2,186	2,186			L
540424-10-8	LOEWS CORP		02/07/2018	Various	89.000	4,344		4,453	4,453						4,453		(108)	(108)			L
548661-10-7	LOWES COS INC USD0.50		02/07/2018	Various	163.000	15,654		12,168	15,149	(2,981)			(2,981)		12,168		3,486	3,486	31		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/07/2018	Various	82.000	9,153		7,319	9,046	(1,727)			(1,727)		7,319		1,833	1,833			L
55261F-10-4	M & T BANK CORP		01/02/2018	CITIGROUP GLOBAL MARKETS	273.000	46,732		45,674	46,680	(1,006)			(1,006)		45,674		1,058	1,058			L
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	02/28/2018	MORGAN STANLEY	18,136.000	998,910		1,018,786	1,031,173	15,907			15,907	(28,295)	1,018,786	5,526	(25,402)	(19,876)			U
G5785G-10-7	MALLINCKRODT PLC		01/02/2018	CITIGROUP GLOBAL MARKETS	261.000	6,137		5,888	5,888						5,888		249	249			L
56418H-10-0	MANPOWERGROUP		02/07/2018	Various	34.000	4,211		3,870	4,288	(418)			(418)		3,870		341	341			L
56585A-10-2	MARATHON PETROLEUM CORP		03/01/2018	Various	845.000	54,966		44,756	54,499	(11,048)			(11,048)		44,756		10,210	10,210	327		L
571748-10-2	MARSH + MCLENNAN COS INC		03/01/2018	Various	71.000	5,795		5,779	5,779						5,779		16	16	18		L
SB1J0D-M8-7	MARSTONS PLC	B	03/06/2018	MORGAN STANLEY	646,957.000	924,044		1,012,406	984,565	28,568			28,568	(727)	1,012,406	21,677	(110,039)	(88,362)	43,673		U
57636Q-10-4	MASTERCARD INC CLASS A		03/01/2018	Various	137.000	22,132		17,740	20,736	(2,996)			(2,996)		17,740		4,392	4,392	18		L
580135-10-1	MCDONALDS CORP		03/01/2018	Various	3,738.000	597,418		640,655	554,571	(2,616)			(2,616)		640,655		(43,237)	(43,237)	3,174		L
G5960L-10-3	MEDTRONIC PLC		03/01/2018	Various	54.000	4,370		4,250	3,795	(140)			(140)		4,250		120	120	22		L
58933Y-10-5	MERCK & CO. INC.		02/07/2018	Various	81.000	4,588		4,558	4,558						4,558		30	30	39		L
59156R-10-8	METLIFE INC COM		02/28/2018	MORGAN STANLEY	55,130.000	2,545,845		2,736,382	2,787,373	(50,990)			(50,990)		2,736,382		(190,538)	(190,538)	22,052		L
592688-10-5	METTLER TOLEDO INTERNATIONAL		02/07/2018	Various	10.000	6,440		5,885	6,195	(310)			(310)		5,885		555	555			L
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	01/02/2018	CITIGROUP GLOBAL MARKETS	272.000	9,149		8,677	9,136	(460)			(460)		8,677		472	472			L
SBD8YW-M0-4	MICRO FOCUS INTERNATIONAL PLC	B	02/28/2018	MORGAN STANLEY	10,918.000	310,235		353,738	372,630	(12,033)			(12,033)	(6,859)	353,738	13,320	(56,823)	(43,504)	3,864		U
595017-10-4	MICROCHIP TECHNOLOGY INC		01/02/2018	CITIGROUP GLOBAL MARKETS	510.000	46,105		40,074	44,819	(4,745)			(4,745)		40,074		6,032	6,032			L
595112-10-3	MICRON TEC HNOLOGY INC COM		03/01/2018	Various	15,186.000	739,596		699,973	622,351	75,455			75,455		699,973		39,623	39,623			L
594918-10-4	MICROSOFT CORP		02/07/2018	Various	536.000	46,918		36,946	45,849	(8,903)			(8,903)		36,946		9,972	9,972			L
G61614-12-2	MITCHELLS & BUTLERS PLC	B	03/06/2018	MORGAN STANLEY	132,467.000	438,466		478,948	507,300	(28,690)			(28,690)	338	478,948	9,638	(50,120)	(40,482)	9,211		U
608190-10-4	MOHAWK INDUSTRIES INC		02/07/2018	Various	15.000	4,065		3,656	4,139	(482)			(482)		3,656		408	408			L
615369-10-5	MOODYS CORP		03/01/2018	Various	58.000	9,163		8,561	8,561						8,561		601	601	6		L
55354G-10-0	MSCI INC A		03/01/2018	Various	56.000	7,735		6,637	7,086	(450)			(450)		6,637		1,098	1,098	2		L
064865-10-0	MYER HOLDINGS LTD	B	02/28/2018	MORGAN STANLEY	1,989,944.000	700,345		1,186,024	1,027,249	188,982			188,982	(30,208)	1,186,024	31,402	(517,081)	(485,679)			U
N59465-10-9	MYLAN NV		01/02/2018	CITIGROUP GLOBAL MARKETS	279.000	12,026		8,740	11,804	(3,065)			(3,065)		8,740		3,286	3,286			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
631103-10-8	NASDAQ OMX GROUP		02/01/2018	CITIGROUP GLOBAL MARKETS	450.000	36,613		34,533							34,533		2,080	2,080			L
SBDR05-C0-9	NATIONAL GRID PLC	B	01/11/2018	VARIOUS	0.413			5	5						5		(5)	(5)			U
W5691F-10-4	NCC AB	B	02/28/2018	MORGAN STANLEY	63,276.000	1,208,511		1,321,105	1,215,672	126,796			126,796	(21,363)	1,321,105	7,725	(120,320)	(112,594)			U
H57312-64-9	NESTLE SA PAR CHF1	B	02/28/2018	MORGAN STANLEY	58,315.000	4,643,582		5,003,349	5,014,671	26,724			26,724	(38,046)	5,003,349	195,359	(555,126)	(359,768)			U
64110L-10-6	NETFLIX INC		03/01/2018	Various	104.000	28,325		18,808	19,580	(1,303)			(1,303)		18,808		9,517	9,517			L
651639-10-6	NEWMONT MINING CORP		02/01/2018	CITIGROUP GLOBAL MARKETS	1,084.000	43,744		41,365							41,365		2,378	2,378			L
G64950-10-1	NEWRIVER REIT PLC	B	03/06/2018	MORGAN STANLEY	276,855.000	1,122,498		1,194,375	1,252,381	(58,839)			(58,839)	833	1,194,375	23,349	(95,226)	(71,877)	16,055		U
65249B-10-9	NEWS CORP CLASS A		02/07/2018	Various	285.000	4,634		3,779	4,620	(841)			(841)		3,779		855	855			L
65339F-10-1	NEXTERA ENERGY INC		02/07/2018	Various	510.000	79,050		78,242	78,720	(1,416)			(1,416)		78,242		808	808			L
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	02/28/2018	MORGAN STANLEY	19,100.000	891,457		877,868	898,794	(47,321)			(47,321)	26,395	877,868	25,178	(11,589)	13,589			U
654902-20-4	NOKIA CORPORATION ADR	D	02/28/2018	MORGAN STANLEY	209,729.000	1,214,303		977,337	977,337						977,337		236,966	236,966			L
655664-10-0	NORDSTROM INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	434.000	21,394		19,492	11,419	(1,407)			(1,407)		19,492		1,902	1,902			L
666807-10-2	NORTHROP GRUMMAN CORP		02/01/2018	CITIGROUP GLOBAL MARKETS	245.000	82,154		66,136	75,193	(9,057)			(9,057)		66,136		16,018	16,018			L
G66721-10-4	NORWEGIAN CRUISE LINE		02/01/2018	CITIGROUP GLOBAL MARKETS	687.000	41,362		36,583	36,583						36,583		4,779	4,779			L
K72807-13-2	NOVO-NORDISK B ORD	B	02/28/2018	MORGAN STANLEY	10,081.000	522,626		532,979	543,851	48,650			48,650	(59,522)	532,979	74,873	(85,226)	(10,353)			U
J59399-10-5	NTT DOCOMO, INC	B	02/28/2018	MORGAN STANLEY	62,200.000	1,599,543		1,616,072	1,469,278	137,012			137,012	9,782	1,616,072	78,755	(95,284)	(16,529)			U
SBDRJL-N0-2	NUTRIEN LTD	B	02/28/2018	Various	77,210.560	3,798,041		4,260,319							4,260,319	(102,570)	(359,708)	(462,277)			U
67066G-10-4	NVIDIA CORP		03/01/2018	Various	58.000	12,721		10,128	11,223	(1,095)			(1,095)		10,128		2,593	2,593	4		L
62944T-10-5	NVR INC		02/07/2018	Various	2.000	6,513		4,845	7,016	(2,172)			(2,172)		4,845		1,668	1,668			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/28/2018	Various	1,520.000	99,921		91,750	108,059	(20,230)			(20,230)		91,750		8,171	8,171	1,130		L
679580-10-0	OLD DOMINION FREIGHT LINE INC		03/01/2018	Various	254.000	35,154		34,148							34,148		1,006	1,006			L
681919-10-6	OMNICOM GROUP		03/01/2018	Various	74.000	5,485		5,207	5,389	(182)			(182)		5,207		278	278	44		L
G6768E-10-1	OPHIR ENERGY PLC	B	03/06/2018	MORGAN STANLEY	366,769.000	269,000		316,594	337,380	(20,397)			(20,397)	(388)	316,594	6,828	(54,422)	(47,594)			U
68389X-10-5	ORACLE CORP COM		02/07/2018	Various	1,895.000	97,708		88,435	5,201						88,435		9,273	9,273	360		L
690742-10-1	OWENS CORNING INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	2,178		2,304							2,304		(126)	(126)			L
69331C-10-8	P G & E CORP		03/01/2018	Various	34,388.000	1,413,999		1,568,018	1,538,341	26,429			26,429		1,568,018		(154,020)	(154,020)			L
693718-10-8	PACCAR INC		02/07/2018	Various	107.000	7,648		7,097	7,606	(508)			(508)		7,097		551	551	128		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		03/01/2018	Various	342.000	40,708		38,550	39,540	(2,720)			(2,720)		38,550		2,159	2,159	207		L
