60186201820100103

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 8TH day of NOVEMBER 2018

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

MIGUEL SAUCEDO
NOTARY
11/04/2020

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	17,090,453,326		17,090,453,326	17,712,251,087
2. Stocks:				
2.1 Preferred stocks	30,460,733		30,460,733	31,229,302
2.2 Common stocks	1,955,970,176	95,344,924	1,860,625,252	1,861,478,018
3. Mortgage loans on real estate:				
3.1 First liens	3,173,586,801		3,173,586,801	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)	125,517,590		125,517,590	109,800,299
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (17,222,613)), cash equivalents ($ 487,663,211) and short-term investments ($ 226,143,960)	696,584,558		696,584,558	625,188,079
6. Contract loans (including $ ..... premium notes)	564,197,109	2,421,074	561,776,035	555,557,308
7. Derivatives	80,700,297		80,700,297	90,014,135
8. Other invested assets	3,599,647,926	2,885,972	3,596,761,954	3,357,162,230
9. Receivables for securities	11,003,386		11,003,386	24,446,862
10. Securities lending reinvested collateral assets	6,818,582		6,818,582	6,719,351
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	27,334,940,483	100,651,969	27,234,288,514	27,564,410,401
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	204,928,960	198	204,928,762	206,177,071
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,560,616		1,560,616	(1,871,400)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	200,727,973		200,727,973	225,635,444
15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,228,995	662,186	15,566,809	15,852,830
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	16,877,905	15,042	16,862,863	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	5,844,485		5,844,485	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	11,033,621		11,033,621	12,993,617
24. Health care ($ .....) and other amounts receivable	760,680	760,680		
25. Aggregate write-ins for other than invested assets	339,302,044	306,149,184	33,152,860	43,162,820
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	28,132,205,762	408,239,260	27,723,966,502	28,160,738,070
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,269,299,889		3,269,299,889	3,406,576,374
28. Total (Lines 26 and 27)	31,401,505,651	408,239,260	30,993,266,391	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	26,857,587		26,857,587	37,139,419
2502. Accounts receivable	4,764,703	42,498	4,722,205	705,863
2503. Premium tax recoverable	1,072,426		1,072,426	1,066,718
2598. Summary of remaining write-ins for Line 25 from overflow page	306,607,327	306,106,686	500,642	4,250,820
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	339,302,044	306,149,184	33,152,860	43,162,820

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,433,665,276 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	19,433,665,276	20,010,879,400
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	94,138,138	101,295,033
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	2,057,956,300	2,187,097,261
4.	Contract claims:		
	4.1 Life	98,288,440	98,600,717
	4.2 Accident and health	12,670,756	13,585,091
5.	Policyholders' dividends $ 33 and coupons $ ..... due and unpaid	33	44
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	4,796	4,858
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	347,641	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 $ 1,190,288 accident and health premiums	3,234,918	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 $ 19,587,573 assumed and $ ..... ceded	19,587,573	21,157,616
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,360,618 , accident and health $ 1,698,973 and deposit-type contract funds $	5,059,591	9,839,696
11.	Commissions and expense allowances payable on reinsurance assumed	8,505,820	5,269,092
12.	General expenses due or accrued	9,954,188	10,268,451
13.	Transfers to Separate Accounts due or accrued (net) (including $ (14,334,333) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(63,691,584)	(45,073,585)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	13,700,779	12,660,012
15.1	Current federal and foreign income taxes, including $ 36,798,270 on realized capital gains (losses)	32,562,552	94,479,934
15.2	Net deferred tax liability	28,002,612	
16.	Unearned investment income	292,169	291,941
17.	Amounts withheld or retained by company as agent or trustee	252,359	665,752
18.	Amounts held for agents' account, including $ ..... agents' credit balances	5,277	5,196
19.	Remittances and items not allocated		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	934,504,657	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	43,174,226	61,998,776
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	623,151,206	539,805,776
	24.08 Derivatives	31,412,945	51,894,980
	24.09 Payable for securities	176,654,640	124,594,819
	24.10 Payable for securities lending	439,962,410	479,665,064
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	39,778,015	39,092,064
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,043,175,732	24,752,598,463
27.	From Separate Accounts Statement	3,269,299,889	3,406,576,374
28.	Total liabilities (Lines 26 and 27)	27,312,475,622	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)	1,787,877,852	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)	3,675,388,169	3,402,737,007
38.	Totals of Lines 29, 30 and 37	3,680,790,769	3,408,139,607
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,993,266,391	31,567,314,444
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	26,375,006	26,587,206
2502.	Accrued investment expenses	4,478,174	3,080,078
2503.	Collateral and related interest payable	3,575,314	3,334,722
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,349,521	6,090,059
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	39,778,015	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	703,769,821	494,180,624	751,087,489
2.	Considerations for supplementary contracts with life contingencies		15,870	15,870
3.	Net investment income	940,341,906	920,251,766	1,279,718,555
4.	Amortization of Interest Maintenance Reserve (IMR)	9,785,668	12,297,853	16,999,874
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	69,490,792	126,303,850	179,450,098
7.	Reserve adjustments on reinsurance ceded	(369,255,335)	(372,183,840)	(490,012,386)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	27,735,753	27,264,301	36,599,528
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	49,634,164	284,530,413	309,425,596
9.	Totals (Lines 1 to 8.3)	1,431,502,768	1,492,660,837	2,083,284,623
10.	Death benefits	436,497,863	392,989,174	539,547,537
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,670,672	1,189,324	2,818,869
12.	Annuity benefits	660,905,930	699,678,380	918,020,060
13.	Disability benefits and benefits under accident and health contracts	33,367,957	35,032,882	46,067,309
14.	Coupons, guaranteed annual pure endowments and similar benefits	286,252	227,942	362,018
15.	Surrender benefits and withdrawals for life contracts	624,821,914	533,569,608	731,019,144
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	82,081,145	88,162,119	116,698,480
18.	Payments on supplementary contracts with life contingencies	113,475	115,105	141,845
19.	Increase in aggregate reserves for life and accident and health contracts	(584,371,019)	(1,246,091,031)	(1,402,222,910)
20.	Totals (Lines 10 to 19)	1,255,374,190	504,873,503	952,452,352
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,556,633	26,675,251	36,477,500
22.	Commissions and expense allowances on reinsurance assumed	47,834,083	54,492,700	139,494,213
23.	General insurance expenses	166,267,766	181,479,102	188,563,506
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,704,211	19,311,183	21,008,069
25.	Increase in loading on deferred and uncollected premiums	4,012,937	(105,368)	(2,423,042)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(393,480,231)	(404,786,999)	(525,642,166)
27.	Aggregate write-ins for deductions	16,953,063	13,886,826	18,748,610
28.	Totals (Lines 20 to 27)	1,140,222,654	395,826,198	828,679,042
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	291,280,114	1,096,834,639	1,254,605,582
30.	Dividends to policyholders	3,312	3,526	4,756
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	291,276,801	1,096,831,113	1,254,600,826
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,134,507)	318,906,341	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)	303,411,308	777,924,772	849,955,821
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,357,565 (excluding taxes of $ (4,244,829) transferred to the IMR)	20,154,653	(17,972,774)	(3,214,882)
35.	Net income (Line 33 plus Line 34)	323,565,962	759,951,998	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)	323,565,962	759,951,998	846,740,939
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,527,857	160,520,296	262,678,912	444,164,215
39.	Change in net unrealized foreign exchange capital gain (loss)	3,598,901	38,622,012	53,222,705
40.	Change in net deferred income tax	(34,326,688)	(5,118,587)	(167,485,990)
41.	Change in nonadmitted assets	(73,622,099)	(48,781,062)	(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	(7,085,211)	(180,684,388)	(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	(100,000,000)	(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)	272,651,162	326,668,885	361,523,954
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,680,790,769	3,373,284,539	3,408,139,607
	DETAILS OF WRITE-INS			
08.301.	Non-proprietary product revenue	24,870,699		
08.302.	Experience refund on reinsurance	23,842,923	283,686,379	308,307,456
08.303.	Fund manager fees	921,823	856,692	1,156,935
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,282)	(12,658)	(38,795)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	49,634,164	284,530,413	309,425,596
2701.	Funds withheld expense	16,942,644	12,915,970	17,782,756
2702.	Fines and penalties	10,420	13,587	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)	16,953,063	13,886,826	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	722,001,630	763,256,959	1,004,732,880
2. Net investment income	912,711,334	921,165,377	1,289,685,326
3. Miscellaneous income	290,652,589	504,967,176	577,936,541
4. Total (Lines 1 to 3)	1,925,365,553	2,189,389,512	2,872,354,747
5. Benefit and loss related payments	2,130,942,262	2,050,527,411	2,715,062,870
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(374,862,231)	(374,847,943)	(509,825,474)
7. Commissions, expenses paid and aggregate write-ins for deductions	274,761,072	297,165,086	401,320,183
8. Dividends paid to policyholders	3,385	3,911	5,138
9. Federal and foreign income taxes paid (recovered) net of $ 92,931,384 tax on capital gains (losses)	50,895,611	307,211,181	320,284,238
10. Total (Lines 5 through 9)	2,081,740,099	2,280,059,646	2,926,846,955
11. Net cash from operations (Line 4 minus Line 10)	(156,374,546)	(90,670,134)	(54,492,208)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,059,558,144	4,661,217,192	5,798,171,347
12.2 Stocks	646,607,350	574,657,877	914,548,415
12.3 Mortgage loans	283,945,771	382,493,484	516,134,157
12.4 Real estate			
12.5 Other invested assets	254,276,615	273,684,677	448,504,044
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(73,447)	(251,720)	(520,037)
12.7 Miscellaneous proceeds	1,481,839		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,245,796,272	5,891,801,510	7,676,837,926
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,441,723,966	3,729,385,460	4,805,322,391
13.2 Stocks	503,650,276	549,499,448	793,660,445
13.3 Mortgage loans	267,664,522	195,743,116	455,692,334
13.4 Real estate	20,195,589	1,872,764	19,402,967
13.5 Other invested assets	413,301,546	533,449,167	677,035,892
13.6 Miscellaneous applications		38,519,707	50,565,863
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,646,535,899	5,048,469,662	6,801,679,892
14. Net increase (or decrease) in contract loans and premium notes	5,281,490	(165,982)	1,030,603
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	593,978,883	843,497,830	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	(210,068,997)	(206,659,268)	(277,096,123)
16.5 Dividends to stockholders	100,000,000	500,000,000	600,000,000
16.6 Other cash provided (applied)	(56,138,861)	63,281,600	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)	(366,207,858)	(643,377,668)	(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)	71,396,479	109,450,028	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)	696,584,558	718,666,380	625,188,079

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

20.0001. Portfolio investments exchanged	283,385,486	403,925,202	509,113,153
20.0002. Change in commitment on low income housing investments	64,955,911	47,163,075	94,667,898
20.0003. Stock dividends received	51,992,034	5,004,713	5,935,839
20.0004. Reinvestment of non-cash distributions from other invested assets	25,098,051	42,264,352	62,741,376
20.0005. Change in payable for securities acquired	21,260,197	12,277,387	76,434,141
20.0006. Change in receivable from securities sold	7,337,195	30,582,786	2,368,895
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	96,313	96,313	128,417
20.0010. Change in deferred premium financial guaranty liability	42,443	3,109	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	275,915,652	273,721,482	389,369,229
3.	Ordinary individual annuities	19,236,524	26,479,811	33,786,503
4.	Credit life (group and individual)			
5.	Group life insurance	17,272,549	18,890,030	24,556,004
6.	Group annuities	2,307,299	3,134,344	3,859,183
7.	A & H - group	13,143,777	14,333,615	18,996,687
8.	A & H - credit (group and individual)			
9.	A & H - other	990,124	1,086,059	1,437,055
10.	Aggregate of all other lines of business			
11.	Subtotal	328,865,926	337,645,341	472,004,661
12.	Deposit-type contracts			
13.	Total	328,865,926	337,645,341	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-L, O-R), 6, 7, 8(A-G), 9(A, B, E-G), 10(D-N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14, 15, 16(1)-Off-balance-sheet, 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 #	September 30, 2018	December 31, 2017
Net Income						
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	$ 324	$ 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	$ 324	$ 847
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,681	$ 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	$ 3,681	$ 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 September 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 nine 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.

4. The table below identifies mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. September 30, 2018							
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 191	$ -	$ 191
b. December 31, 2017							
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 114	$ -	$ 114

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	3	-	3	-	-	-
k. Present value of cash flows expected to be collected is less than the amortized cost basis	37	3	36	21	1	23
l. Total 3rd Quarter	$ 40	$ 3	$ 39	$ 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		$ 5			$ 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
05363WAA7	$ 2	$ 2	-	$ 2	$ 2	09/30/2018
059500AG3	$ -	$ -	-	$ -	$ -	09/30/2018
12513XAH5	$ 7	$ 6	1	$ 6	$ 7	09/30/2018
46629GAJ7	$ 8	$ 7	1	$ 7	$ 7	09/30/2018
576436AS8	$ 4	$ 4	-	$ 4	$ 4	09/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2018
65536VAD9	$ 7	$ 6	1	$ 6	$ 7	09/30/2018
759950EP9	$ 8	$ 8	-	$ 8	$ 8	09/30/2018
94985LAG0	$ 1	$ 1	-	$ 1	$ 1	09/30/2018
Total			$ 5			
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.

NOTES TO FINANCIAL STATEMENTS

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)		September 30, 2018	December 31, 2017
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (3)	$ (1)
	2. 12 months or longer	$ (3)	$ (6)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 408	$ 182
	2. 12 months or longer	$ 42	$ 75

5. As of September 30, 2018, the aggregate amount of unrealized losses related to LBASS was $6 million. Of the $6 million of unrealized losses, $5 million were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

   As of September 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 September 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 September 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

b.

(in millions)	September 30, 2018	December 31, 2017
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 443	$ 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.

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of September 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 September 30, 2018 or December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

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 nine months ended September 30, was:

(in millions)	(1) 09/30/2018	(2) 09/30/2017	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (12)	$ 270	$ (282)
(b) Foreign	-	-	-
(c) Subtotal	$ (12)	$ 270	$ (282)
(d) Federal income tax on net capital gains	1	62	(61)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ (11)	$ 332	$ (343)

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 September 30:

(in millions)	2018	Effective Tax Rate	2017	Effective Tax Rate
Provision computed at statutory rate	$ 62	21.0 %	$ 374	35.0 %
Reserve adjustment	13	4.3	-	-
Tax credits	(28)	(9.6)	(26)	(2.4)
Prior year true-up	(23)	(7.7)	-	-
Other	(4)	(1.3)	(6)	(0.6)
Change in net deferred income taxes	(31)	(10.4)	(10)	(1.0)
Total statutory income taxes	$ (11)	(3.7) %	$ 332	31.0 %

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 September 30, 2018 and December 31, 2017, the Company's investment in the Short term pool within the General Account was $220 million and $171 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 Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of September 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.

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

4. On September 25, 2018, the Company paid an ordinary cash dividend of $100 million to its parent, Allstate Insurance Company ("AIC"). On December 20, 2017, the Company paid an extraordinary cash dividend of $100 million to AIC. On June 30, 2017, the Company paid an extraordinary dividend of $195 million and an ordinary dividend of $5 million to AIC, in cash. On March 15, 2017, the Company paid an ordinary cash dividend of $300 million to AIC.

10. Cumulative unrealized gains and losses increased unassigned funds by $1.37 billion and $1.21 billion as of September 30, 2018 and December 31, 2017 respectively.

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	
	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
a. Swaps	$ 189	$ 121	$ 70	$ 198
b. Futures	130	-	4	4
c. Options	24	30	-	-
d. Total	$ 343	$ 151	$ 74	$ 202

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

B. Transfer and Servicing of Financial Assets

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

NOTES TO FINANCIAL STATEMENTS

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 third 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	6	$ 1	$ 1	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	3	$ -	$ -	$ -
Unaffiliated common stocks		432	$ 46	$ 50	$ 4

	2017				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	2	$ -	$ -	$ -
Bonds	4	4	$ 1	$ 1	$ -
Bonds	5	2	$ -	$ -	$ -
Unaffiliated common stocks		346	$ 36	$ 37	$ 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.

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)	September 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
SVO-identified investments	73	-	-	-	73
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	713	1	54	12	780
Mutual funds	363	-	-	32	395
Total unaffiliated common stocks	1,076	1	54	44	1,175
Cash equivalents	390	-	-	-	390
Derivative assets					
Equity and index contracts	-	70	-	-	70
Foreign currency contracts	-	5	-	-	5
Interest rate contracts	-	-	1	-	1
Total derivative assets	-	75	1	-	76
Separate Accounts assets	2,999	193	75	2	3,269
Total assets at fair value	$ 4,538	$ 270	$ 130	$ 46	$ 4,984
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (29)	$ -	$ -	$ (29)
Foreign currency contracts	-	(1)	-	-	(1)
Credit contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(31)	-	-	(31)
Separate Accounts - Derivatives	-	(6)	-	-	(6)
Total liabilities at fair value	$ -	$ (37)	$ -	$ -	$ (37)

NOTES TO FINANCIAL STATEMENTS

(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
SVO-identified investments	-	-	-	-
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	-	-	-	-
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.

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	-	(10)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	41	-	(14)	-	8
Mutual funds	31	-	(31)	-	-
Separate Accounts assets	63	-	-	15	(2)
Derivatives, net	1	-	-	-	-
Total assets and liabilities	$ 176	$ -	$ (85)	$ 15	$ 6

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2018
Bonds					
Industrial and miscellaneous	$ 29	$ -	$ (29)	$ -	$ -
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	27	-	(8)	-	54
Mutual funds	-	-	-	-	-
Separate Accounts assets	-	-	-	(1)	75
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 56	$ -	$ (37)	$ (1)	$ 130

NOTES TO FINANCIAL STATEMENTS

(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)	$ 1	$ (1)
Perpetual preferred stocks					
Industrial and miscellaneous	10	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	31	-	-	(1)	8
Mutual funds	28	-	-	-	2
Separate Accounts assets	78	-	-	-	3
Derivatives, net	1	-	-	(1)	1
Total assets and liabilities	$ 181	$ -	$ (32)	$ (1)	$ 13

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2017
Bonds					
Industrial and miscellaneous	$ 30	$ -	$ -	$ (1)	$ 30
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	10
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(9)	-	30
Mutual funds	-	-	-	-	30
Separate Accounts assets	-	-	-	(6)	75
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 31	$ -	$ (9)	$ (7)	$ 176

There were no transfers into Level 3 during the first nine months of 2018 and 2017. Transfers out of Level 3 during the first nine 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 nine 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.

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.

NOTES TO FINANCIAL STATEMENTS

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

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)	September 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	$ 15,966	$ 15,756	$ 334	$ 15,098	$ 534	$ -	$ -
LBASS	$ 1,434	$ 1,334	$ -	$ 1,066	$ 368	$ -	$ -
Preferred stocks	$ 31	$ 30	$ -	$ 20	$ 11	$ -	$ -
Unaffiliated common stocks	$ 1,175	$ 1,175	$ 1,076	$ 1	$ 54	$ 44	$ -
Mortgage loans on real estate	$ 3,190	$ 3,174	$ -	$ -	$ 3,190	$ -	$ -
Cash equivalents	$ 488	$ 488	$ 390	$ 98	$ -	$ -	$ -
Short-term investments	$ 226	$ 226	$ 3	$ 1	$ 2	$ 220	$ -
Derivatives	$ 81	$ 81	$ -	$ 80	$ 1	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 294	$ 294	$ -	$ -	$ 294	$ -	$ -
Unaffiliated surplus notes	$ 21	$ 20	$ -	$ 21	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 7	$ 7	$ -	$ 7	$ -	$ -	$ -
Separate Accounts	$ 3,269	$ 3,269	$ 2,999	$ 193	$ 75	$ 2	$ -

	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.

NOTES TO FINANCIAL STATEMENTS

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 September 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)	September 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	$ 2,363	$ 1,957	$ -	$ -	$ 2,363	$ -	$ -
Securities lending collateral	$ 440	$ 440	$ -	$ 440	$ -	$ -	$ -
Derivatives	$ 31	$ 31	$ -	$ 31	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 6	$ 6	$ -	$ 6	$ -	$ -	$ -

	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 September 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 September 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 September 30, 2018.

21. Other Items

C. Other Disclosures

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

The NAIC approved 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 AIC.

Scottish Re U.S. ("SRUS")

The Company's reinsurance reserve credit and recoverables with SRUS at September 30, 2018 and December 31, 2017 were $77 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 regulatory approvals. On August 27, 2018, the United States Bankruptcy Court for the District of Delaware entered a Confirmation Order approving the

NOTES TO FINANCIAL STATEMENTS

third amended Chapter 11 plan of reorganization of SHI and their parent, a precondition to the sale of SHI and their parent to Hildene Re. SRUS disclosed in their June 30, 2018 statutory statement filing that it is anticipated the sale to Hildene Re will be approved early in the fourth quarter of 2018, including receiving the required 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 November 12, 2018 for the Quarterly Statement issued on November 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 [ ] No [X]

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$3,872,035 PLEDGED AS COLLATERAL, $89,795,628 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,921,056 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $3,822,465 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $739,488,807

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	$ 780,594,959
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 310,310,853	$ 390,945,694
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 943,819,979	$ 1,171,540,653
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. $ 442,674,314

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 442,832,071

16.3 Total payable for securities lending reported on the liability page. $ 439,962,410

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: AUDREY Y. PEREZ 312-876-8548	227 W. MONROE STREET, 4TH FLOOR, CHICAGO, IL 60606
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: MARIA PSYCHOS 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	$ 3,145,730,910
	1.14 Total Mortgages in Good Standing	$ 3,145,730,910
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 27,855,891
	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)	$ 3,173,586,801
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	42.200 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	45.100 %
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

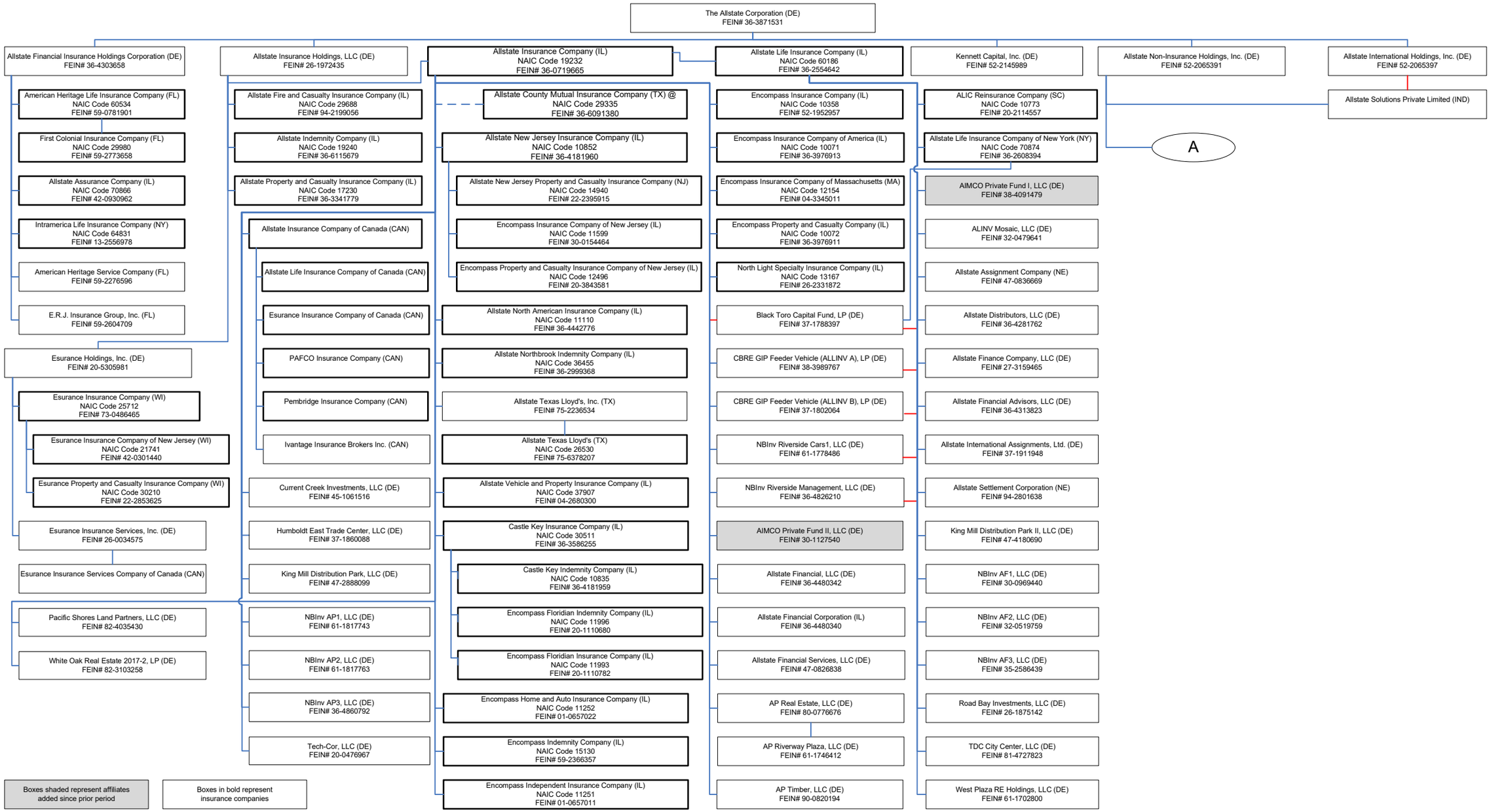
Current Year To Date - Allocated by States and Territories

		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	5,652,864	294,866	283,557		6,231,287	
2. Alaska	AK	L	974,630	11,125	48,144		1,033,899	
3. Arizona	AZ	L	5,794,351	381,564	218,358		6,394,273	
4. Arkansas	AR	L	2,220,043	124,950	232,735		2,577,728	
5. California	CA	L	37,724,288	4,507,656	1,817,224		44,049,168	
6. Colorado	CO	L	4,538,309	875,170	187,302		5,600,781	
7. Connecticut	CT	L	4,845,046	261,335	155,935		5,262,316	
8. Delaware	DE	L	917,011	7,526	36,851		961,388	
9. District of Columbia	DC	L	281,955	1,100	18,681		301,736	
10. Florida	FL	L	22,581,073	1,407,427	1,578,515		25,567,014	
11. Georgia	GA	L	12,191,428	266,818	570,086		13,028,331	
12. Hawaii	HI	L	1,904,772	63,510	158,746		2,127,028	
13. Idaho	ID	L	1,354,369	13,700	63,292		1,431,360	
14. Illinois	IL	L	25,605,951	826,903	603,165		27,036,020	
15. Indiana	IN	L	6,155,186	148,633	267,172		6,570,991	
16. Iowa	IA	L	1,149,098	274,547	77,054		1,500,699	
17. Kansas	KS	L	1,501,432	259,189	120,089		1,880,709	
18. Kentucky	KY	L	3,973,786	225,093	263,604		4,462,483	
19. Louisiana	LA	L	8,915,801	144,350	286,289		9,346,439	
20. Maine	ME	L	1,003,004	127,851	39,118		1,169,973	
21. Maryland	MD	L	7,975,814	197,562	231,562		8,404,937	
22. Massachusetts	MA	L	1,701,506	253,005	284,719		2,239,230	
23. Michigan	MI	L	8,619,219	825,924	344,983		9,790,126	
24. Minnesota	MN	L	2,510,439	1,281,420	164,870		3,956,729	
25. Mississippi	MS	L	3,091,035	38,392	176,410		3,305,837	
26. Missouri	MO	L	3,206,015	446,687	300,604		3,953,307	
27. Montana	MT	L	646,750	154,535	46,228		847,512	
28. Nebraska	NE	L	1,208,393	112,823	60,284		1,381,500	
29. Nevada	NV	L	3,007,103	93,597	117,740		3,218,441	
30. New Hampshire	NH	L	1,470,273	89,226	52,590		1,612,090	
31. New Jersey	NJ	L	6,450,831	387,044	642,189		7,480,064	
32. New Mexico	NM	L	2,277,175	25,516	112,293		2,414,984	
33. New York	NY	Q	1,011,359	492,665	243,612		1,747,637	
34. North Carolina	NC	L	10,344,645	286,505	390,888		11,022,037	
35. North Dakota	ND	L	222,865	69,299	27,922		320,086	
36. Ohio	OH	L	12,160,234	1,392,207	457,792		14,010,233	
37. Oklahoma	OK	L	3,165,919	151,660	177,320		3,494,899	
38. Oregon	OR	L	3,223,348	161,452	37,802		3,422,603	
39. Pennsylvania	PA	L	14,979,180	1,075,537	813,176		16,867,892	
40. Rhode Island	RI	L	1,192,396	115,459	37,683		1,345,538	
41. South Carolina	SC	L	5,004,945	52,254	151,029		5,208,228	
42. South Dakota	SD	L	263,632	9,592	30,972		304,196	
43. Tennessee	TN	L	6,363,476	297,463	370,602		7,031,541	
44. Texas	TX	L	34,063,710	956,970	1,019,934		36,040,614	
45. Utah	UT	L	2,014,748	140,880	59,259		2,214,887	
46. Vermont	VT	L	429,216	8,400	54,230		491,846	
47. Virginia	VA	L	10,295,895	1,329,499	589,902		12,215,296	
48. Washington	WA	L	6,701,639	534,849	108,693		7,345,181	
49. West Virginia	WV	L	1,303,669	89,443	86,265		1,479,377	
50. Wisconsin	WI	L	2,669,581	209,828	177,769		3,057,177	
51. Wyoming	WY	L	417,427	24,025	36,744		478,196	
52. American Samoa	AS	N						
53. Guam	GU	N	5,778		392		6,170	
54. Puerto Rico	PR	L	14,244		6,445		20,689	
55. U.S. Virgin Islands	VI	N	13,389		1,658		15,047	
56. Northern Mariana Islands	MP	N	3,942				3,942	
57. Canada	CAN	N	41,579	14,801	2,097		58,476	
58. Aggregate Other Aliens	OT	XXX	246,136	1,994	6,798		254,928	
59. Subtotal		XXX	307,601,905	21,543,823	14,449,368		343,595,097	
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	950,810				950,810	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	308,552,716	21,543,823	14,449,368		344,545,908	
96. Plus Reinsurance Assumed		XXX	767,132,307	5,811,686	57,463,603		830,407,597	
97 Totals (All Business)		XXX	1,075,685,023	27,355,510	71,912,972		1,174,953,504	
98. Less Reinsurance Ceded		XXX	423,929,891	15,578,048	13,379,026		452,886,965	
99. Totals (All Business) less Reinsurance Ceded		XXX	651,755,132	11,777,462	58,533,946		722,066,539	
DETAILS OF WRITE-INS								
58001. zzz other alien		XXX	246,136	1,994	6,798		254,928	
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	246,136	1,994	6,798		254,928	
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

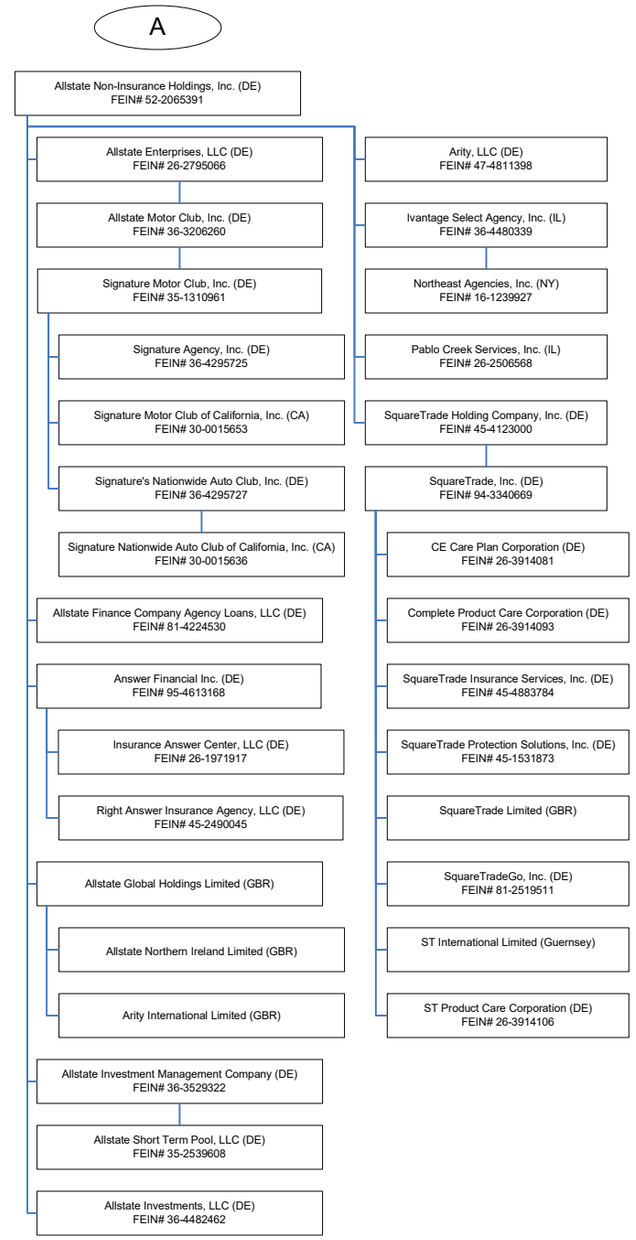
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



@ Denotes company which is affiliated but not owned

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE ALLSTATE LIFE INSURANCE COMPANY

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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	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	
			37-1911948				Allstate International Assignments, Ltd.	DE	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	

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)	*
			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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			61-1778486				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	
			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]

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

6 0 1 8 6 2 0 1 8 4 9 0 0 0 0 0 3

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

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.	Collateral and related receivables	500,642		500,642	2,563,678
2505.	Negative interest maintenance reserve	294,484,001	294,484,001		
2506.	Prepaid commissions	8,048,328	8,048,328		
2507.	Prepaid expenses	3,574,356	3,574,356		1,687,141
2597.	Summary of remaining write-ins for Line 25 from overflow page	306,607,327	306,106,686	500,642	4,250,820

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accounts payable	2,202,703	2,509,199
2505.	Deferred fee income	1,567,917	1,672,445
2506.	Deposit-type fund suspense	1,086,551	1,373,623
2507.	Contingent financial guarantee	377,029	419,472
2508.	Discontinued operations	115,320	115,320
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,349,521	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 loss on sale of fixed assets	(1,257)	(12,453)	(38,443)
08.305.	Service fees	(24)	(206)	(352)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,282)	(12,658)	(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	1,551,902	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	4,574,611	4,317,257
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	125,517,590	109,800,299
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	125,517,590	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	305,963,979	508,301,730
	2.2 Additional investment made after acquisition	18,352,695	15,283,202
3.	Capitalized deferred interest and other	148,870	(353,538)
4.	Accrual of discount	459,108	1,826,533
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(38,013)
7.	Deduct amounts received on disposals	340,746,793	583,673,218
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,154,788	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)	3,173,586,801	3,190,563,731
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,173,586,801	3,190,563,731
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,173,586,801	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	174,486,131	228,137,186
	2.2 Additional investment made after acquisition	384,454,283	611,849,716
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	5,648,699	201,124,024
6.	Total gain (loss) on disposals	(3,303,915)	(7,888,592)
7.	Deduct amounts received on disposals	281,589,328	834,916,116
8.	Deduct amortization of premium and depreciation	38,998,125	31,695,869
9.	Total foreign exchange change in book/adjusted carrying value	430,919	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)	3,599,647,926	3,361,579,727
12.	Deduct total nonadmitted amounts	2,885,972	4,417,497
13.	Statement value at end of current period (Line 11 minus Line 12)	3,596,761,954	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	5,191,043,052	6,286,916,888
3.	Accrual of discount	38,879,474	56,152,556
4.	Unrealized valuation increase (decrease)	158,324,746	256,068,019
5.	Total gain (loss) on disposals	30,189,159	37,172,553
6.	Deduct consideration for bonds and stocks disposed of	5,953,872,522	7,157,602,715
7.	Deduct amortization of premium	17,778,120	25,688,990
8.	Total foreign exchange change in book/adjusted carrying value	(6,472,460)	51,119,556
9.	Deduct current year's other than temporary impairment recognized	13,380,286	31,578,579
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,541,762	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,076,884,232	19,635,409,426
12.	Deduct total nonadmitted amounts	95,344,924	30,451,022
13.	Statement value at end of current period (Line 11 minus Line 12)	18,981,539,308	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)	7,990,901,012	4,037,407,503	4,051,285,510	(38,898,741)	8,386,742,485	7,990,901,012	7,938,124,265	8,701,958,039
2. NAIC 2 (a)	6,785,854,942	335,340,326	515,844,577	81,535,052	6,556,938,221	6,785,854,942	6,686,885,743	6,654,610,569
3. NAIC 3 (a)	1,804,582,654	88,335,973	66,818,416	(155,530,894)	1,829,023,414	1,804,582,654	1,670,569,317	1,817,346,161
4. NAIC 4 (a)	845,700,402	75,892,361	60,637,574	101,534,806	889,936,779	845,700,402	962,489,995	872,689,555
5. NAIC 5 (a)	132,344,271	4,751,306	41,279,403	17,857,210	131,751,118	132,344,271	113,673,385	150,975,080
6. NAIC 6 (a)	43,776,607	10,748,395	11,810,571	(695,178)	49,092,287	43,776,607	42,019,254	48,014,743
7. Total Bonds	17,603,159,889	4,552,475,864	4,747,676,050	5,802,256	17,843,484,304	17,603,159,889	17,413,761,958	18,245,594,148
PREFERRED STOCK								
8. NAIC 1	2,629			(2,629)		2,629		4,017
9. NAIC 2	5,854,066			257,212	5,933,976	5,854,066	6,111,278	5,908,516
10. NAIC 3	13,696,205		197,079	(137,369)	13,739,113	13,696,205	13,361,757	14,847,519
11. NAIC 4	518,442			5	518,437	518,442	518,448	
12. NAIC 5	10,469,250				10,469,250	10,469,250	10,469,250	10,469,250
13. NAIC 6								
14. Total Preferred Stock	30,540,593		197,079	117,219	30,660,776	30,540,593	30,460,733	31,229,302
15. Total Bonds and Preferred Stock	17,633,700,482	4,552,475,864	4,747,873,129	5,919,474	17,874,145,080	17,633,700,482	17,444,222,691	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 $ 171,184,818 ; NAIC 2 $ 149,363,847 ; NAIC 3 $ 553,905 NAIC 4 $ 2,206,063 ; 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	226,143,960	XXX	226,118,278	203,166	5,414

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	6,252,018,339	5,471,363,028
3.	Accrual of discount	29,122	31,270
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(108,303)
6.	Deduct consideration received on disposals	6,212,429,335	5,534,909,465
7.	Deduct amortization of premium	173,280	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)	226,143,960	186,699,115
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	226,143,960	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	46,667,462
3.	Unrealized Valuation increase/(decrease)	1,233,213
4.	Total gain (loss) on termination recognized	(4,638,129)
5.	Considerations received/(paid) on terminations	57,803,786
6.	Amortization	16,479,888
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	9,640,442
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	48,393,149
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	48,393,149

