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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3075 Sanders Road (Street and Number), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Main Administrative Office 3075 Sanders Road (Street and Number)
Northbrook , IL, US 60062-7127 (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 Cynthia Quadros (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President	MARY JANE FORTIN	Chief Financial Officer	MARIO IMBARRATO
Secretary	ANGELA KAY FONTANA	Actuary	THERESA MARY RESNICK

OTHER

JOHN EDWARD DUGENSKE, Executive Vice President	ERIC KYLE FERREN*, Controller	JESSE EDWARD MERTEN, Treasurer
SAMUEL HENRY PILCH, Senior Group Vice President	STEVEN EMIL SHEBIK #, Chief Executive Officer	THOMAS JOSEPH WILSON II, Chairman of the Board

DIRECTORS OR TRUSTEES

BRIAN RICHARD BOHATY	JOHN EDWARD DUGENSKE	ANGELA KAY FONTANA
MARY JANE FORTIN	MARIO IMBARRATO	KATHERINE ANNE MABE
JESSE EWDARD MERTEN #	JULIE PARSONS	SAMUEL HENRY PILCH
MARIO RIZZO #	PETER JOHN RUGEL	GLENN THOMAS SHAPIRO #
STEVEN EMIL SHEBIK	BRIAN PATRICK STRICKER	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.

MARY JANE FORTIN President	ANGELA KAY FONTANA Secretary	MARIO IMBARRATO Chief Financial Officer

Subscribed and sworn to before me this 3RD day of AUGUST 2018

MIGUEL SAUCEDO
NOTARY
11/04/2020

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	17,033,713,694		17,033,713,694	17,712,251,087
2.	Stocks:				
	2.1 Preferred stocks	30,540,593		30,540,593	31,229,302
	2.2 Common stocks	1,960,293,687	31,050,922	1,929,242,765	1,861,478,018
3.	Mortgage loans on real estate:				
	3.1 First liens	3,116,547,164		3,116,547,164	3,190,563,731
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ 61,660,000 encumbrances)	126,722,986		126,722,986	109,800,299
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (15,644,004)), cash equivalents ($ 366,671,596) and short-term investments ($ 451,027,227)	802,054,819		802,054,819	625,188,079
6.	Contract loans (including $ premium notes)	556,669,790	2,583,053	554,086,737	555,557,308
7.	Derivatives	69,576,391		69,576,391	90,014,135
8.	Other invested assets	3,600,060,053	3,646,703	3,596,413,350	3,357,162,230
9.	Receivables for securities	32,977,987		32,977,987	24,446,862
10.	Securities lending reinvested collateral assets	21,254,733		21,254,733	6,719,351
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	27,350,411,897	37,280,678	27,313,131,219	27,564,410,401
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	208,694,524		208,694,524	206,177,071
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	6,319,604		6,319,604	(1,871,400)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	207,824,777		207,824,777	225,635,444
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	15,377,804	53,129	15,324,675	15,852,830
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	19,434,684	15,042	19,419,641	77,309,313
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				10,851,933
19.	Guaranty funds receivable or on deposit	6,300,779		6,300,779	6,216,042
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	11,275,317		11,275,317	12,993,617
24.	Health care ($) and other amounts receivable	2,025,617	2,025,617		
25.	Aggregate write-ins for other than invested assets	343,675,974	305,854,943	37,821,031	43,162,820
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	28,171,340,977	345,229,409	27,826,111,567	28,160,738,070
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,220,585,651		3,220,585,651	3,406,576,374
28.	Total (Lines 26 and 27)	31,391,926,628	345,229,409	31,046,697,219	31,567,314,444
	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.	Advanced benefits	33,291,071		33,291,071	37,139,419
2502.	Collateral and related receivables	2,547,436		2,547,436	2,563,678
2503.	Premium tax recoverable	1,045,081		1,045,081	1,066,718
2598.	Summary of remaining write-ins for Line 25 from overflow page	306,792,386	305,854,943	937,443	2,393,005
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	343,675,974	305,854,943	37,821,031	43,162,820

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,599,585,575 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	19,599,585,575	20,010,879,400
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	95,607,903	101,295,033
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	2,114,204,034	2,187,097,261
4.	Contract claims:		
	4.1 Life	94,033,285	98,600,717
	4.2 Accident and health	12,700,318	13,585,091
5.	Policyholders' dividends $ 31 and coupons $ ..... due and unpaid	31	44
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	4,869	4,858
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	329,088	299,049
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,231,365 accident and health premiums	3,090,205	2,465,627
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 15,114,154 assumed and $ ..... ceded	15,114,154	21,157,616
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,776,252 , accident and health $ 1,497,147 and deposit-type contract funds $	6,273,399	9,839,696
11.	Commissions and expense allowances payable on reinsurance assumed	7,680,172	5,269,092
12.	General expenses due or accrued	8,426,468	10,268,451
13.	Transfers to Separate Accounts due or accrued (net) (including $ (14,905,569) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(45,609,864)	(45,073,585)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	13,717,858	12,660,012
15.1	Current federal and foreign income taxes, including $ 74,847,535 on realized capital gains (losses)	43,717,963	94,479,934
15.2	Net deferred tax liability	6,427,827	
16.	Unearned investment income	433,552	291,941
17.	Amounts withheld or retained by company as agent or trustee	229,858	665,752
18.	Amounts held for agents' account, including $ ..... agents' credit balances	10,074	5,196
19.	Remittances and items not allocated	561,632	4,336,353
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	947,950,087	927,419,446
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	47,482,528	61,998,776
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	592,287,477	539,805,776
	24.08 Derivatives	24,844,985	51,894,980
	24.09 Payable for securities	176,015,767	124,594,819
	24.10 Payable for securities lending	390,798,241	479,665,064
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	43,392,549	39,092,064
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,199,310,034	24,752,598,463
27.	From Separate Accounts Statement	3,220,585,651	3,406,576,374
28.	Total liabilities (Lines 26 and 27)	27,419,895,685	28,159,174,837
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,733,888,616	1,515,226,691
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,621,398,933	3,402,737,007
38.	Totals of Lines 29, 30 and 37	3,626,801,533	3,408,139,607
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,046,697,219	31,567,314,444
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	26,591,454	26,587,206
2502.	Collateral and related interest payable	7,048,352	3,334,722
2503.	Accrued investment expenses	3,952,876	3,080,078
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,799,868	6,090,059
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	43,392,549	39,092,064
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
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)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	472,005,728	254,501,359	751,087,489
2.	Considerations for supplementary contracts with life contingencies		15,870	15,870
3.	Net investment income	571,975,166	618,984,409	1,279,718,555
4.	Amortization of Interest Maintenance Reserve (IMR)	6,877,255	6,814,187	16,999,874
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	45,874,328	83,921,242	179,450,098
7.	Reserve adjustments on reinsurance ceded	(261,330,055)	(261,578,886)	(490,012,386)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	18,589,758	18,186,508	36,599,528
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	40,011,056	284,264,424	309,425,596
9.	Totals (Lines 1 to 8.3)	894,003,236	1,005,109,113	2,083,284,623
10.	Death benefits	295,746,130	272,185,366	539,547,537
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,463,001	882,518	2,818,869
12.	Annuity benefits	455,568,054	469,407,280	918,020,060
13.	Disability benefits and benefits under accident and health contracts	21,758,842	22,678,847	46,067,309
14.	Coupons, guaranteed annual pure endowments and similar benefits	179,437	146,010	362,018
15.	Surrender benefits and withdrawals for life contracts	430,396,404	365,508,879	731,019,144
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	55,407,407	59,326,143	116,698,480
18.	Payments on supplementary contracts with life contingencies	84,878	86,508	141,845
19.	Increase in aggregate reserves for life and accident and health contracts	(416,980,955)	(1,087,798,218)	(1,402,222,910)
20.	Totals (Lines 10 to 19)	843,623,198	102,423,333	952,452,352
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,692,388	17,991,874	36,477,500
22.	Commissions and expense allowances on reinsurance assumed	34,159,694	32,878,064	139,494,213
23.	General insurance expenses	111,812,656	118,862,335	188,563,506
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,293,381	12,583,601	21,008,069
25.	Increase in loading on deferred and uncollected premiums	23,033	(1,230,900)	(2,423,042)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(279,508,611)	(287,295,773)	(525,642,166)
27.	Aggregate write-ins for deductions	11,030,130	9,280,387	18,748,610
28.	Totals (Lines 20 to 27)	751,125,869	5,492,922	828,679,042
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	142,877,367	999,616,191	1,254,605,582
30.	Dividends to policyholders	2,608	2,863	4,756
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	142,874,759	999,613,329	1,254,600,826
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,207,539	299,381,572	404,645,005
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	139,667,219	700,231,757	849,955,821
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,660,620 (excluding taxes of $ (3,610,786) transferred to the IMR)	21,294,713	(18,283,744)	(3,214,882)
35.	Net income (Line 33 plus Line 34)	160,961,932	681,948,013	846,740,939
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,408,139,607	3,046,615,654	3,046,615,654
37.	Net income (Line 35)	160,961,932	681,948,013	846,740,939
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,610,164	82,194,772	174,075,965	444,164,215
39.	Change in net unrealized foreign exchange capital gain (loss)	12,317,706	18,734,601	53,222,705
40.	Change in net deferred income tax	(5,669,596)	(3,794,502)	(167,485,990)
41.	Change in nonadmitted assets	(10,612,248)	(45,931,787)	(39,392,716)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(20,530,641)	(122,899,676)	(175,725,200)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		(500,000,000)	(600,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	218,661,926	202,132,614	361,523,954
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,626,801,533	3,248,748,268	3,408,139,607
	DETAILS OF WRITE-INS			
08.301.	Experience refund on reinsurance	23,842,923	283,686,379	308,307,456
08.302.	Non-proprietary product revenue	15,519,629		
08.303.	Fund manager fees	657,194	554,052	1,156,935
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(8,690)	23,993	(38,795)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	40,011,056	284,264,424	309,425,596
2701.	Funds withheld expense	11,019,768	8,319,467	17,782,756
2702.	Fines and penalties	10,362	3,650	13,246
2703.	Transfer of IMR due to reinsurance agreement		957,269	957,269
2798.	Summary of remaining write-ins for Line 27 from overflow page			(4,661)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,030,130	9,280,387	18,748,610
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	482,226,936	518,789,066	1,004,732,880
2. Net investment income	570,937,172	622,545,626	1,289,685,326
3. Miscellaneous income	214,846,515	438,242,599	577,936,541
4. Total (Lines 1 to 3)	1,268,010,623	1,579,577,291	2,872,354,747
5. Benefit and loss related payments	1,478,045,766	1,429,526,481	2,715,062,870
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(278,972,332)	(277,146,976)	(509,825,474)
7. Commissions, expenses paid and aggregate write-ins for deductions	189,012,339	193,973,112	401,320,183
8. Dividends paid to policyholders	2,610	3,191	5,138
9. Federal and foreign income taxes paid (recovered) net of $ 40,000,000 tax on capital gains (losses)	56,019,344	313,989,721	320,284,238
10. Total (Lines 5 through 9)	1,444,107,727	1,660,345,530	2,926,846,955
11. Net cash from operations (Line 4 minus Line 10)	(176,097,104)	(80,768,239)	(54,492,208)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,717,629,594	3,591,495,488	5,798,171,347
12.2 Stocks	385,534,122	368,534,288	914,548,415
12.3 Mortgage loans	276,751,146	235,163,907	516,134,157
12.4 Real estate			
12.5 Other invested assets	145,566,239	191,523,446	448,504,044
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(86,693)	262,224	(520,037)
12.7 Miscellaneous proceeds	1,724,076		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,527,118,484	4,386,979,353	7,676,837,926
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,042,830,412	2,912,163,201	4,805,322,391
13.2 Stocks	400,197,723	366,191,673	793,660,445
13.3 Mortgage loans	203,209,518	136,791,455	455,692,334
13.4 Real estate	19,825,598	75,658	19,402,967
13.5 Other invested assets	268,229,133	284,349,424	677,035,892
13.6 Miscellaneous applications		55,009,880	50,565,863
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,934,292,384	3,754,581,291	6,801,679,892
14. Net increase (or decrease) in contract loans and premium notes	(2,245,829)	(5,558,366)	1,030,603
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	595,071,929	637,956,428	874,127,431
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(127,517,797)	(129,064,898)	(277,096,123)
16.5 Dividends to stockholders		500,000,000	600,000,000
16.6 Other cash provided (applied)	(114,590,288)	3,721,340	73,432,627
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(242,108,085)	(625,343,558)	(803,663,496)
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)	176,866,740	(68,155,368)	15,971,727
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	625,188,079	609,216,352	609,216,352
19.2 End of period (Line 18 plus Line 19.1)	802,054,819	541,060,984	625,188,079

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

20.0001. Portfolio investments exchanged	213,568,884	296,829,090	509,113,153
20.0002. Change in commitment on low income housing investments	47,500,001	17,163,076	94,667,898
20.0003. Change in payable for securities acquired	30,986,309	38,744,513	76,434,141
20.0004. Change in receivable from securities sold	26,580,393	24,935,633	2,368,895
20.0005. Reinvestment of non-cash distributions from other invested assets	17,323,308	31,854,255	62,741,376
20.0006. Stock dividends received	7,432,893	3,845,122	5,935,839
20.0007. Bonds transferred to limited partnerships as contribution	1,290,632		
20.0008. Stock dividends received - a return of capital	126,389		467,643
20.0009. Real estate expenses capitalized	64,209	606,778	128,417
20.0010. Change in deferred premium financial guaranty liability	30,567		419,472

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

20.0011. Intercompany note redeemed via asset transfer		324,562,490	324,562,490
20.0012. Funds held under coinsurance due to amended reinsurance agreement		176,813,644	176,813,644

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	180,235,598	179,844,937	389,369,229
3.	Ordinary individual annuities	13,032,610	20,711,011	33,786,503
4.	Credit life (group and individual)			
5.	Group life insurance	11,967,065	13,019,676	24,556,004
6.	Group annuities	1,540,185	2,499,567	3,859,183
7.	A & H - group	8,922,877	9,793,771	18,996,687
8.	A & H - credit (group and individual)			
9.	A & H - other	672,233	739,540	1,437,055
10.	Aggregate of all other lines of business			
11.	Subtotal	216,370,568	226,608,502	472,004,661
12.	Deposit-type contracts			
13.	Total	216,370,568	226,608,502	472,004,661
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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(B, C, J, K, O-R), 6, 7, 8(A-G), 9(A, B, E-G), 10(D-N), 11(A), 12(B-I), 13-15, 16(2-4), 17(A), 18, 19, 21(A, B, D-H), 23, 24(A-D) 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 Life Insurance Company (the "Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, 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 #	June 30, 2018	December 31, 2017
Net Income						
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	$ 161	$ 847
(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	$ 161	$ 847
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,627	$ 3,408
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 3,627	$ 3,408

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. 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.

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

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 June 30, 2018 or December 31, 2017.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans during the first six months of 2018 were 3.90% and 6.46%. The minimum and maximum lending rates for new mortgage loans in 2017 were 3.50% and 5.68%. All new mortgage loans were commercial.

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	29	-	29	9	-	9
c. Present value of cash flows expected to be collected is less than the amortized cost basis	21	1	22	54	4	54
d. Total 1st Quarter	$ 50	$ 1	$ 51	$ 63	$ 4	$ 63
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	19	-	19	-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis	27	1	26	22	2	20
h. Total 2nd Quarter	$ 46	$ 1	$ 45	$ 22	$ 2	$ 20
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				-	-	-
k. Present value of cash flows expected to be collected is less than the amortized cost basis				21	1	23
l. Total 3rd Quarter				$ 21	$ 1	$ 23
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				8	-	8
o. Present value of cash flows expected to be collected is less than the amortized cost basis				41	2	44
p. Total 4th Quarter				$ 49	2	$ 52
q. Annual Aggregate Total		$ 2			$ 9	

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 Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05363WAA7	$ 1	$ 1	$ -	$ 1	$ 2	03/31/2018
46629GAJ7	$ 10	$ 10	-	$ 10	$ 10	03/31/2018
46629GAM0	$ 1	$ 1	-	$ 1	$ -	03/31/2018
50184YAA6	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
65157YA*0	$ -	$ -	-	$ -	$ -	03/31/2018
65536VAD9	$ 7	$ 6	1	$ 6	$ 7	03/31/2018
73316PBT6	$ 1	$ 1	-	$ 1	$ 2	03/31/2018
059500AG3	$ -	$ -	-	$ -	$ -	06/30/2018
12513XAH5	$ 7	$ 7	-	$ 7	$ 7	06/30/2018
46629GAJ7	$ 10	$ 10	-	$ 10	$ 9	06/30/2018
46629GAM0	$ 1	$ 1	-	$ 1	$ -	06/30/2018
576436AS8	$ 5	$ 4	1	$ 4	$ 5	06/30/2018
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	06/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	06/30/2018
Total			$ 2			
059500AG3	$ 2	$ 1	$ 1	$ 1	$ -	03/31/2017
12513XAH5	$ 11	$ 10	1	$ 10	$ 10	03/31/2017
12543PAK9	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
12549MAA2	$ 2	$ 2	-	$ 2	$ 3	03/31/2017
2254586G8	$ 2	$ 2	-	$ 2	$ 3	03/31/2017
225470Q89	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
52108HYN8	$ 2	$ 1	1	$ 1	$ 1	03/31/2017
52524MAX7	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
64090AAE4	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
64090AAG9	$ -	$ -	-	$ -	$ -	03/31/2017
64129VAC7	$ -	$ -	-	$ -	$ -	03/31/2017
65536VAD9	$ 9	$ 8	1	$ 8	$ 9	03/31/2017
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
74957VAJ8	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2017
86359DSR9	$ 4	$ 4	-	$ 4	$ 5	03/31/2017
94983UAD9	$ 1	$ 1	-	$ 1	$ 2	03/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 3	03/31/2017
059500AG3	$ 1	$ 1	-	$ 1	$ -	06/30/2017
12513XAH5	$ 10	$ 9	1	$ 9	$ 9	06/30/2017
46629GAM0	$ 3	$ 2	1	$ 2	$ 1	06/30/2017
50184YAA6	$ 1	$ 1	-	$ 1	$ 1	06/30/2017
64090AAG9	$ -	$ -	-	$ -	$ -	06/30/2017
64129VAC7	$ -	$ -	-	$ -	$ -	06/30/2017
65536VAD9	$ 7	$ 7	-	$ 7	$ 9	06/30/2017
05363WAA7	$ 2	$ 2	-	$ 2	$ 3	09/30/2017
059500AG3	$ 1	$ 1	-	$ 1	$ -	09/30/2017
12549MAA2	$ 2	$ 2	-	$ 2	$ 3	09/30/2017
46629GAM0	$ 2	$ 1	1	$ 1	$ 1	09/30/2017
50184YAA6	$ 1	$ 1	-	$ 1	$ 1	09/30/2017
64090AAG9	$ -	$ -	-	$ -	$ -	09/30/2017
64129VAB9	$ 5	$ 5	-	$ 5	$ 6	09/30/2017
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2017
65536VAD9	$ 7	$ 7	-	$ 7	$ 8	09/30/2017
82842RAJ9	$ 1	$ 1	-	$ 1	$ 1	09/30/2017
059500AG3	$ 1	$ -	1	$ -	$ -	12/31/2017
12513XAH5	$ 8	$ 8	-	$ 8	$ 8	12/31/2017
12549MAA2	$ 2	$ 2	-	$ 2	$ 2	12/31/2017
46629GAJ7	$ 10	$ 10	-	$ 10	$ 10	12/31/2017
46629GAM0	$ 1	$ 1	-	$ 1	$ -	12/31/2017
64090AAG9	$ -	$ -	-	$ -	$ -	12/31/2017
64129VAB9	$ 5	$ 4	1	$ 4	$ 6	12/31/2017
65157YA*0	$ -	$ -	-	$ -	$ -	12/31/2017
65536VAD9	$ 7	$ 7	-	$ 7	$ 8	12/31/2017
76200RAV0	$ 4	$ 4	-	$ 4	$ 6	12/31/2017
94983UAD9	$ 1	$ 1	-	$ 1	$ 2	12/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 2	12/31/2017
Total			$ 9			

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)

		June 30, 2018	December 31, 2017
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (3)	$ (1)
	2. 12 months or longer	$ (5)	$ (6)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 287	$ 182
	2. 12 months or longer	$ 52	$ 75

NOTES TO FINANCIAL STATEMENTS

5. As of June 30, 2018, the aggregate amount of unrealized losses related to LBASS was $8 million. Of the $8 million of unrealized losses, $7 million were related to investment grade LBASS. Of the $7 million of unrealized losses related to investment grade LBASS, $6 million were related to securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggested these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, 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.

   As of June 30, 2018, the remaining $1 million of unrealized losses were related to below investment grade LBASS with an unrealized loss position equal to or greater than 20% of amortized cost and have been in an unrealized loss position for a period of twelve months or more. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of the initial purchase. These wider spreads were largely due to the risk associated with the underlying collateral supporting certain LBASS.

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

   As of June 30, 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 June 30, 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

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program:

(in millions)	Fair Value	
	June 30, 2018	December 31, 2017
Securities lending		
(a) Open	$ 391	$ 480
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 391	$ 480
(g) Securities received	-	-
(h) Total collateral received	$ 391	$ 480

b.

(in millions)	June 30, 2018	December 31, 2017
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 393	$ 481

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program:

(in millions)	June 30, 2018		December 31, 2017	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 199	$ 199	$ 57	$ 57
(b) 30 days or less	150	150	297	297
(c) 31 to 60 days	-	-	16	16
(d) 61 to 90 days	-	-	3	3
(e) 91 to 120 days	-	-	32	32
(f) 121 to 180 days	17	17	16	16
(g) 181 to 365 days	27	27	27	27
(h) 1 to 2 years	-	-	33	33
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 393	$ 393	$ 481	$ 481
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 393	$ 393	$ 481	$ 481

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.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted June 30, 2018						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2017	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	391	-	-	-	391	480	(89)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	73	-	-	-	73	45	28
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	4	-	-	-	4	7	(3)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 489	$ -	$ -	$ -	$ 489	$ 553	$ (64)

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

(continued)

	June 30, 2018			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	391	1.3	1.3
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	73	0.2	0.2
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	4	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 489	1.6 %	1.6 %

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted December 31, 2017 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2016	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	480	-	-	-	480	484	(4)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	45	-	-	-	45	91	(46)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	21	(1)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	6	-	1	-	7	26	(19)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 552	$ -	$ 1	$ -	$ 553	$ 623	$ (70)

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

(continued)

Restricted Asset Category	December 31, 2017 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	480	1.5	1.5
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	45	0.1	0.2
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	7	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 553	1.7 %	1.8 %

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

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements:

($ in millions)

Collateral Assets	June 30, 2018 1 Book/Adjusted Carrying Value ("BACV")	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash	$ 370	$ 370	1.3 %	1.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	21	21	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 391	$ 391	1.4 %	1.4 %

Collateral Assets	December 31, 2017 1 BACV	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash	$ 476	$ 476	1.7 %	1.7 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	7	7	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 483	$ 483	1.7 %	1.7 %

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

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)	1 Amount	2 % of Liability to Total Liabilities*
June 30, 2018		
k. Recognized obligations to return collateral assets	$ 391	1.6 %
December 31, 2017		
k. Recognized obligations to return collateral assets	$ 483	2.0 %

* Column 1 dividend by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of June 30, 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 entered into option contracts which required the payment/receipt of premiums at the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers. The Company did not have open option contracts with financing premiums as of June 30, 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.

C. The provision for incurred income taxes for the six months ended June 30, was:

(in millions)	(1) 06/30/2018	(2) 06/30/2017	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 3	$ 256	$ (253)
(b) Foreign	-	-	-
(c) Subtotal	$ 3	$ 256	$ (253)
(d) Federal income tax on net capital gains	2	52	(50)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 5	$ 308	$ (303)

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 June 30:

(in millions)	2018	Effective Tax Rate	2017	Effective Tax Rate
Provision computed at statutory rate	$ 32	21.0 %	$ 339	35.0 %
Tax credits	(21)	(13.5)	(17)	(1.8)
Other	(3)	(1.8)	(4)	(0.3)
Change in net deferred income taxes	(3)	(2.2)	(10)	(1.1)
Total statutory income taxes	$ 5	3.5 %	$ 308	31.8 %

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

A.,
B. &
C. 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 (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, 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 the 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 June 30, 2018 and December 31, 2017, the Company's investment in the Short term pool was $445 million and $178 million, respectively.

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 FHLB or have funding agreements or borrowing arrangements with this entity as of June 30, 2018 or December 31, 2017.

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

A. 4. The Company was not a sponsor of defined benefit pension, other postretirement, or special or contractual termination benefit plans.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017
a. Swaps	$ 190	$ 121	$ 94	$ 198
b. Futures	8	-	122	4
c. Options	29	30	3	-
d. Total	$ 227	$ 151	$ 219	$ 202

Off-balance-sheet financial instruments

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

(in millions)	June 30, 2018	December 31, 2017
Commitments to invest in limited partnership interests	$ 1,177	$ 1,170
Private placement commitments	$ 56	$ 47
Other loan commitments	$ 64	$ 17

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of June 30, 2018 and December 31, 2017, bonds, including LBASS and common stocks within the General Account with fair values of $377 million and $466 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of $5 million and $1 million as of June 30, 2018 and December 31, 2017, respectively, were on loan as part of the General Account securities lending programs. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information on securities lending collateral.

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

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 second 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	10	$ 2	$ 2	$ -
Bonds	4	8	$ 1	$ 1	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		401	$ 8	$ 8	$ -

	2017				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ -	$ -	$ -
Bonds	4	2	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		882	$ 18	$ 18	$ 1

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 in the fair value hierarchy. 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.

NOTES TO FINANCIAL STATEMENTS

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)	June 30, 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	$ -	$ -	$ 1
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	10	-	10
Unaffiliated common stocks					
Industrial and miscellaneous	790	4	48	12	854
Mutual funds	390	-	-	32	422
Total unaffiliated common stocks	1,180	4	48	44	1,276
Cash equivalents	248	-	-	-	248
Derivative assets					
Equity and index contracts	-	64	-	-	64
Foreign currency contracts	-	2	-	-	2
Credit contracts	-	1	-	-	1
Interest rate contracts	-	-	1	-	1
Total derivative assets	-	67	1	-	68
Separate Accounts assets	2,967	193	61	-	3,221
Total assets at fair value	$ 4,395	$ 265	$ 120	$ 44	$ 4,824
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (23)	$ -	$ -	$ (23)
Foreign currency contracts	-	(1)	-	-	(1)
Credit contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(25)	-	-	(25)
Separate Accounts - Derivatives	-	(4)	-	-	(4)
Total liabilities at fair value	$ -	$ (29)	$ -	$ -	$ (29)

(in millions)	December 31, 2017			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 1	$ 30	$ 31
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	10	10
Unaffiliated common stocks				
Industrial and miscellaneous	908	-	41	949
Mutual funds	278	-	31	309
Total unaffiliated common stocks	1,186	-	72	1,258
Cash equivalents	-	-	-	-
Derivative assets				
Equity and index contracts	-	85	-	85
Foreign currency contracts	-	-	-	-
Credit contracts	-	-	-	-
Interest rate contracts	-	-	1	1
Total derivative assets	-	85	1	86
Separate Accounts assets	3,128	216	63	3,407
Total assets at fair value	$ 4,314	$ 302	$ 176	$ 4,792
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (42)	$ -	$ (42)
Foreign currency contracts	-	(8)	-	(8)
Credit contracts	-	(2)	-	(2)
Total derivative liabilities	-	(52)	-	(52)
Separate Accounts - Derivatives	-	(10)	-	(10)
Total liabilities at fair value	$ -	$ (62)	$ -	$ (62)

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

NOTES TO FINANCIAL STATEMENTS

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	$ 30	$ -	$ (30)	$ -	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	10	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	41	-	(14)	-	6
Mutual funds	31	-	(31)	-	-
Separate Accounts assets	63	-	-	-	(1)
Derivatives, net	1	-	-	-	-
Total assets and liabilities	$ 176	$ -	$ (75)	$ -	$ 5

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2018
Bonds					
Industrial and miscellaneous	$ 18	$ -	$ (18)	$ -	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	10
Unaffiliated common stocks					
Industrial and miscellaneous	21	-	(6)	-	48
Mutual funds	-	-	-	-	-
Separate Accounts assets	-	-	-	(1)	61
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 39	$ -	$ (24)	$ (1)	$ 120

(in millions)

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

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2017
Bonds					
Industrial and miscellaneous	$ 1	$ -	$ -	$ (2)	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	10
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(9)	-	29
Mutual funds	-	-	-	-	30
Separate Accounts assets	-	-	-	(5)	74
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 2	$ -	$ (9)	$ (7)	$ 144

There were no transfers into Level 3 during the first six months of 2018 and 2017. Transfers out of Level 3 during the first six months of 2018 were the result of an asset utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first six months of 2018 and 2017 included securities measured at lower of cost or market and reported at cost in 2018 and 2017, and at fair value in 2017 and 2016, respectively.

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.

NOTES TO FINANCIAL STATEMENTS

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

Level 2 measurements

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

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 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 interest rate swap and foreign currency swap agreements, certain options and credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, currency rates, and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

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

Level 3 measurements

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

Perpetual preferred stocks - 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.

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

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

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

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

Financial assets

(in millions)	June 30, 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	$ 15,894	$ 15,640	$ 309	$ 15,022	$ 563	$ -	$ -
LBASS	$ 1,496	$ 1,394	$ -	$ 1,103	$ 393	$ -	$ -
Preferred stocks	$ 30	$ 31	$ -	$ 20	$ 10	$ -	$ -
Unaffiliated common stocks	$ 1,276	$ 1,276	$ 1,180	$ 4	$ 48	$ 44	$ -
Mortgage loans on real estate	$ 3,152	$ 3,117	$ -	$ -	$ 3,152	$ -	$ -
Cash equivalents	$ 367	$ 367	$ 248	$ 119	$ -	$ -	$ -
Short-term investments	$ 451	$ 451	$ 3	$ 1	$ 2	$ 445	$ -
Derivatives	$ 69	$ 70	$ -	$ 68	$ 1	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 297	$ 297	$ -	$ -	$ 297	$ -	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 21	$ 21	$ -	$ 21	$ -	$ -	$ -
Separate Accounts	$ 3,221	$ 3,221	$ 2,967	$ 193	$ 61	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	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	$ 17,006	$ 16,234	$ 524	$ 15,899	$ 583	$ -
LBASS	$ 1,609	$ 1,478	$ -	$ 1,223	$ 386	$ -
Preferred stocks	$ 32	$ 31	$ -	$ 21	$ 11	$ -
Unaffiliated common stocks	$ 1,258	$ 1,258	$ 1,186	$ -	$ 72	$ -
Mortgage loans on real estate	$ 3,333	$ 3,191	$ -	$ -	$ 3,333	$ -
Cash equivalents	$ 404	$ 404	$ 87	$ 317	$ -	$ -
Short-term investments	$ 187	$ 187	$ -	$ 184	$ 3	$ -
Derivatives	$ 90	$ 90	$ -	$ 89	$ 1	$ -
Other invested assets:						
LIHTC property investments	$ 268	$ 268	$ -	$ -	$ 268	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -
Securities lending reinvested collateral	$ 7	$ 7	$ -	$ 7	$ -	$ -
Separate Accounts	$ 3,407	$ 3,407	$ 3,128	$ 216	$ 63	$ -

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

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

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

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

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents and certain 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.

The fair value of short-term investments in Level 1 is based on quoted prices for identical assets in active markets the Company can access. NAV was determined to be the practical expedient to fair value for the Company's investment in the Short term pool as of June 30, 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 broker quotes where the inputs have not been corroborated to be market observable.

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

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

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of affiliated surplus notes 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.

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

Financial liabilities

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

(in millions)	June 30, 2018						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	$ 2,413	$ 2,002	$ -	$ -	$ 2,413	$ -	$ -
Securities lending collateral	$ 391	$ 391	$ -	$ 391	$ -	$ -	$ -
Derivatives	$ 25	$ 25	$ -	$ 25	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 4	$ 4	$ -	$ 4	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 2,504	$ 2,071	$ -	$ -	$ 2,504	$ -
Securities lending collateral	$ 480	$ 480	$ -	$ 480	$ -	$ -
Derivatives	$ 52	$ 52	$ -	$ 52	$ -	$ -
Aggregate write-ins for liabilities:						
Derivative collateral	$ 3	$ 3	$ -	$ 3	$ -	$ -
Separate Accounts - Derivatives	$ 10	$ 10	$ -	$ 10	$ -	$ -

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

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

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

D. The Company was able to estimate the fair value of all its financial instruments in 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 A1 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 June 30, 2018, the Company had 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 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 June 30, 2018, the Company did not have commitments to invest in the Short term pool. The Company's investment in the Short term pool was not measured and reported using NAV as a practical expedient to fair value in the Assets page as of June 30, 2018.

21. Other Items

C. Other Disclosures

Change in risk-based capital ("RBC") formula

The NAIC approved on August 7, 2018 a change in the RBC formula to reflect the impact of the Tax Legislation on year-end 2018 RBC calculations for life insurers. Since the RBC requirements are net of tax, the decrease in the tax rate from 35% to 21% results in an increase in the amount of after-tax RBC required to be held by the Company. Changes in capital requirements could decrease deployable capital and potentially reduce future dividends to Allstate Insurance Company.

Scottish Re U.S. ("SRUS")

The Company's reinsurance reserve credit and recoverables with SRUS at June 30, 2018 and December 31, 2017 were $79 million and $81 million, respectively. SRUS's parent, Scottish Holdings, Inc. ("SHI") and SHI's parent filed U.S. Chapter 11 proceedings on January 28, 2018. Certain Scottish Re subsidiaries including SRUS are not debtors in the SHI Chapter 11 and as such, contracts and relationships between the non-debtors and their reinsurance and other counterparties, vendors, and employees are largely unaffected by the Chapter 11 filing. A stock purchase agreement was executed on June 11, 2018 between SHI (and their parent) and Hildene Re Holdings LLC ("Hildene Re") for the purchase of SHI (and their parent). Hildene Re will pay $21.5 million in cash and recapitalize Scottish Re with $12.5 million. Hildene Re's management has stated they will work closely with Scottish Re's existing management team to close the transaction which will provide the company with a stronger balance sheet and greater financial flexibility to grow. The sale is subject to various conditions including confirmation of an amended Chapter 11 plan and regulatory approvals.

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

Non-proprietary product revenue

Effective January 1, 2018, the Company revised the presentation of non-proprietary product revenue within the Summary of Operations so it is presented as part of Line 8.3, Aggregate Write-ins for miscellaneous income. For the periods ending December 31, 2017 and prior, non-proprietary product revenue was presented as an offset to Line 23, General expenses.

22. Events Subsequent

An evaluation of subsequent events was made through August 10, 2018 for the Quarterly Statement issued on August 14, 2018. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses

A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2018 and 2017. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2018 or 2017.

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.

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On 4/2/2018, Allstate New Jersey Property and Casualty Insurance Company ("ANJPC") (NAIC# 12344) acquired First Jersey Casualty Insurance Company, Inc. ("First Jersey") (NAIC# 14940), which is domciled in NJ. On 4/16/2018 ANJPC merged into First Jersey, which became the surviving entity & concurrently renamed Allstate New Jersey Property and Casualty Insurance Company.

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:
$4,309,439 PLEDGED AS COLLATERAL, $73,498,215 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,664,263 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $1,134,686 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 729,091,709

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	$ 633,509,126	$ 684,345,277
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 310,310,853	$ 351,505,033
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 943,819,979	$ 1,035,850,310
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. $ 392,930,723

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 393,187,188

16.3 Total payable for securities lending reported on the liability page. $ 390,798,241

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

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
MILLIMAN FINANCIAL RISK MANAGEMENT, 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
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,116,547,164
	1.14 Total Mortgages in Good Standing	$ 3,116,547,164
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,116,547,164
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	38.500 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	45.400 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

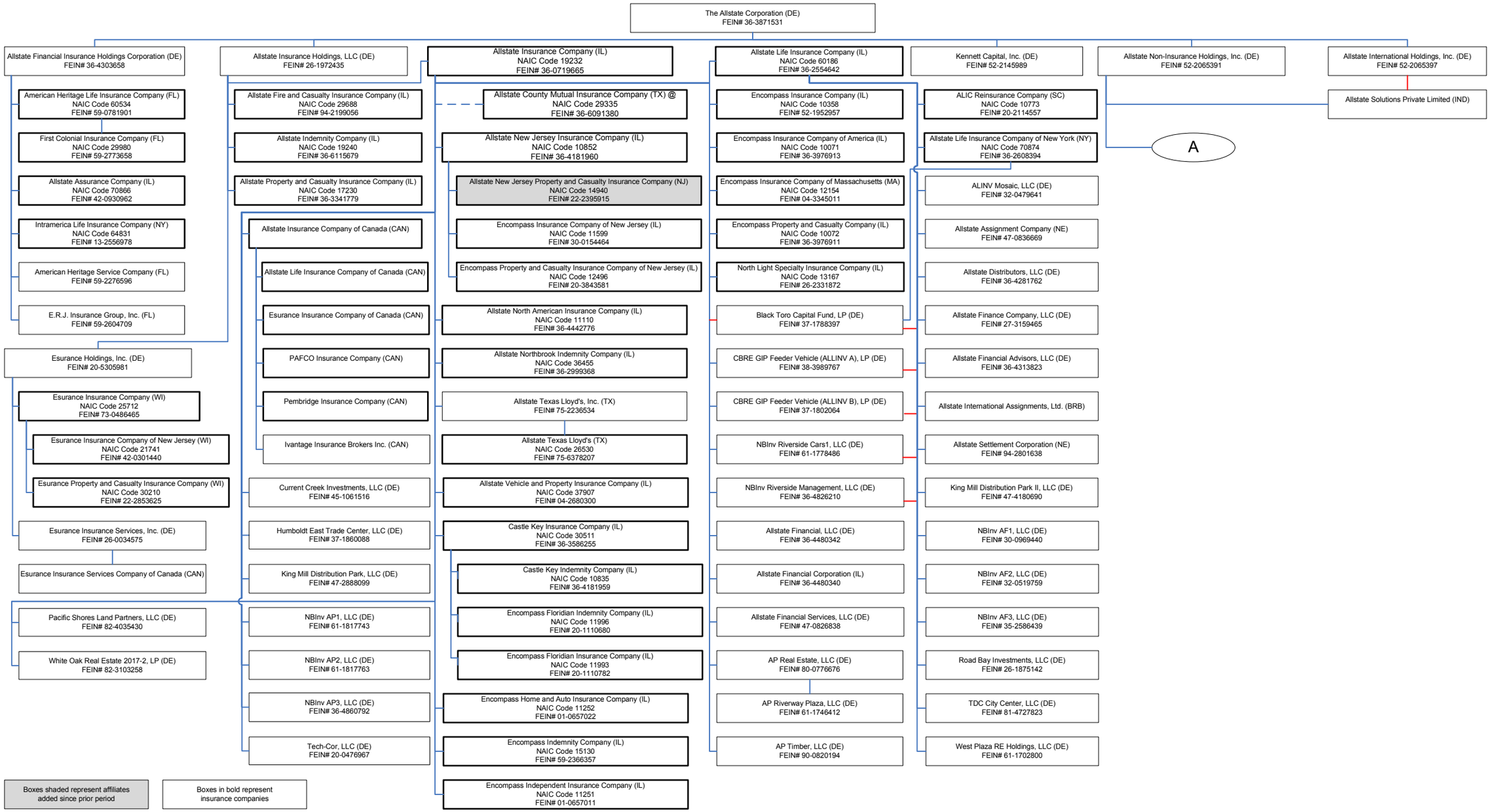
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,807,669	188,647	189,622		4,185,938	
2. Alaska	AK	L	656,446	7,300	32,915		696,661	
3. Arizona	AZ	L	3,926,028	370,234	145,311		4,441,573	
4. Arkansas	AR	L	1,484,567	29,783	154,249		1,668,599	
5. California	CA	L	25,413,104	1,460,909	1,207,234		28,081,247	
6. Colorado	CO	L	3,002,577	702,285	125,788		3,830,650	
7. Connecticut	CT	L	3,256,587	149,789	106,951		3,513,328	
8. Delaware	DE	L	610,754	1,526	25,917		638,197	
9. District of Columbia	DC	L	182,939	300	12,776		196,015	
10. Florida	FL	L	15,006,489	1,478,430	1,051,104		17,536,023	
11. Georgia	GA	L	8,090,007	89,204	376,549		8,555,760	
12. Hawaii	HI	L	1,273,072	227,517	104,846		1,605,436	
13. Idaho	ID	L	927,233	93,366	42,134		1,062,733	
14. Illinois	IL	L	15,676,431	694,677	412,110		16,783,218	
15. Indiana	IN	L	4,127,868	87,512	175,798		4,391,178	
16. Iowa	IA	L	769,846	258,633	52,177		1,080,656	
17. Kansas	KS	L	1,002,219	259,189	80,276		1,341,684	
18. Kentucky	KY	L	2,649,613	179,964	176,688		3,006,264	
19. Louisiana	LA	L	5,968,202	131,625	191,443		6,291,269	
20. Maine	ME	L	639,326	97,614	27,419		764,358	
21. Maryland	MD	L	5,320,894	177,244	156,258		5,654,396	
22. Massachusetts	MA	L	1,137,072	246,144	186,414		1,569,631	
23. Michigan	MI	L	5,768,400	194,328	239,590		6,202,318	
24. Minnesota	MN	L	1,668,574	779,214	105,997		2,553,785	
25. Mississippi	MS	L	2,079,066	28,617	117,271		2,224,954	
26. Missouri	MO	L	2,170,260	225,533	206,948		2,602,742	
27. Montana	MT	L	431,747	146,169	30,114		608,030	
28. Nebraska	NE	L	820,336	133,419	39,014		992,769	
29. Nevada	NV	L	2,002,181	62,137	77,893		2,142,211	
30. New Hampshire	NH	L	999,193	85,144	36,177		1,120,514	
31. New Jersey	NJ	L	4,269,012	217,743	425,842		4,912,597	
32. New Mexico	NM	L	1,509,382	22,966	73,985		1,606,333	
33. New York	NY	Q	701,198	124,732	160,798		986,728	
34. North Carolina	NC	L	6,919,166	240,972	259,266		7,419,404	
35. North Dakota	ND	L	149,099	50,603	19,050		218,752	
36. Ohio	OH	L	8,193,527	1,045,457	299,716		9,538,700	
37. Oklahoma	OK	L	2,098,447	142,885	116,892		2,358,224	
38. Oregon	OR	L	2,166,234	120,471	25,507		2,312,211	
39. Pennsylvania	PA	L	10,035,311	812,063	539,955		11,387,329	
40. Rhode Island	RI	L	798,074	115,883	23,347		937,304	
41. South Carolina	SC	L	3,352,694	48,204	96,914		3,497,812	
42. South Dakota	SD	L	179,124	2,800	20,154		202,078	
43. Tennessee	TN	L	4,325,643	242,769	243,315		4,811,728	
44. Texas	TX	L	22,779,902	760,505	683,250		24,223,657	
45. Utah	UT	L	1,326,006	43,324	38,217		1,407,546	
46. Vermont	VT	L	286,601	6,400	36,289		329,290	
47. Virginia	VA	L	6,832,236	480,817	395,011		7,708,063	
48. Washington	WA	L	4,524,706	1,226,432	73,660		5,824,797	
49. West Virginia	WV	L	871,332	82,943	56,920		1,011,195	
50. Wisconsin	WI	L	1,795,880	168,776	117,287		2,081,944	
51. Wyoming	WY	L	283,479	14,300	24,183		321,962	
52. American Samoa	AS	N						
53. Guam	GU	N	3,467		249		3,716	
54. Puerto Rico	PR	L	9,642		4,247		13,889	
55. U.S. Virgin Islands	VI	N	11,050		1,114		12,164	
56. Northern Mariana Islands	MP	N	2,628				2,628	
57. Canada	CAN	N	26,855		1,420		28,276	
58. Aggregate Other Aliens	OT	XXX	168,461	15,296	4,538		188,294	
59. Subtotal		XXX	204,487,855	14,572,794	9,628,105		228,688,754	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	628,443				628,443	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	205,116,298	14,572,794	9,628,105		229,317,197	
96. Plus Reinsurance Assumed		XXX	516,655,020	4,020,780	38,437,732		559,113,533	
97 Totals (All Business)		XXX	721,771,318	18,593,575	48,065,837		788,430,730	
98. Less Reinsurance Ceded		XXX	287,543,702	9,690,938	8,887,903		306,122,543	
99. Totals (All Business) less Reinsurance Ceded		XXX	434,227,616	8,902,637	39,177,934		482,308,187	
DETAILS OF WRITE-INS								
58001. zzz other alien		XXX	168,461	15,296	4,538		188,294	
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	168,461	15,296	4,538		188,294	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer 1
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

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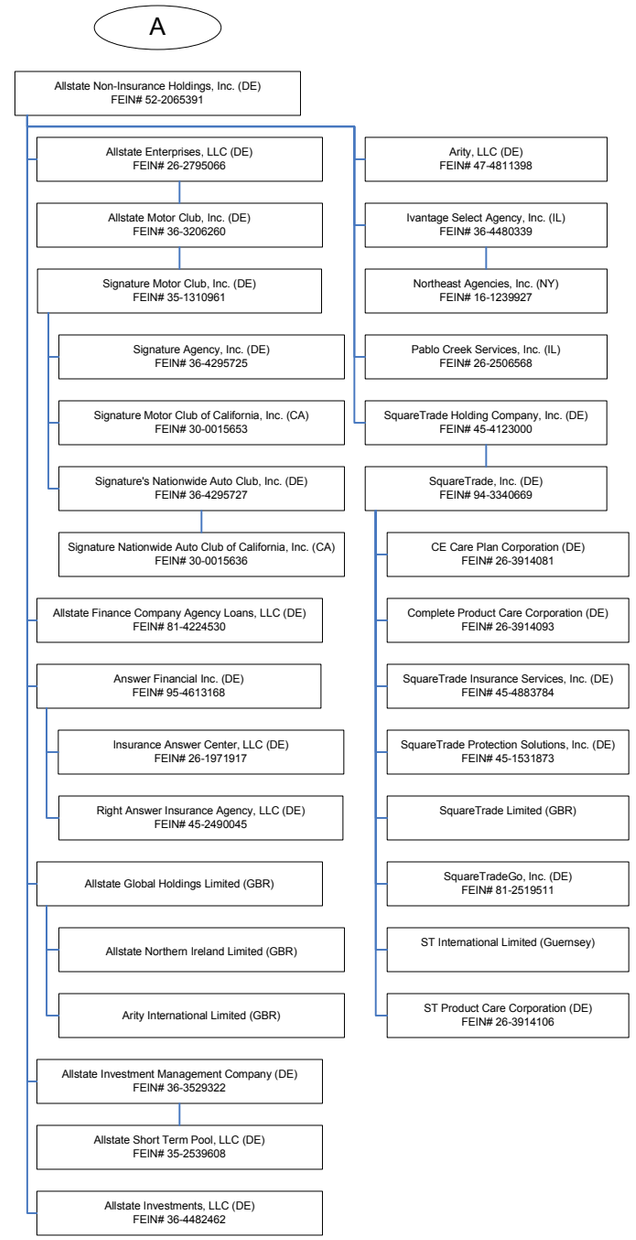

Boxes shaded represent affiliates added since prior period

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	IA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	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	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	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	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	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	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	NIA	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	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	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	IA	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	IA	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	NIA	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	NIA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	IA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 0 1 8 6 2 0 1 8 4 9 0 0 0 0 0 2

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

6 0 1 8 6 2 0 1 8 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accounts receivable	1,031,802	94,359	937,443	705,863
2505. Negative interest maintenance reserve	289,190,379	289,190,379		
2506. Prepaid commissions	10,445,744	10,445,744		
2507. Prepaid expenses	6,124,461	6,124,461		1,687,141
2597. Summary of remaining write-ins for Line 25 from overflow page	306,792,386	305,854,943	937,443	2,393,005

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	2,082,104	2,509,199
2505. Deposit-type fund suspense	1,610,779	1,373,623
2506. Deferred fee income	1,602,760	1,672,445
2507. Contingent financial guarantee	388,905	419,472
2508. Discontinued operations	115,320	115,320
2597. Summary of remaining write-ins for Line 25 from overflow page	5,799,868	6,090,059

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Allocated share of gain (loss) on sale of fixed assets	(8,677)	(1,089)	(38,443)
08.305. Service fees	(13)	(330)	(352)
08.306. Income on intercompany loan		25,413	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(8,690)	23,993	(38,795)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Net change in discontinued operations liability			(4,661)
2797. Summary of remaining write-ins for Line 27 from overflow page			(4,661)

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	109,800,299	94,586,172
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	46,850,000	18,100,000
	2.2 Additional investment made after acquisition	1,149,807	1,431,384
3.	Current year change in encumbrances	(28,110,000)	
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
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	2,967,120	4,317,257
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	126,722,986	109,800,299
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	126,722,986	109,800,299

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	3,190,563,731	3,251,573,921
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	206,774,015	508,301,730
	2.2 Additional investment made after acquisition	1,708,070	15,283,202
3.	Capitalized deferred interest and other	116,448	(353,538)
4.	Accrual of discount	292,461	1,826,533
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(38,013)
7.	Deduct amounts received on disposals	282,140,161	583,673,218
8.	Deduct amortization of premium and mortgage interest points and commitment fees	767,399	1,989,671
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		367,215
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,116,547,164	3,190,563,731
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,116,547,164	3,190,563,731
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,116,547,164	3,190,563,731

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	3,361,579,727	3,176,297,174
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	107,105,821	228,137,186
	2.2 Additional investment made after acquisition	234,815,017	611,849,716
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	47,713,990	201,124,024
6.	Total gain (loss) on disposals	24,126,638	(7,888,592)
7.	Deduct amounts received on disposals	165,053,062	834,916,116
8.	Deduct amortization of premium and depreciation	18,865,958	31,695,869
9.	Total foreign exchange change in book/adjusted carrying value	11,698,346	19,036,752
10.	Deduct current year's other than temporary impairment recognized	3,060,466	364,548
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,600,060,053	3,361,579,727
12.	Deduct total nonadmitted amounts	3,646,703	4,417,497
13.	Statement value at end of current period (Line 11 minus Line 12)	3,596,413,350	3,357,162,230

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	19,635,409,426	20,162,850,137
2.	Cost of bonds and stocks acquired	3,682,208,331	6,286,916,888
3.	Accrual of discount	25,618,791	56,152,556
4.	Unrealized valuation increase (decrease)	44,112,818	256,068,019
5.	Total gain (loss) on disposals	774,768	37,172,553
6.	Deduct consideration for bonds and stocks disposed of	4,347,944,182	7,157,602,715
7.	Deduct amortization of premium	12,103,349	25,688,990
8.	Total foreign exchange change in book/adjusted carrying value	(6,194,266)	51,119,556
9.	Deduct current year's other than temporary impairment recognized	8,039,190	31,578,579
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	10,704,825	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,024,547,972	19,635,409,426
12.	Deduct total nonadmitted amounts	31,050,922	30,451,022
13.	Statement value at end of current period (Line 11 minus Line 12)	18,993,497,050	19,604,958,404

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)	8,386,742,485	4,962,687,041	5,218,597,049	(139,931,465)	8,386,742,485	7,990,901,012		8,701,958,039
2. NAIC 2 (a)	6,556,938,221	788,425,889	727,161,688	167,652,520	6,556,938,221	6,785,854,942		6,654,610,569
3. NAIC 3 (a)	1,829,023,414	107,706,725	173,218,793	41,071,309	1,829,023,414	1,804,582,654		1,817,346,161
4. NAIC 4 (a)	889,936,779	115,103,242	105,583,426	(53,756,193)	889,936,779	845,700,402		872,689,555
5. NAIC 5 (a)	131,751,118	10,393,065	18,605,450	8,805,538	131,751,118	132,344,271		150,975,080
6. NAIC 6 (a)	49,092,287	39,853,628	29,918,121	(15,251,187)	49,092,287	43,776,607		48,014,743
7. Total Bonds	17,843,484,304	6,024,169,590	6,273,084,527	8,590,521	17,843,484,304	17,603,159,889		18,245,594,148
PREFERRED STOCK								
8. NAIC 1		2,904		(275)		2,629		4,017
9. NAIC 2	5,933,976			(79,910)	5,933,976	5,854,066		5,908,516
10. NAIC 3	13,739,113			(42,908)	13,739,113	13,696,205		14,847,519
11. NAIC 4	518,437			5	518,437	518,442		
12. NAIC 5	10,469,250				10,469,250	10,469,250		10,469,250
13. NAIC 6								
14. Total Preferred Stock	30,660,776	2,904		(123,087)	30,660,776	30,540,593		31,229,302
15. Total Bonds and Preferred Stock	17,874,145,080	6,024,172,495	6,273,084,527	8,467,434	17,874,145,080	17,633,700,482		18,276,823,450

(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 $ 329,826,221 ; NAIC 2 $ 237,395,265 ; NAIC 3 $ ..... NAIC 4 $ 2,224,709 ; 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	451,027,227	XXX	450,214,367	176,038	

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	186,699,115	252,158,315
2.	Cost of short-term investments acquired	4,184,218,439	5,471,363,028
3.	Accrual of discount	10,649	31,270
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(108,303)
6.	Deduct consideration received on disposals	3,919,729,008	5,534,909,465
7.	Deduct amortization of premium	171,968	1,835,677
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		54
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	451,027,227	186,699,115
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	451,027,227	186,699,115

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)	36,814,059
2.	Cost Paid/(Consideration Received) on additions	30,858,825
3.	Unrealized Valuation increase/(decrease)	2,186,087
4.	Total gain (loss) on termination recognized	(3,574,557)
5.	Considerations received/(paid) on terminations	33,517,137
6.	Amortization	3,809,996
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	6,813,626
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	43,390,900
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	43,390,900

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(3,365,082)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				35,410
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(25,550)			
	3.12 Section 1, Column 15, prior year	(18,050)	(7,500)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(232,786)			
	3.14 Section 1, Column 18, prior year		(232,786)	(240,286)	
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	(258,336)			
	3.24 Section 1, Column 19, prior year	(18,050)	(240,286)	(240,286)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		179,373		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	197,423	197,423		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(18,050)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				18,050
	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)				(3,329,672)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,329,672)

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
PENDING	Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security-TREASURY NOTE	1FE	1,600,000	1,598,282	1,618,334	05/18/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		23,708	912828-A7-5	TREASURY NOTE	1	1,598,282	1,594,626
PENDING	Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security-TREASURY NOTE	2FE	1,600,000	1,598,282	1,619,097	05/22/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		24,471	912828-A7-5	TREASURY NOTE	1	1,598,282	1,594,626
PENDING	Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security-TREASURY NOTE	2FE	1,600,000	1,598,282	1,623,689	05/29/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		29,064	912828-A7-5	TREASURY NOTE	1	1,598,282	1,594,626
PENDING	Pay USD Float US3MLIB + due 09/20/2018, OPTION attached to Cash Security-TREASURY NOTE	1FE	16,500,000	16,482,285	16,437,482	05/30/2018	09/20/2018	SWAP 20-Jun-2018 Pay USD Float US3MLIB +		(7,095)	912828-A7-5	TREASURY NOTE	1	16,482,285	16,444,577
PENDING	Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security-TREASURY NOTE	1FE	800,000	799,141	799,011	06/06/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		1,698	912828-A7-5	TREASURY NOTE	1	799,141	797,313
PENDING	UITY JUN19 SPX C @ 2475 due 06/21/2019, OPTION attached to Cash Security-TREASURY NOTE	1FE	3,600	1,350,004	1,245,780	06/19/2018	06/21/2019	CALL OPTION on EQUITY JUN19 SPX C @ 2475	1,346,400	1,242,180	912828-4T-4	TREASURY NOTE	1	3,604	3,600
PENDING	UITY JUN19 SPX C @ 2750 due 06/21/2019, OPTION attached to Cash Security-TREASURY NOTE	1FE	3,600	640,813	559,624	06/19/2018	06/21/2019	CALL OPTION on EQUITY JUN19 SPX C @ 2750	637,200	556,020	912828-4L-1	TREASURY NOTE	1	3,613	3,604
PENDING	Pay USD Float US1MLIB + due 09/27/2018, OPTION attached to Cash Security-PRAXAIR INC	1FE	10,425,811	3,589,812	3,558,791	06/27/2018	09/27/2018	SWAP 27-Sep-2018 Pay USD Float US1MLIB +		22,015	74005P-BP-8	PRAXAIR INC	1FE	3,589,812	3,536,776
PENDING	Pay USD Float US1MLIB + due 09/27/2018, OPTION attached to Cash Security-TREASURY NOTE	1FE	11,065,554	17,880,782	17,949,601	06/27/2018	09/27/2018	SWAP 27-Sep-2018 Pay USD Float US1MLIB +		109,727	912828-A7-5	TREASURY NOTE	1	17,880,782	17,839,874
680665B#2	DS (OLN) due 06/20/2022, OPTION attached to Cash Security-BANK OF AMERICA CORP	3FE	500,000	487,771	475,362	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(12,229)	(3,562)	06051G-FZ-7	BANK OF AMERICA CORP	1FE	500,000	478,924
PENDING	CE (CDX.NA.IG.30.V1) due 06/20/2023, OPTION attached to Cash Security-MICROSOFT CORP	2FE	15,000,000	17,010,346	18,101,607	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	214,154	226,077	594918-AM-6	MICROSOFT CORP	1FE	16,796,192	17,875,530
PENDING	CE (CDX.NA.IG.30.V1) due 06/20/2023, OPTION attached to Cash Security-WALT DISNEY COMPANY/THE	2FE	15,000,000	15,084,911	15,273,807	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	214,154	226,077	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	14,870,757	15,047,730
9999999 - Totals				78,120,710	79,262,184	XXX	XXX	XXX	2,399,679	2,450,380	XXX	XXX	XXX	75,721,032	76,811,804

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	6	80,759,130	6	80,752,011					6	80,759,130
2. Add: Opened or Acquired Transactions			11	77,632,940					11	77,632,940
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,367	XXX	770	XXX		XXX		XXX	6,137
4. Less: Closed or Disposed of Transactions			5	80,265,011					5	80,265,011
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,485	XXX		XXX		XXX		XXX	12,485
7. Ending Inventory	6	80,752,011	12	78,120,710					12	78,120,710

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	43,390,900	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,314,956	
3.	Total (Line 1 plus Line 2)		44,705,856
4.	Part D, Section 1, Column 5	69,576,391	
5.	Part D, Section 1, Column 6	(24,870,535)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	43,399,567	
8.	Part B, Section 1, Column 13	(12,718)	
9.	Total (Line 7 plus Line 8)		43,386,849
10.	Part D, Section 1, Column 8	68,241,110	
11.	Part D, Section 1, Column 9	(24,854,262)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	31,582,508	
14.	Part B, Section 1, Column 20	553,040	
15.	Part D, Section 1, Column 11	32,135,548	
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	403,570,936	326,760,856
2.	Cost of cash equivalents acquired	7,115,758,308	20,845,511,806
3.	Accrual of discount	2,694,468	3,490,002
4.	Unrealized valuation increase (decrease)	24,828	
5.	Total gain (loss) on disposals	38,685	(7,307)
6.	Deduct consideration received on disposals	7,155,415,628	20,772,170,206
7.	Deduct amortization of premium		14,216
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)	366,671,596	403,570,936
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	366,671,596	403,570,936