698354-10-7	PANDORA MEDIA INC		02/28/2018	MORGAN STANLEY	19,216.000	84,548		92,621	92,621						92,621		(8,073)	(8,073)			L
M7846U-10-2	PAZ OIL CO. LTD.	B	03/06/2018	MORGAN STANLEY	4,833.000	786,778		854,734	838,064	21,994			21,994	(5,325)	854,734	5,737	(73,693)	(67,956)			U
G8295T-21-3	PENNON GROUP PLC	B	02/28/2018	MORGAN STANLEY	240,827.000	2,032,502		2,590,034	2,550,847	37,490			37,490	1,697	2,590,034	46,304	(603,835)	(557,532)			U
G7S00T-10-4	PENTAIR PLC		03/01/2018	Various	537.000	36,010		37,744							37,744		(1,735)	(1,735)	182		L
713448-10-8	PEPSICO INC.		02/28/2018	Various	18,900.000	2,074,529		2,217,786	2,266,488	(48,702)			(48,702)		2,217,786		(143,257)	(143,257)	9,286		L
717081-10-3	PFIZER INC		02/07/2018	Various	603.000	21,568		20,346	21,841	(1,495)			(1,495)		20,346		1,222	1,222	94		L
718172-10-9	PHILIP MORRIS INTL.		02/28/2018	Various	2,424.000	251,679		255,334	256,096	(761)			(761)		255,334		(3,655)	(3,655)	1,028		L
718546-10-4	PHILLIPS 66		02/28/2018	Various	64,917.000	5,866,552		6,307,079	6,566,355	(259,276)			(259,276)		6,307,079		(440,527)	(440,527)	45,380		L
723484-10-1	PINNACLE WEST CAPITAL CORP		03/01/2018	Various	34.000	2,569		2,668							2,668		(98)	(98)			L
723787-10-7	PIONEER NA T RES CO COM		02/28/2018	MORGAN STANLEY	1,503.000	255,835		232,577	259,794	(27,217)			(27,217)		232,577		23,258	23,258			L
G7132V-10-0	PLAYTECH PLC	B	02/28/2018	MORGAN STANLEY	136,103.000	1,469,191		1,549,423	1,584,295	(35,926)			(35,926)	1,054	1,549,423	27,700	(107,933)	(80,233)			U
693475-10-5	PNC FINL SVCS GROUP INC		03/01/2018	Various	85.000	12,825		10,717	12,265	(1,548)			(1,548)		10,717		2,108	2,108	35		L
731068-10-2	POLARIS INDUSTRIES INC		03/01/2018	Various	592.000	70,431		69,632	35,337						69,632		799	799	173		L
S26969-80-8	POTASH CORP OF SASKATCHEWAN	B	01/02/2018	MERGER	48,567.000	1,071,931		821,397	999,287	(106,547)			(106,547)	(71,343)	821,397	64,815	185,718	250,533	4,217		U
69351T-10-6	PPL CORP		02/28/2018	MORGAN STANLEY	33,305.000	953,833		1,138,863	1,030,790	108,073			108,073		1,138,863		(185,030)	(185,030)	13,155		L
74005P-10-4	PRAXAIR INC.		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	23.000	3,450		3,592							3,592		(142)	(142)			L
74112D-10-1	PRESTIGE BRANDS		02/28/2018	MORGAN STANLEY	40,884.000	1,381,438		1,847,957	1,815,658	32,298			32,298		1,847,957		(466,518)	(466,518)			L
741503-40-3	PRICELINE.COM		02/27/2018	EXCHANGE	2,993.000	3,720,800		3,720,800	5,201,056	(1,480,256)			(1,480,256)		3,720,800						L
742718-10-9	PROCTER & GAMBLE CO		03/01/2018	Various	31,888.000	2,505,433		2,843,270	2,927,481	(86,442)			(86,442)		2,843,270		(337,838)	(337,838)	21,890		L
743315-10-3	PROGRESSIVE CORP		03/01/2018	Various	197.000	10,956		8,818	11,095	(2,277)			(2,277)		8,818		2,138	2,138	142		L
74340W-10-3	PROLOGIS INC		02/07/2018	Various	90.000	5,566		5,268	5,806	(538)			(538)		5,268		298	298			L
74460D-10-9	PUBLIC STORAGE		02/28/2018	Various	3,105.000	606,639		622,824	648,945	(26,121)			(26,121)		622,824		(16,185)	(16,185)			L
745867-10-1	PULTE GROUP INC		02/07/2018	Various	114.000	3,561		3,665	1,463						3,665		(104)	(104)	4		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74736K-10-1	QORVO INC		02/01/2018	CITIGROUP GLOBAL MARKETS	499.000	41,583		34,371							34,371		7,212	7,212			L
747525-10-3	QUALCOMM INC		02/28/2018	Various	8,980.000	583,621		482,292	574,900	(92,608)			(92,608)		482,292		101,329	101,329	5,051		L
747545-10-1	QUALITY CARE PROPERTIES INC		02/28/2018	MORGAN STANLEY	99,976.000	1,237,474		1,499,054	1,380,669	118,386			118,386		1,499,054		(261,580)	(261,580)			L
74834L-10-0	QUEST DIAGNOSTICS INC		03/01/2018	Various	71.000	7,092		6,616	6,993	(377)			(377)		6,616		476	476	20		L
75281A-10-9	RANGE RESOURCES CORP		01/02/2018	CITIGROUP GLOBAL MARKETS	461.000	8,259		7,865	7,865						7,865		394	394			L
755111-50-7	RAYTHEON COMPANY		03/01/2018	Various	63.000	12,589		11,417	11,835	(418)			(418)		11,417		1,172	1,172	50		L
756109-10-4	REALTY INCOME CORP		02/28/2018	MORGAN STANLEY	32,623.000	1,604,036		1,808,619	1,860,163	(51,544)			(51,544)		1,808,619		(204,583)	(204,583)	21,221		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	02/28/2018	MORGAN STANLEY	887.000	70,565		75,472	83,020	(4,072)			(4,072)	(3,477)	75,472	4,760	(9,667)	(4,907)			U
756577-10-2	RED HAT INC.		03/01/2018	Various	190.000	26,798		22,819	22,819						22,819		3,979	3,979			L
758849-10-3	REGENCY CENTERS CORPORATION		01/02/2018	CITIGROUP GLOBAL MARKETS	138.000	9,596		8,562	9,547	(985)			(985)		8,562		1,034	1,034			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/28/2018	MORGAN STANLEY	3,115.000	998,116		1,112,931	1,171,115	(58,184)			(58,184)		1,112,931		(114,815)	(114,815)			L
7591EP-10-0	REGIONS FINANCIAL CORP		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	1,580.000	29,948		26,777	10,852	(1,230)			(1,230)		26,777		3,172	3,172	57		L
759351-60-4	REINSURANCE GROUP AMERICA INC		03/01/2018	Various	26.000	3,996		3,414	4,054	(640)			(640)		3,414		582	582	9		L
S56693-54-2	REPSOL YPF SA EUR1	B	03/28/2018	Various	1,422.540	25,495		14,072	25,187	(9,138)			(9,138)	(1,977)	14,072	1,439	9,984	11,423			U
760759-10-0	REPUBLIC S VCS INC COM		03/01/2018	Various	102.000	6,718		6,531	6,896	(365)			(365)		6,531		188	188	35		L
770323-10-3	ROBERT HALF INTL INC		02/01/2018	CITIGROUP GLOBAL MARKETS	634.000	37,018		32,683	35,212	(2,530)			(2,530)		32,683		4,335	4,335			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	B	02/28/2018	MORGAN STANLEY	10,833.000	2,512,931		2,488,899	2,740,210	(280,580)			(280,580)	29,269	2,488,899	51,072	(27,040)	24,032			U
773903-10-9	ROCKWELL AUTOMATION INC		03/01/2018	Various	478.000	89,668		94,198	48,302	(316)			(316)		94,198		(4,530)	(4,530)	182		L
774341-10-1	ROCKWELL COLLINS INC		03/01/2018	Various	607.000	82,504		82,421	45,840	(919)			(919)		82,421		83	83	82		L
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	02/28/2018	MORGAN STANLEY	14,807.000	667,921		769,601	756,924	33,446			33,446	(20,769)	769,601	4,174	(105,854)	(101,679)	4,831		U
775711-10-4	ROLLINS, INC		01/02/2018	CITIGROUP GLOBAL MARKETS	733.000	34,190		32,554	34,106	(1,553)			(1,553)		32,554		1,636	1,636			L
778296-10-3	ROSS STORES, INC.		02/07/2018	Various	251.000	20,111		14,768	20,143	(5,375)			(5,375)		14,768		5,343	5,343			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		02/07/2018	Various	47.000	5,984		5,606	5,606						5,606		377	377	28		L
78409V-10-4	S&P GLOBAL INC		03/01/2018	Various	65.000	11,595		9,589	11,011	(1,422)			(1,422)		9,589		2,006	2,006	8		L
G7770H-10-8	SAGA PLC	B	02/28/2018	MORGAN STANLEY	572,461.000	904,632		1,415,764	975,737	439,378			439,378	649	1,415,764	25,310	(536,442)	(511,131)			U
F5548N-10-1	SANOFI S.A.	B	02/28/2018	MORGAN STANLEY	16,985.000	1,346,674		1,480,701	1,465,423	182,027			182,027	(166,750)	1,480,701	216,483	(350,509)	(134,027)			U
J69811-10-7	SAWAI PHARMACEUTICAL LTD	B	02/28/2018	MORGAN STANLEY	45,500.000	2,121,417		2,232,206	2,035,686	182,968			182,968	13,552	2,232,206	108,781	(219,570)	(110,789)			U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	02/28/2018	MORGAN STANLEY	602,064.000	1,800,938		1,933,168	1,973,090	18,099			18,099	(58,021)	1,933,168	51,184	(183,415)	(132,230)	49,325		U