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)				4,259,285
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(100)			
	3.12 Section 1, Column 15, prior year	(18,050)	17,950		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(144,998)			
	3.14 Section 1, Column 18, prior year		(144,998)	(127,048)	
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	(145,098)			
	3.24 Section 1, Column 19, prior year	(18,050)	(127,048)	(127,048)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		268,267		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	286,317	286,317		
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)				894,203
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				894,203

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
45102*AA0	SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY, attached to Cash Security-TREASURY NOTE	1Z	1,600,000	1,599,146	1,661,491	05/18/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		64,397	912828-A7-5	TREASURY NOTE	1	1,599,146	1,597,094
45102*AA0	SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY, attached to Cash Security-TREASURY NOTE	1Z	1,600,000	1,599,146	1,662,273	05/22/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		65,179	912828-A7-5	TREASURY NOTE	1	1,599,146	1,597,094
45102*AA0	SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY, attached to Cash Security-TREASURY NOTE	1Z	1,600,000	1,599,146	1,666,981	05/29/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		69,886	912828-A7-5	TREASURY NOTE	1	1,599,146	1,597,094
45102*AA0	SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY, attached to Cash Security-TREASURY NOTE	1Z	800,000	799,573	824,924	06/06/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		26,377	912828-A7-5	TREASURY NOTE	1	799,573	798,547
78482#AC3	CALL OPTION on EQUITY JUN19 SPX C @ 2475, attached to Cash Security-TREASURY NOTE	1Z	10,490,328	11,509,880	11,747,442	06/19/2018	06/21/2019	CALL OPTION on EQUITY JUN19 SPX C @ 2475	1,009,800	1,326,780	912828-4T-4	TREASURY NOTE	1	10,500,080	10,420,662
78482#AB5	CALL OPTION on EQUITY JUN19 SPX C @ 2750, attached to Cash Security-TREASURY NOTE	1Z	7,867,746	8,360,827	8,508,545	06/19/2018	06/21/2019	CALL OPTION on EQUITY JUN19 SPX C @ 2750	477,900	705,645	912828-4L-1	TREASURY NOTE	1	7,882,927	7,802,900
680665B#2	SINGLE CDS SWAP (OLN) due 06/20/2022, attached to Cash Security-BANK OF AMERICA CORP	3FE	500,000	488,541	508,482	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(11,459)	1,822	06051G-GJ-2	BANK OF AMERICA CORP	1FE	500,000	506,660
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TREASURY NOTE	1Z	33,717,501	33,699,500	33,663,771	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		7,501	912828-A7-5	TREASURY NOTE	1	33,699,500	33,656,270
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TEN VAL AUTH	1Z	8,340,952	9,747,429	11,238,136	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		1,856	880591-DM-1	TEN VAL AUTH	1	9,747,429	11,236,280
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TREASURY NOTE	1Z	14,957,856	14,946,954	14,905,675	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		3,328	912828-4W-7	TREASURY NOTE	1	14,946,954	14,902,348
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TREASURY NOTE	1Z	5,571,801	5,568,827	5,562,923	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		1,240	912828-A7-5	TREASURY NOTE	1	5,568,827	5,561,683
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-PRIVATE EXPORT FUNDING	1Z	4,985,952	5,021,252	5,169,078	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		1,109	742651-DJ-8	PRIVATE EXPORT FUNDING	1	5,021,252	5,167,969
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TEN VAL AUTH	1Z	4,825,077	5,638,696	6,501,041	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		1,073	880591-DM-1	TEN VAL AUTH	1	5,638,696	6,499,968
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TREASURY NOTE	1Z	9,971,904	9,911,831	9,832,332	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		2,218	912828-4U-1	TREASURY NOTE	1	9,911,831	9,830,114
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-TREASURY NOTE	1Z	6,980,333	6,975,520	6,922,441	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		1,553	912828-Y7-9	TREASURY NOTE	1	6,975,520	6,920,888
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-BLACK HILLS POWER	1Z	26,924,141	26,924,141	32,894,662	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		5,990	092114-AA-5	BLACK HILLS POWER	1FE	26,924,141	32,888,673
PENDING	FUTURE US 2YR NOTE DEC 18, attached to Cash Security-WALMART INC	1Z	4,686,016	4,672,968	4,710,386	08/31/2018	12/31/2018	FUTURE US 2YR NOTE DEC 18		1,042	931142-ED-1	WALMART INC	1FE	4,672,968	4,709,343
PENDING	CALL OPTION on EQUITY SEP19 SPX C @ 2900, attached to Cash Security-TREASURY NOTE	1Z	2,622,582	2,801,420	2,772,475	09/20/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2900	176,400	167,310	912828-4T-4	TREASURY NOTE	1	2,625,020	2,605,165
PENDING	CALL OPTION on EQUITY SEP19 SPX C @ 2600, attached to Cash Security-TREASURY NOTE	1Z	2,622,582	3,007,442	2,968,887	09/20/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2600	379,800	367,920	912828-4L-1	TREASURY NOTE	1	2,627,642	2,600,967
PENDING	SWAP 25-Oct-2018 Pay USD Float US1MLIB -2 Rcv USD Float IBOXXUSLHY, attached to Cash Security-TREASURY NOTE	1Z	3,250,001	3,250,498	3,232,881	09/25/2018	10/25/2018	SWAP 25-Oct-2018 Pay USD Float US1MLIB +		11,697	912828-Y6-1	TREASURY NOTE	1	3,250,498	3,221,183
PENDING	SWAP 29-Oct-2018 Pay USD Float US1MLIB +0.315 Rcv USD Float MSIMI_US, attached to Cash Security-TREASURY NOTE	1Z	23,159,403	23,085,099	22,956,713	09/27/2018	10/29/2018	SWAP 29-Oct-2018 Pay USD Float US1MLIB +		(46)	912828-4X-5	TREASURY NOTE	1	23,085,099	22,956,759

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	CALL OPTION on EQUITY SEP19 SPX C @ 2600, attached to Cash Security-NESTLE HOLDINGS INC.	1Z	10,490,328	11,933,022	11,885,796	09/26/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2600	1,471,680	1,471,680	641062-AE-4	NESTLE HOLDINGS INC.	1FE	10,461,342	10,414,116
PENDING	CALL OPTION on EQUITY SEP19 SPX C @ 2900, attached to Cash Security-NESTLE HOLDINGS INC.	1Z	2,913,980	3,091,828	3,078,710	09/26/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2900	185,900	185,900	641062-AE-4	NESTLE HOLDINGS INC.	1FE	2,905,928	2,892,810
9999999 - Totals				196,232,684	204,876,044	XXX	XXX	XXX	3,690,021	4,491,457	XXX	XXX	XXX	192,542,663	200,384,588

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	12	78,120,710			6	80,759,130
2. Add: Opened or Acquired Transactions			11	77,632,940	17	170,764,967			28	248,397,907
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,367	XXX	770	XXX	17,882,913	XXX		XXX	17,889,050
4. Less: Closed or Disposed of Transactions			5	80,265,011	6	70,535,906			11	150,800,917
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	23	196,232,684			23	196,232,684

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	48,393,149	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	894,103	
3.	Total (Line 1 plus Line 2)		49,287,252
4.	Part D, Section 1, Column 5	80,700,297	
5.	Part D, Section 1, Column 6	(31,413,045)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	49,138,455	
8.	Part B, Section 1, Column 13	54,529	
9.	Total (Line 7 plus Line 8)		49,192,984
10.	Part D, Section 1, Column 8	80,595,129	
11.	Part D, Section 1, Column 9	(31,402,145)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,580,157	
14.	Part B, Section 1, Column 20	653,440	
15.	Part D, Section 1, Column 11	2,233,597	
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	9,221,780,257	20,845,511,806
3.	Accrual of discount	3,222,814	3,490,002
4.	Unrealized valuation increase (decrease)	(13,507)	
5.	Total gain (loss) on disposals	79,278	(7,307)
6.	Deduct consideration received on disposals	9,140,976,567	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)	487,663,211	403,570,936
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	487,663,211	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				691
Apartments	Alexandria	VA	11/30/2012	VARIOUS				61,015
Apartments	Austin	TX	02/09/2016	VARIOUS				120,901
Industrial	Tempe	AZ	10/12/2017	VARIOUS				147,371
Retail	Savannah	GA	06/18/2015	VARIOUS				72,117
0199999. Acquired by Purchase								402,095
0399999 - Totals								402,095

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	6.104		157,550	23,327,299
400002	FREMONT	CA		12/19/2017	5.404		132,040	20,501,000
123636	CLEMMONS	NC		08/06/2018	4.860	15,000,000		20,530,000
123639	TEMPA	AZ		08/30/2018	4.830	10,000,000		13,392,857
123635	AUSTIN	TX		08/01/2018	4.680	14,975,000		24,360,000
123638	LOS ANGELES	CA		08/20/2018	4.250	15,000,000		23,246,666
123644	MCKINNEY	TX		09/27/2018	4.640	11,570,000		16,020,000
123634	DALLAS	TX		09/04/2018	4.350	30,258,106	8,741,894	65,785,909
123641	WINSTON SALEM	NC		09/04/2018	4.170	2,386,857	7,613,143	22,604,800
0599999. Mortgages in good standing - Commercial mortgages-all other						99,189,964	16,644,626	229,768,531
0899999. Total Mortgages in good standing						99,189,964	16,644,626	229,768,531
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						99,189,964	16,644,626	229,768,531

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	9,384,454							9,384,454	9,384,454			
123467	DALLAS	TX		08/07/2013	09/04/2018	34,223,537		3,984		32,422	36,406		34,259,943	34,259,943			
0199999. Mortgages closed by repayment						43,607,991		3,984		32,422	36,406		43,644,397	43,644,397			
121581	LAS VEGAS	NV		12/16/1999		198,859							198,859	198,859			
121651	SUNRISE	FL		08/25/1998		84,233		(300)			(300)		83,933	83,933			
121759	MINNEAPOLIS	MN		11/09/1999		135,167							135,167	135,167			
121911	BRAINTREE	MA		12/28/2000		203,564							203,564	203,564			
122173	BALTIMORE	MD		08/29/2002		114,286							114,286	114,286			
122307	HENDERSON	NV		07/01/2003		73,464		23			23		73,487	73,487			
122324	SAN MARCOS	CA		12/09/2003		68,303							68,303	68,303			
122423	WHITESTONE	NY		06/09/2004		95,082							95,082	95,082			
122466	STERLING	VA		07/01/2004		174,523							174,523	174,523			
122506	SEWICKLEY	PA		01/14/2005		38,362							38,362	38,362			
122545	STAMFORD	CT		11/22/2005		206,271							206,271	206,271			
122586	FEDERAL WAY	WA		04/22/2005		117,922							117,922	117,922			
122634	PARK CITY	IL		09/06/2005		54,795							54,795	54,795			
122643	WILLIAMSBURG	VA		01/19/2006		222,751							222,751	222,751			
122715	TUALATIN	OR		11/15/2006		207,943							207,943	207,943			
122720	NAPERVILLE	IL		12/21/2005		189,975							189,975	189,975			
122764	BALTIMORE	MD		01/20/2006		56,072							56,072	56,072			
122782	NEW YORK	NY		01/05/2006		106,567							106,567	106,567			
122830	DENVER	CO		07/19/2006		193,210							193,210	193,210			
122897	HONOLULU	HI		01/10/2007		42,495							42,495	42,495			

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
122995	VARIOUS	NY		07/12/2007		42,912							42,912	42,912			
122996	VARIOUS	NY		07/12/2007		45,054							45,054	45,054			
123011	EAST HANOVER	NJ		10/01/2007		46,690		80			80		46,770	46,770			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		23,984							23,984	23,984			
123126	MEDFORD	MA		12/07/2007		52,607							52,607	52,607			
123130	OGDEN	UT		03/13/2008		134,500							134,500	134,500			
123141	BRANCHBURG	NJ		02/05/2008		75,837							75,837	75,837			
123169	ALEXANDRIA CITY	VA		03/31/2008		67,636							67,636	67,636			
123195	MEDFORD	NY		12/11/2009		96,151							96,151	96,151			
123224	HARTSDALE	NY		07/28/2010		57,817							57,817	57,817			
123230	SECAUCUS	NJ		10/07/2010		43,054							43,054	43,054			
123234	MACUNGIE	PA		10/26/2010		20,454							20,454	20,454			
123249	DES PLAINES	IL		02/24/2011		147,156							147,156	147,156			
123255	LOS ANGELES	CA		10/03/2011		187,315							187,315	187,315			
123257	AUSTIN	TX		06/01/2011		62,640							62,640	62,640			
123262	WYCKOFF	NJ		05/25/2011		224,872							224,872	224,872			
123280	DANA POINT	CA		07/22/2011		46,065							46,065	46,065			
123286	SPRING HILL	FL		09/14/2011		34,756							34,756	34,756			
123294	WOODBURY	NY		07/01/2011		31,559							31,559	31,559			
123301	CHICAGO	IL		09/01/2011		45,857							45,857	45,857			
123302	ST. LOUIS	MO		06/30/2011		36,384							36,384	36,384			
123303	CHICAGO	IL		06/30/2011		6,779							6,779	6,779			
123304	PHILADELPHIA	PA		06/30/2011		75,188							75,188	75,188			
123305	MINNEAPOLIS	MN		06/30/2011		22,843							22,843	22,843			
123306	HOUSTON	TX		06/30/2011		5,329							5,329	5,329			
123307	CHELSEA	MA		06/30/2011		48,312							48,312	48,312			
123308	BALTIMORE	MD		06/30/2011		21,007							21,007	21,007			
123309	ATLANTA	GA		06/30/2011		31,089							31,089	31,089			
123310	WASHINGTON	DC		06/30/2011		11,842							11,842	11,842			
123312	DEERFIELD	IL		12/01/2011		182,813							182,813	182,813			
123314	SARASOTA	FL		08/08/2011		37,224							37,224	37,224			
123324	SEATTLE	WA		09/29/2011		110,072							110,072	110,072			
123328	ST. LOUIS	MO		10/11/2011		108,114							108,114	108,114			
123337	BOSTON	MA		11/30/2011		20,786							20,786	20,786			
123340	BOSTON	MA		11/30/2011		20,360							20,360	20,360			
123342	BOSTON	MA		11/30/2011		20,360							20,360	20,360			
123347	LAKEWOOD	CA		12/13/2011		31,355							31,355	31,355			
123348	OREGON CITY	OR		12/15/2011		100,308							100,308	100,308			
123374	ALEXANDRIA	VA		03/07/2012		283,229							283,229	283,229			
123375	DENVER	CO		02/21/2012		103,940							103,940	103,940			
123376	HOUSTON	TX		05/15/2012		125,039							125,039	125,039			
123379	NEWARK	NJ		01/20/2012		107,567							107,567	107,567			
123380	PLANT CITY	FL		12/16/2011		168,301							168,301	168,301			
123396	SANTA FE SPRINGS	CA		06/29/2012		52,630							52,630	52,630			
123397	OAKLAND	CA		08/08/2012		252,334							252,334	252,334			
123401	MADISON	WI		07/10/2012		63,643							63,643	63,643			
123404	SAN DIEGO	CA		09/04/2012		43,811							43,811	43,811			
123405	SAN DIEGO	CA		09/04/2012		84,928							84,928	84,928			
123406	NORTH HOLLYWOOD	CA		09/04/2012		11,056							11,056	11,056			
123407	LINTHICUM	MD		08/28/2012		79,998							79,998	79,998			
123416	LODI	NJ		02/13/2013		192,322							192,322	192,322			
123426	ROCKY POINT	NY		01/25/2013		68,933							68,933	68,933			
123429	CHICAGO	IL		11/29/2012		151,616		(138)			(138)		151,478	151,478			
123437	LAS VEGAS	NV		02/14/2013		15,343							15,343	15,343			
123438	TEMPE	AZ		02/14/2013		20,539							20,539	20,539			
123441	IRVINE	CA		03/28/2013		117,337		(33)			(33)		117,304	117,304			
123442	ALISO VIEJO	CA		04/30/2013		109,995							109,995	109,995			
123445	MOORESVILLE	NC		04/09/2013		35,093							35,093	35,093			
123449	CHICAGO	IL		05/08/2013		55,207							55,207	55,207			
123450	SAN DIMAS	CA		05/23/2013		11		(11)			(11)						

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
123451	PLEASANTON	CA		04/18/2013		83,225							83,225	83,225			
123457	GREENSBORO	NC		05/07/2013		67,970							67,970	67,970			
123459	MARLTON	NJ		06/13/2013		124,452							124,452	124,452			
123460	SANTA CLARA	CA		06/12/2013		416,236		(830)			(830)		415,407	415,407			
123461	DALLAS	TX		06/27/2013		62,875							62,875	62,875			
123462	COPPELL	TX		05/22/2013		66,629							66,629	66,629			
123465	PHOENIXVILLE	PA		07/09/2013		52,029		(37)			(37)		51,992	51,992			
123470	MIAMI	FL		06/20/2013		85,724							85,724	85,724			
123472	CHICAGO	IL		08/13/2013		238,483							238,483	238,483			
123474	LAS VEGAS	NV		07/10/2013		91,078							91,078	91,078			
123476	ODENTON	MD		07/25/2013		65,972							65,972	65,972			
123478	HONOLULU	HI		01/30/2014		6,483							6,483	6,483			
123480	FULTON	MD		10/30/2013		91,566							91,566	91,566			
123481	FULTON	MD		10/30/2013		118,198							118,198	118,198			
123482	ATLANTA	GA		10/07/2013		200,000							200,000	200,000			
123483	LOS ANGELES	CA		10/29/2013		106,545							106,545	106,545			
123485	EATONTOWN	NJ		10/29/2013		617,174		(342)			(342)		616,833	616,833			
123486	GREENVALE	NY		04/24/2014		56,403		(40)			(40)		56,363	56,363			
123492	GREENSBORO	NC		05/12/2014		58,745		8			8		58,753	58,753			
123493	SALT LAKE CITY	UT		05/07/2014		93,851							93,851	93,851			
123494	JUPITER	FL		07/01/2014		33,344							33,344	33,344			
123495	CUPERTINO	CA		07/31/2014		101,698							101,698	101,698			
123496	BROOKLYN	NY		07/30/2014		97,058							97,058	97,058			
123497	TOMS RIVER	NJ		07/09/2014		74,138							74,138	74,138			
123499	CHICAGO	IL		10/28/2014		92,998							92,998	92,998			
123501	LAS VEGAS	NV		10/01/2014		135,112							135,112	135,112			
123504	SAN DIEGO	CA		10/14/2014		234,970							234,970	234,970			
123505	CHICAGO	IL		09/10/2014		59,700							59,700	59,700			
123507	SAN ANTONIO	TX		10/30/2014		67,086							67,086	67,086			
123508	NEWARK	NJ		11/17/2014		71,361							71,361	71,361			
123509	PORTLAND	OR		12/04/2014		109,270		156			156		109,426	109,426			
123510	SEATTLE	WA		12/04/2014		58,128		(1,697)			(1,697)		56,431	56,431			
123511	SALT LAKE CITY	UT		12/18/2014		122,795							122,795	122,795			
123512	SAN ANTONIO	TX		02/27/2015		46,812		22			22		46,834	46,834			
123513	TEMPE	AZ		12/10/2014		77,049							77,049	77,049			
123514	CHANDLER	AZ		12/10/2014		34,746							34,746	34,746			
123515	SUGAR LAND	TX		12/15/2014		37,168							37,168	37,168			
123516	FULSHEAR	TX		01/16/2015		37,041							37,041	37,041			
123519	COLUMBIA	MD		01/30/2015		80,457							80,457	80,457			
123520	BALTIMORE	MD		01/30/2015		49,378							49,378	49,378			
123521	SARASOTA	FL		01/30/2015		50,553							50,553	50,553			
123522	SAN DIEGO	CA		04/08/2015		52,086		(6)			(6)		52,080	52,080			
123523	PISCATAWAY	NJ		03/13/2015		109,583							109,583	109,583			
123524	MADISON	WI		06/30/2015		94,470							94,470	94,470			
123526	IRVINE	CA		03/26/2015		131,105							131,105	131,105			
123527	FUQUAY-VARINA	NC		05/06/2015		48,744							48,744	48,744			
123528	KING OF PRUSSIA	PA		05/13/2015		49,151		(71)			(71)		49,079	49,079			
123530	LAS VEGAS	NV		06/29/2015		112,443							112,443	112,443			
123531	MINNEAPOLIS	MN		06/30/2015		33,249							33,249	33,249			
123537	ADDISON	TX		08/03/2015		50,601		(1,309)			(1,309)		49,292	49,292			
123539	PHOENIX	AZ		09/22/2015		74,000							74,000	74,000			
123540	RALEIGH	NC		09/22/2015		97,970							97,970	97,970			
123545	SAN FRANCISCO	CA		10/21/2015		52,232							52,232	52,232			
123544	WINSTON-SALEM	NC		12/02/2015		60,422							60,422	60,422			
123546	SAN ANTONIO	TX		12/17/2015		72,971							72,971	72,971			
123547	BALTIMORE	MD		12/07/2015		46,926							46,926	46,926			
123549	ELMWOOD PARK	NJ		12/18/2015		98,847							98,847	98,847			
123552	PORTLAND	OR		12/22/2015		75,156							75,156	75,156			
123556	ATLANTA	GA		12/18/2015		65,730							65,730	65,730			
123536	SCHILLER PARK	IL		02/09/2016		74,926							74,926	74,926			

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
123557	CEDAR PARK	TX		02/10/2016		67,098							67,098	67,098			
123558	RIVERVIEW	FL		03/01/2016		52,400							52,400	52,400			
123559	CHICAGO	IL		04/22/2016		66,623							66,623	66,623			
123561	NATICK	MA		04/28/2016		141,886							141,886	141,886			
123566	HOUSTON	TX		04/19/2016		110,653							110,653	110,653			
123562	CHICAGO	IL		06/07/2016		51,420							51,420	51,420			
123568	WOBURN	MA		06/03/2016		24,502							24,502	24,502			
123575	ATLANTA	GA		06/15/2016		106,698							106,698	106,698			
123560	CEDAR PARK	TX		05/10/2016		45,809							45,809	45,809			
123574	GLENDALE	AZ		07/20/2016		29,469							29,469	29,469			
123578	FULTON	MD		07/21/2016		71,600							71,600	71,600			
123570	GAINESVILLE	FL		08/11/2016		45,398							45,398	45,398			
123585	CELEBRATION	FL		09/22/2016		16,490							16,490	16,490			
123586	MONROVIA	CA		11/18/2016		121,681							121,681	121,681			
123588	OVERLAND PARK	KS		02/23/2017		192,584							192,584	192,584			
123591	PHOENIX	AZ		03/01/2017		82,795		3			3		82,798	82,798			
123610	AUSTIN	TX		09/28/2017		43,898							43,898	43,898			
123608	HOUSTON	TX		10/03/2017		97,328							97,328	97,328			
123599	SAN ANTONIO	TX		10/02/2017		80,624							80,624	80,624			
123606	TEANECK	NJ		10/19/2017		202,038							202,038	202,038			
123607	LAS VEGAS	NV		11/17/2017		49,173							49,173	49,173			
123616	SAN ANTONIO	TX		12/07/2017		73,674							73,674	73,674			
123622	LAS VEGAS	NV		02/02/2018		69,092							69,092	69,092			
123623	AUSTIN	TX		03/21/2018		74,185							74,185	74,185			
123637	AUSTIN	TX		06/26/2018		18,270							18,270	18,270			
123633	GREENVILLE	SC		06/19/2018		43,617							43,617	43,617			
123630	NORTH HOLLYWOOD	CA		06/21/2018		14,208							14,208	14,208			
123621	VALLEY VIEW	OH		01/19/2018		39,528							39,528	39,528			
123635	AUSTIN	TX		08/01/2018		26,371							26,371	26,371			
123634	DALLAS	TX		09/04/2018		28,738							28,738	28,738			
0299999. Mortgages with partial repayments						14,966,755		(4,519)			(4,519)		14,962,236	14,962,236			
0599999 - Totals						58,574,746		(536)		32,422	31,886		58,606,632	58,606,632			

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	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		468,341		4,915,337	2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015	3		10,198		1,859,292	10.380
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016	3		1,245,839		1,791,879	34.880
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3		71,445		6,126,437	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3		111,308		1,030,449	5.850
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		20,838		3,195,087	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			138,909		2,884,619	0.330
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		19,836		315,049	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		2,871		199,628	0.050
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors		01/17/2014	3		81,791		2,201,495	0.290
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/31/2008	3		1,261		371,827	0.290
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		1,764,000		3,931,200	0.440
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		149,838		3,611,559	0.810
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008			18,196		343,838	0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013	3		201,779		605,806	1.440
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		60,881		911,257	0.600
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		605,797		7,331,938	0.250
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		12,533		4,979,006	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		193,633		4,435,612	0.580
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016			2,747,741		13,395,271	0.490
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		3,883		1,294,289	0.220
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		373,979		9,335,436	0.820
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		33,214		2,421,871	1.450
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		296,614		2,120,237	0.170
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3		53,180		4,303,593	0.700
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		5,582,516		2,448,826	0.530
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		152,228		833,721	0.110
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		12,583,048		15,715,524	0.890
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		2,428,565		10,226,778	0.150
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		59,377		6,753,162	0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		433,313		2,564,142	0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		818,350		6,889,135	0.990
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		147,905		7,597,241	0.220
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		58,689		1,242,065	0.210
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		790,340		7,205,692	0.310
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3		1,221,470		1,059,915	8.010
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		336,335		8,149,653	1.480
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3	3,750,000			1,050,000	2.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			22,233		8,455,965	1.950
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		154,221		16,168,073	2.940
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		16,940		21,117	2.210
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018			142,376		9,982,624	1.840
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3		198,716		8,193,041	7.500
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS		04/27/2016	3		83,232			8.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			234,630		2,209,847	6.440
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			1,378,752		8,137,171	3.990
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		2,348,029		1,242,007	6.070
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		999,633		8,054,091	7.130
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		992,539		11,783,918	1.190
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe		02/20/2012	3		118,533		615,898	1.080
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		22,189		1,173,682	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		3,339			20.840
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			64,861		10,059,560	1.380
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		540,556		19,129,228	0.380
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3		1,617,752		3,614,864	8.340
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3	8,253,180			609,787	6.820
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP		06/30/2017	3		18,750		748,396	25.000
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012	3		226,200		173,160	6.240
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		1,648,284		11,239,735	2.350
000000-00-0	KC CULINARTE HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL		08/24/2018	3	3,750,000				1.170
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		678,485		8,196,748	0.120
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		20,243		28,972	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		135,826		325,088	2.170
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		1,243,051		12,081,404	2.410

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	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3		1,155,153		5,018,354	2.460
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		100,553		346,378	2.070
667056-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2		145,602		2,161,894	4.850
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL		06/28/2018	3		12,000			7.140
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		1,680		2,486,539	2.670
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		2,606,639		5,578,179	0.890
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3		2,898,316		529,488	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014	3		28,169			3.690
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011	3		334,953		2,538,211	1.120
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		10/02/2017	3		31			5.810
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2		10,577		1,676,529	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		10,246		4,631,546	3.100
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		481,430		2,314,660	3.300
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3		80,185		238,726	2.200
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3		1,338,813		2,705,239	4.470
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		2,183,510		11,640,208	0.110
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		250,596		528,228	2.200
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		286,032		3,335,035	2.090
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		38,082		5,204,997	1.160
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		85,646		6,968,104	0.150
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	Sunstone Partners		01/13/2016	3		929,140		8,238,664	4.910
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		1,465,635		3,808,337	1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3		450,587		5,613,392	2.140
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		27,774		1,602,508	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		97,540		1,593,534	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		183,266		3,441,220	0.760
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017			2,164,400		7,969,105	8.950
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		09/30/2008	3		214,352		1,197,701	1.680
000000-00-0	CAPROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS		09/13/2017	3		10,000,000			10.950
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		263,148		13,047,164	1.360
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		28,345		1,921,191	0.880
000000-00-0	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3	3,361,000			1,639,000	1.670
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3		1,319		499,103	0.690
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		1,961,586		5,322,774	9.140
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		143,640		8,207,498	0.250
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		249,499		729,968	20.000
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		79,240		1,629,667	4.500
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		1,615,208		2,440,860	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	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3	5,093,724			1,246,365	5.420
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			1,252,837		36,943,864	33.500
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP		03/01/2017			2,006,421		8,515,510	12.900
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			640,887		12,849,330	9.710
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			209,737		7,837,890	13.680
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	140,751			11,446,937	0.350
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3	3,403,602			3,357,484	3.550
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	1,082,108			10,792,892	0.910
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018	3	4,477,890			13,522,110	1.800
1599999. Joint Venture Interests - Common Stock - Unaffiliated								33,312,254	82,286,355		532,662,858	XXX
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	CA	SUNSTONE PARTNERS		07/03/2018	3	1,593,097			10,906,903	50.000
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT		08/19/2010			35,000,000			100.000
000000-00-0	AIMCO PRIVATE FUND I, LLC	NORTHBROOK	IL	DIRECT		09/21/2018		1,500,000				100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								3,093,097	35,000,000		10,906,903	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			20,160		2,800,205	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			2,255,259		9,965,727	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			9,574		1,472,371	0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			34,042		2,614,079	0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,154			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			9,973		2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			48,008		2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			6,400		1,034,535	0.560
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			41,998		649,570	2.470

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	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS		07/13/2016			6,442,134		4,056,165	11.300
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			52,258			49.000
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			19,725			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		2,036,277	3.060
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015			128,589		376,240	12.810
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		06/25/2018			8,735,058		12,682,368	50.000
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			1,047,424			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			17,619			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			2,769,115		32,090,185	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,386			0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		09/30/2007			5,221			1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated									23,033,609		74,156,381	XXX
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016			7,074,107		30,986,836	90.360
1899999. Joint Venture Interests - Real Estate - Affiliated									7,074,107		30,986,836	XXX
000000-00-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		08/20/2018		1,580,206			2,169,794	10.950
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			480,000		11,280,000	24.000
2199999. Joint Venture Interests - Other - Unaffiliated								1,580,206	480,000		13,449,794	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			22,500			45.000
2299999. Joint Venture Interests - Other - Affiliated									22,500			XXX
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017			(46,000)			10.990
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			(464)			8.420
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			324			8.510
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			2,050			9.760
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018		17,500,000				12.340
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								17,500,000	(44,090)			XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		361,750		12,199,812	4.290
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			1,425,035		1,262,392	3.330
000000-00-0	CONREX RESIDENTIAL SMA I LLC	CHARLESTON	SC	CONNOREX LUCINDA LLC		09/04/2018		6,000,000				29.700
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP		09/24/2018		5,894,753				0.310
4299999. Any Other Class of Assets - Unaffiliated								11,894,753	1,786,785		13,462,204	XXX
4499999. Total - Unaffiliated								64,287,213	107,542,659		633,731,236	XXX
4599999. Total - Affiliated								3,093,097	42,096,607		41,893,739	XXX
4699999 - Totals								67,380,310	149,639,266		675,624,976	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	09/28/2018	251,678							251,678	232,341	(19,337)		(19,337)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							251,678							251,678	232,341	(19,337)		(19,337)	
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	07/30/2018	205,083							205,083	205,083				
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	07/30/2018	412,896							412,896	412,896				

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	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	07/09/2018	17,791							17,791	17,791				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	09/30/2018	(6,279,613)							(6,279,613)	(6,279,613)				
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	09/12/2018	5,902,313							5,902,313	5,348,672	(553,641)		(553,641)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	09/26/2018	1,332,554							1,332,554	1,098,859	(233,695)		(233,695)	
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	09/06/2018	2,883,359							2,883,359	2,883,359				
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	09/27/2018	1,763,213							1,763,213	1,763,213				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	09/21/2018	850,132							850,132	850,132				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	09/28/2018	178,716							178,716	178,716				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	09/28/2018	81,270							81,270	81,270				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	08/16/2018	306,411							306,411	306,411				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	07/10/2018	4,198,793							4,198,793	4,198,793				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	08/30/2018	2,116,601							2,116,601	2,116,601				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	09/27/2018	1,205,092							1,205,092	1,205,092				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	04/21/2017	07/26/2018	21,664							21,664	21,664				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	08/03/2018	194,619							194,619	194,619				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	09/28/2018	134,360							134,360	134,360				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	09/27/2018	156,640							156,640	156,640				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	09/17/2018	156,503							156,503	156,503				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	09/14/2018	641,828							641,828	641,828				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	08/23/2018	80,750							80,750	80,750				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	09/13/2018	1,813,704							1,813,704	1,813,704				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	09/24/2018	63,111							63,111	63,111				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/15/2018	167,400							167,400	167,400				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	08/01/2018	19,917							19,917	19,917				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	07/25/2018	188,235							188,235	188,235				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	09/20/2018	11,808							11,808	11,808				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	09/07/2018	267,738							267,738	267,738				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	09/30/2018	3,403,665							3,403,665	3,403,665				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	08/07/2018	2,187,741							2,187,741	2,187,741				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	07/26/2018								96,632	96,632				
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	07/05/2018	6,506,449							6,506,449	6,678,691	172,242		172,242	
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	07/27/2018	17,455							17,455	16,507	(948)		(948)	
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	07/17/2018	69,003							69,003	67,157	(1,846)		(1,846)	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	08/17/2018	684,837							684,837	684,837				
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	09/24/2018	94,514							94,514	33,881	(60,633)		(60,633)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	09/06/2018	2,090,537							2,090,537	1,766,851	(323,686)		(323,686)	
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	05/17/2018	987,563							987,563	987,563				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	08/28/2018	353,844							353,844	353,844				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	09/10/2018	3,600,000							3,600,000	3,600,000				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/09/2018	9,843							9,843	9,843				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	08/01/2018	2,362,667							2,362,667	2,362,667				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	09/14/2018	67,114							67,114	67,114				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	09/10/2018	5,140,212							5,140,212	5,140,212				
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	09/27/2018	606	(2,015,444)				(2,015,444)		(2,014,838)	(2,014,838)				2,014,838
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	09/28/2018	414,770							414,770	414,770				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	08/15/2018	43,151							43,151	43,151				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008	06/25/2018	80,270							80,270	80,270				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	09/06/2018	100,553							100,553	100,553				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	08/17/2018	20,714							20,714	20,714				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	08/08/2018	(22,443,535)							(22,443,535)	(22,452,923)	(9,388)		(9,388)	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	05/05/2009	08/24/2018	97,909							97,909	51,153	(46,756)		(46,756)	

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	09/24/2018	16,530							16,530	16,530				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	10/02/2017	08/27/2018	218,519							218,519	218,519				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	09/25/2018	1,179,454							1,179,454	1,179,454				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	09/27/2018		(2,919,372)				(2,919,372)		(2,919,372)	(2,919,372)				2,919,372
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	09/18/2018	68,896							68,896	68,896				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	07/19/2018								114,936	114,936				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	08/29/2018	47,677							47,677	47,677				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	07/26/2018	575,271							575,271	593,702	18,431		18,431	
000000-00-0	TRILLIANT HOLDING LP	DALLAS	TX	KAINOS CAPITAL	07/29/2015	09/30/2018	(16,388,769)							(16,388,769)	(16,388,769)				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	09/28/2018	4,332,079							4,332,079	4,332,079				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	07/18/2018	2,303,429							2,303,429	2,303,429				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	09/07/2018	1,107,542							1,107,542	1,107,542				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	09/27/2018	4,839,470							4,839,470	4,839,470				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	09/06/2018	346,621							346,621	346,621				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	09/28/2018	508,654							508,654	508,654				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	07/24/2018	105,903							105,903	105,903				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	08/06/2018	2,315,151							2,315,151	2,315,151				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	09/07/2018								29,592	29,592				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	09/28/2018	64,376							64,376	64,376				
000000-00-0	OFI GLOBAL EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY	03/03/2014	09/21/2018	23,676,962							23,676,962	23,676,962				
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	J.P. MORGAN INVESTMENT MANAGEMENT INC.	10/31/2014	08/31/2018	15,043,231							15,043,231	15,043,231				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	09/26/2018	1,501,451							1,501,451	1,501,451				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP	03/01/2017	07/20/2018	418,323							418,323	418,323				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	09/12/2018	1,751,212							1,751,212	1,751,212				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	08/02/2018								19,322	19,322				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	08/24/2018	12,251							12,251	12,251				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	07/26/2018								2,555	2,555				
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	09/30/2018	240,788							240,788	240,788				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							69,267,790	(4,934,816)				(4,934,816)		64,596,011	63,556,092	(1,039,919)		(1,039,919)	4,934,210
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	09/04/2018	197,142							197,142	(46,622)	(243,764)		(243,764)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	08/30/2018	155,888							155,888	155,888				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	09/27/2018	2,364,479							2,364,479	2,364,479				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	09/27/2018	40,450							40,450	40,450				
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	Los Angeles	CA	CBRE Global Investors	09/30/2008	09/27/2018		423,646				423,646		423,646			(423,646)	(423,646)	
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	09/28/2018	2,825,497							2,825,497	2,825,497				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	09/26/2018	22,412,836							22,412,836	22,412,836				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	08/14/2018	89,561							89,561	89,561				
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)
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	03/26/2018									(1,100,073)		(1,100,073)	(1,100,073)	1,100,073
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	03/26/2018									(14,867,585)		(14,867,585)	(14,867,585)	14,867,585
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	03/27/2018									(11,767,659)		(11,767,659)	(11,767,659)	11,767,659
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	08/31/2018	166,182							166,182	166,182				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	09/17/2018	1,648,734							1,648,734	1,648,734				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	08/10/2018	366,291							366,291	366,291				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	09/21/2018	487,500							487,500	487,500				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	09/27/2018	262,684							262,684	262,684				
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)
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	07/05/2018	678,719							678,719	678,719				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	09/26/2018	338,615							338,615	338,615				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	04/28/2010	09/17/2018	142,965							142,965	142,965				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	09/12/2018	616,996							616,996	616,996				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	08/27/2018	1,491,228							1,491,228	1,491,228				
000000-00-0	LION GABLES APARTMENT FUND	New York	NY	Clarion Partners	09/30/2008	09/27/2018		(26,731)				(26,731)		(26,731)	(26,731)				26,731
1799999. Joint Venture Interests - Real Estate - Unaffiliated							34,285,766	396,915				396,915		34,682,682	8,311,386	(243,764)	(26,127,532)	(26,371,296)	25,730,617
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	09/14/2018	779,899							779,899	779,899				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	09/14/2018	779,899							779,899	779,899				
000000-00-0	KING MILL DISTRIBUTION PARK 2, LLC	MCDONOUGH	GA	CB Richard Ellis	09/10/2015	09/30/2018													(173)
1899999. Joint Venture Interests - Real Estate - Affiliated							1,559,799							1,559,799	1,559,799				(173)
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	05/24/2018	18,444,897							18,444,897	18,444,897				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							18,444,897							18,444,897	18,444,897				
000000-00-0	MPP FSG ACQUISITION LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	09/06/2018	18,819							18,819	18,819				
000000-00-0	SIG INVESTORS, LLC SERIES A1	Boston	MA	Hancock Partners	10/10/2007	07/30/2018													
2199999. Joint Venture Interests - Other - Unaffiliated							18,819							18,819	18,819				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	07/20/2018	8,438							8,438	8,438				
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	12/31/2007	09/30/2018	23,914,893							23,914,893	23,914,893				
000000-00-0	H/2 SPECIAL OPPORTUNITIES LP	Stamford	CT	H/2 Capital Partners	05/11/2009	09/27/2018		489,602				489,602		489,602	489,602				(489,602)
4299999. Any Other Class of Assets - Unaffiliated							23,923,331	489,602				489,602		24,412,933	24,412,933				(489,602)
4499999. Total - Unaffiliated							146,192,281	(4,048,298)				(4,048,298)		142,407,020	114,976,468	(1,303,020)	(26,127,532)	(27,430,552)	30,175,224
4599999. Total - Affiliated							1,559,799							1,559,799	1,559,799				(173)
4699999 - Totals							147,752,080	(4,048,298)				(4,048,298)		143,966,819	116,536,267	(1,303,020)	(26,127,532)	(27,430,552)	30,175,052