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
Apartments	Wheaton	IL	01/24/2018	VARIOUS		28,110,000		273,802
Apartments	Alexandria	VA	11/30/2012	VARIOUS				150,195
Apartments	Austin	TX	02/09/2016	VARIOUS				73,601
Industrial	Tempe	AZ	10/12/2017	VARIOUS				270,540
0199999. Acquired by Purchase						28,110,000		768,139
0399999 - Totals						28,110,000		768,139

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
400001	SACRAMENTO	CA		10/12/2017	5.982		97,085	23,537,607
123628	BROOKLYN	NY		04/03/2018	4.140	10,500,000		15,670,000
123631	SEATTLE	WA		05/04/2018	3.960	27,800,000		48,470,000
123632	AUSTIN	TX		05/10/2018	4.240	27,000,000		41,210,000
123637	AUSTIN	TX		06/26/2018	6.460	10,000,000		14,000,000
123633	GREENVILLE	SC		06/19/2018	4.490	16,500,000		22,070,000
123630	NORTH HOLLYWOOD	CA		06/21/2018	5.000	5,900,000		15,099,370
0599999. Mortgages in good standing - Commercial mortgages-all other						97,700,000	97,085	180,056,977
0899999. Total Mortgages in good standing						97,700,000	97,085	180,056,977
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						97,700,000	97,085	180,056,977

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
122694	DAVENPORT	IA		12/22/2005	07/03/2018	52,154							52,154	52,154			
122713	SAN FRANCISCO	CA		11/30/2005	06/13/2018	25,809,273							25,809,273	25,809,273			
123031	HAWTHORNE	CA		06/28/2007	04/12/2018	10,457,404							10,457,404	10,457,404			
123129	SAN FRANCISCO	CA		12/10/2007	06/11/2018	7,722,603							7,722,603	7,722,603			
123145	BOSTON	MA		02/14/2008	04/27/2018	21,020,225							21,020,225	21,020,225			
123173	WARMINSTER	PA		06/03/2008	06/26/2018	4,320,368							4,320,368	4,320,368			
123174	BOUND BROOK	NJ		06/18/2008	05/01/2018	8,517,457							8,517,457	8,517,457			
123271	RANCHO CORDOVA	CA		05/31/2011	06/13/2018	25,085,654							25,085,654	25,085,654			
123275	BAKERSFIELD	CA		05/31/2011	06/15/2018	47,143,729							47,143,729	47,143,729			
123278	ALISO VIEJO	CA		05/31/2011	06/13/2018	26,383,187							26,383,187	26,383,187			
123318	INDIANAPOLIS	IN		07/13/2011	06/01/2018	10,694,493							10,694,493	10,694,493			
123331	ALPHARETTA	GA		07/29/2011	06/01/2018	10,998,638							10,998,638	10,998,638			
123427	GEORGETOWN	TX		07/30/2013	06/18/2018	16,473,368							16,473,368	16,473,368			
123490	SAN FRANCISCO	CA		05/01/2014	06/11/2018	12,411,695							12,411,695	12,411,695			
0199999. Mortgages closed by repayment						227,090,247							227,090,247	227,090,247			
121581	LAS VEGAS	NV		12/16/1999		194,915							194,915	194,915			
121651	SUNRISE	FL		08/25/1998		82,768		(295)			(295)		82,473	82,473			
121759	MINNEAPOLIS	MN		11/09/1999		132,519							132,519	132,519			
121911	BRAINTREE	MA		12/28/2000		199,581							199,581	199,581			
122173	BALTIMORE	MD		08/29/2002		112,222							112,222	112,222			
122307	HENDERSON	NV		07/01/2003		72,389		23			23		72,412	72,412			
122324	SAN MARCOS	CA		12/09/2003		67,361							67,361	67,361			
122423	WHITESTONE	NY		06/09/2004		93,847							93,847	93,847			

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
122466	STERLING	VA		07/01/2004		172,094							172,094	172,094			
122506	SEWICKLEY	PA		01/14/2005		37,736							37,736	37,736			
122545	STAMFORD	CT		11/22/2005		203,395							203,395	203,395			
122586	FEDERAL WAY	WA		04/22/2005		116,281							116,281	116,281			
122634	PARK CITY	IL		09/06/2005		54,073							54,073	54,073			
122643	WILLIAMSBURG	VA		01/19/2006		219,755							219,755	219,755			
122715	TUALATIN	OR		11/15/2006		204,977							204,977	204,977			
122720	NAPERVILLE	IL		12/21/2005		219,268							219,268	219,268			
122764	BALTIMORE	MD		01/20/2006		55,226							55,226	55,226			
122782	NEW YORK	NY		01/05/2006		105,062							105,062	105,062			
122830	DENVER	CO		07/19/2006		127,141							127,141	127,141			
122897	HONOLULU	HI		01/10/2007		41,786							41,786	41,786			
122995	VARIOUS	NY		07/12/2007		42,314							42,314	42,314			
122996	VARIOUS	NY		07/12/2007		44,418							44,418	44,418			
123011	EAST HANOVER	NJ		10/01/2007		46,037		78			78		46,115	46,115			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		23,610							23,610	23,610			
123126	MEDFORD	MA		12/07/2007		51,768							51,768	51,768			
123130	OGDEN	UT		03/13/2008		132,437							132,437	132,437			
123141	BRANCHBURG	NJ		02/05/2008		74,661							74,661	74,661			
123169	ALEXANDRIA CITY	VA		03/31/2008		66,561							66,561	66,561			
123195	MEDFORD	NY		12/11/2009		94,519							94,519	94,519			
123224	HARTSDALE	NY		07/28/2010		57,024							57,024	57,024			
123230	SECAUCUS	NJ		10/07/2010		42,479							42,479	42,479			
123234	MACUNGIE	PA		10/26/2010		20,186							20,186	20,186			
123249	DES PLAINES	IL		02/24/2011		145,368							145,368	145,368			
123255	LOS ANGELES	CA		10/03/2011		184,629							184,629	184,629			
123257	AUSTIN	TX		06/01/2011		61,764							61,764	61,764			
123262	WYCKOFF	NJ		05/25/2011		221,731							221,731	221,731			
123280	DANA POINT	CA		07/22/2011		45,428							45,428	45,428			
123286	SPRING HILL	FL		09/14/2011		34,309							34,309	34,309			
123294	WOODBURY	NY		07/01/2011		31,187							31,187	31,187			
123301	CHICAGO	IL		09/01/2011		45,227							45,227	45,227			
123302	ST. LOUIS	MO		06/30/2011		35,884							35,884	35,884			
123303	CHICAGO	IL		06/30/2011		6,686							6,686	6,686			
123304	PHILADELPHIA	PA		06/30/2011		74,154							74,154	74,154			
123305	MINNEAPOLIS	MN		06/30/2011		22,529							22,529	22,529			
123306	HOUSTON	TX		06/30/2011		5,256							5,256	5,256			
123307	CHELSEA	MA		06/30/2011		47,647							47,647	47,647			
123308	BALTIMORE	MD		06/30/2011		20,718							20,718	20,718			
123309	ATLANTA	GA		06/30/2011		30,662							30,662	30,662			
123310	WASHINGTON	DC		06/30/2011		11,679							11,679	11,679			
123312	DEERFIELD	IL		12/01/2011		180,497							180,497	180,497			
123314	SARASOTA	FL		08/08/2011		36,746							36,746	36,746			
123324	SEATTLE	WA		09/29/2011		108,800							108,800	108,800			
123328	ST. LOUIS	MO		10/11/2011		106,734							106,734	106,734			
123337	BOSTON	MA		11/30/2011		20,543							20,543	20,543			
123340	BOSTON	MA		11/30/2011		20,123							20,123	20,123			
123342	BOSTON	MA		11/30/2011		20,123							20,123	20,123			
123347	LAKEWOOD	CA		12/13/2011		30,966							30,966	30,966			
123348	OREGON CITY	OR		12/15/2011		99,033							99,033	99,033			
123374	ALEXANDRIA	VA		03/07/2012		279,676							279,676	279,676			
123375	DENVER	CO		02/21/2012		102,662							102,662	102,662			
123376	HOUSTON	TX		05/15/2012		123,431							123,431	123,431			
123379	NEWARK	NJ		01/20/2012		106,337							106,337	106,337			
123380	PLANT CITY	FL		12/16/2011		166,358							166,358	166,358			
123396	SANTA FE SPRINGS	CA		06/29/2012		52,023							52,023	52,023			
123397	OAKLAND	CA		08/08/2012		249,330							249,330	249,330			
123401	MADISON	WI		07/10/2012		42,042							42,042	42,042			
123404	SAN DIEGO	CA		09/04/2012		43,332							43,332	43,332			
123405	SAN DIEGO	CA		09/04/2012		84,001							84,001	84,001			

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
123406	NORTH HOLLYWOOD	CA		09/04/2012		10,936							10,936	10,936			
123407	LINTHICUM	MD		08/28/2012		79,075							79,075	79,075			
123416	LODI	NJ		02/13/2013		190,140							190,140	190,140			
123426	ROCKY POINT	NY		01/25/2013		68,132							68,132	68,132			
123429	CHICAGO	IL		11/29/2012		112,103		(104)			(104)		111,999	111,999			
123437	LAS VEGAS	NV		02/14/2013		15,167							15,167	15,167			
123438	TEMPE	AZ		02/14/2013		20,305							20,305	20,305			
123441	IRVINE	CA		03/28/2013		116,040		(32)			(32)		116,008	116,008			
123442	ALISO VIEJO	CA		04/30/2013		108,781							108,781	108,781			
123445	MOORESVILLE	NC		04/09/2013		69,446							69,446	69,446			
123449	CHICAGO	IL		05/08/2013		54,593							54,593	54,593			
123450	SAN DIMAS	CA		05/23/2013		11		(11)			(11)						
123451	PLEASANTON	CA		04/18/2013		82,409							82,409	82,409			
123457	GREENSBORO	NC		05/07/2013		67,312							67,312	67,312			
123459	MARLTON	NJ		06/13/2013		123,235							123,235	123,235			
123460	SANTA CLARA	CA		06/12/2013		274,960		(602)			(602)		274,358	274,358			
123461	DALLAS	TX		06/27/2013		62,243							62,243	62,243			
123465	PHOENIXVILLE	PA		07/09/2013		51,500		(36)			(36)		51,464	51,464			
123467	DALLAS	TX		08/07/2013		182,401		21			21		182,421	182,421			
123472	CHICAGO	IL		08/13/2013		235,885							235,885	235,885			
123474	LAS VEGAS	NV		07/10/2013		90,173							90,173	90,173			
123476	ODENTON	MD		07/25/2013		65,261							65,261	65,261			
123478	HONOLULU	HI		01/30/2014		6,374							6,374	6,374			
123480	FULTON	MD		10/30/2013		180,927							180,927	180,927			
123481	FULTON	MD		10/30/2013		155,384							155,384	155,384			
123483	LOS ANGELES	CA		10/29/2013		105,279							105,279	105,279			
123485	EATONTOWN	NJ		10/29/2013		608,463		(296)			(296)		608,167	608,167			
123486	GREENVALE	NY		04/24/2014		55,806		(39)			(39)		55,767	55,767			
123492	GREENSBORO	NC		05/12/2014		58,047		8			8		58,055	58,055			
123493	SALT LAKE CITY	UT		05/07/2014		92,784							92,784	92,784			
123494	JUPITER	FL		07/01/2014		33,007							33,007	33,007			
123495	CUPERTINO	CA		07/31/2014		100,673							100,673	100,673			
123496	BROOKLYN	NY		07/30/2014		96,025							96,025	96,025			
123497	TOMS RIVER	NJ		07/09/2014		73,372							73,372	73,372			
123499	CHICAGO	IL		10/28/2014		92,083							92,083	92,083			
123501	LAS VEGAS	NV		10/01/2014		133,643							133,643	133,643			
123504	SAN DIEGO	CA		10/14/2014		232,664							232,664	232,664			
123505	CHICAGO	IL		09/10/2014		59,078							59,078	59,078			
123507	SAN ANTONIO	TX		10/30/2014		66,502							66,502	66,502			
123508	NEWARK	NJ		11/17/2014		70,579							70,579	70,579			
123509	PORTLAND	OR		12/04/2014		108,162		153			153		108,315	108,315			
123510	SEATTLE	WA		12/04/2014		57,543		(1,686)			(1,686)		55,858	55,858			
123511	SALT LAKE CITY	UT		12/18/2014		121,408							121,408	121,408			
123512	SAN ANTONIO	TX		02/27/2015		83,890							83,890	83,890			
123513	TEMPE	AZ		12/10/2014		76,283							76,283	76,283			
123514	CHANDLER	AZ		12/10/2014		34,400							34,400	34,400			
123515	SUGAR LAND	TX		12/15/2014		36,789							36,789	36,789			
123516	FULSHEAR	TX		01/16/2015		36,664							36,664	36,664			
123519	COLUMBIA	MD		01/30/2015		79,636							79,636	79,636			
123520	BALTIMORE	MD		01/30/2015		48,868							48,868	48,868			
123521	SARASOTA	FL		01/30/2015		50,012							50,012	50,012			
123522	SAN DIEGO	CA		04/08/2015		51,550		(6)			(6)		51,544	51,544			
123523	PISCATAWAY	NJ		03/13/2015		72,450							72,450	72,450			
123524	MADISON	WI		06/30/2015		93,532							93,532	93,532			
123526	IRVINE	CA		03/26/2015		129,945							129,945	129,945			
123527	FUQUAY-VARINA	NC		05/06/2015		48,258							48,258	48,258			
123528	KING OF PRUSSIA	PA		05/13/2015		48,696		(70)			(70)		48,626	48,626			
123530	LAS VEGAS	NV		06/29/2015		111,351							111,351	111,351			
123531	MINNEAPOLIS	MN		06/30/2015		32,945							32,945	32,945			
123537	ADDISON	TX		08/03/2015		48,817		(9)			(9)		48,808	48,808			

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
123539	PHOENIX	AZ		09/22/2015		73,339							73,339	73,339			
123540	RALEIGH	NC		09/22/2015		96,943							96,943	96,943			
123545	SAN FRANCISCO	CA		10/21/2015		34,508							34,508	34,508			
123544	WINSTON-SALEM	NC		12/02/2015		59,874							59,874	59,874			
123546	SAN ANTONIO	TX		12/17/2015		72,268							72,268	72,268			
123547	BALTIMORE	MD		12/07/2015		46,431							46,431	46,431			
123549	ELMWOOD PARK	NJ		12/18/2015		97,980							97,980	97,980			
123552	PORTLAND	OR		12/22/2015		74,363							74,363	74,363			
123556	ATLANTA	GA		12/18/2015		65,097							65,097	65,097			
123536	SCHILLER PARK	IL		02/09/2016		74,128							74,128	74,128			
123557	CEDAR PARK	TX		02/10/2016		66,417							66,417	66,417			
123558	RIVERVIEW	FL		03/01/2016		51,791							51,791	51,791			
123559	CHICAGO	IL		04/22/2016		22,072							22,072	22,072			
123561	NATICK	MA		04/28/2016		140,389							140,389	140,389			
123566	HOUSTON	TX		04/19/2016		109,554							109,554	109,554			
123562	CHICAGO	IL		06/07/2016		50,986							50,986	50,986			
123568	WOBURN	MA		06/03/2016		24,243							24,243	24,243			
123560	CEDAR PARK	TX		05/10/2016		45,303							45,303	45,303			
123578	FULTON	MD		07/21/2016		141,782							141,782	141,782			
123570	GAINESVILLE	FL		08/11/2016		44,926							44,926	44,926			
123585	CELEBRATION	FL		09/22/2016		16,256							16,256	16,256			
123586	MONROVIA	CA		11/18/2016		120,481							120,481	120,481			
123588	OVERLAND PARK	KS		02/23/2017		190,273							190,273	190,273			
123591	PHOENIX	AZ		03/01/2017		81,915		3			3		81,919	81,919			
123610	AUSTIN	TX		09/28/2017		43,441							43,441	43,441			
123608	HOUSTON	TX		10/03/2017		96,282							96,282	96,282			
123599	SAN ANTONIO	TX		10/02/2017		79,827							79,827	79,827			
123606	TEANECK	NJ		10/19/2017		199,896							199,896	199,896			
123607	LAS VEGAS	NV		11/17/2017		48,692							48,692	48,692			
123616	SAN ANTONIO	TX		12/07/2017		72,924							72,924	72,924			
123622	LAS VEGAS	NV		02/02/2018		68,423							68,423	68,423			
123623	AUSTIN	TX		03/21/2018		73,384							73,384	73,384			
123621	VALLEY VIEW	OH		01/19/2018		39,101							39,101	39,101			
0299999. Mortgages with partial repayments						14,301,306		(2,902)			(2,902)		14,298,405	14,298,405			
0599999 - Totals						241,391,553		(2,902)			(2,902)		241,388,651	241,388,651			

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	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			263,876		3,027,315	0.330
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		311		201,350	0.050
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group		05/11/2009	3		155		486,745	0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		233		2,283,286	0.290
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		119,601		3,761,397	0.810
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3		765,000		352,090	0.660
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		4,770		1,139,629	0.660
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013	3		643,770		807,585	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		2,255,014		7,447,849	0.250
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		20,601		4,966,473	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		76,063		4,629,244	0.580
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013			49,780		6,421,543	0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016			4,509,785		15,857,286	0.490
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		105,705		1,231,045	0.220
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		835,457		9,709,415	0.820
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		9,172		1,700,050	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		575,579		2,210,010	0.170
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		3,193			1.020
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3		2,089,288		4,356,773	0.700
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		40,057		985,949	0.110
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		5,352		1,527,394	0.690
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		4,546,876		28,412,852	0.890
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		527,625		12,655,343	0.150
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		1,700,000		6,703,090	0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		887,121		2,997,455	0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		763,367		7,707,484	0.990
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		437,997		3,210,431	0.340
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		835,969		7,560,724	0.220
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		63,110		1,288,794	0.210
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		714,570		7,738,153	0.310
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		590,614		8,456,745	1.480
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP		06/08/2018	3	7,146,305				25.000
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		2,210,047		16,322,293	2.940
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			30,992		1,828,298	0.840
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		32,365		1,026,936	3.750
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015			690,314		1,227,981	12.440
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018		96,373			10,028,627	1.840
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			148,919		2,456,453	6.440
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			584,866		9,565,464	3.990
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		949,636		3,948,915	3.700
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		1,003,269		9,050,652	7.130
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		183,379		12,926,817	1.190
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe		02/20/2012	3		170,252		906,361	1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		1,998,326		4,253,462	1.240
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3		2,150,000		11,180,000	2.940
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		12,049		1,173,682	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		21,914			20.840
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			1,819,199		10,114,578	1.380
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		72,081		1,358,606	0.840
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3	500,216			19,669,784	0.380
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management		04/28/2014	3		16,436		1,470,381	9.800
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP		06/30/2017	3		18,750		748,396	25.000
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3		378,135		1,394,553	4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012	3		93,600		173,160	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3		1,085,548		2,571,002	9.050
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		4,260,375		12,888,019	2.350
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		888,780		3,075,554	7.670
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3		62,428		1,147,175	2.560
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3	2,070,520			480,951	2.550
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		14,897		49,216	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		71,702		460,914	2.170
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		3,107,791		13,476,341	2.410
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		3,234,014		10,421,956	5.490
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		4,515,013		9,633,494	2.950

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	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		267,512		446,931	2.070
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL		06/28/2018	3	4,695,517				7.140
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		4,866		2,481,839	2.670
000000-00-0	ONCAP III	Toronto	CAN	ONCAP		07/08/2011	3		108,571		805,419	2.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		18,380			8.420
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		10/02/2017	3		6,374			5.810
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		24,047		4,641,792	3.100
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		1,606,449		2,734,867	3.300
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3		110,241		3,975,156	4.470
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3	1,222,757			12,633,664	0.110
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		26,285		778,824	2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		19,437		3,621,067	2.090
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	71,250			7,053,750	0.150
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	Sunstone Partners		01/13/2016	3		2,158,498		9,167,804	4.910
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3		1,039,115		6,063,979	2.220
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		80,495		1,630,282	0.850
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017			5,548,692		9,599,984	8.950
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3		678,958		2,303,024	10.000
000000-00-0	CAPROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS		09/13/2017	3		5,000,000			9.430
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		25,491			11.330
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		186,067		1,921,191	0.880
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3		8,541		394,519	0.690
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		915,773		6,968,894	9.140
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3	420,154			8,329,846	0.250
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		272,046		979,467	20.000
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		343,885		1,708,572	4.500
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		1,505,453		4,056,067	6.250
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		30,000		1,454,235	4.570
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			3,338,416		37,967,085	33.500
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP		03/01/2017			3,327,268		10,289,477	12.900
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			1,514,320		11,671,163	18.000
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			1,126,683		9,833,559	12.980
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018	3	2,557,726			2,500,000	12.740
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			28,125		8,035,375	13.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated								18,780,819	82,585,074		508,911,356	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			23,039		2,814,793	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			961,598		12,145,986	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			9,870		1,472,371	0.280
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,142			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			10,398		2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			50,582		2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			6,331		1,034,535	0.560
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			42,907		649,570	2.470
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			77,464			49.000
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			19,655			0.230
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017			1,388,511		3,424,788	3.060
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		11/05/2014			541,171		458,830	25.000
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		06/25/2018		18,582,573			21,417,427	50.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			8,459		172,622	2.080
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		09/30/2008			29			1.810
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			66,895			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			17,428			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			2,780,346		33,713,765	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,371			0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		09/30/2007			5,169			1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated								18,582,573	6,012,364		81,683,344	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			729,455		6,488,572	49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			729,455		6,488,572	49.000
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016			7,352,911		38,034,589	90.360
1899999. Joint Venture Interests - Real Estate - Affiliated									8,811,820		51,011,734	XXX
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	Crayhill Capital Management LP		01/29/2018			1,571,648		7,947	17.800
2199999. Joint Venture Interests - Other - Unaffiliated									1,571,648		7,947	XXX

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	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016			357,669			45.000
2299999. Joint Venture Interests - Other - Affiliated									357,669			XXX
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	City Real Estate Advisors (CREA)		06/27/2018		17,500,000				11.170
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018		15,000,000				8.840
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								32,500,000				XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		90,795		12,561,562	4.290
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			3,738,664		2,673,037	3.330
4299999. Any Other Class of Assets - Unaffiliated									3,829,458		15,234,599	XXX
4499999. Total - Unaffiliated								69,863,392	93,998,544		605,837,245	XXX
4599999. Total - Affiliated									9,169,489		51,011,734	XXX
4699999 - Totals								69,863,392	103,168,033		656,848,979	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	06/19/2018	802,467							802,467	767,516	(34,951)		(34,951)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							802,467							802,467	767,516	(34,951)		(34,951)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group	05/11/2009	04/13/2018	8,289							8,289	8,289				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	04/09/2018	29,708							29,708	10,925	(18,783)		(18,783)	
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	06/18/2018	1,150,136							1,150,136	1,150,136				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	06/27/2018	4,069,656							4,069,656	4,069,656				
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	06/20/2018	2,686,647							2,686,647	2,686,647				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	06/28/2018	276,811							276,811	276,811				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	05/31/2018	110,878							110,878	110,878				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	04/24/2018	150,632							150,632	150,632				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	05/09/2018	5,671,603							5,671,603	5,671,603				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	05/18/2018	453,362							453,362	453,362				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	06/22/2018	908,931							908,931	908,931				
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	04/27/2018	485,834							485,834	485,834				
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	04/27/2018	266,309							266,309	266,309				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	04/27/2018	559,424							559,424	559,424				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	06/22/2018	649,230							649,230	651,272		2,042	2,042	
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	06/29/2018	238,702							238,702	247,190		8,488	8,488	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	04/23/2018	158,200							158,200	158,200				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	05/03/2018	906,852							906,852	906,852				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	06/21/2018	772,379							772,379	772,379				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	06/19/2018	7,281,590							7,281,590	7,281,590				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	05/14/2018	618,998							618,998	618,998				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	06/29/2018	66,452							66,452	66,452				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	04/18/2018	309,153							309,153	309,153				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	06/22/2018	2,105,381							2,105,381	2,105,381				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	05/29/2018	39,732							39,732	37,230	(2,502)		(2,502)	

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	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	06/06/2018	1,222,635							1,222,635	1,222,635				
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	06/28/2018								1,310,017	1,242,500	(67,517)		(67,517)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	06/07/2018	924,194							924,194	654,060	(270,134)		(270,134)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	06/28/2018	1,517,944							1,517,944	1,585,091	67,147		67,147	
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	05/17/2018	97,177							97,177	97,177				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	06/14/2018	174,287							174,287	174,287				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	05/10/2018	44,681							44,681	44,681				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	06/29/2018	6,256,038							6,256,038	6,256,038				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	05/04/2018								177,833	177,833				
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	06/15/2018	1,996,161							1,996,161	1,996,161				
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	06/07/2018	16,410,294							16,410,294	16,750,470	340,175		340,175	
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	05/10/2018	713,906							713,906	713,906				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	04/13/2018	1,356,306							1,356,306	1,356,306				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	06/06/2018	2,132,948							2,132,948	2,132,948				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	06/28/2018	586,207							586,207	586,207				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	06/20/2018	3,143,658							3,143,658	3,143,658				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	06/22/2018	361,069							361,069	361,069				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008	06/25/2018	341,748							341,748	341,748				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	05/29/2018	674,034							674,034	674,034				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	04/05/2018	3,978,813							3,978,813	3,369,529	(609,284)		(609,284)	
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	04/13/2018	20,714							20,714	20,714				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	10/02/2017	05/15/2018	533,358							533,358	533,358				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	06/28/2018	534,424							534,424	534,424				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	06/15/2018	34,605							34,605	34,605				
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	06/18/2018	168,055							168,055	168,055				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	05/23/2018	1,442,527							1,442,527	1,442,527				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	05/16/2018	989,326							989,326	989,326				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	06/14/2018	2,435,974							2,435,974	2,435,974				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	06/13/2018	4,162,184							4,162,184	4,162,184				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	06/11/2018	583,554							583,554	583,554				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	04/26/2018	21,295							21,295	21,295				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	05/31/2018	7,851,424							7,851,424	7,851,424				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/17/2018								30,026	30,026				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	06/29/2018	3,730							3,730	3,730				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	05/17/2018	229,616							229,616	229,616				
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	Crayhill Capital Management LP	10/14/2016	04/04/2018	48,021							48,021	48,021				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP	03/01/2017	04/23/2018	3,669,230							3,669,230	3,669,230				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	05/15/2018	1,592,608							1,592,608	1,592,608				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	06/04/2018								683	683				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	06/20/2018	45,723							45,723	45,723				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	06/29/2018	837,861							837,861	837,861				
651990-92-1	OUTLOOK GROUP HOLDINGS LLC	BOSTON	MA	HANCOCK PARTNERS	08/22/2006	05/09/2018		751,783				751,783		751,783			(751,783)	(751,783)	
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	05/21/2018									108		108	108	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							97,111,219	751,783				751,783		99,381,560	98,079,518	(560,897)	(741,145)	(1,302,042)	
020148-10-8	ALLSTATE DISTRIBUTORS LLC	DOVER	DE	DIRECT	01/01/2007	06/30/2018	464,483							464,483	464,483				
1699999. Joint Venture Interests - Common Stock - Affiliated							464,483							464,483	464,483				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	06/26/2018	32,800							32,800	32,800				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/30/2018	163,270							163,270	14,043	(149,228)		(149,228)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	05/30/2018	3,410							3,410	3,410				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	06/22/2018	1,331,761							1,331,761	1,331,761				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	04/09/2018	137,263							137,263	137,263				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	04/24/2018	300,039							300,039	300,039				

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	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	06/29/2018	339,060							339,060	339,060				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	06/22/2018	199,179							199,179	199,179				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	04/16/2018								94,347	94,347				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	05/10/2018	52,002							52,002	52,002				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	05/07/2018		1,744,337				1,744,337		1,744,337			(1,744,337)	(1,744,337)	
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/27/2018	512,761							512,761	512,761				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	05/09/2018	344,183							344,183	344,183				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	06/22/2018	520,000							520,000	520,000				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/28/2018	8,459							8,459	8,459				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	05/22/2018		287,094				287,094		287,094			(287,094)	(287,094)	
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	04/10/2018	684,149							684,149	684,149				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	06/22/2018	466,738							466,738	466,738				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	04/28/2010	05/21/2018	18,445							18,445	18,445				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	STARWOOD CAPITAL GROUP	09/30/2008	06/28/2018	801,655							801,655	801,655				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	06/11/2018	442,205							442,205	442,205				
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016	06/28/2018	11,073,267							11,073,267	11,073,267				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	06/13/2018	1,122,808							1,122,808	1,122,808				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							18,553,455	2,031,431				2,031,431		20,679,233	18,498,574	(149,228)	(2,031,431)	(2,180,659)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	06/15/2018	2,213,351							2,213,351	2,213,351				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	06/15/2018	2,213,351							2,213,351	2,213,351				
000000-00-0	KING MILL DISTRIBUTION PARK 2, LLC	MCDONOUGH	GA	CB Richard Ellis	09/10/2015	06/30/2018													(6,475)
1899999. Joint Venture Interests - Real Estate - Affiliated							4,426,701							4,426,701	4,426,701				(6,475)
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	05/24/2018	50,893							50,893	50,893				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							50,893							50,893	50,893				
000000-00-0	MPP FSG ACQUISITION LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	06/08/2018	37,639							37,639	37,639				
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	Crayhill Capital Management LP	01/29/2018	05/25/2018								86,818	86,818				
2199999. Joint Venture Interests - Other - Unaffiliated							37,639							124,457	124,457				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	04/25/2018	8,438							8,438	8,438				
000000-00-0	NYLIM-GCR FUND I-2002, LP	New York	NY	NEW YORK LIFE INV	04/15/2004	04/12/2018									37,190		37,190	37,190	
4299999. Any Other Class of Assets - Unaffiliated							8,438							8,438	45,628		37,190	37,190	
4499999. Total - Unaffiliated							116,564,109	2,783,214				2,783,214		121,047,046	117,566,585	(745,075)	(2,735,386)	(3,480,461)	
4599999. Total - Affiliated							4,891,184							4,891,184	4,891,184				(6,475)
4699999 - Totals							121,455,293	2,783,214				2,783,214		125,938,231	122,457,769	(745,075)	(2,735,386)	(3,480,461)	(6,475)

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)
912828-3F-5	TREASURY NOTE		04/19/2018	BARCLAYS		19,362,891	20,500,000	232,244	1
912828-3W-8	TREASURY NOTE		05/11/2018	Various		41,036,035	41,300,000	188,694	1
912828-4C-1	TREASURY NOTE		04/13/2018	GOLDMAN, SACHS & CO.		1,047,826	1,050,000	1,097	1
912828-4D-9	TREASURY NOTE		04/13/2018	BANK OF AMERICA/MERRILL LYNCH		421,630	425,000	494	1
912828-4F-4	TREASURY NOTE		04/20/2018	Various		24,055,120	24,475,000	40,277	1
912828-4J-6	TREASURY NOTE		05/11/2018	GOLDMAN, SACHS & CO.		1,794,445	1,800,000	1,743	1
912828-4L-1	TREASURY NOTE		06/27/2018	Various		31,375,691	31,400,000	49,694	1
912828-4M-9	TREASURY NOTE		05/11/2018	BANK OF AMERICA/MERRILL LYNCH		448,260	450,000	527	1
912828-4N-7	TREASURY NOTE		06/28/2018	Various		17,192,336	17,200,000	37,609	1
912828-4Q-0	TREASURY NOTE		06/04/2018	GOLDMAN, SACHS & CO.		1,879,339	1,880,000	770	1
912828-4R-8	TREASURY NOTE		06/04/2018	Various		17,036,221	16,950,000	1,508	1
912828-4S-6	TREASURY NOTE		06/28/2018	Various		13,162,024	13,170,000	16,602	1
912828-4T-4	TREASURY NOTE		06/27/2018	MORGAN STANLEY		10,010,156	10,000,000	9,324	1
0599999. Subtotal - Bonds - U.S. Governments						178,821,974	180,600,000	580,583	XXX
87164K-AD-6	SYNGENTA FINANCE NV	D	04/17/2018	MITSUBISHI UFJ SECURITIES (USA)		3,000,000	3,000,000		2FE
87164K-AE-4	SYNGENTA FINANCE NV	D	04/17/2018	MITSUBISHI UFJ SECURITIES (USA)		3,000,000	3,000,000		2FE
87164K-AC-8	SYNGENTA FINANCE NV	D	04/17/2018	HSBC SECURITIES, INC.		1,950,000	1,950,000		2Z
87164K-AJ-3	SYNGENTA FINANCE NV	D	04/17/2018	CITIGROUP GLOBAL MARKETS		974,000	974,000		1Z
87164K-AG-9	SYNGENTA FINANCE NV	D	04/17/2018	BNP CAPITAL MARKETS		3,000,000	3,000,000		2FE
87164K-AH-7	SYNGENTA FINANCE NV	D	04/17/2018	CREDIT SUISSE		2,250,000	2,250,000		2FE
1099999. Subtotal - Bonds - All Other Governments						14,174,000	14,174,000		XXX
88161Y-DG-7	TETON CNTY IDAHO SCH DIST NO 4		04/04/2018	RBC DOMINION SECURITIES		1,086,930	1,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,086,930	1,000,000		XXX
088365-GH-8	BEXAR CNTY TEX HOSP DIST		04/05/2018	SEIBERT, BRANFORD INC.		1,136,130	1,000,000		1FE
510390-YR-2	LAKE OSWEGO ORE		04/18/2018	RBC DOMINION SECURITIES		1,660,226	1,505,000		1FE
537096-W3-9	LITTLE ELM TEX INDPT SCH DIST		04/04/2018	WELLS FARGO		1,223,094	1,030,000		1FE
796269-ZE-1	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		1,116,290	1,000,000	7,500	1FE
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		1,136,330	1,000,000	7,500	1FE
940859-BJ-9	WASHOE CNTY NEV SCH DIST		04/03/2018	MORGAN STANLEY		1,041,710	1,000,000	444	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,313,780	6,535,000	15,444	XXX
196632-H7-1	COLORADO SPRINGS COLO UTILS RE		06/27/2018	JPMORGAN CHASE & CO.		2,290,760	2,000,000		1FE
414005-WP-9	HARRIS CNTY TEX		04/03/2018	PIPER JAFFRAY INC.		1,150,880	1,000,000	6,944	1FE
59259N-7G-2	METROPOLITAN TRANSN AUTH N Y D		04/03/2018	JEFFERIES & COMPANY, INC.		1,204,230	1,000,000	20,417	1FE
65830T-AH-8	NORTH CAROLINA TPK AUTH TRIANG		06/01/2018	PRE-REFUNDING		11,493,741	11,515,000	321,460	1FE
65830T-AJ-4	NORTH CAROLINA TPK AUTH TRIANG		06/01/2018	PRE-REFUNDING		8,469,335	8,485,000	236,873	1FE
67756D-PJ-9	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		280,110	250,000		1FE
67756D-PK-6	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		455,080	400,000		1FE
67756D-PL-4	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		253,845	220,000		1FE
84059N-BV-4	SOUTH VY WTR RECLAMATION FAC U		06/28/2018	BAUM, GEORGE K. & COMPANY		136,917	130,000		1FE
84059N-BW-2	SOUTH VY WTR RECLAMATION FAC U		06/28/2018	BAUM, GEORGE K. & COMPANY		106,799	100,000		1FE
84059N-BX-0	SOUTH VY WTR RECLAMATION FAC U		06/28/2018	BAUM, GEORGE K. & COMPANY		1,376,447	1,225,000		1FE
84059N-BY-8	SOUTH VY WTR RECLAMATION FAC U		06/28/2018	BAUM, GEORGE K. & COMPANY		256,730	225,000		1FE
875143-AN-9	TAMPA FLA SPL ASSMT REV		04/04/2018	CITIGROUP GLOBAL MARKETS		1,186,150	1,000,000		1FE
914233-N9-8	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		1,103,930	1,000,000		1FE
914733-CW-8	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		155,840	150,000		1FE
914733-CX-6	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		216,180	200,000		1FE
914733-CY-4	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		247,887	225,000		1FE
914733-CZ-1	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		307,665	275,000		1FE
914733-DA-5	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		311,022	275,000		1FE
917393-CH-1	UTAH CNTY UTAH HOSP REV		06/27/2018	JPMORGAN CHASE & CO.		1,270,932	1,200,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						32,274,479	30,875,000	585,694	XXX
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN		04/16/2018	CITIZENS BANK, NA		937,500	937,500		5
02529K-AG-8	ACAR 18-2 D ABS		06/13/2018	WELLS FARGO		6,998,935	7,000,000		2AM
004350-AA-5	ACC 18-1 A ABS		04/30/2018	CREDIT SUISSE		2,499,961	2,500,000		2AM
00450#-AC-5	ACCOUNT CONTROL TECH TL		06/27/2018	WHITEHORSE LENDING, LLC		(17,427)			4
00449#-AH-8	ACCRUENT LLC 2ND LIEN TL		06/18/2018	BARINGS LLC		4,895,793	4,905,287		5
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/18/2018	Various		477,938	500,000		4FE
013091-AA-1	ACI INTERCO LLC		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,194,000	1,200,000		3FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		05/14/2018	JPMORGAN CHASE & CO.		399,214	431,000	5,311	3FE
00115A-AE-9	AEP TRANSMISSION COMPANY LLC		05/14/2018	EXCHANGE		705,478	700,000	9,825	1FE
00130H-BU-8	AES CORP		04/30/2018	CANTOR FITZGERALD		89,393	87,000	625	3FE

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00122@-AA-9	AES SOUTHLAND ENERGY LLC		05/31/2018	CITIGROUP GLOBAL MARKETS		3,098,079	3,098,079		2FE
05377R-CY-8	AESOP 18-1 A ABS		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		6,248,454	6,250,000		1FE
05377R-DA-9	AESOP 18-1 C ABS		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,924,385	1,925,000		2AM
00150L-AA-9	AHP HEALTH PARTNERS INC		06/14/2018	BARCLAYS		114,408	116,000		1Z
010392-FS-2	ALABAMA POWER COMPANY		06/21/2018	MORGAN STANLEY		4,962,350	5,000,000		1FE
013817-AJ-0	ALCOA INC		05/10/2018	Various		270,515	262,000	4,423	3FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		05/21/2018	JPMORGAN CHASE & CO.		3,747,605	3,677,000	3,203	3FE
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		2,495,150	2,500,000		2FE
02004V-AC-7	ALLYA 18-2 A3 ABS		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		10,098,166	10,100,000		1FE
023135-AT-3	AMAZON.COM INC		06/11/2018	EXCHANGE		1,477,625	1,500,000	8,708	1FE
023135-AZ-9	AMAZON.COM INC		06/11/2018	EXCHANGE		698,376	700,000	5,934	1FE
023135-BC-9	AMAZON.COM INC		06/11/2018	EXCHANGE		11,979,997	12,000,000	114,450	1FE
02343U-AB-1	AMCOR FINANCE (USA) INC	C	05/07/2018	CITIGROUP GLOBAL MARKETS		2,754,728	2,760,000		2Z
02361D-AS-9	AMEREN ILLINOIS COMPANY		05/14/2018	JPMORGAN CHASE & CO.		9,991,000	10,000,000		1FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		04/04/2018	EXCHANGE		2,859,155	2,859,174		4FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		06/05/2018	DEUTSCHE BANK AG		12,820,000	12,900,000	23,500	4FE
026375-AR-6	AMERICAN GREETINGS CORPORATION		04/05/2018	DEUTSCHE BANK AG		121,800	140,000		5FE
031921-AA-7	AMWINS GROUP INC		06/28/2018	GOLDMAN, SACHS & CO.		311,000	311,000		5FE
03938L-AP-9	ARCELORMITTAL	D	06/27/2018	MORGAN STANLEY		749,125	650,000	9,353	2FE
03938L-AS-3	ARCELORMITTAL	D	04/03/2018	MORGAN STANLEY		2,925,000	2,500,000	16,528	2FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/19/2018	CITIGROUP GLOBAL MARKETS		1,022,500	1,000,000	11,333	4FE
04317@-BF-4	ARTHUR J. GALLAGHER SR NT SER FF		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		17,000,000	17,000,000		2Z
00206R-FT-4	AT&T INC		04/11/2018	EXCHANGE		1,148,660	1,154,000	8,419	2FE
05351C-AA-5	AVATION CAPITAL SA	D	05/03/2018	WELLS FARGO		540,000	540,000		3Z
054561-AA-3	AXA EQUITABLE HOLDINGS INC		04/17/2018	JPMORGAN CHASE & CO.		1,597,632	1,600,000		2FE
054561-AG-0	AXA EQUITABLE HOLDINGS INC		04/17/2018	JPMORGAN CHASE & CO.		14,972,250	15,000,000		2FE
054561-AK-1	AXA EQUITABLE HOLDINGS INC		04/17/2018	JPMORGAN CHASE & CO.		3,190,624	3,200,000		2FE
90347B-AH-1	AXALTA COATING SYS DUTCH HOL TLB3		04/24/2018	DEUTSCHE BANK AG		(3,666)			3FE
067316-AG-4	BACARDI LTD	D	04/24/2018	BANK OF AMERICA/MERRILL LYNCH		797,104	800,000		2Z
056623-AA-9	BAFFINLAND IRON MINES CORP	A	06/22/2018	MORGAN STANLEY		307,774	310,000		5FE
05964H-AG-0	BANCO SANTANDER SA	D	04/09/2018	CITIGROUP GLOBAL MARKETS		3,200,000	3,200,000		1FE
05964H-AJ-4	BANCO SANTANDER SA	D	04/09/2018	CITIGROUP GLOBAL MARKETS		1,800,000	1,800,000		1Z
064159-LH-7	BANK OF NOVA SCOTIA	A	04/17/2018	SCOTIA CAPITAL (USA) INC.		3,200,000	3,200,000		1FE
06738E-BB-0	BARCLAYS BANK PLC	D	05/09/2018	BARCLAYS		3,200,000	3,200,000		2FE
06738E-BD-6	BARCLAYS BANK PLC	D	05/09/2018	BARCLAYS		1,600,000	1,600,000		2FE
07274N-AA-1	BAYER US FINANCE II LLC	C	06/18/2018	Various		1,250,122	1,250,000		2FE
07274N-AE-3	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		1,395,436	1,400,000		2FE
07274N-AN-3	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		1,181,232	1,200,000		2FE
07274N-AQ-6	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		1,993,120	2,000,000		2FE
05531F-BE-2	BB&T CORP		05/31/2018	MORGAN STANLEY		4,989,900	5,000,000		1FE
05545M-AA-0	BBA US HOLDINGS INC		04/20/2018	JPMORGAN CHASE & CO.		750,000	750,000		3FE
075887-CA-5	BECTON DICKINSON AND COMPANY		05/02/2018	EXCHANGE		4,988,763	5,000,000	65,389	2FE
08576P-AA-9	BERRY GLOBAL INC		04/04/2018	DEUTSCHE BANK AG		955,000	1,000,000	8,750	4FE
103304-BN-0	BOYD GAMING CORPORATION		06/11/2018	JPMORGAN CHASE & CO.		1,092,000	1,092,000		4FE
12429T-AD-6	BIWAY HOLDING CO		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,018,750	1,000,000	1,222	4FE
05605H-AA-8	BWX TECHNOLOGIES INC		05/18/2018	MORGAN STANLEY		431,000	431,000		3FE
22535F-AC-8	CAALT_18-2A ABS		05/15/2018	WELLS FARGO		2,749,544	2,750,000		1FE
12958R-AD-9	CALFRAC HOLDINGS LP	C	05/15/2018	RBC DOMINION SECURITIES		640,000	640,000		4FE
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	A	05/14/2018	MORGAN STANLEY		8,991,720	9,000,000		2FE
142339-AH-3	CARLISLE COMPANIES INCORPORATED		06/27/2018	Various		8,076,698	8,483,000	23,700	2FE
194204-AA-1	CASL_17-A ABS		04/18/2018	BARCLAYS		2,435,937	2,384,339	5,831	3AM
14913Q-2M-0	CATERPILLAR FINANCIAL SERVICES COR		05/09/2018	BANK OF AMERICA/MERRILL LYNCH		2,400,000	2,400,000		1FE
12513X-AH-5	CD_06-CD2 CMBS		04/01/2018	SCHEDULED PAY UP			39,820		1FM
12508E-AF-8	CDK GLOBAL INC		04/16/2018	EXCHANGE		4,978,515	4,916,000	89,871	3FE
12508E-AG-6	CDK GLOBAL INC		06/04/2018	JPMORGAN CHASE & CO.		210,000	210,000		3FE
15137T-AA-8	CENTENE ESCROW I CORP		05/09/2018	CITIGROUP GLOBAL MARKETS		420,000	420,000		3Z
153527-AM-8	CENTRAL GARDEN & PET COMPANY		06/26/2018	GUGGENHEIM SECURITIES, LLC		1,400,625	1,500,000	41,427	4FE
12527G-AD-5	CF INDUSTRIES INC		04/23/2018	CITIGROUP GLOBAL MARKETS		1,290,000	1,500,000	29,700	3FE
12541W-AA-8	CH ROBINSON WORLDWIDE INC		04/09/2018	JPMORGAN CHASE & CO.		1,590,432	1,600,000		2FE
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		04/03/2018	DEUTSCHE BANK AG		1,054,687	1,067,000		2FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/03/2018	DEUTSCHE BANK AG		1,063,863	1,067,000		1Z
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		06/28/2018	MORGAN STANLEY		4,595,078	4,600,000		2FE

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161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2018	SCHEDULED PAY UP			250,481		1FM
164411Q-AA-9	CHENIERE ENERGY PARTNERS LP		05/10/2018	MORGAN STANLEY		525,525	539,000	3,380	3FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		04/13/2018	EXCHANGE		738			4FE
125581-GV-4	CIT GROUP INC		04/16/2018	Various		426,220	422,000	1,886	3FE
189054-AW-9	CLOROX COMPANY		05/07/2018	CITIGROUP GLOBAL MARKETS		4,990,950	5,000,000		2FE
12572Q-AH-8	CME GROUP INC		06/14/2018	JPMORGAN CHASE & CO.		1,592,656	1,600,000		1Z
12572Q-AJ-4	CME GROUP INC		06/14/2018	BARCLAYS		5,999,040	6,000,000		1FE
12594K-AB-8	CNH INDUSTRIAL NV	D	06/26/2018	CITIGROUP GLOBAL MARKETS		6,573,840	7,000,000	32,190	2FE
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS US LLC	D	04/23/2018	EXCHANGE		14,879,787	15,000,000		2FE
20030N-CE-9	COMCAST CORPORATION		06/15/2018	Various		1,681,313	1,940,000	10,201	1FE
201723-AM-5	COMMERCIAL METALS COMPANY		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,090,000	1,090,000		3FE
20605P-AK-7	CONCHO RESOURCES INC		06/25/2018	Various		6,567,860	6,600,000		2FE
20605P-AL-5	CONCHO RESOURCES INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		797,920	800,000		2Z
209111-FQ-1	CONSOLIDATED EDISON INC		05/07/2018	BARCLAYS		530,543	533,000		1Z
212015-AS-0	CONTINENTAL RESOURCES INC		05/29/2018	EXCHANGE		319,822	318,000	6,608	1Z
220517-AA-4	CORTES NP ACQUISITION CORP		04/26/2018	CREDIT SUISSE		325,815	321,000	1,237	4FE
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		06/30/2018	GOLDMAN, SACHS & CO.		79,027	94,872		4FE
13057F-AG-6	CRART 18-1 D		06/20/2018	CREDIT SUISSE		3,379,290	3,379,500		2AM
225401-AG-3	CREDIT SUISSE GROUP AG	D	06/06/2018	CREDIT SUISSE		2,250,000	2,250,000		2FE
12636Y-AC-6	CRH AMERICA FINANCE INC		05/31/2018	UNION BANK OF SWITZERLAND		4,857,500	5,000,000	32,917	2FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		05/01/2018	SCHEDULED PAY UP			30		1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		05/01/2018	SCHEDULED PAY UP			1		1FM
23062P-AE-1	CUMBERLAND FARMS INC		05/21/2018	CREDIT SUISSE		1,887,188	1,830,000	7,549	4FE
126650-CZ-1	CVS HEALTH CORP		06/28/2018	Various		2,521,266	2,475,000	39,232	2FE
12667G-US-0	CWALT 2005-29 CB A6 RMBS		05/01/2018	SCHEDULED PAY UP			432		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		04/01/2018	SCHEDULED PAY UP			1,699		1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		06/01/2018	SCHEDULED PAY UP			1,475		1FM
12543P-AK-9	CWHL_06-21 RMBS		05/01/2018	SCHEDULED PAY UP			29		1FM
233851-DK-7	DAIMLER FINANCE NORTH AMERICA LLC	C	04/30/2018	GOLDMAN, SACHS & CO.		1,600,000	1,600,000		1FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		06/05/2018	JEFFERIES & COMPANY, INC.		6,197,950	6,490,000	32,450	3FE
24023M-AA-2	DBS GROUP HOLDINGS LTD	D	06/04/2018	CITIGROUP GLOBAL MARKETS		600,000	600,000		1FE
247361-ZN-1	DELTA AIR LINES INC		04/16/2018	WELLS FARGO		2,998,800	3,000,000		2FE
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	06/14/2018	RBC DOMINION SECURITIES		794,792	800,000		2FE
25243Y-AY-5	DIAGEO CAPITAL PLC	D	05/15/2018	BARCLAYS		1,596,432	1,600,000		1FE
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	05/15/2018	BARCLAYS		15,442,805	15,500,000		1FE
25470X-AB-1	DISH DBS CORP		06/13/2018	JPMORGAN CHASE & CO.		631,755	606,000	13,787	4FE
256746-AF-5	DOLLAR TREE INC		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		1,597,024	1,600,000		2Z
256746-AG-3	DOLLAR TREE INC		04/05/2018	WELLS FARGO		2,397,576	2,400,000		2FE
256746-AH-1	DOLLAR TREE INC		04/05/2018	JPMORGAN CHASE & CO.		1,595,776	1,600,000		2Z
26208J-AF-0	DRIVE 18-2 C ABS		05/16/2018	SOCIETE GENERALE		4,999,959	5,000,000		2
26208J-AG-8	DRIVE 18-2 D ABS		05/16/2018	SOCIETE GENERALE		9,998,809	10,000,000		1AM
06742L-AP-8	DROCK_17-2 ABS		04/11/2018	BARCLAYS		11,417,813	11,400,000	19,070	1FE
23343D-AG-4	DTAOT 18-2 D ABS		06/05/2018	DEUTSCHE BANK AG		2,999,663	3,000,000		1AM
26817R-AS-7	DYNEGY INC		05/01/2018	CANTOR FITZGERALD		379,313	350,000	8,400	3FE
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING	C	04/20/2018	JPMORGAN CHASE & CO.		750,000	750,000		1Z
28176E-AD-0	EDWARDS LIFESCIENCES CORP		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		9,976,700	10,000,000		2FE
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH		4,463,865	4,500,000		2FE
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		06/21/2018	BARCLAYS		294,000	294,000		1Z
29278N-AD-5	ENERGY TRANSFER PARTNERS LP		06/05/2018	MITSUBISHI UFJ SECURITIES (USA)		1,494,705	1,500,000		2FE
29278N-AE-3	ENERGY TRANSFER PARTNERS LP		06/22/2018	Various		5,647,400	5,750,000	15,000	2FE
26885B-AC-4	EQT MIDSTREAM PARTNERS LP		06/20/2018	BANK OF AMERICA/MERRILL LYNCH		6,967,660	7,000,000		2FE
26885B-AD-2	EQT MIDSTREAM PARTNERS LP		06/20/2018	DEUTSCHE BANK AG		2,793,308	2,800,000		2FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		06/20/2018	WELLS FARGO		693,385	700,000		2FE
294429-AM-7	EQUIFAX INC		05/23/2018	JPMORGAN CHASE & CO.		747,300	750,000		2FE
294429-AN-5	EQUIFAX INC		05/23/2018	JPMORGAN CHASE & CO.		1,484,520	1,500,000		2FE
303250-AE-4	FAIR ISAAC CORP		05/01/2018	WELLS FARGO		310,000	310,000		1Z
315292-AR-3	FERRELLGAS LP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH		291,508	323,000	8,721	4FE
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS		04/17/2018	RBC DOMINION SECURITIES		1,054,700	1,060,000		3Z
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		05/14/2018	BANK OF AMERICA/MERRILL LYNCH		3,487,890	3,500,000		2FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		05/04/2018	EXCHANGE		1,314,928	1,323,915		4FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		06/26/2018	JPMORGAN CHASE & CO.		775,000	775,000		5FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		04/30/2018	GOLDMAN, SACHS & CO.		1,200,000	1,200,000		2FE

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35671D-BJ-3	FREEPORT-MCMORAN INC		04/03/2018	CITIGROUP GLOBAL MARKETS		458,246	483,000	10,215	3FE
36249E-AE-4	GCAR 18-2 C		06/12/2018	WELLS FARGO		4,419,788	4,420,000		1AM
369550-BA-5	GENERAL DYNAMICS CORPORATION		05/08/2018	BANK OF AMERICA/MERRILL LYNCH		1,992,920	2,000,000		1FE
369550-BB-3	GENERAL DYNAMICS CORPORATION		05/08/2018	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
369550-BC-1	GENERAL DYNAMICS CORPORATION		05/08/2018	BANK OF AMERICA/MERRILL LYNCH		9,943,800	10,000,000		1FE
369550-BF-4	GENERAL DYNAMICS CORPORATION		05/08/2018	WELLS FARGO		1,000,000	1,000,000		1FE
369550-BG-2	GENERAL DYNAMICS CORPORATION		05/08/2018	WELLS FARGO		9,877,400	10,000,000		1FE
370334-CB-8	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		2,400,000	2,400,000		2FE
370334-CC-6	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		1,600,000	1,600,000		2Z
370334-CD-4	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		1,599,776	1,600,000		2FE
370334-CE-2	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		2,394,792	2,400,000		2FE
370334-CF-9	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		2,397,672	2,400,000		2FE
370334-CG-7	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		1,117,738	1,120,000		2Z
370334-CH-5	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		559,126	560,000		2FE
370334-CJ-1	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		558,925	560,000		1Z
37045X-CH-7	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	JPMORGAN CHASE & CO.		2,400,000	2,400,000		2FE
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	JPMORGAN CHASE & CO.		2,399,064	2,400,000		2FE
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	JPMORGAN CHASE & CO.		1,599,136	1,600,000		2FE
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		06/14/2018	BARCLAYS		3,195,264	3,200,000		2FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	05/03/2018	CITIGROUP GLOBAL MARKETS		810,000	810,000		5FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	JPMORGAN CHASE & CO.		1,999,840	2,000,000		1FE
377372-AM-9	GLAXOSMITHKLINE CAPITAL PLC	C	05/10/2018	JPMORGAN CHASE & CO.		5,959,680	6,000,000		1FE
361841-AB-5	GLP CAPITAL LP		05/21/2018	EXCHANGE		(27,000)			3FE
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	WELLS FARGO		535,000	535,000		3FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	WELLS FARGO		535,000	535,000		3FE
38012T-AC-6	GMACM_06-HE3 RMBS		05/01/2018	SCHEDULED PAY UP			21,387		1FM
38148P-P8-4	GOLDMAN SACHS BANK USA		06/04/2018	GOLDMAN, SACHS & CO.		1,499,655	1,500,000		1Z
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		06/27/2018	GOLDMAN, SACHS & CO.		4,499,846	4,560,000	12,615	1FE
38218G-AA-0	GOODG 18-1 A ABS		04/20/2018	NOMURA SECURITIES INTERNATIONAL INC		2,499,742	2,500,000		1FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		04/04/2018	CREDIT SUISSE		1,917,500	2,000,000	5,688	3FE
36245E-AG-3	GSAMP_06-HE7 RMBS		05/25/2018	SCHEDULED PAY UP			18,334		1FM
404030-AH-1	H&E EQUIPMENT SERVICES INC		04/17/2018	WELLS FARGO		1,025,000	1,000,000	7,500	4FE
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL SERVICES		05/16/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
413875-AW-5	HARRIS CORPORATION		05/23/2018	MORGAN STANLEY		3,999,600	4,000,000		2FE
404119-BV-0	HCA INC		04/24/2018	JPMORGAN CHASE & CO.		1,318,260	1,384,000	27,699	3FE
42241@-AK-5	HEARST COMM GTD SR NT SER D		05/31/2018	WELLS FARGO		15,000,000	15,000,000		1Z
42772G-AB-8	HERO 18-1A ABS		05/15/2018	BARCLAYS		4,356,210	4,250,000		1FE
427866-AY-4	HERSHEY COMPANY THE		05/03/2018	RBC DOMINION SECURITIES		1,499,010	1,500,000		1FE
427866-BA-5	HERSHEY COMPANY THE		05/03/2018	BANK OF AMERICA/MERRILL LYNCH		1,998,620	2,000,000		1FE
42806D-BW-8	HERTZ 18-2A B ABS		06/21/2018	BARCLAYS		2,432,358	2,432,500		1FE
42806D-BZ-1	HERTZ 18-3A A ABS		06/21/2018	BARCLAYS		3,749,661	3,750,000		1FE
42806D-CA-5	HERTZ 18-3A B ABS		06/21/2018	BARCLAYS		3,998,926	4,000,000		1FE
428041-BG-1	HFLF 18-1 D ABS		04/25/2018	MIZUHO SECURITIES USA INC.		1,639,653	1,640,000		2AM
428041-BH-9	HFLF 18-1 E ABS		04/25/2018	MIZUHO SECURITIES USA INC.		1,499,896	1,500,000		2AM
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		04/10/2018	BANK OF AMERICA/MERRILL LYNCH		5,960,000	5,960,000		3FE
411707-AB-8	HNGRY_18-1A ABS		05/23/2018	BARCLAYS		5,000,000	5,000,000		2AM
404280-BQ-1	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES, INC.		1,000,000	1,000,000		1FE
404280-BR-9	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES, INC.		2,000,000	2,000,000		1FE
404280-BS-7	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES, INC.		5,000,000	5,000,000		1FE
404280-BT-5	HSBC HOLDINGS PLC	D	06/12/2018	HSBC SECURITIES, INC.		3,200,000	3,200,000		1Z
44332P-AD-3	HUB INTERNATIONAL LTD		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		315,000	315,000		1Z
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2018	EXCHANGE		1,425,000	1,425,000	2,344	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		04/19/2018	SCHEDULED PAY UP			80		1FM
44988M-AA-3	IRB HOLDING CORP		04/26/2018	JEFFERIES & COMPANY, INC.		583,500	600,000	9,563	5FE
465685-AP-0	ITC HOLDINGS CORP		06/25/2018	EXCHANGE		16,989,039	17,000,000	63,278	2FE
465740-AA-6	ITRON INC		04/05/2018	WELLS FARGO		2,957,500	3,000,000	43,194	4FE
47009L-AA-3	JAGGED PEAK ENERGY LLC		04/25/2018	JPMORGAN CHASE & CO.		750,000	750,000		4FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	06/01/2018	MORGAN STANLEY		356,000	400,000	3,200	3FE
730481-AJ-7	JB POINDEXTER & CO INC		04/12/2018	JPMORGAN CHASE & CO.		400,000	400,000		1Z
46628G-AF-6	JPALT RMBS		05/01/2018	SCHEDULED PAY UP			150		1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2018	SCHEDULED PAY UP			116,013		1FM
46647P-AR-7	JPMORGAN CHASE & CO		04/16/2018	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1FE