806857-10-8	SCHLUMBERGER LTD		03/01/2018	Various	20,186.000	1,324,761		1,289,824	1,353,461	(71,339)			(71,339)		1,289,824		34,938	34,938	9,810		L
81211K-10-0	SEALED AIR CORP		03/01/2018	Various	764.000	32,080		35,939							35,939		(3,859)	(3,859)	115		L
J69972-10-7	SECOM CO. LTD. ORD	B	02/28/2018	MORGAN STANLEY	1,300.000	93,534		94,483	98,172	(8,254)			(8,254)	4,565	94,483	1,054	(2,003)	(949)			U
816851-10-9	SEMPRA ENERGY		02/28/2018	MORGAN STANLEY	706.000	76,931		71,052	75,486	(4,434)			(4,434)		71,052		5,879	5,879	581		L
G80400-10-7	SERCO GROUP PLC	B	02/28/2018	MORGAN STANLEY	1,140,544.000	1,427,520		1,467,474	1,525,900	(59,441)			(59,441)	1,015	1,467,474	26,235	(66,190)	(39,955)			U
828806-10-9	SIMON PPTY GROUP INC		01/02/2018	CITIGROUP GLOBAL MARKETS	54.000	9,310		8,695	9,274	(579)			(579)		8,695		616	616			L
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	02/28/2018	MORGAN STANLEY	396,400.000	1,012,078		1,056,485	1,058,927	64,438			64,438	(66,880)	1,056,485	82,710	(127,117)	(44,407)	29,117		U
82968B-10-3	SIRIUS XM HOLDINGS INC		02/01/2018	CITIGROUP GLOBAL MARKETS	6,650.000	40,542		35,644	35,644						35,644		4,898	4,898			L
831865-20-9	SMITH (A.O.)		02/01/2018	CITIGROUP GLOBAL MARKETS	565.000	37,733		34,764							34,764		2,968	2,968	102		L
842587-10-7	SOUTHERN CO		02/28/2018	MORGAN STANLEY	26,426.000	1,137,613		1,124,199	1,270,826	(146,628)			(146,628)		1,124,199		13,414	13,414	15,327		L
844741-10-8	SOUTHWEST AIRLINES CO		03/01/2018	Various	593.000	34,392		35,764							35,764		(1,372)	(1,372)			L
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		02/01/2018	CITIGROUP GLOBAL MARKETS	281.000	33,091		30,730							30,730		2,361	2,361			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		02/07/2018	Various	61.000	5,989		5,330							5,330		659	659			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		02/01/2018	CITIGROUP GLOBAL MARKETS	827.000	40,998		33,584							33,584		7,413	7,413			L
G8842P-10-2	SSE PLC	B	02/28/2018	MORGAN STANLEY	1,590.000	26,826		27,861	28,392	1,894			1,894	(2,425)	27,861	3,167	(4,202)	(1,034)	629		U
067765-22-2	STAGECOACH GROUP PLC	B	03/06/2018	MORGAN STANLEY	579,628.000	1,102,723		1,420,150	1,291,400	127,891			127,891	859	1,420,150	28,685	(346,112)	(317,427)	30,604		U
854502-10-1	STANLEY BLACK & DECKER INC		03/01/2018	Various	297.000	45,819		42,889	48,192	(7,471)			(7,471)		42,889		2,930	2,930			L
855244-10-9	STARBUCKS CORP		03/01/2018	Various	374.000	20,966		20,944							20,944		22	22	112		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
858119-10-0	STEEL DYNAMICS INC		01/02/2018	CITIGROUP GLOBAL MARKETS	965.000	43,284		33,355	41,620	(8,265)			(8,265)		33,355		9,929	9,929	150		L
J14406-13-6	SUBARU CORP	B	02/28/2018	MORGAN STANLEY	5,500.000	194,768		174,936	174,936	751			751	(751)	174,936	10,547	9,286	19,832			U
868157-10-8	SUPERIOR ENERGY SERVICES INC		02/28/2018	MORGAN STANLEY	167,310.000	1,428,794		1,614,542	1,611,195	3,346			3,346		1,614,542		(185,747)	(185,747)			L
78486Q-10-1	SVB FINANCIAL GROUP		01/02/2018	CITIGROUP GLOBAL MARKETS	51.000	12,106		9,211	11,922	(2,712)			(2,712)		9,211		2,895	2,895			L
H8398N-10-4	SWISSCOM	B	02/28/2018	MORGAN STANLEY	917.000	496,629		411,515	487,906	(79,591)			(79,591)	3,200	411,515	10,059	75,055	85,114			U
871607-10-7	SYNOPSYS INC		02/07/2018	Various	46.000	3,979		3,355	3,921	(566)			(566)		3,355		624	624			L
74144T-10-8	T. ROWE PRICE GROUP		03/01/2018	Various	78.000	8,307		6,486	8,185	(1,699)			(1,699)		6,486		1,822	1,822			L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		02/07/2018	Various	39.000	4,719		4,402							4,402		317	317			L
SB4YCD-F5-0	TALKTALK TELECOM GROUP PLC	B	02/28/2018	MORGAN STANLEY	574,945.000	811,707		1,184,949	1,181,414	4,003			4,003	(468)	1,184,949	22,444	(395,685)	(373,242)			U
87612E-10-6	TARGET CORP		03/01/2018	Various	183.000	12,736		9,569	11,941	(2,372)			(2,372)		9,569		3,167	3,167	2		L
H84989-10-4	TE CONNECTIVITY LTD		03/01/2018	Various	91.000	8,934		7,160	8,649	(1,489)			(1,489)		7,160		1,775	1,775	1		L
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	B	02/28/2018	MORGAN STANLEY	17,750.000	82,020		71,432	89,221	(11,823)			(11,823)	(5,966)	71,432	6,321	4,268	10,588			U
882508-10-4	TEXAS INST RS INC COM		02/07/2018	Various	779.000	82,039		59,928	81,359	(21,430)			(21,430)		59,928		22,111	22,111	33		L
Y86219-11-3	THAI FARMERS BANK LTD.	B	01/18/2018	CITIGROUP GLOBAL MARKETS	11,900.000	87,311		49,020	87,269	(29,722)			(29,722)	(8,527)	49,020	6,472	31,820	38,291			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/07/2018	Various	69.000	14,032		12,038	13,102	(1,063)			(1,063)		12,038		1,994	1,994	10		L
886547-10-8	TIFFANY + CO NEW COM		03/01/2018	Various	363.000	36,856		38,787							38,787		(1,930)	(1,930)			L
872540-10-9	TJX COMPANIES INC		03/01/2018	Various	268.000	20,774		19,389	20,491	(1,102)			(1,102)		19,389		1,385	1,385	13		L
872590-10-4	T-MOBILE US INC		03/01/2018	Various	119.000	7,524		7,346	5,716	(219)			(219)		7,346		177	177			L
889478-10-3	TOLL BROTHERS INC		02/07/2018	Various	64.000	2,987		2,535	3,073	(538)			(538)		2,535		452	452	4		L
891027-10-4	TORCHMARK INC COM		02/07/2018	Various	57.000	4,968		4,831	5,170	(339)			(339)		4,831		137	137	4		L
891906-10-9	TOTAL SYSTEM SERVICES INC		03/01/2018	Various	120.000	9,975		7,927	9,491	(1,564)			(1,564)		7,927		2,048	2,048	16		L
892356-10-6	TRACTOR SUPPLY CO		02/28/2018	MORGAN STANLEY	530.000	34,407		28,731	39,618	(10,886)			(10,886)		28,731		5,676	5,676	143		L
SBF2RC-K7-4	TRANSURBAN GROUP PRIVATE PLACEMENT	B	01/02/2018	EXCHANGE	26,111.000	233,117		227,714	232,819					(5,105)	227,714	5,403		5,403			U
89417E-10-9	TRAVELERS COS INC		02/01/2018	CITIGROUP GLOBAL MARKETS	407.000	60,794		55,205	55,205						55,205		5,589	5,589			L
896945-20-1	TRIPADVISOR INC		02/28/2018	MORGAN STANLEY	1,628.000	65,232		56,101	56,101						56,101		9,132	9,132			L
902494-10-3	TYSON FOODS INC CLASS A		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	2,641		2,727							2,727		(86)	(86)			L
902653-10-4	UDR INC		02/07/2018	Various	104.000	3,689		3,782	1,579	(22)			(22)		3,782		(92)	(92)			L
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	B	02/28/2018	MORGAN STANLEY	11,531.000	2,695,787		2,964,055	2,907,750	108,315			108,315	(52,010)	2,964,055	120,890	(389,158)	(268,268)			U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	02/28/2018	MORGAN STANLEY	34,332.000	1,765,488		1,935,157	1,915,990	17,892			17,892	1,275	1,935,157	34,596	(204,265)	(169,669)	15,235		U
907818-10-8	UNION PACIFIC CORP		03/01/2018	Various	14.000	1,866		1,608	1,877	(269)			(269)		1,608		258	258	1		L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/28/2018	MORGAN STANLEY	30,803.000	3,215,759		3,741,024	3,670,177	70,847			70,847		3,741,024		(525,265)	(525,265)	28,031		L
911363-10-9	UNITED RENTALS INC		03/01/2018	Various	219.000	37,955		38,014							38,014		(59)	(59)			L
913017-10-9	UNITED TECHNOLOGIES CORP		02/07/2018	Various	165.000	21,780		20,376	10,588	(721)			(721)		20,376		1,404	1,404			L
91307C-10-2	UNITED THERAPEUTICS CORP		02/07/2018	Various	60.000	8,801		7,161	8,877	(1,716)			(1,716)		7,161		1,640	1,640			L
91324P-10-2	UNITEDHEALTH GROUP INC		03/01/2018	Various	109.000	24,356		20,519	24,030	(3,511)			(3,511)		20,519		3,837	3,837			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		02/07/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	1,171		1,213							1,213		(42)	(42)			L