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

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912828-4N-7	TREASURY NOTE		07/09/2018	HSBC SECURITIES, INC.		150,217	150,000	668	1
912828-4S-6	TREASURY NOTE		07/02/2018	GOLDMAN, SACHS & CO.		100,039	100,000	248	1
912828-4T-4	TREASURY NOTE		07/09/2018	BARCLAYS		199,813	200,000	373	1
912828-4U-1	TREASURY NOTE		07/10/2018	HSBC SECURITIES, INC.		10,931,367	11,000,000	8,631	1
912828-4V-9	TREASURY NOTE		09/21/2018	Various		3,117,963	3,150,000	7,098	1
912828-4W-7	TREASURY NOTE		09/24/2018	Various		33,492,363	33,550,000	77,259	1
912828-4X-5	TREASURY NOTE		09/21/2018	Various		35,123,766	35,300,000	39,997	1
912828-4Y-3	TREASURY NOTE		09/21/2018	Various		31,220,199	31,300,000	41,079	1
912828-4Z-0	TREASURY NOTE		09/21/2018	Various		16,819,453	17,000,000	18,460	1
912828-XH-8	TREASURY NOTE		08/31/2018	JPMORGAN CHASE & CO.		6,284,127	6,400,000	18,652	1
912828-XY-1	TREASURY NOTE		07/09/2018	GOLDMAN, SACHS & CO.		1,598,188	1,600,000	1,196	1
912828-XZ-8	TREASURY NOTE		07/09/2018	HSBC SECURITIES, INC.		597,141	600,000	493	1
912828-Y2-0	TREASURY NOTE		08/17/2018	Various		39,080,828	39,200,000	64,084	1
912828-Y4-6	TREASURY NOTE		08/27/2018	Various		51,431,855	51,450,000	37,595	1
912828-Y6-1	TREASURY NOTE		08/27/2018	Various		76,763,395	76,950,000	45,790	1
912828-Y7-9	TREASURY NOTE		08/27/2018	Various		18,704,430	18,700,000	14,523	1
912828-4A-5	WI TREASURY NOTE		07/23/2018	BARCLAYS		2,777,906	2,800,000	29,160	1
0599999. Subtotal - Bonds - U.S. Governments						328,393,048	329,450,000	405,307	XXX
19668Q-JH-9	COLORADO ST BLDG EXCELLENT SCH		08/08/2018	STIFEL CAPITAL MARKETS		692,644	660,000		1FE
19668Q-JK-2	COLORADO ST BLDG EXCELLENT SCH		08/08/2018	STIFEL CAPITAL MARKETS		578,981	525,000		1FE
19668Q-JV-8	COLORADO ST BLDG EXCELLENT SCH		08/08/2018	STIFEL CAPITAL MARKETS		655,913	625,000		1FE
19668Q-JW-6	COLORADO ST BLDG EXCELLENT SCH		08/08/2018	STIFEL CAPITAL MARKETS		1,077,620	1,000,000		1FE
19668Q-JX-4	COLORADO ST BLDG EXCELLENT SCH		08/08/2018	STIFEL CAPITAL MARKETS		1,102,820	1,000,000		1FE
73358W-X9-0	PORT AUTH N Y & N J		08/17/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						19,107,977	18,810,000		XXX
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	07/20/2018	WELLS FARGO		465,000	465,000	538	4FE
88579Y-BB-6	3M CO		09/11/2018	CITIGROUP GLOBAL MARKETS		9,975,600	10,000,000		1FE
88579Y-BC-4	3M CO		09/11/2018	CITIGROUP GLOBAL MARKETS		19,000,000	19,000,000		1FE
88579Y-BD-2	3M CO		09/11/2018	CITIGROUP GLOBAL MARKETS		1,553,309	1,572,000		1Z
00287Y-BD-0	ABBVIE INC		09/13/2018	BANK OF AMERICA/MERRILL LYNCH		1,400,043	1,415,000		2FE
00287Y-BF-5	ABBVIE INC		09/13/2018	JPMORGAN CHASE & CO.		3,117,119	3,144,000		2FE
00084D-AS-9	ABN AMRO BANK NV	D	08/21/2018	MORGAN STANLEY		2,367,000	2,367,000		1FE
02530A-AG-7	ACAR 18-3 D ABS		09/11/2018	DEUTSCHE BANK AG		2,399,995	2,400,000		2AM
004498-AB-7	ACI WORLDWIDE INC		08/07/2018	BANK OF AMERICA/MERRILL LYNCH		824,000	824,000		1Z
BA50TQ-BC-0	ACPRODUCTS INC TL		07/18/2018	ALLY BANK		12,375,000	12,500,000		4Z
00130H-BW-4	AES CORP		08/16/2018	CITIGROUP GLOBAL MARKETS		1,533,750	1,500,000	28,646	3FE
00122@-AA-9	AES SOUTHLAND ENERGY LLC		08/31/2018	CITIGROUP GLOBAL MARKETS		2,765,352	2,765,352		2FE
00912X-BE-3	AIR LEASE CORPORATION		09/10/2018	WELLS FARGO		19,858,000	20,000,000		2FE
02005N-BG-4	ALLY FINANCIAL INC		07/19/2018	DEUTSCHE BANK AG		486,819	485,000	5,611	3FE
030981-AL-8	AMERIGAS PARTNERS LP		09/04/2018	OPPENHEIMER & CO., INC.		1,732,500	1,750,000	29,628	3FE
031162-CF-5	AMGEN INC		07/02/2018	WELLS FARGO		644,787	650,000	1,684	2FE
BA50TV-GD-2	ANESTHESIA (NORTHSTAR) TL-A		08/09/2018	BANK MONTREAL / NESBITT BURNS		7,425,000	7,500,000		4Z
037411-BE-4	APACHE CORPORATION		08/14/2018	JPMORGAN CHASE & CO.		4,992,250	5,000,000		2FE
037833-BG-4	APPLE INC		07/16/2018	WELLS FARGO		9,863,300	10,000,000	57,778	1FE
03939P-AA-2	ARCH MERGER SUB INC		09/04/2018	Market Axess		283,626	300,000	12,113	4FE
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		09/26/2018	CREDIT SUISSE		1,699,614	1,705,000		4FE
045054-AH-6	ASHTEAD CAPITAL INC	C	07/23/2018	JPMORGAN CHASE & CO.		824,000	824,000		2FE
00206R-FT-4	AT&T INC		07/02/2018	CREDIT SUISSE		917,508	976,000	19,687	2FE
00206R-GD-8	AT&T INC		08/16/2018	MORGAN STANLEY		3,945,000	3,945,000		2FE
05369A-AE-1	AVIATION CAPITAL GROUP LLC		07/25/2018	MIZUHO SECURITIES USA INC.		1,600,000	1,600,000		2FE
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD	D	09/06/2018	JPMORGAN CHASE & CO.		825,000	825,000		3Z
05988L-AA-6	BANFF MERGER SUB INC		08/09/2018	GOLDMAN, SACHS & CO.		650,000	650,000		5Z
06051G-GZ-6	BANK OF AMERICA CORP		07/24/2018	DEUTSCHE BANK AG		4,815,350	5,000,000	1,403	1FE
06051G-HL-6	BANK OF AMERICA CORP		07/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,400,000	2,400,000		1FE
06051G-HM-4	BANK OF AMERICA CORP		07/18/2018	BANK OF AMERICA/MERRILL LYNCH		5,800,000	5,800,000		1FE
06406R-AH-0	BANK OF NEW YORK MELLON CORP/THE		08/06/2018	BANK OF AMERICA/MERRILL LYNCH		7,092,680	7,000,000	77,107	1FE
067901-AH-1	BARRICK GOLD CORP	A	07/10/2018	JPMORGAN CHASE & CO.		619,560	584,000	8,602	2FE
06985P-AN-0	BASIC ENERGY SERVICES INC		09/25/2018	BANK OF AMERICA/MERRILL LYNCH		465,497	470,000		1Z
07274N-AL-7	BAYER US FINANCE II LLC	C	07/23/2018	MITSUBISHI UFJ SECURITIES (USA)		7,061,250	7,000,000	25,521	2FE
07274N-AU-7	BAYER US FINANCE II LLC	C	07/27/2018	EXCHANGE		558,847	562,000	515	2FE
07274N-AY-9	BAYER US FINANCE II LLC	C	07/27/2018	EXCHANGE		2,575,841	2,250,000	55,688	2FE
084659-AQ-4	BERKSHIRE HATHAWAY ENERGY CO		07/23/2018	WELLS FARGO		2,899,072	2,900,000		1FE

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084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP		08/07/2018	BANK OF AMERICA/MERRILL LYNCH		2,238,593	2,250,000		1FE
05541T-AJ-0	BGC PARTNERS INC		07/19/2018	BANK OF AMERICA/MERRILL LYNCH		955,354	960,000		1Z
092113-AQ-2	BLACK HILLS CORPORATION		08/14/2018	JPMORGAN CHASE & CO.		1,048,188	1,053,000		2Z
05565E-BB-0	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN, SACHS & CO.		1,500,000	1,500,000		1FE
05565E-BC-8	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN, SACHS & CO.		749,235	750,000		1FE
05565E-BD-6	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN, SACHS & CO.		1,500,000	1,500,000		1FE
05565E-BE-4	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN, SACHS & CO.		9,984,400	10,000,000		1FE
09659W-2F-0	BNP PARIBAS SA	D	08/07/2018	BNP CAPITAL MARKETS		2,610,930	2,625,000		1FE
103304-BN-0	BOYD GAMING CORPORATION		07/20/2018	CITIGROUP GLOBAL MARKETS		997,500	1,000,000	4,833	4FE
103304-BQ-3	BOYD GAMING CORPORATION		08/17/2018	EXCHANGE		1,907,515	1,910,000	637	4FE
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC.	C	09/18/2018	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	C	09/18/2018	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		1FE
11680J-AA-0	BRUIN E&P PARTNERS LLC		07/23/2018	JPMORGAN CHASE & CO.		720,000	720,000		4Z
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		07/25/2018	JPMORGAN CHASE & CO.		1,588,032	1,600,000		1Z
12429T-AD-6	BWAY HOLDING CO		07/09/2018	KEYCORP		1,947,500	2,000,000	26,278	4FE
22534D-AC-4	CAALT 18-3A B ABS		08/14/2018	WELLS FARGO		2,999,318	3,000,000		1FE
22534D-AE-0	CAALT 18-3A C ABS		08/14/2018	WELLS FARGO		2,749,060	2,750,000		1FE
12803P-AB-4	CAJUN_17-1 ABS		07/11/2018	BARCLAYS		982,125	970,000	9,282	2AM
146869-AA-0	CARVANA CO		09/14/2018	WELLS FARGO		130,000	130,000		1Z
15135B-AJ-0	CENTENE CORPORATION		09/06/2018	SUNTRUST INVESTMENT SERVICES, INC.		488,031	485,000	3,520	3FE
15189T-AS-6	CENTERPOINT ENERGY INC		08/15/2018	MORGAN STANLEY		1,580,000	1,580,000		2Z
153527-AM-8	CENTRAL GARDEN & PET COMPANY		07/12/2018	OPPENHEIMER & CO., INC.		2,812,500	3,000,000	90,542	4FE
165183-BS-2	CFII 18-2A D ABS		08/07/2018	MITSUBISHI UFJ SECURITIES (USA)		2,999,184	3,000,000		2AM
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		09/17/2018	Various		3,271,875	3,250,000	24,451	3FE
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		07/31/2018	EXCHANGE		1,265,843	1,279,000	22,383	3FE
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		09/06/2018	JPMORGAN CHASE & CO.		2,470,000	2,470,000		3FE
172967-MD-0	CITIGROUP INC		07/16/2018	Various		5,590,235	5,586,000		2FE
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		09/17/2018	Various		1,891,250	1,885,000		3FE
21052N-AA-0	CLUB 18-P2 A ABS		09/18/2018	JPMORGAN CHASE & CO.		2,249,995	2,250,000		1FE
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC		08/09/2018	BANK OF AMERICA/MERRILL LYNCH		1,495,515	1,500,000		1Z
12594K-AB-8	CNH INDUSTRIAL NV	D	07/18/2018	BNP CAPITAL MARKETS		3,527,136	3,787,000	26,325	2FE
191216-BS-8	COCA-COLA CO		08/27/2018	Various		12,370,746	12,829,000	111,844	1FE
201723-AL-7	COMMERCIAL METALS COMPANY		07/06/2018	DEUTSCHE BANK AG		947,500	1,000,000	26,128	3FE
205677-AA-5	COMSTOCK RESOURCES INC		07/20/2018	BANK OF AMERICA/MERRILL LYNCH		903,247	941,000		4Z
21036P-AT-5	CONSTELLATION BRANDS INC		07/02/2018	JPMORGAN CHASE & CO.		620,659	650,000	4,550	2FE
21036P-AZ-1	CONSTELLATION BRANDS INC		07/11/2018	CITIGROUP GLOBAL MARKETS		1,832,180	2,000,000	35,533	2FE
21871N-AA-9	CORECIVIC INC		09/04/2018	JPMORGAN CHASE & CO.		799,200	888,000	16,521	3FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		07/24/2018	Various		(38,595)			4
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		09/28/2018	GOLDMAN, SACHS & CO.		456,381	461,538		4FE
17312H-AJ-8	CRMSI_07-2 RMBS		09/01/2018	SCHEDULED PAY UP			10,116		1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		08/01/2018	SCHEDULED PAY UP			185		1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		08/01/2018	SCHEDULED PAY UP			1,076		1FM
02151N-AB-8	CWALT_07-18CB RMBS		09/25/2018	SCHEDULED PAY UP			762		1FM
12543P-AK-9	CWHL_06-21 RMBS		09/01/2018	SCHEDULED PAY UP			4,040		1FM
254683-BW-4	DCENT_17-1 ABS		08/07/2018	JPMORGAN CHASE & CO.		15,121,875	15,000,000	25,616	1FE
24767D-AA-2	DELTA MERGER SUB INC		09/06/2018	JPMORGAN CHASE & CO.		825,000	825,000		4FE
247916-AL-3	DENBURY RESOURCES INC.		08/14/2018	JPMORGAN CHASE & CO.		350,000	350,000		4FE
25278X-AC-3	DIAMONDBACK ENERGY INC		09/18/2018	BANK OF AMERICA/MERRILL LYNCH		588,525	590,000	11,210	3FE
25278X-AH-2	DIAMONDBACK ENERGY INC		08/27/2018	EXCHANGE		145,061	140,000	1,819	3FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		09/27/2018	JPMORGAN CHASE & CO.		340,778	399,426		4FE
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		09/07/2018	JPMORGAN CHASE & CO.		65,311	65,311		4FE
26208K-AG-5	DRIVE 18-3 D ABS		07/17/2018	CITIGROUP GLOBAL MARKETS		5,249,805	5,250,000		1AM
252724-AA-7	DROT 18-1 A ABS		08/14/2018	CREDIT SUISSE		4,999,948	5,000,000		1FE
23341M-AC-5	DUNN PAPER TLB		08/31/2018	Various		1,406,772	1,434,783		4FE
30166P-AG-6	EART 18-3 D ABS		07/17/2018	DEUTSCHE BANK AG		3,999,576	4,000,000		6Z*
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		08/29/2018	MORGAN STANLEY DEAN WITTER		(1,330)			4FE
28414H-AA-1	ELANCO ANIMAL HEALTH INCORPORATED		08/14/2018	GOLDMAN, SACHS & CO.		3,160,000	3,160,000		3FE
28414H-AB-9	ELANCO ANIMAL HEALTH INCORPORATED		08/14/2018	Various		4,071,209	4,063,000		3FE
28414H-AC-7	ELANCO ANIMAL HEALTH INCORPORATED		08/14/2018	JPMORGAN CHASE & CO.		4,740,000	4,740,000		3FE
268317-AT-1	ELECTRICITE DE FRANCE SA	D	09/18/2018	HSBC SECURITIES, INC.		1,144,243	1,179,000		1FE
268317-AU-8	ELECTRICITE DE FRANCE SA	D	09/18/2018	CITIGROUP GLOBAL MARKETS		9,878,800	10,000,000		1FE
268317-AV-6	ELECTRICITE DE FRANCE SA	D	09/18/2018	MORGAN STANLEY		1,146,707	1,179,000		1FE

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29357K-AF-0	ENOVA INTERNATIONAL INC		09/14/2018	CREDIT SUISSE		1,180,000	1,180,000		4FE
29364W-BB-3	ENTERGY LOUISIANA LLC		08/08/2018	BNP CAPITAL MARKETS		4,990,550	5,000,000		1FE
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		07/12/2018	WELLS FARGO		970,000	1,000,000		4FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		09/25/2018	MORGAN STANLEY		421,908	401,000	6,661	2FE
29446M-AB-8	EQUINOR ASA	D	09/05/2018	BANK OF AMERICA/MERRILL LYNCH		9,983,400	10,000,000		1FE
33844P-AG-0	FCAT 18-3 D ABS		08/14/2018	BARCLAYS		2,499,640	2,500,000		6Z*
31677Q-BM-0	FIFTH THIRD BANK (OHIO)		07/23/2018	MORGAN STANLEY		15,000,000	15,000,000		1FE
31740L-AA-1	FINANCIAL & RISK US HOLDINGS INC		09/18/2018	JPMORGAN CHASE & CO.		600,000	600,000		4Z
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC		09/18/2018	JPMORGAN CHASE & CO.		727,000	727,000		4FE
335934-AF-2	FIRST QUANTUM MINERALS LTD	A	09/04/2018	JPMORGAN CHASE & CO.		398,500	400,000	1,633	4FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	09/04/2018	BANK OF AMERICA/MERRILL LYNCH		1,165,625	1,250,000	1,128	4FE
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	07/19/2018	BANK OF AMERICA/MERRILL LYNCH		380,000	400,000	11,153	4FE
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		09/25/2018	JPMORGAN CHASE & CO.		7,080,850	7,000,000	60,900	2FE
343412-AF-9	FLUOR CORPORATION		08/20/2018	BANK OF AMERICA/MERRILL LYNCH		1,574,639	1,578,000		2FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	08/01/2018	BANK OF AMERICA/MERRILL LYNCH		356,720	364,000	7,151	3FE
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		08/06/2018	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		2FE
34531E-AE-6	FORDO_17-A ABS		08/07/2018	BARCLAYS		9,788,281	10,000,000	12,800	1FE
34528H-AC-8	FORDR 18-2 C ABS		07/17/2018	CITIGROUP GLOBAL MARKETS		3,499,001	3,500,000		1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		08/31/2018	JPMORGAN CHASE & CO.		117,068	121,000	48	3FE
35905A-AA-7	FRONTDOOR INC		08/14/2018	JPMORGAN CHASE & CO.		300,000	300,000	56	4Z
37045V-AT-7	GENERAL MOTORS CO		09/05/2018	BARCLAYS		799,728	800,000		1Z
37185L-AK-8	GENESIS ENERGY LP		09/05/2018	BARCLAYS		1,196,975	1,270,000	24,694	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		09/05/2018	BARCLAYS		1,534,350	1,590,000	44,785	4FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	07/20/2018	OPPENHEIMER & CO., INC.		255,150	270,000	3,675	5FE
361841-AL-3	GLP CAPITAL LP		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		2,407,639	2,408,000		2FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		08/01/2018	SCHEDULED PAY UP			4,868		3FM
38012T-AC-6	GMACM_06-HE3 RMBS		09/01/2018	SCHEDULED PAY UP			30,323		1FM
380355-AB-3	GOEASY LTD	A	07/12/2018	WELLS FARGO		525,000	500,000	8,203	3FE
36245E-AG-3	GSAMP_06-HE7 RMBS		09/25/2018	SCHEDULED PAY UP			73,748		1FM
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		09/18/2018	MORGAN STANLEY		107,520	128,000		4FE
40573L-AL-0	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY		4,997,350	5,000,000		2FE
40573L-AQ-9	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY		12,989,210	13,000,000		2FE
40573L-AS-5	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY		9,986,700	10,000,000		2FE
40573L-AU-0	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY		2,396,136	2,400,000		2FE
40573L-AW-6	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY		5,986,500	6,000,000		2FE
404121-AH-8	HCA INC		08/09/2018	GOLDMAN, SACHS & CO.		294,000	294,000		3FE
404121-AJ-4	HCA INC		08/09/2018	GOLDMAN, SACHS & CO.		294,000	294,000		3FE
40419N-AG-5	HFOTCO LLC Term Loan B		07/24/2018	TD SECURITIES		1,496,250	1,500,000		3FE
404280-BW-8	HSBC HOLDINGS PLC	D	09/05/2018	HSBC SECURITIES, INC.		800,000	800,000		1FE
404280-BX-6	HSBC HOLDINGS PLC	D	09/05/2018	HSBC SECURITIES, INC.		800,000	800,000		1FE
44962L-AF-4	IHS MARKIT LTD		07/19/2018	JPMORGAN CHASE & CO.		1,195,536	1,200,000		2Z
44962L-AG-2	IHS MARKIT LTD		07/19/2018	HSBC SECURITIES, INC.		1,595,312	1,600,000		2FE
45720#-AA-8	INJURED WORKERS PHARMA TL		08/06/2018	Various		(15,546)			4
458140-AU-4	INTEL CORPORATION		09/05/2018	CITIGROUP GLOBAL MARKETS		2,819,040	3,000,000	23,400	1FE
459506-AJ-0	INTERNATIONAL FLAVORS & FRAGRANCES		09/24/2018	MORGAN STANLEY		1,098,648	1,099,000		2FE
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES		09/24/2018	MORGAN STANLEY		1,567,619	1,569,000		2FE
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES		09/24/2018	MORGAN STANLEY		1,168,502	1,177,000		2FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		1,090,000	1,090,000		3FE
460690-BM-1	INTERPUBLIC GROUP OF COMPANIES INC		09/18/2018	Various		1,883,272	1,886,000		2FE
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC		09/18/2018	Various		2,357,797	2,359,000		2FE
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		09/18/2018	CITIGROUP GLOBAL MARKETS		1,563,181	1,572,000		2FE
46122X-AG-8	INTREPID AVIATION GROUP HOLDINGS L		07/30/2018	JEFFERIES & COMPANY, INC.		243,000	243,000		1Z
46284V-AE-1	IRON MOUNTAIN INC		08/28/2018	OPPENHEIMER & CO., INC.		712,500	750,000	18,047	3FE
465740-AA-6	ITRON INC		09/05/2018	WELLS FARGO		789,925	822,000	5,381	4FE
47010B-AD-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	08/28/2018	BARCLAYS		399,000	400,000	4,958	3FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	09/12/2018	Various		6,528,088	7,630,000	134,854	3FE
24422E-UE-7	JOHN DEERE CAPITAL CORP		09/05/2018	GOLDMAN, SACHS & CO.		14,961,900	15,000,000	254,438	1FE
46647P-AN-6	JP MORGAN CHASE & CO		07/02/2018	GOLDMAN, SACHS & CO.		583,629	650,000	11,399	1FE
46628G-AF-6	JPALT RMBS		07/01/2018	SCHEDULED PAY UP			280		1FM
46647P-AV-8	JPMORGAN CHASE & CO		07/17/2018	JPMORGAN CHASE & CO.		10,025,100	10,000,000		1FE
49377P-AA-4	KEN GARFF AUTOMOTIVE LLC		08/03/2018	JPMORGAN CHASE & CO.		1,080,000	1,080,000		4FE
496902-AQ-0	KINROSS GOLD CORP	A	07/18/2018	EXCHANGE		1,942,796	1,952,000	732	2FE

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5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	D	07/12/2018	CITIGROUP GLOBAL MARKETS		2,189,132	2,200,000		1Z
50077L-AS-5	KRAFT HEINZ FOODS CO		08/01/2018	CITIGROUP GLOBAL MARKETS		5,015,500	5,000,000	26,667	2FE
50077L-AT-3	KRAFT HEINZ FOODS CO		07/24/2018	DEUTSCHE BANK AG		7,964,080	8,000,000	42,139	2FE
501797-AP-9	L BRANDS INC		07/06/2018	CREDIT SUISSE		933,625	970,000	3,889	3FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		08/03/2018	Various		820,794	843,980		5
539439-AS-8	LLOYDS BANKING GROUP PLC	D	08/09/2018	BARCLAYS		9,997,300	10,000,000		1FE
539439-AT-6	LLOYDS BANKING GROUP PLC	D	08/09/2018	UNION BANK OF SWITZERLAND		4,984,900	5,000,000		1FE
55261F-AJ-3	M&T BANK CORPORATION		07/19/2018	MORGAN STANLEY		749,423	750,000		1FE
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC		07/17/2018	CITIGROUP GLOBAL MARKETS		470,000	470,000		1Z
56540#-AA-3	MAPLELEAF MIDSTREAM SR NT SER A		09/28/2018	MORGAN STANLEY		9,000,000	9,000,000		2FE
57164P-AC-0	MARRIOTT OWNERSHIP RESORTS		08/09/2018	BANK OF AMERICA/MERRILL LYNCH		472,000	472,000		4Z
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		08/14/2018	BANK OF AMERICA/MERRILL LYNCH		5,656,250	5,650,000		3FE
576485-AD-8	MATADOR RESOURCES CO		08/07/2018	BANK OF AMERICA/MERRILL LYNCH		824,000	824,000		3Z
58013M-FF-6	MCDONALDS CORPORATION		08/14/2018	MIZUHO SECURITIES USA INC.		15,422,655	15,500,000	243,781	2FE
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/17/2018	MITSUBISHI UFJ SECURITIES (USA)		9,924,800	10,000,000	158,440	1FE
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/17/2018	MORGAN STANLEY		1,000,000	1,000,000		1Z
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	D	09/05/2018	MIZUHO SECURITIES USA INC.		2,400,000	2,400,000		1Z
620076-BL-2	MOTOROLA SOLUTIONS INC		09/28/2018	BANK OF AMERICA/MERRILL LYNCH		1,533,698	1,569,000	8,420	2FE
61748H-VW-8	MSMT 2006-2 6PT RMBS		09/01/2018	SCHEDULED PAY UP			5,392		1FM
65478A-AE-3	NAROT_15-C ABS		09/07/2018	GOLDMAN, SACHS & CO.		14,888,222	15,060,000	18,164	1FE
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY		07/24/2018	MORGAN STANLEY		1,600,000	1,600,000		1FE
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	D	07/25/2018	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000		2FE
63938P-BG-3	NAVMT 18-1 D ABS		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		1,170,500	1,170,500		2AM
641062-AD-6	NESTLE HOLDINGS INC.		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		5,998,920	6,000,000		1FE
641062-AE-4	NESTLE HOLDINGS INC.		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		29,916,900	30,000,000		1FE
641062-AF-1	NESTLE HOLDINGS INC.		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		34,831,300	35,000,000		1FE
641062-AL-8	NESTLE HOLDINGS INC.		09/17/2018	JPMORGAN CHASE & CO.		1,166,396	1,179,000		1FE
641062-AN-4	NESTLE HOLDINGS INC.		09/17/2018	JPMORGAN CHASE & CO.		1,163,166	1,179,000		1FE
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS		08/09/2018	BANK OF AMERICA/MERRILL LYNCH		1,615,000	1,700,000	31,450	3FE
34489*-AA-7	NFL TRUST SENIOR SECURED NTS 2025		08/15/2018	BANK OF AMERICA/MERRILL LYNCH		14,000,000	14,000,000		1FE
655844-BY-3	NORFOLK SOUTHERN CORPORATION		07/30/2018	MORGAN STANLEY		4,907,850	5,000,000	88,764	2FE
655844-BZ-0	NORFOLK SOUTHERN CORPORATION		07/30/2018	BANK OF AMERICA/MERRILL LYNCH		5,986,680	6,000,000		2FE
655844-CB-2	NORFOLK SOUTHERN CORPORATION		07/30/2018	MORGAN STANLEY		598,836	600,000		2FE
665501-AL-6	NORTHERN NATURAL GAS COMPANY		07/12/2018	BARCLAYS		5,998,980	6,000,000		1FE
665859-AT-1	NORTHERN TRUST CORPORATION		07/31/2018	MORGAN STANLEY		15,980,000	16,000,000		1FE
629377-CD-2	NRG ENERGY INC		09/28/2018	BANK OF AMERICA/MERRILL LYNCH		245,025	242,000	2,976	4FE
67078A-AB-9	NVENT FINANCE SARL	D	07/10/2018	SEAPORT GROUP		1,200,254	1,218,000	16,318	2FE
67777L-AC-7	OI EUROPEAN GROUP BV	D	09/11/2018	Various		6,341,713	6,670,000	130,083	3FE
BA5OSU-YL-7	OLDE THOMPSON LLC REVOLVER		07/20/2018	ALLY BANK		(641)			4Z
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL		08/07/2018	RBC DOMINION SECURITIES		4,997,650	5,000,000		1FE
68233J-BF-0	ONCOR ELECTRIC DELIVERY COMPANY LL		08/07/2018	CITIGROUP GLOBAL MARKETS		3,496,570	3,500,000		1FE
688239-AF-9	OSHKOSH CORP		07/23/2018	JPMORGAN CHASE & CO.		5,508,305	5,500,000	47,789	2FE
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES		08/02/2018	GOLDMAN, SACHS & CO.		3,991,598	4,001,000		2FE
694308-JA-6	PACIFIC GAS & ELECTRIC UTILITIES		08/02/2018	GOLDMAN, SACHS & CO.		957,274	960,000		2FE
695114-CT-3	PACIFICORP		07/10/2018	MITSUBISHI UFJ SECURITIES (USA)		5,288,128	5,300,000		1FE
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		08/01/2018	BANK MONTREAL / NESBITT BURNS		1,971,414	1,971,414		5
702150-AD-5	PARTY CITY HOLDINGS INC		07/26/2018	GOLDMAN, SACHS & CO.		240,000	240,000		1Z
69327R-AG-6	PDC ENERGY INC (DELAWARE)		08/23/2018	BANK OF AMERICA/MERRILL LYNCH		287,463	290,000	7,993	4FE
717081-EP-4	PFIZER INC		09/04/2018	CITIGROUP GLOBAL MARKETS		5,990,460	6,000,000		1FE
69344B-AA-3	PGT INNOVATIONS INC		08/02/2018	SUNTRUST INVESTMENT SERVICES, INC.		480,000	480,000		1Z
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC		08/09/2018	Various		12,543,717	12,818,000	120,406	1FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		07/02/2018	GOLDMAN, SACHS & CO.		594,523	650,000	12,386	2FE
72703P-AA-1	PLNT 18-1 ABS		07/19/2018	GUGGENHEIM SECURITIES, LLC		6,500,000	6,500,000		2AM
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION		09/11/2018	CITIGROUP GLOBAL MARKETS		4,988,460	5,000,000	16,200	1FE
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		08/17/2018	CREDIT SUISSE		(1,237)			3FE
74005P-BN-3	PRAXAIR INC		08/24/2018	MIZUHO SECURITIES USA INC.		11,433,809	11,925,000	20,190	1FE
69374N-AB-8	PRECISION VALVE CORPORATION DDTL		08/21/2018	BNP CAPITAL MARKETS		1	1		4Z
69374N-AC-6	PRECISION VALVE CORPORATION TL		08/21/2018	BNP CAPITAL MARKETS		4,626,750	4,650,000		4Z
744320-BF-8	PRUDENTIAL FINANCIAL INC		09/13/2018	CITIGROUP GLOBAL MARKETS		1,572,000	1,572,000		2FE
745867-AX-9	PULTE GROUP INC		09/20/2018	BARCLAYS		286,703	301,000	2,885	3FE
74736K-AE-1	QORVO INC		07/11/2018	Various		4,605,000	4,600,000		3FE
751212-AC-5	RALPH LAUREN CORP		08/07/2018	BANK OF AMERICA/MERRILL LYNCH		12,191,323	12,250,000		1FE

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7591EP-AP-5	REGIONS FINANCIAL CORPORATION		08/08/2018	RBC DOMINION SECURITIES		4,997,050	5,000,000		2FE
761519-BD-8	REVLON CONSUMER PRODUCTS CORP		08/15/2018	BANK OF AMERICA/MERRILL LYNCH		105,525	134,000	43	5FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		08/31/2018	Various		242,658	321,670		5FE
771196-BN-1	ROCHE HOLDINGS INC	C	09/10/2018	BARCLAYS		9,997,300	10,000,000		1FE
771196-BP-6	ROCHE HOLDINGS INC	C	09/10/2018	BARCLAYS		14,992,500	15,000,000		1FE
776743-AF-3	ROPER TECHNOLOGIES INC		08/14/2018	JPMORGAN CHASE & CO.		9,989,200	10,000,000		2FE
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/24/2018	CREDIT SUISSE		1,600,000	1,600,000		2FE
79970Y-AD-7	SANCHEZ ENERGY CORP		09/06/2018	BANK OF AMERICA/MERRILL LYNCH		462,150	850,000	7,745	5FE
80007R-AA-3	SANDS CHINA LTD	D	08/02/2018	BANK OF AMERICA/MERRILL LYNCH		3,199,296	3,200,000		2FE
80007R-AC-9	SANDS CHINA LTD	D	08/02/2018	GOLDMAN, SACHS & CO.		1,598,608	1,600,000		2FE
80007R-AD-7	SANDS CHINA LTD	D	08/02/2018	BARCLAYS		2,293,675	2,300,000		1Z
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2018	SCHEDULED PAY UP			70,665		1FM
82873L-AB-1	SIMMONS FOODS INC		07/10/2018	WELLS FARGO		360,000	360,000		1Z
82967N-BA-5	SIRIUS XM RADIO INC		07/05/2018	CITIGROUP GLOBAL MARKETS		1,395,000	1,500,000	32,917	3FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		09/04/2018	JPMORGAN CHASE & CO.		1,864,206	1,895,000	9,238	4FE
78454L-AP-5	SM ENERGY CO		08/06/2018	BANK OF AMERICA/MERRILL LYNCH		480,000	480,000		3FE
78449Q-AC-1	SMB 18-C A2B ABS		09/12/2018	JPMORGAN CHASE & CO.		2,500,000	2,500,000		1FE
83368R-AM-4	SOCIETE GENERALE SA	D	09/10/2018	SOCIETE GENERALE		1,567,913	1,572,000		2FE
837004-CL-2	SOUTH CAROLINA ELECTRIC & GAS COMP		08/15/2018	Various		1,898,413	1,898,000		2FE
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS COMP		08/15/2018	BANK OF AMERICA/MERRILL LYNCH		1,574,055	1,578,000		2FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		07/30/2018	CITIGROUP GLOBAL MARKETS		1,442,160	1,500,000	25,266	1FE
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY		07/30/2018	CITIGROUP GLOBAL MARKETS		748,395	750,000		1FE
845467-AL-3	SOUTHWESTERN ENERGY CO		08/24/2018	Various		3,986,250	4,000,000	21,528	3FE
7846EL-AC-1	SPCM SA	D	09/20/2018	OPPENHEIMER & CO., INC.		2,887,500	3,000,000	3,656	3FE
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		09/20/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		2FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		08/10/2018	Various		2,658,250	2,650,000	48,262	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		07/09/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		322,563	325,000	637	2FE
853496-AD-9	STANDARD INDUSTRIES INC		07/13/2018	DEUTSCHE BANK AG		1,376,250	1,500,000	396	3FE
855244-AQ-2	STARBUCKS CORPORATION		08/08/2018	MORGAN STANLEY		14,986,200	15,000,000		2FE
855244-AR-0	STARBUCKS CORPORATION		08/08/2018	MORGAN STANLEY		1,498,320	1,500,000		2FE
855244-AS-8	STARBUCKS CORPORATION		08/08/2018	MORGAN STANLEY		742,215	750,000		2FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		08/17/2018	EXCHANGE		3,972,421	4,000,000	80,222	3FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		09/14/2018	Various		107,725	128,000		5FE
86024T-AA-5	STEVENS HOLDING COMPANY INC		09/26/2018	GOLDMAN, SACHS & CO.		235,000	235,000		1Z
86562M-BC-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/12/2018	SMBC Nikko Securities America, Inc		7,000,000	7,000,000		1FE
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	07/20/2018	JPMORGAN CHASE & CO.		2,020,000	2,000,000	8,167	3FE
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP		09/24/2018	Various		2,750,000	2,750,000		3FE
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		09/24/2018	BANK OF AMERICA/MERRILL LYNCH		206,750	200,000	5,353	3FE
87612B-BB-7	TARGA RESOURCES PARTNERS LP		09/25/2018	BARCLAYS		332,475	330,000	2,631	3FE
87973P-AE-4	TEMASEK FINANCIAL (I) LTD	D	07/25/2018	HSBC SECURITIES, INC.		8,463,960	8,500,000		1FE
88033G-CU-2	TENET HEALTHCARE CORP		07/31/2018	EXCHANGE		233,251	242,000	3,101	4FE
88033G-CS-7	TENET HEALTHCARE CORPORATION		07/31/2018	EXCHANGE		740,269	743,000	1,527	3FE
87248N-AC-2	THC ESCROW CORPORATION III		07/19/2018	BANK OF AMERICA/MERRILL LYNCH		233,228	242,000	2,825	4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2018	SCHEDULED PAY UP		31,266	31,266		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2018	SCHEDULED PAY UP		33,272	33,272		5
887389-AK-0	TIMKEN COMPANY		08/22/2018	BANK OF AMERICA/MERRILL LYNCH		4,993,400	5,000,000		2FE
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	07/02/2018	SCHEDULED PAY UP		71,352	71,352		5
89055F-AA-1	TOPBUILD CORP		07/10/2018	WELLS FARGO		116,614	121,000	1,456	4FE
892331-AD-1	TOYOTA MOTOR CORPORATION	D	07/10/2018	JPMORGAN CHASE & CO.		760,000	760,000		1FE
89236T-FN-0	TOYOTA MOTOR CREDIT CORP	C	09/17/2018	RBC DOMINION SECURITIES		784,459	786,000		1FE
893647-BB-2	TRANSDIGM INC		09/12/2018	STIFEL CAPITAL MARKETS		1,015,000	1,000,000	15,760	4FE
89382P-AA-3	TRANSOCEAN PONTUS LTD		07/10/2018	GOLDMAN, SACHS & CO.		475,200	480,000		4Z
962178-AN-9	TRI POINTE HOLDINGS INC		07/27/2018	WELLS FARGO		363,090	364,000	2,733	3FE
89616@-AA-5	TRIDENT MARITIME TL		07/24/2018	BARINGS LLC		6,187,500	6,250,000		4Z
902494-BH-5	TYSON FOODS INC		09/25/2018	MORGAN STANLEY		1,354,206	1,360,000		2Z
907818-ES-3	UNION PACIFIC CORPORATION		07/16/2018	BANK OF AMERICA/MERRILL LYNCH		10,177,034	10,109,000	42,121	2FE
913017-CW-7	UNITED TECHNOLOGIES CORPORATION		08/13/2018	BANK OF AMERICA/MERRILL LYNCH		1,491,180	1,500,000		2FE
913017-CX-5	UNITED TECHNOLOGIES CORPORATION		08/13/2018	BANK OF AMERICA/MERRILL LYNCH		2,990,490	3,000,000		2FE
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		08/13/2018	HSBC SECURITIES, INC.		4,998,200	5,000,000		2FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		08/13/2018	MORGAN STANLEY		5,999,460	6,000,000		2FE
913017-DD-8	UNITED TECHNOLOGIES CORPORATION		08/13/2018	MORGAN STANLEY		9,983,000	10,000,000		2FE
90331H-NV-1	US BANK NA/ MINNEAPOLIS MN		07/19/2018	U.S. BANCORP		9,990,000	10,000,000		1FE