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487836-BW-7	KELLOGG COMPANY		05/07/2018	HSBC SECURITIES, INC.		3,437,787	3,450,000		2FE
49326E-EG-4	KEYCORP		04/23/2018	KEYCORP		2,994,870	3,000,000		2FE
49372F-AL-7	KEYW CORPORATION THE TL		05/14/2018	RBC DOMINION SECURITIES		3,980,000	4,000,000		4FE
496902-AJ-6	KINROSS GOLD CORP	A	04/05/2018	Various		1,698,320	1,633,000	8,834	2FE
50077L-AS-5	KRAFT HEINZ FOODS CO		06/04/2018	BARCLAYS		1,596,848	1,600,000		2FE
50077L-AT-3	KRAFT HEINZ FOODS CO		06/04/2018	BANK OF AMERICA/MERRILL LYNCH		2,982,330	3,000,000		2FE
501797-AP-9	L BRANDS INC		06/18/2018	EXCHANGE		687,329	747,000		3FE
502413-BF-3	L3 TECHNOLOGIES INC		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		1,596,864	1,600,000		2FE
502413-BG-1	L3 TECHNOLOGIES INC		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		4,995,100	5,000,000		2FE
526057-CD-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		200,000	200,000	396	3FE
526057-CM-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		12,514,987	12,500,000	388,455	3FE
526057-CP-7	LENNAR CORPORATION		06/14/2018	EXCHANGE		3,052,866	2,975,000	32,425	3FE
526057-CT-9	LENNAR CORPORATION		06/14/2018	EXCHANGE		8,435,197	8,500,000	16,115	3FE
526057-CV-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		71,930	72,000	1,790	3FE
52603V-AA-1	LFT 18-1 A ABS		05/08/2018	BARCLAYS		4,999,727	5,000,000		1FE
53944V-AQ-2	LLOYDS BANK PLC	D	05/01/2018	MORGAN STANLEY		1,200,000	1,200,000		1FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D	05/01/2018	MORGAN STANLEY		2,998,200	3,000,000		1FE
55305B-AQ-4	M/I HOMES INC		04/30/2018	JPMORGAN CHASE & CO.		217,125	225,000	3,199	3FE
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	GOLDMAN, SACHS & CO.		4,800,000	4,800,000		2FE
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000		2Z
57385L-AB-4	MARVELL TECHNOLOGY GROUP LTD.		06/20/2018	GOLDMAN, SACHS & CO.		5,998,560	6,000,000		2FE
59001A-AY-8	MERITAGE HOMES CORP		05/31/2018	EXCHANGE		669,040	650,000	19,500	3FE
594088-AQ-9	MICHAELS STORES INC 2018 NEW TLB		06/04/2018	JPMORGAN CHASE & CO.		1,800,000	1,800,000		3FE
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED		05/23/2018	JPMORGAN CHASE & CO.		3,000,000	3,000,000		2FE
595017-AL-8	MICROCHIP TECHNOLOGY INCORPORATED		05/23/2018	JPMORGAN CHASE & CO.		750,000	750,000		2FE
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSI		05/07/2018	CITIGROUP GLOBAL MARKETS		9,997,500	10,000,000		2FE
606935-AM-6	MLCFC_06-1 CMBS		04/01/2018	SCHEDULED PAY UP			97		1FM
609207-AN-5	MONDELEZ INTERNATIONAL INC		05/03/2018	CITIGROUP GLOBAL MARKETS		1,996,920	2,000,000		2FE
609207-AQ-8	MONDELEZ INTERNATIONAL INC		05/03/2018	MIZUHO SECURITIES USA INC.		1,496,130	1,500,000		2FE
615369-AM-7	MOODYS CORPORATION		04/20/2018	EXCHANGE		5,939,516	6,000,000	51,458	2FE
61744Y-AQ-1	MORGAN STANLEY		04/19/2018	MORGAN STANLEY		1,500,000	1,500,000		1FE
61744Y-AR-9	MORGAN STANLEY		04/19/2018	MORGAN STANLEY		3,000,000	3,000,000		1FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		04/13/2018	MORGAN STANLEY		2,205,000	2,250,000	625	3FE
61946F-AA-3	MSAIC 18-1 A ABS		04/11/2018	DEUTSCHE BANK AG		2,499,871	2,500,000		1FE
61748H-VW-8	MSMT 2006-2 6PT RMBS		06/01/2018	SCHEDULED PAY UP			26,227		1FM
624758-AE-8	MUELLER WATER PRODUCTS INC		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		353,000	353,000		3Z
62957H-AD-7	NABORS INDUSTRIES INC		06/12/2018	JPMORGAN CHASE & CO.		349,530	366,000	8,243	3FE
63938C-AJ-7	NAVIENT CORP		06/07/2018	BARCLAYS		295,000	295,000		1Z
64110L-AQ-9	NETFLIX INC		04/23/2018	MORGAN STANLEY		2,535,000	2,535,000		4FE
641423-CB-2	NEVADA POWER COMPANY		04/09/2018	JPMORGAN CHASE & CO.		3,999,120	4,000,000		1FE
BASOSY-FJ-5	NEW MILANI GROUP TL		06/14/2018	BANK MONTREAL / NESBITT BURNS		6,435,000	6,500,000		4Z
BASOS8-TB-4	NORTHERN STAR INDUSTRIES INC TL		04/06/2018	KEYCORP		5,472,500	5,500,000		4Z
666807-BK-7	NORTHROP GRUMMAN CORP		06/25/2018	BANK OF AMERICA/MERRILL LYNCH		6,969,246	7,400,000	96,036	2FE
666807-BN-1	NORTHROP GRUMMAN CORP		06/25/2018	Various		9,988,759	10,630,000	243,752	2FE
670001-AC-0	NOVELIS CORP		04/06/2018	Various		4,476,250	4,500,000	104,444	4FE
629377-CA-8	NRG ENERGY INC		04/03/2018	SEAPORT GROUP		3,172,500	3,000,000	84,583	4FE
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		06/27/2018	BABSON CAPITAL MANAGEMENT LLC		(11,293)			4
BASOSY-H0-4	NSM SUB HOLDINGS CORP 2018 INCR TL		06/11/2018	Ares Capital Corporation		2,977,500	3,000,000		4Z
670346-AP-0	NUCOR CORPORATION		04/23/2018	BANK OF AMERICA/MERRILL LYNCH		2,995,560	3,000,000		2FE
670346-AQ-8	NUCOR CORPORATION		04/23/2018	BANK OF AMERICA/MERRILL LYNCH		3,723,375	3,750,000		2FE
67052N-AA-3	NUFARM AUSTRALIA LTD	D	04/19/2018	UNION BANK OF SWITZERLAND		1,441,875	1,435,000		4FE
67077M-AC-2	NUTRIEN LTD	A	04/17/2018	EXCHANGE		9,933,570	10,000,000	31,215	2FE
67078A-AB-9	NVENT FINANCE SARL	D	06/22/2018	WELLS FARGO		10,503,735	10,678,000	121,462	2FE
67091G-AA-1	OCI NV	D	04/17/2018	JPMORGAN CHASE & CO.		535,000	535,000		1Z
BASOSU-YL-7	OLDE THOMPSON LLC REVOLVER		05/21/2018	ALLY BANK		360,000	375,000		4Z
BASOSU-YG-8	OLDE THOMPSON LLC TL		05/21/2018	ALLY BANK		10,395,000	10,500,000		4Z
680665-AJ-5	OLIN CORP		04/24/2018	OPPENHEIMER & CO., INC.		983,750	1,000,000	5,837	3FE
682680-AV-5	ONEOK INC		06/19/2018	CITIGROUP GLOBAL MARKETS		1,493,190	1,500,000		2FE
68389X-BN-4	ORACLE CORPORATION		06/22/2018	MORGAN STANLEY		7,620,400	8,000,000	29,611	1FE
688239-AF-9	OSHKOSH CORP		06/12/2018	WELLS FARGO		12,470,200	12,500,000	17,250	2FE
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC		05/16/2018	DEUTSCHE BANK AG		1,937,256	1,835,000	20,923	4FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		04/04/2018	DEUTSCHE BANK AG		435,240	432,000	11,030	4FE

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694308-GY-7	PACIFIC GAS AND ELECTRIC CO		06/28/2018	BARCLAYS		289,718	320,000	680	1FE
694308-HR-1	PACIFIC GAS AND ELECTRIC CO		06/27/2018	SUNTRUST INVESTMENT SERVICES, INC.		337,526	390,000	1,213	1FE
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY		05/16/2018	EXCHANGE		947,299	950,000	14,543	1FE
694308-HY-6	PACIFIC GAS AND ELECTRIC COMPANY		06/19/2018	JEFFERIES & COMPANY, INC.		636,120	750,000	1,646	1FE
701885-AD-7	PARSLEY ENERGY LLC		06/18/2018	MORGAN STANLEY		242,605	242,000	5,600	4FE
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		06/20/2018	MORGAN STANLEY		363,908	363,000	3,800	4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/20/2018	CIT CAPITAL MARKET		1	1		4Z
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		06/20/2018	CIT CAPITAL MARKET		1,913,014	1,917,808		4Z
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		06/20/2018	CIT CAPITAL MARKET		549,264	550,640		4Z
72147K-AE-8	PILGRIMS PRIDE CORP		04/12/2018	GOLDMAN, SACHS & CO.		461,760	481,000	1,138	3FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/26/2018	SUNTRUST INVESTMENT SERVICES, INC.		675,158	750,000	13,577	2FE
69349L-AG-3	PNC BANK NA		05/04/2018	BNP CAPITAL MARKETS		4,817,500	5,000,000	2,625	1FE
69352J-AN-7	PPL ENERGY SUPPLY LLC		04/11/2018	Various		724,980	843,000	12,686	5FE
744320-BA-9	PRUDENTIAL FINANCIAL INC		05/08/2018	EXCHANGE		3,791,348	3,831,000	63,231	1FE
69362B-BC-5	PSEG POWER LLC		06/04/2018	BARCLAYS		3,198,304	3,200,000		2FE
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO		06/14/2018	BARCLAYS		5,987,100	6,000,000		1FE
74733V-AD-2	QEP RESOURCES INC		06/26/2018	GOLDMAN, SACHS & CO.		231,715	242,000	4,424	3FE
75281A-AS-8	RANGE RESOURCES CORP		05/09/2018	CREDIT SUISSE		498,015	540,000	12,870	3FE
761519-BD-8	REVLON CONSUMER PRODUCTS CORP		05/31/2018	DEUTSCHE BANK AG		100,500	134,000	2,333	5FE
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		05/01/2018	SCHEDULED PAY UP			136		1FM
78013X-KG-2	ROYAL BANK OF CANADA	A	04/24/2018	RBC DOMINION SECURITIES		999,290	1,000,000		1FE
78013X-KH-0	ROYAL BANK OF CANADA	A	04/24/2018	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/15/2018	CREDIT SUISSE		1,600,000	1,600,000		2FE
78409V-AN-4	S&P GLOBAL INC		05/03/2018	GOLDMAN, SACHS & CO.		4,937,550	5,000,000		2FE
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MITSUBISHI UFJ SECURITIES (USA)		1,600,000	1,600,000		2FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MITSUBISHI UFJ SECURITIES (USA)		800,000	800,000		2FE
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MITSUBISHI UFJ SECURITIES (USA)		800,000	800,000		2FE
79466L-AE-4	SALESFORCE.COM INC.		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		1,599,040	1,600,000		1FE
79466L-AF-1	SALESFORCE.COM INC.		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		6,598,350	6,600,000		1FE
79970Y-AD-7	SANCHEZ ENERGY CORP		05/09/2018	CREDIT SUISSE		222,625	325,000	6,414	5FE
801060-AD-6	SANOFI SA	D	06/12/2018	MORGAN STANLEY		9,927,000	10,000,000		1FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		04/01/2018	SCHEDULED PAY UP			48		1FM
80589M-AB-8	SCANA CORP		05/10/2018	MORGAN STANLEY		1,323,059	1,280,000	9,556	3FE
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE		06/05/2018	STIFEL CAPITAL MARKETS		1,910,000	2,000,000	50,167	4FE
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		04/20/2018	Various		2,962,897	2,960,000	5,067	1FE
78412F-AU-8	SESI LLC		05/25/2018	EXCHANGE		366,000	366,000	5,515	3FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	D	06/05/2018	CREDIT SUISSE		549,440	544,000	16,456	4FE
82845L-AA-8	SILVERSEA CRUISES		04/20/2018	JPMORGAN CHASE & CO.		1,264,185	1,193,000	19,630	4FE
82967N-BA-5	SIRIUS XM RADIO INC		04/16/2018	CREDIT SUISSE		1,715,000	1,750,000	18,715	3FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		06/26/2018	STIFEL CAPITAL MARKETS		6,632,000	6,775,000	64,560	3FE
78449L-AC-2	SMB 2018-B A2B ABS		06/13/2018	CREDIT SUISSE		2,500,000	2,500,000		1FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		05/30/2018	BARCLAYS		508,352	525,000	5,354	1Z
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY		05/30/2018	BARCLAYS		1,498,440	1,500,000		1FE
7846EL-AC-1	SPCM SA	D	04/17/2018	GOLDMAN, SACHS & CO.		1,960,000	2,000,000	9,208	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		05/09/2018	MORGAN STANLEY		730,000	730,000		4FE
852060-AD-4	SPRINT CAPITAL CORP		05/28/2018	Various		(28,879)			4FE
852060-AT-9	SPRINT CAPITAL CORPORATION		05/28/2018	OPPENHEIMER & CO., INC.		(7,297)			4FE
85207U-AH-8	SPRINT CORP		05/16/2018	OPPENHEIMER & CO., INC.		(493)			4FE
85207U-AJ-4	SPRINT CORP		05/16/2018	BARCLAYS		(357)			4FE
85207U-AK-1	SPRINT CORP		05/16/2018	JPMORGAN CHASE & CO.		(1,171)			4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/06/2018	Various		892,637	896,875	5,027	2FE
853496-AD-9	STANDARD INDUSTRIES INC		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,895,000	2,000,000	32,986	3FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		04/18/2018	DEUTSCHE BANK AG		295,733	301,000	2,717	3FE
85572N-AA-6	STARS GROUP HOLDINGS BV	D	06/28/2018	MORGAN STANLEY		607,000	607,000		1Z
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		05/23/2018	Jefferies & Company, Inc.		539,063	614,481		5FE
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		05/30/2018	WELLS FARGO		1,606,500	1,700,000	24,969	4FE
86765L-AM-9	SUNOCO LP		04/17/2018	CREDIT SUISSE		2,475,000	2,500,000	35,087	3FE
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	06/28/2018	JPMORGAN CHASE & CO.		932,000	932,000		3FE
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		1,350,000	1,350,000		3Z
87854X-AD-3	TECHNIPFMC PLC	D	05/25/2018	EXCHANGE		4,993,947	5,000,000	25,875	2FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	05/30/2018	STIFEL CAPITAL MARKETS		281,778	269,000	7,155	3FE
87244B-AA-6	TGIF 17-1 ABS		05/10/2018	CREDIT SUISSE		6,546,859	6,511,120	12,929	3AM

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G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2018	SCHEDULED PAY UP		30,588	30,588		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2018	SCHEDULED PAY UP		32,942	32,942		5
87264A-AJ-4	T-MOBILE USA INC		05/28/2018	Various		(57,897)			3FE
87264A-AM-7	T-MOBILE USA INC		05/28/2018	STIFEL CAPITAL MARKETS		(6,268)			3FE
87264A-AP-0	T-MOBILE USA INC		05/28/2018	JPMORGAN CHASE & CO.		(11,830)			3FE
87264A-AQ-8	T-MOBILE USA INC		05/28/2018	Various		(2,975)			3FE
87264A-AT-2	T-MOBILE USA INC		05/28/2018	DEUTSCHE BANK AG		(693)			3FE
87264A-AU-9	T-MOBILE USA INC		05/28/2018	DEUTSCHE BANK AG		(267)			3FE
87264A-AV-7	T-MOBILE USA INC		05/28/2018	DEUTSCHE BANK AG		(498)			3FE
87261N-AJ-9	TMX FINANCE LLC		05/24/2018	JEFFERIES & COMPANY, INC.		650,000	650,000		4Z
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		06/28/2018	CITIGROUP GLOBAL MARKETS		89,375	100,000	1,933	3FE
89055F-AA-1	TOPBUILD CORP		05/18/2018	EXCHANGE		128,000	128,000	460	4FE
89055W-AA-4	TOPBUILD ESCROW CORP		04/11/2018	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000		4FE
89114Q-C2-2	TORONTO-DOMINION BANK/THE	A	06/05/2018	TD SECURITIES		1,500,000	1,500,000		1FE
89114Q-C3-0	TORONTO-DOMINION BANK/THE	A	06/05/2018	TD SECURITIES		1,500,000	1,500,000		1FE
891906-AF-6	TOTAL SYSTEM SERVICES INC		05/09/2018	BANK OF AMERICA/MERRILL LYNCH		1,197,072	1,200,000		2FE
89236T-EW-1	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	CITIGROUP GLOBAL MARKETS		2,394,216	2,400,000		1FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		05/04/2018	EXCHANGE		(4,332)			3FE
89352H-AW-9	TRANSCANADA PIPELINES LTD	A	05/03/2018	JPMORGAN CHASE & CO.		9,961,100	10,000,000		1FE
89352H-AX-7	TRANSCANADA PIPELINES LTD	A	05/03/2018	JPMORGAN CHASE & CO.		2,988,840	3,000,000		1Z
89352H-AY-5	TRANSCANADA PIPELINES LTD	A	05/03/2018	JPMORGAN CHASE & CO.		2,974,710	3,000,000		1Z
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		06/04/2018	EXCHANGE		3,712,687	3,750,340		4FE
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC		05/02/2018	CITIGROUP GLOBAL MARKETS		535,896	540,000		4FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD		06/28/2018	Various		597,795	602,000		4FE
89657A-AA-4	TRL 18-1A A1 ABS		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		4,498,342	4,500,000		1Z
902674-XN-5	UBS AG (LONDON BRANCH)	D	06/20/2018	UNION BANK OF SWITZERLAND		1,633,046	1,640,000		1FE
907818-ES-3	UNION PACIFIC CORPORATION		06/05/2018	CREDIT SUISSE		7,999,680	8,000,000		2FE
907818-ET-1	UNION PACIFIC CORPORATION		06/05/2018	BARCLAYS		499,690	500,000		2FE
907818-EU-8	UNION PACIFIC CORPORATION		06/05/2018	BANK OF AMERICA/MERRILL LYNCH		3,996,360	4,000,000		2FE
907818-EV-6	UNION PACIFIC CORPORATION		06/05/2018	MORGAN STANLEY		1,497,735	1,500,000		2FE
907818-EW-4	UNION PACIFIC CORPORATION		06/27/2018	Various		2,944,138	2,932,000	1,790	2FE
907818-EY-0	UNION PACIFIC CORPORATION		06/05/2018	CITIGROUP GLOBAL MARKETS		1,995,020	2,000,000		2FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		04/16/2018	OPPENHEIMER & CO., INC.		1,231,250	1,250,000	15,742	3FE
BA5QSS-PR-9	UNITED SEATING & MOBILITY 9 AMD TL		05/10/2018	BANK MONTREAL / NESBITT BURNS		5,985,000	6,000,000		4Z
91324P-DJ-8	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		7,996,000	8,000,000		1FE
91324P-DK-5	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		5,989,680	6,000,000		1FE
91324P-DL-3	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		794,496	800,000		1Z
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		04/20/2018	JPMORGAN CHASE & CO.		453,750	500,000	4,010	4FE
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		05/17/2018	GOLDMAN, SACHS & CO.		415,000	415,000		4Z
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTL TL		06/06/2018	EXCHANGE		858,282	863,201		3FE
91913Y-AV-2	VALERO ENERGY CORPORATION		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		9,491,640	9,500,000		2FE
92210M-AX-2	VANTIV LLC FKA FIFTH THIRD 2018 B3		06/22/2018	EXCHANGE		537,436	539,598		3FE
92676X-AD-9	VIKING CRUISES LTD		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		229,900	242,000	3,673	4FE
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	D	06/20/2018	GOLDMAN, SACHS & CO.		1,905,000	2,000,000	38,806	3FE
92857W-BH-2	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA/MERRILL LYNCH		6,444,945	6,500,000		2FE
92857W-BJ-8	VODAFONE GROUP PLC	D	05/30/2018	Various		11,641,383	11,750,000	86	2FE
92857W-BK-5	VODAFONE GROUP PLC	D	06/27/2018	Various		17,314,175	17,500,000	35,243	2FE
92857W-BL-3	VODAFONE GROUP PLC	D	05/30/2018	Various		2,215,568	2,250,000	104	2FE
92857W-BM-1	VODAFONE GROUP PLC	D	06/27/2018	Various		3,258,000	3,275,000	2,749	2FE
92857W-BN-9	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		2FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		06/28/2018	BNP CAPITAL MARKETS		921,502	975,000	5,363	2FE
931142-EB-5	WALMART INC		06/20/2018	BARCLAYS		1,385,482	1,400,000		1FE
931142-EC-3	WALMART INC		06/20/2018	BARCLAYS		8,685,512	8,800,000		1FE
931142-ED-1	WALMART INC		06/20/2018	JPMORGAN CHASE & CO.		12,962,560	13,000,000		1FE
931142-EE-9	WALMART INC		06/20/2018	JPMORGAN CHASE & CO.		7,676,438	7,700,000		1FE
931142-EJ-8	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS		499,975	500,000		1FE
93369K-AA-3	WAND MERGER CORP		06/28/2018	CREDIT SUISSE		236,000	236,000		1Z
93369K-AB-1	WAND MERGER CORP		06/28/2018	CREDIT SUISSE		354,000	354,000		4FE
92939U-AA-4	WEC ENERGY GROUP INC		06/04/2018	JPMORGAN CHASE & CO.		999,590	1,000,000		2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		05/01/2018	SCHEDULED PAY UP			1		1FM
969457-BW-9	WILLIAMS COS INC		04/17/2018	BANK OF AMERICA/MERRILL LYNCH		639,900	632,000	9,186	3FE
96042F-AF-1	WLAKE 18-2A D ABS		05/09/2018	BANK MONTREAL / NESBITT BURNS		4,999,453	5,000,000		2

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982526-AQ-8	WM WRIGLEY JR CO		04/27/2018	Various		(12,792)			1FE
92933B-AP-9	WMG ACQUISITION CORP		04/17/2018	STIFEL CAPITAL MARKETS		1,961,420	1,942,000	10,384	4FE
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		06/07/2018	EXCHANGE		2,201,098	2,212,399		4FE
98212B-AH-6	WPX ENERGY INC		05/09/2018	CITIGROUP GLOBAL MARKETS		535,000	535,000		4Z
98389B-AV-2	XCEL ENERGY INC		06/20/2018	JPMORGAN CHASE & CO.		12,910,430	13,000,000		2FE
984851-AF-2	YARA INTERNATIONAL ASA	D	05/24/2018	CITIGROUP GLOBAL MARKETS		6,982,360	7,000,000		2FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		05/31/2018	EXCHANGE		1,183,344	1,192,505		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,068,264,687	1,075,788,103	2,829,894	XXX
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	04/12/2018	JPMORGAN CHASE & CO.		1,200,000	1,200,000		1AM
65473P-AC-9	NISOURCE INC		06/06/2018	MITSUBISHI UFJ SECURITIES (USA)		2,364,000	2,364,000		3FE
83367T-BU-2	SOCIETE GENERALE SA	D	04/04/2018	SOCIETE GENERALE		3,000,000	3,000,000		3FE
4899999. Subtotal - Bonds - Hybrid Securities						6,564,000	6,564,000		XXX
464288-64-6	ISHARES 1-3 YEAR CREDIT BOND ETF		04/06/2018	Various	0.000	32,020,337			2
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		04/24/2018	Various	0.000	181,415,669			2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		06/20/2018	CITIGROUP GLOBAL MARKETS	0.000	9,369,775			4
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND E		06/20/2018	BANK OF AMERICA/MERRILL LYNCH	0.000	8,640,610			2
8199999. Subtotal - Bonds - SVO Identified Funds						231,446,391			XXX
8399997. Total - Bonds - Part 3						1,539,946,241	1,315,536,103	4,011,617	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,539,946,241	1,315,536,103	4,011,617	XXX
SBFZWW-Z4-2	ROLLS-ROYCE PREF C SHARE	B	04/26/2018	DISTRIBUTION	1,991,550.000	2,904			RP1LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,904	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						2,904	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,904	XXX		XXX
88579Y-10-1	3M COMPANY		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	649			L
002824-10-0	ABBOTT LABS		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	59			L
00287Y-10-9	ABBVIE INC		06/28/2018	Various	143.000	13,144			L
G1151C-10-1	ACCENTURE PLC		06/28/2018	Various	8.000	1,253			L
00724F-10-1	ADOBE SYS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	959			L
00817Y-10-8	AETNA INC.		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	338			L
008252-10-8	AFFILIATED MANAGERS GR		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	4,596			L
001055-10-2	AFLAC INC.		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	346			L
001084-10-2	AGCO CORP.		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	310			L
00846U-10-1	AGILENT TECHNOLOGIES INC		06/28/2018	CITIGROUP GLOBAL MARKETS	11.000	683			L
009158-10-6	AIR PRODUCTS & CHEM		06/28/2018	Various	3.000	475			L
015271-10-9	ALEXANDRIA REAL ESTATE		06/28/2018	Various	44.000	5,684			L
015351-10-9	ALEXION PHARMACEUTICAL INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	645			L
G0177J-10-8	ALLERGAN PLC		06/28/2018	Various	12.000	1,884			L
02005N-10-0	ALLY FINANCIAL INC		06/28/2018	Various	208.000	5,466			L
02079K-30-5	ALPHABET INC CLASS A		06/28/2018	Various	9.000	10,082			L
02079K-10-7	ALPHABET INC CLASS C		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	2,228			L
02209S-10-3	ALTRIA GROUP INC.		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	1,066			L
023135-10-6	AMAZON COM INC		06/28/2018	Various	8.000	12,694			L
023586-10-0	AMERCO		06/01/2018	CITIGROUP GLOBAL MARKETS	12.000	4,104			L
023608-10-2	AMEREN CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	6.000	362			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	792			L
025816-10-9	AMERICAN EXPRESS CO		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	16.000	1,484			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		06/28/2018	CITIGROUP GLOBAL MARKETS	3.000	323			L
026874-78-4	AMERICAN INTL GROUP INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	81.000	4,352			L
03076C-10-6	AMERIPRISE FINL INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	850			L
031100-10-0	AMETEK INC		06/28/2018	Various	9.000	633			L
031162-10-0	AMGEN INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	67.000	11,271			L
032095-10-1	AMPHENOL CORP.		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	2,374			L
03349M-10-5	ANDEAVOR		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	261			L
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	05/31/2018	Various	17,431.000	1,632,253			U
036620-10-5	ANSYS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	346			L
03674X-10-6	ANTERO RESOURCES CORP		06/28/2018	Various	242.000	4,758			L
036752-10-3	ANTHEM INC		06/28/2018	CITIGROUP GLOBAL MARKETS	3.000	700			L
03755L-10-4	APERGY CORP		05/09/2018	DISTRIBUTION	28.500	1,010			L

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037833-10-0	APPLE INC.		06/28/2018	Various	170.000	29,063			L
038222-10-5	APPLIED MATERIALS INC		06/28/2018	Various	19.000	935			L
G6095L-10-9	APTIV PLC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	330			L
03852U-10-6	ARAMARK		06/28/2018	Various	15.000	565			L
042735-10-0	ARROW ELECTRONICS INC		06/28/2018	Various	67.000	5,001			L
363576-10-9	ARTHUR J GALLAGHER & CO		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	525			L
00206R-10-2	AT&T INC		06/28/2018	Various	39,885.960	1,297,097			L
SBD97B-N2-3	ATLAS COPCO A	B	05/09/2018	EXCHANGE	31,731.000	808,432			U
W1R924-18-7	ATLAS COPCO A REDEMPTION SHARES	B	05/09/2018	DISTRIBUTION	31,731.000	29,151			U
049560-10-5	ATMOS ENERGY CORP.		06/28/2018	CITIGROUP GLOBAL MARKETS	3.000	271			L
052800-10-9	AUTOLIV INV		06/28/2018	Various	4.000	554			L
05329W-10-2	AUTONATION INC DEL		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	17.000	782			L
053484-10-1	AVALONBAY CMNTYS INC		06/28/2018	Various	38.000	6,267			L
053611-10-9	AVERY DENNISON CORP		06/28/2018	Various	6.000	620			L
053807-10-3	AVNET INC		06/28/2018	Various	14.000	575			L
T0783G-10-6	AZIMUT HOLDING SPA	B	05/21/2018	STOCK DIV.	2,020.060	35,890			U
058498-10-6	BALL CORP COM		06/28/2018	Various	144.000	5,655			L
060505-10-4	BANK AMER CORP COM		06/28/2018	CITIGROUP GLOBAL MARKETS	29.000	831			L
064058-10-0	BANK NEW YORK MELLON CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	166.000	8,464			L
071813-10-9	BAXTER INTL INC		06/28/2018	Various	7.000	507			L
07272M-10-7	BAYCOM CORP		05/04/2018	FIG Partners LLC	5,908.000	129,976			L
S50692-11-0	BAYER AG ORD NPV	B	06/19/2018	Various	19,021.000	2,220,796			U
054937-10-7	BB+T CORP		06/28/2018	Various	10.000	509			L
075887-10-9	BECTON DICKINSON		06/28/2018	Various	36.000	8,111			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/28/2018	Various	9.000	1,706			L
097023-10-5	BOEING CO		06/28/2018	Various	7.000	2,331			L
09857L-10-8	BOOKING HOLDINGS INC		06/01/2018	CITIGROUP GLOBAL MARKETS	2.000	4,258			L
099724-10-6	BORG WARNER INC.		06/28/2018	CITIGROUP GLOBAL MARKETS	107.000	5,307			L
110122-10-8	BRISTOL MYERS SQUIBB CO		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	200.000	12,413			L
11135F-10-1	BROADCOM INC		06/01/2018	Various	10,044.000	1,209,683			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	229			L
115637-20-9	BROWN FORM AN CORP CLASS B		06/28/2018	Various	99.000	5,324			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/28/2018	CITIGROUP GLOBAL MARKETS	63.000	5,498			L
12673P-10-5	CA INC		06/28/2018	Various	12.000	417			L
133131-10-2	CAMDEN PROP		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	182			L
143658-30-0	CARNIVAL CORP		06/28/2018	Various	15.000	913			L
12503M-10-8	CBOE GLOBAL MARKETS INC		06/28/2018	Various	8.000	807			L
12504L-10-9	CBRE GROUP INC		06/28/2018	Various	12.000	559			L
S21715-73-5	CDN NAT RES COM NPV	B	06/22/2018	UNION BANK OF SWITZERLAND	58,936.000	1,929,498			U
12514G-10-8	CDW CORP/DE		06/28/2018	Various	3.000	233			L
151020-10-4	CELGENE CORP.		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	55.000	4,327			L
15135B-10-1	CENTENE CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	248			L
15189T-10-7	CENTERPOINT ENERGY INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	254			L
156782-10-4	CERNER CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	97.000	5,494			L
125269-10-0	CF INDUSTRIES HOLDINGS		06/28/2018	Various	133.000	4,962			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	892			L
166764-10-0	CHEVRON CORP		06/28/2018	Various	27,932.000	3,471,962			L
H1467J-10-4	CHUBB LTD		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	270			L
125509-10-9	CIGNA CORP		06/28/2018	Various	10.000	1,684			L
171798-10-1	CIMAREX ENERGY CO		06/28/2018	Various	55.000	5,435			L
172062-10-1	CINCINNATI FINL CORP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	214			L
17275R-10-2	CISCO SYS INC		06/28/2018	Various	295.000	12,850			L
125581-80-1	CIT GROUP INC		06/28/2018	Various	96.000	4,960			L
172967-42-4	CITIGROUP INC		06/28/2018	Various	26.000	1,761			L
174610-10-5	CITIZENS FINANCIAL GROUP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	140.000	5,733			L
177376-10-0	CITRIX SYS INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	41.000	4,330			L
189054-10-9	CLOROX CO		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	2,804			L
12572Q-10-5	CME GROUP INC.		06/28/2018	Various	57.000	9,151			L
191216-10-0	COCA COLA CO.		06/28/2018	Various	16.000	692			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/28/2018	CITIGROUP GLOBAL MARKETS	10.000	782			L
20030N-10-1	COMCAST CORP NEW CL A		06/28/2018	Various	52.000	1,713			L
205887-10-2	CONAGRA BRANDS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	153.000	5,643			L

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20605P-10-1	CONCHO RESOURCES INC		06/28/2018	Various	10.000	1,333			L
20825C-10-4	CONOCOPHILLIPS		04/30/2018	UNION BANK OF SWITZERLAND	15,322.000	1,002,626			L
209115-10-4	CONSOLIDATED EDISON INC		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	614			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	32.000	7,350			L
219350-10-5	CORNING IN C COM		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	27.000	736			L
22160K-10-5	COSTCO WHS L CORP NEW COM		06/28/2018	Various	39.000	7,255			L
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	37.000	3,973			L
228368-10-6	CROWN HOLDINGS INC		06/28/2018	Various	111.000	5,344			L
231021-10-6	CUMMINS IN C COM		06/28/2018	Various	6.000	860			L
23331A-10-9	D R HORTON INC COM		06/28/2018	CITIGROUP GLOBAL MARKETS	135.000	5,686			L
235851-10-2	DANAHER CO RP COM		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	793			L
237194-10-5	DARDEN RESTAURANTS INC		06/28/2018	Various	10.000	951			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	579			L
247361-70-2	DELTA AIR LINES, INC.		06/28/2018	Various	97.000	5,102			L
J12075-10-7	DENSO CORP	B	06/22/2018	DEUTSCHE BANK AG	29,200.000	1,443,776			U
25278X-10-9	DIAMONDBACK ENERGY INC		06/28/2018	Various	7.000	847			L
254709-10-8	DISCOVER FINL SVCS		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	353			L
254687-10-6	DISNEY WALT CO		06/28/2018	Various	51.000	5,089			L
256677-10-5	DOLLAR GENERAL CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	754			L
256746-10-8	DOLLAR TREE INC		06/28/2018	Various	14.000	1,195			L
260003-10-8	DOVER CORP COM		06/28/2018	Various	67.000	5,994			L
26078J-10-0	DOWDUPONT INC		06/28/2018	Various	14.000	898			L
233331-10-7	DTE ENERGY CO		06/28/2018	CITIGROUP GLOBAL MARKETS	5.000	514			L
23355L-10-6	DXC TECHNOLOGY COMPANY		06/28/2018	Various	149.000	13,477			L
277432-10-0	EASTMAN CH EM CO COM		06/28/2018	Various	3.000	302			L
G29183-10-3	EATON CORP PLC		06/28/2018	Various	11.000	823			L
278265-10-3	EATON VANCE CORP		06/28/2018	Various	91.000	4,889			L
278642-10-3	EBAY INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	694			L
281020-10-7	EDISON INTL		06/28/2018	Various	105.000	6,409			L
29364G-10-3	ENTERGY CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	6.000	485			L
26875P-10-1	EOG RESOUR CES INC COM		06/28/2018	Various	91.000	9,635			L
SBDZV1-16-5	EPIROC CLASS A	B	06/13/2018	DISTRIBUTION	31,731.000	177,562			U
26884L-10-9	EQT CORPORATION		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	106.000	4,997			L
R8413J-10-3	EQUINOR ASA	B	04/30/2018	CREDIT SUISSE	16,823.000	429,563			U
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/28/2018	Various	101.000	6,290			L
297178-10-5	ESSEX PROPERTY		06/28/2018	Various	24.000	5,770			L
518439-10-4	ESTEE LAUDER COS.		06/28/2018	CITIGROUP GLOBAL MARKETS	3.000	434			L
G3223R-10-8	EVEREST RE GROUP LTD		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	20.000	4,658			L
30161N-10-1	EXELON CORP COM		06/28/2018	CITIGROUP GLOBAL MARKETS	12.000	505			L
30231G-10-2	EXXON MOBIL CORP		06/28/2018	Various	96,972.000	7,877,975			L
315616-10-2	F5 NETWORKS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	31.000	5,426			L
30303M-10-2	FACEBOOK INC		06/28/2018	Various	91.000	15,968			L
31428X-10-6	FEDEX CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	39.000	9,837			L
SBFYFZ-P5-5	FERGUSON	B	06/12/2018	EXCHANGE	4,643.050	273,565			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	423			L
316773-10-0	FIFTH THIRD BANCORP		06/28/2018	Various	24.000	721			L
320557-10-1	FIRST INTERNET BANCORP ORD		06/07/2018	KEEFE, BRUYETTE & WOODS, INC.	2,000.000	66,500			L
337738-10-8	FISERV INC COM		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	145			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	05/01/2018	BANK OF AMERICA/MERRILL LYNCH	77.000	1,098			L
302445-10-1	FLIR SYSTEMS INC		06/28/2018	Various	91.000	4,923			L
343412-10-2	FLUOR CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	101.000	4,944			L
31620R-30-3	FNF GROUP INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	131.000	4,875			L
345370-86-0	FORD MTR C O DEL COM PAR U		06/28/2018	Various	42.000	474			L
35671D-85-7	FREEPORT MCMORAN INC		06/28/2018	Various	409.000	6,985			L
369550-10-8	GENERAL DYNAMICS CORP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	592			L
369604-10-3	GENERAL EL EC CO COM		06/28/2018	Various	28.000	392			L
370334-10-4	GENERAL MLS INC		06/28/2018	Various	160.000	6,848			L
37045V-10-0	GENERAL MOTORS CO		06/28/2018	Various	34.000	1,292			L
375558-10-3	GILEAD SCIENCES INC		06/28/2018	Various	20.000	1,419			L
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	04/04/2018	EXCHANGE	56,271.550	569,547			U
413875-10-5	HARRIS CORP.		06/28/2018	Various	41.000	6,223			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	406			L

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40412C-10-1	HCA Healthcare Inc		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	67.000	6,492			L
426281-10-1	HENRY JACK & ASSOCIATES		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	259			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	549			L
437076-10-2	HOME DEPOT INC		06/28/2018	Various	8.000	1,519			L
BASORM-DA-3	HOME PARTNERS OF AMERICA INC		05/09/2018	DIRECT	2,929.690	3,515,626			V
438516-10-6	HONEYWELL INTERNATIONAL INC		06/01/2018	Various	4.000	583			L
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/08/2018	STOCK DIV.	45,866.700	90,499			U
440452-10-0	HORMEL FOODS CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	10.000	370			L
40434L-10-5	HP INC		06/28/2018	Various	36.000	790			L
444859-10-2	HUMANA INC COM		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	594			L
445658-10-7	HUNT TRANSPORT SVC		06/28/2018	Various	3.000	358			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/28/2018	Various	24.000	5,584			L
45167R-10-4	IDEX CORP		06/28/2018	Various	4.000	538			L
45337C-10-2	INCYTE CORPORATION		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	11.000	901			L
G4770L-10-6	INFORMA PLC	B	06/18/2018	MERGER	19,030.480	208,960			U
G47791-10-1	INGERSOLL-RAND PLC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	69.000	5,829			L
457187-10-2	INGREDION INC		06/28/2018	Various	7.000	798			L
458140-10-0	INTEL CORP		06/28/2018	Various	39.000	1,928			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/28/2018	Various	43.000	6,225			L
460146-10-3	INTERNATIONAL PAPER CO		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	109.000	5,724			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/28/2018	Various	437.000	9,906			L
461202-10-3	INTUIT INC.		06/28/2018	Various	44.000	8,272			L
44980X-10-9	IPG PHOTONICS CORP		06/28/2018	Various	23.000	5,296			L
46266C-10-5	IQVIA HOLDINGS INC		06/28/2018	Various	7.000	690			L
478160-10-4	JOHNSON & JOHNSON		06/28/2018	Various	17.000	2,081			L
480200-10-7	JONES LANG LASALLE INC.		06/28/2018	Various	3.000	501			L
46625H-10-0	JP MORGAN CHASE & CO		06/28/2018	Various	22.000	2,326			L
48203R-10-4	JUNIPER NETWORKS INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	166.000	4,407			L
485170-30-2	KANSAS CITY SOUTHERN		06/28/2018	Various	49.000	5,205			L
487836-10-8	KELLOGG CO.		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	91.000	5,346			L
494368-10-3	KIMBERLY-CLARK CORP		06/28/2018	Various	138.000	14,404			L
49456B-10-1	KINDER MORGAN INC DEL		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	60.000	901			L
502413-10-7	L3 TECHNOLOGIES INC		06/28/2018	Various	3.000	570			L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/28/2018	Various	3.000	522			L
512807-10-8	LAM RESEARCH CORP.		06/28/2018	Various	5.000	928			L
521865-20-4	LEAR CORP		06/28/2018	Various	3.000	565			L
525327-10-2	LEIDOS HOLDINGS INC		06/28/2018	Various	85.000	5,361			L
526057-10-4	LENNAR COR P CL A		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	101.000	5,445			L
53071M-10-4	LIBERTY INTERACTIVE QVC GROUP CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	372			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/28/2018	Various	5.000	212			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/28/2018	Various	7.000	303			L
531172-10-4	LIBERTY PROPERTY TRUST		06/28/2018	CITIGROUP GLOBAL MARKETS	47.000	2,109			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/28/2018	Various	17.000	695			L
501889-20-8	LKQ CORP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	159.000	4,813			L
539830-10-9	LOCKHEED MARTIN CORP		06/28/2018	Various	3.000	899			L
540424-10-8	LOEWS CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	12.000	585			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/28/2018	Various	10.000	1,062			L
55261F-10-4	M & T BANK CORP		06/28/2018	Various	3.000	520			L
56418H-10-0	MANPOWERGROUP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	770			L
56585A-10-2	MARATHON PETROLEUM CORP		06/28/2018	Various	104.000	7,535			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/28/2018	Various	61.000	8,385			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		06/28/2018	Various	245.000	5,019			L
57636Q-10-4	MASTERCARD INC CLASS A		06/28/2018	CITIGROUP GLOBAL MARKETS	6.000	1,183			L
579780-20-6	MCCORMICK & CO.		06/01/2018	Various	64.000	6,602			L
580135-10-1	MCDONALDS CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	1,135			L
58155Q-10-3	MCKESSON CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	48.000	6,815			L
G5960L-10-3	MEDTRONIC PLC		06/01/2018	Various	7.000	586			L
58933Y-10-5	MERCK & CO. INC.		06/28/2018	Various	23.000	1,308			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	567			L
552953-10-1	MGM RESORTS INTERNATIONAL		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	168.000	5,743			L
595017-10-4	MICROCHIP TECHNOLOGY INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	178			L
595112-10-3	MICRON TEC HNOLOGY INC COM		06/28/2018	Various	15.000	759			L

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594918-10-4	MICROSOFT CORP		06/28/2018	Various	39.000	3,780			L
594972-40-8	MICROSTRATEGY INC CL A		06/22/2018	CREDIT SUISSE	10,241.000	1,350,313			L
608190-10-4	MOHAWK INDUSTRIES INC		06/28/2018	Various	4.000	854			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		06/28/2018	Various	114.000	7,373			L
609207-10-5	MONDELEZ INTERNATIONAL INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	247			L
615369-10-5	MOODYS CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	341			L
617446-44-8	MORGAN STANLEY		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	460			L
620076-30-7	MOTOROLA SOLUTIONS INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	51.000	5,351			L
55354G-10-0	MSCI INC A		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	329			L
N59465-10-9	MYLAN NV		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	142.000	5,507			L
631103-10-8	NASDAQ OMX GROUP		06/28/2018	Various	57.000	5,079			L
637417-10-6	NATIONAL RETAIL PROPERTIES		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	118.000	4,573			L
64110L-10-6	NETFLIX INC		06/01/2018	Various	6.000	1,960			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		06/28/2018	Various	80.000	944			L
651229-10-6	NEWELL RUBBERMAID INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	38.000	946			L
65249B-10-9	NEWS CORP CLASS A		06/28/2018	Various	35.000	538			L
65339F-10-1	NEXTERA ENERGY INC		06/28/2018	Various	5.000	830			L
G6518L-10-8	NIELSEN HOLDINGS PLC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	684			L
654106-10-3	NIKE INC CL B		06/28/2018	CITIGROUP GLOBAL MARKETS	160.000	11,633			L
655044-10-5	NOBLE ENER GY INC COM		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	179			L
655664-10-0	NORDSTROM INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	93.000	4,483			L
666807-10-2	NORTHROP GRUMMAN CORP		06/28/2018	Various	29.000	9,920			L
G66721-10-4	NORWEGIAN CRUISE LINE		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	210			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	104.000	8,840			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/28/2018	Various	38.000	5,465			L
681919-10-6	OMNICOM GROUP		06/28/2018	Various	7.000	521			L
Q7133Y-10-2	ONEMARKET LTD	B	05/31/2018	DISTRIBUTION	3,235.600	3,798			U
68389X-10-5	ORACLE CORP COM		06/28/2018	Various	8.000	355			L
67103H-10-7	OREILLY AUTOMOTIVE INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	238			L
690742-10-1	OWENS CORNING INC		06/28/2018	Various	20.000	1,291			L
693718-10-8	PACCAR INC		06/28/2018	Various	12.000	758			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/28/2018	Various	46.000	5,148			L
704326-10-7	PAYCHEX INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	93.000	5,693			L
G7S00T-10-4	PENTAIR PLC		06/28/2018	CITIGROUP GLOBAL MARKETS	113.000	4,943			L
713448-10-8	PEPSICO INC.		06/28/2018	Various	12.000	1,239			L
G97822-10-3	PERRIGO PLC		06/28/2018	Various	12.000	897			L
715347-10-0	PERSPECTA INC		06/01/2018	DISTRIBUTION	3,527.510	71,639			L
717081-10-3	PFIZER INC		06/28/2018	Various	63.000	2,263			L
718172-10-9	PHILIP MORRIS INTL.		06/28/2018	Various	6.000	563			L
718546-10-4	PHILLIPS 66		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	447			L
723787-10-7	PIONEER NA T RES CO COM		06/28/2018	CITIGROUP GLOBAL MARKETS	38.000	7,286			L
693475-10-5	PNC FINL SVCS GROUP INC		06/28/2018	Various	6.000	839			L
731068-10-2	POLARIS INDUSTRIES INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	43.000	4,598			L
693506-10-7	PPG INDUSTRIES INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	60.000	6,415			L
74005P-10-4	PRAXAIR INC.		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	1,260			L
742718-10-9	PROCTER & GAMBLE CO		06/28/2018	Various	266.000	20,132			L
743315-10-3	PROGRESSIVE CORP		06/28/2018	Various	8.000	480			L
74340W-10-3	PROLOGIS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	8.000	521			L
744320-10-2	PRUDENTIAL FINL INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	702			L
74460D-10-9	PUBLIC STORAGE		06/28/2018	CITIGROUP GLOBAL MARKETS	35.000	7,441			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/28/2018	Various	130.000	6,569			L
745867-10-1	PULTE GROUP INC		06/28/2018	Various	19.000	547			L
S50647-22-1	PUMA	B	05/14/2018	DISTRIBUTION	285.830	47,743			U
74834L-10-0	QUEST DIAGNOSTICS INC		06/28/2018	Various	5.000	517			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		06/28/2018	Various	450.000	9,796			L
755111-50-7	RAYTHEON COMPANY		06/28/2018	Various	4.000	790			L
756577-10-2	RED HAT INC.		06/28/2018	Various	18.000	2,626			L
758849-10-3	REGENCY CENTERS CORPORATION		06/28/2018	CITIGROUP GLOBAL MARKETS	87.000	5,044			L
7591EP-10-0	REGIONS FINANCIAL CORP		06/28/2018	Various	333.000	6,231			L
759351-60-4	REINSURANCE GROUP AMERICA INC		06/28/2018	CITIGROUP GLOBAL MARKETS	3.000	417			L
S56693-54-2	REPSOL YPF SA EUR1	B	06/18/2018	STOCK DIV.	999.970	15,512			U
760759-10-0	REPUBLIC S VCS INC COM		06/28/2018	Various	8.000	534			L

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)
761152-10-7	RESMED INC.		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	54.000	5,136			L
770323-10-3	ROBERT HALF INTL INC		06/28/2018	Various	156.000	9,606			L
776696-10-6	ROPER TECHNOLOGIES INC		06/28/2018	Various	26.000	6,898			L
778296-10-3	ROSS STORES, INC.		06/28/2018	Various	87.000	6,929			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	450			L
78409V-10-4	S&P GLOBAL INC		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	407			L
S56717-35-8	SANOFI S.A.	B	05/31/2018	JPMORGAN CHASE & CO.	25,819.000	1,977,991			U
806857-10-8	SCHLUMBERGER LTD		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	1,026			L
81211K-10-0	SEALED AIR CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	211			L
BASOSV-AB-3	SIGMUND INVEST S.A.	B	05/17/2018	DIRECT	110,476,475.000	8,844,001			V
828806-10-9	SIMON PPTY GROUP INC		06/28/2018	CITIGROUP GLOBAL MARKETS	55.000	8,865			L
82968B-10-3	SIRIUS XM HOLDINGS INC		06/28/2018	Various	816.000	5,053			L
832696-40-5	SMUCKER J M CO COM NEW		06/28/2018	Various	50.000	5,712			L
833034-10-1	SNAP ON IN C COM		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	32.000	4,644			L
842587-10-7	SOUTHERN CO		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	135			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/28/2018	Various	9.000	739			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	99.000	4,949			L
854502-10-1	STANLEY BLACK & DECKER INC		06/28/2018	Various	44.000	6,610			L
855244-10-9	STARBUCKS CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	232			L
857477-10-3	STATE STREET CORPORATION		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	75.000	7,447			L
858119-10-0	STEEL DYNAMICS INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	113.000	4,979			L
867914-10-3	SUNTRUST B KS INC COM		06/28/2018	Various	8.000	529			L
871607-10-7	SYNOPSYS INC		06/28/2018	Various	5.000	422			L
871829-10-7	SYSCO CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	119			L
74144T-10-8	T. ROWE PRICE GROUP		06/28/2018	Various	3.000	338			L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/28/2018	Various	8.000	811			L
87612E-10-6	TARGET CORP		06/28/2018	Various	10.000	733			L
H84989-10-4	TE CONNECTIVITY LTD		06/28/2018	Various	7.000	633			L
882508-10-4	TEXAS INST RS INC COM		06/28/2018	Various	10.000	1,063			L
883203-10-1	TEXTRON IN C COM		06/28/2018	Various	169.000	10,530			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	411			L
872540-10-9	TJX COMPANIES INC		06/28/2018	Various	109.000	9,180			L
872590-10-4	T-MOBILE US INC		06/28/2018	Various	15.000	876			L
889478-10-3	TOLL BROTHERS INC		06/28/2018	Various	18.000	698			L
891027-10-4	TORCHMARK INC COM		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	325			L
891906-10-9	TOTAL SYSTEM SERVICES INC		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	337			L
89417E-10-9	TRAVELERS COS INC		06/28/2018	Various	3.000	376			L
902494-10-3	TYSON FOODS INC CLASS A		06/28/2018	Various	8.000	553			L
902653-10-4	UDR INC		06/28/2018	CITIGROUP GLOBAL MARKETS	143.000	5,264			L
SBDDR3-65-2	UNIBAIL-RODAMCO-WESTFIELD CDI NV	B	05/31/2018	EXCHANGE	23,860.000	265,569			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	633			L
911363-10-9	UNITED RENTALS INC		06/28/2018	Various	36.000	5,995			L
91307C-10-2	UNITED THERAPEUTICS CORP		06/28/2018	Various	6.000	660			L
91324P-10-2	UNITEDHEALTH GROUP INC		06/28/2018	Various	8.000	1,943			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/28/2018	Various	46.000	5,284			L
91529Y-10-6	UNUM GROUP		06/28/2018	CITIGROUP GLOBAL MARKETS	129.000	5,033			L
902973-30-4	US BANCORP		06/28/2018	Various	16.000	797			L
91913Y-10-0	VALERO ENERGY CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	436			L
92220P-10-5	VARIAN MEDICAL SYST		06/28/2018	Various	3.000	345			L
92339V-10-0	VEREIT INC		06/28/2018	Various	712.000	4,870			L
92343V-10-4	VERIZON COMMUNICATIONS		06/28/2018	Various	279.000	13,668			L
918204-10-8	VF CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	4.000	326			L
92826C-83-9	VISA INC		06/28/2018	CITIGROUP GLOBAL MARKETS	10.000	1,327			L
928563-40-2	VM WARE INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	4,315			L
SBH4HK-S3-2	VODAFONE GROUP PLC	B	05/31/2018	Various	610,235.000	1,557,596			U
929042-10-9	VORNADO RLTY TR		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	672			L
929089-10-0	VOYA FINANCIAL INC		06/28/2018	CITIGROUP GLOBAL MARKETS	93.000	4,857			L
92927K-10-2	WABCO HOLDINGS INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	523			L
931427-10-8	WALGREENS BOOTS ALLIANCE		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	135.000	8,832			L
931142-10-3	WALMART INC		06/28/2018	Various	12.000	1,032			L
94106B-10-1	WASTE CONNECTIONS INC	A	06/28/2018	Various	6.000	444			L
94106L-10-9	WASTE MGMT INC DEL		06/28/2018	Various	8.000	648			L

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)
941848-10-3	WATERS CORPORATION		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	377			L
949746-10-1	WELLS FARGO CO		06/28/2018	Various	19.000	1,010			L
959802-10-9	WESTERN UN CO COM		06/28/2018	Various	35.000	681			L
96145D-10-5	WESTROCK		06/28/2018	Various	10.000	594			L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	06/13/2018	EXCHANGE	382.000	93,759			U
963320-10-6	WHIRLPOOL CORP COM		06/28/2018	Various	11.000	1,623			L
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT COR		05/14/2018	STOCK DIVIDEND LPS	22,509.000	618,998			L
969457-10-0	WILLIAMS COS INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	38.000	929			L
981558-10-9	WORLDPAY INC CLASS A		06/28/2018	CITIGROUP GLOBAL MARKETS	79.000	6,299			L
98389B-10-0	XCEL ENERGY INC		06/28/2018	Various	21.000	950			L
984121-60-8	XEROX CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	180.000	4,891			L
98419M-10-0	XYLEM		06/28/2018	Various	12.000	828			L
988498-10-1	YUM! BRANDS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	82.000	6,701			L
98919V-10-5	ZAYO GROUP HOLDINGS INC		06/14/2018	STOCK DIVIDEND LPS	38,224.000	1,337,458			L
98978V-10-3	ZOETIS INC		06/28/2018	Various	93.000	7,715			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						45,640,026	XXX		XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/25/2018	Various	795,009.000	52,383,438			L
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/25/2018	Various	21,168.000	1,134,120			L
464287-20-0	ISHARES CORE S&P 500 ETF		06/25/2018	BANK OF AMERICA/MERRILL LYNCH	9,710.000	2,639,249			L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/25/2018	CITIGROUP GLOBAL MARKETS	154,806.000	4,436,917			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		06/25/2018	BANK OF AMERICA/MERRILL LYNCH	140,995.000	21,476,472			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/25/2018	BANK OF AMERICA/MERRILL LYNCH	62,650.000	10,273,099			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	158,352.000	43,283,368			L
9299999. Subtotal - Common Stocks - Mutual Funds						135,626,663	XXX		XXX
9799997. Total - Common Stocks - Part 3						181,266,688	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						181,266,688	XXX		XXX
9899999. Total - Preferred and Common Stocks						181,269,593	XXX		XXX
9999999 - Totals						1,721,215,834	XXX	4,011,617	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 20