902973-30-4	US BANCORP		02/07/2018	Various	208.000	11,311		11,122	11,145	(23)			(23)		11,122		189	189	62		L
91879Q-10-9	VAIL RESORTS INC		03/01/2018	Various	164.000	34,094		34,845	34,845						34,845		(751)	(751)	173		L
91913Y-10-0	VALERO ENERGY CORP		03/01/2018	Various	135.000	12,388		9,054	12,408	(3,353)			(3,353)		9,054		3,333	3,333	12		L
92220P-10-5	VARIAN MEDICAL SYST		02/07/2018	Various	55.000	6,537		5,503	6,113	(610)			(610)		5,503		1,034	1,034			L
G9325J-10-0	VECTURA GROUP PLC	B	03/02/2018	MORGAN STANLEY	1,333,352.000	1,330,081		1,746,233	2,122,950	(378,130)			(378,130)	1,413	1,746,233	29,120	(445,272)	(416,152)			U
92276F-10-0	VENTAS INC		02/28/2018	MORGAN STANLEY	32,164.000	1,553,807		1,943,349	1,930,162	13,187			13,187		1,943,349		(389,542)	(389,542)	25,410		L
92339V-10-0	VEREIT INC		03/01/2018	Various	4,866.000	33,051		37,298							37,298		(4,247)	(4,247)			L
92343E-10-2	VERISIGN INC.		03/01/2018	Various	321.000	36,801		36,819							36,819		(18)	(18)			L
92343V-10-4	VERIZON COMMUNICATIONS		02/07/2018	Various	1,115.000	60,264		50,066	59,017	(8,950)			(8,950)		50,066		10,198	10,198	658		L
92532F-10-3	VERSUM MATERIALS INC		02/28/2018	MORGAN STANLEY	22,732.000	841,292		898,160	860,406	37,753			37,753		898,160		(56,868)	(56,868)	1,137		L
G93656-10-9	VIRGIN MONEY HOLDINGS UK PLC	B	02/28/2018	MORGAN STANLEY	430,453.000	1,655,057		1,601,212	1,654,881	(54,770)			(54,770)	1,101	1,601,212	28,626	25,219	53,845			U
92826C-83-9	VISA INC		02/07/2018	Various	232.000	27,148		24,105	26,453	(2,348)			(2,348)		24,105		3,043	3,043			L
928563-40-2	VM WARE INC		01/02/2018	CITIGROUP GLOBAL MARKETS	376.000	47,858		40,617	47,120	(6,503)			(6,503)		40,617		7,241	7,241			L
SBBJPF-Y1-4	VONOVIA SE	B	02/28/2018	MORGAN STANLEY	19,499.000	892,700		942,679	969,122	(3,966)			(3,966)	(22,477)	942,679	37,532	(87,511)	(49,979)			U
929042-10-9	VORNADO RLTY TR		02/28/2018	MORGAN STANLEY	22,846.000	1,518,310		1,726,395	1,786,100	(59,706)			(59,706)		1,726,395		(208,085)	(208,085)	14,393		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
929089-10-0	VOYA FINANCIAL INC		01/02/2018	CITIGROUP GLOBAL MARKETS	229.000	11,389		8,448	11,329	(2,881)			(2,881)		8,448		2,941	2,941			L
931427-10-8	WALGREENS BOOTS ALLIANCE		02/28/2018	MORGAN STANLEY	17,331.000	1,193,732		1,064,770	1,258,577	(193,807)			(193,807)		1,064,770		128,962	128,962	6,932		L
SBW1YV-H8-9	WALMART DE MEXICO V	B	01/18/2018	CITIGROUP GLOBAL MARKETS	108,048.000	274,080		202,384	266,123	(54,731)			(54,731)	(9,008)	202,384	17,477	54,218	71,695			U
931142-10-3	WALMART INC		02/07/2018	Various	165.000	16,602		12,487	16,294	(3,807)			(3,807)		12,487		4,115	4,115	84		L
94106B-10-1	WASTE CONNECTIONS INC	A	03/01/2018	Various	95.000	6,582		6,120	6,739	(619)			(619)		6,120		462	462	2		L
94106L-10-9	WASTE MGMT INC DEL		03/01/2018	Various	110.000	9,294		8,069	9,493	(1,425)			(1,425)		8,069		1,226	1,226			L
941848-10-3	WATERS CORPORATION		02/07/2018	Various	32.000	6,489		6,182	6,182						6,182		307	307			L
949746-10-1	WELLS FARGO CO		02/07/2018	Various	205.000	12,082		11,179	12,437	(1,259)			(1,259)		11,179		903	903	48		L
95040Q-10-4	WELLTOWER INC		02/28/2018	Various	12,749.000	671,342		790,029	813,004	(23,964)			(23,964)		790,029		(118,687)	(118,687)	10,001		L
959802-10-9	WESTERN UN CO COM		02/07/2018	Various	227.000	4,462		4,315	4,315						4,315		146	146			L
96145D-10-5	WESTROCK		03/01/2018	Various	119.000	7,693		7,426	7,522	(96)			(96)		7,426		267	267	7		L
963320-10-6	WHIRLPOOL CORP COM		02/01/2018	CITIGROUP GLOBAL MARKETS	234.000	42,469		39,368	39,462	(93)			(93)		39,368		3,100	3,100			L
SB5NQP-84-0	WOOD GROUP (JOHN) PLC	B	02/28/2018	MORGAN STANLEY	293,856.000	2,489,481		2,909,151							2,909,151	(90,917)	(328,753)	(419,670)			U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		02/07/2018	Various	232.000	27,492		25,521	17,033	(1,443)			(1,443)		25,521		1,971	1,971			L
98389B-10-0	XCEL ENERGY INC		03/01/2018	Various	77.000	3,345		3,478	674	(18)			(18)		3,478		(133)	(133)	5		L
984121-60-8	XEROX CORP		02/07/2018	Various	138.000	4,417		4,053							4,053		364	364			L
983919-10-1	XILINX INC COM		01/02/2018	CITIGROUP GLOBAL MARKETS	621.000	42,149		41,868	41,868						41,868		282	282			L
09898K-10-3	Z ENERGY LTD	B	02/28/2018	MORGAN STANLEY	288,183.000	1,456,471		1,537,687	1,572,009	20,826			20,826	(55,149)	1,537,687	80,666	(161,881)	(81,215)			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						215,165,314	XXX	226,872,548	218,245,013	(6,537,247)			(6,537,247)	(667,685)	226,872,548	2,760,819	(14,468,053)	(11,707,234)	992,601	XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF		03/29/2018	Various	1,441,341.000	388,836,164		364,482,039	285,969,830	(28,800,733)			(28,800,733)		364,482,039		24,354,126	24,354,126	940,763		L
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		03/05/2018	BANK OF AMERICA/MERRILL LYNCH	1,072,575.000	65,965,959		66,987,022							66,987,022		(1,021,063)	(1,021,063)			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		03/29/2018	BANK OF AMERICA/MERRILL LYNCH	361,327.000	53,793,248		54,527,949	17,573,430	(1,132,059)			(1,132,059)		54,527,949		(734,701)	(734,701)	165,031		L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/29/2018	BANK OF AMERICA/MERRILL LYNCH	812,514.000	213,358,909		217,287,628	117,899,015	(366,614)			(366,614)		217,287,628		(3,928,718)	(3,928,718)	597,020		L
9299999. Subtotal - Common Stocks - Mutual Funds						721,954,281	XXX	703,284,638	421,442,275	(30,299,406)			(30,299,406)		703,284,638		18,669,643	18,669,643	1,702,815	XXX	XXX
9799997. Total - Common Stocks - Part 4						937,119,595	XXX	930,157,186	639,687,288	(36,836,653)			(36,836,653)	(667,685)	930,157,186	2,760,819	4,201,590	6,962,409	2,695,416	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						937,119,595	XXX	930,157,186	639,687,288	(36,836,653)			(36,836,653)	(667,685)	930,157,186	2,760,819	4,201,590	6,962,409	2,695,416	XXX	XXX
9899999. Total - Preferred and Common Stocks						942,510,174	XXX	935,371,740	644,901,843	(36,836,807)	101		(36,836,706)	(667,531)	935,371,841	2,759,901	4,378,432	7,138,333	2,768,631	XXX	XXX
9999999 - Totals						10,548,827,941	XXX	10,596,192,485	6,672,503,985	(27,156,223)	5,598,655		(21,557,568)	(667,531)	10,574,250,431	2,759,007	(30,719,265)	(27,960,258)	77,538,181	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 111

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY SEP18 SPX P @ 2525	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2018	09/21/2018	112,514	284,097,850	2,525.00		10,857,601		9,566,491		9,566,491	(1,291,110)						0005
PUT OPTION on EQUITY SEP18 SPX P @ 2525.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	02/15/2018	09/21/2018	1,700	170,000	2,525.00		13,345,000		14,637,000		14,637,000	1,292,000						0005
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											24,202,601		24,203,491	XXX	24,203,491	890					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											24,202,601		24,203,491	XXX	24,203,491	890					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options											24,202,601		24,203,491	XXX	24,203,491	890					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											24,202,601		24,203,491	XXX	24,203,491	890					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY SEP18 SPX P @ 2275	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2018	09/21/2018	112,514	255,969,350	2,275.00		(5,822,487)		(4,290,621)		(4,290,621)	1,531,866						0005