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903293-BD-9	USG CORP		07/19/2018	CANTOR FITZGERALD		498,944	485,000	10,522	3FE
9226AP-AA-3	VENATOR FINANCE S A RL		09/14/2018	Various		530,510	574,000	3,952	4FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		08/07/2018	CITIGROUP GLOBAL MARKETS		589,000	589,000		1Z
929566-AJ-6	WABASH NATIONAL CORPORATION		09/04/2018	WELLS FARGO		2,154,375	2,250,000	26,680	4FE
960386-AM-2	WABTEC CORPORATION		09/12/2018	GOLDMAN, SACHS & CO.		2,356,382	2,359,000		2FE
960386-AN-0	WABTEC CORPORATION		09/12/2018	BANK OF AMERICA/MERRILL LYNCH		1,568,935	1,572,000		2FE
960386-AP-5	WABTEC CORPORATION		09/12/2018	JPMORGAN CHASE & CO.		1,572,000	1,572,000		2FE
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		06/29/2018	CANCELLED TRADE		(73,524)	(73,524)		1
94946T-AD-8	WELLCARE HEALTH PLANS INC		09/04/2018	JPMORGAN CHASE & CO.		3,672,500	3,590,000	9,444	3FE
94988J-5R-4	WELLS FARGO BANK NA		08/07/2018	WELLS FARGO		21,964,140	22,000,000		1FE
958254-AK-0	WESTERN GAS PARTNERS LP		08/07/2018	WELLS FARGO		1,048,089	1,050,000		2FE
958254-AL-8	WESTERN GAS PARTNERS LP		08/07/2018	WELLS FARGO		1,038,576	1,050,000		2FE
96926D-AU-4	WILLIAM LYON HOMES INC		09/12/2018	EXCHANGE		4,173,662	4,150,000	7,608	4FE
970648-AH-4	WILLIS NORTH AMERICA INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH		1,594,352	1,600,000		2FE
96042G-AL-6	WLAKE 18-3A ABS		08/10/2018	WELLS FARGO		4,249,179	4,250,000		6Z*
98978V-AN-3	ZOETIS INC		08/13/2018	CITIGROUP GLOBAL MARKETS		1,497,165	1,500,000		2FE
98978V-AP-8	ZOETIS INC		08/13/2018	BARCLAYS		744,713	750,000		2Z
98978V-AR-4	ZOETIS INC		08/13/2018	JPMORGAN CHASE & CO.		2,700,000	2,700,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,022,545,183	1,030,061,797	2,774,812	XXX
06738E-BA-2	BARCLAYS PLC	D	08/07/2018	BARCLAYS		1,560,000	1,560,000		3FE
05565A-GF-4	BNP PARIBAS SA	D	08/08/2018	BNP CAPITAL MARKETS		2,250,000	2,250,000		2FE
225401-AJ-7	CREDIT SUISSE GROUP AG	D	07/09/2018	CREDIT SUISSE		400,000	400,000		3Z
225401-AK-4	CREDIT SUISSE GROUP AG	D	09/05/2018	CREDIT SUISSE		650,000	650,000		3FE
4899999. Subtotal - Bonds - Hybrid Securities						4,860,000	4,860,000		XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		09/06/2018	Various	0.000	2,619,599			4
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/21/2018	Various	0.000	2,645,200			4
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		09/28/2018	Various	0.000	4,218,998			2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		09/28/2018	Various	0.000	9,594,340			2
8199999. Subtotal - Bonds - SVO Identified Funds						19,078,137			XXX
8399997. Total - Bonds - Part 3						1,393,984,345	1,383,181,797	3,180,118	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,393,984,345	1,383,181,797	3,180,118	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
88579Y-10-1	3M COMPANY		08/01/2018	GOLDMAN, SACHS & CO.	4.000	828			L
G0013T-10-4	AA PLC	B	09/05/2018	JPMORGAN CHASE & CO.	23,222.000	33,436			U
002824-10-0	ABBOTT LABS		09/05/2018	Various	98.000	6,178			L
00287Y-10-9	ABBVIE INC		09/05/2018	Various	5.000	474			L
S861D2-N6-2	ACACIA MINING PLC	B	09/06/2018	JPMORGAN CHASE & CO.	168,171.000	241,347			U
G1151C-10-1	ACCENTURE PLC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	337			L
00130H-10-5	AES CORP		09/05/2018	Various	369.000	4,970			L
001055-10-2	AFLAC INC.		09/05/2018	Various	7.000	304			L
001084-10-2	AGCO CORP.		07/03/2018	CITIGROUP GLOBAL MARKETS	79.000	4,770			L
00846U-10-1	AGILENT TECHNOLOGIES INC		07/31/2018	Various	79.000	5,035			L
009158-10-6	AIR PRODUCTS & CHEM		07/31/2018	Various	33.000	5,219			L
00971T-10-1	AKAMAI TECHNOLOGIES		08/01/2018	Various	80.000	5,920			L
S60112-00-0	AKEBONO BRAKE INDUSTRY LTD	B	09/05/2018	JPMORGAN CHASE & CO.	29,800.000	65,700			U
015351-10-9	ALEXION PHARMACEUTICAL INC		07/31/2018	CITIGROUP GLOBAL MARKETS	13.000	1,728			L
02005N-10-0	ALLY FINANCIAL INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	82			L
02079K-30-5	ALPHABET INC CLASS A		09/05/2018	Various	9.000	10,934			L
02079K-10-7	ALPHABET INC CLASS C		08/01/2018	Various	14.000	16,372			L
02156B-10-3	ALTERYX INC CLASS A		09/10/2018	STOCK DIVIDEND LPS	8,650.000	516,984			L
02209S-10-3	ALTRIA GROUP INC.		08/01/2018	Various	30.000	1,758			L
023135-10-6	AMAZON COM INC		09/05/2018	Various	3.000	5,553			L
023608-10-2	AMEREN CORP		08/01/2018	GOLDMAN, SACHS & CO.	4.000	245			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		07/31/2018	CITIGROUP GLOBAL MARKETS	43.000	1,700			L
025816-10-9	AMERICAN EXPRESS CO		08/01/2018	Various	103.000	10,187			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		08/01/2018	Various	2.000	220			L
026874-78-4	AMERICAN INTL GROUP INC		07/31/2018	CITIGROUP GLOBAL MARKETS	30.000	1,656			L

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03076C-10-6	AMERIPRISE FINL INC		07/31/2018	CITIGROUP GLOBAL MARKETS	10.000	1,457			L
031100-10-0	AMETEK INC		09/05/2018	Various	3.000	221			L
031162-10-0	AMGEN INC		08/01/2018	Various	79.000	14,768			L
032095-10-1	AMPHENOL CORP.		07/31/2018	Various	54.000	4,860			L
032511-10-7	ANADARKO PETE CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	24.000	1,756			L
T0409R-10-6	ANIMA HOLDING ORD	B	09/05/2018	JPMORGAN CHASE & CO.	63,792.000	322,380			U
03662Q-10-5	ANSYS INC		08/01/2018	GOLDMAN, SACHS & CO.	31.000	5,281			L
03674X-10-6	ANTERO RESOURCES CORP		08/01/2018	GOLDMAN, SACHS & CO.	15.000	300			L
037833-10-0	APPLE INC.		09/05/2018	Various	76.000	15,076			L
03852U-10-6	ARAMARK		07/31/2018	Various	131.000	5,114			L
039483-10-2	ARCHER DANIELS MIDLAND CO		08/01/2018	Various	143.000	6,532			L
042735-10-0	ARROW ELECTRONICS INC		09/05/2018	Various	3.000	228			L
363576-10-9	ARTHUR J GALLAGHER & CO		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	66			L
H0336B-11-0	ARYZTA	B	09/05/2018	JPMORGAN CHASE & CO.	17,724.000	168,150			U
00206R-10-2	AT&T INC		09/05/2018	Various	156.000	5,051			L
G0684D-10-7	ATHENE HOLDING LTD		07/31/2018	Various	112.000	5,015			L
049560-10-5	ATMOS ENERGY CORP.		08/01/2018	GOLDMAN, SACHS & CO.	2.000	182			L
SB07VZ-99-2	ATRESMEDIA CORPORACION DE MEDIOS D	B	09/05/2018	JPMORGAN CHASE & CO.	12,049.000	79,539			U
052800-10-9	AUTOLIV INV		09/05/2018	Various	23.000	2,197			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		08/01/2018	Various	75.000	10,022			L
05329W-10-2	AUTONATION INC DEL		07/31/2018	CITIGROUP GLOBAL MARKETS	39.000	1,893			L
05350V-10-6	AVANOS MEDICAL INC		07/02/2018	EXCHANGE	1,386.000	59,817			L
053611-10-9	AVERY DENNISON CORP		09/05/2018	Various	7.000	722			L
053807-10-3	AVNET INC		08/01/2018	GOLDMAN, SACHS & CO.	3.000	131			L
058498-10-6	BALL CORP COM		07/03/2018	CITIGROUP GLOBAL MARKETS	5.000	181			L
S72420-87-0	BANCA IFIS	B	09/05/2018	JPMORGAN CHASE & CO.	12,292.000	321,022			U
SBDJ0C-R2-2	BANCA MONTE DEI PASCHI DI SIENA SP	B	09/05/2018	JPMORGAN CHASE & CO.	156,517.000	409,826			U
SBFNQL-06-3	BANCA PICCOLO CREDITO VALTELLINESE	B	09/05/2018	JPMORGAN CHASE & CO.	1,779,819.000	213,534			U
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	B	09/05/2018	JPMORGAN CHASE & CO.	100,115.000	470,594			U
SBYMD5-K9-5	BANCO BPM	B	09/05/2018	JPMORGAN CHASE & CO.	228,904.000	540,767			U
060505-10-4	BANK AMER CORP COM		07/31/2018	Various	337.000	9,738			L
071813-10-9	BAXTER INTL INC		08/01/2018	GOLDMAN, SACHS & CO.	1.000	73			L
054937-10-7	BB+T CORP		08/01/2018	Various	4.000	203			L
075887-10-9	BECTON DICKINSON		08/01/2018	GOLDMAN, SACHS & CO.	11.000	2,750			L
084423-10-2	BERKLEY W R CORP COM		07/03/2018	CITIGROUP GLOBAL MARKETS	69.000	4,980			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		07/03/2018	CITIGROUP GLOBAL MARKETS	3.000	558			L
086516-10-1	BEST BUY CO INC		07/03/2018	CITIGROUP GLOBAL MARKETS	81.000	5,964			L
09062X-10-3	BIOGEN INC		07/03/2018	CITIGROUP GLOBAL MARKETS	34.000	9,979			L
097023-10-5	BOEING CO		07/31/2018	CITIGROUP GLOBAL MARKETS	4.000	1,425			L
099724-10-6	BORG WARNER INC.		07/03/2018	CITIGROUP GLOBAL MARKETS	12.000	521			L
F11235-13-6	BOURBON CORPORATION SA	B	09/06/2018	JPMORGAN CHASE & CO.	9,177.000	50,364			U
11135F-10-1	BROADCOM INC		07/31/2018	Various	22.000	4,583			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		08/01/2018	Various	3.000	341			L
115637-20-9	BROWN FORM AN CORP CLASS B		07/03/2018	CITIGROUP GLOBAL MARKETS	17.000	833			L
SB1P6Z-R1-6	BROWN(N.)GROUP PLC	B	09/06/2018	JPMORGAN CHASE & CO.	42,560.000	87,390			U
12673P-10-5	CA INC		09/05/2018	Various	127.000	5,526			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/01/2018	GOLDMAN, SACHS & CO.	115.000	5,059			L
133131-10-2	CAMDEN PROP		08/01/2018	GOLDMAN, SACHS & CO.	1.000	93			L
G1846J-11-5	CAPITA GROUP PLC CMN STK	B	09/05/2018	JPMORGAN CHASE & CO.	40,339.000	77,258			L
14040H-10-5	CAPITAL ONE FINL CORP		07/31/2018	Various	54.000	5,151			L
143658-30-0	CARNIVAL CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	9.000	511			L
12503M-10-8	CBOE GLOBAL MARKETS INC		08/01/2018	GOLDMAN, SACHS & CO.	51.000	4,914			L
12504L-10-9	CBRE GROUP INC		09/05/2018	Various	9.000	430			L
12514G-10-8	CDW CORP/DE		08/01/2018	Various	37.000	3,044			L
151020-10-4	CELGENE CORP.		07/31/2018	CITIGROUP GLOBAL MARKETS	14.000	1,261			L
15189T-10-7	CENTERPOINT ENERGY INC		08/01/2018	Various	198.000	5,468			L
125269-10-0	CF INDUSTRIES HOLDINGS		08/01/2018	GOLDMAN, SACHS & CO.	4.000	177			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		07/31/2018	Various	16.000	4,869			L
166764-10-0	CHEVRON CORP		09/05/2018	Various	6.000	732			L
125509-10-9	CIGNA CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	11.000	1,964			L
171798-10-1	CIMAREX ENERGY CO		09/05/2018	Various	58.000	5,522			L
172062-10-1	CINCINNATI FINL CORP		09/05/2018	Various	142.000	10,214			L

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17275R-10-2	CISCO SYS INC		08/01/2018	Various	173.000	7,329			L
125581-80-1	CIT GROUP INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	87.000	4,741			L
172967-42-4	CITIGROUP INC		08/01/2018	Various	22.000	1,582			L
177376-10-0	CITRIX SYS INC		09/05/2018	Various	63.000	7,032			L
12572Q-10-5	CME GROUP INC.		07/03/2018	CITIGROUP GLOBAL MARKETS	2.000	322			L
191216-10-0	COCA COLA CO.		08/01/2018	Various	120.000	5,442			L
S41779-88-5	COFINIMMO	B	07/02/2018	DIRECT	592.000	64,931			U
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/05/2018	Various	8.000	616			L
20030N-10-1	COMCAST CORP NEW CL A		08/01/2018	GOLDMAN, SACHS & CO.	3.000	106			L
20337X-10-9	COMMSCOPE HOLDING INC		07/31/2018	Various	166.000	4,998			L
SBYVFM-G1-8	COMPAGNIE GENERALE DE GEOPHYSIQUE	B	09/05/2018	JPMORGAN CHASE & CO.	39,766.000	108,835			U
205306-10-3	COMPUTER PROGRAMS SYSTEMS		08/02/2018	STOCK DIVIDEND LPS	4,934.000	155,802			L
205887-10-2	CONAGRA BRANDS INC		09/05/2018	Various	151.000	5,424			L
20825C-10-4	CONOCOPHILLIPS		09/05/2018	Various	166.000	11,671			L
209115-10-4	CONSOLIDATED EDISON INC		08/01/2018	GOLDMAN, SACHS & CO.	2.000	156			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		08/01/2018	Various	36.000	7,733			L
217204-10-6	COPART INC		08/01/2018	GOLDMAN, SACHS & CO.	89.000	5,124			L
219350-10-5	CORNING IN C COM		09/05/2018	Various	193.000	6,427			L
S71352-51-2	CREDITO EMILIANO	B	09/05/2018	JPMORGAN CHASE & CO.	82,732.000	550,852			U
SB8VZX-T9-0	CREST NICHOLSON HOLDINGS PLC	B	09/05/2018	JPMORGAN CHASE & CO.	59,711.000	289,398			U
228368-10-6	CROWN HOLDINGS INC		08/01/2018	GOLDMAN, SACHS & CO.	103.000	4,585			L
231021-10-6	CUMMINS IN C COM		09/05/2018	Various	4.000	535			L
126650-10-0	CVS HEALTH CORPORATION		07/31/2018	Various	75.000	5,034			L
23331A-10-9	D R HORTON INC COM		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	41			L
235851-10-2	DANAHER CO RP COM		09/05/2018	Various	50.000	4,980			L
237194-10-5	DARDEN RESTAURANTS INC		08/01/2018	GOLDMAN, SACHS & CO.	49.000	5,220			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		08/01/2018	Various	95.000	6,681			L
SB126K-H9-4	DEBENHAMS PLC	B	09/06/2018	JPMORGAN CHASE & CO.	817,707.000	130,849			U
247361-70-2	DELTA AIR LINES, INC.		07/31/2018	Various	131.000	6,823			L
25278X-10-9	DIAMONDBACK ENERGY INC		09/05/2018	Various	44.000	5,785			L
254709-10-8	DISCOVER FINL SVCS		07/31/2018	CITIGROUP GLOBAL MARKETS	23.000	1,642			L
254687-10-6	DISNEY WALT CO		09/05/2018	Various	191.000	20,541			L
SB55ZR-92-0	DISTRIBUIDORA INTERNACIONAL DE ALI	B	09/05/2018	JPMORGAN CHASE & CO.	170,362.000	393,078			U
256677-10-5	DOLLAR GENERAL CORP		08/01/2018	GOLDMAN, SACHS & CO.	65.000	6,282			L
256746-10-8	DOLLAR TREE INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	71.000	5,856			L
J12432-12-6	DOWA HOLDINGS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	13,900.000	405,509			U
26078J-10-0	DOWDUPONT INC		08/01/2018	Various	4.000	266			L
233331-10-7	DTE ENERGY CO		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	105			L
264411-50-5	DUKE REALTY CORPORATION		09/05/2018	Various	178.000	5,210			L
23355L-10-6	DXC TECHNOLOGY COMPANY		07/31/2018	CITIGROUP GLOBAL MARKETS	20.000	1,695			L
277432-10-0	EASTMAN CH EM CO COM		09/05/2018	Various	7.000	687			L
G29183-10-3	EATON CORP PLC		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	75			L
278265-10-3	EATON VANCE CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	1,896			L
278642-10-3	EBAY INC		07/31/2018	Various	211.000	7,456			L
281020-10-7	EDISON INTL		07/31/2018	CITIGROUP GLOBAL MARKETS	24.000	1,599			L
532457-10-8	ELI LILLY & CO		09/05/2018	Various	147.000	12,912			L
S51386-38-1	ELRINGKLINGER AG	B	09/05/2018	JPMORGAN CHASE & CO.	1,606.000	19,608			U
29364G-10-3	ENTERGY CORP		08/01/2018	GOLDMAN, SACHS & CO.	2.000	164			L
26875P-10-1	EOG RESOUR CES INC COM		09/05/2018	Various	3.000	361			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		07/03/2018	CITIGROUP GLOBAL MARKETS	2.000	127			L
297178-10-5	ESSEX PROPERTY		07/31/2018	Various	22.000	5,230			L
518439-10-4	ESTEE LAUDER COS.		08/01/2018	Various	4.000	545			L
G3223R-10-8	EVEREST RE GROUP LTD		08/01/2018	GOLDMAN, SACHS & CO.	22.000	4,837			L
30161N-10-1	EXELON CORP COM		08/01/2018	GOLDMAN, SACHS & CO.	6.000	252			L
302130-10-9	EXPEDITORS INTL WA INC COM		09/05/2018	Various	77.000	5,572			L
30231G-10-2	EXXON MOBIL CORP		08/01/2018	GOLDMAN, SACHS & CO.	11.000	884			L
315616-10-2	F5 NETWORKS INC		08/01/2018	Various	11.000	1,884			L
30303M-10-2	FACEBOOK INC		09/05/2018	Various	164.000	28,687			L
311900-10-4	FASTENAL CO		07/03/2018	CITIGROUP GLOBAL MARKETS	118.000	5,627			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		08/01/2018	GOLDMAN, SACHS & CO.	2.000	206			L
316773-10-0	FIFTH THIRD BANCORP		09/05/2018	Various	10.000	293			L
337932-10-7	FIRSTENERGY CORP		08/01/2018	GOLDMAN, SACHS & CO.	154.000	5,615			L

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337738-10-8	FISERV INC COM		07/31/2018	CITIGROUP GLOBAL MARKETS	23.000	1,736			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	08/01/2018	GOLDMAN, SACHS & CO.	251.000	3,517			L
302445-10-1	FLIR SYSTEMS INC		07/03/2018	CITIGROUP GLOBAL MARKETS	4.000	206			L
345370-86-0	FORD MTR C O DEL COM PAR U		09/05/2018	Various	101.000	1,016			L
S63490-08-0	FOSTER ELECTRIC LTD	B	09/05/2018	JPMORGAN CHASE & CO.	20,100.000	272,972			U
35671D-85-7	FREEPORT MCMORAN INC		09/05/2018	Various	83.000	1,197			L
BA50UP-1K-3	FREIGHTROVER LLC WARRANTS		09/14/2018	DIRECT	52.910	1			U
Q3973C-11-0	G8 EDUCATION LTD	B	09/05/2018	JPMORGAN CHASE & CO.	8,992.000	13,504			U
BA50QW-JW-8	GCR HOLDINGS INC COMMON STOCK		08/03/2018	DIRECT	282,376.000	282,376			U
369550-10-8	GENERAL DYNAMICS CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	28.000	5,311			L
37045V-10-0	GENERAL MOTORS CO		09/05/2018	Various	81.000	3,052			L
375558-10-3	GILEAD SCIENCES INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	298			L
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	09/05/2018	JPMORGAN CHASE & CO.	78,429.000	313,619			U
384802-10-4	GRAINGER W W INC		07/31/2018	CITIGROUP GLOBAL MARKETS	4.000	1,386			L
B6765A-10-7	GREENYARD NV	B	09/06/2018	JPMORGAN CHASE & CO.	11,054.000	101,665			U
S64006-26-5	HACHIJUNI BANK LTD	B	09/05/2018	JPMORGAN CHASE & CO.	3,600.000	15,343			U
406216-10-1	HALLIBURTON CO		07/31/2018	Various	120.000	5,286			L
413875-10-5	HARRIS CORP.		09/05/2018	Various	45.000	7,329			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		07/31/2018	CITIGROUP GLOBAL MARKETS	31.000	1,634			L
40412C-10-1	HCA Healthcare Inc		09/05/2018	Various	130.000	15,276			L
426281-10-1	HENRY JACK & ASSOCIATES		08/01/2018	GOLDMAN, SACHS & CO.	2.000	272			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		07/31/2018	CITIGROUP GLOBAL MARKETS	103.000	1,590			L
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		07/31/2018	Various	66.000	5,253			L
SB58XP-H7-0	HOEGH LNG HOLDINGS LTD.	B	09/05/2018	JPMORGAN CHASE & CO.	22,688.000	118,144			U
436106-10-8	HOLLYFRONTIER CORP		09/05/2018	Various	81.000	5,603			L
437076-10-2	HOME DEPOT INC		08/01/2018	GOLDMAN, SACHS & CO.	38.000	7,459			L
BA50RM-DA-3	HOME PARTNERS OF AMERICA INC		07/06/2018	DIRECT	2,929.690	3,515,626			U
438516-10-6	HONEYWELL INTERNATIONAL INC		08/01/2018	Various	13.000	2,051			L
440452-10-0	HORMEL FOODS CORP		08/01/2018	GOLDMAN, SACHS & CO.	9.000	323			L
44107P-10-4	HOST HOTELS & RESORTS INC		09/05/2018	Various	281.000	5,913			L
40434L-10-5	HP INC		08/01/2018	GOLDMAN, SACHS & CO.	6.000	138			L
445658-10-7	HUNT TRANSPORT SVC		08/01/2018	Various	5.000	600			L
44919P-50-8	IAC/INTERACTIVE CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	12.000	1,767			L
E6165F-16-6	IBERDROLA	B	07/09/2018	STOCK DIV.	5,009.000	31,060			L
45167R-10-4	IDEX CORP		09/05/2018	Various	2.000	288			L
457187-10-2	INGREDION INC		08/01/2018	Various	7.000	688			L
458140-10-0	INTEL CORP		09/05/2018	Various	133.000	6,684			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/05/2018	Various	86.000	12,463			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/05/2018	Various	7.000	156			L
S06834-34-5	INTU PROPERTIES REIT PLC	B	09/05/2018	JPMORGAN CHASE & CO.	151,129.000	298,317			U
461202-10-3	INTUIT INC.		08/01/2018	GOLDMAN, SACHS & CO.	1.000	204			L
46120E-60-2	INTUITIVE SURGICAL INC		09/05/2018	Various	2.000	1,023			L
44980X-10-9	IPG PHOTONICS CORP		08/01/2018	GOLDMAN, SACHS & CO.	6.000	993			L
46266C-10-5	IQVIA HOLDINGS INC		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	101			L
469814-10-7	JACOBS ENGINEERING GROUP INC		07/03/2018	CITIGROUP GLOBAL MARKETS	79.000	4,978			L
J2740Q-10-3	JAPAN PETROLEUM EXPLORATION LTD	B	09/05/2018	JPMORGAN CHASE & CO.	16,300.000	341,764			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		09/05/2018	Various	30.000	5,164			L
478160-10-4	JOHNSON & JOHNSON		08/01/2018	GOLDMAN, SACHS & CO.	4.000	531			L
48020Q-10-7	JONES LANG LASALLE INC.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	598			L
46625H-10-0	JP MORGAN CHASE & CO		09/05/2018	Various	178.000	20,394			L
48203R-10-4	JUNIPER NETWORKS INC		08/01/2018	Various	255.000	6,640			L
G9331B-10-9	JUST GROUP PLC	B	09/05/2018	JPMORGAN CHASE & CO.	136,738.000	155,692			U
487836-10-8	KELLOGG CO.		08/01/2018	GOLDMAN, SACHS & CO.	79.000	5,485			L
494368-10-3	KIMBERLY-CLARK CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	2.000	209			L
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		07/31/2018	Various	159.000	5,545			L
500255-10-4	KOHLS CORP		08/01/2018	Various	76.000	5,484			L
S64850-09-2	KYB CORP	B	09/05/2018	JPMORGAN CHASE & CO.	900.000	35,490			U
50540R-40-9	LABORATORY CORP AMER HLDGS		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	169			L
512807-10-8	LAM RESEARCH CORP.		09/05/2018	Various	77.000	13,502			L
517834-10-7	LAS VEGAS SANDS CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	97.000	6,882			L
521865-20-4	LEAR CORP		09/05/2018	Various	6.000	1,015			L
525327-10-2	LEIDOS HOLDINGS INC		09/05/2018	Various	73.000	5,147			L

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S65984-24-7	LEOPALACE21 CORP	B	09/05/2018	JPMORGAN CHASE & CO.	19,900.000	102,541			U
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/05/2018	Various	4.000	183			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2018	GOLDMAN, SACHS & CO.	2.000	93			L
531172-10-4	LIBERTY PROPERTY TRUST		08/01/2018	Various	10.000	437			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		08/01/2018	GOLDMAN, SACHS & CO.	2.000	98			L
539830-10-9	LOCKHEED MARTIN CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	2.000	599			L
540424-10-8	LOEWS CORP		09/05/2018	Various	5.000	245			L
548661-10-7	LOWES COS INC USD0.50		07/03/2018	CITIGROUP GLOBAL MARKETS	14.000	1,331			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/05/2018	Various	19.000	2,097			L
55261F-10-4	M & T BANK CORP		08/01/2018	GOLDMAN, SACHS & CO.	35.000	6,075			L
55616P-10-4	MACYS INC		09/05/2018	Various	158.000	5,849			L
565849-10-6	MARATHON OIL CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	277.000	5,892			L
56585A-10-2	MARATHON PETROLEUM CORP		07/31/2018	Various	83.000	6,187			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/05/2018	Various	18.000	2,289			L
57164Y-10-7	MARRIOTT VACATIONS WORLD		09/04/2018	MERGER	2,553.870	302,506			L
571748-10-2	MARSH + MCLENNAN COS INC		08/01/2018	GOLDMAN, SACHS & CO.	91.000	7,558			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	184.000	3,775			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/05/2018	Various	91.000	5,525			L
G59248-18-0	MCCARTHY AND STONE PLC	B	09/05/2018	JPMORGAN CHASE & CO.	42,119.000	60,978			U
579780-20-6	MCCORMICK & CO.		08/01/2018	GOLDMAN, SACHS & CO.	45.000	5,286			L
580135-10-1	MCDONALDS CORP		07/31/2018	Various	41.000	6,485			L
T6688Q-10-7	MEDIASET	B	09/05/2018	JPMORGAN CHASE & CO.	20,742.000	59,746			U
SB01G2-K0-1	MEDIASET ESPANA COMUNICACION SA	B	09/06/2018	JPMORGAN CHASE & CO.	57,009.000	399,679			U
G5960L-10-3	MEDTRONIC PLC		09/05/2018	Various	8.000	736			L
58933Y-10-5	MERCK & CO. INC.		08/01/2018	Various	59.000	3,872			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		08/01/2018	GOLDMAN, SACHS & CO.	9.000	5,288			L
552953-10-1	MGM RESORTS INTERNATIONAL		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	199.000	5,519			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	08/01/2018	Various	81.000	5,336			L
595017-10-4	MICROCHIP TECHNOLOGY INC		07/31/2018	CITIGROUP GLOBAL MARKETS	18.000	1,682			L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/05/2018	Various	26.000	1,315			L
594918-10-4	MICROSOFT CORP		09/05/2018	Various	435.000	45,582			L
S65963-87-8	MITSUBA CORP	B	09/05/2018	JPMORGAN CHASE & CO.	9,300.000	74,525			U
S65973-46-3	MITSUI MINING AND SMELTING LTD	B	09/05/2018	JPMORGAN CHASE & CO.	14,200.000	395,492			U
608190-10-4	MOHAWK INDUSTRIES INC		08/01/2018	GOLDMAN, SACHS & CO.	26.000	4,924			L
615369-10-5	MOODYS CORP		08/01/2018	Various	3.000	511			L
617446-44-8	MORGAN STANLEY		07/31/2018	CITIGROUP GLOBAL MARKETS	29.000	1,466			L
S67295-58-4	MORI TRUST SOGO REIT INC TRUST	B	09/05/2018	JPMORGAN CHASE & CO.	4.000	5,807			U
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	09/05/2018	JPMORGAN CHASE & CO.	4,900.000	131,438			U
631103-10-8	NASDAQ OMX GROUP		08/01/2018	Various	3.000	272			L
637417-10-6	NATIONAL RETAIL PROPERTIES		08/01/2018	Various	116.000	5,095			L
640268-10-8	NEKTAR THERAPEUTICS		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	78.000	5,307			L
64110D-10-4	NETAPP INC		07/31/2018	CITIGROUP GLOBAL MARKETS	22.000	1,705			L
64110L-10-6	NETFLIX INC		09/05/2018	Various	12.000	4,236			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/01/2018	Various	41.000	444			L
651639-10-6	NEWMONT MINING CORP		09/05/2018	Various	184.000	6,005			L
65249B-10-9	NEWS CORP CLASS A		09/05/2018	Various	69.000	929			L
654106-10-3	NIKE INC CL B		09/05/2018	Various	32.000	2,486			L
SB51WP-26-4	NIPPON LIGHT METAL HOLDINGS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	151,900.000	326,995			U
S66410-27-5	NITTETSU MINING LTD	B	09/05/2018	JPMORGAN CHASE & CO.	1,200.000	54,364			U
655044-10-5	NOBLE ENER GY INC COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	186.000	5,573			L
655844-10-8	NORFOLK SOUTHERN CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	47.000	8,220			L
666807-10-2	NORTHROP GRUMMAN CORP		08/01/2018	GOLDMAN, SACHS & CO.	1.000	301			L
G66721-10-4	NORWEGIAN CRUISE LINE		07/31/2018	Various	33.000	1,642			L
G66737-10-0	NOSTRUM OIL & GAS PLC	B	09/06/2018	JPMORGAN CHASE & CO.	18,159.000	58,623			U
670346-10-5	NUCOR CORP.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	93.000	5,925			L
67066G-10-4	NVIDIA CORP		09/05/2018	Various	24.000	6,053			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/05/2018	Various	24.000	1,984			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		08/01/2018	Various	3.000	439			L
681919-10-6	OMNICOM GROUP		09/05/2018	Various	10.000	677			L
682189-10-5	ON SEMICONDUCTOR CORP		09/05/2018	Various	469.000	10,543			L
68389X-10-5	ORACLE CORP COM		08/01/2018	GOLDMAN, SACHS & CO.	5.000	237			L
67103H-10-7	OREILLY AUTOMOTIVE INC		07/31/2018	CITIGROUP GLOBAL MARKETS	4.000	1,224			L