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)
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2018	SCHEDULED REDEMPTION		109	109	125	122		(13)		(13)		109				4	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2018	SCHEDULED REDEMPTION		1,809	1,809	1,627	1,643		166		166		1,809				60	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2018	SCHEDULED REDEMPTION		364	364	373	374		(10)		(10)		364				15	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2018	SCHEDULED REDEMPTION		7,864	7,864	7,230	7,317		547		547		7,864				273	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2018	SCHEDULED REDEMPTION		143	143	147	147		(4)		(4)		143				6	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		06/01/2018	SCHEDULED REDEMPTION		312	312	357	337		(25)		(25)		312				10	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2018	SCHEDULED REDEMPTION		123	123	127	128		(6)		(6)		123				5	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2018	SCHEDULED REDEMPTION		1,383	1,383	1,515	1,515		(132)		(132)		1,383				47	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2018	SCHEDULED REDEMPTION		2	2	3	3						2					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2018	SCHEDULED REDEMPTION		210	210	213	214		(4)		(4)		210				8	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2018	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2018	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					06/15/2029	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		04/01/2018	SCHEDULED REDEMPTION		1,113	1,113	1,178	1,148		(35)		(35)		1,113				25	07/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2018	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		05/01/2018	SCHEDULED REDEMPTION		292	292	309	305		(13)		(13)		292				8	10/15/2030	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2018	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2018	SCHEDULED REDEMPTION		72	72	77	81		(9)		(9)		72				3	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2018	SCHEDULED REDEMPTION		21	21	23	23		(2)		(2)		21				1	12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		06/01/2018	SCHEDULED REDEMPTION		3,258	3,258	3,311	3,359		(100)		(100)		3,258				85	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2018	SCHEDULED REDEMPTION		242	242	233	240		2		2		242				10	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2018	SCHEDULED REDEMPTION		16	16	16	16						16				1	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		06/01/2018	SCHEDULED REDEMPTION		100	100	115	112		(12)		(12)		100				3	05/15/2027	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2018	SCHEDULED REDEMPTION		88	88	91	90		(1)		(1)		88				4	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2018	SCHEDULED REDEMPTION		75	75	78	77		(1)		(1)		75				3	08/20/2021	1
912828-3C-2	TREASURY NOTE		05/07/2018	GOLDMAN, SACHS & CO.		10,352,589	10,695,600	10,669,541	10,670,164		1,760		1,760		10,671,924		(319,335)	(319,335)	111,606	10/31/2022	1
912828-3F-5	TREASURY NOTE		05/02/2018	BANK OF AMERICA/MERRILL LYNCH		19,287,617	20,500,000	19,362,891			3,684		3,684		19,366,575		(78,957)	(78,957)	215,335	11/15/2027	1
912828-3U-2	TREASURY NOTE		06/27/2018	Various		48,416,484	49,000,000	48,428,789			17,865		17,865		48,446,654		(30,170)	(30,170)	249,178	01/31/2023	1
912828-3W-8	TREASURY NOTE		06/25/2018	Various		40,613,437	41,300,000	41,036,035			492		492		41,036,527		(423,089)	(423,089)	211,484	02/15/2028	1
912828-3X-6	TREASURY NOTE		04/13/2018	JPMORGAN CHASE & CO.		44,458,076	44,750,000	44,550,723			9,667		9,667		44,560,390		(102,313)	(102,313)	166,885	02/15/2021	1
912828-4B-3	TREASURY NOTE		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		35,933,498	36,001,000	35,941,936			732		732		35,942,668		(9,170)	(9,170)	51,116	03/15/2021	1
912828-4C-1	TREASURY NOTE		05/29/2018	BARCLAYS		948,850	950,000	948,033			119		119		948,152		698	698	3,563	03/31/2020	1
912828-4D-9	TREASURY NOTE		05/29/2018	CITIGROUP GLOBAL MARKETS		423,141	425,000	421,630			77		77		421,707		1,434	1,434	1,771	03/31/2023	1
912828-4F-4	TREASURY NOTE		06/25/2018	Various		18,134,631	18,475,000	18,158,479			5,600		5,600		18,164,080		(29,449)	(29,449)	95,915	03/31/2025	1
912828-4J-6	TREASURY NOTE		06/25/2018	Various		1,695,715	1,700,000	1,694,754			296		296		1,695,049		665	665	6,189	04/30/2020	1
912828-4L-1	TREASURY NOTE		06/25/2018	Various		21,226,020	21,400,000	21,340,395			508		508		21,340,902		(114,883)	(114,883)	31,476	04/30/2023	1
912828-4M-9	TREASURY NOTE		06/25/2018	DEUTSCHE BANK AG		350,711	350,000	348,646			21		21		348,667		2,044	2,044	1,586	04/30/2025	1
912828-4N-7	TREASURY NOTE		06/26/2018	CITIGROUP GLOBAL MARKETS		11,985,938	12,000,000	11,982,188			93		93		11,982,281		3,657	3,657	40,313	05/15/2028	1
912828-4Q-0	TREASURY NOTE		06/25/2018	DEUTSCHE BANK AG		199,875	200,000	199,930			2		2		199,932		(57)	(57)	369	05/31/2020	1
912828-4R-8	TREASURY NOTE		06/05/2018	HSBC SECURITIES, INC.		16,498,066	16,500,000	16,587,012			(155)		(155)		16,586,857		(88,790)	(88,790)	7,777	05/31/2025	1
912828-4S-6	TREASURY NOTE		06/25/2018	BANK OF AMERICA/MERRILL LYNCH		199,938	200,000	199,578			5		5		199,583		355	355	406	05/31/2023	1
912828-N3-0	TREASURY NOTE		04/16/2018	BANK OF AMERICA/MERRILL LYNCH		6,585,996	6,750,000	6,618,955			4,744		4,744		6,623,699		(37,703)	(37,703)	42,397	12/31/2022	1
912828-T8-3	TREASURY NOTE		06/06/2018	WELLS FARGO		6,067,832	6,100,000	6,046,625	6,075,777		12,599		12,599		6,088,376		(20,544)	(20,544)	41,737	10/31/2018	1
912828-V7-2	TREASURY NOTE		06/28/2018	GOLDMAN, SACHS & CO.		11,092,289	11,400,000	11,366,156	11,371,790		3,292		3,292		11,375,082		(282,793)	(282,793)	194,855	01/31/2022	1
912828-W5-5	TREASURY NOTE		06/27/2018	GOLDMAN, SACHS & CO.		9,725,781	10,000,000	9,933,984	9,944,535		6,249		6,249		9,950,784		(225,003)	(225,003)	154,891	02/28/2022	1
912828-X4-7	TREASURY NOTE		06/27/2018	GOLDMAN, SACHS & CO.		4,853,711	5,000,000	4,984,961	4,986,823		1,434		1,434		4,988,257		(134,546)	(134,546)	61,906	04/30/2022	1
71654Q-BC-5	PETROLEOS MEXICANOS	D	06/20/2018	SCHEDULED REDEMPTION		550,000	550,000	550,000	550,000						550,000				5,500	12/20/2022	1
71654Q-BD-3	PETROLEOS MEXICANOS	D	06/20/2018	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				4,875	12/20/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING		05/06/2018	SCHEDULED REDEMPTION		68,064	68,064	70,813	70,269		(2,204)		(2,204)		68,064				1,217	02/06/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2018	SCHEDULED REDEMPTION		107,315	107,315	107,315	107,315						107,315				1,468	08/01/2023	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		05/22/2018	SCHEDULED REDEMPTION		275,248	275,248	275,248	275,248						275,248				4,170	11/22/2022	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)
805649-AB-6	SAYARRA LTD		04/29/2018	SCHEDULED REDEMPTION		221,504	221,504	221,504	221,504						221,504				2,852	04/14/2022	1FE
0599999. Subtotal - Bonds - U.S. Governments						310,789,970	315,436,375	312,563,315	44,790,725		67,221		67,221		312,677,919		(1,887,949)	(1,887,949)	1,711,405	XXX	XXX
105756-BY-5	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D	06/12/2018	Various		687,000	800,000	802,816			(15)		(15)		802,801		(115,801)	(115,801)	35,969	02/21/2047	3FE
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	D	04/08/2018	MATURED		833,333	833,333	833,333	833,333						833,333				22,083	04/08/2018	1
87164K-AG-9	SYNGENTA FINANCE NV	D	04/24/2018	CITIGROUP GLOBAL MARKETS		1,487,835	1,500,000	1,500,000							1,500,000		(12,165)	(12,165)	408	04/24/2025	2FE
87164K-AC-8	SYNGENTA FINANCE NV	D	04/18/2018	Various		1,954,680	1,950,000	1,950,000							1,950,000		4,680	4,680		04/24/2028	2Z
87164K-AJ-3	SYNGENTA FINANCE NV	D	04/18/2018	Various		970,662	974,000	974,000							974,000		(3,338)	(3,338)		04/24/2048	1Z
87164K-AH-7	SYNGENTA FINANCE NV	D	04/19/2018	UNION BANK OF SWITZERLAND		1,501,530	1,500,000	1,500,000							1,500,000		1,530	1,530		04/24/2023	2FE
1099999. Subtotal - Bonds - All Other Governments						7,435,041	7,557,333	7,560,149	833,333		(15)		(15)		7,560,135		(125,094)	(125,094)	58,460	XXX	XXX
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004		06/27/2018	UMB BANK		61,659	100,000	56,902			622		622		57,524		4,135	4,135		06/15/2032	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						61,659	100,000	56,902			622		622		57,524		4,135	4,135		XXX	XXX
386448-EB-6	GRAND RIVER HOSP DIST COLO		05/09/2018	UMB BANK		229,704	200,000	232,010			(1,284)		(1,284)		230,726		(1,022)	(1,022)	2,986	12/01/2024	1FE
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007		06/20/2018	CALLED @ 100.000		6,440,000	6,440,000	6,440,000	6,440,000						6,440,000				338,789	10/15/2029	1FE
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A		06/30/2018	MATURED		5,015,000	5,015,000	4,651,820	4,970,110		44,890		44,890		5,015,000					06/30/2018	1FE
721799-F8-2	PIMA CNTY ARIZ UNI SCH DIST NO		04/16/2018	GOLDMAN, SACHS & CO.		1,165,390	1,000,000	1,196,630	1,196,430		(7,215)		(7,215)		1,189,215		(23,825)	(23,825)	15,278	07/01/2025	1FE
721799-F9-0	PIMA CNTY ARIZ UNI SCH DIST NO		04/16/2018	JPMORGAN CHASE & CO.		1,180,750	1,000,000	1,213,590	1,213,401		(6,819)		(6,819)		1,206,582		(25,832)	(25,832)	15,278	07/01/2026	1FE
825434-4Y-6	SHREVEPORT LA		04/23/2018	UMB BANK		22,952	20,000	22,929	22,926		(118)		(118)		22,807		145	145	297	08/01/2024	1FE
825434-4Z-3	SHREVEPORT LA		04/16/2018	JEFFERIES & COMPANY, INC.		507,769	440,000	509,362	509,293		(2,463)		(2,463)		506,830		938	938	6,722	08/01/2025	1FE
825434-5A-7	SHREVEPORT LA		05/03/2018	UMB BANK		11,603	10,000	11,653	11,651		(60)		(60)		11,591		11	11	179	08/01/2026	1FE
825434-5B-5	SHREVEPORT LA		05/11/2018	UMB BANK		23,498	20,000	23,385	23,382		(112)		(112)		23,270		228	228	372	08/01/2027	1FE
86476P-WN-4	SUFFOLK CNTY N Y		06/28/2018	UMB BANK		572,625	500,000	576,085	575,982		(6,227)		(6,227)		569,756		2,869	2,869	12,778	10/15/2023	1FE
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP		04/01/2018	CALLED @ 78.422		721,478	920,000	350,621	710,597		10,876		10,876		721,473		5	5		04/01/2022	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,890,768	15,565,000	15,228,085	15,673,772		31,468		31,468		15,937,251		(46,482)	(46,482)	392,679	XXX	XXX
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		06/15/2018	CALLED @ 100.000		315,000	315,000	315,000	315,000						315,000				8,300	12/15/2018	1FE
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2018	CALLED @ 100.000		1,450,000	1,450,000	1,524,342	1,450,000						1,450,000				62,531	06/01/2022	1FE
313401-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2018	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		06/01/2018	SCHEDULED REDEMPTION		43	43	50	48		(5)		(5)		43				2	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		06/01/2018	SCHEDULED REDEMPTION		18	18	21	19		(1)		(1)		18				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		06/01/2018	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		06/01/2018	SCHEDULED REDEMPTION		16,116	16,116	17,113	16,807		(691)		(691)		16,116				342	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		06/01/2018	SCHEDULED REDEMPTION		5,314	5,314	5,641	5,561		(247)		(247)		5,314				111	09/01/2023	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2018	SCHEDULED REDEMPTION		195	195	206	199		(5)		(5)		195				8	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2018	SCHEDULED REDEMPTION		2,227	2,227	2,157	2,171		56		56		2,227				50	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2018	SCHEDULED REDEMPTION		264	264	261	262		2		2		264				6	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2018	SCHEDULED REDEMPTION		5,271	5,271	5,105	5,126		145		145		5,271				118	03/01/2035	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		06/01/2018	SCHEDULED REDEMPTION		181	181	175	181						181				3	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		06/01/2018	SCHEDULED REDEMPTION		1,304	1,304	1,257	1,299		5		5		1,304				24	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		06/01/2018	SCHEDULED REDEMPTION		52	52	50	52						52				1	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		06/01/2018	SCHEDULED REDEMPTION		533	533	515	531		2		2		533				10	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		06/01/2018	SCHEDULED REDEMPTION		335	335	323	334		1		1		335				6	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		06/01/2018	SCHEDULED REDEMPTION		1,779	1,779	1,717	1,772		8		8		1,779				34	06/01/2019	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2018	SCHEDULED REDEMPTION		318	318	384	325		(7)		(7)		318				14	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2018	SCHEDULED REDEMPTION		209	209	220	217		(8)		(8)		209				9	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2018	SCHEDULED REDEMPTION		90	90	93	99		(9)		(9)		90				3	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2018	SCHEDULED REDEMPTION		61	61	62	65		(4)		(4)		61				2	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2018	SCHEDULED REDEMPTION		52	52	55	59		(6)		(6)		52				2	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2018	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2018	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2018	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2018	SCHEDULED REDEMPTION		118	118	123	130		(12)		(12)		118				5	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2018	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				2	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		06/01/2018	SCHEDULED REDEMPTION		339	339	384	386		(46)		(46)		339				12	03/01/2026	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)
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		04/01/2018	MATURED		108	108	104	108						108				1	04/01/2018	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2018	SCHEDULED REDEMPTION		462	462	476	495		(34)		(34)		462				16	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2018	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2018	SCHEDULED REDEMPTION		576	576	590	622		(46)		(46)		576				21	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		06/01/2018	SCHEDULED REDEMPTION		9,846	9,846	10,129	10,330		(483)		(483)		9,846				233	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2018	SCHEDULED REDEMPTION		2,381	2,381	2,359	2,361		20		20		2,381				56	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		06/01/2018	SCHEDULED REDEMPTION		3,763	3,763	3,871	3,948		(186)		(186)		3,763				90	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		06/01/2018	SCHEDULED REDEMPTION		20,531	20,531	21,265	21,061		(531)		(531)		20,531				485	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2018	SCHEDULED REDEMPTION		11,058	11,058	11,454	11,393		(334)		(334)		11,058				256	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2018	SCHEDULED REDEMPTION		18,542	18,542	19,205	19,189		(647)		(647)		18,542				436	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2018	SCHEDULED REDEMPTION		65,943	65,943	68,300	68,076		(2,133)		(2,133)		65,943				1,571	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2018	SCHEDULED REDEMPTION		22,339	22,339	23,138	23,192		(853)		(853)		22,339				533	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2018	SCHEDULED REDEMPTION		16,318	16,318	16,901	16,922		(605)		(605)		16,318				386	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2018	SCHEDULED REDEMPTION		15,330	15,330	15,878	15,785		(456)		(456)		15,330				372	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2018	SCHEDULED REDEMPTION		5,189	5,189	5,374	5,347		(158)		(158)		5,189				118	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2018	SCHEDULED REDEMPTION		9,484	9,484	9,823	9,762		(278)		(278)		9,484				225	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		06/01/2018	SCHEDULED REDEMPTION		7,038	7,038	7,290	7,228		(190)		(190)		7,038				165	05/01/2024	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2018	SCHEDULED REDEMPTION		8,408	8,408	8,709	8,627		(219)		(219)		8,408				198	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		06/01/2018	SCHEDULED REDEMPTION		40,657	40,657	42,110	41,971		(1,314)		(1,314)		40,657				1,008	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2018	SCHEDULED REDEMPTION		1,377	1,377	1,408	1,392		(15)		(15)		1,377				49	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2018	SCHEDULED REDEMPTION		91,470	91,470	89,969	90,527		943		943		91,470				2,022	08/01/2028	1
313614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2018	SCHEDULED REDEMPTION		21	21	20	21						21				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2018	SCHEDULED REDEMPTION		450	450	494	478		(29)		(29)		450				19	07/01/2022	1
313628-FE-4	FED NATL MTG ASSOC #081165		06/01/2018	SCHEDULED REDEMPTION		298	298	288	295		3		3		298				10	09/01/2019	1
31371G-YG-9	FED NATL MTG ASSOC #251911		06/01/2018	SCHEDULED REDEMPTION		504	504	488	502		1		1		504				12	08/01/2018	1
31371G-4F-4	FED NATL MTG ASSOC #252022		06/01/2018	SCHEDULED REDEMPTION		223	223	216	222		1		1		223				6	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		06/01/2018	SCHEDULED REDEMPTION		400	400	388	398		2		2		400				11	12/01/2018	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		06/01/2018	SCHEDULED REDEMPTION		581	581	562	576		4		4		581				17	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2018	SCHEDULED REDEMPTION		537	537	519	532		5		5		537				15	07/01/2019	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2018	SCHEDULED REDEMPTION		30	30	32	34		(4)		(4)		30				1	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2018	SCHEDULED REDEMPTION		71	71	75	81		(10)		(10)		71				3	11/01/2030	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2018	SCHEDULED REDEMPTION		22	22	24	26		(3)		(3)		22				1	01/01/2031	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2018	SCHEDULED REDEMPTION		681	681	659	666		15		15		681				20	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2018	SCHEDULED REDEMPTION		581	581	562	570		11		11		581				17	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2018	SCHEDULED REDEMPTION		84	84	81	82		2		2		84				2	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2018	SCHEDULED REDEMPTION		380	380	368	373		8		8		380				11	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2018	SCHEDULED REDEMPTION		972	972	941	953		19		19		972				28	11/01/2021	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2018	SCHEDULED REDEMPTION		62	62	65	67		(5)		(5)		62				3	11/01/2031	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2018	SCHEDULED REDEMPTION		425	425	411	416		8		8		425				12	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2018	SCHEDULED REDEMPTION		957	957	927	938		20		20		957				27	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2018	SCHEDULED REDEMPTION		832	832	806	815		18		18		832				24	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2018	SCHEDULED REDEMPTION		410	410	397	401		9		9		410				12	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2018	SCHEDULED REDEMPTION		947	947	917	925		22		22		947				27	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2018	SCHEDULED REDEMPTION		893	893	864	873		20		20		893				25	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2018	SCHEDULED REDEMPTION		1,238	1,238	1,228	1,228		10		10		1,238				32	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		06/01/2018	SCHEDULED REDEMPTION		117,145	117,145	125,638	123,975		(6,830)		(6,830)		117,145				2,769	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2018	SCHEDULED REDEMPTION		11	11	11	11						11					02/01/2036	1
31371N-TS-4	FED NATL MTG ASSOC #257161		06/01/2018	SCHEDULED REDEMPTION		14,881	14,881	16,581	16,575		(1,694)		(1,694)		14,881				388	04/01/2038	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2018	SCHEDULED REDEMPTION		2,981	2,981	3,059	3,039		(57)		(57)		2,981				63	05/01/2023	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2018	SCHEDULED REDEMPTION		59	59	63	63		(4)		(4)		59				2	12/01/2025	1
31376K-FE-1	FED NATL MTG ASSOC #357565		06/01/2018	SCHEDULED REDEMPTION		6,297	6,297	6,527	6,334		(37)		(37)		6,297				148	04/01/2019	1
31380H-SX-6	FED NATL MTG ASSOC #440734		06/01/2018	SCHEDULED REDEMPTION		342	342	332	340		2		2		342				9	12/01/2018	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2018	SCHEDULED REDEMPTION		47	47	50	53		(6)		(6)		47				2	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2018	SCHEDULED REDEMPTION		308	308	326	334		(26)		(26)		308				11	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2018	SCHEDULED REDEMPTION		120	120	121	124		(4)		(4)		120				4	04/01/2031	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2018	SCHEDULED REDEMPTION		64	64	67	73		(10)		(10)		64				3	06/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2018	SCHEDULED REDEMPTION		86	86	91	96		(10)		(10)		86				3	06/01/2030	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2018	SCHEDULED REDEMPTION		1,178	1,178	1,140	1,153		25		25		1,178				35	04/01/2021	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)
31387E-RH-2	FED NATL MTG ASSOC #581988		06/01/2018	SCHEDULED REDEMPTION		520	520	540	528		(8)		(8)		520				20	07/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2018	SCHEDULED REDEMPTION		185	185	179	180		5		5		185				5	06/01/2021	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2031	1
31390J-D9-9	FED NATL MTG ASSOC #647328		06/01/2018	SCHEDULED REDEMPTION		137	137	153	145		(8)		(8)		137				4	07/01/2032	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2018	SCHEDULED REDEMPTION		3,105	3,105	3,083	3,084		21		21		3,105				71	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2018	SCHEDULED REDEMPTION		2,167	2,167	2,268	2,331		(165)		(165)		2,167				66	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2018	SCHEDULED REDEMPTION		927	927	970	983		(57)		(57)		927				28	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2018	SCHEDULED REDEMPTION		2,376	2,376	2,487	2,460		(84)		(84)		2,376				73	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2018	SCHEDULED REDEMPTION		138	138	139	139		(1)		(1)		138				4	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		06/01/2018	SCHEDULED REDEMPTION		707	707	725	731		(24)		(24)		707				22	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		06/01/2018	SCHEDULED REDEMPTION		5,341	5,341	5,475	5,528		(188)		(188)		5,341				159	10/01/2036	1
31403H-UT-5	FED NATL MTG ASSOC #749494		06/01/2018	SCHEDULED REDEMPTION		639	639	650	640		(1)		(1)		639				15	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		06/01/2018	SCHEDULED REDEMPTION		114	114	120	114						114				3	11/01/2018	1
31403N-WC-7	FED NATL MTG ASSOC #754043		06/01/2018	SCHEDULED REDEMPTION		947	947	963	949		(2)		(2)		947				23	12/01/2018	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		06/01/2018	SCHEDULED REDEMPTION		564	564	574	565		(1)		(1)		564				13	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		06/01/2018	SCHEDULED REDEMPTION		692	692	704	693		(1)		(1)		692				16	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		06/01/2018	SCHEDULED REDEMPTION		852	852	881	856		(3)		(3)		852				22	04/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		06/01/2018	SCHEDULED REDEMPTION		22	22	23	22						22				1	01/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		06/01/2018	SCHEDULED REDEMPTION		676	676	699	679		(2)		(2)		676				17	01/01/2019	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		06/01/2018	SCHEDULED REDEMPTION		89	89	92	89						89				2	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		06/01/2018	SCHEDULED REDEMPTION		191	191	195	192						191				5	01/01/2019	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		06/01/2018	SCHEDULED REDEMPTION		17	17	17	17						17				1	02/01/2019	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2018	SCHEDULED REDEMPTION		946	946	973	971		(25)		(25)		946				29	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2018	SCHEDULED REDEMPTION		2,357	2,357	2,475	2,380		(22)		(22)		2,357				67	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2018	SCHEDULED REDEMPTION		1,753	1,753	1,815	1,764		(12)		(12)		1,753				50	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2018	SCHEDULED REDEMPTION		387	387	389	389		(2)		(2)		387				12	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2018	SCHEDULED REDEMPTION		755	755	769	758		(2)		(2)		755				17	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		06/01/2018	SCHEDULED REDEMPTION		491	491	499	492		(1)		(1)		491				12	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2018	SCHEDULED REDEMPTION		1,813	1,813	1,822	1,823		(9)		(9)		1,813				55	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		06/01/2018	SCHEDULED REDEMPTION		253	253	260	261		(8)		(8)		253				8	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2018	SCHEDULED REDEMPTION		295	295	302	303		(7)		(7)		295				10	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2018	SCHEDULED REDEMPTION		119	119	119	119		(1)		(1)		119				4	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2018	SCHEDULED REDEMPTION		819	819	823	823		(5)		(5)		819				22	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2018	SCHEDULED REDEMPTION		922	922	927	928		(6)		(6)		922				29	02/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2018	SCHEDULED REDEMPTION		10	10	10	10						10					02/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		04/01/2018	SCHEDULED REDEMPTION		14,530	14,530	14,895	14,975		(445)		(445)		14,530				314	06/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		06/01/2018	SCHEDULED REDEMPTION		5,815	5,815	6,028	5,963		(148)		(148)		5,815				135	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		06/01/2018	SCHEDULED REDEMPTION		1,946	1,946	1,995	2,002		(55)		(55)		1,946				63	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2018	SCHEDULED REDEMPTION		38	38	38	39		(2)		(2)		38				1	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		06/01/2018	SCHEDULED REDEMPTION		137	137	140	141		(4)		(4)		137				4	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		06/01/2018	SCHEDULED REDEMPTION		2,229	2,229	2,287	2,275		(46)		(46)		2,229				42	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		06/01/2018	SCHEDULED REDEMPTION		7,714	7,714	7,996	7,910		(196)		(196)		7,714				186	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		06/01/2018	SCHEDULED REDEMPTION		122	122	125	126		(4)		(4)		122				4	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		06/01/2018	SCHEDULED REDEMPTION		250	250	256	257		(7)		(7)		250				8	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		06/01/2018	SCHEDULED REDEMPTION		1,018	1,018	1,044	1,036		(18)		(18)		1,018				31	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		06/01/2018	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		06/01/2018	SCHEDULED REDEMPTION		307	307	315	318		(11)		(11)		307				9	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		06/01/2018	SCHEDULED REDEMPTION		847	847	855	855		(8)		(8)		847				25	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		06/01/2018	SCHEDULED REDEMPTION		5,254	5,254	5,446	5,373		(119)		(119)		5,254				126	02/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		06/01/2018	SCHEDULED REDEMPTION		1,547	1,547	1,583	1,594		(47)		(47)		1,547				33	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		06/01/2018	SCHEDULED REDEMPTION		6,970	6,970	7,226	7,104		(134)		(134)		6,970				164	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		06/01/2018	SCHEDULED REDEMPTION		2,830	2,830	2,933	2,912		(82)		(82)		2,830				67	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		06/01/2018	SCHEDULED REDEMPTION		12,320	12,320	12,772	12,568		(248)		(248)		12,320				300	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		06/01/2018	SCHEDULED REDEMPTION		3,869	3,869	3,904	3,927		(58)		(58)		3,869				125	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		06/01/2018	SCHEDULED REDEMPTION		10,440	10,440	10,827	10,712		(271)		(271)		10,440				252	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		06/01/2018	SCHEDULED REDEMPTION		3,003	3,003	3,113	3,081		(78)		(78)		3,003				71	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		06/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2018	SCHEDULED REDEMPTION		5,031	5,031	5,215	5,167		(136)		(136)		5,031				115	04/01/2022	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)
31412D-2D-9	FED NATL MTG ASSOC #922472		06/01/2018	SCHEDULED REDEMPTION		2,432	2,432	2,493	2,500		(69)		(69)		2,432				78	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		06/01/2018	SCHEDULED REDEMPTION		170	170	175	176		(5)		(5)		170				5	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		06/01/2018	SCHEDULED REDEMPTION		268	268	275	276		(8)		(8)		268				8	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		06/01/2018	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				2	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		06/01/2018	SCHEDULED REDEMPTION		4,117	4,117	4,272	4,254		(137)		(137)		4,117				99	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		06/01/2018	SCHEDULED REDEMPTION		216	216	221	224		(8)		(8)		216				5	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		06/01/2018	SCHEDULED REDEMPTION		3,844	3,844	3,985	3,949		(106)		(106)		3,844				91	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		06/01/2018	SCHEDULED REDEMPTION		245	245	251	252		(7)		(7)		245				8	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		06/01/2018	SCHEDULED REDEMPTION		4,122	4,122	4,273	4,237		(115)		(115)		4,122				97	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		06/01/2018	SCHEDULED REDEMPTION		179	179	184	184		(5)		(5)		179				5	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		06/01/2018	SCHEDULED REDEMPTION		792	792	821	813		(21)		(21)		792				19	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		06/01/2018	SCHEDULED REDEMPTION		54	54	55	54		(1)		(1)		54				1	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		06/01/2018	SCHEDULED REDEMPTION		104	104	105	105		(1)		(1)		104				3	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		06/01/2018	SCHEDULED REDEMPTION		5,056	5,056	5,183	5,220		(164)		(164)		5,056				138	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		06/01/2018	SCHEDULED REDEMPTION		189	189	194	193		(3)		(3)		189				4	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		06/01/2018	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				2	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		06/01/2018	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		06/01/2018	SCHEDULED REDEMPTION		3,142	3,142	3,258	3,217		(74)		(74)		3,142				74	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		06/01/2018	SCHEDULED REDEMPTION		197	197	202	199		(2)		(2)		197				4	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		06/01/2018	SCHEDULED REDEMPTION		2,800	2,800	2,903	2,859		(59)		(59)		2,800				66	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		06/01/2018	SCHEDULED REDEMPTION		4,469	4,469	4,633	4,596		(127)		(127)		4,469				106	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		06/01/2018	SCHEDULED REDEMPTION		7,200	7,200	7,464	7,337		(137)		(137)		7,200				170	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		06/01/2018	SCHEDULED REDEMPTION		2,063	2,063	2,111	2,140		(77)		(77)		2,063				51	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		06/01/2018	SCHEDULED REDEMPTION		2,104	2,104	2,152	2,182		(79)		(79)		2,104				44	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		06/01/2018	SCHEDULED REDEMPTION		6,892	6,892	7,052	7,161		(269)		(269)		6,892				163	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2018	SCHEDULED REDEMPTION		18,898	18,898	19,388	19,263		(365)		(365)		18,898				395	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		05/01/2018	SCHEDULED REDEMPTION		53,309	53,309	55,263	54,959		(1,649)		(1,649)		53,309				1,095	02/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		06/01/2018	SCHEDULED REDEMPTION		231	231	236	240		(8)		(8)		231				6	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		06/01/2018	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				2	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		06/01/2018	SCHEDULED REDEMPTION		2,298	2,298	2,382	2,377		(79)		(79)		2,298				54	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		06/01/2018	SCHEDULED REDEMPTION		608	608	624	619		(12)		(12)		608				13	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		06/01/2018	SCHEDULED REDEMPTION		2,931	2,931	3,038	3,025		(94)		(94)		2,931				69	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		06/01/2018	SCHEDULED REDEMPTION		471	471	483	479		(8)		(8)		471				10	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		06/01/2018	SCHEDULED REDEMPTION		4,788	4,788	4,899	5,032		(245)		(245)		4,788				110	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		06/01/2018	SCHEDULED REDEMPTION		1,119	1,119	1,145	1,167		(48)		(48)		1,119				27	05/01/2038	1
31415L-4E-4	FED NATL MTG ASSOC #983821		06/01/2018	SCHEDULED REDEMPTION		3,952	3,952	4,410	4,409		(457)		(457)		3,952				103	06/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		06/01/2018	SCHEDULED REDEMPTION		5,674	5,674	5,882	5,803		(129)		(129)		5,674				134	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		06/01/2018	SCHEDULED REDEMPTION		5,045	5,045	5,230	5,171		(126)		(126)		5,045				119	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2018	SCHEDULED REDEMPTION		6,133	6,133	6,357	6,312		(179)		(179)		6,133				145	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		06/01/2018	SCHEDULED REDEMPTION		799	799	820	814		(15)		(15)		799				17	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		06/01/2018	SCHEDULED REDEMPTION		6,420	6,420	6,656	6,585		(165)		(165)		6,420				151	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		06/01/2018	SCHEDULED REDEMPTION		5,879	5,879	6,094	5,981		(102)		(102)		5,879				136	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		06/01/2018	SCHEDULED REDEMPTION		4,797	4,797	4,972	4,956		(159)		(159)		4,797				113	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		06/01/2018	SCHEDULED REDEMPTION		1,513	1,513	1,552	1,537		(24)		(24)		1,513				32	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		06/01/2018	SCHEDULED REDEMPTION		236,717	236,717	246,148	239,023		(2,307)		(2,307)		236,717				4,443	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		06/01/2018	SCHEDULED REDEMPTION		166,318	166,318	175,596	168,637		(2,319)		(2,319)		166,318				3,553	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		06/01/2018	SCHEDULED REDEMPTION		8,671	8,671	9,094	9,017		(345)		(345)		8,671				124	07/01/2027	1
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		04/01/2018	CALLED @ 100.000		210,000	210,000	205,059	209,413		137		137		209,550		450	450	5,177	04/01/2020	1FE
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B		06/01/2018	PRE-REFUNDING		19,963,076	20,000,000	19,952,600	19,962,403		643		643		19,963,046		30	30	1,228,333	01/01/2039	1FE
677522-XG-4	OHIO ST		06/04/2018	UMB BANK		380,902	350,000	384,402			(3,149)		(3,149)		381,253		(351)	(351)	5,104	04/01/2021	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2018	CALLED @ 100.000		3,770,000	3,770,000	3,756,805	3,765,275		628		628		3,765,903		4,097	4,097	106,144	06/01/2023	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2018	CALLED @ 100.000		130,000	130,000	130,000	130,000						130,000				4,888	06/01/2028	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2018	CALLED @ 100.000		220,000	220,000	220,000	220,000						220,000				8,272	06/01/2028	1FE
45528U-XD-8	INDIANAPOLIS IND LOC PUB IMPT		04/17/2018	FIRST TENNESSEE BANK		1,159,660	1,000,000	1,176,670	1,176,477		(7,023)		(7,023)		1,169,454		(9,794)	(9,794)	15,417	01/01/2025	1FE
45528U-XE-6	INDIANAPOLIS IND LOC PUB IMPT		04/17/2018	PIPER JAFFRAY INC.		1,171,790	1,000,000	1,192,410	1,192,229		(6,594)		(6,594)		1,185,635		(13,845)	(13,845)	15,417	01/01/2026	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		06/01/2018	SCHEDULED REDEMPTION		33,269	33,269	30,138	32,083		1,186		1,186		33,269				1,158	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		06/01/2018	SCHEDULED REDEMPTION		33,872	33,872	31,505	33,044		828		828		33,872				1,263	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		06/01/2018	SCHEDULED REDEMPTION		19,696	19,696	17,833	19,022		674		674		19,696				698	09/15/2022	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)
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		06/01/2018	SCHEDULED REDEMPTION		15,227	15,227	13,200	14,316		911		911		15,227				512	04/15/2024	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		06/01/2018	SCHEDULED REDEMPTION		9,018	9,018	6,649	8,684		334		334		9,018				280	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		06/01/2018	SCHEDULED REDEMPTION		10,858	10,858	8,797	10,439		419		419		10,858				379	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		06/01/2018	SCHEDULED REDEMPTION		94,381	94,381	87,573	92,238		2,143		2,143		94,381				3,338	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		06/01/2018	SCHEDULED REDEMPTION		25,155	25,155	18,917	22,793		2,362		2,362		25,155				826	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		06/01/2018	SCHEDULED REDEMPTION		2,876	2,876	3,036	2,926		(50)		(50)		2,876				88	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		06/01/2018	SCHEDULED REDEMPTION		9,422	9,422	8,866	9,080		342		342		9,422				289	07/15/2031	1
313399-TE-7	FHR 2345 PZ RMBS		06/01/2018	SCHEDULED REDEMPTION		15,805	15,805	14,921	15,276		529		529		15,805				492	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		06/01/2018	SCHEDULED REDEMPTION		12,125	12,125	11,630	11,847		279		279		12,125				377	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		06/01/2018	SCHEDULED REDEMPTION		180,782	180,782	172,644	176,275		4,507		4,507		180,782				5,391	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		06/01/2018	SCHEDULED REDEMPTION		44,376	44,376	42,378	43,400		976		976		44,376				1,290	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		06/01/2018	SCHEDULED REDEMPTION		96,509	96,509	100,490	98,827		(2,318)		(2,318)		96,509				3,126	05/15/2032	1
31393R-VZ-0	FHR 2631 LC RMBS		06/01/2018	SCHEDULED REDEMPTION		10,218	10,218	10,405	10,278		(60)		(60)		10,218				104	06/15/2018	1
31358U-7D-2	FNR 1993-70 Z RMBS		06/01/2018	SCHEDULED REDEMPTION		1,793	1,793	1,869	1,793						1,793				58	05/25/2023	1
31393B-R5-6	FNR 2003-35 ME RMBS		05/01/2018	SCHEDULED REDEMPTION		6,012	6,012	6,104	6,013		(1)		(1)		6,012				25	05/25/2018	1
31397M-WQ-6	FNR 2008-82 EY RMBS		06/01/2018	SCHEDULED REDEMPTION		297,083	297,083	287,567	295,771		1,311		1,311		297,083				6,992	09/25/2023	1
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		06/01/2018	SCHEDULED REDEMPTION		80,893	80,893	74,757	78,927		1,966		1,966		80,893				2,969	05/15/2022	1
3199999. Subtotal - Bonds - U.S. Special Revenues						31,015,736	30,690,308	31,100,239	30,679,694		(28,948)		(28,948)		31,035,148		(19,412)	(19,412)	1,517,079	XXX	XXX
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	05/18/2018	CANTOR FITZGERALD		302,400	320,000	322,895	322,834		(208)		(208)		322,626		(20,226)	(20,226)	9,644	10/15/2025	4FE
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,995	4,994		6		6		5,000				7	02/16/2024	4FE
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN		06/13/2018	Various		5,911,771	5,912,500	7,114,927	4,951,235		1,288		1,288		5,890,023		21,748	21,748	57,489	08/10/2024	4Z
024747-AC-1	ABC SUPPLY CO INC		05/31/2018	CALLED @ 101.406		4,432,357	4,354,000	4,273,690	4,315,043		4,529		4,529		4,319,572		51,568	51,568	214,968	04/15/2021	4FE
00404D-AF-0	ACADIA HEALTHCARE COMPANY TL B3		06/29/2018	SCHEDULED REDEMPTION		4,405	4,405	4,392			13		13		4,405				17	02/11/2022	3FE
02529H-AG-5	ACAR 18-1 D ABS		05/16/2018	CREDIT SUISSE		1,495,078	1,500,000	1,499,686			16		16		1,499,702		(4,624)	(4,624)	6,223	04/10/2024	2AM
02529K-AG-8	ACAR 18-2 D ABS		06/14/2018	JPMORGAN CHASE & CO.		3,000,352	3,000,000	2,999,544							2,999,544		808	808		07/10/2024	2AM
02529L-AG-6	ACAR_17-2 ABS		05/01/2018	RBC DOMINION SECURITIES		2,499,023	2,500,000	2,499,726	2,499,775		29		29		2,499,804		(781)	(781)	36,131	11/12/2023	2AM
00435Q-AA-5	ACC 18-1 A ABS		06/20/2018	SCHEDULED REDEMPTION		245,650	245,650	245,646			4		4		245,650				1,035	12/21/2020	2AM
00450#-AC-5	ACCOUNT CONTROL TECH TL		06/29/2018	SCHEDULED REDEMPTION		2,108,951	2,108,951	2,076,684	2,085,839		23,111		23,111		2,108,951				26,199	04/28/2022	4
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		21,524	21,524	21,080	19,797		22,524		22,524		21,524				397	11/10/2023	4FE
013091-AA-1	ACI INTERCO LLC		06/12/2018	Various		962,400	960,000	955,200							955,200		7,200	7,200		01/15/2024	3FE
00101J-AH-9	ADT CORP		06/22/2018	Various		478,233	511,000	509,838	744,918		87		87		510,012		(31,779)	(31,779)	13,526	06/15/2023	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		06/29/2018	SCHEDULED REDEMPTION		8,731	8,731	8,720	8,719		12		12		8,731					07/23/2021	4FE
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		30,466	30,466	30,466	30,466						30,466				25	11/10/2023	3FE
00115A-AA-7	AEP TRANSMISSION COMPANY LLC		05/14/2018	EXCHANGE		705,478	700,000	705,824	705,681		(207)		(207)		705,474		3	3	9,825	12/01/2026	1FE
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2018	SCHEDULED REDEMPTION		443,450	443,450	443,450	443,450						443,450				15,233	06/30/2022	5
05377R-CY-8	AESOP 18-1 A ABS		05/01/2018	CREDIT SUISSE		2,003,359	2,000,000	1,999,505			1		1		1,999,506		3,853	3,853	4,728	09/20/2024	1FE
00150L-AA-9	AHP HEALTH PARTNERS INC		06/15/2018	BARCLAYS		117,015	116,000	114,408							114,408		2,607	2,607		07/15/2026	1Z
009089-AB-9	AIR CANADA	A	05/15/2018	SCHEDULED REDEMPTION		59,540	59,540	61,844	50,274		9,338		9,338		59,540				1,600	11/15/2022	2FE
010392-FS-2	ALABAMA POWER COMPANY		06/25/2018	BANK OF AMERICA/MERRILL LYNCH		1,007,170	1,000,000	992,470							992,470		14,700	14,700		07/15/2048	1FE
013093-AB-5	ALBERTSONS COMPANIES LLC		06/01/2018	Various		6,416,288	6,800,000	7,097,608	7,076,195		(23,361)		(23,361)		7,052,834		(636,546)	(636,546)	210,762	06/15/2024	4FE
013093-AD-1	ALBERTSONS COMPANIES LLC		05/30/2018	OPPENHEIMER & CO., INC.		576,400	655,000	655,000	655,000						655,000		(78,600)	(78,600)	26,782	03/15/2025	4FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		05/17/2018	OPPENHEIMER & CO., INC.		416,158	409,000	409,000							409,000		7,158	7,158	278	05/15/2028	3FE
01609W-AT-9	ALIBABA GROUP HOLDING LTD	D	05/29/2018	Various		903,044	950,000	944,262	944,296		178		178		944,474		(41,430)	(41,430)	14,063	12/06/2027	1FE
01639#-AA-1	ALISAL WATER CORPORATION		04/01/2018	SCHEDULED REDEMPTION		105,000	105,000	105,000	105,000						105,000				4,121	01/01/2027	3FE
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		06/15/2018	SCHEDULED REDEMPTION		1,519,820	1,519,820	1,519,820	1,519,820						1,519,820				38,451	06/15/2025	1
02079K-AC-1	ALPHABET INC		04/10/2018	U.S. BANCORP		2,934,210	3,235,000	3,167,680	3,176,182		1,743		1,743		3,177,925		(243,715)	(243,715)	42,552	08/15/2026	1FE
023135-AR-7	AMAZON.COM INC		06/11/2018	EXCHANGE		1,477,625	1,500,000	1,474,500			3,180		3,180		1,477,680		(55)	(55)	22,879	08/21/2020	2FE
023135-AX-4	AMAZON.COM INC		06/11/2018	EXCHANGE		698,376	700,000	698,187	698,272		106		106		698,377		(1)	(1)	15,734	08/22/2024	2FE
023135-BA-3	AMAZON.COM INC		06/11/2018	EXCHANGE		11,979,997	12,000,000	11,978,520	11,979,180		828		828		11,980,008		(10)	(10)	303,450	08/22/2027	1FE
02343U-AB-1	AMCOR FINANCE (USA) INC	C	05/10/2018	MIZUHO SECURITIES USA INC.		2,756,909	2,760,000	2,754,728							2,754,728		2,180	2,180		05/15/2028	2Z
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2018	SCHEDULED REDEMPTION		19,004	19,004	17,939	19,004						19,004				285	04/15/2030	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2018	SCHEDULED REDEMPTION		22,155	22,155	21,058	22,155						22,155				360	04/15/2030	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)
02406P-AL-4	AMERICAN AXLE & MFG INC		05/30/2018	CALLED @ 103.313		332,668	322,000	320,390	320,777		91		91		320,868		1,132	1,132	24,001	10/15/2022	4FE
02474R-AE-3	AMERICAN BLDRS & CONT TL B-1		04/04/2018	EXCHANGE		2,859,155	2,859,174	2,859,155	2,859,154		1		1		2,859,155				2,086	10/31/2023	4FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		06/29/2018	SCHEDULED REDEMPTION		7,220	7,220	7,220							7,220				23	10/31/2023	4FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/11/2018	Various		432,000	432,000	432,000							432,000				141	05/15/2026	4FE
025816-BH-1	AMERICAN EXPRESS CO		05/22/2018	MATURED		2,091,000	2,091,000	2,086,624	2,090,303		697		697		2,091,000				23,772	05/22/2018	1FE
026375-AR-6	AMERICAN GREETINGS CORPORATION		05/17/2018	STIFEL CAPITAL MARKETS		129,850	140,000	121,800			204		204		122,004		7,846	7,846	1,429	04/15/2025	5FE
031162-CL-2	AMGEN INC		05/09/2018	MIZUHO SECURITIES USA INC.		2,105,170	2,100,000	2,100,000	2,100,000						2,100,000		5,170	5,170	20,500	05/10/2019	2FE
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	04/23/2018	CALLED @ 100.000		5,000,000	5,000,000	5,010,750	5,006,182		(1,765)		(1,765)		5,004,417		(4,417)	(4,417)	69,139	02/01/2019	1FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	04/05/2018	BNP CAPITAL MARKETS		4,970,900	5,000,000	5,148,450	5,096,873		(8,324)		(8,324)		5,088,549		(117,649)	(117,649)	91,278	02/01/2021	1FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/10/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		2,438,256	2,400,000	2,381,184			34		34		2,381,218		57,039	57,039	2,133	04/13/2028	1FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/12/2018	Various		2,128,506	2,079,000	2,048,958			28		28		2,048,986		79,520	79,520	2,741	04/15/2038	1FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/07/2018	Various		2,768,555	2,719,000	2,703,610			15		15		2,703,625		64,930	64,930	7,700	04/15/2048	1FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/17/2018	Various		2,949,873	2,880,000	2,862,058			3		3		2,862,060		87,813	87,813	2,532	04/15/2058	1FE