PUT OPTION on EQUITY SEP18 SPX P @ 2275.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	02/15/2018	09/21/2018	1,700	170,000	2,275.00		(6,630,000)		(6,672,500)		(6,672,500)	(42,500)						0005
0519999. Subtotal - Written Options - Hedging Other - Put Options											(12,452,487)		(10,963,121)	XXX	(10,963,121)	1,489,366					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(12,452,487)		(10,963,121)	XXX	(10,963,121)	1,489,366					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options											(12,452,487)		(10,963,121)	XXX	(10,963,121)	1,489,366					XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(12,452,487)		(10,963,121)	XXX	(10,963,121)	1,489,366					XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(37,500)	(30,110)		(30,110)	23,047		13,284			4FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(37,500)	(30,110)		(30,110)	23,190		13,141			4FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(25,000)	(19,866)		(19,866)	25,780		(3,846)			2FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(25,000)	(19,795)		(19,795)	28,477		(3,846)			2FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(25,000)	(20,093)		(20,093)	27,718		(3,846)			2FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(25,000)	(20,785)		(20,785)	26,912		(3,846)			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(12,500)	(35,078)		(35,078)	6,938		4,973			4FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(12,500)	(34,083)		(34,083)	5,624		5,483			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(12,500)	(30,990)		(30,990)	885		5,828			4FE	0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)		(62,500)	(569,715)		(569,715)	68,723		4,066			4FE	0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(37,500)	(358,512)		(358,512)	26,174		19,189			2FE	0001
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2016	06/20/2019		5,000,000	credit event/(5.0000)	862,500		(62,500)	(290,022)		(290,022)	110,350		(63,161)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2016	12/20/2018		5,000,000	credit event/(1.0000)	204,607		(12,500)	(34,301)		(34,301)	29,104		(17,639)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/26/2016	12/20/2018		5,000,000	credit event/(1.0000)	204,444		(12,500)	(34,301)		(34,301)	29,107		(17,641)			2FE	0001
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		18,000,000	credit event/(1.0000)	(307,864)		(45,000)	(120,027)		(120,027)	20,380		26,745			1FE	0001
CDS SINGLE SWAP SCDS (LLOYDS)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2016	12/20/2018		25,000,000	credit event/(1.0000)	(212,257)		(62,500)	(160,959)		(160,959)	38,086		18,439			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717		(43,750)	(371,720)		(371,720)	149,117		(85,524)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		11,700,000	credit event/(1.0000)	369,848		(29,250)	(24,972)		(24,972)	66,816		(39,160)			2FE	0001
CDS SINGLE SWAP SCDS (LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(31,250)	(411,953)		(411,953)	6,621		21,558			3FE	0001
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)	154,560		(4,500)	41,047		41,047	26,538		(7,737)			3FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2017	06/20/2018		2,000,000	credit event/(1.0000)	(15,012)		(5,000)	(4,134)		(4,134)	230		4,430			3FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	12/20/2019		5,000,000	credit event/(1.0000)	(86,408)		(12,500)	(73,573)		(73,573)	1,844		9,280			3FE	0001
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)	258,243		(9,000)	82,094		82,094	50,984		(13,380)			3FE	0001
CDS SINGLE SWAP SCDS (XRX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/05/2017	06/20/2019		20,000,000	credit event/(1.0000)	(277,485)		(50,000)	(204,797)		(204,797)	(53,257)		38,779			2FE	0001
CDS SINGLE SWAP SCDS (XL)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/08/2017	12/20/2018		20,000,000	credit event/(1.0000)	(194,708)		(50,000)	(139,667)		(139,667)	(1,671)		38,178			2FE	0001
CDS SINGLE SWAP SCDS (URI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(22,000)	(312,295)		(312,295)	1,212		16,270			3FE	0001
CDS SINGLE SWAP SCDS (UVN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(22,000)	(205,379)		(205,379)	72,959		10,979			4FE	0001
CDS SINGLE SWAP SCDS (TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(22,000)	(243,954)		(243,954)	1,738		13,037			3FE	0001
CDS SINGLE SWAP SCDS (SPLS)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/30/2018	03/20/2023		2,610,000	credit event/(5.0000)		15,325	(19,475)	93,803		93,803	78,984		(505)			4FE	0001
CDS SINGLE SWAP SCDS (AET)	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2018	12/20/2018		30,000,000	credit event/(1.0000)		(214,282)	(26,667)	(206,302)		(206,302)	(16,237)		24,217			2FE	0001
CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICEC	03/22/2018	06/20/2023		126,000,000	credit event/(1.0000)		(2,171,727)	(31,500)	(2,077,957)		(2,077,957)	84,563		9,207			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										344,453	(2,370,684)	(886,392)	(5,868,504)	XXX	(5,868,504)	960,935		36,951			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										344,453	(2,370,684)	(886,392)	(5,868,504)	XXX	(5,868,504)	960,935		36,951			XXX	XXX
CDS CS4218240 ON HIG 100 09/20/2018	94106LF#1 - CDS CS4200321 ON WMI 100 03/20/2018 due 03/20/2018, CDS Attached to Cash Security - (372917AS3)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		25,000	(15,953)		43,957					10,000,000	2FE	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP CDS (OLN)	416515F*0 - CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS Attached to Cash Security - (416415HU4, 416415HV2)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		11,250	(116,994)		(255)			6,932		4,500,000	3FE	0001
0989999. Subtotal - Swaps - Replication - Credit Default										(157,493)		36,250	(132,948)	XXX	43,702			6,932		14,500,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(157,493)		36,250	(132,948)	XXX	43,702			6,932		14,500,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										186,959	(2,370,684)	(850,142)	(6,001,451)	XXX	(5,824,801)	960,935		43,883		14,500,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										186,959	(2,370,684)	(850,142)	(6,001,451)	XXX	(5,824,801)	960,935		43,883		14,500,000	XXX	XXX
BASOEZ251 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		2,525,875	(0.70641 GBP) / 1 USD				(12,749)		(12,749)		(84,427)			12,099		0002
BASOEZ277 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		6,675,525	(0.70641 GBP) / 1 USD				(33,693)		(33,693)		(223,128)			31,977		0002
BASOFLA03 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		16,259,198	(0.83952 EUR) / 1 USD				(1,033,511)		(1,033,511)		(374,950)			83,276		0002
BASOFQZX3 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		17,285,415	(0.83984 EUR) / 1 USD				(1,121,588)		(1,121,588)		(401,093)			89,795		0002
BASOGHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		542,914	(0.87077 EUR) / 1 USD				(56,006)		(56,006)		(13,059)			2,820		0002
BASOGHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,607,875	(0.74771 GBP) / 1 USD				(511,180)		(511,180)		(269,882)			42,378		0002
BASOHFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		272,158	(0.84947 EUR) / 1 USD				(20,902)		(20,902)		(6,387)			1,414		0002
BASOMHZP2 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		16,572,608	(0.77106 GBP) / 1 USD				(1,800,299)		(1,800,299)		(610,109)			114,342		0002
BASOMHZR8 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		4,430,119	(8.43370 SEK) / 1 USD				(267,789)		(267,789)		86,861			30,565		0002
BASONOMZ0 (109.352 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2017	04/09/2018		19,500,000	(109.35200 JPY)/1 USD				(557,702)		(557,702)		(1,031,139)			15,310		0002
BASON3T38 (1130.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/13/2017	04/27/2018		26,965,000	(1130.50000 KRW)/1 USD				(1,715,754)		(1,715,754)		(138,786)			36,670		0002
BASONTBK2 (0.877 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	06/20/2018		20,000,000	(0.87697 EUR) / 1 USD				(1,684,606)		(1,684,606)		(407,530)			47,108		0002
BASONXUL0 (0.9363 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2017	06/29/2018		22,062,532	(0.93629 CHF) / 1 USD				330,331		330,331		(246,135)			54,777		0002
BASOP42Z2 111.839 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/13/2017	04/09/2018		19,066,372	111.83900 JPY/(1 USD)				991,052		991,052		1,032,914			14,970		0002
BASOP5KP1 (0.849 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/18/2017	06/20/2018		8,000,000	(0.84896 EUR) / 1 USD				(398,112)		(398,112)		(157,040)			18,843		0002
BASOPDL01 (0.8337 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/07/2017	06/20/2018		6,000,000	(0.83368 EUR) / 1 USD				(185,770)		(185,770)		(115,336)			14,132		0002
BASOPFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		25,693,745	(0.74920 GBP) / 1 USD				(2,163,161)		(2,163,161)		(921,558)			198,340		0002
BASOPRBD0 0.9371 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2017	06/29/2018		21,180,000	0.93712 CHF / (1 USD)				(298,690)		(298,690)		236,553			52,586		0002
BASOPRBE8 0.8247 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2017	06/20/2018		7,200,000	0.82471 EUR / (1 USD)				143,489		143,489		136,683			16,959		0002
BASOPRBF5 0.8246 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2017	06/20/2018		27,337,105	0.82457 EUR / (1 USD)				540,275		540,275		518,863			64,390		0002
BASOPXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		4,041,260	(1.23723 CAD) / 1 USD				105,646		105,646		77,315			31,835		0002

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BAS0Q3D24 (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		2,255,826	(0.73143 GBP) / 1 USD				(135,120)		(135,120)		(79,288)			17,414		0002
BAS0Q4AC3 (1131.5723 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2017	04/12/2018		1,670,000	(1131.57231 KRW)/1 USD				(107,392)		(107,392)		(8,341)			1,514		0002
BAS0Q98B7 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		1,146,511	0.73265 GBP / (1 USD)				70,583		70,583		40,354			8,850		0002
BAS0Q98F8 (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		1,166,886	(0.73700 GBP) / 1 USD				(72,051)		(72,051)		(41,244)			8,051		0002
BAS0Q98K7 (0.746 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	03/01/2019		1,313,644	(0.74601 GBP) / 1 USD				(79,044)		(79,044)		(46,404)			6,293		0002
BAS0Q98P6 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		462,588	7.78230 SEK / (1 USD)				(8,233)		(8,233)		(8,242)			3,192		0002
BAS0QA9E7 (1125.7 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2017	04/27/2018		5,640,935	(1125.70000 KRW)/1 USD				(333,495)		(333,495)		(28,819)			7,671		0002
BAS0QB137 (1129.2915 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/27/2017	04/12/2018		191,100	(1129.29152 KRW)/1 USD				(11,879)		(11,879)		(951)			173		0002
BAS0QB145 (0.9847 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/27/2017	06/29/2018		428,800	(0.98473 CHF) / 1 USD				(15,304)		(15,304)		(5,095)			1,065		0002
BAS0QTGS7 (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	02/24/2020		966,662	(0.72414 GBP) / 1 USD				(42,575)		(42,575)		(33,631)			6,669		0002
BAS0QTGT5 0.8183 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	04/29/2019		321,379	0.81834 EUR / (1 USD)				12,307		12,307		7,268			1,670		0002
BAS0QTGV0 1092.6139 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	04/12/2018		130,000	1092.61391 KRW/(1 USD)				3,600		3,600		609			118		0002
BAS0QVA58 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2017	02/24/2020		1,919,317	(0.72589 GBP) / 1 USD				(89,160)		(89,160)		(66,920)			13,242		0002
BAS0QVBU2 (1087.45 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/14/2017	04/27/2018		2,758,748	(1087.45000 KRW)/1 USD				(63,986)		(63,986)		(13,259)			3,752		0002
BAS0R8T33 0.8076 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2018	06/20/2018		1,057,174	0.80758 EUR / (1 USD)				(1,204)		(1,204)		(1,204)			2,490		0002
BAS0R8T41 (0.951 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2018	06/29/2018		327,000	(0.95104 CHF) / 1 USD				(150)		(150)		(150)			812		0002
BAS0R9FE2 (1059.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		1,143,750	(1059.50000 KRW)/1 USD				(6,532)		(6,532)		(6,532)			5,236		0002
BAS0R9FG7 (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	02/24/2020		1,430,351	(0.70262 GBP) / 1 USD				(20,639)		(20,639)		(20,639)			9,869		0002
BAS0R9FH5 0.7874 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	04/29/2019		711,192	0.78741 EUR / (1 USD)				13		13		13			3,695		0002
BAS0R9G92 (6.5753 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		18,453,983	(6.57534 CNH) / 1 USD				(602,095)		(602,095)		(602,095)			84,484		0002
BAS0RDHR2 1057.6531 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2018	04/12/2018		1,856,463	1057.65313 KRW/(1 USD)				(9,587)		(9,587)		(9,587)			1,683		0002
BAS0RDJM1 0.9277 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2018	06/29/2018		1,662,042	0.92773 CHF / (1 USD)				(39,759)		(39,759)		(39,759)			4,127		0002
BAS0S1T94 (3.3672 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2018	03/15/2019		3,057,733	(3.36720 BRL) / 1 USD				47,583		47,583		47,583			14,950		0002
BAS0S39F8 (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		569,337	(7.74585 SEK) / 1 USD				12,626		12,626		12,626			3,928		0002
BAS0S39G6 0.7868 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	04/29/2019		127,101	0.78677 EUR / (1 USD)				(97)		(97)		(97)			660		0002
BAS0S39H4 (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		1,868,579	(0.69571 GBP) / 1 USD				(9,195)		(9,195)		(9,195)			12,892		0002
BAS0S7B66 (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				123,130		123,130		123,130			200,069		0002
1229999. Subtotal - Forwards - Hedging Other													(11,128,376)	XXX	(11,128,376)		(3,701,241)			1,399,154	XXX	XXX
1269999. Subtotal - Forwards													(11,128,376)	XXX	(11,128,376)		(3,701,241)			1,399,154	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										344,453	9,379,430	(886,392)	(3,756,509)	XXX	(3,756,509)	2,451,191	(3,701,241)	36,951		1,399,154	XXX	XXX
1419999. Subtotal - Replication										(157,493)		36,250	(132,948)	XXX	43,702			6,932		14,500,000	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										186,959	9,379,430	(850,142)	(3,889,457)	XXX	(3,712,807)	2,451,191	(3,701,241)	43,883		15,899,154	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
0001	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.