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T7S3C5-10-3	OVS SPA	B	09/05/2018	JPMORGAN CHASE & CO.	21,457.000	63,335			U
690742-10-1	OWENS CORNING INC		09/05/2018	Various	10.000	578			L
693718-10-8	PACCAR INC		07/03/2018	CITIGROUP GLOBAL MARKETS	2.000	120			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/03/2018	CITIGROUP GLOBAL MARKETS	3.000	338			L
704326-10-7	PAYCHEX INC		07/03/2018	CITIGROUP GLOBAL MARKETS	32.000	2,169			L
70450Y-10-3	PAYPAL HOLDINGS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	1,076			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/05/2018	Various	277.000	5,027			L
713448-10-8	PEPSICO INC.		09/05/2018	Various	129.000	14,548			L
G97822-10-3	PERRIGO PLC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	154			L
G70278-10-9	PETRA DIAMONDS LTD	B	09/06/2018	JPMORGAN CHASE & CO.	600,773.000	267,593			U
717081-10-3	PFIZER INC		08/01/2018	Various	42.000	1,678			L
718172-10-9	PHILIP MORRIS INTL.		08/01/2018	Various	20.000	1,723			L
718546-10-4	PHILLIPS 66		09/05/2018	Various	6.000	694			L
G7091M-10-9	PHOENIX GROUP HOLDINGS	B	07/09/2018	DIRECT	11,120.000	76,463			U
723484-10-1	PINNACLE WEST CAPITAL CORP		09/05/2018	Various	126.000	10,095			L
S66887-45-6	PIONEER CORP	B	09/05/2018	JPMORGAN CHASE & CO.	146,800.000	170,616			U
693475-10-5	PNC FINL SVCS GROUP INC		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	134			L
74005P-10-4	PRAXAIR INC.		09/05/2018	Various	51.000	8,411			L
742718-10-9	PROCTER & GAMBLE CO		08/01/2018	Various	22.000	1,779			L
743315-10-3	PROGRESSIVE CORP		08/01/2018	Various	4.000	241			L
74340W-10-3	PROLOGIS INC		08/01/2018	GOLDMAN, SACHS & CO.	4.000	264			L
744320-10-2	PRUDENTIAL FINL INC		07/31/2018	Various	66.000	6,494			L
74460D-10-9	PUBLIC STORAGE		08/01/2018	GOLDMAN, SACHS & CO.	32.000	6,959			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/01/2018	Various	109.000	5,628			L
745867-10-1	PULTE GROUP INC		09/05/2018	Various	81.000	2,312			L
74736K-10-1	QORVO INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	61.000	4,860			L
74834L-10-0	QUEST DIAGNOSTICS INC		08/01/2018	GOLDMAN, SACHS & CO.	2.000	214			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		09/05/2018	Various	19.000	400			L
F43743-10-7	RALLYE SA	B	09/06/2018	JPMORGAN CHASE & CO.	38,585.000	400,336			U
751212-10-1	RALPH LAUREN CORP		09/05/2018	Various	41.000	5,115			L
755111-50-7	RAYTHEON COMPANY		08/01/2018	Various	4.000	782			L
756577-10-2	RED HAT INC.		09/05/2018	Various	51.000	7,313			L
7591EP-10-0	REGIONS FINANCIAL CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	7.000	123			L
759351-60-4	REINSURANCE GROUP AMERICA INC		07/03/2018	CITIGROUP GLOBAL MARKETS	3.000	403			L
761152-10-7	RESMED INC.		07/03/2018	CITIGROUP GLOBAL MARKETS	54.000	5,590			L
761402-10-6	REVERE BANK		09/19/2018	SANDLER, ONEILL & PARTNERS, L.P.	130.000	3,803			L
SBGDT3-G2-3	RIGHTMOVE PLC	B	09/12/2018	EXCHANGE	50,490.000	265,053			U
G75754-10-4	RIO TINTO CMN STK	B	09/05/2018	JPMORGAN CHASE & CO.	527.000	24,313			U
770323-10-3	ROBERT HALF INTL INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	67.000	4,977			L
778296-10-3	ROSS STORES, INC.		08/01/2018	GOLDMAN, SACHS & CO.	2.000	173			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		07/31/2018	Various	45.000	4,960			L
78409V-10-4	S&P GLOBAL INC		08/01/2018	GOLDMAN, SACHS & CO.	2.000	395			L
050965-07-4	SAFILO GROUP S.P.A.	B	09/05/2018	JPMORGAN CHASE & CO.	2,773.000	11,481			U
79466L-30-2	SALESFORCE.COM INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	1,193			L
SB09MR-X8-1	SALINI IMPREGILO	B	09/05/2018	JPMORGAN CHASE & CO.	2,858.000	7,115			U
S67769-07-5	SAPPORO HOLDINGS	B	09/05/2018	JPMORGAN CHASE & CO.	24,400.000	501,896			U
81211K-10-0	SEALED AIR CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	38.000	1,675			L
81617L-10-8	SELECT BANCORP INC		08/28/2018	FIG Partners LLC	13,000.000	156,000			L
82968B-10-3	SIRIUS XM HOLDINGS INC		09/05/2018	Various	38.000	261			L
831865-20-9	SMITH (A.O.)		09/05/2018	Various	92.000	5,399			L
832696-40-5	SMUCKER J M CO COM NEW		09/05/2018	Various	3.000	323			L
833034-10-1	SNAP ON IN C COM		08/01/2018	GOLDMAN, SACHS & CO.	29.000	4,848			L
SB572Z-V9-4	SOCO INTERNATIONAL PLC	B	09/06/2018	JPMORGAN CHASE & CO.	167,260.000	199,596			U
S48206-68-4	SOGEFI	B	09/05/2018	JPMORGAN CHASE & CO.	67,669.000	158,619			U
G8255T-10-4	SOLGOLD PLC	B	09/05/2018	JPMORGAN CHASE & CO.	5,278.000	1,708			U
842587-10-7	SOUTHERN CO		09/05/2018	Various	210.000	9,476			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	341			L
85207U-10-5	SPRINT CORPORATION		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	172.000	1,047			L
854502-10-1	STANLEY BLACK & DECKER INC		09/05/2018	Various	44.000	6,244			L
855244-10-9	STARBUCKS CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	30.000	1,572			L
857477-10-3	STATE STREET CORPORATION		07/31/2018	CITIGROUP GLOBAL MARKETS	23.000	2,031			L
858119-10-0	STEEL DYNAMICS INC		09/05/2018	Various	121.000	5,480			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)
867914-10-3	SUNTRUST B KS INC COM		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	67			L
74144T-10-8	T. ROWE PRICE GROUP		09/05/2018	Various	7.000	807			L
J7936H-10-6	TAIHO KOGYO LTD	B	09/05/2018	JPMORGAN CHASE & CO.	1,600.000	16,647			U
J80744-10-5	TAKARA LEBEN LTD	B	09/05/2018	JPMORGAN CHASE & CO.	89,400.000	286,315			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		08/01/2018	GOLDMAN, SACHS & CO.	2.000	224			L
87612E-10-6	TARGET CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	20.000	1,614			L
H84989-10-4	TE CONNECTIVITY LTD		09/05/2018	Various	58.000	5,328			L
F9062J-17-3	TECHNICOLOR EUR 0.1	B	09/05/2018	JPMORGAN CHASE & CO.	11,367.000	15,168			U
882508-10-4	TEXAS INST RS INC COM		09/05/2018	Various	19.000	2,110			L
883203-10-1	TEXTRON IN C COM		08/01/2018	Various	10.000	661			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		07/31/2018	CITIGROUP GLOBAL MARKETS	8.000	1,819			L
872590-10-4	T-MOBILE US INC		08/01/2018	GOLDMAN, SACHS & CO.	97.000	5,758			L
S68955-67-3	TOHO ZINC LTD	B	09/05/2018	JPMORGAN CHASE & CO.	10,300.000	334,137			U
S68984-47-5	TOKEN CORP	B	09/05/2018	JPMORGAN CHASE & CO.	700.000	46,118			U
889478-10-3	TOLL BROTHERS INC		08/01/2018	Various	16.000	573			L
891027-10-4	TORCHMARK INC COM		09/05/2018	Various	4.000	335			L
891906-10-9	TOTAL SYSTEM SERVICES INC		07/03/2018	CITIGROUP GLOBAL MARKETS	1.000	85			L
892356-10-6	TRACTOR SUPPLY CO		08/01/2018	Various	69.000	5,254			L
SBF5CX-M8-3	TRANSURBAN GROUP PRIVATE PLACEMENT	B	09/04/2018	MORGAN STANLEY	30,904.000	239,725			U
89417E-10-9	TRAVELERS COS INC		07/03/2018	CITIGROUP GLOBAL MARKETS	37.000	4,542			L
902494-10-3	TYSON FOODS INC CLASS A		08/01/2018	Various	14.000	825			L
902681-10-5	U G I CORP.		08/01/2018	Various	101.000	5,333			L
SB0N9W-Z2-5	UACJ CORP	B	09/05/2018	JPMORGAN CHASE & CO.	9,200.000	202,959			U
907818-10-8	UNION PACIFIC CORP		09/05/2018	Various	85.000	12,758			L
T1681V-10-4	UNIONE DI BANCHE ITALIANE SCPA	B	09/05/2018	JPMORGAN CHASE & CO.	135,035.000	549,777			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		07/31/2018	Various	13.000	1,549			L
911363-10-9	UNITED RENTALS INC		08/01/2018	Various	4.000	582			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/05/2018	Various	93.000	12,349			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/31/2018	Various	41.000	4,774			L
SB2PNJ-P5-5	UNIZO HOLDINGS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	6,100.000	114,480			U
902973-30-4	US BANCORP		08/01/2018	GOLDMAN, SACHS & CO.	9.000	473			L
91879Q-10-9	VAIL RESORTS INC		08/01/2018	GOLDMAN, SACHS & CO.	18.000	5,016			L
91913Y-10-0	VALERO ENERGY CORP		07/31/2018	CITIGROUP GLOBAL MARKETS	16.000	1,863			L
92220P-10-5	VARIAN MEDICAL SYST		09/05/2018	Various	5.000	564			L
92336X-10-9	VEONEER INC		07/02/2018	DISTRIBUTION	37.000	1,481			L
92339V-10-0	VEREIT INC		08/01/2018	GOLDMAN, SACHS & CO.	17.000	130			L
92343E-10-2	VERISIGN INC.		07/03/2018	CITIGROUP GLOBAL MARKETS	12.000	1,664			L
92343V-10-4	VERIZON COMMUNICATIONS		09/05/2018	Various	34.000	1,760			L
92826C-83-9	VISA INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	286			L
928563-40-2	VM WARE INC		09/05/2018	Various	34.000	4,958			L
929089-10-0	VOYA FINANCIAL INC		09/05/2018	Various	211.000	10,349			L
92927K-10-2	WABCO HOLDINGS INC		07/31/2018	CITIGROUP GLOBAL MARKETS	14.000	1,760			L
931427-10-8	WALGREENS BOOTS ALLIANCE		07/03/2018	CITIGROUP GLOBAL MARKETS	145.000	8,810			L
94106B-10-1	WASTE CONNECTIONS INC	A	07/03/2018	CITIGROUP GLOBAL MARKETS	2.000	151			L
94106L-10-9	WASTE MGMT INC DEL		07/03/2018	CITIGROUP GLOBAL MARKETS	4.000	326			L
941848-10-3	WATERS CORPORATION		09/05/2018	Various	29.000	5,645			L
949746-10-1	WELLS FARGO CO		07/31/2018	Various	182.000	10,244			L
959802-10-9	WESTERN UN CO COM		09/05/2018	Various	116.000	2,307			L
960413-10-2	WESTLAKE CHEMICAL CORP		09/05/2018	Various	49.000	5,155			L
96145D-10-5	WESTROCK		09/05/2018	Various	12.000	674			L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	07/03/2018	EXCHANGE	1,193.000	258,901			U
969457-10-0	WILLIAMS COS INC		07/31/2018	Various	47.000	1,391			L
981558-10-9	WORLDPAY INC CLASS A		08/01/2018	GOLDMAN, SACHS & CO.	1.000	82			L
984121-60-8	XEROX CORP		07/03/2018	CITIGROUP GLOBAL MARKETS	16.000	388			L
98419M-10-0	XYLEM		09/05/2018	Various	72.000	5,558			L
98585N-10-6	YEXT INC		09/21/2018	STOCK DIVIDEND LPS	39,150.000	997,224			L
98978V-10-3	ZOETIS INC		08/01/2018	GOLDMAN, SACHS & CO.	2.000	172			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,784,179	XXX		XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	09/21/2018	Various	232,434.000	14,785,815			L
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	08/31/2018	CITIGROUP GLOBAL MARKETS	378,482.000	19,805,383			L
464287-20-0	ISHARES CORE S&P 500 ETF		09/05/2018	Various	9,019.000	2,616,179			L
464286-50-9	ISHARES MSCI CANADA ETF	C	09/21/2018	Various	158,895.000	4,549,876			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)
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/21/2018	Various	149,348.000	24,044,220			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/21/2018	Various	46,078.000	7,812,859			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/21/2018	BANK OF AMERICA/MERRILL LYNCH	73,987.000	21,451,865			L
9299999. Subtotal - Common Stocks - Mutual Funds						95,066,198	XXX		XXX
9799997. Total - Common Stocks - Part 3						114,850,376	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						114,850,376	XXX		XXX
9899999. Total - Preferred and Common Stocks						114,850,376	XXX		XXX
9999999 - Totals						1,508,834,721	XXX	3,180,118	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 68

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		09/01/2018	SCHEDULED REDEMPTION		78	78	89	87		(9)		(9)		78				4	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2018	SCHEDULED REDEMPTION		1,838	1,838	1,652	1,669		169		169		1,838				93	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2018	SCHEDULED REDEMPTION		375	375	385	385		(10)		(10)		375				23	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2018	SCHEDULED REDEMPTION		1,011	1,011	930	941		70		70		1,011				51	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2018	SCHEDULED REDEMPTION		146	146	150	151		(4)		(4)		146				9	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		09/01/2018	SCHEDULED REDEMPTION		318	318	364	344		(25)		(25)		318				16	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2018	SCHEDULED REDEMPTION		126	126	130	132		(6)		(6)		126				8	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2018	SCHEDULED REDEMPTION		272	272	298	298		(26)		(26)		272				16	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2018	SCHEDULED REDEMPTION		2	2	3	3						2					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2018	SCHEDULED REDEMPTION		214	214	217	219		(4)		(4)		214				12	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2018	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2018	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	06/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2018	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2018	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2018	SCHEDULED REDEMPTION		71	71	76	80		(9)		(9)		71				4	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2018	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2018	SCHEDULED REDEMPTION		56,533	56,533	57,451	58,277		(1,744)		(1,744)		56,533				2,263	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2018	SCHEDULED REDEMPTION		423	423	408	420		4		4		423				28	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2018	SCHEDULED REDEMPTION		9	9	9	9						9				1	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		09/01/2018	SCHEDULED REDEMPTION		108	108	124	121		(13)		(13)		108				6	05/15/2027	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2018	SCHEDULED REDEMPTION		459	459	472	466		(8)		(8)		459				28	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2018	SCHEDULED REDEMPTION		77	77	80	79		(1)		(1)		77				5	08/20/2021	1
912828-4C-1	TREASURY NOTE		07/02/2018	GOLDMAN, SACHS & CO.		99,527	100,000	99,793			22		22		99,815		(288)	(288)	578	03/31/2020	1
912828-4J-6	TREASURY NOTE		08/27/2018	BANK OF AMERICA/MERRILL LYNCH		99,590	100,000	99,691			44		44		99,735		(146)	(146)	774	04/30/2020	1
912828-4Q-0	TREASURY NOTE		08/27/2018	Various		379,198	380,000	379,866			14		14		379,880		(682)	(682)	2,119	05/31/2020	1
912828-4S-6	TREASURY NOTE		08/15/2018	MORGAN STANLEY		10,012,500	10,000,000	9,991,836			351		351		9,992,187		20,313	20,313	57,855	05/31/2023	1
912828-4X-5	TREASURY NOTE		09/24/2018	BARCLAYS		2,277,539	2,300,000	2,280,758			3		3		2,280,760		(3,221)	(3,221)	4,368	08/31/2023	1
912828-M8-0	TREASURY NOTE		07/10/2018	JPMORGAN CHASE & CO.		9,693,750	10,000,000	9,909,375	9,909,567		9,195		9,195		9,918,763		(225,013)	(225,013)	122,404	11/30/2022	1
912828-S6-8	TREASURY NOTE		07/31/2018	MATURED		5,200,000	5,200,000	5,203,859	5,201,153		(1,153)		(1,153)		5,200,000				38,980	07/31/2018	1
912828-V5-6	TREASURY NOTE		08/16/2018	Various		4,774,359	4,800,000	4,788,375	4,793,679		3,428		3,428		4,797,107		(22,748)	(22,748)	54,369	01/31/2019	1
912828-XH-8	TREASURY NOTE		09/05/2018	JPMORGAN CHASE & CO.		6,284,591	6,400,000	6,284,127			338		338		6,284,465		126	126	19,217	06/30/2020	1
912828-Y2-0	TREASURY NOTE		09/20/2018	Various		37,808,984	38,000,000	37,882,656			3,986		3,986		37,886,642		(77,658)	(77,658)	165,061	07/15/2021	1
912828-Y4-6	TREASURY NOTE		09/20/2018	Various		34,949,609	35,000,000	34,983,398			593		593		34,983,991		(34,382)	(34,382)	85,954	07/31/2020	1
912828-Y6-1	TREASURY NOTE		09/20/2018	Various		69,697,344	70,000,000	69,812,109			3,335		3,335		69,815,444		(118,100)	(118,100)	208,342	07/31/2023	1
912828-Y7-9	TREASURY NOTE		09/05/2018	Various		8,025,938	8,000,000	7,994,375			39		39		7,994,414		31,524	31,524	16,563	07/31/2025	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		08/06/2018	SCHEDULED REDEMPTION		68,677	68,677	71,450	70,901		(2,224)		(2,224)		68,677				1,842	02/06/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2018	SCHEDULED REDEMPTION		107,965	107,965	107,965	107,965						107,965				2,215	08/01/2023	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		08/22/2018	SCHEDULED REDEMPTION		277,230	277,230	277,230	277,230						277,230				6,300	11/22/2022	1FE
805649-AB-6	SAYARRA LTD		07/29/2018	SCHEDULED REDEMPTION		222,896	222,896	222,896	222,896						222,896				4,305	04/14/2022	1FE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2018	SCHEDULED REDEMPTION		451,440	451,440	484,395	451,440						451,440				40,498	09/01/2019	1FE
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2018	SCHEDULED REDEMPTION		150,000	150,000	162,563	152,662		(2,662)		(2,662)		150,000				13,935	09/01/2018	1FE
0599999. Subtotal - Bonds - U.S. Governments						190,643,269	191,620,339	191,099,629	21,251,247		13,685		13,685		191,073,542		(430,274)	(430,274)	848,250	XXX	XXX
105756-BY-5	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D	08/22/2018	NOMURA SECURITIES INTERNATIONAL INC		154,800	180,000	180,634			(5)		(5)		180,628		(25,828)	(25,828)	10,209	02/21/2047	3FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	D	07/01/2018	SCHEDULED REDEMPTION		814,444	814,444	814,444	814,444						814,444				49,600	01/01/2023	2
748149-AF-8	PROVINCE OF QUEBEC	A	08/29/2018	BANK MONTREAL / NESBITT BURNS		14,883,900	15,000,000	14,943,000	14,977,253		3,982		3,982		14,981,234		(97,334)	(97,334)	419,375	08/25/2021	1FE
74733W-AB-4	QATARI DIAR FINANCE QSC	D	08/20/2018	JPMORGAN CHASE & CO.		10,304,500	10,000,000	9,996,900	9,999,057		226		226		9,999,283		305,217	305,217	543,056	07/21/2020	1FE
168863-AW-8	REPUBLIC OF CHILE	D	08/20/2018	BANK OF AMERICA/MERRILL LYNCH		4,997,250	5,000,000	4,956,550	4,982,211		2,926		2,926		4,985,137		12,113	12,113	152,569	09/14/2021	1FE
698299-AV-6	REPUBLIC OF PANAMA	D	08/20/2018	CITIGROUP GLOBAL MARKETS		3,601,200	3,000,000	3,396,000	3,246,217		(15,651)		(15,651)		3,230,566		370,634	370,634	227,406	01/29/2026	2FE
715638-AS-1	REPUBLIC OF PERU	D	08/29/2018	SANTANDER INVESTMENT SECURITIES INC		6,175,500	5,000,000	5,780,000	5,469,150		(33,769)		(33,769)		5,435,382		740,118	740,118	407,313	07/21/2025	2FE
731011-AR-3	REPUBLIC OF POLAND	D	08/20/2018	GOLDMAN, SACHS & CO.		12,384,720	12,000,000	13,293,750	12,248,437		(101,456)		(101,456)		12,146,980		237,740	237,740	843,625	07/15/2019	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)
857524-AA-0	REPUBLIC OF POLAND	D	08/20/2018	JPMORGAN CHASE & CO.		5,250,250	5,000,000	4,941,550	4,977,239		4,119		4,119		4,981,357		268,893	268,893	214,253	04/21/2021	1FE
74727P-AK-7	STATE OF QATAR	D	08/20/2018	SMBC Nikko Securities America, Inc		7,206,500	7,000,000	7,901,250	7,245,559		(74,948)		(74,948)		7,170,611		35,889	35,889	400,167	01/20/2020	1FE
910860-BA-5	UNITED MEXICAN STATES	D	08/20/2018	CITIGROUP GLOBAL MARKETS		15,018,000	15,000,000	14,892,200	14,950,577		7,051		7,051		14,957,628		60,372	60,372	509,010	03/15/2022	2FE
1099999. Subtotal - Bonds - All Other Governments						80,791,064	77,994,444	81,096,278	78,910,144		(207,526)		(207,526)		78,883,252		1,907,813	1,907,813	3,776,583	XXX	XXX
398892-JL-4	GROSSE ILE TWP MICH SCH DIST		09/25/2018	UMB BANK		161,604	150,000	164,451			(2,658)		(2,658)		161,793		(189)	(189)	4,521	05/01/2021	1FE
419792-VT-0	HAWAII ST		08/29/2018	UMB BANK		663,808	600,000	670,920			(8,298)		(8,298)		662,622		1,186	1,186	14,056	01/01/2022	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						825,412	750,000	835,371			(10,957)		(10,957)		824,415		998	998	18,576	XXX	XXX
111746-AK-9	BROCKTON MA G O 2005		08/01/2018	CALLED @ 100.000		1,570,000	1,570,000	1,582,796	1,572,167		(735)		(735)		1,571,432		(1,432)	(1,432)	83,210	08/01/2020	1FE
249174-SN-4	DENVER COLO CITY & CNTY SCH DI		07/03/2018	UMB BANK		511,457	450,000	512,460			(3,774)		(3,774)		508,686		2,770	2,770	13,438	12/01/2032	1FE
567373-E2-7	MARICOPA CNTY ARIZ UNI SCH DIS		07/31/2018	UMB BANK		21,914	20,000	22,039			(219)		(219)		21,820		94	94	361	07/01/2021	1FE
590621-KX-5	MESA CNTY COLO VY SCH DIST NO		08/06/2018	UMB BANK		624,360	520,000	626,028			(4,555)		(4,555)		621,473		2,887	2,887	13,154	12/01/2033	1FE
825434-4Y-6	SHREVEPORT LA		09/13/2018	UMB BANK		468,257	410,000	470,045	469,975		(6,005)		(6,005)		463,970		4,287	4,287	14,749	08/01/2024	1FE
825434-5A-7	SHREVEPORT LA		09/24/2018	UMB BANK		69,210	60,000	69,917	69,908		(760)		(760)		69,149		62	62	2,233	08/01/2026	1FE
825434-5B-5	SHREVEPORT LA		08/21/2018	UMB BANK		11,736	10,000	11,692	11,691		(99)		(99)		11,592		145	145	326	08/01/2027	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,276,934	3,040,000	3,294,977	2,123,741		(16,146)		(16,146)		3,268,122		8,812	8,812	127,471	XXX	XXX
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2018	SCHEDULED REDEMPTION		7	7	7	7						7				1	01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		09/01/2018	SCHEDULED REDEMPTION		45	45	52	50		(5)		(5)		45				3	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		09/01/2018	SCHEDULED REDEMPTION		18	18	21	19		(1)		(1)		18				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		09/01/2018	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6				1	11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		09/01/2018	SCHEDULED REDEMPTION		14,470	14,470	15,365	15,090		(621)		(621)		14,470				473	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		09/01/2018	SCHEDULED REDEMPTION		8,938	8,938	9,488	9,353		(416)		(416)		8,938				293	09/01/2023	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2018	SCHEDULED REDEMPTION		189	189	200	194		(4)		(4)		189				12	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2018	SCHEDULED REDEMPTION		343	343	332	334		9		9		343				11	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2018	SCHEDULED REDEMPTION		559	559	554	554		5		5		559				21	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2018	SCHEDULED REDEMPTION		11,244	11,244	10,891	10,936		308		308		11,244				363	03/01/2035	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2018	SCHEDULED REDEMPTION		178	178	172	178						178				3	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2018	SCHEDULED REDEMPTION		1,231	1,231	1,188	1,227		5		5		1,231				35	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2018	SCHEDULED REDEMPTION		50	50	49	50						50				1	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2018	SCHEDULED REDEMPTION		379	379	366	377		1		1		379				11	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2018	SCHEDULED REDEMPTION		440	440	424	438		2		2		440				13	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2018	SCHEDULED REDEMPTION		900	900	869	897		4		4		900				26	06/01/2019	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2018	SCHEDULED REDEMPTION		274	274	331	280		(6)		(6)		274				18	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2018	SCHEDULED REDEMPTION		216	216	229	225		(9)		(9)		216				14	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2018	SCHEDULED REDEMPTION		60	60	62	66		(6)		(6)		60				3	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2018	SCHEDULED REDEMPTION		150	150	155	160		(10)		(10)		150				8	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2018	SCHEDULED REDEMPTION		42	42	44	47		(5)		(5)		42				3	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2018	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2018	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2018	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2018	SCHEDULED REDEMPTION		596	596	621	657		(61)		(61)		596				36	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2018	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				3	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		09/01/2018	SCHEDULED REDEMPTION		166	166	188	189		(23)		(23)		166				8	03/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2018	SCHEDULED REDEMPTION		315	315	325	338		(23)		(23)		315				17	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2018	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2018	SCHEDULED REDEMPTION		548	548	562	592		(44)		(44)		548				31	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2018	SCHEDULED REDEMPTION		17,474	17,474	17,975	18,332		(858)		(858)		17,474				635	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2018	SCHEDULED REDEMPTION		2,064	2,064	2,045	2,047		17		17		2,064				74	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2018	SCHEDULED REDEMPTION		3,811	3,811	3,920	3,999		(188)		(188)		3,811				136	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2018	SCHEDULED REDEMPTION		17,996	17,996	18,639	18,461		(465)		(465)		17,996				652	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2018	SCHEDULED REDEMPTION		8,293	8,293	8,590	8,544		(251)		(251)		8,293				303	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2018	SCHEDULED REDEMPTION		23,493	23,493	24,333	24,313		(820)		(820)		23,493				854	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2018	SCHEDULED REDEMPTION		47,703	47,703	49,408	49,246		(1,543)		(1,543)		47,703				1,719	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2018	SCHEDULED REDEMPTION		15,166	15,166	15,708	15,745		(579)		(579)		15,166				550	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2018	SCHEDULED REDEMPTION		22,109	22,109	22,900	22,929		(819)		(819)		22,109				809	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2018	SCHEDULED REDEMPTION		6,110	6,110	6,328	6,291		(182)		(182)		6,110				220	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2018	SCHEDULED REDEMPTION		4,736	4,736	4,906	4,880		(144)		(144)		4,736				170	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2018	SCHEDULED REDEMPTION		9,982	9,982	10,338	10,274		(292)		(292)		9,982				359	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2018	SCHEDULED REDEMPTION		6,008	6,008	6,223	6,170		(162)		(162)		6,008				216	05/01/2024	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2018	SCHEDULED REDEMPTION		5,404	5,404	5,597	5,544		(141)		(141)		5,404				193	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2018	SCHEDULED REDEMPTION		1,946	1,946	2,015	2,008		(63)		(63)		1,946				62	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2018	SCHEDULED REDEMPTION		1,723	1,723	1,763	1,742		(19)		(19)		1,723				92	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2018	SCHEDULED REDEMPTION		682	682	671	675		7		7		682				26	08/01/2028	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2018	SCHEDULED REDEMPTION		34	34	33	34						34				2	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2018	SCHEDULED REDEMPTION		274	274	301	292		(18)		(18)		274				17	07/01/2022	1
31371G-YG-9	FED NATL MTG ASSOC #251911		07/01/2018	SCHEDULED REDEMPTION		95	95	92	95						95					08/01/2018	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2018	SCHEDULED REDEMPTION		119	119	115	119		1		1		119				3	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2018	SCHEDULED REDEMPTION		302	302	293	301		2		2		302				13	12/01/2018	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2018	SCHEDULED REDEMPTION		445	445	431	442		3		3		445				19	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2018	SCHEDULED REDEMPTION		690	690	668	684		6		6		690				30	07/01/2019	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2018	SCHEDULED REDEMPTION		32	32	33	36		(4)		(4)		32				2	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2018	SCHEDULED REDEMPTION		78	78	82	89		(11)		(11)		78				5	11/01/2030	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2018	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	01/01/2031	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2018	SCHEDULED REDEMPTION		377	377	365	368		9		9		377				16	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2018	SCHEDULED REDEMPTION		532	532	515	521		10		10		532				23	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2018	SCHEDULED REDEMPTION		109	109	105	107		2		2		109				5	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2018	SCHEDULED REDEMPTION		361	361	350	354		7		7		361				16	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2018	SCHEDULED REDEMPTION		1,217	1,217	1,179	1,193		24		24		1,217				53	11/01/2021	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2018	SCHEDULED REDEMPTION		65	65	69	71		(6)		(6)		65				4	11/01/2031	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2018	SCHEDULED REDEMPTION		439	439	425	430		9		9		439				19	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2018	SCHEDULED REDEMPTION		981	981	950	961		20		20		981				42	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2018	SCHEDULED REDEMPTION		661	661	640	647		14		14		661				29	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2018	SCHEDULED REDEMPTION		708	708	686	693		15		15		708				31	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2018	SCHEDULED REDEMPTION		721	721	698	704		17		17		721				31	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2018	SCHEDULED REDEMPTION		862	862	834	842		19		19		862				38	11/01/2022	1
31371K-Z2-3	FED NATL MTG ASSOC #254692		09/01/2018	SCHEDULED REDEMPTION		1,612	1,612	1,600	1,599		13		13		1,612				64	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		09/01/2018	SCHEDULED REDEMPTION		108,112	108,112	115,950	114,415		(6,304)		(6,304)		108,112				3,946	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2018	SCHEDULED REDEMPTION		224	224	229	231		(7)		(7)		224				12	02/01/2036	1
31371N-TS-4	FED NATL MTG ASSOC #257161		09/01/2018	SCHEDULED REDEMPTION		9,828	9,828	10,950	10,947		(1,119)		(1,119)		9,828				377	04/01/2038	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2018	SCHEDULED REDEMPTION		3,672	3,672	3,767	3,743		(71)		(71)		3,672				117	05/01/2023	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2018	SCHEDULED REDEMPTION		44	44	46	46		(3)		(3)		44				3	12/01/2025	1
31376K-FE-1	FED NATL MTG ASSOC #357565		09/01/2018	SCHEDULED REDEMPTION		6,152	6,152	6,377	6,188		(37)		(37)		6,152				222	04/01/2019	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2018	SCHEDULED REDEMPTION		278	278	269	276		2		2		278				12	12/01/2018	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2018	SCHEDULED REDEMPTION		52	52	55	58		(7)		(7)		52				3	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2018	SCHEDULED REDEMPTION		93	93	99	101		(8)		(8)		93				6	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2018	SCHEDULED REDEMPTION		131	131	133	136		(5)		(5)		131				7	04/01/2031	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2018	SCHEDULED REDEMPTION		65	65	69	75		(10)		(10)		65				4	06/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2018	SCHEDULED REDEMPTION		88	88	93	98		(10)		(10)		88				5	06/01/2030	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2018	SCHEDULED REDEMPTION		152	152	147	149		3		3		152				7	04/01/2021	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2018	SCHEDULED REDEMPTION		535	535	555	543		(9)		(9)		535				31	07/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2018	SCHEDULED REDEMPTION		183	183	177	178		5		5		183				8	06/01/2021	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2031	1
31390J-D9-9	FED NATL MTG ASSOC #647328		09/01/2018	SCHEDULED REDEMPTION		140	140	155	147		(8)		(8)		140				6	07/01/2032	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2018	SCHEDULED REDEMPTION		102	102	101	101		1		1		102				4	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2018	SCHEDULED REDEMPTION		2,204	2,204	2,307	2,372		(168)		(168)		2,204				104	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2018	SCHEDULED REDEMPTION		942	942	987	1,000		(58)		(58)		942				44	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2018	SCHEDULED REDEMPTION		2,416	2,416	2,529	2,502		(86)		(86)		2,416				113	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2018	SCHEDULED REDEMPTION		88	88	88	88		(1)		(1)		88				4	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2018	SCHEDULED REDEMPTION		742	742	761	767		(25)		(25)		742				35	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2018	SCHEDULED REDEMPTION		4,254	4,254	4,361	4,404		(149)		(149)		4,254				197	10/01/2036	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2018	SCHEDULED REDEMPTION		450	450	458	451		(1)		(1)		450				16	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2018	SCHEDULED REDEMPTION		83	83	87	84						83				3	11/01/2018	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2018	SCHEDULED REDEMPTION		559	559	569	560		(1)		(1)		559				20	12/01/2018	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)
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2018	SCHEDULED REDEMPTION		568	568	578	569		(1)		(1)		568				21	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2018	SCHEDULED REDEMPTION		701	701	713	702		(1)		(1)		701				25	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2018	SCHEDULED REDEMPTION		1,120	1,120	1,158	1,125		(5)		(5)		1,120				45	04/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2018	SCHEDULED REDEMPTION		22	22	23	22						22				1	01/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2018	SCHEDULED REDEMPTION		424	424	438	425		(1)		(1)		424				15	01/01/2019	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2018	SCHEDULED REDEMPTION		90	90	93	90						90				4	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2018	SCHEDULED REDEMPTION		194	194	197	194						194				6	01/01/2019	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2018	SCHEDULED REDEMPTION		17	17	18	17						17				1	02/01/2019	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2018	SCHEDULED REDEMPTION		1,067	1,067	1,098	1,096		(28)		(28)		1,067				50	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2018	SCHEDULED REDEMPTION		1,745	1,745	1,832	1,762		(16)		(16)		1,745				76	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2018	SCHEDULED REDEMPTION		1,976	1,976	2,046	1,989		(13)		(13)		1,976				86	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2018	SCHEDULED REDEMPTION		394	394	396	396		(2)		(2)		394				18	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2018	SCHEDULED REDEMPTION		542	542	552	544		(2)		(2)		542				20	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		09/01/2018	SCHEDULED REDEMPTION		333	333	339	334		(1)		(1)		333				12	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2018	SCHEDULED REDEMPTION		1,476	1,476	1,484	1,484		(8)		(8)		1,476				70	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2018	SCHEDULED REDEMPTION		2,469	2,469	2,531	2,543		(74)		(74)		2,469				120	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2018	SCHEDULED REDEMPTION		8,078	8,078	8,259	8,279		(201)		(201)		8,078				378	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2018	SCHEDULED REDEMPTION		121	121	121	122		(1)		(1)		121				6	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2018	SCHEDULED REDEMPTION		20	20	20	20						20				1	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2018	SCHEDULED REDEMPTION		473	473	475	476		(3)		(3)		473				21	02/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2018	SCHEDULED REDEMPTION		116	116	117	117		(1)		(1)		116				6	02/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2018	SCHEDULED REDEMPTION		4,880	4,880	5,059	5,004		(124)		(124)		4,880				175	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2018	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2018	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				2	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2018	SCHEDULED REDEMPTION		1,449	1,449	1,486	1,492		(43)		(43)		1,449				70	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2018	SCHEDULED REDEMPTION		126	126	130	129		(3)		(3)		126				4	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2018	SCHEDULED REDEMPTION		13,031	13,031	13,508	13,361		(331)		(331)		13,031				450	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2018	SCHEDULED REDEMPTION		124	124	127	128		(4)		(4)		124				6	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2018	SCHEDULED REDEMPTION		225	225	231	231		(6)		(6)		225				11	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2018	SCHEDULED REDEMPTION		1,037	1,037	1,063	1,055		(18)		(18)		1,037				49	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2018	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2018	SCHEDULED REDEMPTION		302	302	309	312		(10)		(10)		302				14	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2018	SCHEDULED REDEMPTION		14	14	15	15						14				1	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2018	SCHEDULED REDEMPTION		4,050	4,050	4,198	4,142		(92)		(92)		4,050				146	02/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2018	SCHEDULED REDEMPTION		322	322	330	332		(10)		(10)		322				11	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2018	SCHEDULED REDEMPTION		16,844	16,844	17,461	17,168		(324)		(324)		16,844				621	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2018	SCHEDULED REDEMPTION		2,848	2,848	2,952	2,930		(83)		(83)		2,848				103	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2018	SCHEDULED REDEMPTION		7,080	7,080	7,340	7,223		(142)		(142)		7,080				258	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2018	SCHEDULED REDEMPTION		267	267	270	272		(4)		(4)		267				12	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2018	SCHEDULED REDEMPTION		22,862	22,862	23,708	23,457		(594)		(594)		22,862				835	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2018	SCHEDULED REDEMPTION		3,098	3,098	3,212	3,179		(80)		(80)		3,098				112	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2018	SCHEDULED REDEMPTION		3	3	4	4						3					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2018	SCHEDULED REDEMPTION		6,153	6,153	6,378	6,320		(167)		(167)		6,153				220	04/01/2022	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2018	SCHEDULED REDEMPTION		4,442	4,442	4,553	4,567		(125)		(125)		4,442				215	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2018	SCHEDULED REDEMPTION		173	173	178	179		(6)		(6)		173				8	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2018	SCHEDULED REDEMPTION		4,587	4,587	4,702	4,723		(136)		(136)		4,587				223	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2018	SCHEDULED REDEMPTION		79	79	81	81		(3)		(3)		79				4	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2018	SCHEDULED REDEMPTION		3,972	3,972	4,122	4,104		(132)		(132)		3,972				143	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2018	SCHEDULED REDEMPTION		209	209	214	217		(8)		(8)		209				7	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2018	SCHEDULED REDEMPTION		3,880	3,880	4,022	3,986		(107)		(107)		3,880				140	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2018	SCHEDULED REDEMPTION		499	499	512	514		(15)		(15)		499				24	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2018	SCHEDULED REDEMPTION		8,931	8,931	9,259	9,180		(248)		(248)		8,931				308	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2018	SCHEDULED REDEMPTION		169	169	173	174		(5)		(5)		169				8	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2018	SCHEDULED REDEMPTION		803	803	832	825		(22)		(22)		803				29	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2018	SCHEDULED REDEMPTION		54	54	56	55		(1)		(1)		54				2	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2018	SCHEDULED REDEMPTION		106	106	107	107		(1)		(1)		106				5	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2018	SCHEDULED REDEMPTION		432	432	443	446		(14)		(14)		432				20	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2018	SCHEDULED REDEMPTION		203	203	209	207		(4)		(4)		203				7	04/01/2023	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2018	SCHEDULED REDEMPTION		134	134	138	137		(2)		(2)		134				4	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2018	SCHEDULED REDEMPTION		48	48	49	49		(2)		(2)		48				2	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2018	SCHEDULED REDEMPTION		4,297	4,297	4,454	4,398		(101)		(101)		4,297				156	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2018	SCHEDULED REDEMPTION		187	187	192	190		(2)		(2)		187				6	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2018	SCHEDULED REDEMPTION		2,840	2,840	2,944	2,900		(60)		(60)		2,840				103	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2018	SCHEDULED REDEMPTION		14,825	14,825	15,368	15,246		(421)		(421)		14,825				550	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2018	SCHEDULED REDEMPTION		7,856	7,856	8,144	8,006		(150)		(150)		7,856				284	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2018	SCHEDULED REDEMPTION		2,652	2,652	2,713	2,751		(100)		(100)		2,652				99	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2018	SCHEDULED REDEMPTION		165	165	169	171		(6)		(6)		165				6	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2018	SCHEDULED REDEMPTION		355	355	363	368		(14)		(14)		355				13	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2018	SCHEDULED REDEMPTION		13,048	13,048	13,386	13,300		(252)		(252)		13,048				431	03/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2018	SCHEDULED REDEMPTION		237	237	242	246		(9)		(9)		237				9	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2018	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2018	SCHEDULED REDEMPTION		2,329	2,329	2,414	2,409		(80)		(80)		2,329				84	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2018	SCHEDULED REDEMPTION		48	48	50	49		(1)		(1)		48				1	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2018	SCHEDULED REDEMPTION		2,985	2,985	3,095	3,081		(95)		(95)		2,985				108	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2018	SCHEDULED REDEMPTION		451	451	462	459		(8)		(8)		451				15	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2018	SCHEDULED REDEMPTION		125	125	128	132		(6)		(6)		125				5	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2018	SCHEDULED REDEMPTION		365	365	374	381		(16)		(16)		365				14	05/01/2038	1
31415L-4E-4	FED NATL MTG ASSOC #983821		09/01/2018	SCHEDULED REDEMPTION		4,048	4,048	4,517	4,516		(468)		(468)		4,048				161	06/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2018	SCHEDULED REDEMPTION		5,751	5,751	5,962	5,882		(130)		(130)		5,751				208	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2018	SCHEDULED REDEMPTION		6,107	6,107	6,331	6,259		(152)		(152)		6,107				222	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2018	SCHEDULED REDEMPTION		6,242	6,242	6,471	6,424		(182)		(182)		6,242				225	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2018	SCHEDULED REDEMPTION		807	807	828	823		(16)		(16)		807				26	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		09/01/2018	SCHEDULED REDEMPTION		6,250	6,250	6,479	6,411		(160)		(160)		6,250				226	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2018	SCHEDULED REDEMPTION		7,101	7,101	7,361	7,225		(124)		(124)		7,101				254	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2018	SCHEDULED REDEMPTION		4,865	4,865	5,043	5,027		(162)		(162)		4,865				176	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2018	SCHEDULED REDEMPTION		1,549	1,549	1,590	1,574		(24)		(24)		1,549				50	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		09/01/2018	SCHEDULED REDEMPTION		192,915	192,915	200,601	194,794		(1,880)		(1,880)		192,915				5,577	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		09/01/2018	SCHEDULED REDEMPTION		113,792	113,792	120,140	115,379		(1,587)		(1,587)		113,792				3,708	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		09/01/2018	SCHEDULED REDEMPTION		6,142	6,142	6,441	6,386		(245)		(245)		6,142				134	07/01/2027	1
452272-D3-8	ILLINOIS ST UNIV REVS FORMERLY		07/11/2018	UMB BANK		263,681	245,000	262,880			(2,097)		(2,097)		260,783		2,899	2,899	4,526	04/01/2021	1FE
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B		09/15/2018	CALLED @ 100.000		44,000,000	44,000,000	43,701,240	43,807,096		192,904		192,904		44,000,000				3,355,000	09/15/2027	1FE
650009-R2-1	NEW YORK ST TWY AUTH GEN REV		08/24/2018	UMB BANK		286,772	260,000	288,902			(3,089)		(3,089)		285,812		960	960	5,481	01/01/2022	1FE
67868V-BR-1	OKLAHOMA CNTY OKLA FIN AUTH LE		09/28/2018	WELLS FARGO		144,028	130,000	145,789			(1,741)		(1,741)		144,048		(20)	(20)	3,539	12/01/2022	1FE
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/01/2018	CALLED @ 100.000		4,850,000	4,850,000	4,850,000	4,850,000						4,850,000				289,545	07/01/2019	1FE
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA		07/01/2018	MATURED		15,000	15,000	16,095	15,093		(93)		(93)		15,000				825	07/01/2018	2FE
83740N-AH-3	SOUTH COAST CA AIR QUAL MGMT PENSION 04		08/01/2018	MATURED		2,650,000	2,650,000	2,656,784	2,650,000						2,650,000				149,195	08/01/2018	1FE
84059N-BW-2	SOUTH VY WTR RECLAMATION FAC U		07/23/2018	UMB BANK		107,946	100,000	106,799			(76)		(76)		106,723		1,223	1,223	167	02/15/2022	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		07/25/2018	CALLED @ 104.000		2,038,400	1,960,000	1,960,000	1,960,000						1,960,000				174,205	06/01/2028	1FE
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2018	CALLED @ 100.000		1,230,000	1,230,000	1,230,000	1,230,000						1,230,000				66,051	07/01/2020	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		09/01/2018	SCHEDULED REDEMPTION		25,681	25,681	23,265	24,766		915		915		25,681				1,386	06/15/2022	1FE
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		09/01/2018	SCHEDULED REDEMPTION		30,505	30,505	28,374	29,759		746		746		30,505				1,747	06/15/2022	1FE
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		09/01/2018	SCHEDULED REDEMPTION		26,100	26,100	23,632	25,207		893		893		26,100				1,384	09/15/2022	1FE
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		09/01/2018	SCHEDULED REDEMPTION		15,794	15,794	13,692	14,849		945		945		15,794				793	04/15/2024	1FE
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		09/01/2018	SCHEDULED REDEMPTION		7,057	7,057	5,203	6,796		261		261		7,057				330	11/25/2020	1FE
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		09/01/2018	SCHEDULED REDEMPTION		8,486	8,486	6,875	8,158		328		328		8,486				459	06/25/2022	1FE
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		09/01/2018	SCHEDULED REDEMPTION		98,704	98,704	91,584	96,462		2,241		2,241		98,704				5,375	11/25/2022	1FE
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		09/01/2018	SCHEDULED REDEMPTION		27,239	27,239	20,484	24,681		2,558		2,558		27,239				1,387	07/25/2022	1FE
3133T1-C5-9	FHR 1602 PJ RMBS		09/01/2018	SCHEDULED REDEMPTION		2,636	2,636	2,782	2,682		(46)		(46)		2,636				124	10/15/2023	1FE
313398-QA-0	FHR 2335 PZ RMBS		09/01/2018	SCHEDULED REDEMPTION		38,289	38,289	36,029	36,901		1,388		1,388		38,289				1,692	07/15/2031	1FE
313399-TE-7	FHR 2345 PZ RMBS		09/01/2018	SCHEDULED REDEMPTION		26,634	26,634	25,144	25,743		891		891		26,634				1,269	08/15/2031	1FE
313399-FX-0	FHR 2351 AZ RMBS		09/01/2018	SCHEDULED REDEMPTION		14,185	14,185	13,606	13,859		326		326		14,185				680	08/15/2031	1FE
31339N-2C-9	FHR 2398 ZP RMBS		09/01/2018	SCHEDULED REDEMPTION		72,582	72,582	69,315	70,773		1,810		1,810		72,582				3,435	01/15/2032	1FE
31339D-YJ-1	FHR 2412 ZC RMBS		09/01/2018	SCHEDULED REDEMPTION		109,903	109,903	104,955	107,486		2,417		2,417		109,903				5,023	02/15/2032	1FE
31392K-ZE-9	FHR 2448 TN RMBS		09/01/2018	SCHEDULED REDEMPTION		4,810	4,810	5,009	4,926		(116)		(116)		4,810				226	05/15/2032	1FE
31358U-7D-2	FNR 1993-70 Z RMBS		09/01/2018	SCHEDULED REDEMPTION		1,578	1,578	1,645	1,578						1,578				78	05/25/2023	1FE
31397M-WQ-6	FNR 2008-82 EY RMBS		09/01/2018	SCHEDULED REDEMPTION		238,143	238,143	230,515	237,092		1,051		1,051		238,143				8,557	09/25/2023	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)
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		09/01/2018	SCHEDULED REDEMPTION		67,823	67,823	62,679	66,175		1,649		1,649		67,823				3,797	05/15/2022	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						57,334,278	57,188,451	56,955,317	56,267,408		179,039		179,039		57,250,817		5,061	5,061	4,118,607	XXX	XXX
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	09/28/2018	SCHEDULED REDEMPTION		5,000	5,000	4,995	4,994		6		6		5,000				17	02/16/2024	4FE
88579Y-AP-6	3M CO		08/07/2018	MATURED		15,000,000	15,000,000	14,973,300	14,994,571		5,429		5,429		15,000,000				206,250	08/07/2018	1FE
88579Y-BD-2	3M CO		09/13/2018	CREDIT SUISSE		1,575,254	1,572,000	1,553,309			3		3		1,553,312		21,942	21,942	524	09/14/2048	1Z
002824-BJ-8	ABBOTT LABORATORIES		09/15/2018	MATURED		15,000,000	15,000,000	14,982,019	14,972,918		27,082		27,082		15,000,000				300,000	09/15/2018	2FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		08/02/2018	BANK OF AMERICA/MERRILL LYNCH		79,853	78,000	78,000	78,000						78,000		1,853	1,853	4,718	03/01/2024	4FE
00404D-AF-0	ACADIA HEALTHCARE COMPANY TL B3		09/28/2018	SCHEDULED REDEMPTION		835	835	833			3		3		835				3	02/11/2022	3FE
02529K-AG-8	ACAR 18-2 D ABS		07/18/2018	DEUTSCHE BANK AG		4,001,875	4,000,000	3,999,392			15		15		3,999,407		2,468	2,468	6,670	07/10/2024	2AM
00435Q-AA-5	ACC 18-1 A ABS		09/20/2018	SCHEDULED REDEMPTION		441,043	441,043	441,036			7		7		441,043				5,482	12/21/2030	2AM
00450#-AC-5	ACCOUNT CONTROL TECH TL		09/28/2018	Various		171,576	171,576	167,320	655,428		24,689		24,689		171,576				6,467	04/28/2022	4
00449#-AH-8	ACCRUENT LLC 2ND LIEN TL		09/06/2018	Various		12,742,556	12,492,556	12,476,257	7,577,157		19,606		19,606		12,492,556				682,478	07/28/2024	5
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		09/28/2018	SCHEDULED REDEMPTION		21,524	21,524	21,040	19,797		461		461		21,524				413	11/10/2023	4FE
013091-AA-1	ACI INTERCO LLC		08/14/2018	CALLED @ 99.500		238,800	240,000	238,800			25		25		238,825		(25)	(25)	2,028	01/15/2024	3FE
004498-AB-7	ACI WORLDWIDE INC		08/07/2018	Various		829,733	824,000	824,000							824,000		5,733	5,733		08/15/2026	1Z
BA50TQ-BC-0	ACPRODUCTS INC TL		09/28/2018	SCHEDULED REDEMPTION		156,250	156,250	154,688			1,563		1,563		156,250				2,215	01/03/2022	4Z
00507V-AE-9	ACTIVISION BLIZZARD INC		08/16/2018	CALLED @ 103.313		9,990,388	9,670,000	10,431,250	10,017,800		(77,397)		(77,397)		9,940,403		(270,403)	(270,403)	864,964	09/15/2023	2FE
00101J-AF-3	ADT CORP		07/20/2018	CREDIT SUISSE		2,353,125	2,500,000	2,112,050	2,278,693		24,497		24,497		2,303,190		49,935	49,935	89,688	07/15/2022	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		09/28/2018	SCHEDULED REDEMPTION		8,731	8,731	8,721	8,719		12		12		8,731				36	07/23/2021	4FE
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		09/28/2018	SCHEDULED REDEMPTION		28,562	28,562	28,562	28,562						28,562				2	11/10/2023	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2018	SCHEDULED REDEMPTION		453,250	453,250	453,250	453,250						453,250				23,354	06/30/2022	5
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2018	SCHEDULED REDEMPTION		38,434	38,434	37,473	38,434						38,434				1,489	09/15/2024	2FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		08/01/2018	BANK OF AMERICA/MERRILL LYNCH		134,388	130,000	130,000							130,000		4,388	4,388	1,681	05/15/2028	3FE
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2018	SCHEDULED REDEMPTION		110,000	110,000	110,000	110,000						110,000				6,476	01/01/2027	3FE
68557N-AA-1	ALLIANT TECHSYSTEMS INC		07/19/2018	CALLED @ 102.625		6,947,713	6,770,000	6,804,333	6,785,143		(4,621)		(4,621)		6,780,522		(10,522)	(10,522)	462,053	10/01/2021	3FE
02004V-AC-7	ALLYA 18-2 A3 ABS		08/30/2018	WELLS FARGO		5,068,862	5,076,000	5,075,078			78		78		5,075,156		(6,295)	(6,295)	51,053	11/15/2022	1FE
023135-AT-3	AMAZON.COM INC		09/14/2018	Various		1,471,545	1,500,000	1,477,625			2,649		2,649		1,480,274		(8,729)	(8,729)	16,308	08/21/2020	1FE
02315Q-AA-6	AMBAC LSNI LLC		07/02/2018	SCHEDULED REDEMPTION		3,680	3,680				3,680		3,680		3,680				96	02/12/2023	6Z
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2018	SCHEDULED REDEMPTION		21,094	21,094	21,094	21,094						21,094				1,044	08/15/2026	2FE
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2018	SCHEDULED REDEMPTION		27,776	27,776	27,776	27,776						27,776				1,562	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2018	SCHEDULED REDEMPTION		304,714	304,714	304,714	304,714						304,714				17,064	01/15/2022	3FE
023772-AB-2	AMERICAN AIRLINES INC ABS		07/15/2018	SCHEDULED REDEMPTION		229,116	229,116	229,116	229,116						229,116				9,165	01/15/2027	1FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2018	SCHEDULED REDEMPTION		49,210	49,210	48,767	49,210						49,210				2,165	03/22/2025	2FE
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2018	SCHEDULED REDEMPTION		314,883	314,883	314,883	314,883						314,883				15,587	07/15/2024	2FE
02406P-AY-6	AMERICAN AXLE AND MANUFACTURING IN		08/23/2018	BNP CAPITAL MARKETS		214,620	219,000	219,000							219,000		(4,380)	(4,380)	5,741	03/15/2026	4FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		09/28/2018	SCHEDULED REDEMPTION		7,220	7,220	7,220							7,220				23	10/31/2023	4FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		08/27/2018	Various		364,513	363,000	363,000							363,000		1,513	1,513	6,161	05/15/2026	4FE
0258M0-DJ-5	AMERICAN EXPRESS CREDIT		07/27/2018	MATURED		7,000,000	7,000,000	6,992,720	6,999,126		874		874		7,000,000				148,750	07/27/2018	1FE
031162-CN-8	AMGEN INC		09/25/2018	JPMORGAN CHASE & CO.		2,811,508	2,800,000	2,800,000	2,800,000						2,800,000		11,508	11,508	59,246	05/11/2020	2FE
031652-BE-9	AMKOR TECHNOLOGIES INC		08/23/2018	CALLED @ 100.000		100,000	100,000	104,000	100,315		(315)		(315)		100,000				4,822	06/01/2021	3FE
031921-AA-7	AMWINS GROUP INC		07/09/2018	GOLDMAN, SACHS & CO.		316,443	311,000	311,000							311,000		5,443	5,443	335	07/01/2026	5FE
BA50TV-GD-2	ANESTHESIA (NORTHSTAR) TL-A		09/28/2018	SCHEDULED REDEMPTION		18,750	18,750	18,563			188		188		18,750				100	06/29/2024	4Z
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	07/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,224,051	2,240,000	2,207,632			332		332		2,207,964		16,087	16,087	32,122	04/15/2038	1FE
037411-AV-7	APACHE CORP		09/15/2018	MATURED		5,000,000	5,000,000	5,400,985	5,160,017		(160,017)		(160,017)		5,000,000				345,000	09/15/2018	2FE
03789X-AA-6	APPIHP_14-1 ABS		09/05/2018	SCHEDULED REDEMPTION		18,760	18,760	18,484	15,464		256		256		18,760				602	09/06/2044	2AM
03837P-AA-5	AQFIT_17-A ABS		09/15/2018	SCHEDULED REDEMPTION		236,319	236,319	236,290	236,291		28		28		236,319				6,352	11/15/2035	1FE
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2018	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,791		209		209		300,000				29,400	07/15/2020	1
03938L-AP-9	ARCELORMITTAL	D	08/22/2018	Various		760,500	650,000	749,125			(354)		(354)		748,771		(20,771)	(20,771)	48,551	10/15/2039	2FE
03938L-AS-3	ARCELORMITTAL	D	08/22/2018	Various		518,850	450,000	557,865			(1,305)		(1,305)		556,560		(60,210)	(60,210)	52,678	03/01/2041	2FE
007036-UQ-7	ARMT_05-11 RMBS		09/25/2018	SCHEDULED REDEMPTION		166,070	166,070	78,053	85,186		80,884		80,884		166,070				2,943	04/25/2057	1FM
2254W0-MM-4	ARMT_05-12 RMBS		09/25/2018	SCHEDULED REDEMPTION		86,020	86,020	38,789	41,730		44,290		44,290		86,020				1,476	07/25/2056	1FM
04269G-AQ-5	ARRIS GROUP INC TLB3		09/28/2018	SCHEDULED REDEMPTION		6,500	6,500	6,485			15		15		6,500				22	04/26/2024	3FE
045054-AC-7	ASHTEAD CAPITAL INC	C	09/12/2018	STIFEL CAPITAL MARKETS		388,125	375,000	387,272	384,064		(1,210)		(1,210)		382,854		5,271	5,271	20,098	10/01/2024	3FE
045054-AH-6	ASHTEAD CAPITAL INC	C	08/29/2018	Various		837,660	824,000	824,000							824,000		13,660	13,660	2,164	08/01/2026	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)
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS		09/15/2018	SCHEDULED REDEMPTION		782,949	782,949	782,949	782,949						782,949				16,452	05/15/2025	1FE
053332-AJ-1	AUTOZONE INC		08/01/2018	MATURED		5,000,000	5,000,000	4,977,500	4,998,210		1,790		1,790		5,000,000				356,250	08/01/2018	2FE
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD	D	09/13/2018	Various		827,736	825,000	825,000							825,000		2,736	2,736		10/01/2023	3Z
054561-AK-1	AXA EQUITABLE HOLDINGS INC		07/24/2018	CITIGROUP GLOBAL MARKETS		448,943	479,000	477,597			5		5		477,602		(28,659)	(28,659)	6,387	04/20/2048	2FE
90347B-AH-1	AXALTA COATING SYS DUTCH HOL TLB3		08/21/2018	Various		1,460,787	1,462,584	1,457,412	1,460,856		(3,332)		(3,332)		1,457,524		3,263	3,263	24,072	06/01/2024	3FE
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		09/21/2018	SCHEDULED REDEMPTION		236,312	236,312	233,801	233,468		2,844		2,844		236,312				368	09/15/2022	4Z
059497-BA-4	BACM_07-1 CMBS		08/01/2018	SCHEDULED REDEMPTION		17,937	17,937	15,852	17,686		251		251		17,937				687	01/15/2049	1FM
059523-BB-5	BAFC 2007-5 7A5 RMBS		09/01/2018	SCHEDULED REDEMPTION			173,858	56,752	80,829		(80,829)		(80,829)						7,610	02/25/2052	1FM
056623-AA-9	BAFFINLAND IRON MINES CORP	A	09/06/2018	MORGAN STANLEY		309,225	310,000	307,774			39		39		307,814		1,411	1,411	5,500	07/15/2026	5FE
05988L-AA-6	BANFF MERGER SUB INC		08/22/2018	Various		650,400	650,000	650,000							650,000		400	400	89	09/01/2026	5Z
06051G-FZ-7	BANK OF AMERICA CORP		07/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,434,195	1,500,000	1,500,000	1,500,000						1,500,000		(65,805)	(65,805)	28,680	10/21/2022	1FE
06051G-GN-3	BANK OF AMERICA CORP		07/18/2018	MIZUHO SECURITIES USA INC.		2,815,596	2,800,000	2,800,000	2,800,000						2,800,000		15,596	15,596	52,016	07/21/2021	1FE
06051G-HB-8	BANK OF AMERICA CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,577,744	1,600,000	1,600,000							1,600,000		(22,256)	(22,256)	22,431	02/05/2026	1FE
06051G-HM-4	BANK OF AMERICA CORP		07/26/2018	MORGAN STANLEY		801,800	800,000	800,000							800,000		1,800	1,800	664	07/23/2029	1FE
06050T-ME-9	BANK OF AMERICA NA		07/18/2018	BANK OF AMERICA/MERRILL LYNCH		14,982,750	15,000,000	15,000,000	15,000,000						15,000,000		(17,250)	(17,250)	190,479	12/07/2018	1FE
06985P-AN-0	BASIC ENERGY SERVICES INC		09/25/2018	Various		474,408	470,000	465,497							465,497		8,910	8,910		10/15/2023	1Z
05526D-AS-4	BAT CAPITAL CORP	C	09/06/2018	Market Axess		1,004,083	1,000,000	1,000,000	1,000,000						1,000,000		4,083	4,083	20,818	08/14/2020	2FE
05530Q-AG-5	BAT INTERNATIONAL FINANCE PLC	D	08/14/2018	HSBC SECURITIES, INC.		991,280	1,000,000	991,461			1,411		1,411		992,872		(1,592)	(1,592)	18,410	06/15/2020	2FE
07177M-AD-5	BAXALTA INC		09/11/2018	Various		7,007,339	7,023,000	7,021,158	7,021,846		316		316		7,022,162		(225,513)	(225,513)	355,393	06/23/2020	2FE
07274N-AQ-6	BAYER US FINANCE II LLC	C	07/13/2018	SOCIETE GENERALE		1,002,797	960,000	956,698			3		3		956,701		46,096	46,096	2,860	06/25/2048	2FE
084659-AQ-4	BERKSHIRE HATHAWAY ENERGY CO		07/30/2018	Various		1,468,058	1,450,000	1,449,536							1,449,536		18,522	18,522	1,075	01/15/2049	1FE
05541T-AJ-0	BGC PARTNERS INC		07/20/2018	BANK OF AMERICA/MERRILL LYNCH		962,669	960,000	955,354							955,354		7,315	7,315		07/24/2023	1Z
092113-AQ-2	BLACK HILLS CORPORATION		08/23/2018	Various		1,060,200	1,053,000	1,048,188			5		5		1,048,193		12,007	12,007	1,018	05/01/2033	2Z
09659W-2F-0	BNP PARIBAS SA	D	09/20/2018	UNION BANK OF SWITZERLAND		1,552,100	1,575,000	1,566,558			75		75		1,566,633		(14,534)	(14,534)	7,700	08/14/2028	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		09/15/2018	SCHEDULED REDEMPTION		261,195	261,195	299,455	270,595		(9,400)		(9,400)		261,195				14,529	09/15/2021	1
103304-BN-0	BOYD GAMING CORPORATION		08/17/2018	EXCHANGE		1,907,515	1,910,000	1,907,500			15		15		1,907,515				16,553	08/15/2026	4FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		08/15/2018	Various		2,828,198	2,828,198	2,815,901	2,813,379		14,818		14,818		2,828,198				16,296	12/18/2020	4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	D	09/20/2018	SCHEDULED REDEMPTION		28,821	28,821	28,821	28,821						28,821				1,000	12/20/2025	1FE
11134L-AP-4	BROADCOM CORPORATION		07/30/2018	BANK OF AMERICA/MERRILL LYNCH		1,287,608	1,400,000	1,399,625			22		22		1,399,647		(112,039)	(112,039)	34,514	01/15/2025	2FE
11680J-AA-0	BRUIN E&P PARTNERS LLC		07/25/2018	Various		727,350	720,000	720,000							720,000		7,350	7,350	59	08/01/2023	4Z
07384M-6H-0	BSARM_04-12 RMBS		09/01/2018	SCHEDULED REDEMPTION		156,058	156,058	153,449	153,029		3,029		3,029		156,058				4,158	05/25/2037	1FM
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2018	SCHEDULED REDEMPTION		7,148	7,148	6,667	7,071		77		77		7,148				327	01/15/2021	1FE
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		07/27/2018	GOLDMAN, SACHS & CO.		1,611,568	1,600,000	1,588,032							1,588,032		23,536	23,536		12/15/2048	1Z
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		09/01/2018	SCHEDULED REDEMPTION		36,823	36,823	36,823	36,823						36,823				1,912	08/01/2022	1
05605H-AA-8	BWX TECHNOLOGIES INC		07/18/2018	JPMORGAN CHASE & CO.		435,849	431,000	431,000							431,000		4,849	4,849	3,604	07/15/2026	3FE
05607B-AA-9	BXGNT_17-A ABS		09/02/2018	SCHEDULED REDEMPTION		143,120	143,120	143,117	143,117		3		3		143,120				3,051	10/04/2032	1FE
22534D-AE-0	CAALT 18-3A C ABS		08/15/2018	WELLS FARGO		2,754,619	2,750,000	2,749,060							2,749,060		5,559	5,559		12/15/2027	1FE
22533Y-AE-5	CAALT_17-2 ABS		08/14/2018	WELLS FARGO		2,962,617	3,000,000	2,999,950	2,999,956		9		9		2,999,965		(37,348)	(37,348)	67,279	06/15/2026	1FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		07/20/2018	SCHEDULED REDEMPTION		187,768	187,768	186,450	186,400		1,369		1,369		187,768				5,999	08/11/2022	3
12803P-AB-4	CAJUN_17-1 ABS		08/20/2018	SCHEDULED REDEMPTION		48,750	48,750	48,524	40,957		199		199		48,750				2,133	08/20/2047	2AM
129268-AA-6	CALEDONIA GENERATING LLC		09/30/2018	SCHEDULED REDEMPTION		661,588	661,588	661,588	661,588						661,588				9,676	02/28/2022	1FE
131347-CC-8	CALPINE CORP		09/07/2018	DEUTSCHE BANK AG		878,540	872,000	879,375	878,127		(967)		(967)		877,161		1,379	1,379	59,199	01/15/2024	3FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		09/28/2018	SCHEDULED REDEMPTION		27,500	27,500	27,280	27,259		241		241		27,500				167	11/29/2023	4
146869-AA-0	CARVANA CO		09/14/2018	OPPENHEIMER & CO., INC.		132,600	130,000	130,000							130,000		2,600	2,600		10/01/2023	1Z
194204-AA-1	CASL_17-A ABS		09/25/2018	SCHEDULED REDEMPTION		135,788	135,788	137,323	64,843		(1,535)		(1,535)		135,788				2,941	11/26/2046	3AM
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		09/15/2018	SCHEDULED REDEMPTION		151,470	151,470	151,470	151,470						151,470				5,892	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		09/01/2018	SCHEDULED REDEMPTION		93,386	93,386	52,415	35,536		57,851		57,851		93,386				1,354	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		09/01/2018	SCHEDULED REDEMPTION		331,487	331,487	188,054	150,994		180,493		180,493		331,487				5,789	02/25/2047	1FM
17120C-AG-7	CCART_16-A ABS		08/15/2018	JPMORGAN CHASE & CO.		2,531,738	2,500,000	2,555,762	2,542,149		(12,152)		(12,152)		2,529,997		1,741	1,741	70,919	02/15/2023	3AM