036752-AH-6	ANTHEM INC		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		1,541,584	1,600,000	1,594,544			25		25		1,594,569		(52,985)	(52,985)	20,829	03/01/2048	2FE
03749J-AC-2	APCO HOLDINGS LLC TL		06/08/2018	Various		11,380,405	11,380,405	11,139,019	11,116,562		263,843		263,843		11,380,405				177,290	01/31/2022	4FE
03789X-AA-6	APPIHP_14-1 ABS		06/05/2018	Various		4,935,168	4,993,760	4,881,923	2,222,358		13,627		13,627		4,898,813		36,355	36,355	105,276	09/06/2044	2AM
037833-BS-8	APPLE INC		04/10/2018	UNION BANK OF SWITZERLAND		34,529,000	35,000,000	35,527,100	35,342,965		(29,601)		(29,601)		35,313,364		(784,364)	(784,364)	499,688	02/23/2021	1FE
037833-CT-5	APPLE INC		06/05/2018	MIZUHO SECURITIES USA INC.		1,401,022	1,400,000	1,400,000	1,400,000						1,400,000		1,022	1,022	14,419	05/11/2020	1FE
037833-DC-1	APPLE INC		04/10/2018	BANK OF AMERICA/MERRILL LYNCH		14,449,500	15,000,000	14,982,300	14,983,322		950		950		14,984,271		(534,771)	(534,771)	183,750	09/12/2022	1FE
03837P-AA-5	AQFIT_17-A ABS		06/15/2018	SCHEDULED REDEMPTION		292,681	292,681	292,645	292,645		35		35		292,681				4,783	11/15/2035	1FE
718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA		06/01/2018	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				249,250	06/01/2018	1FE
03938L-AP-9	ARCELORMITTAL	D	06/19/2018	RBC DOMINION SECURITIES		317,840	274,000	322,635	321,789		(524)		(524)		321,264		(3,424)	(3,424)	13,574	10/15/2039	3FE
03938L-AS-3	ARCELORMITTAL	D	06/19/2018	MORGAN STANLEY		328,063	290,000	333,500	332,822		(421)		(421)		332,401		(4,338)	(4,338)	16,353	03/01/2041	3FE
03939P-AA-2	ARCH MERGER SUB INC		04/06/2018	GOLDMAN, SACHS & CO.		255,750	275,000	273,934	273,967		26		26		273,993		(18,243)	(18,243)	14,415	09/15/2025	4FE
007036-UQ-7	ARMT_05-11 RMBS		06/25/2018	SCHEDULED REDEMPTION		145,007	145,007	68,153	74,381		70,626		70,626		145,007				1,366	04/25/2057	1FM
2254W0-MM-4	ARMT_05-12 RMBS		06/25/2018	SCHEDULED REDEMPTION		92,506	92,506	41,714	44,877		47,629		47,629		92,506				1,032	07/25/2056	1FM
04269G-AQ-5	ARRIS GROUP INC TLB3		06/29/2018	SCHEDULED REDEMPTION		6,500	6,500	6,485			15		15		6,500				22	04/26/2024	3FE
046353-AP-3	ASTRAZENECA PLC	D	05/02/2018	MIZUHO SECURITIES USA INC.		2,815,652	2,800,000	2,800,000	2,800,000						2,800,000		15,652	15,652	26,355	06/10/2022	1FE
00206R-EK-4	AT&T INC		04/20/2018	CALLED @ 100.105		522,549	522,000	521,916	521,922		4		4		521,926		74	74	11,004	02/14/2023	2FE
00206R-EL-2	AT&T INC		05/23/2018	CALLED @ 101.000		707,000	700,000	698,824	698,884		60		60		698,944		1,056	1,056	25,908	08/14/2024	2FE
00206R-EM-0	AT&T INC		05/23/2018	CALLED @ 101.000		707,000	700,000	698,789	698,829		40		40		698,869		1,131	1,131	28,688	08/14/2027	2FE
00206R-EN-8	AT&T INC		05/23/2018	CALLED @ 101.000		848,400	840,000	838,505	838,523		18		18		838,541		1,459	1,459	41,099	08/14/2037	2FE
00206R-EP-3	AT&T INC		05/23/2018	Various		2,318,095	2,309,000	2,306,525	1,117,537		8		8		2,306,545		1	1	66,289	02/14/2050	2FE
00206R-EQ-1	AT&T INC		05/03/2018	RBC DOMINION SECURITIES		550,419	544,000	544,000							544,000		6,419	6,419	6,647	08/14/2058	2FE
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS		06/15/2018	SCHEDULED REDEMPTION		777,242	777,242	777,242	777,242						777,242				10,639	05/15/2025	1FE
05329W-AJ-1	AUTONATION INC		04/15/2018	MATURED		6,300,000	6,300,000	6,345,464	6,302,391		(2,391)		(2,391)		6,300,000				212,625	04/15/2018	2FE
05351C-AA-5	AVATION CAPITAL SA	D	05/03/2018	Various		543,050	540,000	540,000							540,000		3,050	3,050		05/15/2021	3Z
054561-AA-3	AXA EQUITABLE HOLDINGS INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		793,248	800,000	798,816			35		35		798,851		(5,603)	(5,603)	5,027	04/20/2023	2FE
054561-AK-1	AXA EQUITABLE HOLDINGS INC		06/12/2018	CITIGROUP GLOBAL MARKETS		2,593,691	2,721,000	2,713,027			10		10		2,713,037		(119,346)	(119,346)	11,074	04/20/2048	2FE
90347B-AH-1	AXALTA COATING SYS DUTCH HOL TLB3		06/29/2018	SCHEDULED REDEMPTION		3,666	3,666	3,661	3,661		3,670		3,670		3,666					06/01/2024	3FE
05459*-AA-3	AXIA ACQUISITION HOLDING CORP TL		04/02/2018	SCHEDULED REDEMPTION		48,812	48,812	48,245	48,225		587		587		48,812				365	09/15/2022	4Z
067316-AG-4	BACARDI LTD	D	04/27/2018	RBC DOMINION SECURITIES		794,440	800,000	797,104							797,104		(2,664)	(2,664)	229	05/15/2038	2Z
059500-AG-3	BACM 2006-3 AJ CMBS		05/01/2018	SCHEDULED REDEMPTION			2,891,840	236,798	236,798		(236,798)		(236,798)						126,315	07/10/2044	1FM
059497-BA-4	BACM_07-1 CMBS		06/01/2018	SCHEDULED REDEMPTION		776,204	776,204	685,970	765,357		10,847		10,847		776,204				17,929	01/15/2049	1FM
059523-BB-5	BAFC 2007-5 7A5 RMBS		06/01/2018	SCHEDULED REDEMPTION			43,658	14,251	20,297		(20,297)		(20,297)						1,199	02/25/2052	1FM
058498-AT-3	BALL CORP		04/05/2018	GOLDMAN, SACHS & CO.		5,200,000	5,000,000	5,000,000	5,000,000						5,000,000		200,000	200,000	202,708	07/01/2025	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)
05964H-AG-0	BANCO SANTANDER SA	D	04/10/2018	BARCLAYS		1,603,760	1,600,000	1,600,000							1,600,000		3,760	3,760		04/12/2023	1FE
05964H-AJ-4	BANCO SANTANDER SA	D	04/10/2018	Various		1,809,858	1,800,000	1,800,000							1,800,000		9,858	9,858		04/12/2028	1Z
06406F-AB-9	BANK OF NEW YORK MELLON CORP		04/05/2018	U.S. BANCORP		4,857,750	5,000,000	4,997,650	4,998,405		126		126		4,998,531		(140,781)	(140,781)	44,417	05/03/2021	1FE
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE		05/23/2018	WELLS FARGO		1,493,970	1,500,000	1,512,600	1,505,111		(1,475)		(1,475)		1,503,636		(9,666)	(9,666)	17,417	05/15/2019	1FE
064159-LH-7	BANK OF NOVA SCOTIA	A	06/27/2018	Various		3,206,728	3,200,000	3,200,000							3,200,000		6,728	6,728	16,916	04/20/2021	1FE
06738E-BD-6	BARCLAYS BANK PLC	D	05/11/2018	BARCLAYS		808,099	800,000	800,000							800,000		8,099	8,099		05/16/2029	2FE
07177M-AG-8	BAXALTA INC		06/22/2018	MATURED		3,000,000	3,000,000	3,001,488	3,000,351		(351)		(351)		3,000,000				30,000	06/22/2018	2FE
05545M-AA-0	BBA US HOLDINGS INC		05/01/2018	Various		753,880	750,000	750,000							750,000		3,880	3,880	288	05/01/2026	3FE
075887-AT-6	BECTON DICKINSON		04/15/2018	MATURED		25,000,000	25,000,000	24,910,250	24,997,595		2,405		2,405		25,000,000				612,500	04/15/2018	2FE
075887-BZ-1	BECTON DICKINSON AND COMPANY		05/02/2018	EXCHANGE		4,988,763	5,000,000	4,987,432	4,987,453		1,310		1,310		4,988,763				75,167	01/15/2021	2FE
075887-CA-5	BECTON DICKINSON AND COMPANY		06/25/2018	CALLED @ 103.928		5,196,407	5,000,000	4,988,763			575		575		4,989,338		10,662	10,662	294,185	01/15/2021	2FE
084670-BL-1	BERKSHIRE HATHAWAY INC		05/09/2018	WELLS FARGO		994,240	1,000,000	1,015,750	1,006,966		(1,538)		(1,538)		1,005,428		(11,188)	(11,188)	15,575	08/14/2019	1FE
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL		05/07/2018	Various		1,930,977	1,930,977	1,925,763	1,925,304		5,673		5,673		1,930,977				14,177	10/01/2021	4FE
08576P-AA-9	BERRY GLOBAL INC		05/18/2018	BARCLAYS		302,813	323,000	323,000							323,000		(20,188)	(20,188)	4,684	02/15/2026	4FE
093662-AF-1	BLOCK FINANCIAL LLC		06/15/2018	CANTOR FITZGERALD		1,009,870	1,000,000	996,740	998,125		303		303		998,429		11,441	11,441	29,563	10/01/2020	2FE
095370-AB-8	BLUE CUBE SPINCO INC		05/17/2018	BARCLAYS		212,056	185,000	196,668	194,381		(761)		(761)		193,620		18,436	18,436	10,823	10/15/2023	3FE
097023-BQ-7	BOEING CO		05/10/2018	Various		29,404,025	31,500,000	31,034,115	31,134,755		21,759		21,759		31,156,514		(1,752,489)	(1,752,489)	228,698	06/15/2023	1FE
097751-BR-1	BOMBARDIER INC	A	05/11/2018	BARCLAYS		146,645	139,000	139,000	139,000						139,000		7,645	7,645	4,865	12/01/2024	4FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		06/15/2018	SCHEDULED REDEMPTION		256,199	256,199	293,727	265,419		(9,220)		(9,220)		256,199				9,319	09/15/2021	1
103304-BN-0	BOYD GAMING CORPORATION		06/11/2018	BAIRD (ROBERT W.) & CO. INC.		182,683	182,000	182,000							182,000		683	683		08/15/2026	4FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		7,519	7,519	7,485	7,480		39		39		7,519				30	12/18/2020	4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	D	06/20/2018	SCHEDULED REDEMPTION		28,145	28,145	28,145	28,145						28,145				651	12/20/2025	1FE
07384M-6H-0	BSARM_04-12 RMBS		06/01/2018	SCHEDULED REDEMPTION		160,257	160,257	157,577	157,147		3,110		3,110		160,257				2,797	05/25/2037	1FM
118230-AR-2	BUCKEYE PARTNERS LP		05/04/2018	JPMORGAN CHASE & CO.		657,825	700,000	696,521	696,553		100		100		696,653		(38,828)	(38,828)	13,475	12/01/2027	2FE
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		04/18/2018	DEUTSCHE BANK AG		315,298	301,000	310,783	309,833		(396)		(396)		309,438		5,860	5,860	9,281	10/15/2025	3FE
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2018	SCHEDULED REDEMPTION		196,812	196,812	196,812	196,812						196,812				5,163	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2018	SCHEDULED REDEMPTION		203,471	203,471	203,471	203,471						203,471				5,361	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2018	SCHEDULED REDEMPTION		123,300	123,300	123,300	123,300						123,300				3,351	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2018	SCHEDULED REDEMPTION		316,449	316,449	316,449	316,449						316,449				8,252	04/01/2022	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2018	SCHEDULED REDEMPTION		185,005	185,005	185,005	185,005						185,005				4,875	04/01/2023	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2018	SCHEDULED REDEMPTION		46,051	46,051	46,051	46,051						46,051				1,213	04/01/2023	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2018	SCHEDULED REDEMPTION		86,016	86,016	86,016	86,016						86,016				2,219	04/01/2020	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2018	SCHEDULED REDEMPTION		79,045	79,045	79,045	79,045						79,045				2,083	04/01/2020	1
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		06/01/2018	SCHEDULED REDEMPTION		36,226	36,226	36,226	36,226						36,226				1,079	08/01/2022	1
05607B-AA-9	BXGNT_17-A ABS		06/02/2018	SCHEDULED REDEMPTION		161,762	161,762	161,758	161,758		4		4		161,762				2,255	10/04/2032	1FE
12673P-AH-8	CA INC		04/24/2018	BAIRD (ROBERT W.) & CO. INC.		279,513	280,000	279,748	279,782		14		14		279,796		(283)	(283)	7,028	08/15/2022	2FE
22534B-AC-8	CAALT 18-1 B ABS		05/21/2018	WELLS FARGO		1,986,172	2,000,000	1,999,945			4		4		1,999,949		(13,777)	(13,777)	18,200	11/15/2021	1FE
22535F-AC-8	CAALT_18-2A ABS		06/11/2018	WELLS FARGO		2,757,842	2,750,000	2,749,544			6		6		2,749,550		8,292	8,292	6,038	09/15/2027	1FE
126802-DP-9	CABMT_16-1 ABS		04/11/2018	WELLS FARGO		11,073,906	11,000,000	11,120,313	11,083,853		(20,601)		(20,601)		11,063,252		10,654	10,654	97,140	06/15/2022	1FE
12803P-AB-4	CAJUN_17-1 ABS		05/20/2018	SCHEDULED REDEMPTION		41,250	41,250	40,930	40,957		293		293		41,250				1,341	08/20/2047	2AM
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		05/10/2018	Various		4,055,100	3,691,261	3,691,261	3,691,261						3,691,261				455,542	05/10/2025	2
129268-AA-6	CALEDONIA GENERATING LLC		06/30/2018	SCHEDULED REDEMPTION		658,373	658,373	658,373	658,373						658,373				6,419	02/28/2022	1FE
131347-CF-1	CALPINE CORP		05/16/2018	RBC DOMINION SECURITIES		378,420	424,000	393,773	394,688		1,192		1,192		395,880		(17,460)	(17,460)	14,425	01/15/2025	4FE
134429-BB-4	CAMPBELL SOUP COMPANY		05/18/2018	Various		3,202,173	3,200,000	3,200,000							3,200,000		2,173	2,173	15,492	03/16/2020	2FE
134429-BD-0	CAMPBELL SOUP COMPANY		04/24/2018	GOLDMAN, SACHS & CO.		1,600,624	1,600,000	1,598,864			40		40		1,598,904		1,720	1,720	5,867	03/15/2021	2FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		27,500	27,500	27,275	27,259		241		241		27,500					11/29/2023	4
141781-BG-8	CARGILL INC		04/24/2018	DEUTSCHE BANK AG		1,582,192	1,600,000	1,598,016			56		56		1,598,072		(15,880)	(15,880)	7,944	03/01/2023	1FE
194204-AA-1	CASL_17-A ABS		06/25/2018	SCHEDULED REDEMPTION		136,018	136,018	137,556	64,953		(1,538)		(1,538)		136,018				1,593	11/26/2046	2AM
14912L-3U-3	CATERPILLAR FIN SERV CRP		04/15/2018	MATURED		8,500,000	8,500,000	8,850,485	8,514,711		(14,711)		(14,711)		8,500,000				231,625	04/15/2018	1FE
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		06/15/2018	SCHEDULED REDEMPTION		144,963	144,963	144,963	144,963						144,963				3,429	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		06/01/2018	SCHEDULED REDEMPTION		89,417	89,417	50,187	34,025		55,392		55,392		89,417				843	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		06/01/2018	SCHEDULED REDEMPTION		337,469	337,469	191,448	153,719		183,750		183,750		337,469				3,899	02/25/2047	1FM
12503M-AA-6	CBOE HOLDINGS INC		06/13/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		504,916	524,000	522,737	522,840		50		50		522,890		(17,974)	(17,974)	17,692	01/12/2027	2FE
16678#-BT-3	COMFC 2004-A B1 RMBS		06/01/2018	SCHEDULED REDEMPTION		101,298	101,298	70,958	67,692		33,606		33,606		101,298				1,100	03/25/2035	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)
16678R-FD-4	CCMFC_06-1A RMBS		06/25/2018	CANCELLED TRADE		29,087											29,087	29,087		12/25/2046	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		06/01/2018	SCHEDULED REDEMPTION		237,742	237,742	167,974	132,627		105,116		105,116		237,742				2,490	10/25/2035	1FM
1248EP-BR-3	CCO HOLDINGS LLC		04/05/2018	CREDIT SUISSE		2,962,500	3,000,000	3,000,000	3,000,000						3,000,000		(37,500)	(37,500)	72,417	05/01/2026	3FE
12513X-AH-5	CD_06-CD2 CMBS		06/01/2018	SCHEDULED REDEMPTION		54,750	84,375	56,786	70,855		(16,105)		(16,105)		54,750				2,184	01/15/2046	1FM
12508E-AE-1	CDK GLOBAL INC		04/16/2018	EXCHANGE		4,978,515	4,916,000	4,982,960	4,980,759		(2,162)		(2,162)		4,978,598		(82)	(82)	89,871	06/01/2027	3FE
12513G-BA-6	CDW LLC		05/02/2018	GOLDMAN, SACHS & CO.		337,188	325,000	329,034	328,088		(140)		(140)		327,948		9,239	9,239	7,597	12/01/2024	3FE
15137T-AA-8	CENTENE ESCROW I CORP		05/11/2018	CITIGROUP GLOBAL MARKETS		422,880	420,000	420,000							420,000		2,880	2,880		06/01/2026	3Z
15670B-AB-8	CENTURYLINK INC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,488		12		12		2,500				10	01/31/2025	3FE
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		06/13/2018	Various		1,036,073	1,067,000	1,054,687			34		34		1,054,720		(18,647)	(18,647)	5,537	04/01/2038	2FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/04/2018	CITIGROUP GLOBAL MARKETS		1,075,067	1,067,000	1,063,863							1,063,863		11,204	11,204		04/01/2048	1Z
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2018	SCHEDULED REDEMPTION		431,567	431,567	286,997	296,072		135,495		135,495		431,567				7,649	03/25/2037	1FM
163851-AB-4	CHEMOURS COMPANY		06/06/2018	Various		1,035,660	984,000	1,005,830	1,001,842		(2,118)		(2,118)		999,724		6,416	6,416	65,918	05/15/2023	3FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		06/07/2018	Various		316,659	326,502	325,210	325,199		3,661		3,661		324,831		(8,172)	(8,172)	4,315	01/27/2021	4FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		05/03/2018	Various		1,661,070	1,797,000	1,826,245	1,823,418		(1,494)		(1,494)		1,821,925		(160,855)	(160,855)	66,933	03/31/2023	4FE
171232-AR-2	CHUBB CORP		05/15/2018	MATURED		1,500,000	1,500,000	1,486,590	1,499,353		647		647		1,500,000				43,125	05/15/2018	1FE
171484-AE-8	CHURCHILL DOWNS INCORPORATED		05/14/2018	Various		748,386	792,600	794,010	794,008		(55)		(55)		793,954		(45,568)	(45,568)	13,442	01/15/2028	4FE
17275R-BH-4	CISCO SYSTEMS INC		05/10/2018	GOLDMAN, SACHS & CO.		9,455,100	10,000,000	9,979,400	9,982,935		1,014		1,014		9,983,950		(528,850)	(528,850)	141,167	09/20/2023	1FE
125581-GS-1	CIT GROUP INC		04/16/2018	Various		366,605	363,000	372,075	368,232		(3,502)		(3,502)		364,731		(713)	(713)	11,457	02/19/2019	3FE
172967-KK-6	CITIGROUP INC		04/05/2018	WELLS FARGO		4,932,900	5,000,000	4,992,800	4,995,215		384		384		4,995,599		(62,699)	(62,699)	70,875	03/30/2021	2FE
172967-KV-2	CITIGROUP INC		04/05/2018	WELLS FARGO		4,860,200	5,000,000	4,996,500	4,997,449		186		186		4,997,635		(137,435)	(137,435)	80,618	08/02/2021	2FE
174610-AN-5	CITIZENS FINANCIAL GROUP INC		04/05/2018	KEYCORP		4,845,150	5,000,000	4,997,400	4,998,110		139		139		4,998,249		(153,099)	(153,099)	82,795	07/28/2021	2FE
185899-AB-7	CLEVELAND-CLIFFS INC		04/03/2018	CITIGROUP GLOBAL MARKETS		313,310	323,000	320,891	320,901		79		79		320,979		(7,669)	(7,669)	4,636	01/15/2024	3FE
125720-AH-8	CME GROUP INC		06/28/2018	Various		1,611,024	1,600,000	1,592,656			2		2		1,592,658		18,366	18,366	1,013	06/15/2048	1Z
191216-BW-9	COCA-COLA CO		04/10/2018	MORGAN STANLEY		9,414,400	10,000,000	9,998,200	9,998,456		46		46		9,998,502		(584,102)	(584,102)	92,792	06/01/2026	1FE
191216-BA-7	COCA-COLA CO/THE		04/01/2018	MATURED		15,000,000	15,000,000	15,053,550	15,008,368		(8,368)		(8,368)		15,000,000				86,250	04/01/2018	1FE
19122T-AE-9	COCA-COLA ENTERPRISES		04/12/2018	EXCHANGE		14,902,287	15,000,000	14,736,900	14,893,855		7,737		7,737		14,901,592		695	695	315,521	08/19/2021	2FE
19238V-AG-0	COGECO CABLE INC	A	05/22/2018	CALLED @ 101.219		3,233,947	3,195,000	3,215,210	3,201,399		(2,101)		(2,101)		3,199,297		(4,297)	(4,297)	125,911	05/01/2020	3FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		06/29/2018	SCHEDULED REDEMPTION		269	269	268	267		2		2		269				3	09/07/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		06/29/2018	SCHEDULED REDEMPTION		2,123	2,123	2,077	2,073		50		50		2,123				20	09/07/2021	4FE
20007#-AB-3	COMAR LLC TERM LOAN		06/18/2018	Various		4,364,063	4,364,063	4,352,498	4,350,791		13,272		13,272		4,364,063				128,488	10/21/2019	5
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/29/2018	SCHEDULED REDEMPTION		5,626	5,626	3,870	1,617		1,719		1,719		5,626				49	11/12/2020	5FE
201723-AM-5	COMMERCIAL METALS COMPANY		05/09/2018	Various		647,615	646,000	646,000							646,000		1,615	1,615	385	04/15/2026	3FE
202795-JM-3	COMMONWEALTH EDISON COMPANY		06/13/2018	GOLDMAN, SACHS & CO.		314,838	320,000	319,939							319,940		(5,101)	(5,101)	4,089	03/01/2048	1FE
20605P-AL-5	CONCHO RESOURCES INC		06/19/2018	BARCLAYS		794,664	800,000	797,920							797,920		(3,256)	(3,256)		08/15/2048	2Z
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		4,138	4,138	4,138	4,138						4,138				17	10/05/2023	3FE
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW		04/01/2018	MATURED		6,900,000	6,900,000	7,349,535	6,981,170		(81,170)		(81,170)		6,900,000				201,825	04/01/2018	1FE
209111-FQ-1	CONSOLIDATED EDISON INC		05/08/2018	Various		535,307	533,000	530,543							530,543		4,764	4,764		05/15/2058	1Z
210518-CQ-7	CONSUMERS ENERGY COMPANY		05/18/2018	CALLED @ 101.031		1,010,310	1,000,000	996,170	999,667		178		178		999,845		155	155	48,448	09/15/2018	1FE
212015-AR-2	CONTINENTAL RESOURCES INC		05/29/2018	Various		960,272	966,000	968,295	660,000		(82)		(82)		968,213		(7,941)	(7,941)	19,051	01/15/2028	3FE
212015-AS-0	CONTINENTAL RESOURCES INC		05/29/2018	MORGAN STANLEY		317,138	318,000	319,822			(1)		(1)		319,821		(2,683)	(2,683)	6,686	01/15/2028	1Z
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2018	SCHEDULED REDEMPTION		11,272	11,272	11,723	11,615		(343)		(343)		11,272				310	04/29/2022	2FE
219350-BA-2	CORNING INC		05/08/2018	MATURED		1,100,000	1,100,000	1,093,597	1,099,077		923		923		1,100,000				8,250	05/08/2018	2FE
220517-AA-4	CORTES NP ACQUISITION CORP		05/21/2018	BANK OF AMERICA/MERRILL LYNCH		309,765	321,000	325,815			(58)		(58)		325,757		(15,992)	(15,992)	3,134	10/15/2024	4FE
22164E-AC-9	COTIVITI CORP TLB		06/29/2018	SCHEDULED REDEMPTION		1,698	1,698	1,691	1,688		10		10		1,698				20	09/28/2023	3FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		06/29/2018	SCHEDULED REDEMPTION		218,289	218,289	215,266	215,124		3,166		3,166		218,289				3,395	03/31/2023	4
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		06/29/2018	SCHEDULED REDEMPTION		1,731	1,731	1,662	1,689		41		41		1,731					09/27/2024	4FE
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		06/29/2018	SCHEDULED REDEMPTION		9,615	9,615	9,593	9,592		23		23		9,615					09/27/2024	4FE
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		05/17/2018	Various		744,039	727,000	705,294	709,451		693		693		710,144		33,895	33,895	28,293	04/01/2023	4FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		04/01/2018	SCHEDULED REDEMPTION			4,037	1,499	490		(490)		(490)						91	04/25/2037	1FM
173109-AH-2	CRMSI_07-1 RMBS		06/01/2018	SCHEDULED REDEMPTION			145,876	39,154											3,940	03/25/2037	1FM
17312H-AJ-8	CRMSI_07-2 RMBS		06/01/2018	SCHEDULED REDEMPTION			372,788	86,779											9,094	06/25/2037	1FM
228187-AA-8	CROWN AMERICAS LLC		06/29/2018	Various		628,894	661,000	659,890			39		39		659,929		(31,035)	(31,035)	9,995	02/01/2026	4FE
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		433,121	450,000	448,101	448,243		73		73		448,316		(15,196)	(15,196)	14,200	03/01/2027	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)
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		04/05/2018	CITIGROUP GLOBAL MARKETS		3,392,060	3,500,000	3,487,050			501		501		3,487,551		(95,491)	(95,491)	25,419	07/15/2023	2FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		06/01/2018	SCHEDULED REDEMPTION		107,987	115,301	82,096	82,122		25,865		25,865		107,987				2,751	10/25/2035	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		06/01/2018	SCHEDULED REDEMPTION		23,222	23,222	13,464	13,120		10,102		10,102		23,222				717	04/25/2036	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		03/31/2018	SCHEDULED REDEMPTION		65,345	65,345	65,345	65,345						65,345				887	09/30/2038	2FE
126408-HK-2	CSX CORP		04/17/2018	MORGAN STANLEY		801,680	800,000	797,312			7		7		797,319		4,361	4,361	5,638	03/01/2048	2FE
91375@-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		04/12/2018	Various		1,816,009	1,657,800	1,657,800	1,650,765		238		238		1,651,003		6,797	6,797	158,209	08/01/2019	2
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		06/10/2018	SCHEDULED REDEMPTION		74,580	74,580	74,580	74,580						74,580				2,565	01/10/2024	2
126650-CV-0	CVS HEALTH CORP		04/06/2018	Various		6,714,592	6,666,667	6,606,934			876		876		6,607,810		106,783	106,783	19,761	03/09/2023	2FE
126650-CW-8	CVS HEALTH CORP		05/22/2018	Various		4,379,105	4,407,000	4,363,855			1,014		1,014		4,364,869		14,236	14,236	34,561	03/25/2025	2FE
126650-CZ-1	CVS HEALTH CORP		05/10/2018	Various		3,094,116	2,972,973	2,956,027			31		31		2,956,058		138,058	138,058	19,140	03/25/2048	2FE
126650-BC-3	CVS PASS-THROUGH TRUST ABS		06/10/2018	SCHEDULED REDEMPTION		313,876	313,876	313,876	338,935		(25,059)		(25,059)		313,876				8,718	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		06/01/2018	SCHEDULED REDEMPTION		16,835	16,835	16,353	16,416		419		419		16,835				434	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		386,476	396,601	355,936	242,560		143,916		143,916		386,476				10,380	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		06/01/2018	SCHEDULED REDEMPTION		44,034	79,121	65,414	46,251		(2,217)		(2,217)		44,034				1,951	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		06/25/2018	SCHEDULED REDEMPTION		153,060	153,357	94,430	52,370		100,690		100,690		153,060				1,607	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		178,528	180,291	130,099	122,942		55,585		55,585		178,528				4,981	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		06/01/2018	SCHEDULED REDEMPTION		292,465	292,465	227,956	194,758		97,707		97,707		292,465				8,370	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		60,824	60,824	42,221	36,494		24,330		24,330		60,824				1,077	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/25/2018	SCHEDULED REDEMPTION		13,573	13,573	13,549	13,720		(147)		(147)		13,573				173	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2018	SCHEDULED REDEMPTION		36,170	41,110	29,600	30,027		6,143		6,143		36,170				1,098	02/25/2037	1FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		32,205	32,205	32,205	32,205						32,205				844	04/25/2036	1FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		83,155	83,155	83,154	83,155						83,155				2,219	11/25/2036	1FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		94,753	94,753	47,374	94,753						94,753				2,587	05/26/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		06/01/2018	SCHEDULED REDEMPTION		65,126	75,117	50,040	18,974		46,152		46,152		65,126				2,062	08/27/2046	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/30/2018	SCHEDULED REDEMPTION		251,166	251,166	251,166	251,166						251,166				4,876	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/29/2018	SCHEDULED REDEMPTION		84,734	84,734	84,734	84,734						84,734				1,440	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/29/2018	SCHEDULED REDEMPTION		128,787	128,787	128,787	128,787						128,787				2,169	03/31/2023	2FE
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/29/2018	SCHEDULED REDEMPTION		131,520	131,520	131,520	131,520						131,520				2,279	03/31/2023	2FE
23422R-AA-0	DAKOTA SUB MERGER INC		04/11/2018	RBC DOMINION SECURITIES		275,000	250,000	266,875	265,308		(758)		(758)		264,550		10,450	10,450	16,573	09/01/2024	5FE
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		05/24/2018	Various		6,389,386	5,905,478	5,905,478	5,905,478						5,905,478				660,875	11/30/2023	2FE
23307*-AC-6	DC ARENA LP		05/24/2018	Various		11,194,749	10,255,936	10,255,936	10,255,936						10,255,936				1,263,995	11/30/2023	2FE
242370-AD-6	DEAN FOODS CO		05/21/2018	SEAPORT GROUP		439,068	450,000	453,183	452,564		(384)		(384)		452,180		(13,113)	(13,113)	19,392	03/15/2023	3FE
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		06/29/2018	SCHEDULED REDEMPTION		25,000	25,000	24,780	24,769		231		231		25,000				141	04/26/2024	4FE
247916-AF-6	DENBURY RESOURCES INC.		05/17/2018	BARCLAYS		289,575	270,000	255,825	257,215		1,250		1,250		258,465		31,110	31,110	12,555	05/15/2021	4FE
55377G-AJ-2	DH PUBLISHING LP TERM LOAN		06/28/2018	SCHEDULED REDEMPTION		145,184	145,184	144,470	144,413		771		771		145,184				8	08/21/2023	3FE
25243Y-AT-6	DIAGEO CAPITAL PLC	D	04/29/2018	MATURED		10,250,000	10,250,000	10,248,650	10,249,735		265		265		10,250,000				57,656	04/29/2018	1FE
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	05/16/2018	BARCLAYS		2,993,580	3,000,000	2,988,930							2,988,930		4,650	4,650		05/18/2028	1FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		04/02/2018	SCHEDULED REDEMPTION		5,239	5,239	5,231	5,231		8		8		5,239				65	06/08/2020	4FE
256746-AB-4	DOLLAR TREE INC		05/05/2018	CALLED @ 104.313		1,043,130	1,000,000	1,011,815	1,008,456		(856)		(856)		1,007,600		(7,600)	(7,600)	82,102	03/01/2023	2FE
256746-AF-5	DOLLAR TREE INC		04/18/2018	CANTOR FITZGERALD		1,595,120	1,600,000	1,597,024			1		1		1,597,025		(1,905)	(1,905)	164	05/15/2023	2Z
256746-AG-3	DOLLAR TREE INC		04/18/2018	CREDIT SUISSE		796,952	800,000	799,192							799,192		(2,240)	(2,240)	89	05/15/2025	2FE
256746-AH-1	DOLLAR TREE INC		04/18/2018	WELLS FARGO		1,597,608	1,600,000	1,595,776							1,595,776		1,832	1,832	93	05/15/2028	2Z
25746U-CU-1	DOMINION ENERGY INC		05/31/2018	MIZUHO SECURITIES USA INC.		2,106,714	2,100,000	2,100,000	2,100,000						2,100,000		6,714	6,714	24,878	06/01/2019	2FE
233293-AN-9	DPL INC		04/30/2018	CALLED @ 105.046		266,817	254,000	267,970	266,745		(2,342)		(2,342)		264,403		(10,403)	(10,403)	22,770	10/01/2019	3FE
26208G-AG-4	DRIVE 18-1 D ABS		06/22/2018	WELLS FARGO		2,781,230	2,787,000	2,786,795			22		22		2,786,817		(5,587)	(5,587)	36,870	10/20/2021	2AM
26208J-AF-0	DRIVE 18-2 C ABS		05/17/2018	Various		5,002,148	5,000,000	4,999,959							4,999,959		2,189	2,189		08/15/2024	2
26208J-AG-8	DRIVE 18-2 D ABS		05/17/2018	Various		10,004,688	10,000,000	9,998,809							9,998,809		5,879	5,879		08/15/2024	1AM
25272X-AA-3	DROT_17-1 ABS		06/20/2018	SCHEDULED REDEMPTION		559,856	559,856	559,716	559,722		134		134		559,856				8,756	03/20/2024	1FE
26244E-AN-0	DRSLF_2014-34A CLO LOANS CLO		06/07/2018	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				90,378	10/15/2026	1FE
23343D-AG-4	DTAOT 18-2 D ABS		06/14/2018	JPMORGAN CHASE & CO.		2,997,188	3,000,000	2,999,663			1		1		2,999,664		(2,477)	(2,477)	1,383	03/15/2024	1AM
23334B-AA-2	DTE ENERGY CNTR		04/30/2018	SCHEDULED REDEMPTION		880,000	880,000	908,326	891,386		(11,386)		(11,386)		880,000				32,815	04/30/2024	3FE
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING	C	04/20/2018	STIFEL CAPITAL MARKETS		764,625	750,000	750,000							750,000		14,625	14,625		05/01/2025	1Z
27005@-AA-4	EAGLETREE PUMP ACQUISITION CORP TL		06/29/2018	SCHEDULED REDEMPTION		25,000	25,000	24,688			313		313		25,000				146	02/05/2023	4Z
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		06/29/2018	SCHEDULED REDEMPTION		370,902	370,902	368,383	368,130		2,772		2,772		370,902				1,712	10/02/2023	4FE
26835P-AF-7	EDP FINANCE BV	D	05/22/2018	GOLDMAN, SACHS & CO.		676,942	700,000	697,060	697,248		149		149		697,397		(20,455)	(20,455)	22,978	07/15/2024	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)
263534-BZ-1	EI DU PONT DE NEMOUR & C		06/26/2018	Market Axess		513,440	500,000	540,695	520,682		(4,864)		(4,864)		515,818		(2,378)	(2,378)	21,969	01/15/2020	1FE
268648-AP-7	EMC CORP		05/16/2018	MORGAN STANLEY		843,536	844,000	809,192	838,174		5,321		5,321		843,495		41	41	7,341	06/01/2018	3FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	05/25/2018	SCHEDULED REDEMPTION		265,908	265,908	265,908	265,908						265,908				7,645	05/25/2025	2FE
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		06/28/2018	BARCLAYS		4,918,667	4,950,000	4,448,322	4,711,333		83,097		83,097		4,794,430		124,236	124,236	74,910	05/15/2019	2FE
29250R-AN-6	ENBRIDGE ENERGY PARTNERS		04/15/2018	MATURED		10,000,000	10,000,000	9,946,600	9,997,943		2,057		2,057		10,000,000				325,000	04/15/2018	2FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		05/02/2018	Various		211,110	210,000	210,000	210,000						210,000		1,110	1,110	4,911	01/30/2028	4FE
29271L-AA-2	ENDO FINANCE CO		05/30/2018	BARCLAYS		4,941,250	5,900,000	5,869,500	5,864,544		934		934		5,865,478		(924,228)	(924,228)	297,786	01/15/2022	5FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/16/2018	JPMORGAN CHASE & CO.		693,638	795,000	789,748	769,026		(500)		(500)		768,526		(74,889)	(74,889)	48,512	01/15/2022	5FE
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	D	06/05/2018	Various		2,016,924	2,100,000	2,093,700	2,094,409		492		492		2,094,901		(77,977)	(77,977)	30,858	05/25/2022	2FE
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	04/05/2018	BNP CAPITAL MARKETS		6,748,980	7,000,000	6,975,920	6,976,883		1,111		1,111		6,977,994		(229,014)	(229,014)	97,854	04/06/2023	2FE
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		06/22/2018	Various		297,780	294,000	294,000							294,000		3,780	3,780		07/15/2026	1Z
29273V-AF-7	ENERGY TRANSFER EQUITY LP		05/10/2018	Various		375,270	375,000	383,906			(110)		(110)		383,796		(8,526)	(8,526)	9,240	06/01/2027	3FE
29273R-BH-1	ENERGY TRANSFER PARTNERS LP		06/15/2018	MATURED		4,000,000	4,000,000	4,002,435	4,000,158		(158)		(158)		4,000,000				50,000	06/15/2018	2FE
29365P-AN-2	ENTERGY GULF STATES LA		05/01/2018	MATURED		1,750,000	1,750,000	1,734,180	1,749,305		695		695		1,750,000				52,500	05/01/2018	1FE
26881L-AF-9	EP MINERALS LLC TERM LOAN		05/01/2018	SCHEDULED REDEMPTION		12,406,057	12,406,057	12,364,984	12,362,704		43,352		43,352		12,406,057				138,541	08/20/2020	4FE
26884T-AQ-5	ERAC USA FINANCE LLC		04/05/2018	BARCLAYS		7,321,725	7,500,000	7,489,650	7,492,497		497		497		7,492,995		(171,270)	(171,270)	69,333	12/01/2021	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		04/02/2018	SCHEDULED REDEMPTION		18,539	18,539	18,539	18,539						18,539				417	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/02/2018	SCHEDULED REDEMPTION		25,343	25,343	25,343	25,343						25,343				554	10/01/2025	1FE
29736R-AH-3	ESTEE LAUDER COMPANIES INC		06/05/2018	Market Axess		1,444,755	1,500,000	1,499,640	1,499,755		31		31		1,499,786		(55,031)	(55,031)	14,663	05/10/2021	1FE
26924X-AF-2	ETRVM_04-1 ABS		05/07/2018	SCHEDULED REDEMPTION		197,501	197,501	195,402	197,501						197,501				1,945	11/07/2031	1FE
26924X-AG-0	ETRVM_04-1 ABS		06/07/2018	SCHEDULED REDEMPTION		371,449	371,449	367,168	371,449						371,449				8,432	11/07/2031	2AM
30040W-AA-6	EVERSOURCE ENERGY		04/05/2018	U.S. BANCORP		4,917,400	5,000,000	4,989,450	4,993,103		564		564		4,993,667		(76,267)	(76,267)	70,833	03/15/2021	2FE
30162A-AC-2	EXELIS INC		06/22/2018	CALLED @ 107.264		16,089,547	15,000,000	14,964,300	14,984,313		1,813		1,813		14,986,126		13,874	13,874	1,693,110	10/01/2021	2FE
303250-AE-4	FAIR ISAAC CORP		05/03/2018	Various		312,131	310,000	310,000							310,000		2,131	2,131		05/15/2026	1Z
31428X-BQ-8	FEDEX CORP		04/27/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		109,471	120,000	119,501			2		2		119,503		(10,032)	(10,032)	1,229	02/15/2048	2FE
315786-AA-1	FIDELITY & GUARANTY LIFE		05/16/2018	CALLED @ 101.594		9,692,068	9,540,000	9,970,075	9,562,408		(10,861)		(10,861)		9,551,547		(11,547)	(11,547)	532,177	04/01/2021	3FE
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS		04/23/2018	Various		1,065,161	1,060,000	1,054,700			1		1		1,054,701		10,460	10,460	130	05/01/2025	3Z
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		4,868,250	5,000,000	4,996,250	4,997,366		201		201		4,997,566		(129,316)	(129,316)	35,938	06/14/2021	1FE
32008D-AA-4	FIRST DATA CORP		05/17/2018	CREDIT SUISSE		133,000	133,000	138,819	138,322		(992)		(992)		137,330		(4,330)	(4,330)	5,653	01/15/2024	3FE
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		04/18/2018	Various		1,440,953	1,446,629	1,440,273	1,439,626		1,738		1,738		1,441,364		(412)	(412)	4,321	07/01/2020	4FE
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		04/13/2018	CITIGROUP GLOBAL MARKETS		1,948,205	1,916,000	1,955,075	1,954,807		(1,570)		(1,570)		1,953,237		(5,032)	(5,032)	60,472	11/15/2025	4FE
341099-CK-3	FLORIDA POWER CORP		06/15/2018	MATURED		1,500,000	1,500,000	1,494,585	1,499,682		318		318		1,500,000				42,375	06/15/2018	1FE
87854X-AC-5	FMC TECHNOLOGIES INC.	D	05/25/2018	EXCHANGE		4,993,947	5,000,000	4,997,488	4,993,435		512		512		4,993,947				112,160	10/01/2022	2FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		05/18/2018	Various		1,205,988	1,200,000	1,200,000							1,200,000		5,988	5,988	1,755	02/15/2023	2FE
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		04/15/2018	Various		1,252,709	1,238,095	1,263,941	1,241,370		(2,509)		(2,509)		1,238,861		(766)	(766)	59,185	10/15/2018	2
34959J-AF-5	FORTIVE CORP		04/05/2018	U.S. BANCORP		4,862,900	5,000,000	5,021,323	5,018,605		(1,417)		(1,417)		5,017,188		(154,288)	(154,288)	37,208	06/15/2021	2FE
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		04/02/2018	GOLDMAN, SACHS & CO.		219,975	210,000	211,463	211,004		(91)		(91)		210,913		9,062	9,062	11,021	08/15/2021	4FE
354613-AG-6	FRANKLIN RESOURCES INC		05/21/2018	CALLED @ 103.389		7,754,175	7,500,000	7,675,040	7,624,239		(19,745)		(19,745)		7,604,494		(104,494)	(104,494)	427,613	05/20/2020	1FE
35671D-CA-1	FREEPORT-MCMORAN INC		04/04/2018	CALLED @ 103.375		806,325	780,000	744,468	747,668		1,692		1,692		749,360		30,640	30,640	61,864	02/01/2022	3FE
35906A-AM-0	FRONTIER COMMUNICATIONS		04/02/2018	GOLDMAN, SACHS & CO.		198,450	294,000	229,275	169,286		1,519		1,519		233,080		(34,630)	(34,630)	11,722	01/15/2023	4FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		06/01/2018	SCHEDULED REDEMPTION		40	40		40						40				1	01/25/2035	1FM
G37585-AC-3	GASLOG LTD	D	05/29/2018	STIFEL CAPITAL MARKETS		59,265	57,000	57,000	57,000						57,000		2,265	2,265	3,186	03/22/2022	4
36249E-AE-4	GCAR 18-2 C		06/14/2018	JPMORGAN CHASE & CO.		4,420,345	4,420,000	4,419,788							4,419,788		557	557		04/18/2022	1AM
20173M-AG-5	GCCFC_06-GG7 CMBS		06/01/2018	SCHEDULED REDEMPTION		65,289	65,289	62,027	65,289						65,289				1,844	07/10/2038	1FM
36828Q-SC-1	GECMC_06-C1 CMBS		06/01/2018	SCHEDULED REDEMPTION			3,151	1,565	1,264		(1,264)		(1,264)						4	03/10/2044	1FM
369550-AW-8	GENERAL DYNAMICS CORPORATION		06/13/2018	CANTOR FITZGERALD		18,577,400	20,000,000	19,863,200	19,888,787		8,562		8,562		19,897,349		(1,319,949)	(1,319,949)	312,500	08/15/2023	1FE
370334-CC-6	GENERAL MILLS INC		04/09/2018	MIZUHO SECURITIES USA INC.		1,616,304	1,600,000	1,600,000							1,600,000		16,304	16,304		10/17/2023	2Z
370334-CE-2	GENERAL MILLS INC		05/29/2018	Various		1,596,928	1,600,000	1,596,528			65		65		1,596,593		335	335	6,742	10/17/2023	2FE
370334-CF-9	GENERAL MILLS INC		05/23/2018	Various		2,402,904	2,400,000	2,397,672			10		10		2,397,682		5,222	5,222	3,378	04/17/2025	2FE
370334-CG-7	GENERAL MILLS INC		04/06/2018	JPMORGAN CHASE & CO.		1,125,477	1,120,000	1,117,738							1,117,738		7,739	7,739		04/17/2028	2Z
370334-CH-5	GENERAL MILLS INC		05/11/2018	GOLDMAN, SACHS & CO.		549,405	560,000	559,126			2		2		559,129		(9,724)	(9,724)	1,982	04/17/2038	2FE
370334-CJ-1	GENERAL MILLS INC		04/04/2018	GOLDMAN, SACHS & CO.		567,627	560,000	558,925							558,925		8,702	8,702		04/17/2048	1Z
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		04/10/2018	RBC DOMINION SECURITIES		4,950,750	5,000,000	4,990,850	4,993,421		500		500		4,993,921		(43,171)	(43,171)	122,667	07/06/2021	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)
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		05/18/2018	SOCIETE GENERALE		1,595,264	1,600,000	1,599,376			23		23		1,599,399		(4,135)	(4,135)	6,627	04/09/2021	2FE
37045X-AB-2	GENERAL MOTORS FINL CO		06/01/2018	MATURED		1,400,000	1,400,000	1,411,813	1,400,860		(860)		(860)		1,400,000				47,250	06/01/2018	2FE
373334-JR-3	GEORGIA POWER COMPANY		05/22/2018	Various		10,299,256	8,800,000	8,741,832	8,749,122		463		463		8,749,585		1,109,671	1,109,671	665,720	06/01/2040	1FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	06/29/2018	BANK MONTREAL / NESBITT BURNS		155,115	162,000	162,000							162,000		(6,885)	(6,885)	1,544	06/01/2026	5FE
36168Q-AD-6	GFL ENVIRONMENTAL INC (ALBERTA)	A	04/18/2018	STIFEL CAPITAL MARKETS		783,038	785,000	785,000							785,000		(1,963)	(1,963)	6,329	03/01/2023	4FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL	C	05/15/2018	MATURED		4,750,000	4,750,000	4,918,955	4,793,783		(43,783)		(43,783)		4,750,000				134,188	05/15/2018	1FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	C	05/11/2018	MORGAN STANLEY		1,005,690	1,000,000	999,920							999,920		5,770	5,770		05/15/2028	1FE
361841-AB-5	GLP CAPITAL LP		05/21/2018	TENDER OFFER		876,564	900,000	900,000	900,000						873,000		3,564	3,564	21,875	11/01/2018	3FE
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		05/08/2018	Various		537,675	535,000	535,000							535,000		2,675	2,675		06/01/2025	3FE
361841-AG-4	GLP CAPITAL LP FIN II		04/18/2018	MORGAN STANLEY		129,280	128,000	134,240	133,916		(520)		(520)		133,395		(4,115)	(4,115)	2,878	04/15/2021	3FE
361841-AH-2	GLP CAPITAL LP FIN II		06/29/2018	Various		419,443	422,000	431,940	138,000		(334)		(334)		431,606		(12,164)	(12,164)	15,213	04/15/2026	3FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		76,603	85,932	59,758	62,738		13,864		13,864		76,603				1,498	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		06/01/2018	SCHEDULED REDEMPTION		302,670	308,398	226,568	36,500		266,170		266,170		302,670				8,396	12/25/2040	1FM
38014B-AG-4	GMALT 18-1 C ABS		06/22/2018	DEUTSCHE BANK AG		3,223,594	3,250,000	3,249,703			40		40		3,249,743		(26,149)	(26,149)	34,815	12/20/2021	1FE
36250Q-AE-3	GMALT_15-3 ABS		06/20/2018	SCHEDULED REDEMPTION		1,914,229	1,914,229	1,916,622	1,915,355		(1,126)		(1,126)		1,914,229				17,324	11/20/2019	1FE
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		05/06/2018	SCHEDULED REDEMPTION		138,555	138,555	130,113	134,292		4,263		4,263		138,555				3,973	05/06/2025	1FE
38141G-VT-8	GOLDMAN SACHS & CO		06/26/2018	TD SECURITIES		1,043,070	1,050,000	1,047,081	1,048,697		480		480		1,049,177		(6,107)	(6,107)	14,117	04/25/2019	1FE
38148P-P8-4	GOLDMAN SACHS BANK USA		06/14/2018	GOLDMAN, SACHS & CO.		1,502,085	1,500,000	1,499,655			5		5		1,499,660		2,425	2,425	1,467	06/05/2020	1Z
38218G-AA-0	GOODG 18-1 A ABS		05/21/2018	Various		2,493,399	2,500,000	2,499,742			5		5		2,499,746		(6,347)	(6,347)	2,170	10/15/2053	1FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		06/22/2018	Various		529,488	565,000	558,173			143		143		558,316		(28,828)	(28,828)	19,050	03/15/2027	3FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2018	SCHEDULED REDEMPTION		528,997	528,997	528,997	528,997						528,997				19,070	02/10/2024	2FE
36245E-AG-3	GSAMP_06-HE7 RMBS		06/25/2018	SCHEDULED REDEMPTION			72,218												670	10/27/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		75,787	90,328	74,350	69,988		5,799		5,799		75,787				2,470	01/25/2037	1FM
44929E-AD-7	HALST_16-C ABS		06/15/2018	SCHEDULED REDEMPTION		926,341	926,341	923,374	924,718		1,623		1,623		926,341				6,901	02/18/2020	1FE
413875-AP-0	HARRIS CORP		04/27/2018	MATURED		20,000,000	20,000,000	20,088,350	20,009,712		(9,712)		(9,712)		20,000,000				199,900	04/27/2018	2FE
438778-AA-0	HATS_16-1A ABS		06/15/2018	SCHEDULED REDEMPTION		578,203	578,203	578,192	578,198		6		6		578,203				7,923	11/15/2019	1FE
4041A2-AH-7	HBOS PLC	D	05/21/2018	MATURED		6,500,000	6,500,000	6,472,960	6,498,581		1,419		1,419		6,500,000				219,375	05/21/2018	2FE
41284A-AE-8	HDMOT_14-1 ABS		05/15/2018	SCHEDULED REDEMPTION		9,270,633	9,270,633	9,270,633	9,270,633						9,270,633				55,260	10/15/2021	1FE
421924-BN-0	HEALTHSOUTH CORP		05/21/2018	RBC DOMINION SECURITIES		237,938	235,000	237,125	237,059		(238)		(238)		236,820		1,117	1,117	8,297	03/15/2023	4FE
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		05/23/2018	Various		1,925,000	1,925,000	1,925,599	1,925,658		(658)		(658)		1,925,000				14,372	06/02/2021	4FE
42772G-AB-8	HERO 18-1A ABS		06/20/2018	SCHEDULED REDEMPTION		26,701	26,701	27,368			(667)		(667)		26,701					09/20/2048	1FE
427866-AY-4	HERSHEY COMPANY THE		06/05/2018	HSBC SECURITIES, INC.		1,500,510	1,500,000	1,499,010			36		36		1,499,046		1,464	1,464	3,263	05/15/2020	1FE
42806D-CA-5	HERTZ 18-3A B ABS		06/22/2018	BARCLAYS		1,000,391	1,000,000	999,732							999,732		659	659		07/25/2024	1FE
42806D-BC-2	HERTZ_16-4 ABS		06/18/2018	DEUTSCHE BANK AG		2,475,891	2,550,000	2,513,742	2,515,967		4,271		4,271		2,520,238		(44,348)	(44,348)	31,800	07/25/2022	1FE
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO		06/29/2018	CALLED @ 100.162		6,047,796	6,038,000	6,033,354	6,035,974		1,313		1,313		6,037,287		713	713	135,990	10/05/2018	2FE
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO		06/28/2018	WELLS FARGO		4,146,240	4,200,000	4,199,748	4,199,782		62		62		4,199,844		(53,604)	(53,604)	69,090	10/04/2019	2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		06/26/2018	SCHEDULED REDEMPTION		1,447,500	1,447,500	1,440,298	1,439,846		7,654		7,654		1,447,500				20,756	08/19/2021	3FE
05584A-AA-8	HGVGI_17-A ABS		06/25/2018	SCHEDULED REDEMPTION		206,265	206,265	206,213	206,216		49		49		206,265				2,899	02/25/2027	1FE
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		05/08/2018	Various		962,433	960,000	960,000							960,000		2,433	2,433	2,172	05/01/2026	3FE
43283Q-AB-6	HILTON GRAND VACATIONS BORROWER LL		05/17/2018	BARCLAYS		369,488	354,000	362,819			(436)		(436)		362,383		7,104	7,104	10,239	12/01/2024	3FE
43739E-BS-5	HMBT_05-4 RMBS		06/25/2018	SCHEDULED REDEMPTION		470,301	470,301	363,601	396,993		73,307		73,307		470,301				5,050	10/25/2035	1FM
411707-AB-8	HNGRY_18-1A ABS		05/29/2018	CREDIT SUISSE		2,519,141	2,500,000	2,500,000							2,500,000		19,141	19,141		06/20/2048	2AM
44267D-AB-3	HOWARD HUGHES CORP		04/16/2018	JPMORGAN CHASE & CO.		465,034	461,000	470,985	470,355		(472)		(472)		469,883		(4,850)	(4,850)	14,661	03/15/2025	4FE
404280-BQ-1	HSBC HOLDINGS PLC	D	06/04/2018	MIZUHO SECURITIES USA INC.		1,001,560	1,000,000	1,000,000							1,000,000		1,560	1,560	1,544	05/18/2021	1FE
404280-BT-5	HSBC HOLDINGS PLC	D	06/14/2018	Various		3,215,184	3,200,000	3,200,000							3,200,000		15,184	15,184		06/19/2029	1Z
44332P-AD-3	HUB INTERNATIONAL LTD		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		317,363	315,000	315,000							315,000		2,363	2,363		05/01/2026	1Z
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2018	SCHEDULED REDEMPTION		258,428	258,428	257,404	256,305		2,123		2,123		258,428				5,711	05/31/2033	2FE
444859-BF-8	HUMANA INC		04/02/2018	MORGAN STANLEY		380,068	376,000	375,538	375,568		10		10		375,578		4,490	4,490	8,210	03/15/2027	2FE
446413-AK-2	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2018	EXCHANGE		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				27,160	12/01/2027	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		06/19/2018	SCHEDULED REDEMPTION		54,683	70,020	37,342	945		53,738		53,738		54,683				925	11/19/2034	1FM
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		06/05/2018	SCHEDULED REDEMPTION		191,664	191,664	191,664	191,664						191,664				6,718	10/05/2021	2
45138L-AW-3	IDAHO POWER CORP		04/17/2018	CALLED @ 103.544		10,354,380	10,000,000	9,981,900	9,995,467		591		591		9,996,057		3,943	3,943	636,880	03/01/2020	1FE
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		06/15/2018	SCHEDULED REDEMPTION		534,514	534,514	534,514	535,489		(974)		(974)		534,514				26,111	12/15/2020	2FE