0002	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 B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM8	681	89,994,150	FUTURE S&P500 EMINI JUN 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/15/2018	CME LCZ7XYGSLJUHFXXNXD88	03/12/2018	2,790.9689	2,643.0000			(5,038,343)				(5,038,343)	3,949,800	100/100	50
FAM8	113	21,279,030	FUTURE S&P MID 400 EMINI JUN 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/15/2018	CME LCZ7XYGSLJUHFXXNXD88	03/12/2018	1,954.6991	1,883.1000			(809,070)				(809,070)	847,500	100/100	100
MFSM8	263	26,307,890	FUTURE EMINI MSCI EAFE INDEX JUN 18	EMP. DEF. COMP.	STMT. INC.	STMT. INC.	06/15/2018	ICE EXCHANGE TRADED T33OE4AS4QXXS2TT7X50	03/12/2018	2,038.9000	2,000.6000			(503,645)				(503,645)	1,183,500	100/100	50
RTYM8	511	39,122,160	FUTURE RUSSELL 2000 EMINI CME JUN 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/15/2018	CME CME	03/12/2018	1,601.3000	1,531.2000			(1,791,055)				(1,791,055)	1,788,500	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective														(8,142,113)				(8,142,113)	7,769,300	XXX	XXX
1329999. Subtotal - Long Futures														(8,142,113)				(8,142,113)	7,769,300	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective														(8,142,113)				(8,142,113)	7,769,300	XXX	XXX
1409999. Subtotal - Hedging Other																				XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals														(8,142,113)				(8,142,113)	7,769,300	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	6,834,827	(6,832,564)	2,263
Total Net Cash Deposits	6,834,827	(6,832,564)	2,263

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	14,639,263	(14,814,613)	14,639,263	14,637,000	(6,672,500)	14,637,000	7,769,300	
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			(206,302)			(206,302)			
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		257,981	(1,505,018)		301,938	(1,489,064)		10,200,069	8,953,032
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(160,959)			(160,959)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(657,055)			(657,055)			
GOLDMAN SACHS BANK USA	KD3XUN7O6T14HNAYLU02	Y	Y		1,717,228	(11,823,070)		1,717,228	(11,823,070)		1,073,455	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	4,160,000	9,648,585	(5,510,911)		9,648,585	(5,510,911)			
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		540,275	(2,017,480)		540,275	(1,900,740)		4,625,631	3,148,425
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			(59,273)			(59,273)			
0299999. Total NAIC 1 Designation				4,160,000	12,164,069	(21,940,069)		12,208,026	(21,807,376)		15,899,154	12,101,458
0899999. Aggregate Sum of Central Clearing houses						(2,077,957)			(2,077,957)			
0999999 - Gross Totals				4,160,000	26,803,332	(38,832,638)	14,639,263	26,845,026	(30,557,833)	14,637,000	23,668,454	12,101,458
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					26,803,332	(38,832,638)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	1,370,000	1,370,000	1,370,000		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		CASH	370,000	370,000	370,000		V
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	990,000	990,000	990,000		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	4,970,000	4,970,000	4,970,000		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	5,610,000	5,610,000	5,610,000		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	1,330,000	1,330,000	1,330,000		V
JPMORGAN CHASE BANK, N.A. (ICE, CME)	Cash		CASH	8,492,415	8,492,415	8,492,415		I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	3,282,559	3,282,559	3,282,559		IV
0199999 - Total				26,414,975	26,414,975	26,414,975	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	4,160,000	4,160,000	XXX		V
0299999 - Total				4,160,000	4,160,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		10,229,753	10,229,753	04/02/2018
9099999. Total - Cash (Schedule E Part 1 type)				10,229,753	10,229,753	XXX
9999999 - Totals				10,229,753	10,229,753	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (14,592,564) Book/Adjusted Carrying Value $ (14,592,564)
2. Average balance for the year Fair Value $ 15,469,826 Book/Adjusted Carrying Value $ 15,469,826
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 10,229,753 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
021441-AE-0	ALTERA CORP		1FE	10,002,660	10,028,919	11/15/2018
097014-AM-6	BOEING CAPITAL CORP		1FE	5,005,815	5,002,397	08/15/2018
191216-BF-6	COCA-COLA CO		1FE	17,780,823	17,843,913	11/01/2018
437076-BB-7	HOME DEPOT INC		1FE	28,980,860	28,996,201	09/10/2018
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		1FE	9,966,780	9,999,717	10/24/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,623,890	4,669,543	12/01/2018
263534-BT-5	E.I. DU PONT DE NEMOURS		1FE	10,092,440	10,129,806	07/15/2018
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		1FE	9,951,220	10,056,658	01/17/2019
976656-CF-3	WISC ELEC POWER		1FE	4,991,105	5,005,212	06/15/2018
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC		1FE	4,985,445	5,004,765	02/01/2019
110122-BA-5	BRISTOL-MYERS SQUIBB CO		1FE	7,437,345	7,497,260	02/27/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		1FE	14,862,180	14,994,448	03/28/2019
713448-DR-6	PEPSICO INC		1FE	19,808,960	19,991,797	05/02/2019
718172-CC-1	PHILIP MORRIS INTERNATIONAL INC		1FE	9,864,210	9,984,322	11/01/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				158,353,733	159,204,958	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				158,353,733	159,204,958	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations				158,353,733	159,204,958	XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds				158,353,733	159,204,958	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW		1FE	6,500,000	6,500,000	04/01/2018
377372-AD-9	GLAXOSMITHKLINE CAPITAL		1FE	10,923,746	10,938,963	05/15/2018
8899999. Total - Other Invested Assets (Schedule BA type)				17,423,746	17,438,963	XXX
25737M-DP-0	DOMINION GAS HOLDINGS LLC			998,516	998,570	04/23/2018
91820N-DL-7	VF CORPORATION			3,994,840	3,995,102	04/20/2018
03040M-D5-3	AMERICAN WATER CAPITAL CORP.			5,997,654	5,998,467	04/05/2018
70109M-D3-5	PARKER HANNIFIN CORP			3,499,150	3,499,594	04/03/2018
60856T-D3-6	MOLEX ELECTRONICS TECH			6,997,851	6,999,094	04/03/2018
0255E3-D9-6	AMERICAN ELECTRIC POWER COMPANY IN			9,992,667	9,994,667	04/09/2018
05333U-D4-9	AUTOZONE INC			3,998,652	3,999,230	04/04/2018
00038C-D3-0	ABB TREASURY CENTER USA INC			8,797,862	8,799,091	04/03/2018
37362J-DC-3	GEORGIA TRANSMISSION CORP			9,993,140	9,994,378	04/12/2018
69372B-DK-3	PACCAR FINANCIAL CORP.			2,846,922	2,847,278	04/19/2018
92240F-D2-6	VECTREN UTILITY HOLDINGS INC.			999,754	999,939	04/02/2018
01039M-D2-7	ALABAMA POWER COMPANY			2,999,337	2,999,815	04/02/2018
05531N-D3-7	BAT INTL FINANCE PLC ABS			2,499,177	2,499,671	04/03/2018
84757B-D5-0	SPECTRA ENERGY PARTNERS LP			1,999,210	1,999,476	04/05/2018
74840R-DW-6	QUESTAR GAS COMPANY			8,981,073	8,982,963	04/30/2018
92240F-DA-8	VECTREN UTILITY HOLDINGS INC.			1,998,644	1,998,840	04/10/2018
22404B-DA-6	COX ENTERPRISES			13,420,720	13,421,942	04/10/2018
36955E-DR-6	GENERAL DYNAMICS CORP			24,964,300	24,966,333	04/25/2018
03040M-DB-0	AMERICAN WATER CAPITAL CORP.			2,997,789	2,998,075	04/11/2018
09212F-D9-9	BLACK HILLS CORP			999,369	999,473	04/09/2018
9292E1-D2-9	WGL HLDGS INC.			999,744	999,936	04/02/2018
70109M-DB-7	PARKER HANNIFIN CORP			1,099,289	1,099,319	04/11/2018
74840R-DP-1	QUESTAR GAS COMPANY			11,346,714	11,348,679	04/23/2018
91820N-DJ-2	VF CORPORATION			2,399,206	2,399,425	04/18/2018
34961E-DA-0	FORTIVE CORP			8,993,781	8,994,600	04/10/2018
04056B-D2-3	ARIZONA PUBLIC SERVICE COMPANY			1,749,563	1,749,891	04/02/2018
03028U-DT-9	AMERICAN TRANSMISSION CO			9,984,211	9,985,844	04/27/2018
06538C-DR-9	BANK OF TOKYO MITSUBISHI UFJ LTD (			2,496,483	2,496,583	04/25/2018
00038C-DP-1	ABB TREASURY CENTER USA INC			13,382,446	13,384,032	04/23/2018
91820N-D5-2	VF CORPORATION			1,499,414	1,499,663	04/05/2018
46070Q-D2-3	INTERPUBLIC GROUP OF COMPANIES INC			999,771	999,935	04/02/2018
06538C-DL-2	BANK OF TOKYO MITSUBISHI UFJ LTD (			12,486,100	12,487,465	04/20/2018
73754M-D2-9	POTASH CORP OF SASKATCHEWAN INC			1,999,489	1,999,872	04/02/2018
23102V-DS-6	CUMMINS INC			4,992,572	4,993,368	04/26/2018
08465S-DS-5	BERKSHIRE HATHAWAY ENERGY CO			7,397,121	7,397,804	04/26/2018
37362J-DJ-8	GEORGIA TRANSMISSION CORP			13,985,944	13,987,307	04/18/2018
06367K-E1-3	BANK OF MONTREAL			9,982,611	9,984,192	05/01/2018
91820N-DK-9	VF CORPORATION			3,094,202	3,094,468	04/19/2018
69354H-D5-5	PPL CAPITAL FUNDING INC			8,266,733	8,267,877	04/05/2018
05531N-D5-2	BAT INTL FINANCE PLC ABS			2,499,013	2,499,347	04/05/2018
17181B-DL-1	CIGNA CORPORATION			7,989,680	7,989,782	04/20/2018
03948H-DG-3	ARCHER DANIELS MIDLAND			5,325,171	5,325,803	04/16/2018