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)
17305E-FR-1	CCCIT_14-A5 ABS		08/30/2018	CITIGROUP GLOBAL MARKETS		1,812,272	1,830,000	1,847,085			(4,257)		(4,257)		1,842,827		(30,555)	(30,555)	11,852	06/07/2023	1FE
16678R-BT-3	CCMFC 2004-A B1 RMBS		09/01/2018	SCHEDULED REDEMPTION		221,689	221,689	155,291	148,143		73,546		73,546		221,689				3,564	03/25/2035	1FM
16678R-FD-4	CCMFC_06-1A RMBS		07/02/2018	DISTRIBUTION		17,714											17,714	17,714		12/25/2046	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		09/01/2018	SCHEDULED REDEMPTION		155,133	155,133	109,607	86,542		68,590		68,590		155,133				2,435	10/25/2035	1FM
12513X-AH-5	CD_06-CD2 CMBS		09/01/2018	SCHEDULED REDEMPTION		110	45,194	30,328	37,953		(37,052)		(37,052)		110				1,804	01/15/2046	1FM
12508E-AF-8	CDK GLOBAL INC		09/12/2018	JPMORGAN CHASE & CO.		643,039	657,000	664,844			(388)		(388)		664,456		(21,418)	(21,418)	25,178	06/01/2027	3FE
12508E-AG-6	CDK GLOBAL INC		09/11/2018	JPMORGAN CHASE & CO.		216,038	210,000	210,000							210,000		6,038	6,038	2,913	06/15/2026	3FE
156504-AH-5	CENTURY COMMUNITIES INC		09/06/2018	CANTOR FITZGERALD		56,250	60,000	59,870	59,870		10		10		59,880		(3,630)	(3,630)	4,064	07/15/2025	4FE
15670B-AB-8	CENTURYLINK INC TERM LOAN B		09/28/2018	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,488		12		12		2,500				9	01/31/2025	3FE
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		07/02/2018	SCHEDULED REDEMPTION		22,500	22,500	22,275			225		225		22,500				132	12/29/2023	5*GI
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		08/09/2018	Various		3,864,262	3,833,000	3,828,899			63		63		3,828,962		35,301	35,301	16,866	02/01/2024	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2018	SCHEDULED REDEMPTION		231,185	231,275	153,037	158,663		72,522		72,522		231,185				6,142	03/25/2037	1FM
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		07/31/2018	EXCHANGE		1,265,843	1,279,000	1,265,525	740,000		318		318		1,265,843				43,210	10/01/2025	3FE
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		09/18/2018	GOLDMAN, SACHS & CO.		1,075,349	1,079,000	1,065,843			186		186		1,066,029		9,320	9,320	25,966	10/01/2025	3FE
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		09/06/2018	CANTOR FITZGERALD		463,733	462,000	462,000							462,000		1,733	1,733		10/01/2026	3FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		08/07/2018	SCHEDULED REDEMPTION		93,600	93,600	93,093	93,226		374		374		93,600				1,403	01/27/2021	4FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		09/24/2018	BARCLAYS		518,565	543,000	553,755	552,580		(1,196)		(1,196)		551,384		(32,819)	(32,819)	33,560	03/31/2023	4FE
125509-BV-0	CIGNA CORPORATION		09/10/2018	WELLS FARGO		4,521,625	5,000,000	4,990,400	4,990,643		577		577		4,991,220		(469,595)	(469,595)	151,441	10/15/2027	2FE
125581-GS-1	CIT GROUP INC		09/20/2018	CALLED @ 100.519		50,260	50,000	51,250	50,721		(721)		(721)		50,000				1,395	02/19/2019	3FE
17325F-AG-3	CITIBANK NA		09/06/2018	CITIGROUP GLOBAL MARKETS		2,103,169	2,100,000	2,100,000	2,100,000						2,100,000		3,169	3,169	35,529	09/18/2019	1FE
172967-JW-2	CITIGROUP INC		07/30/2018	MATURED		10,000,000	10,000,000	9,997,400	9,999,484		516		516		10,000,000				215,000	07/30/2018	2FE
172967-LL-3	CITIGROUP INC		07/31/2018	WELLS FARGO		1,411,257	1,400,000	1,400,000	1,400,000						1,400,000		11,257	11,257	29,543	05/17/2024	2FE
172967-MD-0	CITIGROUP INC		08/03/2018	Various		5,683,452	5,586,000	5,590,235			(2)		(2)		5,590,233		93,219	93,219	7,539	07/23/2048	2FE
184496-AJ-6	CLEAN HARBORS INC		07/19/2018	Various		878,672	876,000	876,000	876,000						876,000		(41,128)	(41,128)	88,257	08/01/2020	3FE
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		09/18/2018	STIFEL CAPITAL MARKETS		133,665	133,000	133,000							133,000		665	665		10/15/2025	3FE
185899-AB-7	CLEVELAND-CLIFFS INC		07/20/2018	BARCLAYS		194,500	200,000	198,694	198,700		106		106		198,806		(4,306)	(4,306)	5,823	01/15/2024	3FE
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC		08/10/2018	WELLS FARGO		1,503,150	1,500,000	1,495,515							1,495,515		7,635	7,635		01/15/2024	1Z
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		09/28/2018	SCHEDULED REDEMPTION		269	269	268	267		2		2		269				3	09/07/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		09/28/2018	SCHEDULED REDEMPTION		2,123	2,123	2,080	2,073		50		50		2,123				20	09/07/2021	4FE
20030N-CE-9	COMCAST CORPORATION		09/26/2018	WELLS FARGO		820,893	922,000	797,746			477		477		798,223		22,670	22,670	15,056	11/01/2049	1FE
14041N-EY-3	COMET_15-A5 ABS		07/15/2018	SCHEDULED REDEMPTION		9,000,000	9,000,000	9,003,516	9,001,430		(1,430)		(1,430)		9,000,000				84,000	05/17/2021	1FE
14041N-FJ-5	COMET_16-7 ABS		09/20/2018	Various		6,040,781	6,000,000	6,067,500			(11,255)		(11,255)		6,056,245		(15,464)	(15,464)	95,687	09/16/2024	1FE
14041N-FD-8	COMET_16-A2 ABS		08/30/2018	BARCLAYS		2,205,740	2,185,000	2,213,337			(6,892)		(6,892)		2,206,445		(705)	(705)	34,947	02/15/2024	1FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		09/28/2018	SCHEDULED REDEMPTION		5,626	5,626	3,890	1,617		1,720		1,720		5,626				47	11/12/2020	5FE
202795-GX-2	COMMONWLTH EDIS		07/15/2018	MATURED		14,049,000	14,049,000	14,313,262	14,093,867		(44,867)		(44,867)		14,049,000				976,406	07/15/2018	2FE
205677-AA-5	COMSTOCK RESOURCES INC		07/24/2018	Various		917,913	941,000	903,247							903,247		14,665	14,665		08/15/2026	4Z
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		09/28/2018	SCHEDULED REDEMPTION		4,138	4,138	4,138	4,138						4,138				16	10/05/2023	3FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		07/02/2018	SCHEDULED REDEMPTION		20,163	20,163	20,163	20,163						20,163				1,756	06/30/2022	1
21036P-AZ-1	CONSTELLATION BRANDS INC		07/30/2018	JEFFERIES & COMPANY, INC.		1,158,813	1,269,000	1,264,635			36		36		1,264,671		(105,858)	(105,858)	25,147	02/15/2048	2FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2018	SCHEDULED REDEMPTION		565,778	565,778	563,514	564,895		882		882		565,778				26,874	07/12/2022	1FE
22164E-AC-9	COTIVITI CORP TLB		08/27/2018	Various		667,130	667,130	664,518	663,331		3,798		3,798		667,130				4,965	09/28/2023	3FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		09/28/2018	SCHEDULED REDEMPTION		1,188,465	1,188,465	1,172,443	1,171,229		55,831		55,831		1,188,465				21,566	03/31/2023	4
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		09/28/2018	SCHEDULED REDEMPTION		1,731	1,731	1,649	1,689		860		860		1,731					09/27/2024	4FE
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		09/28/2018	SCHEDULED REDEMPTION		9,615	9,615	9,593	9,592		23		23		9,615					09/27/2024	4FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		09/01/2018	SCHEDULED REDEMPTION			27,824	10,334	3,377		(3,377)		(3,377)						1,099	04/25/2037	1FM
173109-AH-2	CRMSI_07-1 RMBS		09/01/2018	SCHEDULED REDEMPTION			273,825	73,497											11,177	03/25/2037	1FM
17312H-AJ-8	CRMSI_07-2 RMBS		08/01/2018	SCHEDULED REDEMPTION			74,164	17,264											2,750	06/25/2037	1FM
228187-AA-8	CROWN AMERICAS LLC		07/09/2018	CITIGROUP GLOBAL MARKETS		144,020	152,000	150,574			55		55		150,629		(6,609)	(6,609)	3,309	02/01/2026	4FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		09/01/2018	SCHEDULED REDEMPTION		109,038	149,742	106,618	106,653		2,386		2,386		109,038				5,950	10/25/2035	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		07/02/2018	SCHEDULED REDEMPTION		126,998	126,998	126,998	126,998						126,998				3,449	09/30/2038	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		09/10/2018	SCHEDULED REDEMPTION		75,945	75,945	75,945	75,945						75,945				3,994	01/10/2024	2
126650-BC-3	CVS PASS-THROUGH TRUST ABS		09/10/2018	SCHEDULED REDEMPTION		340,940	340,940	340,940	343,942		(25,430)		(25,430)		340,940				13,529	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		09/01/2018	SCHEDULED REDEMPTION		16,209	16,209	15,745	15,805		404		404		16,209				656	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		09/01/2018	SCHEDULED REDEMPTION		305,610	326,350	292,873	199,589		106,021		106,021		305,610				12,920	07/25/2035	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)
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		09/01/2018	SCHEDULED REDEMPTION		100,732	133,522	110,362	78,033		22,699		22,699		100,732				5,759	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		09/25/2018	SCHEDULED REDEMPTION		225,582	234,321	144,284	80,009		145,573		145,573		225,582				3,879	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2018	SCHEDULED REDEMPTION		62,180	82,911	59,810	56,538		5,642		5,642		62,180				3,631	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		09/01/2018	SCHEDULED REDEMPTION		8,968	215,945	168,313	143,801		(134,833)		(134,833)		8,968				9,254	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		55,444	55,454	38,479	33,272		22,172		22,172		55,444				1,583	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		09/25/2018	SCHEDULED REDEMPTION		9,712	9,712	9,694	9,817		(105)		(105)		9,712				187	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		09/01/2018	SCHEDULED REDEMPTION		54,249	63,462	45,693	46,252		7,997		7,997		54,249				2,608	02/25/2037	1FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		09/01/2018	SCHEDULED REDEMPTION		23,421	23,421	23,420	23,421						23,421				920	04/25/2036	1FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		09/01/2018	SCHEDULED REDEMPTION		62,646	62,646	62,646	62,646						62,646				2,579	11/25/2036	1FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		09/01/2018	SCHEDULED REDEMPTION		79,164	79,164	39,580	79,164						79,164				3,311	05/26/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		09/01/2018	SCHEDULED REDEMPTION		56,008	92,260	61,459	23,305		32,703		32,703		56,008				4,680	08/27/2046	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	09/30/2018	SCHEDULED REDEMPTION		253,755	253,755	253,755	253,755						253,755				7,533	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	09/28/2018	SCHEDULED REDEMPTION		85,539	85,539	85,539	85,539						85,539				2,266	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	09/28/2018	SCHEDULED REDEMPTION		130,001	130,001	130,001	130,001						130,001				3,415	03/31/2023	2FE
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	09/28/2018	SCHEDULED REDEMPTION		132,804	132,804	132,804	132,804						132,804				3,588	03/31/2023	2FE
233851-BA-1	DAIMLER FINANCE NA LLC	C	08/01/2018	MATURED		7,000,000	7,000,000	6,982,640	6,997,867		2,133		2,133		7,000,000				166,250	08/01/2018	1FE
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC	C	08/03/2018	MATURED		10,000,000	10,000,000	9,979,700	9,995,918		4,082		4,082		10,000,000				200,000	08/03/2018	1FE
235851-AN-2	DANAHER CORP		09/15/2018	MATURED		10,000,000	10,000,000	9,986,600	9,996,790		3,210		3,210		10,000,000				165,000	09/15/2018	1FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		09/20/2018	Various		5,347,685	5,623,000	5,608,525	4,866,473		(895)		(895)		5,602,838		(255,153)	(255,153)	218,383	05/01/2025	3FE
254683-BW-4	DCENT_17-1 ABS		09/20/2018	JPMORGAN CHASE & CO.		15,107,813	15,000,000	15,121,875			(5,898)		(5,898)		15,115,977		(8,165)	(8,165)	74,844	07/15/2024	1FE
24701P-AC-0	DELIVER BUYER INC (MHS HLDGS) TL		09/28/2018	SCHEDULED REDEMPTION		25,000	25,000	24,787	24,769		231		231		25,000				138	04/26/2024	4FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2018	Various		2,450,766	2,450,766	2,450,766	2,450,766						2,450,766				142,865	01/02/2020	1FE
24767D-AA-2	DELTA MERGER SUB INC		09/07/2018	CANTOR FITZGERALD		122,210	121,000	121,000							121,000		1,210	1,210		09/15/2026	4FE
55377G-AJ-2	DH PUBLISHING LP TERM LOAN		08/17/2018	SCHEDULED REDEMPTION		58,694	58,694	58,409	58,382		312		312		58,694				237	08/21/2023	3FE
25278X-AJ-8	DIAMONDBACK ENERGY INC		08/27/2018	EXCHANGE		145,061	140,000	145,600			(544)		(544)		145,056		5	5	5,581	05/31/2025	3FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		09/28/2018	Various		102	547	473			75		75		547		(444)	(444)		11/06/2023	4FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		07/02/2018	SCHEDULED REDEMPTION		5,239	5,239	5,232	5,231		8		8		5,239				74	06/08/2020	4FE
256603-AC-5	DOLE FOOD COMPANY INC		09/26/2018	Various		278,990	285,000	285,000	285,000		(2,687)		(2,687)		282,313		(3,323)	(3,323)	16,113	06/15/2025	5FE
26138E-AP-4	DR PEPPER SNAPPLE GROUP		08/27/2018	GOLDMAN, SACHS & CO.		1,978,860	2,000,000	2,091,100	2,054,295		(8,913)		(8,913)		2,045,381		(66,521)	(66,521)	50,489	11/15/2021	2FE
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		09/12/2018	CITIGROUP GLOBAL MARKETS		1,312,740	1,500,000	1,495,140	1,495,700		312		312		1,496,013		(183,273)	(183,273)	38,144	09/15/2026	2FE
26138E-AV-1	DR PEPPER SNAPPLE GROUP INC		08/29/2018	JPMORGAN CHASE & CO.		1,449,548	1,500,000	1,499,400	1,499,522		79		79		1,499,601		(50,053)	(50,053)	30,096	11/15/2021	2FE
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		09/26/2018	BANK OF AMERICA/MERRILL LYNCH		9,215,500	10,000,000	9,995,600	9,995,972		271		271		9,996,243		(780,743)	(780,743)	269,636	06/15/2027	2FE
26208K-AG-5	DRIVE 18-3 D ABS		07/25/2018	Various		5,259,648	5,250,000	5,249,805							5,249,805		9,843	9,843	627	10/15/2024	1AM
252724-AA-7	DROT 18-1 A ABS		08/16/2018	Various		5,004,199	5,000,000	4,999,948							4,999,948		4,252	4,252		01/21/2031	1FE
25272X-AA-3	DROT_17-1 ABS		08/15/2018	Various		3,372,094	3,388,136	3,387,282	3,387,324		141		141		3,387,465		(15,371)	(15,371)	69,176	03/20/2024	1FE
23341M-AC-5	DUNN PAPER TLB		09/28/2018	SCHEDULED REDEMPTION		3,938	3,938	3,899	3,093		34		34		3,938				21	08/26/2022	4FE
26817R-AS-7	DYNEGY INC		08/22/2018	Various		558,800	508,000	536,720	157,432		(2,591)		(2,591)		534,154		9,406	9,406	46,057	01/15/2025	3FE
263534-CL-1	E I DU PONT DE NEMOURS AND CO		08/14/2018	BANK OF AMERICA/MERRILL LYNCH		3,455,760	3,500,000	3,496,150	3,496,982		794		794		3,497,775		(42,015)	(42,015)	60,958	05/01/2020	1FE
263534-CM-9	E I DU PONT DE NEMOURS AND CO		07/09/2018	MIZUHO SECURITIES USA INC.		4,931,556	4,900,000	4,900,000	4,900,000						4,900,000		31,556	31,556	79,690	05/01/2020	1FE
263534-BT-5	E.I. DU PONT DE NEMOURS		07/15/2018	MATURED		15,115,000	15,115,000	16,428,062	15,471,051		(356,051)		(356,051)		15,115,000				906,900	07/15/2018	1FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		09/28/2018	SCHEDULED REDEMPTION		25,000	25,000	24,688			313		313		25,000				142	02/05/2023	5*GI
30166P-AG-6	EART 18-3 D ABS		07/18/2018	JPMORGAN CHASE & CO.		4,016,250	4,000,000	3,999,576							3,999,576		16,674	16,674		06/17/2024	6Z*
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		07/16/2018	SCHEDULED REDEMPTION		705	705	701	699		5		5		705				4	10/02/2023	4FE
278642-AT-0	EBAY INC		07/31/2018	Market Axess		1,417,972	1,400,000	1,400,000	1,400,000						1,400,000		17,972	17,972	29,073	01/30/2023	2FE
28414H-AB-9	ELANCO ANIMAL HEALTH INCORPORATED		08/16/2018	Various		313,325	310,000	310,000							310,000		3,325	3,325		08/28/2028	3FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	08/25/2018	SCHEDULED REDEMPTION		325,455	325,455	325,455	325,455						325,455				14,035	05/25/2025	2FE
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		07/12/2018	Various		493,125	500,000	485,000							485,000		8,125	8,125		07/15/2024	4FE
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		09/14/2018	MORGAN STANLEY		565,499	601,000	600,189			8		8		600,197		(34,698)	(34,698)	15,042	02/15/2048	2FE
29413X-AB-3	ENVIVA PARTNERS LP		09/20/2018	Various		1,475,775	1,422,000	1,479,678	1,473,204		(8,959)		(8,959)		1,464,245		11,530	11,530	86,637	11/01/2021	4FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		07/18/2018	Various		718,409	700,000	693,385			4		4		693,389		25,019	25,019	2,875	07/15/2048	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		07/02/2018	SCHEDULED REDEMPTION		21,212	21,212	21,212	21,212						21,212				729	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		07/02/2018	SCHEDULED REDEMPTION		25,904	25,904	25,904	25,904						25,904				883	10/01/2025	1FE
26924X-AG-0	ETRVM_04-1 ABS		09/07/2018	SCHEDULED REDEMPTION		596,457	596,457	589,583	596,457						596,457				19,270	11/07/2031	2AM
33844P-AG-0	FCAT 18-3 D ABS		08/16/2018	BNP CAPITAL MARKETS		2,505,859	2,500,000	2,499,640							2,499,640		6,219	6,219		12/16/2024	6Z*