SCHEDULE D - PART 4

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

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										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)
45688C-AA-5	INGEVITY CORP		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		309,293	326,000	326,000							326,000		(16,708)	(16,708)	4,809	02/01/2026	3FE
45720#-AA-8	INJURED WORKERS PHARMA TL		06/29/2018	SCHEDULED REDEMPTION		144,850	144,850	144,035	143,892		958		958		144,850				795	07/22/2020	4
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO		04/10/2018	Various		24,596,542	25,000,000	24,968,250	24,979,688		1,755		1,755		24,981,444		(384,902)	(384,902)	363,542	02/19/2021	1FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		968,200	940,000	995,225			(3,249)		(3,249)		991,976		(23,776)	(23,776)	17,299	02/15/2022	3FE
46115H-BD-8	INTESA SANPAOLO SPA	D	06/05/2018	Various		1,012,382	1,152,000	1,142,945			300		300		1,143,245		(130,863)	(130,863)	17,958	01/12/2028	2FE
465685-AN-5	ITC HOLDINGS CORP		06/25/2018	EXCHANGE		16,989,039	17,000,000	16,988,440	16,988,568		477		477		16,989,045		(5)	(5)	349,610	11/15/2027	2FE
67180F-AG-2	JACOBS DOUWE EGBERTS (CHARGER)TLB5	D	06/28/2018	SCHEDULED REDEMPTION		243,873	243,873	243,873	243,873						243,873				292	07/04/2022	3FE
47009L-AA-3	JAGGED PEAK ENERGY LLC		06/20/2018	Various		744,293	750,000	750,000							750,000		(5,708)	(5,708)	3,784	05/01/2026	4FE
730481-AJ-7	JB POINDEXTER & CO INC		04/13/2018	JPMORGAN CHASE & CO.		409,500	400,000	400,000							400,000		9,500	9,500	79	04/15/2026	1Z
47233J-BH-0	JEFFERIES GROUP LLC		06/13/2018	JEFFERIES & COMPANY, INC.		401,081	450,000	445,347			119		119		445,466		(44,385)	(44,385)	7,366	01/23/2030	2FE
24422E-QR-3	JOHN DEERE CAPITAL CORP		04/03/2018	MATURED		1,750,000	1,750,000	1,838,422	1,766,990		(16,990)		(16,990)		1,750,000				46,813	04/03/2018	1FE
46628G-AF-6	JPALT RMBS		06/01/2018	SCHEDULED REDEMPTION		507,063	522,619	397,712	372,920		134,143		134,143		507,063				9,300	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2018	SCHEDULED REDEMPTION		31,342	31,342	23,045	17,297		14,045		14,045		31,342				415	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2018	SCHEDULED REDEMPTION			255,819	14,000											5,278	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/01/2018	SCHEDULED REDEMPTION		187,731	187,731	149,339	120,938		66,793		66,793		187,731				3,259	06/25/2042	1FM
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		06/01/2018	SCHEDULED REDEMPTION		23,222	23,222	20,602	22,481		772		772		23,222				627	05/12/2045	3FM
46630D-AG-7	JPMCC 2007-C1 AM CMBS		06/01/2018	SCHEDULED REDEMPTION		3,013,791	3,013,791	2,802,355	2,998,457		15,334		15,334		3,013,791				90,109	02/15/2051	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		228,983	228,991	161,032	165,405		63,578		63,578		228,983				3,889	04/25/2036	1FM
48125L-RH-7	JPMORGAN CHASE BANK NA		05/09/2018	LOOP CAPITAL MARKETS		1,502,199	1,500,000	1,500,000	1,500,000						1,500,000		2,199	2,199	13,524	09/21/2018	1FE
48122C-AB-1	JRMT 2004-A, A2 ABS		06/15/2018	SCHEDULED REDEMPTION		41,371	41,371	36,226	14,994		26,377		26,377		41,371				793	04/15/2022	6FE
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		06/29/2018	SCHEDULED REDEMPTION		1,227	1,227	1,224	1,224		3		3		1,227				14	03/11/2021	3FE
487836-BS-6	KELLOGG COMPANY		05/14/2018	DEUTSCHE BANK AG		634,618	674,000	673,393	673,483		30		30		673,513		(38,895)	(38,895)	8,186	12/01/2023	2FE
487836-BW-7	KELLOGG COMPANY		05/09/2018	Various		3,431,324	3,450,000	3,437,787							3,437,787		(6,463)	(6,463)		05/15/2028	2FE
49269T-AB-5	KETTLE CUSINE LLC TL		06/29/2018	SCHEDULED REDEMPTION		18,768	18,768	18,628	18,613		155		155		18,768				106	08/21/2021	5Z
494368-BP-7	KIMBERLY-CLARK CORP		06/05/2018	KEYCORP		1,967,280	2,000,000	1,993,430	1,996,637		661		661		1,997,298		(30,018)	(30,018)	28,367	03/01/2020	1FE
496902-AP-2	KINROSS GOLD CORP	A	06/29/2018	MORGAN STANLEY		222,035	242,000	242,473	242,454		(20)		(20)		242,435		(20,400)	(20,400)	10,799	07/15/2027	2FE
50077L-AQ-9	KRAFT HEINZ FOODS CO		05/24/2018	MIZUHO SECURITIES USA INC.		211,995	210,000	210,000	210,000						210,000		1,995	1,995	2,909	08/10/2022	2FE
502413-AY-3	L-3 COMMUNICATIONS CORP		06/06/2018	TENDER OFFER		1,032,820	1,000,000	1,062,380	1,029,761		(6,998)		(6,998)		1,022,763		10,057	10,057	33,367	10/15/2019	2FE
502413-AZ-0	L-3 COMMUNICATIONS CORP		06/06/2018	TENDER OFFER		312,276	300,000	313,782	307,839		(1,280)		(1,280)		306,558		5,718	5,718	12,706	07/15/2020	2FE
51509G-AB-9	LANDS END TLB		04/19/2018	Various		942,318	979,592	864,283	855,989		10,212		10,212		866,201		76,117	76,117	2,930	04/02/2021	4FE
521615-AA-2	LEA POWER PARTNERS 2033		06/15/2018	SCHEDULED REDEMPTION		48,706	48,706	42,677	44,191		4,515		4,515		48,706				2,409	06/15/2033	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		06/10/2018	SCHEDULED REDEMPTION		52,033	52,033	63,606	59,646		(7,613)		(7,613)		52,033				1,600	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		06/05/2018	SCHEDULED REDEMPTION		96,545	96,545	96,545	96,545						96,545				2,558	02/05/2027	1
526057-CB-8	LENNAR CORPORATION		06/14/2018	EXCHANGE		200,000	200,000	200,000	200,000						200,000				5,146	11/29/2027	3FE
526057-CL-6	LENNAR CORPORATION		06/14/2018	EXCHANGE		12,514,987	12,500,000	12,528,903			(1,416)		(1,416)		12,514,987				388,455	12/15/2021	3FE
526057-CN-2	LENNAR CORPORATION		06/14/2018	EXCHANGE		3,052,866	2,975,000	3,060,648			(4,807)		(4,807)		3,052,866				112,379	10/01/2022	3FE
526057-CS-1	LENNAR CORPORATION		06/14/2018	EXCHANGE		8,435,197	8,500,000	8,441,822			1,874		1,874		8,435,197				239,240	06/01/2026	3FE
526057-CU-6	LENNAR CORPORATION		06/14/2018	EXCHANGE		71,930	72,000	72,000			2		2		71,930				1,790	06/15/2027	3FE
52603V-AA-1	LFT 18-1 A ABS		06/22/2018	Various		5,010,449	5,000,000	4,999,727			3		3		4,999,729		10,720	10,720	10,848	12/21/2026	1FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		04/17/2018	Various		1,720,351	1,743,182	1,740,407	1,740,177		236		236		1,740,413		(20,062)	(20,062)	8,381	04/09/2021	4FE
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		06/29/2018	SCHEDULED REDEMPTION		39,063	39,063	38,631	38,610		452		452		39,063				879	02/18/2022	4
53219L-AQ-2	LIFEPOINT HEALTH INC		04/06/2018	JPMORGAN CHASE & CO.		7,840,000	8,000,000	8,004,266	8,003,830		(216)		(216)		8,003,615		(163,615)	(163,615)	189,469	05/01/2024	3FE
532716-AS-6	LIMITED BRANDS INC		06/18/2018	EXCHANGE		829,209	830,000	826,750	829,023		182		182		829,205		4	4	36,635	05/01/2020	3FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		06/01/2018	SCHEDULED REDEMPTION		279,923	297,697	240,808	216,815		63,107		63,107		279,923				7,676	02/25/2036	1FM
546268-AG-8	LOUISIANA LAND & EXPLOR		03/29/2018	TENDER OFFER		49,902	42,000	39,820	41,029		32		32		41,060		8,842	8,842	1,053	12/01/2023	2FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		06/01/2018	SCHEDULED REDEMPTION		177,397	202,846	160,193	127,241		50,155		50,155		177,397				5,791	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		06/01/2018	SCHEDULED REDEMPTION		129,010	130,043	105,466	105,411		23,599		23,599		129,010				2,719	04/25/2037	1FM
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		04/30/2018	Various		13,120	13,288	13,244	13,243		2		2		13,245		(126)	(126)	56	06/21/2024	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/29/2018	SCHEDULED REDEMPTION		3,020	3,020	3,006	3,007		13		13		3,020				40	09/24/2024	3FE
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC		05/21/2018	Various		1,597,664	1,600,000	1,600,000							1,600,000		(2,336)	(2,336)		05/25/2025	2Z
570535-AR-5	MARKEL CORPORATION		06/13/2018	FIRST TENNESSEE BANK		390,768	420,000	419,089	419,101		35		35		419,136		(28,368)	(28,368)	9,106	11/01/2027	2FE
576433-UF-1	MARM 2004-13 3A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		170,182	170,182	164,571	164,799		5,383		5,383		170,182				2,919	01/21/2057	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		06/01/2018	SCHEDULED REDEMPTION		133,329	133,329	138,355	140,857		(7,528)		(7,528)		133,329				4,124	08/25/2047	4FM
573284-AK-2	MARTIN MARIETTA MATERIAL		04/15/2018	MATURED		1,750,000	1,750,000	1,748,758	1,749,952		48		48		1,750,000				57,750	04/15/2018	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)
57629W-CC-2	MASSMUTUAL GLOBAL FUNDING II		06/11/2018	U.S. BANCORP		4,921,450	5,000,000	4,997,250	4,998,355		412		412		4,998,767		(77,317)	(77,317)	52,097	10/11/2019	1FE
57643M-EE-0	MASTR 2004-8 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		96,539	96,539	95,370	96,355		184		184		96,539				2,221	09/25/2033	1FM
577081-AZ-5	MATTEL INC		06/30/2018	CALLED @ 100.000		1,000,000	1,000,000	1,001,860	1,000,749		(274)		(274)		1,000,475		(475)	(475)	15,275	05/06/2019	4FE
58013M-EX-8	MCDONALDS CORPORATION		06/05/2018	U.S. BANCORP		1,493,265	1,500,000	1,502,655			(283)		(283)		1,502,372		(9,107)	(9,107)	20,396	12/09/2020	2FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		04/02/2018	CALLED @ 103.188		2,962,527	2,871,000	3,012,038	2,968,051		(9,741)		(9,741)		2,958,310		(87,310)	(87,310)	183,549	04/01/2023	4FE
58446V-AL-5	MEDIACOM BROADBAND LLC		05/30/2018	WELLS FARGO		187,313	185,000	190,088	189,055		(1,827)		(1,827)		187,229		84	84	6,388	04/15/2021	4FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		06/15/2018	SCHEDULED REDEMPTION		282,890	282,890	283,774	283,501		(611)		(611)		282,890				7,674	04/15/2028	2
585055-AS-5	MEDTRONIC INC		04/27/2018	CALLED @ 103.369		3,101,070	3,000,000	3,210,279	3,142,686		(20,409)		(20,409)		3,122,277		(122,277)	(122,277)	183,395	03/15/2020	1FE
59001A-AY-8	MERITAGE HOMES CORP		06/26/2018	BANK OF AMERICA/MERRILL LYNCH		663,000	650,000	669,040			(170)		(170)		668,870		(5,870)	(5,870)	22,425	06/01/2025	3FE
59001A-BB-7	MERITAGE HOMES CORP		05/31/2018	EXCHANGE		669,040	650,000	669,500			(460)		(460)		669,040				19,500	06/01/2025	3FE
59217G-AG-4	MET LIFE GLOB FUNDING I		06/14/2018	MATURED		15,000,000	15,000,000	15,131,490	15,044,251		(44,251)		(44,251)		15,000,000				273,750	06/14/2018	1FE
593171-BK-6	MEZZ_05-C3 CMBS		06/01/2018	SCHEDULED REDEMPTION				15,746											2,156	05/17/2044	1FE
56846L-AA-1	MFIT_17-A ABS		05/10/2018	MORGAN STANLEY		2,507,812	2,500,000	2,499,507	2,499,737		55		55		2,499,792		8,021	8,021	36,200	02/20/2029	2AM
55288*-AA-5	MGE POWER LLC ABS		06/25/2018	SCHEDULED REDEMPTION		218,564	218,564	219,292	218,967		(403)		(403)		218,564				5,864	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		06/25/2018	SCHEDULED REDEMPTION		181,055	181,055	181,055	181,055						181,055				4,438	10/25/2033	1
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		05/21/2018	CREDIT SUISSE		254,375	250,000	262,778	261,524		(624)		(624)		260,900		(6,525)	(6,525)	7,891	05/01/2024	4FE
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		05/21/2018	Various		459,105	500,000	500,000							500,000		(40,895)	(40,895)	7,657	01/15/2028	4FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		6,065	6,065	6,007	6,004		61		61		6,065					09/13/2024	4FE
61913P-AQ-5	MHL_05-1 RMBS		06/25/2018	SCHEDULED REDEMPTION		38,472	38,472	38,472	38,472						38,472				470	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		06/25/2018	SCHEDULED REDEMPTION		96,181	96,181	96,181	95,659		522		522		96,181				1,148	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		06/25/2018	SCHEDULED REDEMPTION		262,472	262,472	256,934	257,826		4,646		4,646		262,472				3,015	08/25/2035	1FM
594088-AM-8	MICHAELS STORES INC 2016 TLB1		05/23/2018	Various		1,876,435	1,876,435	1,876,429	1,876,428		7		7		1,876,435				14,384	01/30/2023	3FE
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		06/01/2018	SCHEDULED REDEMPTION		176,630	176,630	172,497	173,249		3,381		3,381		176,630				2,952	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		93,624	100,870	75,049	72,132		21,493		21,493		93,624				1,651	09/25/2035	1FM
60871R-AF-7	MOLSON COORS BREWING CO		04/05/2018	GOLDMAN, SACHS & CO.		7,688,240	8,000,000	7,996,960	7,997,825		162		162		7,997,987		(309,747)	(309,747)	123,200	07/15/2021	2FE
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE		05/10/2018	CITIGROUP GLOBAL MARKETS		2,942,490	3,000,000	2,993,520	2,996,020		777		777		2,996,797		(54,307)	(54,307)	26,135	10/28/2019	2FE
60920L-AB-0	MONDELEZ INTERNATIONAL HOLDINGS NE		06/26/2018	MIZUHO SECURITIES USA INC.		3,011,790	3,000,000	3,000,000	3,000,000						3,000,000		11,790	11,790	47,647	10/28/2019	2FE
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE		04/05/2018	BNP CAPITAL MARKETS		9,540,000	10,000,000	9,963,100	9,971,436		1,957		1,957		9,973,393		(433,393)	(433,393)	89,444	10/28/2021	2FE
609207-AC-9	MONDELEZ INTERNATIONAL INC		05/31/2018	MIZUHO SECURITIES USA INC.		1,002,354	1,000,000	983,381	994,166		2,275		2,275		996,440		5,914	5,914	13,235	02/01/2019	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		06/29/2018	SCHEDULED REDEMPTION		7,504	7,504	7,512	7,513		(9)		(9)		7,504				106	03/27/2020	4FE
615369-AL-9	MOODYS CORPORATION		04/20/2018	EXCHANGE		5,939,516	6,000,000	5,935,080	5,937,928		1,587		1,587		5,939,516				166,833	01/15/2028	2FE
61746B-EA-0	MORGAN STANLEY		04/05/2018	CREDIT SUISSE		9,798,300	10,000,000	9,966,400	9,977,314		1,793		1,793		9,979,108		(180,808)	(180,808)	116,667	04/21/2021	1FE
61746B-EE-2	MORGAN STANLEY		06/04/2018	MIZUHO SECURITIES USA INC.		1,522,710	1,500,000	1,500,000	1,500,000						1,500,000		22,710	22,710	27,612	01/20/2022	1FE
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		05/18/2018	Various		485,404	485,000	485,000							485,000		404	404	11,609	01/15/2026	4FE
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		06/15/2018	SCHEDULED REDEMPTION		103,189	103,189	103,189	103,189						103,189				3,385	03/25/2030	2FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		05/17/2018	BARCLAYS		506,250	540,000	540,000	540,000						540,000		(33,750)	(33,750)	18,000	10/15/2027	3FE
61946F-AA-3	MSAIC 18-1 A ABS		05/02/2018	CREDIT SUISSE		2,498,047	2,500,000	2,499,871			1		1		2,499,872		(1,825)	(1,825)	3,899	08/20/2030	1FE
61946E-AA-6	MSAIC_17-1 ABS		05/10/2018	Various		2,600,162	2,560,151	2,559,418	2,559,359		55		55		2,559,414		40,748	40,748	44,671	06/20/2042	1FE
61946G-AA-1	MSAIC_17-2 ABS		04/23/2018	Various		1,836,415	1,853,270	1,853,031	1,853,036		15		15		1,853,051		(16,637)	(16,637)	24,326	09/20/2042	1FE
61750H-AG-1	MSC 2006-HQ10 AJ CMBS		06/01/2018	SCHEDULED REDEMPTION		42,198	42,198	42,428	42,323		(125)		(125)		42,198				1,006	11/12/2041	1FM
61748H-HC-8	MSM_04-11A RMBS		06/25/2018	SCHEDULED REDEMPTION		47,392	47,392	47,392	47,392						47,392				490	07/25/2053	1FM
61748H-AN-1	MSM_04-5AR RMBS		06/01/2018	SCHEDULED REDEMPTION		37,361	37,361	37,237	37,281		80		80		37,361				380	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		06/01/2018	SCHEDULED REDEMPTION		328,993	336,540	277,878	251,201		77,792		77,792		328,993				10,898	04/25/2058	1FM
624758-AE-8	MUELLER WATER PRODUCTS INC		06/11/2018	JPMORGAN CHASE & CO.		356,530	353,000	353,000							353,000		3,530	3,530	54	06/15/2026	3Z
C5864@-AD-1	MULLEN GROUP SERIES D	B	06/30/2018	MATURED		15,964,119	15,964,119	18,696,581	16,760,445					1,936,136	18,696,581	(2,732,462)		(2,732,462)	459,767	06/30/2018	3
626717-AF-9	MURPHY OIL CORP		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		446,063	450,000	399,375	409,694		3,273		3,273		412,968		33,095	33,095	10,958	12/01/2022	3FE
626738-AC-2	MURPHY OIL USA INC		05/17/2018	Various		403,540	391,000	412,505	410,141		(4,244)		(4,244)		405,897		(2,357)	(2,357)	17,230	08/15/2023	3FE
626738-AD-0	MURPHY OIL USA INC		06/06/2018	JPMORGAN CHASE & CO.		326,533	329,000	343,618	342,876		(694)		(694)		342,183		(15,650)	(15,650)	11,155	05/01/2027	3FE
628530-BF-3	MYLAN INC		06/15/2018	Various		500,325	500,000	493,360	497,425		746		746		498,170		1,830	1,830	8,261	03/28/2019	2FE
62854A-AJ-3	MYLAN NV		04/28/2018	CALLED @ 100.359		1,128,035	1,124,000	1,123,115	1,123,516		163		163		1,123,680		320	320	16,493	12/15/2018	2FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		05/01/2018	SCHEDULED REDEMPTION		87,566	87,566	30,316	31,100		57,443		57,443		87,566				329	10/25/2051	1FM
65478Q-AD-0	NALT_16-A ABS		06/15/2018	SCHEDULED REDEMPTION		4,130,863	4,130,863	4,127,636	4,129,590		1,273		1,273		4,130,863				28,899	03/15/2019	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)
62927#-AD-8	NATIONAL FOOTBALL LEAGUE		04/15/2018	SCHEDULED REDEMPTION		1,371,481	1,371,481	1,371,481	1,371,481						1,371,481				19,406	03/31/2024	1FE
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		04/15/2018	SCHEDULED REDEMPTION		229,007	229,007	229,007	229,007						229,007				6,412	03/31/2024	1FE
63938C-AJ-7	NAVIENT CORP		06/08/2018	RBC DOMINION SECURITIES		296,844	295,000	295,000							295,000		1,844	1,844	55	06/15/2026	1Z
63940G-AA-3	NAVSL_16-7 ABS		06/25/2018	Various		3,473,399	3,414,670	3,490,166			(6,292)		(6,292)		3,483,874		(10,475)	(10,475)	49,209	03/25/2066	1FE
63939R-AA-2	NAVSL_17-2 ABS		06/25/2018	Various		5,001,278	4,948,425	5,018,785			(1,937)		(1,937)		5,018,128		(16,850)	(16,850)	19,741	12/27/2066	1FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		06/29/2018	SCHEDULED REDEMPTION		54,963	54,963	54,900	54,894		68		68		54,963				24	12/23/2021	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2018	SCHEDULED REDEMPTION		577,956	577,956	577,956	577,956						577,956				17,946	06/30/2027	1FE
645370-AB-3	NEW HOME COMPANY INC		05/03/2018	CREDIT SUISSE		126,170	124,000	123,528	123,543		18		18		123,561		2,609	2,609	5,394	04/01/2022	4FE
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/05/2018	CITIGROUP GLOBAL MARKETS		4,975,700	5,000,000	4,994,950	4,997,854		461		461		4,998,315		(22,615)	(22,615)	60,056	04/01/2019	2FE
65340M-AN-3	NIACET CORP TL		06/29/2018	SCHEDULED REDEMPTION		122,123	122,123	121,064	121,030		1,093		1,093		122,123				2,149	02/01/2024	4
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		04/09/2018	SCHEDULED REDEMPTION		4,863	4,863	4,856	4,856		7		7		4,863				16	10/04/2023	3FE
654730-AR-4	NISOURCE FINANCE CORP		06/12/2018	TENDER OFFER		29,033,950	27,500,000	27,384,775	27,471,774		4,389		4,389		27,476,162		1,557,788	1,557,788	1,111,573	09/15/2020	2FE
65539B-AA-6	NMRR_10-1RA RMBS		04/01/2018	SCHEDULED REDEMPTION		104,992	104,992	105,452	105,117		(124)		(124)		104,992				2,625	07/26/2037	1FM
655844-AZ-1	NORFOLK SOUTHERN CORP		04/01/2018	MATURED		3,000,000	3,000,000	2,991,690	2,999,731		269		269		3,000,000				86,250	04/01/2018	2FE
BASQS8-TB-4	NORTHERN STAR INDUSTRIES INC TL		06/29/2018	SCHEDULED REDEMPTION		13,750	13,750	13,681			69		69		13,750				226	03/30/2023	4Z
666807-BQ-4	NORTHROP GRUMMAN CORP		04/05/2018	Millennium Advisors		485,035	500,000	499,930	499,933		4		4		499,936		(14,901)	(14,901)	6,233	10/15/2022	2FE
66977W-AP-4	NOVA CHEMICALS CORP	A	04/05/2018	CREDIT SUISSE		8,202,500	8,500,000	8,527,500	8,511,966		(470)		(470)		8,511,496		(308,996)	(308,996)	186,528	05/01/2025	3FE
670001-AC-0	NOVELIS CORP		05/10/2018	CREDIT SUISSE		622,845	625,000	628,869			(111)		(111)		628,758		(5,913)	(5,913)	17,976	09/30/2026	4FE
629377-CA-8	NRG ENERGY INC		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		4,499,688	4,250,000	4,259,572	4,258,675		(296)		(296)		4,258,378		241,309	241,309	123,250	05/15/2026	4FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/29/2018	SCHEDULED REDEMPTION		150,870	150,870	149,111	149,036		1,834		1,834		150,870				3,297	06/07/2022	5*GI
670346-AQ-8	NUCOR CORPORATION		05/31/2018	Various		3,739,500	3,750,000	3,723,375			14		14		3,723,389		16,111	16,111	5,317	05/01/2048	2FE
67059T-AA-3	NUSTAR LOGISTICS		04/15/2018	MATURED		8,750,000	8,750,000	8,732,675	8,749,295		705		705		8,750,000				378,438	04/15/2018	3FE
62947Q-AN-8	NXP BV/NXP FUNDING LLC	D	04/02/2018	CALLED @ 102.875		4,063,563	3,950,000	4,014,688	3,979,350		(2,127)		(2,127)		3,977,223		(27,223)	(27,223)	237,850	03/15/2023	3FE
67091G-AA-1	OCI NV	D	04/18/2018	CREDIT SUISSE		542,356	535,000	535,000							535,000		7,356	7,356		04/15/2023	1Z
68504L-AA-9	ONGLT_16-A ABS		04/25/2018	Various		2,348,685	2,404,321	2,404,049	2,404,008				21		2,404,029		(55,344)	(55,344)	23,638	03/08/2029	1FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		06/01/2018	SCHEDULED REDEMPTION		59,010	59,010	52,573	51,375		7,635		7,635		59,010				991	03/25/2037	1FM
683715-AA-4	OPEN TEXT CORP	A	05/16/2018	RBC DOMINION SECURITIES		142,649	139,000	143,090	141,325		(274)		(274)		141,051		1,598	1,598	6,581	01/15/2023	3FE
68389X-BK-0	ORACLE CORPORATION		05/10/2018	WELLS FARGO		4,336,110	4,500,000	4,492,170	4,494,329		535		535		4,494,864		(158,754)	(158,754)	56,050	09/15/2021	1FE
68835Q-AC-4	OSMOTICA HOLDINGS CORP LTD TL		03/29/2018	CANCELLED TRADE		(69,250)	(69,250)	(68,916)			(118)		(118)		(69,250)					02/03/2022	4Z
68835U-AC-5	OSMOTICA HOLDINGS US TL A		06/29/2018	SCHEDULED REDEMPTION		138,500	138,500	137,808			693		693		138,500				621	12/21/2022	4Z
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,486	2,486		14		14		2,500				40	07/28/2021	4FE
694308-HV-2	PACIFIC GAS AND ELECTRIC CO		05/16/2018	EXCHANGE		947,299	950,000	947,188	947,209		90		90		947,299				14,543	12/01/2027	1FE
69315J-AC-7	PAI HOLDCO INC TL		06/29/2018	SCHEDULED REDEMPTION		12,589	12,589	12,526			63		63		12,589				211	01/05/2025	4
70556M-AA-0	PALS_00-1 ABS		06/25/2018	DISTRIBUTION		25,287											25,287	25,287		12/25/2015	6Z
70109H-AH-8	PARKER-HANNIFIN CORP		05/15/2018	MATURED		1,000,000	1,000,000	1,057,597	1,014,835		(14,835)		(14,835)		1,000,000				27,500	05/15/2018	1FE
713448-CU-0	PEPSICO INC		04/30/2018	MATURED		1,731,000	1,731,000	1,728,511	1,730,654		346		346		1,731,000				15,230	04/30/2018	1FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		06/29/2018	SCHEDULED REDEMPTION		142,666	142,666	141,755	141,680		986		986		142,666				2,571	12/16/2021	4
717081-DX-8	PFIZER INC		04/05/2018	CREDIT SUISSE		9,770,400	10,000,000	9,985,300	9,989,784		788		788		9,990,572		(220,172)	(220,172)	68,250	06/03/2021	1FE
743873-BX-8	PFMLT_05-2 RMBS		06/01/2018	SCHEDULED REDEMPTION		100,381	100,381	54,206	57,289		43,093		43,093		100,381				1,765	07/25/2042	1FM
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		04/19/2018	GOLDMAN, SACHS & CO.		4,658,450	5,000,000	4,959,750	4,966,369		1,147		1,147		4,967,516		(309,066)	(309,066)	90,903	02/25/2026	1FE
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC		04/05/2018	BNP CAPITAL MARKETS		6,974,636	7,236,000	7,163,061	7,163,530		3,828		3,828		7,167,358		(192,722)	(192,722)	78,893	11/02/2022	1FE
718546-AM-6	PHILLIPS 66		05/23/2018	MIZUHO SECURITIES USA INC.		980,608	980,000	980,000	980,000						980,000		608	608	14,025	04/15/2019	1FE
72147K-AC-2	PILGRIMS PRIDE CORP		05/22/2018	Various		645,869	657,000	656,171	76,482		(101)		(101)		656,001		(10,132)	(10,132)	23,095	03/15/2025	4FE
72348Y-AA-3	PINNACLE ENTERTAINMENT INC		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		8,400,000	8,000,000	8,011,099	8,010,354		(579)		(579)		8,009,775		390,225	390,225	197,500	05/01/2024	4FE
72431P-AA-0	PISCES MIDCO INC		04/10/2018	CANTOR FITZGERALD		418,629	415,000	415,000							415,000		3,629	3,629		04/15/2026	5FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		190,088	185,000	189,625			(515)		(515)		189,110		978	978	3,674	02/01/2022	5FE
69353R-FK-9	PNC BANK NA		06/27/2018	MIZUHO SECURITIES USA INC.		1,499,535	1,500,000	1,500,000							1,500,000		(465)	(465)	14,745	01/22/2021	1FE
693476-BN-2	PNC FUNDING CORP		05/04/2018	BNP CAPITAL MARKETS		4,984,050	5,000,000	5,140,180	5,114,650		(9,171)		(9,171)		5,105,479		(121,429)	(121,429)	110,000	03/08/2022	1FE
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		06/25/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500				9	05/24/2024	3FE
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN	A	04/16/2018	EXCHANGE		9,943,570	10,000,000	9,911,100	9,941,147		2,471		2,471		9,943,617		(48)	(48)	212,465	03/15/2024	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)
73931H-AE-3	POWER STOP LLC INCR TL		06/29/2018	SCHEDULED REDEMPTION		2,847	2,847	2,815	2,814		33		33		2,847				51	05/29/2023	4
73934@-AA-4	POWER STOP LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		35,391	35,391	34,701	34,545		845		845		35,391				319	05/29/2023	4
73931H-AF-0	POWER STOP LLC THIRD AMENDMENT TL		06/29/2018	Various		10,708	10,708	10,606	21,204		213		213		10,708				390	05/29/2023	4
742718-DB-2	PROCTER & GAMBLE CO		05/25/2018	Various		9,504,000	7,500,000	7,651,575	7,612,783		(1,668)		(1,668)		7,611,115		1,667,885	1,667,885	563,333	08/15/2034	1FE
742718-DF-3	PROCTER & GAMBLE CO		05/25/2018	Various		27,272,189	21,647,000	25,407,846	24,819,736		(42,706)		(42,706)		24,777,030		1,845,749	1,845,749	1,517,094	03/05/2037	1FE
742718-EG-0	PROCTER & GAMBLE CO		06/18/2018	RBC DOMINION SECURITIES		643,481	650,000	656,617	652,873		(727)		(727)		652,145		(8,665)	(8,665)	7,856	11/01/2019	1FE
743315-AT-0	PROGRESSIVE CORPORATION (THE)		04/04/2018	BARCLAYS		542,711	533,333	528,922			4		4		528,927		13,785	13,785	1,369	03/14/2048	1FE
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING		06/11/2018	JPMORGAN CHASE & CO.		9,915,100	10,000,000	10,000,000	10,000,000						10,000,000		(84,900)	(84,900)	113,843	04/15/2019	1FE
744320-AZ-5	PRUDENTIAL FINANCIAL INC		05/08/2018	EXCHANGE		3,791,348	3,831,000	3,791,085	3,791,127		221		221		3,791,348				63,231	12/07/2049	1FE
74432Q-BX-2	PRUDENTIAL FINANCIAL INC		05/16/2018	MIZUHO SECURITIES USA INC.		1,001,961	1,000,000	1,003,820	1,000,885		(540)		(540)		1,000,346		1,615	1,615	12,346	08/15/2018	1FE
745867-AX-9	PULTE GROUP INC		05/18/2018	Various		272,622	282,000	276,713			70		70		276,783		(4,161)	(4,161)	4,409	01/15/2027	3FE
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		06/30/2018	SCHEDULED REDEMPTION		1,641,982	1,641,982	1,641,982	1,641,982						1,641,982				51,230	12/30/2019	2
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		06/11/2018	SCHEDULED REDEMPTION		733,116	733,116	730,840	730,754		2,362		2,362		733,116				3,556	03/07/2024	3FE
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		06/07/2018	SCHEDULED REDEMPTION		531,265	531,265	531,265	534,632		(3,367)		(3,367)		531,265				26,059	12/07/2022	3AM
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		06/07/2018	SCHEDULED REDEMPTION		821,046	821,046	832,489	825,484		(4,439)		(4,439)		821,046				40,272	12/07/2022	3AM
759950-EP-9	RAMC_04-4 RMBS		06/01/2018	SCHEDULED REDEMPTION		216,458	216,458	207,180	207,760		8,697		8,697		216,458				4,640	05/25/2052	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		06/01/2018	SCHEDULED REDEMPTION		137,752	137,752	114,334	136,827		925		925		137,752				3,535	04/25/2035	1FM
759187-BL-0	REGIONS BANK OF ALABAMA		06/29/2018	GOLDMAN, SACHS & CO.		7,496,400	7,500,000	7,491,075	7,497,935		1,483		1,483		7,499,419		(3,019)	(3,019)	135,469	09/14/2018	2FE
74949L-AB-8	RELX CAPITAL INC		05/10/2018	BANK OF AMERICA/MERRILL LYNCH		793,895	801,000	797,620			100		100		797,720		(3,825)	(3,825)	4,517	03/16/2023	2FE
760759-AL-4	REPUBLIC SERVICES INC		05/15/2018	MATURED		19,850,000	19,850,000	19,843,847	19,849,632		368		368		19,850,000				377,150	05/15/2018	2FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		06/29/2018	SCHEDULED REDEMPTION		9,353	9,353	9,360	9,361		(7)		(7)		9,353				36	02/05/2023	4FE
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		312,453	312,453	312,409	312,443		10		10		312,453				8,281	04/25/2037	1FM
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		06/01/2018	SCHEDULED REDEMPTION		124,728	124,728	124,685	124,721		7		7		124,728				3,714	06/25/2037	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		06/01/2018	SCHEDULED REDEMPTION		44,851	54,671	40,298	40,699		4,152		4,152		44,851				1,468	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		06/01/2018	SCHEDULED REDEMPTION		240,115	304,176	233,297	234,718		5,396		5,396		240,115				8,608	07/25/2037	1FM
74968E-AB-0	RMP ACQUISITION INC TL		06/29/2018	SCHEDULED REDEMPTION		80,790	80,790	80,431	80,445		345		345		80,790				1,465	03/02/2022	4
74966U-AP-5	RPI FINANCE TRUST TLB-6		06/29/2018	SCHEDULED REDEMPTION		16,854	16,854	16,790	16,787		67		67		16,854				185	03/27/2023	2FE
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022		04/01/2018	SCHEDULED REDEMPTION		530,303	530,303	530,303	530,303						530,303				15,909	04/01/2022	2FE
78355H-JU-4	RYDER SYSTEM INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		4,985,200	5,000,000	4,994,450	4,998,873		412		412		4,999,285		(14,085)	(14,085)	90,736	02/26/2019	2FE
78409V-AH-7	S&P GLOBAL INC		06/03/2018	Various		17,083,159	17,068,000	17,134,811	17,088,646		(13,839)		(13,839)		17,074,807		(6,867)	(6,867)	354,495	08/15/2018	2FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/27/2018	MITSUBISHI UFJ SECURITIES (USA)		804,792	800,000	800,000							800,000		4,792	4,792	104	05/01/2038	2FE
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		05/31/2018	Various		673,870	667,000	667,000							667,000		6,870	6,870	2,872	05/01/2048	2FE
79466L-AF-1	SALESFORCE.COM INC.		04/06/2018	BARCLAYS		1,609,568	1,600,000	1,599,600							1,599,600		9,968	9,968		04/11/2028	1FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		49,811	50,284	32,980	30,508		19,303		19,303		49,811				1,371	10/25/2035	1FM
78410T-AA-4	SCFET_17-1A ABS		06/20/2018	SCHEDULED REDEMPTION		131,583	131,583	131,555	131,560		23		23		131,583				2,172	01/20/2023	1FE
784012-AA-4	SCFET_17-2 ABS		06/20/2018	SCHEDULED REDEMPTION		303,173	303,173	303,126	303,127		46		46		303,173				4,989	03/20/2023	1FE
83405R-AB-3	SCLP_18-1 ABS		04/23/2018	MORGAN STANLEY		2,480,547	2,500,000	2,499,562			28		28		2,499,590		(19,043)	(19,043)	17,314	02/25/2027	1FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		04/30/2018	Various		87,933	89,062	88,767	88,758		17		17		88,774		(841)	(841)	373	06/21/2024	4FE
816851-AJ-8	SEMPRA ENERGY		06/15/2018	MATURED		500,000	500,000	474,305	498,295		1,705		1,705		500,000				15,375	06/15/2018	2FE
78412F-AS-3	SESI LLC		05/25/2018	EXCHANGE		366,000	366,000	366,000	366,000						366,000				21,904	09/15/2024	4FE
78412F-AU-8	SESI LLC		06/12/2018	JPMORGAN CHASE & CO.		375,608	366,000	366,000							366,000		9,608	9,608	7,012	09/15/2024	3FE
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	04/30/2018	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,988		12		12		5,000				56	07/31/2025	4FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	D	06/12/2018	CANTOR FITZGERALD		246,840	242,000	243,910							243,910		2,930	2,930	7,043	02/15/2025	4FE
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/05/2018	BANK OF AMERICA/MERRILL LYNCH		9,835,200	10,000,000	9,977,300	9,980,695		1,181		1,181		9,981,876		(146,676)	(146,676)	152,250	03/16/2022	1FE
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,985	4,983		17		17		5,000				19	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		04/03/2018	SCHEDULED REDEMPTION		2,135,417	2,135,417	2,133,945	2,133,859		1,558		1,558		2,135,417				5,471	05/01/2021	4FE
82967N-AY-4	SIRIUS XM RADIO INC		05/18/2018	WELLS FARGO		540,290	557,000	559,070	558,886		(195)		(195)		558,691		(18,401)	(18,401)	19,006	08/01/2022	3FE
82988*-AA-2	SITUS GROUP HOLDINGS CORP TLB		06/29/2018	SCHEDULED REDEMPTION		16,250	16,250	16,169			81		81		16,250				91	08/26/2023	4Z
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		5,063,500	5,200,000	5,219,500	5,215,109		(811)		(811)		5,214,298		(150,798)	(150,798)	175,338	07/31/2024	3FE
78443C-BN-3	SLMA_04-B ABS		06/15/2018	SCHEDULED REDEMPTION		548,286	548,286	546,573	546,500		1,786		1,786		548,286				6,069	03/15/2024	1FE
78443C-CL-6	SLMA_06-A ABS		06/15/2018	SCHEDULED REDEMPTION		219,648	219,648	201,802	204,612		15,036		15,036		219,648				2,387	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)
832248-AY-4	SMITHFIELD FOODS INC		04/10/2018	BARCLAYS		4,864,700	5,000,000	5,103,650	5,098,192		(6,400)		(6,400)		5,091,792		(227,092)	(227,092)	116,785	02/01/2022	2FE
835898-AG-2	SOTHEBYS		05/14/2018	Various		646,838	671,000	671,000	671,000						671,000		(24,163)	(24,163)	13,443	12/15/2025	3FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		05/31/2018	Various		514,958	525,000	508,352							508,352		6,606	6,606	5,354	03/01/2048	1Z
84762L-AU-9	SPECTRUM BRANDS INC		06/01/2018	CITIGROUP GLOBAL MARKETS		1,184,523	1,198,000	1,240,299	1,232,107		(2,312)		(2,312)		1,229,795		(45,273)	(45,273)	61,231	07/15/2025	3FE
85205T-AF-7	SPIRIT AEROSYSTEMS INC		05/30/2018	TENDER OFFER		2,057,000	2,000,000	2,036,836	2,016,068		(2,889)		(2,889)		2,013,179		43,821	43,821	74,375	03/15/2022	2FE
85172F-AL-3	SPRINGLEAF FINANCE CORP		05/18/2018	HSBC SECURITIES, INC.		372,188	375,000	373,125			76		76		373,201		(1,013)	(1,013)	9,609	03/15/2023	4FE
85207U-AK-1	SPRINT CORP		04/26/2018	CITIGROUP GLOBAL MARKETS		144,213	139,000	139,000							139,000		5,213	5,213	2,002	03/01/2026	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2018	SCHEDULED REDEMPTION		251,563	251,563	250,088	187,498		1,475		1,475		251,563				3,688	03/20/2023	2FE
78469X-AD-9	SPX FLOW INC		05/01/2018	BARCLAYS		334,026	330,000	330,000	330,000						330,000		4,026	4,026	13,303	08/15/2024	4FE
78469X-AE-7	SPX FLOW INC		04/26/2018	DEUTSCHE BANK AG		243,355	238,000	232,645	233,101		145		145		233,246		10,109	10,109	9,904	08/15/2026	4FE
853496-AB-3	STANDARD INDUSTRIES INC		04/05/2018	SUNTRUST INVESTMENT SERVICES, INC.		5,685,625	5,500,000	5,670,000	5,613,868		(9,283)		(9,283)		5,604,585		81,040	81,040	196,625	02/15/2023	3FE
854502-AE-1	STANLEY BLACK & DECKER INC		05/09/2018	WELLS FARGO		1,492,905	1,500,000	1,500,000	1,500,000						1,500,000		(7,095)	(7,095)	11,760	11/17/2018	2FE
85572N-AA-6	STARS GROUP HOLDINGS BV	D	06/28/2018	Various		615,498	607,000	607,000							607,000		8,498	8,498		07/15/2026	1Z
857477-AV-5	STATE STREET CORP		04/05/2018	KEYCORP		4,847,250	5,000,000	4,997,400	4,998,213		139		139		4,998,353		(151,103)	(151,103)	37,917	05/19/2021	1FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		06/29/2018	Various		1,598	1,823	1,602			222		222		1,823		(225)	(225)	8	03/19/2021	5FE
08773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	D	06/21/2018	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				598,000	06/21/2018	1
863667-AK-7	STRYKER CORP		06/26/2018	KEYCORP		745,613	750,000	749,130	749,649		144		144		749,793		(4,180)	(4,180)	12,042	03/08/2019	1FE
863667-AQ-4	STRYKER CORPORATION		04/24/2018	MORGAN STANLEY		1,571,312	1,600,000	1,599,328			8		8		1,599,336		(28,024)	(28,024)	7,949	03/07/2028	2FE
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		06/28/2018	WELLS FARGO		280,500	300,000	300,531	300,502		(29)		(29)		300,473		(19,973)	(19,973)	14,736	03/01/2027	4FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/30/2018	Various		332,135	347,000	337,155	338,882		348		348		339,230		(7,095)	(7,095)	14,096	03/01/2025	4FE
87165B-AJ-2	SYNCHRONY FINANCIAL		06/26/2018	Market Axess		748,470	750,000	749,805	749,933		31		31		749,964		(1,494)	(1,494)	18,525	01/15/2019	2FE
871829-BB-2	SYSCO CORP		06/11/2018	JPMORGAN CHASE & CO.		15,564,960	15,672,000	15,700,462	15,684,064		(4,316)		(4,316)		15,679,748		(114,788)	(114,788)	208,438	04/01/2019	2FE
87422V-AB-4	TALEN ENERGY SUPPLY LLC		04/04/2018	CREDIT SUISSE		366,000	400,000	388,000	389,286		503		503		389,789		(23,789)	(23,789)	37,261	07/15/2022	4FE
87422V-AE-8	TALEN ENERGY SUPPLY LLC		04/11/2018	Various		645,500	750,000	727,131	727,270		512		512		727,783		(82,283)	(82,283)	29,196	01/15/2026	4FE
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C		05/03/2018	CITIGROUP GLOBAL MARKETS		246,450	265,000	265,000	265,000						265,000		(18,550)	(18,550)	7,361	01/15/2028	3FE
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/27/2018	Various		1,358,709	1,350,000	1,350,000							1,350,000		8,709	8,709	1,173	04/15/2026	3Z
87612B-BE-1	TARGA RESOURCES PARTNERS LP		05/03/2018	CITIGROUP GLOBAL MARKETS		144,188	150,000	150,000	150,000						150,000		(5,813)	(5,813)	6,181	02/01/2027	3FE
878742-AS-4	TECK RESOURCES LIMITED	A	06/22/2018	BARCLAYS		99,625	100,000	102,750	102,716		(30)		(30)		102,686		(3,061)	(3,061)	5,183	08/15/2040	3FE
878744-AB-7	TECK RESOURCES LIMITED	A	04/24/2018	BANK OF AMERICA/MERRILL LYNCH		284,250	300,000	277,125	277,604		138		138		277,743		6,507	6,507	10,183	03/01/2042	3FE
87938W-AW-3	TELEFONICA EMISIONES SAU	D	06/13/2018	Various		775,301	801,000	801,000							801,000		(25,699)	(25,699)	7,693	03/06/2048	2FE
88031R-AA-6	TENASKA ALABAMA		03/30/2018	SCHEDULED REDEMPTION		695,442	695,442	717,670	710,153		(14,711)		(14,711)		695,442				21,298	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		06/30/2018	SCHEDULED REDEMPTION		269,718	269,718	263,363	266,898		2,819		2,819		269,718				4,081	12/30/2023	2FE
88032W-AG-1	TENCENT HOLDINGS LTD	D	04/11/2018	Various		2,922,267	3,037,000	3,036,241			15		15		3,036,255		(113,988)	(113,988)	25,139	01/19/2028	1FE
880349-AR-6	TENNECO INC		06/20/2018	Various		5,790,368	6,325,000	6,384,625	6,373,233		(3,540)		(3,540)		6,369,693		(579,325)	(579,325)	295,499	07/15/2026	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		05/03/2018	SCHEDULED REDEMPTION		70,029	70,029	69,588	69,532		497		497		70,029				1,495	09/05/2019	5
88078F-BH-0	TEREX CORP INCREMENTAL US TL		06/29/2018	SCHEDULED REDEMPTION		4,528	4,528	4,508			20		20		4,528				15	01/31/2024	3FE
87244B-AA-6	TGIF_17-1 ABS		04/30/2018	SCHEDULED REDEMPTION		7,500	7,500	7,511			(11)		(11)		7,500				116	04/30/2047	3AM
70259#-AA-5	THE PASHA GROUP		06/01/2018	SCHEDULED REDEMPTION		150,000	150,000	150,000	145,090		4,910		4,910		150,000				4,811	12/30/2024	4
88724X-AC-1	TIME MFG ACQUISITION LLC TL		06/29/2018	SCHEDULED REDEMPTION		6,250	6,250	6,222	6,221		29		29		6,250				120	02/03/2023	4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/01/2018	VARIOUS		1,610	1,610	1,610								1,610		1,610		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/01/2018	VARIOUS		1,734	1,734	1,734								1,734		1,734		03/01/2023	5
87264A-AL-9	T-MOBILE USA INC		04/01/2018	CALLED @ 103.313		10,951,178	10,600,000	10,804,034	10,710,613		(7,726)		(7,726)		10,702,887		(102,887)	(102,887)	702,303	04/01/2023	3FE
87261N-AJ-9	TMX FINANCE LLC		05/25/2018	Various		659,344	650,000	650,000							650,000		9,344	9,344		04/01/2023	4Z
89055W-AA-4	TOPBUILD ESCROW CORP		05/18/2018	Various		1,521,345	1,500,000	1,500,000							1,500,000		21,345	21,345	487	05/01/2026	4FE
89114Q-C2-2	TORONTO-DOMINION BANK/THE	A	06/06/2018	TD SECURITIES		1,500,585	1,500,000	1,500,000							1,500,000		585	585		06/11/2020	1FE
89114Q-C3-0	TORONTO-DOMINION BANK/THE	A	06/06/2018	TD SECURITIES		1,500,870	1,500,000	1,500,000							1,500,000		870	870		06/11/2021	1FE
89236T-CX-1	TOYOTA MOTOR CREDIT CORP	C	04/06/2018	MATURED		15,000,000	15,000,000	14,996,400	14,999,519		481		481		15,000,000				90,000	04/06/2018	1FE
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	JEFFERIES & COMPANY, INC.		721,283	750,000	748,335			36		36		748,371		(27,089)	(27,089)	5,782	01/11/2028	1FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		06/29/2018	SCHEDULED REDEMPTION		10,885	10,885	10,860	10,869		15		15		10,885				35	04/10/2023	3FE
89352H-AX-7	TRANSCANADA PIPELINES LTD	A	05/07/2018	Various		3,026,280	3,000,000	2,988,840			1		1		2,988,841		37,439	37,439	594	05/15/2038	1Z
89352H-AY-5	TRANSCANADA PIPELINES LTD	A	05/10/2018	Various		3,019,766	3,000,000	2,974,710			4		4		2,974,714		45,051	45,051	1,564	05/15/2048	1Z