25667M-D2-5	DOLLAR GENERAL CORP			7,998,216	7,999,478	04/02/2018
13639D-DJ-9	CANADIAN NATIONAL RAILWAY COMPANY			2,497,440	2,497,710	04/18/2018
03209M-D2-7	AMPHENOL CORPORATION			1,499,613	1,499,903	04/02/2018
43851U-D9-1	HONEYWELL INTERNATIONAL			3,997,836	3,998,382	04/09/2018
14178M-D3-9	CARGILL INC			12,996,711	12,998,678	04/03/2018
65475M-DS-6	NISSAN MOTOR ACCEPTANCE CORP.			9,982,580	9,986,806	04/26/2018
65475M-DW-7	NISSAN MOTOR ACCEPTANCE CORP.			9,983,022	9,984,614	04/30/2018
50211U-D5-9	LOREAL USA INC.			12,495,800	12,497,403	04/05/2018
02360S-D2-1	AMEREN CORPORATION			3,499,105	3,499,776	04/02/2018
91820N-DB-9	VF CORPORATION			5,530,921	5,531,433	04/11/2018
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			9,870,947	9,870,947	05/31/2018
26188J-20-6	DREYFUS CASH MANAGEMENT INST			1	1	05/31/2018
01306N-D5-4	ALBERTA (PROVINCE OF)			4,998,320	4,998,994	04/05/2018
01306N-DC-9	ALBERTA (PROVINCE OF)			2,997,942	2,998,323	04/12/2018
44881M-D9-1	HYDRO-QUEBEC			5,282,173	5,282,745	04/09/2018
09248U-61-9	TREASURY TEMP FUND			190,069	190,084	05/31/2018
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			9,179,270	9,180,211	05/31/2018
85749P-10-1	STATE STREET CL INST LIQUID RSV			17,228,526	17,231,954	05/31/2018
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			16,300,791	16,303,752	05/31/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				388,475,167	388,528,382	XXX
9999999 - Totals				564,252,646	565,172,303	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 4,624,913 Book/Adjusted Carrying Value $ 5,208,221
2. Average balance for the year Fair Value $ 564,905,320 Book/Adjusted Carrying Value $ 565,703,968

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(800,115,821)	(764,557,434)	(764,472,865)	XXX
Bank of New York Mellon	New York, New York		0.950	22,982	16,719	23,527,760	10,599,451	76,187,208	XXX
Bank of New York Mellon	New York, New York					1,821,818	2,015,017	2,296,361	XXX
Bank of Oklahoma	Tulsa, Oklahoma					158,048	151,174	139,539	XXX
Citibank, N.A.	New York, New York		0.120	136		7,900,310	12,295,131	2,891,553	XXX
Fifth Third Bank	Cincinnati, Ohio					644,858	795,699	763,669	XXX
First Hawaiian Bank	Honolulu, Hawaii					50,334	64,545	112,366	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					611,407	760,256	467,590	XXX
Branch Banking and Trust Co.	Richmond, Virginia					1,003,631	829,291	733,102	XXX
Capital One N.A.	New Orleans, Louisiana					1,471,154	1,591,554	1,345,055	XXX
Huntington National Bank	Columbus, Ohio					632,292	164,230	179,791	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.180	49	16	4,895,853	49,577,410	30,317,578	XXX
KeyBank National Association	Cleveland, Ohio					336,018	453,473	354,188	XXX
HSBC Bank, USA	Buffalo, New York					61,791	302,546	47,313	XXX
Regions Bank	Birmingham, Alabama					1,402,646	1,132,029	943,726	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					1,126,606	769,466	1,445,972	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(69,191,792)	(85,224,986)	(61,148,314)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					1,249,933	1,032,620	300,138	XXX
Northrim Bank	Anchorage, Alaska		0.200	268	135	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	23,435	16,870	(822,146,447)	(766,981,819)	(706,829,323)	XXX
0299998. Deposits in ... depositories that 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	23,435	16,870	(822,146,447)	(766,981,819)	(706,829,323)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	23,435	16,870	(822,146,447)	(766,981,819)	(706,829,323)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	ALBERTA (PROVINCE OF)		03/13/2018	0.000	04/05/2018	4,998,994		4,776
	ALBERTA (PROVINCE OF)		03/14/2018	0.000	04/12/2018	2,998,323		2,745
	HYDRO-QUEBEC		03/21/2018	0.000	04/09/2018	5,282,745		3,101
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						13,280,062		10,622
0599999. Total - U.S. Government Bonds						13,280,062		10,622
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	ABB TREASURY CENTER USA INC		03/27/2018	0.000	04/03/2018	8,799,091		2,273
	ABB TREASURY CENTER USA INC		03/26/2018	0.000	04/23/2018	13,384,032		4,355
	ALABAMA POWER COMPANY		03/28/2018	0.000	04/02/2018	2,999,815		740
	AMEREN CORPORATION		03/29/2018	0.000	04/02/2018	3,499,776		671
	AMERICAN ELECTRIC POWER COMPANY IN		03/29/2018	0.000	04/09/2018	9,994,667		2,000
	AMERICAN TRANSMISSION CO		03/29/2018	0.000	04/27/2018	9,985,844		1,633
	AMERICAN WATER CAPITAL CORP.		03/22/2018	0.000	04/05/2018	5,998,467		3,833
	AMERICAN WATER CAPITAL CORP.		03/27/2018	0.000	04/11/2018	2,998,075		963
	AMPHENOL CORPORATION		03/29/2018	0.000	04/02/2018	1,499,903		290
	ARCHER DANIELS MIDLAND		03/22/2018	0.000	04/16/2018	5,325,803		2,798
	ARIZONA PUBLIC SERVICE COMPANY		03/29/2018	0.000	04/02/2018	1,749,891		328
	AUTOZONE INC		03/22/2018	0.000	04/04/2018	3,999,230		2,567
	BAT INTL FINANCE PLC ABS		03/29/2018	0.000	04/03/2018	2,499,671		494
	BAT INTL FINANCE PLC ABS		03/22/2018	0.000	04/05/2018	2,499,347		1,632
	BANK OF MONTREAL		03/29/2018	0.000	05/01/2018	9,984,192		1,581
	BANK OF TOKYO MITSUBISHI UFJ LTD (		03/21/2018	0.000	04/20/2018	12,487,465		7,257
	BANK OF TOKYO MITSUBISHI UFJ LTD (		03/21/2018	0.000	04/25/2018	2,496,583		1,566
	BERKSHIRE HATHAWAY ENERGY CO		03/28/2018	0.000	04/26/2018	7,397,804		1,951
	BLACK HILLS CORP		03/27/2018	0.000	04/09/2018	999,473		329
	CANADIAN NATIONAL RAILWAY COMPANY		03/21/2018	0.000	04/18/2018	2,497,710		1,482
	CARGILL INC		03/20/2018	0.000	04/03/2018	12,998,678		7,930
	CIGNA CORPORATION		03/21/2018	0.000	04/20/2018	7,989,782		5,916
	COX ENTERPRISES		03/27/2018	0.000	04/10/2018	13,421,942		4,477
	CUMMINS INC		03/29/2018	0.000	04/26/2018	4,993,368		796
	DOLLAR GENERAL CORP		03/28/2018	0.000	04/02/2018	7,999,478		2,089
	DOMINION GAS HOLDINGS LLC		03/20/2018	0.000	04/23/2018	998,570		780
	FORTIVE CORP		03/27/2018	0.000	04/10/2018	8,994,600		3,000
	GENERAL DYNAMICS CORP		03/26/2018	0.000	04/25/2018	24,966,333		8,417
	GEORGIA TRANSMISSION CORP		03/13/2018	0.000	04/12/2018	9,994,378		9,711
	GEORGIA TRANSMISSION CORP		03/23/2018	0.000	04/18/2018	13,987,307		6,720
	HONEYWELL INTERNATIONAL		03/09/2018	0.000	04/09/2018	3,998,382		4,651
	INTERPUBLIC GROUP OF COMPANIES INC		03/27/2018	0.000	04/02/2018	999,935		325
	LOREAL USA INC.		03/16/2018	0.000	04/05/2018	12,497,403		10,389
	MOLEX ELECTRONICS TECH		03/21/2018	0.000	04/03/2018	6,999,094		4,984
	NISSAN MOTOR ACCEPTANCE CORP.		03/22/2018	0.000	04/26/2018	9,986,806		5,278
	NISSAN MOTOR ACCEPTANCE CORP.		03/29/2018	0.000	04/30/2018	9,984,614		1,592
	PPL CAPITAL FUNDING INC		03/22/2018	0.000	04/05/2018	8,267,877		5,307
	PACCAR FINANCIAL CORP.		03/19/2018	0.000	04/19/2018	2,847,278		1,966
	PARKER HANNIFIN CORP		03/05/2018	0.000	04/03/2018	3,499,594		5,486
	PARKER HANNIFIN CORP		03/16/2018	0.000	04/11/2018	1,099,319		1,090
	POTASH CORP OF SASKATCHEWAN INC		03/29/2018	0.000	04/02/2018	1,999,872		383
	QUESTAR GAS COMPANY		03/20/2018	0.000	04/23/2018	11,348,679		8,903
	QUESTAR GAS COMPANY		03/26/2018	0.000	04/30/2018	8,982,963		3,525
	SPECTRA ENERGY PARTNERS LP		03/22/2018	0.000	04/05/2018	1,999,476		1,311
	VF CORPORATION		03/07/2018	0.000	04/05/2018	1,499,663		2,104
	VF CORPORATION		03/23/2018	0.000	04/11/2018	5,531,433		3,210
	VF CORPORATION		03/21/2018	0.000	04/18/2018	2,399,425		1,666
	VF CORPORATION		03/21/2018	0.000	04/19/2018	3,094,468		2,158
	VF CORPORATION		03/22/2018	0.000	04/20/2018	3,995,102		2,578
	VECTREN UTILITY HOLDINGS INC.		03/29/2018	0.000	04/02/2018	999,939		184
	VECTREN UTILITY HOLDINGS INC.		03/28/2018	0.000	04/10/2018	1,998,840		516
	WGL HLDGS INC.		03/29/2018	0.000	04/02/2018	999,936		192
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						322,471,372		156,375
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						322,471,372		156,375

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						322,471,372		156,375
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities						13,280,062		10,622
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						335,751,434		166,997
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		03/15/2018	1.540	XXX	9,870,947	7,876	6,929
26188J-20-6	DREYFUS CASH MANAGEMENT INST		03/22/2018	1.810	XXX	1		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,870,948	7,876	6,929
09248U-61-9	TREASURY TEMP FUND		03/15/2018	1.770	XXX	190,084	591	35,604
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		03/20/2018	1.930	XXX	16,303,752	29,125	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		03/15/2018	1.750	XXX	9,180,211	1,792	4,834
85749P-10-1	STATE STREET CL INST LIQUID RSV		03/15/2018	1.780	XXX	17,231,954	27,961	72,950
8699999. Subtotal - All Other Money Market Mutual Funds						42,906,000	59,469	113,388
8899999 - Total Cash Equivalents						388,528,382	67,346	287,314