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)
31740L-AA-1	FINANCIAL & RISK US HOLDINGS INC		09/25/2018	Various		603,803	600,000	600,000							600,000		3,803	3,803		05/15/2026	4Z
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC		09/18/2018	TD SECURITIES		244,420	242,000	242,000							242,000		2,420	2,420		11/15/2026	4FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		09/28/2018	SCHEDULED REDEMPTION		3,310	3,310	3,296			14		14		3,310					04/18/2025	4FE
343412-AF-9	FLUOR CORPORATION		08/27/2018	CREDIT SUISSE		1,577,968	1,578,000	1,574,639							1,574,639		3,330	3,330		09/15/2028	2FE
34531E-AE-6	FORDO_17-A ABS		09/20/2018	BARCLAYS		6,850,703	7,000,000	6,851,797			9,727		9,727		6,861,524		(10,821)	(10,821)	14,560	04/15/2022	1FE
34528H-AC-8	FORDR 18-2 C ABS		08/15/2018	BNP CAPITAL MARKETS		3,504,922	3,500,000	3,499,001			12		12		3,499,013		5,909	5,909	8,408	01/15/2030	1FE
34959J-AE-8	FORTIVE CORP		09/13/2018	Various		1,062,061	1,061,000	1,060,239	1,060,439		268		268		1,060,707		(51,696)	(51,696)	67,267	06/15/2019	2FE
301900-AA-7	FOUNDATION BUILDING MATERIALS LLC		08/15/2018	CALLED @ 104.125		780,938	750,000	772,124	652,352		(3,592)		(3,592)		763,345		(13,345)	(13,345)	88,316	08/15/2021	4FE
35645@-AD-7	FREEDOM SCIENTIFIC INCRE 2017 TL		09/28/2018	SCHEDULED REDEMPTION		56,500	56,500	55,935			565		565		56,500				864	11/10/2020	4Z
35671D-BJ-3	FREEPORT-MCMORAN INC		07/25/2018	Various		501,095	543,000	496,921	172,445		672		672		498,538		2,557	2,557	19,906	11/14/2034	3FE
35905A-AA-7	FRONTDOOR INC		08/14/2018	CANTOR FITZGERALD		303,750	300,000	300,000							300,000		3,750	3,750	56	08/15/2026	4Z
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		09/01/2018	SCHEDULED REDEMPTION		15	15		15						15					01/25/2035	1FM
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		09/01/2018	SCHEDULED REDEMPTION		55,941	55,941	1,281	57,060	5,054	(6,173)		(1,119)		55,941					10/27/2020	6S
G37585-AC-3	GASLOG LTD	D	08/02/2018	STIFEL CAPITAL MARKETS		395,200	380,000	380,000	380,000						380,000		15,200	15,200	28,666	03/22/2022	4
20173M-AG-5	GCCFC_06-GG7 CMBS		09/01/2018	SCHEDULED REDEMPTION		222,035	222,035	210,942	222,035						222,035				9,688	07/10/2038	1FM
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C		09/14/2018	MORGAN STANLEY		12,071,538	12,347,000	11,332,457	11,649,626		163,351		163,351		11,812,978		258,561	258,561	243,382	11/15/2020	1FE
36828Q-SC-1	GECMC_06-C1 CMBS		09/01/2018	SCHEDULED REDEMPTION			3,198	1,588	1,283		(1,283)		(1,283)						6	03/10/2044	1FM
369550-BA-5	GENERAL DYNAMICS CORPORATION		09/12/2018	MORGAN STANLEY		1,995,820	2,000,000	1,992,920			1,182		1,182		1,994,102		1,718	1,718	19,646	05/11/2020	1FE
369550-BB-3	GENERAL DYNAMICS CORPORATION		09/06/2018	MIZUHO SECURITIES USA INC.		1,004,142	1,000,000	1,000,000							1,000,000		4,142	4,142	8,952	05/11/2020	1FE
369550-BF-4	GENERAL DYNAMICS CORPORATION		09/14/2018	MIZUHO SECURITIES USA INC.		1,006,410	1,000,000	1,000,000							1,000,000		6,410	6,410	9,786	05/11/2021	1FE
369604-BD-4	GENERAL ELECTRIC CO		09/14/2018	WELLS FARGO		14,720,764	15,195,000	15,777,880	15,632,680		(62,754)		(62,754)		15,569,926		(849,162)	(849,162)	386,333	10/09/2022	1FE
37045V-AT-7	GENERAL MOTORS CO		09/06/2018	JEFFERIES & COMPANY, INC.		807,024	800,000	799,728							799,728		7,296	7,296		04/01/2049	1Z
37186*-AA-6	GENESIS SOLAR FUNDING LLC		09/05/2018	SCHEDULED REDEMPTION		803,729	803,729	803,729	803,729						803,729				45,009	09/05/2038	2FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	08/09/2018	Various		391,189	412,000	412,000							412,000		(20,811)	(20,811)	5,618	06/01/2026	5FE
375558-BE-2	GILEAD SCIENCES INC		09/04/2018	MATURED		10,000,000	10,000,000	9,998,900	9,999,745		255		255		10,000,000				185,000	09/04/2018	1FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		54,146	55,901	38,777	40,611		13,535		13,535		54,146				1,497	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		09/01/2018	SCHEDULED REDEMPTION		304,018	304,018	222,059	35,746		268,272		268,272		304,018				12,705	12/25/2040	1FM
362500-AE-3	GMALT_15-3 ABS		07/20/2018	SCHEDULED REDEMPTION		2,085,771	2,085,771	2,088,378	2,086,998		(1,227)		(1,227)		2,085,771				19,135	11/20/2019	1FE
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		09/20/2018	Various		3,473,137	3,560,000	3,499,846			325		325		3,500,171		(27,035)	(27,035)	49,373	04/23/2039	1FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		07/31/2018	BANK OF AMERICA/MERRILL LYNCH		340,340	374,000	369,325			173		173		369,498		(29,158)	(29,158)	16,055	03/15/2027	3FE
39121J-AH-3	GREAT RIVER ENERGY		07/01/2018	CALLED @ 100.000		504,000	504,000	504,000	504,000						504,000				22,569	07/01/2030	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2018	SCHEDULED REDEMPTION		528,997	528,997	528,997	528,997						528,997				28,606	02/10/2024	3FE
36245E-AG-3	GSAMP_06-HE7 RMBS		07/25/2018	SCHEDULED REDEMPTION			106,797												1,535	10/27/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		79,527	88,532	72,872	68,596		10,931		10,931		79,527				3,785	01/25/2037	1FM
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		09/28/2018	SCHEDULED REDEMPTION		318	318	267			51		51		318				1	08/25/2023	4FE
40573L-AU-0	HALFMOON PARENT INC		09/14/2018	MORGAN STANLEY		1,404,984	1,400,000	1,397,746							1,397,746		7,238	7,238	187	08/15/2038	2FE
44891M-AE-1	HALST_16-A ABS		09/15/2018	SCHEDULED REDEMPTION		13,000,000	13,000,000	13,023,359	13,010,884		(10,884)		(10,884)		13,000,000				161,246	12/16/2019	1FE
44929E-AD-7	HALST_16-C ABS		09/15/2018	SCHEDULED REDEMPTION		3,952,362	3,952,362	3,939,702	3,945,435		6,926		6,926		3,952,362				43,013	02/18/2020	1FE
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL SERVICES		08/14/2018	MIZUHO SECURITIES USA INC.		1,003,540	1,000,000	1,000,000							1,000,000		3,540	3,540	6,842	05/21/2020	1FE
438778-AA-0	HATS_16-1A ABS		09/15/2018	SCHEDULED REDEMPTION		378,462	378,462	378,454	378,458		4		4		378,462				7,694	11/15/2019	1FE
404119-BV-0	HCA INC		08/21/2018	BARCLAYS		120,546	121,000	121,000	121,000						121,000		(454)	(454)	4,585	06/15/2047	3FE
42772G-AB-8	HERO 18-1A ABS		09/20/2018	SCHEDULED REDEMPTION		120,822	120,822	123,841			(3,019)		(3,019)		120,822				1,316	09/20/2048	1FE
427866-AV-0	HERSHEY CO		08/21/2018	MATURED		13,000,000	13,000,000	12,996,620	12,999,267		733		733		13,000,000				208,000	08/21/2018	1FE
427866-BA-5	HERSHEY COMPANY THE		09/25/2018	Various		1,998,660	2,000,000	1,998,620			159		159		1,998,779		(119)	(119)	22,389	05/15/2021	1FE
42806D-BG-3	HERTZ_17-2A ABS		08/13/2018	DEUTSCHE BANK AG		2,448,828	2,500,000	2,498,916	2,498,967		102		102		2,499,069		(50,241)	(50,241)	54,605	10/25/2022	1FE
40419N-AG-5	HFOTCO LLC Term Loan B		09/28/2018	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750				35	06/19/2025	3FE
05584A-AA-8	HGVGI_17-A ABS		09/25/2018	SCHEDULED REDEMPTION		179,399	179,399	179,354	179,357		42		42		179,399				3,814	02/25/2027	1FE
43739E-BS-5	HMBT_05-4 RMBS		09/25/2018	SCHEDULED REDEMPTION		455,101	455,101	351,850	384,162		70,938		70,938		455,101				8,032	10/25/2035	1FM
411707-AB-8	HNGRY_18-1A ABS		07/26/2018	CANTOR FITZGERALD		2,497,070	2,500,000	2,500,000							2,500,000		(2,930)	(2,930)	11,806	06/20/2048	2AM
404280-BR-9	HSBC HOLDINGS PLC	D	07/31/2018	CITIGROUP GLOBAL MARKETS		1,501,898	1,500,000	1,500,000							1,500,000		1,898	1,898	10,531	05/18/2024	1FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2018	SCHEDULED REDEMPTION		294,320	294,320	293,155	291,903		2,417		2,417		294,320				9,757	05/31/2033	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		09/19/2018	SCHEDULED REDEMPTION		47,022	102,247	54,398	1,376		45,646		45,646		47,022				2,141	11/19/2034	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)
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		09/05/2018	SCHEDULED REDEMPTION		195,242	195,242	195,242	195,242						195,242				10,465	10/05/2021	2
44962L-AF-4	IHS MARKIT LTD		07/24/2018	Various		1,190,364	1,200,000	1,195,536			3		3		1,195,539		(5,175)	(5,175)	475	08/01/2028	2Z
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		09/28/2018	SCHEDULED REDEMPTION		110,688	110,688	109,648	109,587		1,101		1,101		110,688				2,145	12/15/2022	4
45720#-AA-8	INJURED WORKERS PHARMA TL		09/28/2018	SCHEDULED REDEMPTION		534,047	534,047	531,208	530,514		3,533		3,533		534,047				344	07/22/2020	4
458140-AX-8	INTEL CORPORATION		09/05/2018	CITIGROUP GLOBAL MARKETS		2,926,290	3,000,000	2,990,040	2,990,587		597		597		2,991,184		(64,894)	(64,894)	77,700	05/11/2027	1FE
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES		09/25/2018	JPMORGAN CHASE & CO.		391,757	392,000	389,170							389,170		2,587	2,587	54	09/26/2048	2FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		09/25/2018	Various		1,100,294	1,090,000	1,090,000							1,090,000		10,294	10,294	36	01/15/2027	3FE
459745-GC-3	INTL LEASE FINANCE CORP		09/01/2018	MATURED		2,000,000	2,000,000	2,190,000	2,020,223		(20,223)		(20,223)		2,000,000				142,500	09/01/2018	2FE
46122X-AG-8	INTREPID AVIATION GROUP HOLDINGS L		07/30/2018	OPPENHEIMER & CO., INC.		244,215	243,000	243,000							243,000		1,215	1,215		08/15/2021	1Z
46284P-AP-9	IRON MOUNTAIN INC		09/27/2018	STIFEL CAPITAL MARKETS		5,330,160	5,384,000	5,147,185	3,995,746		15,171		15,171		5,226,542		103,618	103,618	313,200	08/15/2024	4FE
46284V-AE-1	IRON MOUNTAIN INC		09/18/2018	JPMORGAN CHASE & CO.		165,880	176,000	171,380			219		219		171,599		(5,719)	(5,719)	6,750	03/15/2028	3FE
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC		09/27/2018	MORGAN STANLEY		205,465	218,000	215,000	215,360		189		189		215,549		(10,084)	(10,084)	7,937	06/01/2026	3FE
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2018	SCHEDULED REDEMPTION		123,525	123,525	125,538	125,467		(1,942)		(1,942)		123,525				5,714	01/15/2042	1FE
478160-AU-8	JOHNSON & JOHNSON		07/15/2018	MATURED		4,500,000	4,500,000	4,749,030	4,518,468		(18,468)		(18,468)		4,500,000				231,750	07/15/2018	1FE
478160-CJ-1	JOHNSON & JOHNSON		09/14/2018	WELLS FARGO		2,030,805	2,100,000	2,099,643	2,099,649		33		33		2,099,682		(68,877)	(68,877)	47,009	01/15/2025	1FE
46628G-AF-6	JPALT RMBS		09/01/2018	SCHEDULED REDEMPTION		509,858	509,902	388,019	363,832		146,026		146,026		509,858				14,007	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2018	SCHEDULED REDEMPTION		101,690	101,690	74,771	56,121		45,569		45,569		101,690				1,927	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		09/01/2018	SCHEDULED REDEMPTION			92,599	5,068											2,935	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		09/01/2018	SCHEDULED REDEMPTION		219,821	219,821	174,867	141,611		78,210		78,210		219,821				5,809	06/25/2042	1FM
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		09/01/2018	SCHEDULED REDEMPTION		1,706,445	1,706,445	1,513,936	1,651,991		67,815		67,815		1,706,445				69,612	05/12/2045	2FM
46630D-AG-7	JPMCC 2007-C1 AM CMBS		09/01/2018	SCHEDULED REDEMPTION		4,637,759	4,637,759	4,312,391	4,614,162		23,597		23,597		4,637,759				171,455	02/15/2051	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		198,071	203,792	138,111	147,203		50,869		50,869		198,071				5,220	04/25/2036	1FM
48122C-AB-1	JRMT 2004-A, A2 ABS		09/15/2018	SCHEDULED REDEMPTION		21,144	21,144	18,515	7,663		13,481		13,481		21,144				624	04/15/2022	6FE
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		09/28/2018	SCHEDULED REDEMPTION		1,531	1,531	1,528	1,527		4		4		1,531				6	03/11/2021	3FE
49377P-AA-4	KEN GARFF AUTOMOTIVE LLC		09/20/2018	Various		614,323	606,000	606,000							606,000		8,323	8,323	1,865	08/15/2023	4FE
489170-AD-2	KENNAMETAL INC		07/09/2018	CALLED @ 100.000		13,000,000	13,000,000	13,025,090	13,007,281		(2,040)		(2,040)		13,005,242		(5,242)	(5,242)	237,322	11/01/2019	2FE
49269T-AB-5	KETTLE CUSINE LLC TL		08/24/2018	Various		7,351,448	7,351,448	7,298,752	7,291,131		60,317		60,317		7,351,448				82,943	08/21/2021	5
49372F-AL-7	KEYW CORPORATION TERM LOAN		09/10/2018	SCHEDULED REDEMPTION		186,047	186,047	185,116			930		930		186,047				1,072	05/03/2024	4FE
496902-AP-2	KINROSS GOLD CORP	A	07/18/2018	EXCHANGE		1,942,796	1,952,000	1,942,070	1,942,349		447		447		1,942,796				87,933	07/15/2027	2FE
5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	D	07/24/2018	Various		2,198,578	2,200,000	2,189,132			13		13		2,189,145		9,433	9,433	552	07/19/2023	1Z
50076Q-AZ-9	KRAFT FOODS GROUP INC		08/01/2018	CITIGROUP GLOBAL MARKETS		4,966,450	5,000,000	4,957,474	4,978,081		2,720		2,720		4,980,801		(14,351)	(14,351)	115,208	06/06/2022	2FE
50077L-AH-9	KRAFT HEINZ FOODS CO		07/24/2018	RBC DOMINION SECURITIES		2,009,306	2,025,000	2,023,563	2,024,048		211		211		2,024,259		(14,952)	(14,952)	60,480	07/02/2020	2FE
50077L-AT-3	KRAFT HEINZ FOODS CO		07/30/2018	BNP CAPITAL MARKETS		1,600,720	1,600,000	1,590,576			87		87		1,590,663		10,057	10,057	9,456	01/30/2029	2FE
501797-AN-4	L BRANDS INC		09/06/2018	Various		620,730	700,000	700,000							700,000		(79,270)	(79,270)	18,803	02/01/2028	3FE
501797-AP-9	L BRANDS INC		08/30/2018	BANK OF AMERICA/MERRILL LYNCH		114,043	121,000	116,463			60		60		116,522		(2,480)	(2,480)	1,710	01/15/2027	3FE
502413-AY-3	L-3 COMMUNICATIONS CORP		07/06/2018	TENDER OFFER		16,487,680	16,000,000	15,942,720	15,987,506		3,475		3,475		15,990,981		9,019	9,019	1,090,880	10/15/2019	2FE
502413-AZ-0	L-3 COMMUNICATIONS CORP		07/06/2018	TENDER OFFER		15,572,700	15,000,000	14,951,850	14,985,709		2,755		2,755		14,988,464		11,536	11,536	1,267,388	07/15/2020	2FE
513272-AB-0	LAMB WESTON HLD		08/07/2018	BANK OF AMERICA/MERRILL LYNCH		9,504,556	9,595,000	9,502,088	4,521,776		4,460		4,460		9,513,736		(9,179)	(9,179)	357,698	11/01/2026	3FE
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		09/20/2018	WELLS FARGO		992,475	2,250,000	926,894	956,942		(1,376)		(1,376)		924,810		67,665	67,665	88,226	08/26/2024	6S
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2018	SCHEDULED REDEMPTION		43,567	43,567	38,174	39,528		4,038		4,038		43,567				2,873	06/15/2033	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		09/10/2018	SCHEDULED REDEMPTION		52,884	52,884	64,646	60,622		(7,738)		(7,738)		52,884				2,487	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		09/05/2018	SCHEDULED REDEMPTION		97,905	97,905	97,905	97,905						97,905				3,968	02/05/2027	1
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		09/28/2018	SCHEDULED REDEMPTION		42,140	42,140	41,695	36,438		13,065		13,065		42,140				810	02/18/2022	4
53944V-AQ-2	LLOYDS BANK PLC	D	08/09/2018	MIZUHO SECURITIES USA INC.		1,204,548	1,200,000	1,200,000							1,200,000		4,548	4,548	9,221	05/07/2021	1FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		09/01/2018	SCHEDULED REDEMPTION		224,687	229,986	186,037	167,501		57,186		57,186		224,687				8,864	02/25/2036	1FM
52523K-AL-8	LXS 2006-17, WF62 RMBS		09/01/2018	SCHEDULED REDEMPTION		224,873	240,943	190,279	151,139		73,734		73,734		224,873				11,229	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		09/01/2018	SCHEDULED REDEMPTION		118,285	132,272	107,274	107,219		11,066		11,066		118,285				4,783	04/25/2037	1FM
55181X-AA-0	LYNX II CORP	D	08/03/2018	CALLED @ 103.188		825,504	800,000	856,000	828,456		(5,467)		(5,467)		822,989		(22,989)	(22,989)	66,304	04/15/2023	4FE
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		07/31/2018	SCHEDULED REDEMPTION		290	290	289	289		1		1		290				1	06/21/2024	4FE
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC		07/17/2018	Various		472,643	470,000	470,000							470,000		2,643	2,643		08/01/2026	1Z
16232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		09/28/2018	SCHEDULED REDEMPTION		3,020	3,020	3,006	3,007		13		13		3,020				40	09/24/2024	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
576433-UF-1	MARM 2004-13 3A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		184,952	184,952	178,854	179,102		5,850		5,850		184,952				5,185	01/21/2057	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		09/01/2018	SCHEDULED REDEMPTION		86,368	86,368	82,813	91,245		(1,229)		(1,229)		86,368				3,944	08/25/2047	3FM
57164P-AC-0	MARRIOTT OWNERSHIP RESORTS		08/14/2018	BANK OF AMERICA/MERRILL LYNCH		476,720	472,000	472,000							472,000		4,720	4,720		09/15/2026	4Z
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		08/22/2018	BANK OF AMERICA/MERRILL LYNCH		150,563	150,000	150,000							150,000		563	563		09/15/2026	3FE
57643M-EE-0	MASTR 2004-8 1A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		39,926	39,926	39,443	39,850		76		76		39,926				1,369	09/25/2033	1FM
576485-AD-8	MATADOR RESOURCES CO		08/07/2018	Various		825,008	824,000	824,000							824,000		1,008	1,008		09/15/2026	3Z
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		09/15/2018	SCHEDULED REDEMPTION		292,409	292,409	293,323	293,042		(632)		(632)		292,409				12,103	04/15/2028	1
59217G-CM-9	METROPOLITAN LIFE GLOBAL FUNDING I		09/14/2018	JPMORGAN CHASE & CO.		1,501,230	1,500,000	1,500,000							1,500,000		1,230	1,230	24,495	01/08/2021	1FE
593171-BK-6	MEZZ_05-C3 CMBS		09/01/2018	SCHEDULED REDEMPTION				15											5	05/17/2044	1FE
55288*-AA-5	MGE POWER LLC ABS		09/25/2018	SCHEDULED REDEMPTION		221,682	221,682	222,421	222,091		(409)		(409)		221,682				9,096	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		09/25/2018	SCHEDULED REDEMPTION		183,414	183,414	183,414	183,414						183,414				6,876	10/25/2033	1
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		09/28/2018	SCHEDULED REDEMPTION		6,065	6,065	6,009	6,004		61		61		6,065					09/13/2024	4FE
61913P-AQ-5	MHL_05-1 RMBS		09/25/2018	SCHEDULED REDEMPTION		56,006	56,006	56,006	56,006						56,006				1,038	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		09/25/2018	SCHEDULED REDEMPTION		140,014	140,014	140,014	139,254		760		760		140,014				2,537	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		09/25/2018	SCHEDULED REDEMPTION		448,732	448,732	439,263	440,789		7,943		7,943		448,732				7,980	08/25/2035	1FM
594088-AQ-9	MICHAELS STORES INC 2018 NEW TLB		07/30/2018	SCHEDULED REDEMPTION		4,500	4,500	4,500							4,500				18	01/30/2023	3FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2018	SCHEDULED REDEMPTION		1,799,750	1,799,750	1,799,750	1,799,750						1,799,750				107,985	03/15/2025	2FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2018	SCHEDULED REDEMPTION		258,850	258,850	258,850	258,850						258,850				13,588	03/15/2025	2FE
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/25/2018	MORGAN STANLEY		1,005,490	1,000,000	1,000,000							1,000,000		5,490	5,490	119	07/26/2038	1Z
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	D	09/20/2018	Various		2,396,938	2,400,000	2,400,000							2,400,000		(3,062)	(3,062)	2,552	09/11/2029	1Z
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		09/01/2018	SCHEDULED REDEMPTION		115,072	115,072	112,380	112,869		2,203		2,203		115,072				2,915	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		182,076	182,101	135,486	130,220		51,856		51,856		182,076				5,142	09/25/2035	1FM
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		09/28/2018	SCHEDULED REDEMPTION		7,504	7,504	7,511	7,513		(9)		(9)		7,504				106	03/27/2020	4FE
61166W-AE-1	MONSANTO COMPANY		07/27/2018	EXCHANGE		2,578,091	2,250,000	2,712,938	2,601,647		(23,555)		(23,555)		2,578,091				117,563	08/15/2025	2FE
61166W-AT-8	MONSANTO COMPANY		07/27/2018	EXCHANGE		559,409	562,000	557,262	558,934		475		475		559,409				15,970	07/15/2021	2FE
61744Y-AR-9	MORGAN STANLEY		07/27/2018	JPMORGAN CHASE & CO.		2,005,360	2,000,000	2,000,000							2,000,000		5,360	5,360	24,018	04/22/2039	1FE
61746B-EC-6	MORGAN STANLEY		07/31/2018	WELLS FARGO		1,539,534	1,500,000	1,500,000	1,500,000						1,500,000		39,534	39,534	38,035	10/24/2023	1FE
61750H-AG-1	MSC 2006-HQ10 AJ CMBS		09/01/2018	SCHEDULED REDEMPTION		459,224	459,224	461,729	460,587		(1,363)		(1,363)		459,224				15,870	11/12/2041	1FM
61748H-HC-8	MSM_04-11A RMBS		09/25/2018	SCHEDULED REDEMPTION		25,784	25,784	25,784	25,784						25,784				416	07/25/2053	1FM
61748H-AN-1	MSM_04-5AR RMBS		09/01/2018	SCHEDULED REDEMPTION		9,275	9,275	9,244	9,255		20		20		9,275				145	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		09/01/2018	SCHEDULED REDEMPTION		267,669	270,273	222,335	201,592		66,077		66,077		267,669				13,160	04/25/2058	1FM
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		09/01/2018	SCHEDULED REDEMPTION		109,958	109,958	38,068	39,053		70,905		70,905		109,958				440	10/25/2051	1FM
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D	07/02/2018	SCHEDULED REDEMPTION		152,700	152,700	149,309	150,453		2,247		2,247		152,700				9,570	12/31/2033	1FE
65478Q-AD-0	NALT_16-A ABS		08/15/2018	SCHEDULED REDEMPTION		1,748,962	1,748,962	1,747,596	1,748,423		539		539		1,748,962				5,417	03/15/2019	1FE
65478H-AD-0	NAROT_17-C ABS		08/30/2018	TD SECURITIES		2,809,477	2,850,000	2,837,531			2,240		2,240		2,839,771		(30,294)	(30,294)	38,434	04/18/2022	1FE
63940G-AA-3	NAVSL_16-7 ABS		09/25/2018	SCHEDULED REDEMPTION		102,445	102,445	104,710			(2,265)		(2,265)		102,445				2,246	03/25/2066	1FE
63939R-AA-2	NAVSL_17-2 ABS		09/25/2018	SCHEDULED REDEMPTION		63,718	63,718	64,624			(906)		(906)		63,718				928	12/27/2066	1FE
63946B-AD-2	NBC UNIVERSAL		08/09/2018	JEFFERIES & COMPANY, INC.		776,415	750,000	789,968			(8,713)		(8,713)		781,254		(4,839)	(4,839)	30,364	04/30/2020	1FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		09/30/2018	SCHEDULED REDEMPTION		577,956	577,956	577,956	577,956						577,956				8,973	06/30/2027	1FE
641062-AF-1	NESTLE HOLDINGS INC.		09/18/2018	BAIRD (ROBERT W.) & CO. INC.		9,893,300	10,000,000	9,951,800							9,951,800		(58,500)	(58,500)		09/24/2028	1FE
641062-AN-4	NESTLE HOLDINGS INC.		09/20/2018	JPMORGAN CHASE & CO.		773,306	786,000	775,444							775,444		(2,138)	(2,138)		09/24/2048	1FE
641423-BW-7	NEVADA POWER CO		08/01/2018	MATURED		1,500,000	1,500,000	1,495,095	1,499,620		380		380		1,500,000				97,500	08/01/2018	1FE
641423-CB-2	NEVADA POWER COMPANY		09/14/2018	Various		3,990,200	4,000,000	3,999,120			176		176		3,999,296		(9,096)	(9,096)	44,993	04/15/2020	1FE
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS		08/09/2018	BANK OF AMERICA/MERRILL LYNCH		1,659,625	1,700,000	1,737,500	1,736,622		(2,991)		(2,991)		1,733,632		(74,007)	(74,007)	63,821	09/15/2024	3FE
65340M-AN-3	NIACET CORP TL		09/28/2018	SCHEDULED REDEMPTION		14,256	14,256	14,139	14,128		128		128		14,256				73	02/01/2024	4
65409Q-BB-7	NIELSEN FINANCE LLC		07/30/2018	JPMORGAN CHASE & CO.		128,678	133,000	137,988	137,330		(1,487)		(1,487)		135,844		(7,166)	(7,166)	5,283	04/15/2022	4FE
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		08/09/2018	Various		792,089	794,106	793,057	792,967		109		109		793,076		(987)	(987)	4,607	10/04/2023	3FE
65441C-AB-9	NINE WEST HOLDINGS INC TL		07/20/2018	Various		3,441,052	3,484,783	2,883,645	2,686,756		233,023		233,023		2,919,779		521,273	521,273	28,761	10/08/2019	5Z
65539B-AA-6	NMRR_10-1RA RMBS		09/01/2018	SCHEDULED REDEMPTION		244,879	244,879	245,951	245,169		(290)		(290)		244,879				10,939	07/26/2037	1FM
655844-CB-2	NORFOLK SOUTHERN CORPORATION		09/28/2018	Millennium Advisors		148,170	150,000	149,709							149,709		(1,539)	(1,539)	1,275	08/01/2118	2FE
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		09/28/2018	SCHEDULED REDEMPTION		13,750	13,750	13,681			69		69		13,750				246	03/28/2025	4Z
666807-BQ-4	NORTHROP GRUMMAN CORP		09/14/2018	MORGAN STANLEY		3,377,535	3,500,000	3,499,510	3,499,530		66		66		3,499,596		(122,061)	(122,061)	83,052	10/15/2022	2FE
629377-BW-1	NRG ENERGY INC		08/31/2018	CALLED @ 103.125		501,188	486,000	486,000	486,000						486,000				49,444	07/15/2022	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
8A5OSY-H0-4	NSM SUB HLDGS 2018 INCR TL		09/28/2018	SCHEDULED REDEMPTION		7,500	7,500	7,444			56		56		7,500					10/03/2022	4Z
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		09/28/2018	SCHEDULED REDEMPTION		45,743	45,743	45,000	44,986		12,050		12,050		45,743				418	10/03/2022	4
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/28/2018	SCHEDULED REDEMPTION		150,870	150,870	149,191	149,036		1,834		1,834		150,870				3,274	06/07/2022	4
67020Y-AD-2	NUANCE COMMUNICATIONS		09/07/2018	CALLED @ 100.000		66,000	66,000	67,320	66,555		(555)		(555)		66,000				3,764	08/15/2020	3FE
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		09/24/2018	BARCLAYS		242,000	242,000	245,908	245,897		(790)		(790)		245,107		(3,107)	(3,107)	10,625	12/15/2026	3FE
67054L-AB-3	NUMERICABLE GROUP SA	D	08/15/2018	CALLED @ 103.000		8,085,500	7,850,000	7,888,425	7,867,963		(4,253)		(4,253)		7,863,710		(13,710)	(13,710)	706,500	05/15/2022	4FE
67054L-AC-1	NUMERICABLE GROUP SA	D	09/27/2018	CITIGROUP GLOBAL MARKETS		240,950	244,000	243,984	244,351		(166)		(166)		244,185		(3,235)	(3,235)	17,199	05/15/2024	4FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2018	SCHEDULED REDEMPTION		348,283	348,283	348,283	368,366		(20,084)		(20,084)		348,283				22,290	06/15/2040	2
8A5OSU-YL-7	OLDE THOMPSON LLC REVOLVER		08/16/2018	Various		375,000	375,000	375,000			15,641		15,641		375,000				3,459	05/14/2024	4Z
68403B-AG-0	OOMLT_07-FXD2 RMBS		09/01/2018	SCHEDULED REDEMPTION		63,871	63,871	56,904	55,608		8,264		8,264		63,871				1,845	03/25/2037	1FM
683715-AA-4	OPEN TEXT CORP	A	08/16/2018	WELLS FARGO		229,011	221,000	227,822	224,874		(768)		(768)		224,107		4,905	4,905	13,640	01/15/2023	3FE
68557N-AC-7	ORBITAL ATK INC		07/19/2018	CALLED @ 104.618		2,876,983	2,750,000	2,901,250	2,864,376		(15,663)		(15,663)		2,848,714		(98,714)	(98,714)	247,983	10/01/2023	3FE
68835U-AC-5	OSMOTICA HOLDINGS US TL A		09/28/2018	SCHEDULED REDEMPTION		69,250	69,250	68,904			346		346		69,250				314	12/21/2022	4Z
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		09/28/2018	SCHEDULED REDEMPTION		2,500	2,500	2,487	2,486		14		14		2,500				40	07/28/2021	4FE
695114-CT-3	PACIFICORP		07/30/2018	Various		4,672,979	4,650,000	4,639,584			1		1		4,639,585		33,393	33,393	1,341	01/15/2049	1FE
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		09/28/2018	SCHEDULED REDEMPTION		12,589	12,589	12,526			63		63		12,589				298	01/05/2025	4
70556M-AA-0	PALS_00-1 ABS		09/26/2018	DISTRIBUTION		25,045											25,045	25,045		12/31/2018	6Z
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2018	SCHEDULED REDEMPTION		714,772	714,772	714,772	714,772						714,772				24,606	07/31/2029	3FE
69980#-AB-1	PARIS PRESENTS INC. 2ND LIEN TL		09/28/2018	Various		7,827,500	7,750,000	7,649,095	7,631,094		118,906		118,906		7,750,000				290,133	12/31/2021	5
702150-AD-5	PARTY CITY HOLDINGS INC		07/26/2018	STIFEL CAPITAL MARKETS		242,700	240,000	240,000							240,000		2,700	2,700		08/01/2026	1Z
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		07/18/2018	CITIGROUP GLOBAL MARKETS		415,660	398,000	401,980	401,369		(426)		(426)		400,943		14,717	14,717	18,806	11/15/2023	4FE
69318F-AG-3	PBF HOLDING COMPANY LLC		07/12/2018	CREDIT SUISSE		319,960	304,000	320,492	320,350		(1,397)		(1,397)		318,954		1,006	1,006	12,918	06/15/2025	4FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		09/28/2018	SCHEDULED REDEMPTION		52,642	52,642	52,325	52,278		364		364		52,642				943	12/16/2021	4
71654Q-CE-0	PETROLEOS MEXICANOS	D	08/02/2018	DEUTSCHE BANK AG		307,515	300,000	298,705			105		105		298,809		8,706	8,706	6,405	03/13/2022	2FE
743873-BX-8	PFMLT_05-2 RMBS		09/01/2018	SCHEDULED REDEMPTION		64,535	64,535	34,849	36,831		27,704		27,704		64,535				1,873	07/25/2042	1FM
69344B-AA-3	PGT INNOVATIONS INC		08/02/2018	STIFEL CAPITAL MARKETS		487,200	480,000	480,000							480,000		7,200	7,200		08/01/2026	1Z
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		09/28/2018	SCHEDULED REDEMPTION		4,795	4,795	4,783			12		12		4,795				23	06/05/2023	4Z
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		09/28/2018	SCHEDULED REDEMPTION		1,377	1,377	1,373			3		3		1,377				7	06/11/2023	4Z
718172-CE-7	PHILIP MORRIS INTERNATIONAL INC		08/09/2018	Various		8,568,850	9,000,000	8,936,550	8,937,402		3,120		3,120		8,940,523		(371,673)	(371,673)	212,934	03/02/2028	1FE
72147K-AE-8	PILGRIMS PRIDE CORP		09/11/2018	Various		400,866	425,000	418,125	175,000		263		263		418,388		(17,522)	(17,522)	22,550	09/30/2027	3FE
724060-AA-6	PIPELINE FUNDING CO LLC ABS		07/15/2018	SCHEDULED REDEMPTION		42,000	42,000	42,000	42,000						42,000				3,150	01/15/2030	2AM
72703P-AA-1	PLNT 18-1 ABS		07/23/2018	CREDIT SUISSE		1,499,766	1,500,000	1,500,000							1,500,000		(234)	(234)		09/05/2048	2AM
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		09/24/2018	SCHEDULED REDEMPTION		2,500	2,500	2,492	2,494		6		6		2,500				9	05/24/2024	3FE
73931H-AE-3	POWER STOP LLC INCR TL		09/28/2018	SCHEDULED REDEMPTION		2,847	2,847	2,817	2,814		33		33		2,847				51	05/29/2023	4
73934@-AA-4	POWER STOP LLC TERM LOAN		09/28/2018	Various					17,273		423		423						317	05/29/2023	4
73931H-AF-0	POWER STOP LLC THIRD AMENDMENT TL		09/28/2018	SCHEDULED REDEMPTION		10,708	10,708	10,606	10,602		106		106		10,708				192	05/29/2023	4
74153W-CF-4	PRICOA GLOBAL FUNDING I		09/21/2018	MATURED		5,000,000	5,000,000	4,997,800	4,999,459		541		541		5,000,000				95,000	09/21/2018	1FE
69362B-BC-5	PSEG POWER LLC		08/02/2018	WELLS FARGO		1,593,328	1,600,000	1,599,152			26		26		1,599,178		(5,850)	(5,850)	10,267	06/01/2023	2FE
744448-CB-5	PUBLIC SERVICE COLORADO		08/01/2018	MATURED		1,500,000	1,500,000	1,497,795	1,499,834		166		166		1,500,000				87,000	08/01/2018	1FE
74733V-AD-2	QEP RESOURCES INC		09/25/2018	RBC DOMINION SECURITIES		232,320	242,000	231,715			260		260		231,975		345	345	7,789	03/01/2026	3FE
74736K-AE-1	QORVO INC		07/20/2018	STIFEL CAPITAL MARKETS		604,343	600,000	600,000							600,000		4,343	4,343	512	07/15/2026	3FE
759950-EP-9	RAMC_04-4 RMBS		09/01/2018	SCHEDULED REDEMPTION		149,557	149,557	143,147	143,548		6,009		6,009		149,557				4,560	05/25/2052	1FM
75405T-AA-7	RASGAS II 2020	D	09/30/2018	SCHEDULED REDEMPTION		530,000	530,000	502,498	524,512		5,488		5,488		530,000				14,040	09/30/2020	1FE
45660L-EW-5	RAST 2005-A1 A3 RMBS		09/01/2018	SCHEDULED REDEMPTION		146,800	146,800	121,844	145,814		986		986		146,800				5,517	04/25/2035	1FM
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		09/28/2018	Various		648	819	619			199		199		819		(171)	(171)	4	09/07/2023	5FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		09/28/2018	SCHEDULED REDEMPTION		9,353	9,353	9,360	9,361		(7)		(7)		9,353				35	02/05/2023	4FE
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		09/01/2018	SCHEDULED REDEMPTION		270,090	270,090	270,051	270,081		9		9		270,090				11,126	04/25/2037	1FM
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		09/01/2018	SCHEDULED REDEMPTION		117,300	117,300	117,259	117,293		7		7		117,300				5,476	06/25/2037	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		09/01/2018	SCHEDULED REDEMPTION		21,742	32,445	23,913	24,153		(2,412)		(2,412)		21,742				1,336	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		09/01/2018	SCHEDULED REDEMPTION		157,664	206,049	158,035	158,998		(1,333)		(1,333)		157,664				8,595	07/25/2037	1FM
74968E-AB-0	RMP ACQUISITION INC TL		09/28/2018	SCHEDULED REDEMPTION		35,570	35,570	35,419	35,418		152		152		35,570				637	03/02/2022	4
776696-AC-0	ROPER INDUSTRIES INC		09/13/2018	CALLED @ 103.095		12,371,400	12,000,000	11,997,360	11,999,440		228		228		11,999,668		332	332	1,146,400	09/01/2019	2FE
78013X-KH-0	ROYAL BANK OF CANADA	A	09/06/2018	JPMORGAN CHASE & CO.		1,002,751	1,000,000	1,000,000							1,000,000		2,751	2,751	10,208	04/30/2021	1FE
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/20/2018	Various		1,601,237	1,600,000	1,600,000							1,600,000		1,237	1,237	26,815	05/18/2029	2FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		09/28/2018	SCHEDULED REDEMPTION		16,854	16,854	16,793	16,787		67		67		16,854				185	03/27/2023	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)
80007R-AD-7	SANDS CHINA LTD	D	08/03/2018	Various		2,312,639	2,300,000	2,293,675							2,293,675		18,964	18,964		08/08/2028	1Z
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		210,614	210,913	138,331	126,014		84,600		84,600		210,614				8,222	10/25/2035	1FM
78410T-AA-4	SCFET_17-1A ABS		08/15/2018	Various		3,469,073	3,467,730	3,466,997	3,467,136		170		170		3,467,306		1,767	1,767	83,732	01/20/2023	1FE
784012-AA-4	SCFET_17-2 ABS		07/25/2018	Various		1,533,165	1,549,750	1,549,508	1,549,514		34		34		1,549,548		(16,384)	(16,384)	30,802	03/20/2023	1FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		07/31/2018	SCHEDULED REDEMPTION		1,960	1,960	1,954	1,953		7		7		1,960				8	06/21/2024	4FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LN TL		07/13/2018	SCHEDULED REDEMPTION		4,921,875	4,921,875	4,887,459	4,879,183		42,692		42,692		4,921,875				23,598	04/30/2020	5Z
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	07/30/2018	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,988		12		12		5,000				21	07/31/2025	4FE
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	09/28/2018	SCHEDULED REDEMPTION		5,000	5,000	4,986	4,983		17		17		5,000					03/11/2022	4FE
82873L-AB-1	SIMMONS FOODS INC		07/11/2018	Various		365,370	360,000	360,000							360,000		5,370	5,370		01/15/2024	1Z
82967N-BA-5	SIRIUS XM RADIO INC		09/27/2018	BARCLAYS		511,385	532,000	538,793	538,515		(546)		(546)		537,968		(26,583)	(26,583)	32,954	08/01/2027	3FE
82988*-AA-2	SITUS GROUP HOLDINGS CORP TLB		09/28/2018	SCHEDULED REDEMPTION		666,250	666,250	662,919			3,331		3,331		666,250				3,408	08/26/2023	4Z
78443C-BN-3	SLMA_04-B ABS		09/17/2018	SCHEDULED REDEMPTION		555,716	555,716	553,980	553,906		1,810		1,810		555,716				10,026	03/15/2024	1FE
78443C-CB-8	SLMA_05-B ABS		09/17/2018	SCHEDULED REDEMPTION		11,232	11,232	10,502	10,585		647		647		11,232				203	06/15/2039	1FE
78443C-CL-6	SLMA_06-A ABS		09/17/2018	SCHEDULED REDEMPTION		223,924	223,924	205,730	208,595		15,329		15,329		223,924				3,971	06/15/2039	1FE
78454L-AD-2	SM ENERGY CO		07/16/2018	CALLED @ 102.167		508,792	498,000	497,651	497,672		41		41		497,713		287	287	32,462	11/15/2021	4FE
78454L-AP-5	SM ENERGY CO		09/17/2018	BANK OF AMERICA/MERRILL LYNCH		493,200	480,000	480,000							480,000		13,200	13,200	2,562	01/15/2027	3FE
83238P-AB-0	SMITHS GROUP PLC	D	09/04/2018	CALLED @ 102.971		5,148,550	5,000,000	4,994,000	4,998,906		526		526		4,999,432		568	568	437,550	05/15/2019	2FE
83416N-AA-1	SOCTY_16-A A ABS		09/20/2018	SCHEDULED REDEMPTION		575,932	575,932	581,821	581,431		(5,499)		(5,499)		575,932				27,645	09/21/2048	3AM
837004-BY-5	SOUTH CAROLINA ELEC&GAS		09/28/2018	CALLED @ 100.281		4,011,240	4,000,000	4,271,016	4,118,832		(105,717)		(105,717)		4,013,114		(13,114)	(13,114)	201,990	11/01/2018	2FE
843646-AH-3	SOUTHERN POWER CO		08/28/2018	CREDIT SUISSE		3,073,950	3,000,000	3,043,950	3,039,372		(585)		(585)		3,038,788		35,162	35,162	148,063	09/15/2041	2FE
844741-AU-2	SOUTHWEST AIRLINES ABS		09/28/2018	Various		929,238	929,238	929,238	929,256		(18)		(18)		929,238				60,568	01/02/2021	1FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		09/20/2018	GOLDMAN, SACHS & CO.		120,698	121,000	121,000							121,000		(303)	(303)	3,185	03/15/2026	4FE
852060-AD-4	SPRINT CAPITAL CORP		09/13/2018	BANK OF AMERICA/MERRILL LYNCH		240,185	242,000	257,410	256,813		(4,023)		(4,023)		246,157		(5,972)	(5,972)	13,957	11/15/2028	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		09/20/2018	SCHEDULED REDEMPTION		276,563	276,563	273,545	187,498		1,915		1,915		276,563				6,011	03/20/2023	2FE
853254-BJ-8	STANDARD CHARTERED PLC	D	08/30/2018	MITSUBISHI UFJ SECURITIES (USA)		1,573,360	1,600,000	1,600,000							1,600,000		(26,640)	(26,640)	29,181	03/15/2024	1FE
85571B-AJ-4	STARWOOD PROPERTY TRUST INC		08/17/2018	EXCHANGE		3,972,421	4,000,000	3,969,960	3,970,219		2,202		2,202		3,972,421				133,528	03/15/2025	3FE
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		07/17/2018	DIRECT		6,747	12,069	5,500	543	6,306			6,306		6,849		(102)	(102)		04/17/2021	6S
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		09/28/2018	Various		2,072	2,204	1,924			716		716		2,204		(133)	(133)	9	03/19/2021	5FE
86024T-AA-5	STEVENS HOLDING COMPANY INC		09/26/2018	Various		238,965	235,000	235,000							235,000		3,965	3,965		10/01/2026	1Z
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		07/17/2018	DIRECT		49,014	87,673	39,972	3,945	45,805			45,805		49,750		(736)	(736)		04/17/2021	6S
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	09/20/2018	KEYCORP		242,605	242,000	242,000							242,000		605	605	3,812	07/15/2026	3FE
871503-AU-2	SYMANTEC CORPORATION		07/18/2018	BARCLAYS		1,952,500	2,000,000	2,033,750	2,024,852		(5,780)		(5,780)		2,019,072		(66,572)	(66,572)	76,389	04/15/2025	3FE
74966N-AA-4	TALEN ENERGY SUPPLY LLC		08/29/2018	OPPENHEIMER & CO., INC.		2,536,065	2,584,000	2,519,400	2,559,998		9,790		9,790		2,569,787		(33,722)	(33,722)	131,806	07/15/2019	5FE
878742-AY-1	TECK RESOURCES LIMITED	A	08/14/2018	TENDER OFFER		1,455,000	1,500,000	1,522,500	1,521,784		(2,456)		(2,456)		1,519,328		(64,328)	(64,328)	58,281	02/01/2023	3FE
878744-AB-7	TECK RESOURCES LIMITED	A	08/27/2018	BARCLAYS		387,280	412,000	376,720	377,289		441		441		377,730		9,550	9,550	21,305	03/01/2042	3FE
88031R-AA-6	TENASKA ALABAMA		07/02/2018	SCHEDULED REDEMPTION		695,442	695,442	717,670	710,153		(14,711)		(14,711)		695,442				31,947	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		09/30/2018	SCHEDULED REDEMPTION		269,718	269,718	263,363	266,898		2,819		2,819		269,718				12,242	12/30/2023	2FE
88033G-CR-9	TENET HEALTHCARE CORPORATION		07/31/2018	EXCHANGE		740,269	743,000	740,000	740,042		227		227		740,269				38,850	07/15/2024	3FE
88037E-AJ-0	TENNECO INC		07/05/2018	OPPENHEIMER & CO., INC.		294,140	308,000	321,090	316,822		(837)		(837)		315,985		(21,845)	(21,845)	9,381	12/15/2024	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		09/28/2018	SCHEDULED REDEMPTION		67,006	67,006	66,647	66,531		476		476		67,006				1,412	09/05/2019	5
88078F-BH-0	TEREX CORP INCREMENTAL US TL		09/28/2018	SCHEDULED REDEMPTION		4,528	4,528	4,508			20		20		4,528				50	01/31/2024	3FE
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	09/20/2018	Various		968,738	981,000	958,555			9,756		9,756		968,311		(48,624)	(48,624)	60,214	07/19/2019	3FE
88166@-AA-1	TEXTECH INDUSTRIES INC TL		09/28/2018	SCHEDULED REDEMPTION		25,000	25,000	24,782	24,762		238		238		25,000				134	08/04/2023	4
87244B-AA-6	TGIF_17-1 ABS		07/31/2018	SCHEDULED REDEMPTION		40,720	40,720	40,913			(193)		(193)		40,720				748	04/30/2047	3AM
87248N-AC-2	THC ESCROW CORPORATION III		07/31/2018	EXCHANGE		233,251	242,000	233,228			24		24		233,251				3,101	05/01/2025	4Z
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		07/03/2018	SCHEDULED REDEMPTION		21,036	21,036	20,853	8,215		187		187		21,036				124	07/20/2022	5
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		07/02/2018	SCHEDULED REDEMPTION		14,984	14,984	37	14,872		112		112		14,984					07/20/2022	5
70259#-AA-5	THE PASHA GROUP		09/01/2018	SCHEDULED REDEMPTION		150,000	150,000	150,000	145,090		4,910		4,910		150,000				7,530	12/30/2024	4Z
88724X-AC-1	TIME MFG ACQUISITION LLC TL		09/28/2018	SCHEDULED REDEMPTION		6,250	6,250	6,223	6,221		29		29		6,250				118	02/03/2023	4Z
88732J-AL-2	TIME WARNER CABLE INC		07/01/2018	MATURED		1,500,000	1,500,000	1,498,755	1,499,916		84		84		1,500,000				101,250	07/01/2018	2FE
887317-AF-2	TIME WARNER INC		09/27/2018	CALLED @ 102.832		5,141,580	5,000,000	4,983,500	4,995,650		1,405		1,405		4,997,054		2,946	2,946	393,455	03/15/2020	2FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/04/2018	VARIOUS		2,009	2,009	2,009								2,009		2,009		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/04/2018	VARIOUS		2,138	2,138	2,138								2,138		2,138		03/01/2023	5