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)
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		06/29/2018	SCHEDULED REDEMPTION		9,376	9,376	9,291			3,835		3,835		9,376					06/09/2023	4FE
89364M-BL-7	TRANSDIGM INC TERM LOAN F		05/30/2018	EXCHANGE		3,716,437	3,750,340	3,715,761	3,713,994		2,428		2,428		3,716,421		16	16	30,877	06/09/2023	3FE
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		06/30/2018	SCHEDULED REDEMPTION		1,426,068	1,426,068	1,426,068	1,426,068						1,426,068				39,359	03/31/2022	2FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		06/29/2018	SCHEDULED REDEMPTION		558,313	558,313	555,726	555,377		2,936		2,936		558,313				3,498	09/30/2019	4
89421U-AA-5	TRAVELPORT CORPORATE FINANCE PLC		04/13/2018	OPPENHEIMER & CO., INC.		182,133	179,000	179,000							179,000		3,133	3,133	925	03/15/2026	4FE
89469A-AB-0	TREEHOUSE FOODS INC		06/13/2018	Various		4,566,586	4,569,000	4,626,848	4,593,084		(4,757)		(4,757)		4,588,327		(21,741)	(21,741)	166,648	03/15/2022	3FE
87265H-AF-6	TRI POINTE GROUP INC		05/11/2018	WELLS FARGO		255,550	269,000	269,000	269,000						269,000		(13,450)	(13,450)	6,420	06/01/2027	3FE
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		04/30/2018	SCHEDULED REDEMPTION		714,286	714,286	714,286	713,985		301		301		714,286				21,679	04/30/2020	2
89657A-AA-4	TRL 18-1A A1 ABS		06/19/2018	CREDIT SUISSE		4,514,297	4,500,000	4,498,342							4,498,343		15,954	15,954	212	06/17/2048	1Z
89655X-AA-6	TRL_06-1A ABS		06/14/2018	SCHEDULED REDEMPTION		529,759	529,759	529,759	538,248		(8,489)		(8,489)		529,759				14,826	05/14/2036	2FE
898613-AA-2	TUCKAH_02 ABS		06/20/2018	SCHEDULED REDEMPTION		199,063	199,063	208,630	203,105		(4,042)		(4,042)		199,063				8,848	10/20/2025	3FE
899745-AD-5	TUNICA-BILOXI GAMING A		05/15/2018	AMENDMENT FEE		(9,127)											(9,127)	(9,127)		12/15/2020	1FE
87306R-AE-8	TVC ALBANY INC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		20,801	20,801	20,695	18,641		109		109		20,801				335	10/31/2025	4FE
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		06/29/2018	SCHEDULED REDEMPTION		558	558	553	553		5		5		558				8	07/14/2023	4FE
902674-XN-5	UBS AG (LONDON BRANCH)	D	06/25/2018	Various		1,138,529	1,140,000	1,135,166							1,135,167		3,363	3,363	63	06/26/2048	1FE
90400G-AA-9	ULTRA RESOURCES INC		04/10/2018	BANK OF AMERICA/MERRILL LYNCH		409,210	542,000	546,540	545,819		(294)		(294)		545,525		(136,315)	(136,315)	18,321	04/15/2022	4FE
90400G-AB-7	ULTRA RESOURCES INC		05/03/2018	GUGGENHEIM SECURITIES, LLC		34,813	52,000	51,224	51,277		27		27		51,303		(16,491)	(16,491)	2,079	04/15/2025	4FE
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)		06/05/2018	BB&T CAPITAL MARKETS		1,294,163	1,300,000	1,306,682	1,302,701		(861)		(861)		1,301,841		(7,678)	(7,678)	17,144	05/06/2019	1FE
902674-XJ-4	UNION BANK OF SWITZERLAND/LONDON	D	06/04/2018	UNION BANK OF SWITZERLAND		2,803,696	2,800,000	2,800,000	2,800,000						2,800,000		3,696	3,696	32,736	12/01/2020	1FE
907818-EV-6	UNION PACIFIC CORPORATION		06/13/2018	MORGAN STANLEY		756,795	750,000	748,868			1		1		748,868		7,927	7,927	638	09/10/2038	2FE
907818-EW-4	UNION PACIFIC CORPORATION		06/13/2018	Various		2,269,125	2,250,000	2,247,728			1		1		2,247,728		21,397	21,397	1,875	09/10/2048	2FE
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/14/2018	SCHEDULED REDEMPTION		240,799	240,799	239,678	239,768		1,031		1,031		240,799				3,885	05/14/2026	1FE
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2018	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,247,141		(65,323)		(65,323)		3,181,818				89,727	06/01/2019	1
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS		04/07/2018	SCHEDULED REDEMPTION		29,977	29,977	29,153	29,977						29,977				459	10/07/2025	2FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2018	SCHEDULED REDEMPTION		19,823	19,823	18,661	19,823						19,823				285	04/07/2030	1FE
910047-AF-6	UNITED CONTINENTAL HLDGS		06/01/2018	MATURED		200,000	200,000	212,200	201,907		(1,907)		(1,907)		200,000				6,375	06/01/2018	3FE
BASOSS-PR-9	UNITED SEATING & MOBILITY 9 AMD TL		06/29/2018	SCHEDULED REDEMPTION		37,500	37,500	37,406			94		94		37,500				196	05/10/2019	4Z
913017-BZ-1	UNITED TECHNOLOGIES CORP		05/04/2018	MATURED		30,000,000	30,000,000	30,112,500	30,020,684		(20,684)		(20,684)		30,000,000				404,495	05/04/2018	2FE
91324P-CU-4	UNITEDHEALTH GROUP INC		04/05/2018	BNP CAPITAL MARKETS		9,773,600	10,000,000	9,969,500	9,980,276		1,620		1,620		9,981,897		(208,297)	(208,297)	120,417	03/15/2021	1FE
91324P-DL-3	UNITEDHEALTH GROUP INC		06/19/2018	GOLDMAN, SACHS & CO.		800,936	800,000	794,496			1		1		794,497		6,439	6,439	189	06/15/2048	1Z
91337D-AB-0	UNITYMEDIA KABELBW GMBH	D	05/21/2018	BNP CAPITAL MARKETS		248,413	238,000	252,875	251,729		(1,211)		(1,211)		250,518		(2,106)	(2,106)	12,472	01/15/2025	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/29/2018	SCHEDULED REDEMPTION		41,277	41,277	41,119	41,103		174		174		41,277				176	10/04/2021	4FE
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		04/01/2018	SCHEDULED REDEMPTION		248,671	248,671	248,671	248,671						248,671				7,336	04/01/2026	1FE
90345K-AA-8	US AIRWAYS GROUP INC ABS		04/22/2018	SCHEDULED REDEMPTION		161,399	161,399	161,399	161,399						161,399				5,044	10/22/2024	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/18/2018	Various		320,735	314,418	314,417	194,565		119,853		119,853		314,418		6,317	6,317	8,717	05/15/2023	2FE
90331H-MM-2	US BANK NA		06/26/2018	WELLS FARGO		1,004,349	1,000,000	996,150	998,172		479		479		998,651		5,698	5,698	15,091	10/28/2019	1FE
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		05/01/2018	SCHEDULED REDEMPTION		1,316,455	1,316,455	1,316,455	1,316,455						1,316,455				14,507	05/01/2034	1FE
90290M-AB-7	US FOODS INC		05/22/2018	DEUTSCHE BANK AG		316,975	310,000	324,610	323,432		(1,442)		(1,442)		321,991		(5,016)	(5,016)	8,044	06/15/2024	4FE
90327Q-CY-3	USAA CAPITAL CORP		04/05/2018	U.S. BANCORP		9,710,100	10,000,000	9,989,100	9,992,454		583		583		9,993,037		(282,937)	(282,937)	71,111	06/01/2021	1FE
90327Q-CZ-0	USAA CAPITAL CORP		05/09/2018	MIZUHO SECURITIES USA INC.		1,802,754	1,800,000	1,800,000	1,800,000						1,800,000		2,754	2,754	17,600	02/01/2019	1FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		05/02/2018	BANK OF AMERICA/MERRILL LYNCH		223,313	225,000	225,000	225,000						225,000		(1,688)	(1,688)	6,772	11/01/2025	3FE
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		04/20/2018	Various		506,250	500,000	501,250	501,217		(237)		(237)		500,980		5,270	5,270	28,043	07/15/2022	4FE
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		05/17/2018	STIFEL CAPITAL MARKETS		421,225	415,000	415,000							415,000		6,225	6,225		01/31/2027	4Z
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4		06/01/2018	EXCHANGE		862,598	863,201	862,591	862,576		21		21		862,597		1	1	10,374	04/01/2022	3FE
91913Y-AV-2	VALERO ENERGY CORPORATION		05/18/2018	Various		1,505,889	1,500,000	1,498,680							1,498,680		7,209	7,209		06/01/2028	2FE
92210M-AX-2	VANTIV LLC FKA FIFTH THIRD 2018 B3		06/29/2018	SCHEDULED REDEMPTION		39,595	39,595	39,436			159		159		39,595					10/14/2023	3FE
92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN		06/22/2018	EXCHANGE		537,436	539,598	537,428	537,947		(513)		(513)		537,435		1	1	5,746	10/14/2023	3FE
92769X-AJ-4	VIRGIN MEDIA SECURED FINANCE PLC	D	06/20/2018	GOLDMAN, SACHS & CO.		1,957,500	2,000,000	1,990,000	1,991,819		458		458		1,992,278		(34,778)	(34,778)	102,972	01/15/2025	3FE
92826C-AH-5	VISA INC		06/21/2018	MORGAN STANLEY		11,603,000	12,500,000	12,406,875	12,409,352		3,953		3,953		12,413,305		(810,305)	(810,305)	271,181	09/15/2027	1FE
92857W-BJ-8	VODAFONE GROUP PLC	D	05/24/2018	MITSUBISHI UFJ SECURITIES (USA)		2,987,010	3,000,000	2,970,870							2,970,870		16,140	16,140		05/30/2025	2FE
92857W-BK-5	VODAFONE GROUP PLC	D	05/24/2018	MORGAN STANLEY		1,118,073	1,126,000	1,111,373							1,111,373		6,700	6,700		05/30/2028	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)
92857W-BL-3	VODAFONE GROUP PLC	D	05/31/2018	Various		1,443,033	1,450,000	1,422,508			5		5		1,422,513		20,520	20,520	417	05/30/2038	2FE
92857W-BM-1	VODAFONE GROUP PLC	D	05/24/2018	MORGAN STANLEY		1,054,650	1,051,000	1,042,676							1,042,676		11,974	11,974		05/30/2048	2FE
92857W-BN-9	VODAFONE GROUP PLC	D	05/25/2018	Various		1,504,680	1,500,000	1,500,000							1,500,000		4,680	4,680		01/16/2024	2FE
929566-AJ-6	WABASH NATIONAL CORPORATION		05/17/2018	CANTOR FITZGERALD		355,875	365,000	369,563	369,349		(292)		(292)		369,058		(13,183)	(13,183)	12,486	10/01/2025	4FE
93369K-AA-3	WAND MERGER CORP		06/29/2018	CANTOR FITZGERALD		239,245	236,000	236,000							236,000		3,245	3,245		07/15/2023	1Z
949746-RS-2	WELLS FARGO & CO		04/05/2018	BNP CAPITAL MARKETS		4,917,800	5,000,000	4,998,850	4,999,253		62		62		4,999,315		(81,515)	(81,515)	74,653	03/04/2021	1FE
94988J-5N-3	WELLS FARGO BANK NA		04/05/2018	RBC DOMINION SECURITIES		4,942,100	5,000,000	4,997,300			185		185		4,997,485		(55,385)	(55,385)	27,444	01/15/2021	1FE
952355-AQ-8	WEST CORP		04/30/2018	CALLED @ 102.785		3,186,342	3,100,000	3,100,000	3,100,000						3,100,000				202,915	07/15/2021	4FE
960413-AR-3	WESTLAKE CHEMICAL CORP		05/15/2018	CALLED @ 102.438		9,135,421	8,918,000	8,738,685	8,755,966		9,723		9,723		8,765,689		152,311	152,311	434,797	05/15/2023	2FE
96188#-AA-6	WETT HOLDINGS LLC		04/02/2018	SCHEDULED REDEMPTION		55,556	55,556	55,556	55,556						55,556				1,197	12/18/2024	2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		06/01/2018	SCHEDULED REDEMPTION		16,431	16,696	13,153	13,227		3,204		3,204		16,431				234	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		133,022	151,916	111,095	109,757		23,265		23,265		133,022				2,601	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		06/01/2018	SCHEDULED REDEMPTION		95,228	98,750	89,429	91,258		3,971		3,971		95,228				2,660	07/25/2037	3FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2018	SCHEDULED REDEMPTION		110,562	120,983	97,839	97,839		12,723		12,723		110,562				3,401	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2018	SCHEDULED REDEMPTION		68,106	91,417	79,557	88,122		(20,016)		(20,016)		68,106				2,571	09/25/2037	3FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		06/01/2018	SCHEDULED REDEMPTION		133,015	138,202	95,136	97,265		35,750		35,750		133,015				2,550	04/27/2037	1FM
94981Q-AU-2	WFMBS_05-AR16 RMBS		06/01/2018	SCHEDULED REDEMPTION		157,912	157,912	157,585	157,711		201		201		157,912				2,752	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		06/01/2018	SCHEDULED REDEMPTION		216,844	221,555	164,042	154,019		62,825		62,825		216,844				4,009	04/25/2036	1FM
963320-AQ-9	WHIRLPOOL CORP		06/18/2018	GOLDMAN, SACHS & CO.		698,096	700,000	701,078	700,397		(159)		(159)		700,238		(2,142)	(2,142)	13,487	03/01/2019	2FE
966387-AP-7	WHITING PETROLEUM CORP		04/25/2018	GOLDMAN, SACHS & CO.		203,500	200,000	192,000	192,499		384		384		192,883		10,617	10,617	7,153	04/01/2023	4FE
969457-BU-3	WILLIAMS COS INC		04/17/2018	BANK OF AMERICA/MERRILL LYNCH		554,130	564,000	544,613			504		504		545,116		9,014	9,014	5,449	01/15/2023	3FE
969457-BW-9	WILLIAMS COS INC		06/29/2018	BANK OF AMERICA/MERRILL LYNCH		809,615	808,000	810,815			(87)		(87)		810,728		(1,113)	(1,113)	17,627	06/24/2024	3FE
976656-CF-3	WISC ELEC POWER		06/15/2018	MATURED		5,000,000	5,000,000	5,040,850	5,011,550		(11,550)		(11,550)		5,000,000				42,500	06/15/2018	1FE
96042F-AF-1	WILAKE 18-2A D ABS		05/10/2018	JPMORGAN CHASE & CO.		5,008,984	5,000,000	4,999,453							4,999,453		9,531	9,531		01/16/2024	2
94945P-AA-3	WILKRG_17-A ABS		04/25/2018	Various		1,669,684	1,701,740	1,701,567	1,701,576		12		12		1,701,588		(31,904)	(31,904)	17,350	06/15/2033	1FE
92929L-AR-9	WMG ACQUISITION TERM LOAN E		06/07/2018	EXCHANGE		2,201,098	2,212,399	2,201,058	2,200,287		806		806		2,201,093		6	6	17,843	11/01/2023	4FE
98212B-AE-3	WPX ENERGY INC		04/25/2018	GOLDMAN, SACHS & CO.		144,000	144,000	144,000	144,000						144,000				4,662	09/15/2024	4FE
98212B-AH-6	WPX ENERGY INC		05/11/2018	JPMORGAN CHASE & CO.		539,013	535,000	535,000							535,000		4,013	4,013		06/01/2026	4Z
984121-BW-2	XEROX CORPORATION		05/15/2018	MATURED		622,000	622,000	621,104	621,956		44		44		622,000				19,749	05/15/2018	2
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		06/08/2018	SCHEDULED REDEMPTION		21,682	21,682	21,515			167		167		21,682					10/27/2021	3FE
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		05/31/2018	Various		1,610,921	1,620,083	1,607,297	1,606,398		4,480		4,480		1,610,879		42	42	21,879	10/27/2021	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/10/2018	SCHEDULED REDEMPTION		48,983	48,983	48,983	48,983						48,983				1,356	02/10/2024	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,537,257,248	1,540,765,408	1,543,858,846	1,262,718,450		2,216,259		2,216,259	1,936,136	1,542,003,350	(2,729,119)	(8,597,849)	(11,326,968)	34,441,598	XXX	XXX
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	04/13/2018	Various		1,202,200	1,200,000	1,200,000							1,200,000		2,200	2,200		12/31/2049	1AM
65473P-AC-9	NISOURCE INC		06/08/2018	WELLS FARGO		260,650	260,000	260,000							260,000		650	650	41	12/31/2049	3FE
4899999. Subtotal - Bonds - Hybrid Securities						1,462,850	1,460,000	1,460,000							1,460,000		2,850	2,850	41	XXX	XXX
464288-64-6	ISHARES 1-3 YEAR CREDIT BOND ETF		04/16/2018	Various	0.000	31,997,318		32,020,337							32,020,337		(23,019)	(23,019)			2
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		06/12/2018	Various	0.000	12,012,676		12,283,871							12,283,871		(271,195)	(271,195)	72,255		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		04/02/2018	BANK OF AMERICA/MERRILL LYNCH	0.000	1,699,618		1,706,082							1,706,082		(6,465)	(6,465)	6,973		4
8199999. Subtotal - Bonds - SVO Identified Funds						45,709,611		46,010,290							46,010,290		(300,679)	(300,679)	79,227	XXX	XXX
8399997. Total - Bonds - Part 4						1,949,622,883	1,911,574,425	1,957,837,826	1,354,695,975		2,286,608		2,286,608	1,936,136	1,956,741,617	(2,729,119)	(10,970,481)	(13,699,600)	38,200,489	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						1,949,622,883	1,911,574,425	1,957,837,826	1,354,695,975		2,286,608		2,286,608	1,936,136	1,956,741,617	(2,729,119)	(10,970,481)	(13,699,600)	38,200,489	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
88579Y-10-1	3M COMPANY		06/01/2018	Various	2,332.000	459,800		562,634	548,177	14,162			14,162		562,634		(102,833)	(102,833)	6,257		L
H0010V-10-1	ABB LTD-REG CMN STK	B	05/31/2018	Various	32,260.000	731,290		827,567	864,681	(30,553)			(30,553)	(6,560)	827,567	(968)	(95,309)	(96,277)	17,020		U
002824-10-0	ABBOTT LABS		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	125		108	114	(7)			(7)		108		17	17	1		L
00287Y-10-9	ABBVIE INC		05/31/2018	Various	9,325.000	922,696		552,695	895,341	(348,809)			(348,809)		552,695		370,001	370,001	15,537		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)
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.	B	05/18/2018	Various	15,713.000	336,518		206,214	350,005	(102,984)			(102,984)	(40,807)	206,214	22,974	107,330	130,304	6,247		U
G1151C-10-1	ACCENTURE PLC		06/01/2018	Various	4.000	622		495	612	(118)			(118)		495		127	127	5		L
D0066B-18-5	ADIDAS SALOMON AG	B	05/31/2018	CREDIT SUISSE	1,269.000	286,680		91,940	254,706	(143,834)			(143,834)	(18,931)	91,940	4,611	190,129	194,740	3,201		U
00724F-10-1	ADOBE SYS INC		06/01/2018	Various	5,993.000	1,493,871		424,892	1,050,213	(625,321)			(625,321)		424,892		1,068,979	1,068,979			L
00773T-10-1	ADVANSIX INC		05/31/2018	BARCLAYS	11,210.000	409,244		206,245	471,605	(265,359)			(265,359)		206,245		202,998	202,998			L
00130H-10-5	AES CORP		06/28/2018	Various	149.000	1,972		1,571							1,571		401	401	21		L
00817Y-10-8	AETNA INC.		06/28/2018	Various	8.000	1,469		1,243	1,443	(200)			(200)		1,243		227	227	8		L
008252-10-8	AFFILIATED MANAGERS GR		06/01/2018	Various	54.000	9,231		9,525	4,721	(170)			(170)		9,525		(293)	(293)	16		L
001055-10-2	AFLAC INC.		05/01/2018	Various	2.000	89		88	88						88		2	2	1		L
001084-10-2	AGCO CORP.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	71.000	4,568		4,590							4,590		(22)	(22)	20		L
001630-19-5	AGL ENERGY LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	17,391.000	290,710		296,245							296,245	(8,592)	3,056	(5,535)			U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	26,000.000	238,309		136,288	221,675	(87,291)			(87,291)	1,905	136,288	(1,624)	103,644	102,020	2,465		U
009158-10-6	AIR PRODUCTS & CHEM		04/03/2018	GOLDMAN, SACHS & CO.	1.000	159		159	164	(2)			(2)		159				2		L
015351-10-9	ALEXION PHARMACEUTICAL INC		06/28/2018	Various	12.000	1,454		1,314							1,314		140	140			L
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	05/31/2018	CREDIT SUISSE	6,756.000	281,870		306,516	353,666	(27,162)			(27,162)	(19,988)	306,516	7,288	(31,933)	(24,646)	410		U
G0177J-10-8	ALLERGAN PLC		04/03/2018	GOLDMAN, SACHS & CO.	10.000	1,647		1,482							1,482		165	165			L
02005N-10-0	ALLY FINANCIAL INC		04/03/2018	GOLDMAN, SACHS & CO.	186.000	4,971		5,050							5,050		(79)	(79)			L
02079K-30-5	ALPHABET INC CLASS A		06/28/2018	Various	8.000	8,969		7,750	7,374	(753)			(753)		7,750		1,219	1,219			L
02079K-10-7	ALPHABET INC CLASS C		06/28/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	2,228		2,051	2,093	(42)			(42)		2,051		177	177			L
02209S-10-3	ALTRIA GROUP INC.		06/28/2018	Various	34,577.000	1,927,242		2,001,075	2,467,501	(467,789)			(467,789)		2,001,075		(73,833)	(73,833)	46,997		L
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	05/31/2018	JPMORGAN CHASE & CO.	2,787.000	220,853		107,160	201,166	(84,276)			(84,276)	(9,730)	107,160	2,340	111,353	113,692	1,350		U
023135-10-6	AMAZON COM INC		06/28/2018	Various	1,397.000	2,276,203		460,780	1,633,750	(1,172,970)			(1,172,970)		460,780		1,815,423	1,815,423			L
023608-10-2	AMEREN CORP		04/03/2018	GOLDMAN, SACHS & CO.	6.000	343		328	354	(26)			(26)		328		15	15	3		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		06/28/2018	Various	15.000	594		668	208	(19)			(19)		668		(74)	(74)			L
025537-10-1	AMERICAN ELEC PWR INC		04/03/2018	GOLDMAN, SACHS & CO.	103.000	7,050		7,065	7,578	(466)			(466)		7,065		(15)	(15)	64		L
025816-10-9	AMERICAN EXPRESS CO		05/01/2018	CITIGROUP GLOBAL MARKETS	105.000	10,350		9,627	8,541	(678)			(678)		9,627		723	723	68		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/03/2018	GOLDMAN, SACHS & CO.	1.000	111		102	109	(7)			(7)		102		10	10			L
026874-78-4	AMERICAN INTL GROUP INC		06/28/2018	Various	18,694.000	986,817		1,031,528	1,112,716	(82,155)			(82,155)		1,031,528		(44,711)	(44,711)	5,981		L
03027X-10-0	AMERICAN TOWER CORP		05/01/2018	Various	67.000	9,064		8,932	9,274	(612)			(612)		8,932		132	132	94		L
03076C-10-6	AMERIPRISE FINL INC		06/28/2018	Various	9.000	1,247		1,288	508	(60)			(60)		1,288		(40)	(40)	6		L
031100-10-0	AMETEK INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	223		199	217	(19)			(19)		199		24	24			L
031162-10-0	AMGEN INC		06/28/2018	Various	12,034.000	2,160,777		1,892,627	2,081,061	(199,671)			(199,671)		1,892,627		268,150	268,150	31,588		L
00344G-10-1	AMP LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	105,136.000	310,141		412,702	426,785	33,135			33,135	(47,218)	412,702	36,214	(138,775)	(102,561)	11,690		U
032095-10-1	AMPHENOL CORP.		05/01/2018	CITIGROUP GLOBAL MARKETS	28.000	2,350		2,374							2,374		(24)	(24)			L
032511-10-7	ANADARKO PETE CORP		06/28/2018	Various	31.000	2,200		1,515	1,609	(149)			(149)		1,515		685	685	12		L
03349M-10-5	ANDEAVOR		06/01/2018	Various	17.000	2,133		1,585	1,372	(243)			(243)		1,585		548	548	9		L
036620-10-5	ANSYS INC		05/01/2018	CITIGROUP GLOBAL MARKETS	1.000	161		121	148	(27)			(27)		121		40	40			L
G0408V-10-2	AON PLC		06/28/2018	Various	7.000	972		920							920		51	51	5		L
03755L-10-4	APERGY CORP		06/01/2018	Various	28.500	1,176		1,010							1,010		166	166			L
037833-10-0	APPLE INC.		06/28/2018	Various	18,279.000	3,413,044		2,015,383	3,077,955	(1,077,631)			(1,077,631)		2,015,383		1,397,661	1,397,661	24,738		L
038222-10-5	APPLIED MATERIALS INC		06/28/2018	Various	10.000	507		472	102	(20)			(20)		472		34	34	2		L
G6095L-10-9	APTIV PLC		06/28/2018	Various	2,063.000	201,014		124,236	173,393	(50,762)			(50,762)		124,236		76,778	76,778	906		L
03965L-10-0	ARCONIC INC INC		05/31/2018	BARCLAYS	13,373.000	235,997		293,130	364,414	(71,284)			(71,284)		293,130		(57,133)	(57,133)	1,605		L
363576-10-9	ARTHUR J GALLAGHER & CO		05/01/2018	Various	2.000	138		137							137		1	1			L
W0817X-20-4	ASSA ABLOY B ORD	B	05/31/2018	Various	5,918.000	127,023		92,861	123,167	(27,802)			(27,802)	(2,504)	92,861	(4,987)	39,149	34,162	1,549		U
00206R-10-2	AT&T INC		06/28/2018	Various	130,422.960	4,214,886		4,726,450	273,832	(25,999)			(25,999)		4,726,450		(511,564)	(511,564)	68,725		L
SBD97B-N2-3	ATLAS COPCO A	B	06/13/2018	DISTRIBUTION	0.000	206,713		206,713							206,713						U
W10020-11-8	ATLAS COPCO A ORD	B	05/09/2018	EXCHANGE	31,731.000	808,432		832,025	1,383,986	(511,914)			(511,914)	(40,047)	832,025	(23,593)		(23,593)	17,419		U
W1R924-18-7	ATLAS COPCO A REDEMPTION SHARES	B	06/11/2018	DIRECT	31,731.000	20,530		29,151							29,151	178	(8,799)	(8,621)			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)
049560-10-5	ATMOS ENERGY CORP.		05/01/2018	Various	4.000	342		335	344	(8)			(8)		335		6	6	2		L
052769-10-6	AUTODESK INCORPORATED		06/28/2018	Various	14.000	1,795		1,500							1,500		296	296			L
052800-10-9	AUTOLIV INV		06/01/2018	Various	3.000	446		422							422		25	25	1		L
05329W-10-2	AUTONATION INC DEL		06/28/2018	Various	29.000	1,412		1,343							1,343		68	68			L
053484-10-1	AVALONBAY CMNTYS INC		06/01/2018	Various	48.000	7,939		7,885	6,423						7,885		54	54	107		L
F06106-10-2	AXA	B	05/31/2018	CREDIT SUISSE	40,565.000	1,009,418		1,226,121	1,204,853	29,746			29,746	(8,479)	1,226,121	(25,759)	(190,943)	(216,703)	42,628		U
T0783G-10-6	AZIMUT HOLDING SPA	B	05/31/2018	Various	36,361.060	625,447		691,947	697,287	(434)			(434)	(4,907)	691,947	(14,300)	(52,200)	(66,501)	36,173		U
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	05/31/2018	Various	74,824.000	636,486		505,066	579,980	(151,546)			(151,546)	76,633	505,066	(66,344)	197,763	131,419	12,965		U
G3224V-10-8	BALFOUR BEATTY PLC	B	05/31/2018	CREDIT SUISSE	45,327.000	184,255		162,473	182,109	(19,757)			(19,757)	121	162,473	(2,761)	24,542	21,782			U
058498-10-6	BALL CORP COM		06/28/2018	Various	20.000	739		773							773		(34)	(34)	3		L
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	05/31/2018	JPMORGAN CHASE & CO.	46,603.000	250,188		201,974	306,610	(91,292)			(91,292)	(13,343)	201,974	3,301	44,913	48,214	5,666		U
060505-10-4	BANK AMER CORP COM		06/01/2018	Various	25,108.000	729,084		386,759	741,188	(354,429)			(354,429)		386,759		342,325	342,325	6,025		L
064058-10-0	BANK NEW YORK MELLON CORP		05/31/2018	Various	7,451.000	407,825		292,485	392,370	(108,349)			(108,349)		292,485		115,340	115,340	3,537		L
S50865-77-3	BASF SE	B	05/31/2018	Various	3,875.000	381,011		434,313	426,875	10,442			10,442	(3,004)	434,313	(9,124)	(44,178)	(53,303)	10,485		U
071813-10-9	BAXTER INTL INC		05/01/2018	CITIGROUP GLOBAL MARKETS	4.000	281		243	259	(16)			(16)		243		38	38	1		L
07272M-10-7	BAYCOM CORP		06/01/2018	Various	5,908.000	140,511		129,976							129,976		10,535	10,535			L
054937-10-7	BB+T CORP		05/31/2018	Various	1,918.000	100,689		67,240	95,363	(28,123)			(28,123)		67,240		33,449	33,449	1,438		L
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	05/31/2018	JPMORGAN CHASE & CO.	3,432.000	23,387		18,674	29,310	(8,121)			(8,121)	(2,515)	18,674	1,191	3,523	4,713	540		U
075887-10-9	BECTON DICKINSON		06/28/2018	Various	27.000	6,340		5,851							5,851		489	489	23		L
084423-10-2	BERKLEY W R CORP COM		04/03/2018	GOLDMAN, SACHS & CO.	68.000	4,942		4,939							4,939		4	4	10		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/01/2018	CITIGROUP GLOBAL MARKETS	1.000	195		172	198	(26)			(26)		172		23	23			L
09062X-10-3	BIOGEN INC		04/03/2018	GOLDMAN, SACHS & CO.	32.000	8,527		8,762							8,762		(235)	(235)			L
097023-10-5	BOEING CO		06/28/2018	Various	2,844.000	1,001,497		370,151	838,724	(468,573)			(468,573)		370,151		631,346	631,346	9,726		L
099724-10-6	BORG WARNER INC.		04/03/2018	GOLDMAN, SACHS & CO.	101.000	5,087		4,880							4,880		206	206			L
S07980-59-2	BP PLC	B	05/31/2018	JPMORGAN CHASE & CO.	24,727.000	189,581		141,474	174,840	(58,363)			(58,363)	24,997	141,474	(19,718)	67,825	48,107	4,929		U
J04578-12-6	BRIDGESTONE	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	9,300.000	373,513		423,426	432,431	(11,884)			(11,884)	2,879	423,426	12,705	(62,619)	(49,913)	6,374		U
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		05/31/2018	BARCLAYS	150.000	7,066		8,340	8,796	(456)			(456)		8,340		(1,274)	(1,274)			L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/01/2018	Various	27,562.000	1,450,334		1,793,669	211,845	(13,093)			(13,093)		1,793,669		(343,335)	(343,335)	12,402		L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/31/2018	Various	31,347.000	1,613,507		1,851,042	2,127,865	(554,042)			(554,042)	277,218	1,851,042	(235,742)	(1,792)	(237,535)	39,904		U
11135F-10-1	BROADCOM INC		05/31/2018	Various	428.000	107,797		109,874							109,874		(2,077)	(2,077)			L
Y09827-10-9	BROADCOM LTD	D	04/05/2018	EXCHANGE	10,040.000	1,208,658		1,208,627	2,578,248	(1,370,564)			(1,370,564)		1,208,627		31	31	17,570		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/01/2018	Various	6.000	664		459	543	(85)			(85)		459		206	206	4		L
115637-20-9	BROWN FORM AN CORP CLASS B		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	11.000	611		594							594		18	18			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	05/31/2018	JPMORGAN CHASE & CO.	214,844.000	585,654		709,392							709,392	(24,325)	(99,413)	(123,738)			U
G16962-10-5	BUNGE LTD		04/03/2018	GOLDMAN, SACHS & CO.	66.000	4,891		4,880							4,880		11	11			L
G1700D-10-5	BURBERRY GROUP	B	05/31/2018	JPMORGAN CHASE & CO.	7,736.000	212,937		157,549	187,531	(53,697)			(53,697)	23,716	157,549	(19,971)	75,358	55,388	1,202		U
12673P-10-5	CA INC		06/01/2018	Various	11.000	391		368							368		23	23	3		L
127387-10-8	CADENCE DESIGN SYSTEMS INC		04/03/2018	GOLDMAN, SACHS & CO.	130.000	4,720		4,449	4,977	(894)			(894)		4,449		271	271			L
13123X-10-2	CALLON PETROLEUM CO		05/31/2018	BARCLAYS	24,388.000	288,689		269,244	296,314	(27,071)			(27,071)		269,244		19,446	19,446			L
133131-10-2	CAMDEN PROP		06/01/2018	Various	6.000	515		496	184	(13)			(13)		496		19	19	6		L
134429-10-9	CAMPBELL SOUP CO		05/31/2018	BARCLAYS	10,056.000	338,254		432,911							432,911		(94,657)	(94,657)	3,520		L
14149Y-10-8	CARDINAL HEALTH INC		05/31/2018	BARCLAYS	6,772.000	352,732		468,690							468,690		(115,958)	(115,958)	3,131		L
S41692-19-5	CARLSBERG AS CL B	B	05/31/2018	Various	4,855.000	538,952		595,231							595,231	(25,899)	(30,381)	(56,279)	9,387		U
12504L-10-9	CBRE GROUP INC		04/03/2018	GOLDMAN, SACHS & CO.	2.000	94		79	87	(8)			(8)		79		15	15			L
124857-20-2	CBS CORP C LASS B		05/31/2018	BARCLAYS	7,411.000	373,269		395,568	437,249	(41,681)			(41,681)		395,568		(22,299)	(22,299)	2,668		L
12514G-10-8	CDW CORP/DE		06/01/2018	Various	42.000	3,393		2,886	1,112	(53)			(53)		2,886		507	507	17		L
151020-10-4	CELGENE CORP.		06/28/2018	Various	16,806.000	1,322,215		1,464,046							1,464,046		(141,831)	(141,831)			L
15135B-10-1	CENTENE CORP		04/03/2018	GOLDMAN, SACHS & CO.	3.000	319		290	303	(13)			(13)		290		29	29			L
15189T-10-7	CENTERPOINT ENERGY INC		06/01/2018	Various	196.000	5,034		5,348	5,275	(154)			(154)		5,348		(314)	(314)	105		L
156782-10-4	CERNER CORP		05/01/2018	CITIGROUP GLOBAL MARKETS	97.000	5,704		5,494							5,494		210	210			L
125269-10-0	CF INDUSTRIES HOLDINGS		06/01/2018	Various	9.000	361		333							333		28	28	2		L
808513-10-5	CHARLES SCHWAB		05/31/2018	BARCLAYS	10,131.000	563,454		288,550	520,429	(231,879)			(231,879)		288,550		274,903	274,903	2,026		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)
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	30.000	7,856		9,295							9,295		(1,439)	(1,439)			L
166764-10-0	CHEVRON CORP		06/01/2018	Various	2.000	239		209	250	(42)			(42)		209		30	30	3		L
H1467J-10-4	CHUBB LTD		06/28/2018	Various	72.000	9,710		9,844							9,844		(134)	(134)	50		L
125509-10-9	CIGNA CORP		06/28/2018	Various	8.000	1,362		1,344	406	(59)			(59)		1,344		18	18			L
171798-10-1	CIMAREX ENERGY CO		04/03/2018	GOLDMAN, SACHS & CO.	51.000	4,663		4,769							4,769		(106)	(106)	4		L
172062-10-1	CINCINNATI FINL CORP		06/01/2018	Various	71.000	4,986		5,201							5,201		(215)	(215)	36		L
G219AH-10-0	CINEWORLD GROUP PLC	B	05/31/2018	Various	69,653.000	236,294		518,572	566,281	(48,086)			(48,086)	377	518,572	(8,811)	(273,467)	(282,278)			U
17275R-10-2	CISCO SYS INC		06/28/2018	Various	37,455.000	1,599,606		920,647	1,434,527	(513,879)			(513,879)		920,647		678,959	678,959	23,221		L
125581-80-1	CIT GROUP INC		06/28/2018	Various	21.000	1,060		1,049							1,049		11	11	6		L
172967-42-4	CITIGROUP INC		06/28/2018	Various	7,848.000	523,399		592,094	581,961	8,338			8,338		592,094		(68,695)	(68,695)	5,009		L
174610-10-5	CITIZENS FINANCIAL GROUP		06/01/2018	Various	274.000	11,429		11,358							11,358		71	71			L
177376-10-0	CITRIX SYS INC		06/28/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	833		845							845		(12)	(12)			L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	29,000.000	326,904		353,310	363,924	(13,459)			(13,459)	2,846	353,310	(3,941)	(22,464)	(26,406)	7,653		U
189054-10-9	CLOROX CO		06/01/2018	Various	4,462.000	539,257		490,078	659,513	(172,758)			(172,758)		490,078		49,180	49,180	7,966		L
G22120-10-2	CLOSE BROTHERS GROUP PLC	B	05/31/2018	CREDIT SUISSE	12,649.000	245,651		243,651	247,766	(4,281)			(4,281)	165	243,651	(4,140)	6,140	2,000	3,702		U
125720-10-5	CME GROUP INC.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	335		313							313		22	22			L
191216-10-0	COCA COLA CO.		06/01/2018	Various	15,083.000	648,524		679,172	691,641	(12,814)			(12,814)		679,172		(30,648)	(30,648)	5,879		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/28/2018	Various	12,608.000	950,048		699,129	894,213	(196,290)			(196,290)		699,129		250,919	250,919	5,041		L
194162-10-3	COLGATE PALMOLIVE CO		05/31/2018	Various	15,852.000	1,001,071		1,076,508	1,186,225	(118,669)			(118,669)		1,076,508		(75,436)	(75,436)	12,892		L
20030N-10-1	COMCAST CORP NEW CL A		05/31/2018	BARCLAYS	22,513.000	701,890		845,138	901,646	(56,508)			(56,508)		845,138		(143,248)	(143,248)	7,823		L
BRSJ39-U3-7	COMMERZBANK AG	B	05/31/2018	Various	28,448.000	290,274		184,063	427,175	(261,735)			(261,735)	18,623	184,063	(12,610)	118,820	106,210			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,700.000	89,110		98,788	106,824	(2,123)			(2,123)	(5,914)	98,788	2,380	(12,058)	(9,678)	2,607		U
20605P-10-1	CONCHO RESOURCES INC		05/31/2018	Various	2,208.000	303,250		226,960	331,686	(104,725)			(104,725)		226,960		76,289	76,289			L
209115-10-4	CONSOLIDATED EDISON INC		04/03/2018	GOLDMAN, SACHS & CO.	4.000	311		305	170	(9)			(9)		305		6	6	1		L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		06/01/2018	Various	64.000	14,330		14,412							14,412		(82)	(82)	40		L
219350-10-5	CORNING IN C COM		06/28/2018	Various	264.000	7,202		7,344	6,750	(441)			(441)		7,344		(143)	(143)	47		L
22160N-10-9	COSTAR GROUP INC		04/03/2018	GOLDMAN, SACHS & CO.	14.000	4,946		4,823							4,823		123	123			L
22160K-10-5	COSTCO WHS L CORP NEW COM		06/28/2018	Various	10.000	2,038		1,628	1,675	(230)			(230)		1,628		411	411	8		L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	05/31/2018	CREDIT SUISSE	31,263.000	428,281		527,648	518,060	13,233			13,233	(3,646)	527,648	(11,085)	(88,281)	(99,367)	16,164		U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	05/04/2018	DISTRIBUTION	0.000	5,273		5,310							5,310	(38)		(38)			U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	05/31/2018	JPMORGAN CHASE & CO.	6,229.000	229,720		133,213	224,057	(100,628)			(100,628)	9,784	133,213	(9,134)	105,642	96,507	3,627		U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		05/01/2018	CITIGROUP GLOBAL MARKETS	37.000	3,732		3,973							3,973		(242)	(242)			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	2,056.000	289,021		139,264	227,225	(98,173)			(98,173)	10,213	139,264	(10,105)	159,862	149,757	1,606		U
126408-10-3	CSX CORP		05/31/2018	BARCLAYS	4,894.000	316,381		143,896	269,219	(125,323)			(125,323)		143,896		172,485	172,485	2,153		L
231021-10-6	CUMMINS IN C COM		05/31/2018	BARCLAYS	1,175.000	167,303		196,695	207,552	(10,857)			(10,857)		196,695		(29,392)	(29,392)	2,538		L
126650-10-0	CVS HEALTH CORPORATION		04/03/2018	GOLDMAN, SACHS & CO.	145.000	9,073		9,020							9,020		53	53	69		L
23331A-10-9	D R HORTON INC COM		04/03/2018	GOLDMAN, SACHS & CO.	127.000	5,445		5,524							5,524		(79)	(79)	12		L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	700.000	13,078		10,234	14,441	(3,714)			(3,714)	(493)	10,234	753	2,092	2,844	270		U
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	900.000	104,174		51,145	106,538	(49,552)			(49,552)	(5,842)	51,145	4,962	48,068	53,030	516		U
G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V	B	05/31/2018	CREDIT SUISSE	12,884.000	114,310		93,219	103,963	(10,813)			(10,813)	69	93,219	(1,584)	22,675	21,091	2,811		U
235851-10-2	DANAHER CO RP COM		04/03/2018	GOLDMAN, SACHS & CO.	2.000	196		166	186	(19)			(19)		166		30	30	1		L
K22272-11-4	DANSKE BANK	B	05/31/2018	Various	9,942.000	329,538		372,086	387,392	(12,743)			(12,743)	(2,563)	372,086	(7,869)	(34,679)	(42,548)	11,957		U
237194-10-5	DARDEN RESTAURANTS INC		05/01/2018	CITIGROUP GLOBAL MARKETS	3.000	280		254							254		26	26	2		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/28/2018	Various	20.000	1,371		1,304							1,304		67	67			L
025408-68-3	DEBENHAMS PLC	B	05/31/2018	CREDIT SUISSE	45,024.000	12,876		23,909	21,165	2,754			2,754	(10)	23,909	(380)	(10,653)	(11,032)	1,496		U
M27635-10-7	DELEK GROUP LTD.	B	06/04/2018	Various	598.000	90,489		95,957	96,995	(433)			(433)	(606)	95,957	(1,963)	(3,505)	(5,468)	1,258		U
247361-70-2	DELTA AIR LINES, INC.		06/28/2018	Various	107.000	5,696		5,793	896	(91)			(91)		5,793		(97)	(97)	36		L
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	05/31/2018	Various	19,616.000	209,633		313,187	100,708	(5,688)			(5,688)	(11,741)	313,187	(1,722)	(101,832)	(103,554)	1,965		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)
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	05/31/2018	JPMORGAN CHASE & CO.	10,803.000	1,442,335		825,746	1,255,713	(282,624)			(282,624)	(147,344)	825,746	83,673	532,916	616,589	26,191		U
25278X-10-9	DIAMONDBACK ENERGY INC		05/01/2018	CITIGROUP GLOBAL MARKETS	1.000	128		123							123		5	5			L
254709-10-8	DISCOVER FINL SVCS		06/28/2018	Various	2,916.000	215,312		169,404	224,299	(54,895)			(54,895)		169,404		45,908	45,908	2,040		L
254687-10-6	DISNEY WALT CO		06/28/2018	Various	13.000	1,348		1,298	108	(9)			(9)		1,298		50	50	1		L
25746U-10-9	DOMINION ENERGY INC		05/31/2018	BARCLAYS	11,765.000	755,156		846,900	953,671	(106,771)			(106,771)		846,900		(91,744)	(91,744)	19,648		L
260003-10-8	DOVER CORP COM		05/09/2018	DISTRIBUTION	0.000	1,010		1,010							1,010						L
26078J-10-0	DOWDUPONT INC		06/28/2018	Various	17,530.000	1,123,822		1,261,207	1,247,205	12,872			12,872		1,261,207		(137,385)	(137,385)	13,315		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		05/31/2018	BARCLAYS	181.000	21,593		13,714	17,568	(3,853)			(3,853)		13,714		7,878	7,878	210		L
233331-10-7	DTE ENERGY CO		04/03/2018	GOLDMAN, SACHS & CO.	2.000	209		208							208				2		L
23355L-10-6	DXC TECHNOLOGY COMPANY		06/01/2018	Various	68.000	78,622		78,427							78,427		195	195	1		L
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	05/31/2018	JPMORGAN CHASE & CO.	3,347.000	380,110		204,433	333,584	(151,791)			(151,791)	22,641	204,433	(18,334)	194,010	175,676	5,282		U
277432-10-0	EASTMAN CH EM CO COM		06/01/2018	Various	3.000	312		251	278	(27)			(27)		251		61	61	3		L
G29183-10-3	EATON CORP PLC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	154		148							148		6	6	1		L
278265-10-3	EATON VANCE CORP		04/03/2018	GOLDMAN, SACHS & CO.	87.000	4,783		4,818	4,455	(71)			(71)		4,818		(36)	(36)	24		L
278642-10-3	EBAY INC		06/28/2018	Various	28.000	1,022		1,023	1,057	(33)			(33)		1,023		(1)	(1)			L
281020-10-7	EDISON INTL		06/28/2018	Various	24.000	1,530		1,433							1,433		97	97	15		L
285512-10-9	ELECTRONIC ARTS INC		06/28/2018	Various	1,765.000	231,068		140,312	183,855	(45,185)			(45,185)		140,312		90,757	90,757			L
S71450-56-3	ENI SPA	B	05/31/2018	JPMORGAN CHASE & CO.	18,151.000	328,131		289,352	146,024	(2,288)			(2,288)	(8,750)	289,352	(3,192)	41,971	38,779	7,223		U
29364G-10-3	ENTERGY CORP		04/03/2018	GOLDMAN, SACHS & CO.	4.000	317		312	163						312		5	5	4		L
26875P-10-1	EOG RESOUR CES INC COM		05/01/2018	CITIGROUP GLOBAL MARKETS	2.000	235		210							210		25	25			L
26884L-10-9	EQT CORPORATION		05/01/2018	CITIGROUP GLOBAL MARKETS	106.000	5,323		4,997							4,997		326	326			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/01/2018	Various	105.000	6,549		6,458	6,313						6,458		91	91	105		L
F31668-10-0	ESSILOR INTERNAT EURO.35	B	05/31/2018	JPMORGAN CHASE & CO.	681.000	92,909		74,209	94,000	(23,888)			(23,888)	4,098	74,209	(5,084)	23,783	18,700	881		U
518439-10-4	ESTEE LAUDER COS.		04/03/2018	GOLDMAN, SACHS & CO.	3.000	448		416							416		32	32			L
SB04M8-J6-4	EURONAV NV	B	05/31/2018	Various	24,377.000	224,183		209,536	224,925	(13,806)			(13,806)	(1,583)	209,536	(4,402)	19,049	14,647	1,008		U
G3223R-10-8	EVEREST RE GROUP LTD		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	20.000	4,518		4,658							4,658		(140)	(140)	26		L
30040W-10-8	EVERSOURCE ENERGY		04/03/2018	GOLDMAN, SACHS & CO.	99.000	5,870		5,598							5,598		272	272	50		L
30161N-10-1	EXELON CORP COM		05/01/2018	Various	11.000	432		429							429		3	3	4		L
302130-10-9	EXPEDITORS INTL WA INC COM		05/01/2018	Various	79.000	5,061		5,001							5,001		60	60			L
30231G-10-2	EXXON MOBIL CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	818		747							747		71	71	8		L
315616-10-2	F5 NETWORKS INC		06/28/2018	Various	11.000	1,887		1,355	1,050	(93)			(93)		1,355		532	532			L
30303M-10-2	FACEBOOK INC		06/28/2018	Various	5,791.000	1,109,213		438,120	1,019,586	(583,007)			(583,007)		438,120		671,093	671,093			L
31428X-10-6	FEDEX CORP		05/01/2018	CITIGROUP GLOBAL MARKETS	38.000	9,297		9,124							9,124		172	172	19		L
G9736L-12-4	FERGUSON PLC	B	06/12/2018	Various	16,251.053	1,175,745		1,001,352	1,190,325	(340,293)			(340,293)	151,321	1,001,352	(125,279)	299,672	174,393	9,124		U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		05/01/2018	Various	4.000	394		342	376	(35)			(35)		342		52	52	1		L
316773-10-0	FIFTH THIRD BANCORP		05/01/2018	CITIGROUP GLOBAL MARKETS	4.000	133		106	121	(15)			(15)		106		27	27	1		L
33616C-10-0	FIRST REPUBLIC BANK		06/28/2018	Various	16.000	1,541		1,359							1,359		181	181	5		L
337738-10-8	FISERV INC COM		06/28/2018	Various	22.000	1,602		1,421	131	(2)			(2)		1,421		181	181			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	06/01/2018	BANK OF AMERICA/MERRILL LYNCH	348.000	4,853		5,518	4,551	(403)			(403)		5,518		(666)	(666)			L
302445-10-1	FLIR SYSTEMS INC		04/03/2018	GOLDMAN, SACHS & CO.	95.000	4,801		4,670							4,670		131	131			L
31620R-30-3	FNF GROUP INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	131.000	4,933		4,875							4,875		58	58			L
345370-86-0	FORD MTR C O DEL COM PAR U		06/01/2018	Various	48.000	538		522	50	(5)			(5)		522		16	16	1		L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/03/2018	GOLDMAN, SACHS & CO.	81.000	4,681		4,770							4,770		(89)	(89)	15		L
F6866T-10-0	FRANCE TELECOM	B	05/31/2018	JPMORGAN CHASE & CO.	95,823.000	1,646,724		1,596,720	1,665,555	(73,888)			(73,888)	5,054	1,596,720	(47,741)	97,744	50,003			U
354613-10-1	FRANKLIN RES INC		05/31/2018	BARCLAYS	4,217.000	141,552		165,559	182,723	(17,163)			(17,163)		165,559		(24,007)	(24,007)	14,591		L
N33462-10-7	FRANKS INTERNATIONAL NV		05/31/2018	BARCLAYS	51,666.000	381,161		321,879	353,912	(32,033)			(32,033)		321,879		59,282	59,282			L
35671D-85-7	FREEPORT MCMORAN INC		06/01/2018	Various	15,522.000	262,287		288,581							288,581		(26,294)	(26,294)	774		L
D27348-12-3	FRESENIUS SE & CO KGAA	B	05/31/2018	Various	221.000	16,961		12,277	17,268	(4,257)			(4,257)	(734)	12,277	187	4,497	4,684	160		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)
SB096L-W7-5	FUGRO NV NV	B	05/31/2018	JPMORGAN CHASE & CO.	14,147.000	222,809		199,719	220,670	(19,398)			(19,398)	(1,553)	199,719	(4,196)	27,286	23,090			U
SB1WGG-93-8	GEBERIT AG	B	05/31/2018	Various	315.000	136,405		124,466	138,703	(8,226)			(8,226)	(6,012)	124,466	4,501	7,438	11,939	2,227		U
369550-10-8	GENERAL DYNAMICS CORP		06/01/2018	Various	43.000	8,766		9,358							9,358		(592)	(592)	36		L
369604-10-3	GENERAL EL EC CO COM		06/01/2018	Various	18.000	247		249	122						249		(2)	(2)	2		L
370334-10-4	GENERAL MLS INC		05/31/2018	Various	15,546.000	657,566		785,086							785,086		(127,519)	(127,519)	7,618		L
37045V-10-0	GENERAL MOTORS CO		06/28/2018	Various	59.000	2,403		2,123	1,230	(171)			(171)		2,123		280	280	28		L
S45957-39-6	GENMAB	B	05/31/2018	JPMORGAN CHASE & CO.	3,913.000	587,764		707,362	649,390	104,754			104,754	(46,782)	707,362	33,856	(153,455)	(119,599)			U
375558-10-3	GILEAD SCIENCES INC		05/31/2018	Various	14,435.000	972,881		1,136,452	143	(2)			(2)		1,136,452		(163,571)	(163,571)	8,228		L
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	04/26/2018	DISTRIBUTION	0.000	17,621		16,714							16,714	907		907			U
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/03/2018	GOLDMAN, SACHS & CO.	162.000	4,337		4,306							4,306		31	31			L
384802-10-4	GRAINGER W W INC		06/28/2018	Various	7.000	2,108		1,356	1,654	(297)			(297)		1,356		752	752	16		L
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	04/25/2018	Various	0.547	87,100		86,103							86,103	996	1	997			U
SBZ0XJ-R3-6	GREAT PORTLAND ESTATES REIT PLC	B	04/04/2018	EXCHANGE	56,271.547	569,547		547,387	607,950	(60,968)			(60,968)	405	547,387	22,160		22,160			U
393222-10-4	GREEN PLAINS RENEWABLE ENERG		05/31/2018	BARCLAYS	18,307.000	390,804		308,473	308,473						308,473		82,331	82,331	4,394		L
40650V-10-0	HALYARD HEALTH INC		05/31/2018	BARCLAYS	9,830.000	539,635		346,547	453,949	(107,402)			(107,402)		346,547		193,088	193,088			L
413875-10-5	HARRIS CORP.		06/28/2018	Various	9.000	1,362		1,368							1,368		(7)	(7)	4		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		06/28/2018	Various	20.000	1,033		1,025	675	(14)			(14)		1,025		9	9	6		L
40412C-10-1	HCA Healthcare Inc		06/28/2018	Various	80.000	8,314		7,461	1,230	(163)			(163)		7,461		853	853	32		L
426281-10-1	HENRY JACK & ASSOCIATES		06/01/2018	Various	2.000	244		206	234	(28)			(28)		206		39	39	1		L
427866-10-8	HERSHEY COMPANY		05/31/2018	BARCLAYS	5,723.000	515,278		562,342							562,342		(47,064)	(47,064)	3,754		L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/28/2018	Various	13,673.000	208,380		190,743	196,287	(5,602)			(5,602)		190,743		17,637	17,637	2,051		L
064684-97-3	HOEGH LNG HOLDINGS LTD.	B	06/05/2018	Various	1,710.000	9,397		12,873	13,589	(477)			(477)	(240)	12,873	242	(3,717)	(3,476)	43		U
H36940-13-0	HOLCIM	B	05/11/2018	DISTRIBUTION	0.000	20,189		20,694							20,694	(505)		(505)			U
437076-10-2	HOME DEPOT INC		06/01/2018	Various	3.000	559		460	569	(108)			(108)		460		99	99	5		L
438516-10-6	HONEYWELL INTERNATIONAL INC		06/28/2018	Various	5,279.000	780,769		823,244	808,667	13,710			13,710		823,244		(42,475)	(42,475)	7,862		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/08/2018	DISTRIBUTION	0.000	90,499		91,511							91,511	(1,012)		(1,012)			U
440452-10-0	HORMEL FOODS CORP		05/01/2018	Various	15.000	523		511							511		11	11	2		L
44107P-10-4	HOST HOTELS & RESORTS INC		05/01/2018	Various	286.000	5,574		5,265							5,265		309	309	57		L
J22848-10-5	HOYA CORPORATION	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	7,100.000	422,865		259,080	354,716	(83,409)			(83,409)	(12,227)	259,080	19,135	144,651	163,786	2,624		U
40434L-10-5	HP INC		06/01/2018	Various	12.000	269		232	252	(20)			(20)		232		36	36	3		L
444859-10-2	HUMANA INC COM		05/31/2018	Various	136.000	39,564		19,128	33,489	(14,631)			(14,631)		19,128		20,436	20,436	122		L
445658-10-7	HUNT TRANSPORT SVC		06/01/2018	Various	4.000	506		467							467		39	39	1		L
G46648-10-4	HUNTING PLC	B	05/31/2018	Various	61,489.000	690,832		450,299	503,235	(53,270)			(53,270)	335	450,299	(7,651)	248,184	240,533			U
448811-20-8	HYDRO ONE LTD	B	05/31/2018	CREDIT SUISSE	50,009.000	749,950		802,033							802,033	(9,800)	(42,284)	(52,083)	7,254		U
44919P-50-8	IAC/INTERACTIVE CORP		06/28/2018	Various	11.000	1,633		1,422							1,422		211	211			L
45167R-10-4	IDEX CORP		06/01/2018	Various	3.000	420		340	396	(55)			(55)		340		80	80	2		L
44967H-10-1	ILG INC		05/31/2018	BARCLAYS	15,874.000	543,479		268,088	452,092	(184,003)			(184,003)		268,088		275,391	275,391	5,556		L
452327-10-9	ILLUMINA INC		05/31/2018	BARCLAYS	1,652.000	450,061		279,523	360,945	(81,422)			(81,422)		279,523		170,538	170,538			L
45337C-10-2	INCYTE CORPORATION		06/28/2018	Various	4.000	253		328							328		(74)	(74)			L
D35415-10-4	INFINEON TECHNOLOGIES AG	B	05/31/2018	Various	27,498.000	753,841		460,301	754,003	(205,793)			(205,793)	(87,908)	460,301	46,212	247,328	293,540	8,414		U
SBZ573-90-5	ING GROEP NV	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	28,186.000	409,805		509,323	518,686	(5,713)			(5,713)	(3,650)	509,323	(10,700)	(88,817)	(99,518)	12,313		U
G47791-10-1	INGERSOLL-RAND PLC		05/01/2018	CITIGROUP GLOBAL MARKETS	69.000	5,929		5,829							5,829		100	100			L
458140-10-0	INTEL CORP		06/01/2018	Various	14,407.000	795,177		471,864	665,027	(193,163)			(193,163)		471,864		323,313	323,313	8,636		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/01/2018	Various	15,900.000	2,247,443		2,457,863	521,014	(11,309)			(11,309)		2,457,863		(210,419)	(210,419)	29,933		L
460146-10-3	INTERNATIONAL PAPER CO		06/01/2018	Various	109.000	5,740		5,724							5,724		16	16	19		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/28/2018	Various	284.000	6,645		6,263							6,263		383	383	25		L
461202-10-3	INTUIT INC.		06/01/2018	Various	3,089.000	621,328		265,303	487,067	(222,117)			(222,117)		265,303		356,025	356,025	2,391		L
46120E-60-2	INTUITIVE SURGICAL INC		05/31/2018	Various	2,190.000	1,006,634		372,123	799,219	(427,095)			(427,095)		372,123		634,511	634,511			L
G491BT-10-8	INVESCO LTD		05/31/2018	Various	10,230.000	280,092		310,613	367,958	(62,434)			(62,434)		310,613		(30,521)	(30,521)	5,941		L
44980X-10-9	IPG PHOTONICS CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	247		232							232		15	15			L
46266C-10-5	IQVIA HOLDINGS INC		06/28/2018	Various	12.000	1,188		1,173							1,173		15	15			L
S65133-42-3	JAPAN RETAIL FUND INVT	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	465.000	844,575		894,658							894,658	(15,975)	(34,108)	(50,083)			U
W4939T-10-9	JM AB	B	05/31/2018	Various	28,829.000	546,981		666,592	658,093	20,064			20,064	(11,564)	666,592	(37,569)	(82,042)	(119,611)	26,473		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)
478160-10-4	JOHNSON & JOHNSON		04/03/2018	GOLDMAN, SACHS & CO.	3.000	385		382							382		3	3			L
480200-10-7	JONES LANG LASALLE INC.		04/03/2018	GOLDMAN, SACHS & CO.	2.000	342		298	298						298		44	44			L
46625H-10-0	JP MORGAN CHASE & CO		06/01/2018	Various	5,749.000	615,189		346,930	614,798	(267,868)			(267,868)		346,930		268,259	268,259	6,439		L
48203R-10-4	JUNIPER NETWORKS INC		06/28/2018	BANK OF AMERICA/MERRILL LYNCH	230.000	6,178		5,673							5,673		505	505	69		L
SB627L-W9-9	JXTG HOLDINGS INC	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	44,900.000	290,388		276,036							276,036	(4,929)	19,281	14,352	3,445		U
485170-30-2	KANSAS CITY SOUTHERN		04/03/2018	GOLDMAN, SACHS & CO.	48.000	5,282		4,990							4,990		292	292	17		L
487836-10-8	KELLOGG CO.		06/01/2018	Various	4,878.000	314,027		312,561	325,420	(18,205)			(18,205)		312,561		1,466	1,466	5,219		L
F5433L-10-3	KERING SA	B	05/31/2018	Various	2,610.000	1,539,391		514,223	1,231,697	(757,404)			(757,404)	27,542	514,223	(23,792)	1,048,960	1,025,168	14,046		U
J32491-10-2	KEYENCE CORP JPY50	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,500.000	922,361		359,748	840,479	(451,157)			(451,157)	(29,575)	359,748	26,875	535,738	562,613	576		U
G52549-10-5	KIER GROUP PLC	B	05/31/2018	CREDIT SUISSE	11,535.000	162,642		162,389	169,771	(7,495)			(7,495)	113	162,389	(2,759)	3,012	252	3,575		U
494368-10-3	KIMBERLY-CLARK CORP		05/31/2018	Various	2,491.000	251,366		277,317	292,480	(22,391)			(22,391)		277,317		(25,951)	(25,951)	4,775		L
49446R-10-9	KIMCO REALTY CORP		05/31/2018	BARCLAYS	37,530.000	580,112		561,449							561,449		18,664	18,664	10,508		L
49456B-10-1	KINDER MORGAN INC DEL		06/28/2018	Various	104.000	1,801		1,563							1,563		238	238	21		L
J35759-12-5	KOMATSU LTD NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	4,700.000	155,120		71,484	170,143	(88,555)			(88,555)	(10,103)	71,484	7,311	76,325	83,636	1,735		U
BASOCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER		04/05/2018	DISTRIBUTION	0.000	5,652,020		5,652,020							5,652,020						U
501044-10-1	KROGER CO		05/31/2018	BARCLAYS	18,098.000	440,273		490,818							490,818		(50,544)	(50,544)	2,262		L
J37996-11-3	KYORIN HOLDINGS INC	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	8,800.000	183,801		168,575	164,985	2,491			2,491	1,098	168,575	5,058	10,167	15,225	2,579		U
50540R-40-9	LABORATORY CORP AMER HLDGS		05/01/2018	CITIGROUP GLOBAL MARKETS	1.000	171		156	160	(3)			(3)		156		14	14			L
512807-10-8	LAM RESEARCH CORP.		06/28/2018	Various	7.000	1,321		1,171	184	(43)			(43)		1,171		150	150	6		L
513272-10-4	LAMB WESTON HOLDINGS INC		05/31/2018	BARCLAYS	5,815.000	370,687		154,463	328,257	(173,793)			(173,793)		154,463		216,224	216,224	2,224		L
521865-20-4	LEAR CORP		06/01/2018	Various	3.000	574		426	530	(104)			(104)		426		148	148	2		L
F56196-18-5	LEGRAND	B	06/01/2018	DISTRIBUTION	0.000	5,265		5,240							5,240	25		25			U
525327-10-2	LEIDOS HOLDINGS INC		04/03/2018	GOLDMAN, SACHS & CO.	75.000	4,901		4,902							4,902		(1)	(1)	24		L
526057-10-4	LENNAR COR P CL A		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	101.000	5,213		5,445							5,445		(232)	(232)			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	05/31/2018	BARCLAYS	19,405.000	553,181		604,272							604,272		(51,091)	(51,091)			L
53071M-10-4	LIBERTY INTERACTIVE QVC GROUP CORP		04/10/2018	EXCHANGE	198.000	4,688		4,688	4,469	(154)			(154)		4,688						L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/01/2018	Various	5.000	227		201	79						201		26	26			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/01/2018	Various	4.000	180		160	40						160		20	20			L
531172-10-4	LIBERTY PROPERTY TRUST		05/01/2018	Various	54.000	2,274		2,145							2,145		128	128	22		L
SBF8K6-K8-9	LINDE AG	B	05/31/2018	JPMORGAN CHASE & CO.	695.000	158,978		141,631							141,631	(7,203)	24,550	17,346	4,246		U
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/01/2018	Various	11.000	464		403							403		61	61			L
501889-20-8	LKQ CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	159.000	5,076		4,813							4,813		263	263			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	05/31/2018	JPMORGAN CHASE & CO.	56,655.000	47,642		53,661							53,661	(1,820)	(4,199)	(6,019)	1,541		U
539830-10-9	LOCKHEED MARTIN CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	317		308							308		8	8	2		L
540424-10-8	LOEWS CORP		05/01/2018	Various	6.000	309		296	200						296		12	12			L
548661-10-7	LOWES COS INC USD0.50		05/31/2018	Various	1,292.000	121,326		77,951	119,242	(42,081)			(42,081)		77,951		43,375	43,375	1,057		L
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	05/31/2018	JPMORGAN CHASE & CO.	1,006.000	348,757		158,403	296,444	(150,965)			(150,965)	12,924	158,403	(10,852)	201,206	190,354	2,960		U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/28/2018	Various	13.000	1,423		1,230	993	(179)			(179)		1,230		194	194	16		L
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	05/31/2018	CREDIT SUISSE	3,103.000	198,808		162,843	176,430	(32,722)			(32,722)	19,136	162,843	(20,945)	56,910	35,964	1,741		U
56418H-10-0	MANPOWERGROUP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	48.000	4,380		5,334	4,666	(405)			(405)		5,334		(955)	(955)	48		L
565849-10-6	MARATHON OIL CORP		04/03/2018	GOLDMAN, SACHS & CO.	348.000	5,566		5,056							5,056		510	510			L
56585A-10-2	MARATHON PETROLEUM CORP		06/28/2018	Various	16,588.000	1,310,794		749,362	1,092,761	(345,151)			(345,151)		749,362		561,432	561,432	15,253		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/28/2018	Various	12,134.000	1,642,350		843,236	1,646,948	(803,711)			(803,711)		843,236		799,114	799,114	8,978		L
571748-10-2	MARSH + MCLENNAN COS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	93.000	7,479		7,569	7,569						7,569		(90)	(90)	70		L
SB1J0D-M8-7	MARSTONS PLC	B	05/31/2018	Various	563,297.000	743,778		876,883	857,248	19,065			19,065	570	876,883	(14,899)	(118,206)	(133,105)	38,025		U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	222		204							204		18	18			L

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										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)
576360-10-4	MASTERCARD INC CLASS A		06/01/2018	Various	7,731.000	1,469,785		647,960	1,170,164	(522,204)			(522,204)		647,960		821,825	821,825	3,866		L
579780-20-6	MCCORMICK & CO.		05/01/2018	CITIGROUP GLOBAL MARKETS	48.000	5,025		4,993							4,993		32	32	25		L
580135-10-1	MCDONALDS CORP		06/28/2018	Various	11.000	1,745		1,758	344	(34)			(34)		1,758		(13)	(13)	13		L
581556-10-3	MCKESSON CORP		04/03/2018	GOLDMAN, SACHS & CO.	45.000	6,323		6,339							6,339		(16)	(16)			L
E7418Y-10-1	MEDIASET ESPANA COMUNICACION SA	B	05/31/2018	JPMORGAN CHASE & CO.	86,508.000	778,204		1,009,301	972,202	43,941			43,941	(6,842)	1,009,301	(21,204)	(209,893)	(231,097)	53,014		U
G5960L-10-3	MEDTRONIC PLC		05/01/2018	CITIGROUP GLOBAL MARKETS	2.000	162		157							157		5	5			L
58933Y-10-5	MERCK & CO. INC.		06/28/2018	Various	277.000	15,321		14,937	1,069	(30)			(30)		14,937		384	384	135		L
552953-10-1	MGM RESORTS INTERNATIONAL		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	168.000	5,340		5,743							5,743		(404)	(404)			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	06/01/2018	Various	77.000	4,620		4,780							4,780		(160)	(160)			L
SBDBYW-M0-4	MICRO FOCUS INTERNATIONAL PLC	B	05/31/2018	JPMORGAN CHASE & CO.	5,663.000	100,426		143,296	193,278	(45,145)			(45,145)	(4,836)	143,296	1,277	(44,146)	(42,870)	2,004		U
595017-10-4	MICROCHIP TECHNOLOGY INC		06/28/2018	Various	13.000	1,165		1,078							1,078		87	87	9		L
595112-10-3	MICRON TEC HNOLOGY INC COM		06/28/2018	Various	6,617.000	380,819		95,412	270,528	(176,723)			(176,723)		95,412		285,407	285,407			L
594918-10-4	MICROSOFT CORP		06/28/2018	Various	8,597.000	849,652		398,274	735,387	(337,113)			(337,113)		398,274		451,378	451,378	7,217		L
59522J-10-3	MID AMERICA APT		04/03/2018	GOLDMAN, SACHS & CO.	57.000	5,223		4,897							4,897		326	326			L
J43830-11-6	MITSUBISHI CORPORATION	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	17,200.000	479,681		303,155	475,309	(145,848)			(145,848)	(26,306)	303,155	29,589	146,937	176,526	8,366		U
S65973-02-6	MITSUI & CO NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	19,300.000	340,422		228,293	313,871	(70,604)			(70,604)	(14,974)	228,293	20,277	91,852	112,129	5,949		U
608190-10-4	MOHAWK INDUSTRIES INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	409		432							432		(23)	(23)			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		06/28/2018	Various	6,350.000	391,720		484,115							484,115		(92,395)	(92,395)	2,595		L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/28/2018	Various	31,435.000	1,234,392		1,239,936	1,344,305	(105,451)			(105,451)		1,239,936		(5,543)	(5,543)	13,824		L
61166W-10-1	MONSANTO CO		06/07/2018	MERGER	13,204.000	1,690,112		1,540,278	1,541,963	(1,685)			(1,685)		1,540,278		149,834	149,834	14,260		L
615369-10-5	MOODYS CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	346		295	295						295		51	51	2		L
617446-44-8	MORGAN STANLEY		06/28/2018	Various	18.000	883		878	630	(53)			(53)		878		5	5	6		L
620076-30-7	MOTOROLA SOLUTIONS INC		05/31/2018	CITIGROUP GLOBAL MARKETS	93.000	10,042		9,226	1,445	(22)			(22)		9,226		816	816	30		L
55354G-10-0	MSCI INC A		06/01/2018	Various	4.000	623		474	506	(32)			(32)		474		149	149	2		L
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	B	05/31/2018	JPMORGAN CHASE & CO.	980.000	201,639		192,987	212,704	(28,990)			(28,990)	9,273	192,987	(13,221)	21,873	8,652	8,542		U
N59465-10-9	MYLAN NV		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	142.000	5,514		5,507							5,507		8	8			L
631103-10-8	NASDAQ OMX GROUP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	184		178							178		6	6			L
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	B	05/31/2018	LOOP CAPITAL MARKETS	3,345.000	17,853		16,495	17,236	(752)			(752)	11	16,495	(280)	1,638	1,357	415		U
637417-10-6	NATIONAL RETAIL PROPERTIES		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	118.000	4,850		4,573							4,573		278	278			L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	17,081.000	346,251		391,247	174,895	1,938			1,938	(9,452)	391,247	(2,549)	(42,446)	(44,996)			U
64110D-10-4	NETAPP INC		06/28/2018	Various	31.000	2,271		1,348	1,715	(367)			(367)		1,348		923	923	12		L
64110L-10-6	NETFLIX INC		06/01/2018	Various	1,518.000	533,666		83,604	291,395	(207,791)			(207,791)		83,604		450,062	450,062			L
651229-10-6	NEWELL RUBBERMAID INC		06/28/2018	Various	49.000	1,270		1,226							1,226		44	44	12		L
G64950-10-1	NEWRIVER REIT PLC	B	05/31/2018	Various	68,384.000	262,011		295,014	309,342	(14,533)			(14,533)	206	295,014	(5,013)	(27,991)	(33,003)	7,789		U
65249B-10-9	NEWS CORP CLASS A		05/01/2018	CITIGROUP GLOBAL MARKETS	1.000	16		13	16	(3)			(3)		13		3	3			L
65339F-10-1	NEXTERA ENERGY INC		04/03/2018	GOLDMAN, SACHS & CO.	2.000	324		306							306		18	18			L
J52968-10-4	NIDEC CORPORATION JPY50	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	4,500.000	699,120		327,291	631,558	(261,207)			(261,207)	(43,060)	327,291	36,972	334,858	371,830	1,847		U
G6518L-10-8	NIELSEN HOLDINGS PLC		06/28/2018	Various	32.000	982		1,002							1,002		(19)	(19)	13		L
J51699-10-6	NINTENDO CO LTD COM STK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,500.000	621,072		365,637	548,469	(176,598)			(176,598)	(6,233)	365,637	17,837	237,598	255,435	5,505		U
J54752-14-2	NIPPON MEAT PACKER JPY50	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	12,500.000	514,685		563,469							563,469	(10,061)	(38,723)	(48,785)	10,876		U
G65431-10-1	NOBLE CORPORATION PLC		05/31/2018	BARCLAYS	71,513.000	397,428		298,924	323,239	(24,314)			(24,314)		298,924		98,504	98,504			L
655044-10-5	NOBLE ENER GY INC COM		06/28/2018	Various	58.000	2,023		1,583	350	(13)			(13)		1,583		441	441	12		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)
J59009-15-9	NOMURA HOLDINGS INC	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	40,400.000	209,689		249,734							249,734	(4,459)	(35,585)	(40,045)	3,650		U
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	B	05/31/2018	JPMORGAN CHASE & CO.	52,577.000	504,732		609,149	637,666	(25,242)			(25,242)	(3,275)	609,149	(41,464)	(62,954)	(104,418)	31,138		U
655664-10-0	NORDSTROM INC		05/01/2018	CITIGROUP GLOBAL MARKETS	93.000	4,665		4,483							4,483		183	183			L
655844-10-8	NORFOLK SOUTHERN CORP		04/03/2018	GOLDMAN, SACHS & CO.	53.000	7,068		7,196							7,196		(128)	(128)			L
666807-10-2	NORTHROP GRUMMAN CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	330		307							307		23	23	1		L
G66721-10-4	NORWEGIAN CRUISE LINE		06/28/2018	Various	13.000	644		686							686		(42)	(42)			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	05/31/2018	Various	22,504.000	1,669,783		1,875,974	249,187	(31,054)			(31,054)	23,215	1,875,974	(86,354)	(119,836)	(206,191)	42,190		U
SBHC8X-90-3	NOVO-NORDISK B ORD	B	05/31/2018	Various	13,127.000	622,510		689,548	437,250	15,462			15,462	(23,489)	689,548	625	(67,663)	(67,038)	7,732		U
67066G-10-4	NVIDIA CORP		06/01/2018	Various	2,627.000	662,447		119,757	507,938	(388,579)			(388,579)		119,757		542,690	542,690	788		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/01/2018	Various	126.000	9,618		8,185							8,185		1,433	1,433	97		L
678026-10-5	OIL STATES INTL		05/31/2018	BARCLAYS	53,585.000	1,896,750		1,275,323	1,516,456	(241,133)			(241,133)		1,275,323		621,427	621,427			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	797		684							684		112	112			L
Q7133Y-10-2	ONEMARKET LTD	B	06/25/2018	GOLDMAN, SACHS & CO.	3,235.000	3,140		3,797							3,797	(200)	(457)	(657)			U
S66601-07-1	ONO PHARMACEUTICAL CO	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,900.000	47,193		55,733							55,733	(995)	(7,545)	(8,540)	293		U
68389X-10-5	ORACLE CORP COM		06/28/2018	Various	11,192.000	522,784		548,957	527,928	19,858			19,858		548,957		(26,173)	(26,173)	4,249		L
67103H-10-7	OREILLY AUTOMOTIVE INC		06/28/2018	Various	6.000	1,633		1,475							1,475		158	158			L
690742-10-1	OWENS CORNING INC		04/03/2018	GOLDMAN, SACHS & CO.	2.000	161		158							158		4	4			L
693718-10-8	PACCAR INC		05/31/2018	BARCLAYS	4,415.000	274,731		310,507	313,818	(3,311)			(3,311)		310,507		(35,776)	(35,776)	7,638		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/01/2018	Various	3.000	356		336							336		21	21			L
G6376N-15-4	PARAGON GROUP OF COMPANIES	B	05/31/2018	LOOP CAPITAL MARKETS	16,811.000	108,335		110,095	111,590	(1,570)			(1,570)	74	110,095	(1,871)	111	(1,759)	2,588		U
704326-10-7	PAYCHEX INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	93.000	6,182		5,693							5,693		489	489	52		L
70450Y-10-3	PAYPAL HOLDINGS INC		06/28/2018	Various	16.000	1,288		1,181							1,181		107	107			L
M7846U-10-2	PAZ OIL CO. LTD.	B	05/31/2018	Various	1,985.000	277,641		351,054	344,208	9,033			9,033	(2,187)	351,054	(7,190)	(66,224)	(73,414)	16,660		U
69327R-10-1	PDC ENERGY INC		05/31/2018	BARCLAYS	10,884.000	658,337		500,120	560,961	(60,842)			(60,842)		500,120		158,218	158,218			L
713448-10-8	PEPSICO INC.		06/28/2018	Various	137.000	13,840		14,881	14,031	(993)			(993)		14,881		(1,041)	(1,041)	315		L
G97822-10-3	PERRIGO PLC		05/31/2018	Various	949.000	69,464		78,971	82,366	(3,714)			(3,714)		78,971		(9,506)	(9,506)	359		L
715347-10-0	PERSPECTA INC		06/28/2018	Various	20.510	415		528							528		(113)	(113)			L
G7052T-10-1	PETROFAC LTD	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	32,793.000	254,171		186,705	226,240	(39,685)			(39,685)	151	186,705	(3,172)	70,638	67,466	8,085		U
717081-10-3	PFIZER INC		06/28/2018	Various	82,024.000	2,946,892		2,546,099	2,969,859	(424,774)			(424,774)		2,546,099		400,793	400,793	55,761		L
718172-10-9	PHILIP MORRIS INTL.		06/01/2018	Various	35,704.000	2,839,815		3,141,090	3,375,095	(622,995)			(622,995)		3,141,090		(301,275)	(301,275)	72,386		L
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	05/31/2018	Various	6,894.000	281,762		192,873	261,098	(79,608)			(79,608)	11,383	192,873	(13,213)	102,103	88,889	5,523		U
718546-10-4	PHILLIPS 66		06/01/2018	Various	2,957.000	344,354		238,336	299,101	(60,764)			(60,764)		238,336		106,018	106,018	4,429		L
723484-10-1	PINNACLE WEST CAPITAL CORP		06/01/2018	Various	63.000	4,896		5,025	5,111	(37)			(37)		5,025		(128)	(128)	83		L
723787-10-7	PIONEER NA T RES CO COM		05/01/2018	Various	38.000	6,733		6,428							6,428		305	305	6		L
693475-10-5	PNC FINL SVCS GROUP INC		05/31/2018	BARCLAYS	670.000	96,082		74,062	96,674	(22,613)			(22,613)		74,062		22,020	22,020	1,005		L
731068-10-2	POLARIS INDUSTRIES INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	43.000	4,940		4,598							4,598		342	342	26		L
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	22,000.000	152,775		187,784	130,765	605			605	1,136	187,784	(1,723)	(33,287)	(35,010)	22,508		U
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	05/31/2018	CREDIT SUISSE	3,563.000	82,948		79,839	92,050	(16,498)			(16,498)	4,287	79,839	(6,155)	9,264	3,109	842		U
693506-10-7	PPG INDUSTRIES INC		06/01/2018	Various	5,682.000	573,471		661,221	656,762	(1,956)			(1,956)		661,221		(87,750)	(87,750)	5,087		L
74005P-10-4	PRAXAIR INC.		05/01/2018	CITIGROUP GLOBAL MARKETS	8.000	1,226		1,154							1,154		72	72	7		L
742718-10-9	PROCTER & GAMBLE CO		06/28/2018	Various	43,379.000	3,173,795		3,452,093	3,974,545	(531,660)			(531,660)		3,452,093		(278,298)	(278,298)	60,939		L
743315-10-3	PROGRESSIVE CORP		05/31/2018	Various	5,004.000	310,675		166,691	281,825	(115,135)			(115,135)		166,691		143,984	143,984	5,628		L
74340W-10-3	PROLOGIS INC		05/01/2018	Various	5.000	315		293	323	(30)			(30)		293		23	23	2		L
744320-10-2	PRUDENTIAL FINL INC		06/28/2018	Various	10.000	961		1,012							1,012		(52)	(52)	7		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/01/2018	CITIGROUP GLOBAL MARKETS	2.000	104		101							101		3	3			L
745867-10-1	PULTE GROUP INC		06/28/2018	Various	44.000	1,288		1,202	831	(172)			(172)		1,202		86	86	5		L
S50647-22-1	PUMA	B	06/13/2018	VARIOUS	0.830	505		111							111	7	388	394			U

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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)
747525-10-3	QUALCOMM INC		05/31/2018	BARCLAYS	27,913.000	1,622,213		1,768,328	257,745	(42,072)			(42,072)		1,768,328		(146,115)	(146,115)	19,601		L
74834L-10-0	QUEST DIAGNOSTICS INC		06/01/2018	Various	3.000	318		297							297		22	22			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		05/01/2018	CITIGROUP GLOBAL MARKETS	198.000	4,753		4,688							4,688		65	65			L
F43743-10-7	RALLYE SA	B	05/31/2018	Various	33,912.000	447,226		614,207	603,900	14,556			14,556	(4,250)	614,207	(12,904)	(154,077)	(166,981)	33,457		U
755111-50-7	RAYTHEON COMPANY		06/28/2018	Various	9.000	1,846		1,582	1,691	(109)			(109)		1,582		263	263	12		L
W7S15G-12-3	RECIPHARM PUBL	B	05/31/2018	LOOP CAPITAL MARKETS	26,873.000	374,378		287,789	324,117	(30,633)			(30,633)	(5,696)	287,789	(16,220)	102,809	86,590			U
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	43,300.000	1,207,171		552,911	1,076,254	(511,111)			(511,111)	(12,232)	552,911	26,973	627,287	654,259	3,997		U
756577-10-2	RED HAT INC.		06/01/2018	Various	3.000	494		360	360						360		134	134			L
760759-10-0	REPUBLIC S VCS INC COM		06/01/2018	Various	4.000	270		255	270	(16)			(16)		255		15	15	3		L
761152-10-7	RESMED INC.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	54.000	5,592		5,136							5,136		455	455	19		L
G75657-10-9	RIGHTMOVE PLC	B	05/31/2018	Various	6,106.000	399,015		333,178	371,695	(38,765)			(38,765)	247	333,178	(5,661)	71,498	65,837	2,930		U
Q81437-10-7	RIO TINTO LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	52,288.000	3,281,453		2,515,768	3,100,407	(578,608)			(578,608)	(6,031)	2,515,768	(48,651)	814,335	765,685	92,715		U
770323-10-3	ROBERT HALF INTL INC		05/01/2018	CITIGROUP GLOBAL MARKETS	77.000	4,679		4,537							4,537		142	142			L
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	05/31/2018	Various	330.000	70,830		79,426							79,426	(3,555)	(5,042)	(8,596)	1,872		U
774341-10-1	ROCKWELL COLLINS INC		04/03/2018	GOLDMAN, SACHS & CO.	8.000	1,083		1,079							1,079		4	4	3		L
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	04/26/2018	DISTRIBUTION	0.000	2,904		2,904							2,904						U
776696-10-6	ROPER TECHNOLOGIES INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	279		265							265		15	15			L
778296-10-3	ROSS STORES, INC.		04/03/2018	GOLDMAN, SACHS & CO.	85.000	6,476		5,024	6,500	(1,788)			(1,788)		5,024		1,452	1,452	19		L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	51.000	5,422		5,984	5,368						5,984		(562)	(562)	55		L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	05/31/2018	JPMORGAN CHASE & CO.	35,069.000	1,216,301		838,872	1,176,502	(336,566)			(336,566)	(1,063)	838,872	(9,129)	386,558	377,428	28,046		U
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	05/31/2018	JPMORGAN CHASE & CO.	5,982.000	213,044		133,147	202,992	(83,665)			(83,665)	13,820	133,147	(10,524)	90,421	79,897	5,672		U
78409V-10-4	S&P GLOBAL INC		06/01/2018	Various	1,952.000	385,513		177,766	330,669	(152,903)			(152,903)		177,766		207,747	207,747	1,952		L
F03381-13-8	SAFRAN	B	05/31/2018	JPMORGAN CHASE & CO.	5,189.000	618,611		336,431	535,301	(207,815)			(207,815)	8,945	336,431	(14,093)	296,273	282,180	6,784		U
79466L-30-2	SALESFORCE.COM INC		06/28/2018	Various	15.000	1,928		1,358	1,431	(178)			(178)		1,358		570	570			L
806857-10-8	SCHLUMBERGER LTD		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	1,034		1,026							1,026		8	8			L
S48341-08-5	SCHNEIDER ELECTRIC	B	05/31/2018	Various	5,032.000	497,915		360,776	428,166	(136,937)			(136,937)	15,328	360,776	(18,952)	156,091	137,139	798		U
B1211K-10-0	SEALED AIR CORP		06/28/2018	Various	25.000	1,073		1,067	986	(104)			(104)		1,067		6	6			L
B1663A-10-5	SEMGROUP CORP		05/31/2018	BARCLAYS	17,067.000	431,747		409,608	515,423	(105,815)			(105,815)		409,608		22,139	22,139	16,128		L
D69671-21-8	SIEMENS AG	B	05/31/2018	Various	668.000	86,925		64,310	93,168	(24,036)			(24,036)	(4,822)	64,310	1,618	20,997	22,615	2,554		U
B2669G-10-4	SIGNATURE BK NEW YORK NY		06/28/2018	Various	5.000	642		690							690		(48)	(48)			L
B2968B-10-3	SIRIUS XM HOLDINGS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	64.000	452		394							394		58	58	1		L
W25381-14-1	SKAND ENSKILDA A	B	05/31/2018	JPMORGAN CHASE & CO.	13,031.000	117,189		145,128	153,268	(6,757)			(6,757)	(1,383)	145,128	(9,433)	(18,507)	(27,940)	6,239		U
Q85140-13-0	SKY NETWORK TELEVISION LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	365,393.000	594,589		624,345	730,227	(80,265)			(80,265)	(25,618)	624,345	14,011	(43,767)	(29,756)	19,878		U
S68569-95-3	SMARTONE TELECOMMUNICATIONS HOLDIN	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	421,000.000	471,627		501,473	507,313	(6,302)			(6,302)	461	501,473	(2,170)	(27,676)	(29,846)	9,654		U
J75734-10-3	SMC CORP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,400.000	533,680		305,533	576,405	(239,964)			(239,964)	(30,907)	305,533	29,204	198,943	228,147	2,147		U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	1,406.000	25,597		23,603	24,497	(4,728)			(4,728)	3,834	23,603	(3,527)	5,521	1,994	310		U
832696-40-5	SMUCKER J M CO COM NEW		05/31/2018	BARCLAYS	2,083.000	223,914		251,527	144,367	(9,162)			(9,162)		251,527		(27,612)	(27,612)	2,531		L
833034-10-1	SNAP ON IN C COM		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	32.000	4,826		4,644							4,644		182	182	26		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	3,502.000	150,629		152,792	181,034	(17,394)			(17,394)	(10,847)	152,792	5,204	(7,368)	(2,164)	6,340		U
J76379-10-6	SONY CORP NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	5,300.000	251,631		112,114	239,147	(118,863)			(118,863)	(8,171)	112,114	8,245	131,272	139,517	657		U
842587-10-7	SOUTHERN CO		06/28/2018	Various	31.000	1,429		1,344							1,344		86	86	32		L

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848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	346		317							317		29	29			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		06/01/2018	Various	196.000	9,735		9,735							9,735		59	59	7		L
855244-10-9	STARBUCKS CORP		06/28/2018	Various	11.000	572		599							599		(27)	(27)	2		L
857477-10-3	STATE STREET CORPORATION		06/28/2018	Various	81.000	7,937		7,985	976	(43)			(43)		7,985		(48)	(48)	8		L
858119-10-0	STEEL DYNAMICS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	113.000	5,646		4,979							4,979		667	667			L
J77282-11-9	SUMITOMO CORP NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	48,400.000	813,844		496,302	822,779	(281,266)			(281,266)	(45,211)	496,302	48,216	269,325	317,542	12,705		U
SB3NB1-P2-8	SUNCOR ENERGY INC	B	05/31/2018	CREDIT SUISSE	40,935.000	1,629,004		1,224,401	1,507,762	(326,087)			(326,087)	42,727	1,224,401	(83,795)	488,398	404,602	9,699		U
867914-10-3	SUNTRUST B KS INC COM		06/01/2018	Various	1,474.000	99,507		55,658	95,076	(39,553)			(39,553)		55,658		43,848	43,848	1,178		L
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	05/31/2018	Various	37,149.000	406,502		519,335	509,083	20,659			20,659	(10,408)	519,335	(27,832)	(85,000)	(112,833)	23,491		U
H8431B-10-9	SWISS RE LTD	B	06/01/2018	Various	273.000	23,751		20,976	25,563	(5,013)			(5,013)	425	20,976	(550)	3,325	2,775	898		U
H8398N-10-4	SWISSCOM	B	05/31/2018	Various	193.000	86,284		94,622	102,689	(8,709)			(8,709)	642	94,622	(1,410)	(6,928)	(8,338)	2,886		U
871503-10-8	SYMANTEC CORP.		05/31/2018	BARCLAYS	19,212.000	399,172		491,009	539,089	(48,080)			(48,080)		491,009		(91,837)	(91,837)	1,441		L
871607-10-7	SYNOPSYS INC		05/01/2018	CITIGROUP GLOBAL MARKETS	3.000	258		219	256	(37)			(37)		219		39	39			L
871829-10-7	SYSCO CORP		05/31/2018	CITIGROUP GLOBAL MARKETS	75.000	4,869		4,384							4,384		485	485	27		L
74144T-10-8	T. ROWE PRICE GROUP		06/01/2018	Various	3,549.000	430,901		275,404	372,397	(96,993)			(96,993)		275,404		155,497	155,497	2,484		L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	30,300.000	1,241,184		1,518,936	1,721,707	(152,408)			(152,408)	(50,363)	1,518,936	101,494	(379,247)	(277,753)	20,849		U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/01/2018	Various	7.000	771		673							673		98	98			L
87612E-10-6	TARGET CORP		06/28/2018	Various	20.000	1,491		1,184	1,305	(121)			(121)		1,184		307	307	22		L
H84989-10-4	TE CONNECTIVITY LTD		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	95		79	95	(16)			(16)		79		16	16	1		L
879382-10-9	TELEFONICA DE ESPANA	B	05/31/2018	JPMORGAN CHASE & CO.	3,759.000	33,109		37,163							37,163	(2,179)	(1,875)	(4,054)			U
Q8975N-10-5	TELSTRA CORP NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	212,821.000	450,729		555,567							555,567	(16,113)	(88,725)	(104,838)			U
88160R-10-1	TESLA INC		05/31/2018	BARCLAYS	208.000	59,223		64,241	64,761	(520)			(520)		64,241		(5,018)	(5,018)			L
882508-10-4	TEXAS INST RS INC COM		06/28/2018	Various	3,009.000	336,686		143,319	314,260	(170,941)			(170,941)		143,319		193,367	193,367	3,729		L
883203-10-1	TEXTRON IN C COM		05/01/2018	CITIGROUP GLOBAL MARKETS	91.000	5,651		5,294							5,294		356	356			L
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	05/31/2018	Various	9,281.000	311,968		224,475	220,356	7,053			7,053	(2,935)	224,475	2,941	84,552	87,493	3,125		U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/28/2018	Various	2,180.000	454,002		262,166	412,799	(151,791)			(151,791)		262,166		191,836	191,836	697		L
887317-30-3	TIME WARNER INC		06/15/2018	Various	27,707.000	2,784,034		2,276,896	2,534,359	(257,463)			(257,463)		2,276,896		507,137	507,137	22,304		L
872540-10-9	TJX COMPANIES INC		06/01/2018	Various	105.000	8,676		7,640	7,493	(420)			(420)		7,640		1,036	1,036	33		L
J86957-11-5	TOKYO ELECTRON	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,800.000	337,863		165,475	325,965	(156,786)			(156,786)	(3,705)	165,475	8,072	164,316	172,389	5,164		U
889478-10-3	TOLL BROTHERS INC		05/01/2018	CITIGROUP GLOBAL MARKETS	2.000	86		79	96	(17)			(17)		79		7	7			L
891027-10-4	TORCHMARK INC COM		05/01/2018	CITIGROUP GLOBAL MARKETS	1.000	87		83							83		3	3			L
892356-10-6	TRACTOR SUPPLY CO		04/03/2018	GOLDMAN, SACHS & CO.	75.000	4,560		4,727							4,727		(166)	(166)			L
S26651-84-4	TRANSCANANDA CORP	B	05/31/2018	CREDIT SUISSE	2,324.000	97,211		108,571	113,478	(665)			(665)	(4,241)	108,571	368	(11,728)	(11,360)	2,070		U
89417E-10-9	TRAVELERS COS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	4,396		4,713							4,713		(318)	(318)	24		L
S01500-80-0	TULLOW OIL PLC	B	05/31/2018	LOOP CAPITAL MARKETS	169,014.000	567,754		408,383	472,357	(64,289)			(64,289)	314	408,383	(6,939)	166,310	159,371			U
H42097-10-7	UBS GROUP AG	B	05/07/2018	DISTRIBUTION	0.000	41,177		42,837							42,837	(1,660)		(1,660)			U
902653-10-4	UDR INC		04/03/2018	GOLDMAN, SACHS & CO.	144.000	5,139		5,120	5,239	(66)			(66)		5,120		18	18	42		L
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	B	06/13/2018	EXCHANGE	382.000	93,759		84,388	96,328	(709)			(709)	(11,231)	84,388	9,371		9,371	3,833		U
SBYMXP-S7-5	UNICREDIT	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	1,583.000	26,112		13,565	29,616	(12,559)			(12,559)	(3,491)	13,565	1,384	11,163	12,547	524		U
G9226Z-11-2	UNITED BUSINESS MEDIA PLC	B	06/18/2018	Various	39,292.000	543,937		397,311	397,047					264	397,311	(7,597)	154,223	146,625	9,459		U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/28/2018	Various	9.000	966		947							947		19	19	9		L
911363-10-9	UNITED RENTALS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	327		297							297		29	29			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)
913017-10-9	UNITED TECHNOLOGIES CORP		05/01/2018	CITIGROUP GLOBAL MARKETS	8.000	952		1,007							1,007		(55)	(55)	6		L
91307C-10-2	UNITED THERAPEUTICS CORP		04/03/2018	GOLDMAN, SACHS & CO.	2.000	232		225							225		7	7			L
91324P-10-2	UNITEDHEALTH GROUP INC		05/31/2018	Various	997.000	240,746		98,170	219,799	(121,629)			(121,629)		98,170		142,576	142,576	748		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		04/03/2018	GOLDMAN, SACHS & CO.	42.000	4,957		4,925							4,925		32	32	2		L
902973-30-4	US BANCORP		06/01/2018	Various	24,511.000	1,225,234		1,351,744	1,313,031	38,469			38,469		1,351,744		(126,510)	(126,510)	14,704		L
91913Y-10-0	VALERO ENERGY CORP		06/28/2018	Various	17,345.000	2,101,923		1,117,525	1,594,179	(476,654)			(476,654)		1,117,525		984,398	984,398	27,742		L
92220P-10-5	VARIAN MEDICAL SYST		04/03/2018	GOLDMAN, SACHS & CO.	1.000	119		100	111	(11)			(11)		100		19	19			L
92339V-10-0	VEREIT INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	85		82							82		3	3			L
92343V-10-4	VERIZON COMMUNICATIONS		06/28/2018	Various	295.000	14,086		14,069	1,641	(168)			(168)		14,069		18	18	33		L
918204-10-8	VF CORP		05/01/2018	CITIGROUP GLOBAL MARKETS	4.000	322		295							295		27	27	2		L
G93656-10-9	VIRGIN MONEY HOLDINGS UK PLC	B	05/31/2018	LOOP CAPITAL MARKETS	132,007.000	602,024		491,044	507,502	(16,796)			(16,796)	338	491,044	(8,343)	119,324	110,980	7,298		U
92826C-83-9	VISA INC		06/01/2018	Various	1,502.000	196,312		94,040	171,258	(77,218)			(77,218)		94,040		102,272	102,272	630		L
928563-40-2	VM WARE INC		05/01/2018	CITIGROUP GLOBAL MARKETS	36.000	4,796		4,315							4,315		480	480			L
929042-10-9	VORNADO RLTY TR		06/28/2018	Various	19.000	1,393		1,277							1,277		116	116	11		L
92927K-10-2	WABCO HOLDINGS INC		06/28/2018	Various	5.000	611		657							657		(46)	(46)			L
931427-10-8	WALGREENS BOOTS ALLIANCE		06/01/2018	Various	19,465.000	1,214,420		1,340,475							1,340,475		(126,055)	(126,055)	7,786		L
931142-10-3	WALMART INC		05/31/2018	Various	240.000	19,818		19,049	23,700	(4,651)			(4,651)		19,049		769	769	371		L
94106B-10-1	WASTE CONNECTIONS INC	A	06/01/2018	Various	6.000	455		387	426	(39)			(39)		387		69	69	1		L
94106L-10-9	WASTE MGMT INC DEL		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	167		147	173	(26)			(26)		147		21	21	1		L
941848-10-3	WATERS CORPORATION		06/01/2018	Various	29.000	5,664		5,599	5,023						5,599		66	66			L
949746-10-1	WELLS FARGO CO		05/31/2018	Various	30,659.000	1,654,852		1,730,378	1,859,718	(129,038)			(129,038)		1,730,378		(75,526)	(75,526)	23,822		L
959802-10-9	WESTERN UN CO COM		06/28/2018	Various	78.000	1,572		1,481	114						1,481		92	92	21		L
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	B	05/31/2018	Various	64,712.000	441,495		441,739							441,739	(12,701)	12,457	(244)			U
Q97417-10-1	WESTPAC BANKING CORP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	21,619.000	455,411		511,290	198,713	(479)			(479)	(11,001)	511,290	(4,888)	(50,991)	(55,878)			U
963320-10-6	WHIRLPOOL CORP COM		05/01/2018	CITIGROUP GLOBAL MARKETS	3.000	468		454							454		14	14			L
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT COR		05/14/2018	DIRECT	22,509.000	565,065		618,998							618,998		(53,932)	(53,932)			L
G9645P-11-7	WILLIAM HILL PLC	B	05/31/2018	JPMORGAN CHASE & CO.	20,410.000	86,889		79,790	88,903	(9,172)			(9,172)	59	79,790	(1,356)	8,455	7,099	2,448		U
969457-10-0	WILLIAMS COS INC		06/28/2018	Various	54.000	1,457		1,327							1,327		130	130	21		L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		04/03/2018	GOLDMAN, SACHS & CO.	44.000	4,934		4,734	4,982	(363)			(363)		4,734		200	200	29		L
98389B-10-0	XCEL ENERGY INC		06/28/2018	Various	32.000	1,464		1,381	337	(16)			(16)		1,381		83	83	15		L
984121-60-8	XEROX CORP		05/31/2018	Various	9,098.000	247,370		269,713	260,776	4,562			4,562		269,713		(22,343)	(22,343)	4,511		L
G98294-10-4	XL GROUP LTD	D	04/03/2018	GOLDMAN, SACHS & CO.	126.000	6,991		4,598							4,598		2,393	2,393	28		L
98419M-10-0	XYLEM		06/01/2018	Various	6.000	450		434							434		17	17			L
98919V-10-5	ZAYO GROUP HOLDINGS INC		06/14/2018	DIRECT	38,224.000	1,377,677		1,337,458							1,337,458		40,219	40,219			L
989209-10-1	ZEBU INC		04/16/2018	CANCELLED TRADE	0.000	6,331											6,331	6,331			U
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	05/31/2018	Various	1,646.000	500,521		417,832	500,979	(97,712)			(97,712)	5,291	417,832	(6,902)	89,592	82,690	18,574		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						155,835,764	XXX	134,107,202	125,141,650	(27,346,116)			(27,346,116)	(173,920)	134,107,202	(778,221)	22,506,783	21,728,562	2,009,742	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/04/2018	CITIGROUP GLOBAL MARKETS	43,401.000	2,904,195		2,834,900							2,834,900		69,295	69,295			L
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/04/2018	Various	19,089.000	1,092,491		1,081,443							1,081,443		11,048	11,048			L
464287-20-0	ISHARES CORE S&P 500 ETF		06/27/2018	Various	62,373.000	16,942,507		15,046,655	14,158,448	(1,751,041)			(1,751,041)		15,046,655		1,895,852	1,895,852	64,697		L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/04/2018	CITIGROUP GLOBAL MARKETS	9,478.000	271,951		259,309							259,309		12,642	12,642			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	04/13/2018	Various	12,725.000	837,031		828,311							828,311		8,720	8,720			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		06/27/2018	Various	87,895.000	13,384,593		12,811,362	4,949,456	(378,558)			(378,558)		12,811,362		573,231	573,231	22,844		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/27/2018	Various	27,753.000	4,617,971		4,431,988							4,431,988		185,983	185,983			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/22/2018	BANK OF AMERICA/MERRILL LYNCH	42,420.000	11,666,634		11,594,931							11,594,931		71,703	71,703			U
9299999. Subtotal - Common Stocks - Mutual Funds						51,717,374	XXX	48,888,899	19,107,904	(2,129,600)			(2,129,600)		48,888,899		2,828,475	2,828,475	87,541	XXX	XXX
9799997. Total - Common Stocks - Part 4						207,553,138	XXX	182,996,101	144,249,554	(29,475,716)			(29,475,716)	(173,920)	182,996,101	(778,221)	25,335,258	24,557,037	2,097,284	XXX	XXX

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)
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						207,553,138	XXX	182,996,101	144,249,554	(29,475,716)			(29,475,716)	(173,920)	182,996,101	(778,221)	25,335,258	24,557,037	2,097,284	XXX	XXX
9899999. Total - Preferred and Common Stocks						207,553,138	XXX	182,996,101	144,249,554	(29,475,716)			(29,475,716)	(173,920)	182,996,101	(778,221)	25,335,258	24,557,037	2,097,284	XXX	XXX
9999999 - Totals						2,157,176,021	XXX	2,140,833,928	1,498,945,529	(29,475,716)	2,286,608		(27,189,107)	1,762,216	2,139,737,718	(3,507,340)	14,364,777	10,857,437	40,297,772	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....144

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)
CALL OPTION on EQUITY SEP18 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/22/2017	09/21/2018	125	12,500	2,450.00	2,067,750			3,610,625		3,610,625			32,500				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2425	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	09/21/2018	75	7,500	2,425.00	1,778,700			2,338,125		2,338,125			36,750				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/22/2017	09/21/2018	150	15,000	2,475.00	2,236,200			3,993,000		3,993,000			5,250				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2017	09/21/2018	75	7,500	2,475.00	1,355,775			1,996,500		1,996,500			2,625				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/20/2017	09/21/2018	100	10,000	2,500.00	1,713,900			2,437,500		2,437,500			(20,000)				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2525	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/20/2017	09/21/2018	150	15,000	2,525.00	2,315,550			3,326,250		3,326,250			(64,500)				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	12/21/2018	150	15,000	2,575.00	2,316,000			3,213,000		3,213,000			15,750				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/22/2017	12/21/2018	150	15,000	2,675.00	2,310,150			2,111,250		2,111,250			(73,500)				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/22/2017	12/21/2018	100	10,000	2,550.00	2,403,200			2,338,000		2,338,000			25,500				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/29/2017	12/21/2018	150	15,000	2,600.00	2,992,350			2,925,750		2,925,750			(10,500)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/19/2018	01/18/2019	100	10,000	2,775.00		1,781,500		900,500		900,500			(881,000)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/19/2018	01/18/2019	50	5,000	2,675.00		1,236,500		765,500		765,500			(471,000)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2018	01/18/2019	100	10,000	2,700.00		2,777,200		1,363,000		1,363,000			(1,414,200)				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2018	01/18/2019	75	7,500	2,725.00		1,254,300		900,750		900,750			(353,550)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2018	03/15/2019	75	7,500	2,725.00		1,364,400		1,042,875		1,042,875			(321,525)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2018	03/15/2019	50	5,000	2,600.00		1,026,150		1,121,500		1,121,500			95,350				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2018	03/15/2019	150	15,000	2,750.00		1,690,500		1,855,500		1,855,500			165,000				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2018	03/15/2019	75	7,500	2,650.00		1,392,375		1,415,625		1,415,625			23,250				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2018	03/15/2019	100	10,000	2,650.00		1,730,400		1,887,500		1,887,500			157,100				100/100
CALL OPTION on EQUITY JUL18 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/27/2018	07/20/2018	50	5,000	2,450.00		1,206,900		1,363,750		1,363,750			156,850				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2018	03/15/2019	50	5,000	2,575.00		1,237,100		1,213,750		1,213,750			(23,350)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/27/2018	06/21/2019	50	5,000	2,675.00		919,450		1,008,750		1,008,750			89,300				100/100
CALL OPTION on EQUITY AUG18 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2018	08/17/2018	50	5,000	2,450.00		1,218,600		1,393,500		1,393,500			174,900				100/100
CALL OPTION on EQUITY AUG18 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2018	08/17/2018	100	10,000	2,450.00		2,743,500		2,787,000		2,787,000			43,500				100/100
CALL OPTION on EQUITY JUL18 SPX C @ 2475	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2018	07/20/2018	100	10,000	2,475.00		2,440,700		2,483,000		2,483,000			42,300				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2018	06/21/2019	50	5,000	2,725.00		972,900		848,750		848,750			(124,150)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2018	06/21/2019	50	5,000	2,650.00		1,082,600		1,092,000		1,092,000			9,400				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2018	06/21/2019	75	7,500	2,700.00		1,379,400		1,391,250		1,391,250			11,850				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2018	06/21/2019	150	15,000	2,775.00		2,445,000		2,095,500		2,095,500			(349,500)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										21,489,575	29,899,475		55,220,000	XXX	55,220,000			(3,019,600)			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										21,489,575	29,899,475		55,220,000	XXX	55,220,000			(3,019,600)			XXX	XXX

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CALL OPTION on EQUITY JUN19 SPX C @ 2475.000000	PENDING - UITY JUN19 SPX C @ 2475 due 06/21/2019, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	Equity/Index.	CBOE	06/19/2018	06/21/2019	36	3,600	2,475.00		1,346,400		1,346,400		1,346,400							
CALL OPTION on EQUITY JUN19 SPX C @ 2750.000000	PENDING - UITY JUN19 SPX C @ 2750 due 06/21/2019, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	Equity/Index.	CBOE	06/19/2018	06/21/2019	36	3,600	2,750.00		637,200		637,200		637,200							
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											1,983,600		1,983,600	XXX	1,983,600						XXX	XXX
PUT OPTION on EQUITY SEP18 SPX P @ 2525.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	02/15/2018	09/21/2018	450	45,000	2,525.00		3,532,500		1,179,000		1,179,000	(2,353,500)						0005
PUT OPTION on EQUITY DEC18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/30/2018	12/21/2018	5,500	550,000	68.00		1,353,000		1,636,250		1,636,250	283,250						0005
PUT OPTION on EQUITY SEP18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/11/2018	09/21/2018	23,100	2,310,000	68.00		2,206,189		4,481,400		4,481,400	2,275,211						0005
PUT OPTION on EQUITY JUL18 SPX P @ 2700.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	06/22/2018	07/20/2018	13	1,300	2,700.00		18,448		32,695		32,695	14,247						0005
PUT OPTION on EQUITY JUL18 SPX P @ 2700.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	06/22/2018	07/20/2018	13	1,300	2,700.00		18,448		32,695		32,695	14,247						0005
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											7,128,585		7,362,040	XXX	7,362,040	233,455					XXX	XXX
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		750,000	1.72	50,250		893	73		73	(879)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700		119	10		10	(117)						0001
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000		456	37		37	(449)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889		484	204		204	(477)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		363	153		153	(358)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		363	153		153	(358)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		759	606		606	(771)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		759	606		606	(771)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000		253	202		202	(257)						0001

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BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65	16,000		554	813		813	(406)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65	24,000		831	1,220		1,220	(609)						0001
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65	8,000		261	423		423	(187)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		400,000	1.70	22,840		1,707	3,052		3,052	349						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		600,000	1.70	34,260		2,490	4,578		4,578	524						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		400,000	1.78	20,923		347	4,418		4,418	2,138						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		600,000	1.78	31,385		521	6,627		6,627	3,207						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59	14,357		385	4,016		4,016	1,246						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59	38,286		1,027	10,710		10,710	3,322						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46	15,200		1,415	7,140		7,140	727						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46	11,400		1,061	5,355		5,355	545						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		500,000	1.49	20,000		2,636	11,535		11,535	2,493						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		300,000	1.49	12,000		1,581	6,921		6,921	1,496						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81	13,909		214	6,553		6,553	3,023						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81	27,818		428	13,107		13,107	6,047						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		723	9,438		9,438	2,382						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		723	9,438		9,438	2,382						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65	15,760		(13)	8,818		8,818	(355)						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65	11,820		(10)	6,613		6,613	(266)						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		400,000	1.14	14,600		2,271	16,529		16,529	2,240						0001

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BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		300,000	1.14	10,950		1,447	12,397		12,397	1,680						0001
BAS0FHS37 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		400,000	1.21	12,500		2,669	17,720		17,720	3,335						0001
BAS0FHS37 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		600,000	1.21	18,750		4,003	26,580		26,580	5,002						0001
BAS0FXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		400,000	1.18	13,300		2,084	19,202		19,202	3,790						0001
BAS0FXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		500,000	1.18	16,625		2,605	24,002		24,002	4,737						0001
BAS0GE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		500,000	1.03	15,769		2,997	26,546		26,546	5,073						0001
BAS0GE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		300,000	1.03	9,462		1,798	15,928		15,928	3,044						0001
BAS0H0A72 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		2,471	31,129		31,129	7,110						0001
BAS0H0A72 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		2,471	31,129		31,129	7,110						0001
BAS0H8365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		600,000	1.14	16,364		2,441	31,195		31,195	6,570						0001
BAS0H8365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		200,000	1.14	5,455		814	10,398		10,398	2,190						0001
BAS0HEL C9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		600,000	1.22	16,909		1,882	30,149		30,149	7,005						0001
BAS0HEL C9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		100,000	1.22	2,818		314	5,025		5,025	1,168						0001
BAS0KVMU6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		500,000	1.67	17,273		876	19,172		19,172	5,975						0001
BAS0KVMU6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		200,000	1.67	6,909		350	7,669		7,669	2,390						0001
BAS0M8VW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		500,000	1.90	16,458		939	18,051		18,051	6,549						0001
BAS0M8VW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		100,000	1.90	3,292		188	3,610		3,610	1,310						0001
BAS0NFFX0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		900,000	1.92	25,650		1,661	34,488		34,488	13,254						0001
BAS0NFFX0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		200,000	1.92	5,700		369	7,664		7,664	2,945						0001
BAS0P30Y9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		700,000	1.94	19,833		322	28,289		28,289	11,353						0001

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BAS0P30Y9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		200,000	1.94	5,667		92	8,083		8,083	3,244						0001
BAS0PVZH6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2017	08/15/2022		1,300,000	1.91	32,795			54,716		54,716	21,079						0001
BAS0Q6E18 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		800,000	2.01	19,750			32,794		32,794	12,171						0001
BAS0Q6E18 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		100,000	2.01	2,469			4,099		4,099	1,521						0001
BAS0QHOW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		700,000	2.13	17,063			26,230		26,230	9,990						0001
BAS0QHOW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		100,000	2.13	2,438			3,747		3,747	1,427						0001
BAS0QZJT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2017	11/15/2022		700,000	2.29	14,700			23,563		23,563	9,453						0001
BAS0RSWL5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/11/2018	12/15/2022		700,000	2.37		14,656		21,096		21,096	6,440						0001
BAS0SEB38 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2018	03/15/2023		800,000	2.73		16,473		17,748		17,748	1,275						0001
BAS0T9MG7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2018	05/15/2023		600,000	2.94		11,900		11,099		11,099	(801)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										947,490	43,029	56,395	742,862	XXX	742,862	193,249					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										947,490	9,155,214	56,395	10,088,502	XXX	10,088,502	426,703					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										21,489,575	31,883,075		57,203,600	XXX	57,203,600			(3,019,600)			XXX	XXX
0379999. Total Purchased Options - Put Options											7,128,585		7,362,040	XXX	7,362,040	233,455					XXX	XXX
0389999. Total Purchased Options - Caps										947,490	43,029	56,395	742,862	XXX	742,862	193,249					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										22,437,065	39,054,689	56,395	65,308,502	XXX	65,308,502	426,703		(3,019,600)			XXX	XXX
CALL OPTION on EQUITY SEP18 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/20/2017	09/21/2018	100	10,000	2,600.00	(1,067,900)			(1,582,500)		(1,582,500)			112,000				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/20/2017	09/21/2018	150	15,000	2,750.00	(565,050)			(765,750)		(765,750)			339,000				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/22/2017	09/21/2018	125	12,500	2,700.00	(490,250)			(1,032,500)		(1,032,500)			245,625				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/22/2017	09/21/2018	150	15,000	2,550.00	(1,567,200)			(3,001,500)		(3,001,500)			99,750				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	12/21/2018	150	15,000	2,775.00	(769,050)			(1,170,000)		(1,170,000)			152,250				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/22/2017	12/21/2018	100	10,000	2,750.00	(1,088,200)			(924,000)		(924,000)			89,500				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	09/21/2018	75	7,500	2,650.00	(640,350)			(891,000)		(891,000)			117,375				100/100
CALL OPTION on EQUITY SEP18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	09/21/2018	75	7,500	2,650.00	(640,350)			(891,000)		(891,000)			117,375				100/100

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CALL OPTION on EQUITY DEC18 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/29/2017	12/21/2018	150	15,000	2,725.00	(1,775,850)			(1,616,250)		(1,616,250)			112,500				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/22/2017	12/21/2018	150	15,000	2,900.00	(630,150)			(366,000)		(366,000)			183,750				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/19/2018	01/18/2019	100	10,000	3,000.00		(600,500)		(103,500)		(103,500)			497,000				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/19/2018	01/18/2019	50	5,000	3,050.00		(215,500)		(28,000)		(28,000)			187,500				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2018	01/18/2019	100	10,000	2,875.00		(1,579,700)		(417,500)		(417,500)			1,162,200				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2018	01/18/2019	75	7,500	2,950.00		(408,300)		(142,875)		(142,875)			265,425				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2018	03/15/2019	75	7,500	2,950.00		(508,525)		(235,500)		(235,500)			273,025				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2018	03/15/2019	150	15,000	2,975.00		(475,500)		(369,750)		(369,750)			105,750				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2018	03/15/2019	75	7,500	2,850.00		(615,875)		(522,375)		(522,375)			93,500				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2018	03/15/2019	100	10,000	2,875.00		(575,400)		(584,000)		(584,000)			(8,600)				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2018	03/15/2019	50	5,000	2,825.00		(387,900)		(409,500)		(409,500)			(21,600)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/27/2018	06/21/2019	50	5,000	2,850.00		(459,950)		(495,750)		(495,750)			(35,800)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2018	06/21/2019	50	5,000	2,850.00		(595,650)		(495,750)		(495,750)			99,900				100/100
CALL OPTION on EQUITY JUL18 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/27/2018	07/20/2018	50	5,000	2,675.00		(337,400)		(323,750)		(323,750)			13,650				100/100
CALL OPTION on EQUITY AUG18 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2018	08/17/2018	50	5,000	2,675.00		(367,450)		(403,500)		(403,500)			(36,050)				100/100
CALL OPTION on EQUITY JUL18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2018	07/20/2018	100	10,000	2,650.00		(932,700)		(850,500)		(850,500)			82,200				100/100
CALL OPTION on EQUITY AUG18 SPX C @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2018	08/17/2018	100	10,000	2,650.00		(1,057,900)		(1,000,000)		(1,000,000)			57,900				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2018	06/21/2019	50	5,000	2,925.00		(335,850)		(326,250)		(326,250)			9,600				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2018	06/21/2019	75	7,500	2,925.00		(503,400)		(489,375)		(489,375)			14,025				100/100
CALL OPTION on EQUITY MAR19 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2018	03/15/2019	50	5,000	2,775.00		(566,350)		(544,750)		(544,750)			21,600				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2018	06/21/2019	150	15,000	3,000.00		(777,000)		(589,500)		(589,500)			187,500				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(9,234,350)	(11,300,850)		(20,572,625)	XXX	(20,572,625)			4,537,850			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(9,234,350)	(11,300,850)		(20,572,625)	XXX	(20,572,625)			4,537,850			XXX	XXX
PUT OPTION on EQUITY SEP18 SPX P @ 2275.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/15/2018	09/21/2018	450	45,000	2,275.00		(1,755,000)		(409,500)		(409,500)	1,345,500						0005
PUT OPTION on EQUITY DEC18 EFA P @ 61.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/30/2018	12/21/2018	5,500	550,000	61.00		(478,500)		(552,750)		(552,750)	(74,250)						0005
PUT OPTION on EQUITY SEP18 EFA P @ 61.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/11/2018	09/21/2018	23,100	2,310,000	61.00		(577,500)		(981,750)		(981,750)	(404,250)						0005
0519999. Subtotal - Written Options - Hedging Other - Put Options											(2,811,000)		(1,944,000)	XXX	(1,944,000)	867,000					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(2,811,000)		(1,944,000)	XXX	(1,944,000)	867,000					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										(9,234,350)	(11,300,850)		(20,572,625)	XXX	(20,572,625)			4,537,850			XXX	XXX

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0799999. Total Written Options - Put Options											(2,811,000)		(1,944,000)	XXX	(1,944,000)	867,000					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										(9,234,350)	(14,111,850)		(22,516,625)	XXX	(22,516,625)	867,000		4,537,850			XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(25,139)	(20,961)		(20,961)	5,085		11,656			4FE	0002
CDS SINGLE SWAP SCDS (S)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)	(114,040)		(75,417)	(213,897)		(213,897)	2,080		11,186			4FE	0002
CDS SINGLE SWAP SCDS (WIN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(6,138)		(37,708)	256,267		256,267	(77,328)		602			5FE	0002
CDS SINGLE SWAP SCDS (CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(6,138)		(37,708)	(18,458)		(18,458)	(42,795)		602			5FE	0002
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)	(255,566)		(50,278)	(208,856)		(208,856)	34,809		25,585			2FE	0002
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		2,000,000	credit event/(1.0000)	(34,207)		(10,056)	(8,739)		(8,739)	3,891		5,943			1FE	0002
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(6,285)	(26,600)		(26,600)	16,712		(12,218)			2FE	0002
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(6,285)	(26,600)		(26,600)	16,712		(12,218)			2FE	0002
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)		(62,847)	(372,340)		(372,340)	24,677		43,115			3FE	0002
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(503)	1,408		1,408	1,032		(860)			3FE	0002
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(503)	1,408		1,408	1,032		(860)			3FE	0002
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	12/20/2019		10,500,000	credit event/(1.0000)	(181,458)		(52,792)	(130,550)		(130,550)	8,337		38,977			2FE	0002
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(1,006)	2,816		2,816	1,831		(1,487)			3FE	0002
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(1,006)	2,816		2,816	1,831		(1,487)			3FE	0002
CDS SINGLE SWAP SCDS (URI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(3,017)	(18,091)		(18,091)	2,175		2,219			3FE	0002
CDS SINGLE SWAP SCDS (URI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(3,017)	(18,091)		(18,091)	2,175		2,219			3FE	0002
CDS SINGLE SWAP SCDS (UVN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(3,017)	(11,268)		(11,268)	6,892		1,566			4FE	0002
CDS SINGLE SWAP SCDS (UVN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(3,017)	(11,268)		(11,268)	6,892		1,566			4FE	0002
CDS SINGLE SWAP SCDS (TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(3,017)	(13,899)		(13,899)	1,964		1,778			3FE	0002
CDS SINGLE SWAP SCDS (TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(3,017)	(13,899)		(13,899)	1,964		1,778			3FE	0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(974,630)		(385,631)	(848,800)	XXX	(848,800)	19,968		119,663			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(974,630)		(385,631)	(848,800)	XXX	(848,800)	19,968		119,663			XXX	XXX
CDS SINGLE SWAP CDS (OLN)	680665B#2 - DS (OLN) due 06/20/2022, OPTION attached to Cash Security - (06051GFZ7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,257	(6,115)		(1,781)			770		250,000	3FE	
CDS SINGLE SWAP CDS (OLN)	680665B#2 - DS (OLN) due 06/20/2022, OPTION attached to Cash Security - (06051GFZ7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,257	(6,115)		(1,781)			770		250,000	3FE	

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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 ICE (CDX.NA.IG.30.V1)	PENDING - CE (CDX.NA.IG.30.V1) due 06/20/2023, OPTION attached to Cash Security - (25468PCP9, 9128284L1, 9128284T4, 912828A75)		Credit	ICE	06/28/2018	06/20/2023		15,000,000	credit event/(0.0000)		214,393	(8,333)	214,154		214,154			(239)		15,000,000	2FE	
CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	PENDING - CE (CDX.NA.IG.30.V1) due 06/20/2023, OPTION attached to Cash Security - (25468PCP9, 9128284L1, 9128284T4, 912828A75)		Credit	ICE	06/28/2018	06/20/2023		15,000,000	credit event/(0.0000)		214,393	(8,333)	214,154		214,154			(239)		15,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(15,327)	428,786	(14,153)	416,079	XXX	424,745			1,062		30,500,000	XXX	XXX
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2018	12/20/2018		800,000	JBOXHY(US0003M)			(2,134)								2,754		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2018	12/20/2018		800,000	JBOXHY(US0003M)			(2,134)								2,754		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2018	12/20/2018		800,000	JBOXHY(US0003M)			(1,938)								2,754		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2018	12/20/2018		800,000	JBOXHY(US0003M)			(1,938)								2,754		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2018	12/20/2018		800,000	JBOXHY(US0003M)			(1,596)								2,754		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2018	12/20/2018		800,000	JBOXHY(US0003M)			(1,596)								2,754		

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SWAP 20-Jun-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXIG + 0	PENDING - Pay USD Float US3MLIB + due 09/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/30/2018	09/20/2018		8,500,000	JBOXIG(US0003M)			21,314								20,144		
SWAP 20-Jun-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXIG + 0	PENDING - Pay USD Float US3MLIB + due 09/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/30/2018	09/20/2018		8,000,000	JBOXIG(US0003M)			20,060								18,959		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2018	12/20/2018		400,000	JBOXHY(US0003M)			(602)								1,377		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - Pay USD Float US3MLIB + due 12/20/2018, OPTION attached to Cash Security - (9128284L1, 9128284T4, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2018	12/20/2018		400,000	JBOXHY(US0003M)			(602)								1,377		
SWAP 27-Sep-2018 Pay USD Float US1MLIB + 0 Rcv USD Float MSIMI_US + 0	PENDING - Pay USD Float US1MLIB + due 09/27/2018, OPTION attached to Cash Security - (912828A75)	SCHEDULE D	Equity/Index.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2018	09/27/2018		11,065,554	M2USIM(US0001M)			(2,574)								27,321		
SWAP 27-Sep-2018 Pay USD Float US1MLIB + 0 Rcv USD Float MSIMI_US + 0	PENDING - Pay USD Float US1MLIB + due 09/27/2018, OPTION attached to Cash Security - (912828A75)	SCHEDULE D	Equity/Index.	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2018	09/27/2018		10,425,811	M2USIM(US0001M)			(2,425)								25,741		
1009999. Subtotal - Swaps - Replication - Total Return												23,835		XXX						111,442	XXX	XXX
1029999. Subtotal - Swaps - Replication										(15,327)	428,786	9,682	416,079	XXX	424,745			1,062		30,611,442	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
BASOEZ1Z6 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		3,081,012	(0.70641 GBP) / 1 USD				86,026		86,026		(1,405)			12,595		0004
BASOEZ293 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		1,165,788	(0.70641 GBP) / 1 USD				32,550		32,550		(532)			4,766		0004
BASOFLA11 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		7,504,245	(0.83952 EUR) / 1 USD				(13,084)		(13,084)		290,867			33,560		0004
BASOFQZY1 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		16,607,555	(0.83984 EUR) / 1 USD				(79,762)		(79,762)		612,479			75,657		0004
BASOGHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		521,624	(0.87077 EUR) / 1 USD				(21,409)		(21,409)		19,854			2,376		0004
BASOGHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,309,528	(0.74771 GBP) / 1 USD				(29,867)		(29,867)		201,968			36,397		0004
BASOHFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		261,486	(0.84947 EUR) / 1 USD				(4,206)		(4,206)		9,740			1,191		0004
BASOMHZS6 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		15,922,701	(0.77106 GBP) / 1 USD				(733,344)		(733,344)		410,173			102,414		0004

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BASOMHZT4 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		4,256,389	(8.43370 SEK) / 1 USD				39,837		39,837		380,578			27,377		0004
BASOPFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		9,176,338	(0.74920 GBP) / 1 USD				(116,362)		(116,362)		327,068			67,029		0004
BASOPXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		1,454,854	(1.23723 CAD) / 1 USD				32,124		32,124		21,925			10,870		0004
BASOQ2913 (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		820,300	(0.73143 GBP) / 1 USD				(988)		(988)		19,314			5,992		0004
BASOQ98B7 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		409,468	0.73265 GBP / (1 USD)				597		597		(10,199)			2,991		0004
BASOQ98F8 (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		1,119,396	(0.73700 GBP) / 1 USD				(2,006)		(2,006)		27,548			7,200		0004
BASOQ98K7 (0.746 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	03/01/2019		603,204	(0.74601 GBP) / 1 USD				1,159		1,159		16,146			2,466		0004
BASOQ98P6 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		449,738	7.78230 SEK / (1 USD)				(37,088)		(37,088)		(37,097)			2,893		0004
BASOQTGS7 (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	02/24/2020		897,615	(0.72414 GBP) / 1 USD				13,395		13,395		21,700			5,773		0004
BASOQTGT5 0.8183 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	04/29/2019		367,814	0.81834 EUR / (1 USD)				(7,495)		(7,495)		(13,262)			1,676		0004
BASOQVA66 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2017	02/24/2020		1,844,050	(0.72589 GBP) / 1 USD				23,320		23,320		44,688			11,861		0004
BASOR9FE2 (1059.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		21,262,029	(1059.50000 KRW)/1 USD				419,913		419,913		419,913			81,592		0004
BASOR9FG7 (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	02/24/2020		1,394,770	(0.70262 GBP) / 1 USD				59,810		59,810		59,810			8,971		0004
BASOR9FH5 0.7874 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	04/29/2019		539,744	0.78741 EUR / (1 USD)				(30,561)		(30,561)		(30,561)			2,459		0004
BASOR9G84 (6.5753 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		18,211,962	(6.57534 CNH) / 1 USD				135,391		135,391		135,391			69,888		0004
BASOS1T94 (3.3672 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2018	03/15/2019		1,092,005	(3.36720 BRL) / 1 USD				155,617		155,617		155,617			4,590		0004
BASOS39F8 (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		553,845	(7.74585 SEK) / 1 USD				47,939		47,939		47,939			3,562		0004
BASOS39G6 0.7868 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	04/29/2019		127,101	0.78677 EUR / (1 USD)				(7,291)		(7,291)		(7,291)			579		0004
BASOS39H4 (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		1,796,710	(0.69571 GBP) / 1 USD				93,175		93,175		93,175			11,556		0004
BASOS7B66 (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		7,681,806	(0.70581 EUR) / 1 USD				387,463		387,463		387,463			83,572		0004
BASOS7GF1 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2018	03/24/2023		1,281,295	0.70526 EUR / (1 USD)				(65,445)		(65,445)		(65,445)			13,939		0004
BASOSHHK7 (0.6837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/11/2018	02/24/2020		1,515,031	(0.68366 GBP) / 1 USD				102,282		102,282		102,282			9,745		0004
BASOSL6A2 (6.3841 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	01/31/2019		2,308,848	(6.38413 CNH) / 1 USD				49,749		49,749		49,749			8,860		0004
BASOSL6B0 (1061.8801 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		6,107,953	(1061.88009 KRW)/1 USD				99,075		99,075		99,075			27,871		0004
BASOSL6C8 (1062.4728 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		6,104,545	(1062.47280 KRW)/1 USD				97,407		97,407		97,407			27,856		0004
BASOSL6D6 (1064.88 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		6,090,746	(1064.88000 KRW)/1 USD				90,653		90,653		90,653			27,793		0004
BASOSQRU4 (0.7383 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/04/2018	07/06/2018		5,282,302	(0.73831 GBP) / 1 USD				66,300		66,300		66,300			3,386		0004
BASOSQW46 0.8136 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	04/29/2019		982,095	0.81356 EUR / (1 USD)				(25,513)		(25,513)		(25,513)			4,474		0004
BASOSQW87 (0.7136 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	02/24/2020		681,079	(0.71357 GBP) / 1 USD				19,516		19,516		19,516			4,381		0004
BASOSS0P0 (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		901,859	(0.73403 EUR) / 1 USD				15,815		15,815		15,815			9,811		0004

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)
BASOSUYF0 (0.731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/17/2018	03/01/2019		314,648	(0.73097 GBP) / 1 USD				7,423		7,423		7,423			1,286		0004
BASOSXB36 (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,616	(0.77453 EUR) / 1 USD				62,717		62,717		62,717			41,312		0004
BASOSYDU2 (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,340	(0.77457 EUR) / 1 USD				62,463		62,463		62,463			41,310		0004
BASOT9P41 (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		582,359	(0.72292 GBP) / 1 USD				5,003		5,003		5,003			4,254		0004
BASOT9P58 (3.929 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	03/15/2019		467,804	(3.92900 BRL) / 1 USD				1,110		1,110		1,110			1,967		0004
BASOTA3G5 0.8384 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/18/2018	04/29/2019		4,532,428	0.83840 EUR / (1 USD)				14,125		14,125		14,125			20,648		0004
BASOTBHX1 0.7532 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2018	07/06/2018		5,177,851	0.75320 GBP / (1 USD)				(28,195)		(28,195)		(28,195)			3,319		0004
BASOTBLJ7 (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		3,401,021	(0.74595 EUR) / 1 USD				12,407		12,407		12,407			37,000		0004
1129999. Subtotal - Swaps - Other - Total Return													1,031,745	XXX	1,031,745		4,189,900			971,066	XXX	XXX
1149999. Subtotal - Swaps - Other													1,031,745	XXX	1,031,745		4,189,900			971,066	XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(989,957)	428,786	(399,783)	(432,721)	XXX	(424,054)	19,968		120,725		30,500,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return												23,835	1,031,745	XXX	1,031,745		4,189,900			1,082,508	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(989,957)	428,786	(375,949)	599,023	XXX	607,690	19,968	4,189,900	120,725		31,582,508	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										12,255,225	18,598,625		34,647,375	XXX	34,647,375			1,518,250			XXX	XXX
1409999. Subtotal - Hedging Other										(27,140)	6,344,214	(329,235)	7,295,702	XXX	7,295,702	1,313,671		119,663			XXX	XXX
1419999. Subtotal - Replication										(15,327)	428,786	9,682	416,079	XXX	424,745			1,062		30,611,442	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other													1,031,745	XXX	1,031,745		4,189,900			971,066	XXX	XXX
1449999 - Totals										12,212,758	25,371,626	(319,553)	43,390,900	XXX	43,399,567	1,313,671	4,189,900	1,638,975		31,582,508	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	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0005	Equity options provide an offset to decreases in equity markets.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU8	41	5,579,075	FUTURE S&P500 EMINI SEP 18	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	09/21/2018	CME LCZ7XYGSLJUHFXXNXD88	06/28/2018	2,733.9634	2,721.5000	4,100		(25,550)				(25,550)	229,600	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												4,100		(25,550)				(25,550)	229,600	XXX	XXX
TUU8	574	121,589,341	US 2YR NOTE SEP 18	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	09/28/2018	CHICAGO BOARD OF TRADE	05/30/2018	106.1222	105.9141	(17,943)					(238,974)	(238,974)	264,040	0001	2,000
1289999. Subtotal - Long Futures - Hedging Other												(17,943)					(238,974)	(238,974)	264,040	XXX	XXX
1329999. Subtotal - Long Futures												(13,843)		(25,550)			(238,974)	(264,524)	493,640	XXX	XXX
WNU8	18	2,872,125	FUTURE US ULTRA T-BOND SEP 18	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	09/19/2018	CHICAGO BOARD OF TRADE	06/27/2018	159.9063	159.5625	1,125					6,188	6,188	59,400	100/100	1,000
1349999. Subtotal - Short Futures - Hedging Other												1,125					6,188	6,188	59,400	XXX	XXX
1389999. Subtotal - Short Futures												1,125					6,188	6,188	59,400	XXX	XXX
1399999. Subtotal - Hedging Effective												4,100		(25,550)				(25,550)	229,600	XXX	XXX
1409999. Subtotal - Hedging Other												(16,818)					(232,786)	(232,786)	323,440	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(12,718)		(25,550)			(232,786)	(258,336)	553,040	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	1,305,096	35,410	1,340,506
Total Net Cash Deposits	1,305,096	35,410	1,340,506

(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	65,906,146	(22,542,175)	65,906,146	64,570,865	(22,534,568)	64,570,865	553,040	553,040
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y								2,754	2,754
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		390,279	(568,335)		390,279	(568,335)		97,511	
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(53,199)			(53,199)			
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y								5,508	5,508
GOLDMAN SACHS BANK USA	KD3XUN7O6T14HNAYLU02	Y	Y	2,790,000	2,158,681	(1,694,597)		2,158,681	(1,694,597)		937,632	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	3,790,000	692,978	(12,229)		692,978	(3,562)		500,000	
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y								39,103	39,103
0299999. Total NAIC 1 Designation				6,580,000	3,241,938	(2,328,360)		3,241,938	(2,319,693)		1,582,508	47,365
0899999. Aggregate Sum of Central Clearing houses				446,280	428,308			428,308			30,000,000	29,982,028
0999999 - Gross Totals				7,026,280	69,576,391	(24,870,535)	65,906,146	68,241,110	(24,854,262)	64,570,865	32,135,548	30,582,433
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					69,576,391	(24,870,535)						

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	490,000	490,000	490,000		V
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	75,000	75,000	75,000		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54			CASH	280,000	280,000	280,000		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,697,211	1,697,211	1,697,211		I
0199999 - Total				2,542,211	2,542,211	2,542,211	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 BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	2,790,000	2,790,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	3,790,000	3,790,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	446,280	446,280	XXX		V
0299999 - Total				7,026,280	7,026,280	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		21,254,733	21,254,733	07/02/2018
9099999. Total - Cash (Schedule E Part 1 type)				21,254,733	21,254,733	XXX
9999999 - Totals				21,254,733	21,254,733	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 14,535,382 Book/Adjusted Carrying Value $ 14,535,382
2. Average balance for the year Fair Value $ 10,879,234 Book/Adjusted Carrying Value $ 10,879,234
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 21,254,733 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
742718-EE-5	PROCTER & GAMBLE CO		1FE	12,147,032	12,219,046	11/15/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,581,333	4,606,152	12/01/2018
263534-BT-5	E.I. DU PONT DE NEMOURS		1FE	10,010,550	10,017,474	07/15/2018
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		1FE	9,976,800	10,038,906	01/17/2019
110122-BA-5	BRISTOL-MYERS SQUIBB CO		1FE	7,454,925	7,498,013	02/27/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		1FE	9,935,820	9,997,228	03/28/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				54,106,460	54,376,818	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				54,106,460	54,376,818	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations				54,106,460	54,376,818	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				54,106,460	54,376,818	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
91820N-GL-4	VF CORPORATION			1,298,314	1,298,456	07/20/2018
91820N-G5-9	VF CORPORATION			4,998,185	4,998,761	07/05/2018
46070Q-G9-5	INTERPUBLIC GROUP OF COMPANIES INC			2,998,110	2,998,467	07/09/2018
4851E1-G5-7	KANSAS CITY POWER & LIGHT COMPANY			3,998,504	3,998,969	07/05/2018
03040M-G9-2	AMERICAN WATER CAPITAL CORP.			999,393	999,500	07/09/2018
30040Y-G2-4	EVERSOURCE ENERGY			1,036,812	1,036,936	07/02/2018
03040M-G6-8	AMERICAN WATER CAPITAL CORP.			3,188,647	3,188,999	07/06/2018
37737Q-G6-5	GLAXOSMITHKLINE LLC			14,994,375	14,995,875	07/06/2018
84364U-G9-2	SOUTHERN POWER COMPANY			2,998,113	2,998,433	07/09/2018
97684H-GQ-8	WISCONSIN PUBLIC SERVICE CORPORATI			249,611	249,629	07/24/2018
8424C1-G2-8	SOUTHERN CALIFORNIA EDISON COMPANY			799,856	799,951	07/02/2018
46070Q-G2-0	INTERPUBLIC GROUP OF COMPANIES INC			499,325	499,967	07/02/2018
08465S-G5-2	BERKSHIRE HATHAWAY ENERGY CO			2,998,878	2,999,247	07/05/2018
03040M-GA-9	AMERICAN WATER CAPITAL CORP.			999,331	999,430	07/10/2018
92780K-GA-0	VIRGINIA ELECTRIC AND POWER COMPAN			1,998,662	1,998,855	07/10/2018
9612C1-G9-2	WESTPAC BANKING CORP			7,495,935	7,496,717	07/09/2018
30040Y-G5-7	EVERSOURCE ENERGY			7,997,096	7,998,000	07/05/2018
74840R-GA-1	QUESTAR GAS COMPANY			999,276	999,423	07/10/2018
75955H-G3-7	REED ELSEVIER INC			3,344,170	3,344,577	07/03/2018
48668D-G5-6	KCP&L GREATER MISSOURI OPERATIONS			2,998,878	2,999,217	07/05/2018
03209M-G2-4	AMPHENOL CORPORATION			4,999,070	4,999,681	07/02/2018
84262M-GB-8	SOUTHERN COMPANY (THE)			1,249,053	1,249,184	07/11/2018
69354H-G9-4	PPL CAPITAL FUNDING INC			4,097,421	4,097,859	07/09/2018
05369C-G2-7	AVIATION CAPITAL GROUP INC			1,999,638	1,999,869	07/02/2018
8426EM-G3-3	SOUTHERN CO GAS CAPITAL CORP			1,999,504	1,999,744	07/03/2018
00038C-GG-8	ABB TREASURY CENTER USA INC			19,981,500	19,983,500	07/16/2018
23102V-GA-2	CUMMINS INC			6,396,205	6,396,772	07/10/2018
37362J-GD-8	GEORGIA TRANSMISSION CORP			6,994,750	6,995,310	07/13/2018
03675M-GG-8	ANTHEM INC			1,798,123	1,798,283	07/16/2018
92240F-G6-4	VECTREN UTILITY HOLDINGS INC.			1,999,152	1,999,358	07/06/2018
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			3,542,485	3,542,485	08/31/2018
26188J-20-6	DREYFUS CASH MANAGEMENT INST			64,176,811	64,169,799	08/31/2018
09248U-61-9	TREASURY TEMP FUND			144,445	144,445	08/31/2018
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			17,880	17,880	08/31/2018
85749P-10-1	STATE STREET CL INST LIQUID RSV			4,088,340	4,088,340	08/31/2018
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			73,555,580	73,545,386	08/31/2018
90262Y-86-9	UBS SLCT PRIME PREFERRED			4,641,888	4,641,890	08/31/2018
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			48,996,216	48,986,444	08/31/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				317,569,531	317,555,637	XXX
9999999 - Totals				371,675,990	371,932,455	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (102,203,350) Book/Adjusted Carrying Value $ (102,428,212)
2. Average balance for the year Fair Value $ 488,750,616 Book/Adjusted Carrying Value $ 489,162,011

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 New York	New York, New York		0.950	23,519	10,619	5,976,206	10,911,294	5,912,653	XXX
Bank of New York	New York, New York					4,442,136	4,442,136	4,686,057	XXX
Citibank	New York, New York		0.120	570		153,027	9,645,293	27,214,635	XXX
BMO Harris Bank	Chicago, Illinois					(30,572,849)	(31,658,043)	(21,494,275)	XXX
JP Morgan Chase	New York, New York					4,080,067	1,953,224	4,426,379	XXX
The Northern Trust Company	Chicago, Illinois					(23,975,976)	(20,801,841)	(23,179,487)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					(20,992,924)	(15,503,209)	(15,770,109)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					1,788,617	1,788,617	865,471	XXX
UMB Bank	Kansas City, Missouri					559,474	907,074	1,412,388	XXX
Union Bank	New York, New York					400,827	400,827	147,294	XXX
US Bank	St. Paul, Minnesota					65,765	143,773	134,991	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	24,090	10,619	(58,075,629)	(37,770,854)	(15,644,004)	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	24,090	10,619	(58,075,629)	(37,770,854)	(15,644,004)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	24,090	10,619	(58,075,629)	(37,770,854)	(15,644,004)	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
0599999. Total - U.S. Government Bonds								
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		06/12/2018	0.000	07/16/2018	19,983,500		20,900
	AMERICAN WATER CAPITAL CORP.		06/06/2018	0.000	07/06/2018	3,188,999		5,007
	AMERICAN WATER CAPITAL CORP.		06/07/2018	0.000	07/09/2018	999,500		1,500
	AMERICAN WATER CAPITAL CORP.		06/13/2018	0.000	07/10/2018	999,430		1,140
	AMPHENOL CORPORATION		06/19/2018	0.000	07/02/2018	4,999,681		3,833
	ANTHEM INC		06/22/2018	0.000	07/16/2018	1,798,283		1,031
	AVIATION CAPITAL GROUP INC		06/18/2018	0.000	07/02/2018	1,999,869		1,704
	BERKSHIRE HATHAWAY ENERGY CO		06/20/2018	0.000	07/05/2018	2,999,247		2,072
	CUMMINS INC		06/12/2018	0.000	07/10/2018	6,396,772		6,815
	EVERSOURCE ENERGY		06/20/2018	0.000	07/02/2018	1,036,936		707
	EVERSOURCE ENERGY		06/21/2018	0.000	07/05/2018	7,998,000		5,000
	GEORGIA TRANSMISSION CORP		06/13/2018	0.000	07/13/2018	6,995,310		7,035
	GLAXOSMITHKLINE LLC		06/08/2018	0.000	07/06/2018	14,995,875		18,975
	INTERPUBLIC GROUP OF COMPANIES INC		06/19/2018	0.000	07/02/2018	499,967		395
	INTERPUBLIC GROUP OF COMPANIES INC		06/25/2018	0.000	07/09/2018	2,998,467		1,150
	KANSAS CITY POWER & LIGHT COMPANY		06/25/2018	0.000	07/05/2018	3,998,969		1,547
	KCP&L GREATER MISSOURI OPERATIONS		06/21/2018	0.000	07/05/2018	2,999,217		1,958
	PPL CAPITAL FUNDING INC		06/26/2018	0.000	07/09/2018	4,097,859		1,338
	QUESTAR GAS COMPANY		06/13/2018	0.000	07/10/2018	999,423		1,155
	REED ELSEVIER INC		06/25/2018	0.000	07/03/2018	3,344,577		1,779
	SOUTHERN CALIFORNIA EDISON COMPANY		06/29/2018	0.000	07/02/2018	799,951		98
	SOUTHERN COMPANY (THE)		06/27/2018	0.000	07/11/2018	1,249,184		326
	SOUTHERN CO GAS CAPITAL CORP		06/19/2018	0.000	07/03/2018	1,999,744		1,533
	SOUTHERN POWER COMPANY		06/26/2018	0.000	07/09/2018	2,998,433		979
	VF CORPORATION		06/08/2018	0.000	07/05/2018	4,998,761		7,124
	VF CORPORATION		06/21/2018	0.000	07/20/2018	1,298,456		813
	VECTREN UTILITY HOLDINGS INC.		06/21/2018	0.000	07/06/2018	1,999,358		1,283
	VIRGINIA ELECTRIC AND POWER COMPAN		06/13/2018	0.000	07/10/2018	1,998,855		2,290
	WESTPAC BANKING CORP		06/08/2018	0.000	07/09/2018	7,496,717		9,440
	WISCONSIN PUBLIC SERVICE CORPORATI		06/26/2018	0.000	07/24/2018	249,629		81
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						118,418,968		109,006
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						118,418,968		109,006
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						118,418,968		109,006
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						118,418,968		109,006
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/01/2018	1.840	XXX	3,542,485	5,654	9,090
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/29/2018	2.100	XXX	113,265,796	211,276	77,418
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						116,808,280	216,930	86,507
09248U-61-9	TREASURY TEMP FUND		06/01/2018	2.080	XXX	144,445	10,630	50,385
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		06/25/2018	2.200	XXX	73,555,580	134,648	131,313
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/01/2018	2.040	XXX	17,880	36	2,405
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/04/2018	2.110	XXX	48,996,216	83,097	78,167
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/01/2018	2.080	XXX	4,088,340	114,966	51,480
90262Y-86-9	UBS SLCT PRIME PREFERRED		06/25/2018	2.080	XXX	4,641,888	21,088	19
8699999. Subtotal - All Other Money Market Mutual Funds						131,444,348	364,464	313,769
8899999 - Total Cash Equivalents						366,671,596	581,393	509,282