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)
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		09/20/2018	BARCLAYS		92,000	100,000	89,375			190		190		89,565		2,435	2,435	2,924	02/15/2028	3FE
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		09/30/2018	SCHEDULED REDEMPTION		1,199,330	1,199,330	1,199,330	1,199,330						1,199,330				34,481	09/30/2039	2FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		09/28/2018	SCHEDULED REDEMPTION		36,250	36,250	36,147	36,129		121		121		36,250				194	05/28/2021	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		09/28/2018	SCHEDULED REDEMPTION		5,089	5,089	5,089	5,089						5,089				27	05/28/2021	4FE
89236T-DP-7	TOYOTA MOTOR CREDIT CORP	C	09/17/2018	WELLS FARGO		734,288	750,000	748,988	749,174		141		141		749,315		(15,027)	(15,027)	23,183	01/11/2022	1FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		09/28/2018	SCHEDULED REDEMPTION		10,885	10,885	10,861	10,869		15		15		10,885				35	04/10/2023	3FE
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		09/28/2018	SCHEDULED REDEMPTION		9,376	9,376	9,291			85		85		9,376				33	06/09/2023	4FE
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		09/28/2018	SCHEDULED REDEMPTION		1,445,748	1,445,748	1,445,748	1,445,748						1,445,748				61,152	03/31/2022	2FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD		07/17/2018	MORGAN STANLEY		602,753	602,000	597,795			11		11		597,806		4,947	4,947	589	01/15/2024	4FE
89382P-AA-3	TRANSOCEAN PONTUS LTD		07/12/2018	BANK OF AMERICA/MERRILL LYNCH		480,298	480,000	475,200							475,200		5,098	5,098		08/01/2025	4Z
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		08/31/2018	Various		8,512,739	8,512,739	8,481,290	8,467,972		44,767		44,767		8,512,739				124,530	09/30/2019	4
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011		09/30/2018	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,570,270		1,158		1,158		2,571,429				110,057	09/30/2021	2FE
89655X-AA-6	TRL_06-1A ABS		09/14/2018	SCHEDULED REDEMPTION		679,513	679,513	679,513	690,401		(10,889)		(10,889)		679,513				28,893	05/14/2036	2FE
87305R-AH-2	TTM TECHNOLOGIES INC		08/21/2018	JEFFERIES & COMPANY, INC.		437,453	438,000	438,000	438,000						438,000		(548)	(548)	22,242	10/01/2025	3FE
898613-AA-2	TUCKAH_02 ABS		09/20/2018	SCHEDULED REDEMPTION		203,872	203,872	213,670	208,012		(4,140)		(4,140)		203,872				13,894	10/20/2025	3FE
87306R-AE-8	TVC ALBANY INC TERM LOAN B		07/23/2018	SCHEDULED REDEMPTION		8,257,831	8,257,831	8,216,862	7,400,650		43,100		43,100		8,257,831				33,527	10/31/2025	4FE
902494-BH-5	TYSON FOODS INC		09/26/2018	JPMORGAN CHASE & CO.		1,379,176	1,360,000	1,354,206							1,354,206		24,970	24,970		09/28/2048	2Z
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		09/28/2018	SCHEDULED REDEMPTION		558	558	554	553		5		5		558				8	07/14/2023	4FE
907818-ES-3	UNION PACIFIC CORPORATION		09/10/2018	CREDIT SUISSE		1,007,770	1,000,000	999,960			1		1		999,961		7,809	7,809	9,792	07/15/2025	2FE
907818-ET-1	UNION PACIFIC CORPORATION		07/11/2018	Various		500,473	500,000	499,690			10		10		499,700		773	773	1,533	06/08/2021	2FE
907818-EV-6	UNION PACIFIC CORPORATION		07/30/2018	CITIGROUP GLOBAL MARKETS		773,243	750,000	748,868			5		5		748,873		24,370	24,370	4,831	09/10/2038	2FE
907818-EW-4	UNION PACIFIC CORPORATION		07/30/2018	JPMORGAN CHASE & CO.		709,239	682,000	696,411			(21)		(21)		696,390		12,850	12,850	4,518	09/10/2048	2FE
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2018	SCHEDULED REDEMPTION		15,584	15,584	15,584	15,584						15,584				792	01/02/2029	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		07/02/2018	Various					1,011,137		2,466		2,466						58,900	01/02/2022	1
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2018	SCHEDULED REDEMPTION		299,021	299,021	299,021	299,021						299,021				12,858	02/15/2027	1FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS		07/07/2018	SCHEDULED REDEMPTION		184,680	184,680	184,680	184,680						184,680				5,725	01/07/2030	1FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		07/07/2018	SCHEDULED REDEMPTION		29,977	29,977	29,177	29,977						29,977				732	01/07/2026	2FE
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2018	SCHEDULED REDEMPTION		553,199	553,199	553,199	553,199						553,199				29,734	02/15/2023	2FE
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/03/2018	SCHEDULED REDEMPTION		138,621	138,621	138,621	138,621						138,621				6,411	03/03/2024	2FE
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		07/02/2018	MATURED		2,557,103	2,557,103	2,557,103	2,556,088		1,015		1,015		2,557,103				265,172	07/02/2018	2
BASOSS-PR-9	UNITED SEATING & MOBILITY 9 AMD TL		09/28/2018	SCHEDULED REDEMPTION		37,500	37,500	37,406			94		94		37,500				199	05/10/2019	4Z
913017-CM-9	UNITED TECHNOLOGIES CORPORATION		09/06/2018	MIZUHO SECURITIES USA INC.		1,374,114	1,400,000	1,399,314	1,399,461		157		157		1,399,618		(25,504)	(25,504)	22,610	05/04/2020	1FE
913017-CW-7	UNITED TECHNOLOGIES CORPORATION		08/14/2018	SUNTRUST INVESTMENT SERVICES, INC.		300,801	300,000	298,236							298,236		2,565	2,565		11/16/2038	2FE
913017-CX-5	UNITED TECHNOLOGIES CORPORATION		09/13/2018	Various		3,042,275	3,000,000	2,990,490			4		4		2,990,494		51,781	51,781	3,983	11/16/2048	2FE
91324P-CL-4	UNITEDHEALTH GROUP INC		07/16/2018	MATURED		20,000,000	20,000,000	19,974,600	19,995,276		4,724		4,724		20,000,000				380,000	07/16/2018	1FE
91324P-CM-2	UNITEDHEALTH GROUP INC		09/25/2018	BNP CAPITAL MARKETS		2,731,410	2,750,000	2,748,350	2,749,131		246		246		2,749,377		(17,967)	(17,967)	88,894	07/15/2020	1FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/28/2018	SCHEDULED REDEMPTION		182,401	182,401	181,739	181,633		768		768		182,401				1,061	10/04/2021	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		08/14/2018	DEUTSCHE BANK AG		301,590	300,000	272,343	284,234		3,390		3,390		287,624		13,966	13,966	22,939	08/15/2020	4FE
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		08/01/2018	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,630	05/01/2034	1FE
903293-BD-9	USG CORP		08/02/2018	Various		498,338	485,000	498,944			(60)		(60)		498,884		(547)	(547)	11,114	03/01/2025	3Z
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		09/20/2018	JPMORGAN CHASE & CO.		154,963	161,000	146,108			1,077		1,077		147,184		7,778	7,778	4,993	03/01/2023	4FE
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTL TL		09/11/2018	SCHEDULED REDEMPTION		21,580	21,580	21,565			15		15		21,580				50	06/02/2025	3FE
920253-AD-3	VALMONT INDUSTRIES		07/09/2018	CALLED @ 106.304		5,527,793	5,200,000	5,225,484	5,213,958		(3,072)		(3,072)		5,210,886		(10,886)	(10,886)	575,642	04/20/2020	2FE
92676X-AD-9	VIKING CRUISES LTD		07/31/2018	GMP SECURITIES FORMERLY MILLER TABAK ROB		120,170	122,000	115,900			59		59		115,959		4,211	4,211	2,728	09/15/2027	4FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		08/07/2018	Various		589,500	589,000	589,000							589,000		500	500		09/01/2026	1Z
92857W-AE-0	VODAFONE GROUP PLC	D	07/15/2018	MATURED		13,500,000	13,500,000	11,773,570	13,383,675		116,325		116,325		13,500,000				624,375	07/15/2018	2FE
92857W-BL-3	VODAFONE GROUP PLC	D	07/26/2018	CREDIT SUISSE		813,688	800,000	793,060			34		34		793,093		20,595	20,595	6,667	05/30/2038	2FE
92857W-BM-1	VODAFONE GROUP PLC	D	07/13/2018	BANK OF AMERICA/MERRILL LYNCH		1,115,693	1,074,000	1,065,494			15		15		1,065,509		50,183	50,183	7,361	05/30/2048	2FE
92857W-BN-9	VODAFONE GROUP PLC	D	07/31/2018	RBC DOMINION SECURITIES		1,005,296	1,000,000	1,000,000							1,000,000		5,296	5,296	5,868	01/16/2024	2FE
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		07/02/2018	Various		15,713	15,713	15,713	158,116						15,713				12,874	09/26/2029	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)
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		07/02/2018	Various		(85,951)	(85,951)	(85,951)	78,117						(85,951)				4,641	01/15/2023	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		07/02/2018	SCHEDULED REDEMPTION		81,913	81,913	81,913	81,913						81,913				10,093	09/30/2029	1
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		09/14/2018	BNP CAPITAL MARKETS		948,617	975,000	921,502	451				451		921,953		26,664	26,664	14,625	11/18/2034	2FE
931142-EB-5	WALMART INC		07/13/2018	GOLDMAN, SACHS & CO.		1,409,782	1,400,000	1,385,482	27				27		1,385,509		24,273	24,273	3,072	06/28/2038	1FE
931142-EC-3	WALMART INC		07/30/2018	Various		1,935,152	1,900,000	1,875,281	31				31		1,875,312		59,840	59,840	5,693	06/29/2048	1FE
931142-EE-9	WALMART INC		09/14/2018	Market Axess		702,842	700,000	697,858	40				40		697,898		4,944	4,944	5,756	06/26/2028	1FE
931142-EJ-8	WALMART INC		07/11/2018	RBC DOMINION SECURITIES		502,305	500,000	499,975							499,975		2,330	2,330	694	06/23/2021	1FE
25468P-DD-5	WALT DISNEY CO		09/17/2018	MATURED		10,000,000	10,000,000	9,991,500	9,997,951		2,049		2,049		10,000,000				150,000	09/17/2018	1FE
93369K-AB-1	WAND MERGER CORP		07/05/2018	Various		359,753	354,000	354,000							354,000		5,753	5,753		07/15/2026	4FE
94107J-AA-1	WASTE PRO USA INC		07/25/2018	BAIRD (ROBERT W.) & CO. INC.		465,540	487,000	490,413			(239)		(239)		490,174		(24,634)	(24,634)	13,011	02/15/2026	4FE
94946T-AD-8	WELLCARE HEALTH PLANS INC		08/08/2018	STIFEL CAPITAL MARKETS		242,400	240,000	240,000							240,000		2,400	2,400		08/15/2026	3FE
94978#-FM-4	WELLS FARGO & COMPANY ABS		07/02/2018	Various		(85,987)	(85,987)	(85,987)	54,498						(85,987)				3,167	01/15/2028	1
95616A-AA-1	WEST STREET MERGER SUB INC		09/24/2018	JPMORGAN CHASE & CO.		612,800	640,000	644,550	644,272		(596)		(596)		643,677		(30,877)	(30,877)	44,427	09/01/2025	5FE
959802-AP-4	WESTERN UNION CO/THE		08/22/2018	MATURED		10,000,000	10,000,000	9,990,800	9,999,057		943		943		10,000,000				365,000	08/22/2018	2FE
96188#-AA-6	WETT HOLDINGS LLC		07/02/2018	SCHEDULED REDEMPTION		55,556	55,556	55,556	55,556						55,556				1,796	12/18/2024	2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		09/01/2018	SCHEDULED REDEMPTION		22,362	25,021	19,713	19,824		2,538		2,538		22,362				582	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2018	SCHEDULED REDEMPTION		136,067	136,428	99,769	98,567		37,499		37,499		136,067				3,765	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		09/01/2018	SCHEDULED REDEMPTION		70,950	89,555	81,102	82,760		(11,810)		(11,810)		70,950				4,089	07/25/2037	3FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2018	SCHEDULED REDEMPTION		123,056	158,016	127,789	127,789		(4,733)		(4,733)		123,056				6,884	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2018	SCHEDULED REDEMPTION		97,943	109,350	95,163	105,408		(7,465)		(7,465)		97,943				4,576	09/25/2037	4FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		09/01/2018	SCHEDULED REDEMPTION		105,102	116,284	80,048	81,839		23,263		23,263		105,102				3,413	04/27/2037	1FM
949810-AU-2	WFMBS_05-AR16 RMBS		09/01/2018	SCHEDULED REDEMPTION		113,009	113,009	112,775	112,865		144		144		113,009				3,151	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		09/01/2018	SCHEDULED REDEMPTION		155,692	160,546	118,870	111,607		44,085		44,085		155,692				4,505	04/25/2036	1FM
96926D-AS-9	WILLIAM LYON HOMES INC		09/12/2018	EXCHANGE		4,173,662	4,150,000	4,176,250			(2,588)		(2,588)		4,173,662				126,575	09/01/2023	4FE
969457-BV-1	WILLIAMS COMPANIES INC		09/24/2018	BANK OF AMERICA/MERRILL LYNCH		213,000	200,000	215,500			(208)		(208)		215,292		(2,292)	(2,292)	8,689	06/24/2044	3FE
96949L-AE-5	WILLIAMS PARTNERS LP		07/13/2018	GOLDMAN, SACHS & CO.		799,088	800,000	796,120			21		21		796,141		2,947	2,947	14,227	03/01/2048	2FE
970648-AH-4	WILLIS NORTH AMERICA INC		09/14/2018	WELLS FARGO		1,060,939	1,067,000	1,063,233			1		1		1,063,235		(2,295)	(2,295)	1,197	09/15/2048	2FE
96042G-AL-6	WLAKE 18-3A ABS		08/13/2018	JPMORGAN CHASE & CO.		4,254,316	4,250,000	4,249,179							4,249,179		5,137	5,137		10/16/2023	6Z*
98160Q-AE-2	WOART 2014-B ABS		09/15/2018	SCHEDULED REDEMPTION		1,509,017	1,509,017	1,509,606	1,509,309		(292)		(292)		1,509,017				19,014	12/15/2020	1FE
92210M-AX-2	WORLDPAY NEW TERM B3 2018		09/28/2018	SCHEDULED REDEMPTION		58,717	58,717	58,482			235		235		58,717				43	10/14/2023	3FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		08/28/2018	SCHEDULED REDEMPTION		166,228	166,228	164,951			1,277		1,277		166,228				1,963	10/27/2021	3FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	C	07/23/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		549,088	545,000	553,175	552,015		(464)		(464)		551,551		(2,463)	(2,463)	19,128	04/29/2025	2FE
98978V-AP-8	ZOETIS INC		08/14/2018	JPMORGAN CHASE & CO.		750,120	750,000	744,713							744,713		5,408	5,408		08/20/2048	2Z
98978V-AR-4	ZOETIS INC		09/14/2018	GOLDMAN, SACHS & CO.		2,705,873	2,700,000	2,700,000							2,700,000		5,873	5,873	5,801	08/20/2021	2FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		09/10/2018	SCHEDULED REDEMPTION		49,704	49,704	49,704	49,704						49,704				2,104	02/10/2024	1
15189T-AS-6	CENTERPOINT ENERGY INC		08/21/2018	Various		1,594,904	1,580,000	1,580,000							1,580,000		14,904	14,904	89	01/01/9999	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						873,875,201	876,951,010	872,176,705	634,687,993	57,165	2,146,646		2,203,812		873,410,658	4,147	(3,298,142)	(3,293,995)	26,046,893	XXX	XXX
06738E-BA-2	BARCLAYS PLC	D	08/08/2018	BARCLAYS		921,375	910,000	910,000							910,000		11,375	11,375		12/31/2049	3FE
05565A-GF-4	BNP PARIBAS SA	D	08/17/2018	Various		1,504,313	1,500,000	1,500,000							1,500,000		4,313	4,313	729	12/31/2049	2FE
225401-AJ-7	CREDIT SUISSE GROUP AG	D	07/12/2018	CREDIT SUISSE		408,800	400,000	400,000							400,000		8,800	8,800		12/31/2049	3Z
83367T-BU-2	SOCIETE GENERALE SA	D	07/09/2018	MORGAN STANLEY		2,167,875	2,350,000	2,350,000							2,350,000		(182,125)	(182,125)	41,859	12/31/2049	3FE
4899999. Subtotal - Bonds - Hybrid Securities						5,002,363	5,160,000	5,160,000							5,160,000		(157,638)	(157,638)	42,589	XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		09/04/2018	BANK OF AMERICA/MERRILL LYNCH	0.000	124,722,018		125,263,865							125,263,865		(541,847)	(541,847)	1,856,826		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/25/2018	CITIGROUP GLOBAL MARKETS	0.000	2,583,641		2,577,125							2,577,125		6,516	6,516	11,142		4
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		08/13/2018	GOLDMAN, SACHS & CO.	0.000	4,769,734		4,752,336							4,752,336		17,398	17,398	45,594		2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		09/21/2018	CITIGROUP GLOBAL MARKETS	0.000	37,236		37,330							37,330		(94)	(94)	84		2
8199999. Subtotal - Bonds - SVO Identified Funds						132,112,630		132,630,656							132,630,656		(518,027)	(518,027)	1,913,646	XXX	XXX
8399997. Total - Bonds - Part 4						1,343,861,150	1,212,704,244	1,343,248,932	793,240,533	57,165	2,104,743		2,161,908		1,342,501,463	4,147	(2,481,397)	(2,477,249)	36,892,615	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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)
8399999. Total - Bonds						1,343,861,150	1,212,704,244	1,343,248,932	793,240,533	57,165	2,104,743		2,161,908		1,342,501,463	4,147	(2,481,397)	(2,477,249)	36,892,615	XXX	XXX
34619@-12-6	FOREST RESOURCES SERIES C		07/24/2018	Various	985.210	8,797	90.32										8,797	8,797			RP5AZ
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	09/05/2018	JPMORGAN CHASE & CO.	301.000	18,410	0.10	16,352	17,665					(1,313)	16,352	750	1,308	2,058	498		P3SL
SBFZ1W-Z4-2	ROLLS-ROYCE PREF C SHARE	B	07/05/2018	TENDER OFFER	1,991,550.000	2,634	1.00	2,904							2,904	(271)		(271)			RP1LFE
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B	09/05/2018	JPMORGAN CHASE & CO.	952.000	149,897	1.00	180,727	17,422					(1,295)	180,727	(7,120)	(23,709)	(30,829)	3,319		P3SL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						179,739	XXX	199,983	35,087					(2,608)	199,983	(6,641)	(13,604)	(20,245)	3,817	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						179,739	XXX	199,983	35,087					(2,608)	199,983	(6,641)	(13,604)	(20,245)	3,817	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						179,739	XXX	199,983	35,087					(2,608)	199,983	(6,641)	(13,604)	(20,245)	3,817	XXX	XXX
88579Y-10-1	3M COMPANY		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	847		808	471		(32)		(32)		808		40	40	8		L
002824-10-0	ABBOTT LABS		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	53.000	3,438		3,132	799	(35)			(35)		3,132		306	306	23		L
00287Y-10-9	ABBVIE INC		09/05/2018	Various	2,788.000	262,957		180,997	267,983	(88,527)			(88,527)		180,997		81,960	81,960	7,317		L
G1151C-10-1	ACCENTURE PLC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	956		742	919	(176)			(176)		742		214	214	8		L
00507V-10-9	ACTIVISION BLIZZARD INC		09/05/2018	JPMORGAN CHASE & CO.	1,708.000	124,546		62,530	108,151	(45,621)			(45,621)		62,530		62,016	62,016	581		L
D0066B-18-5	ADIDAS SALOMON AG	B	09/05/2018	JPMORGAN CHASE & CO.	524.000	127,395		37,964	105,174	(59,393)			(59,393)	(7,817)	37,964	1,742	87,689	89,431	1,322		U
G0084W-10-1	ADIENT PLC	D	09/05/2018	JPMORGAN CHASE & CO.	5,627.000	237,043		296,432	442,845	(146,413)			(146,413)		296,432		(59,388)	(59,388)	4,642		L
00724F-10-1	ADOBE SYS INC		09/05/2018	Various	2,028.000	538,522		147,299	355,387	(208,088)			(208,088)		147,299		391,223	391,223			L
00773T-10-1	ADVANSIX INC		09/05/2018	JPMORGAN CHASE & CO.	764.000	25,884		14,287	32,141	(17,855)			(17,855)		14,287		11,597	11,597			L
00130H-10-5	AES CORP		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	255.000	3,347		2,774							2,774		572	572	66		L
00817Y-10-8	AETNA INC.		09/05/2018	Various	2,133.000	424,702		187,923	381,525	(196,643)			(196,643)		187,923		236,779	236,779	3,186		U
001055-10-2	AFLAC INC.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	19.000	885		817	219				(1)		817		68	68	4		L
001084-10-2	AGCO CORP.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	79.000	4,860		4,770							4,770		90	90	8		L
00846U-10-1	AGILENT TECHNOLOGIES INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	593		534	603	(69)			(69)		534		59	59	4		L
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	28,200.000	243,949		151,142	240,432	(91,377)			(91,377)	2,087	151,142	(1,914)	94,721	92,807	2,674		U
009158-10-6	AIR PRODUCTS & CHEM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	657		622	164	(2)	(3)		(5)		622		34	34	5		L
J00882-12-6	AJINOMOTO	B	09/05/2018	JPMORGAN CHASE & CO.	49,400.000	828,531		906,010							906,010	(39,584)	(37,895)	(77,479)	6,841		U
00971T-10-1	AKAMAI TECHNOLOGIES		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	673		660							660		13	13			L
013872-10-6	ALCOA CORP		09/05/2018	JPMORGAN CHASE & CO.	6,440.000	276,734		171,163	346,923	(175,760)			(175,760)		171,163		105,571	105,571			L
015271-10-9	ALEXANDRIA REAL ESTATE		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	44.000	5,635		5,551							5,551		84	84	39		L
015351-10-9	ALEXION PHARMACEUTICAL INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	404		334							334		69	69			L
G0177J-10-8	ALLERGAN PLC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	58.000	9,781		8,695							8,695		1,085	1,085	39		L
D03080-11-2	ALLIANZ SE-REG COM STK	B	09/05/2018	JPMORGAN CHASE & CO.	1,420.000	300,014		329,185	326,534	10,224			10,224	(7,573)	329,185	(2,919)	(26,252)	(29,170)	10,010		U
02005N-10-0	ALLY FINANCIAL INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	587		570							570		17	17	3		L
02079K-30-5	ALPHABET INC CLASS A		09/05/2018	Various	860.000	1,039,441		474,550	900,657	(431,740)			(431,740)		474,550		564,891	564,891			L
02079K-10-7	ALPHABET INC CLASS C		09/05/2018	Various	1,436.996	1,715,122		767,870	1,499,487	(735,887)			(735,887)		767,870		947,253	947,253			L
021361-10-0	ALTAGAS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	43,453.000	778,998		895,952							895,952	(25,343)	(91,611)	(116,954)	31,128		U
02156B-10-3	ALTERYX INC CLASS A		09/10/2018	DIRECT	8,650.000	527,789		516,984							516,984		10,805	10,805			L
02209S-10-3	ALTRIA GROUP INC.		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	117		113	71	(8)	(1)		(9)		113		4	4	2		L
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	09/05/2018	JPMORGAN CHASE & CO.	131.000	12,194		5,152	9,456	(3,601)			(3,601)	(703)	5,152	236	6,806	7,043	149		U
023135-10-6	AMAZON COM INC		09/05/2018	Various	1,036.000	2,111,595		339,211	1,211,571	(872,359)			(872,359)		339,211		1,772,383	1,772,383			L
S60666-08-8	AMCOR LTD ORD	B	09/05/2018	JPMORGAN CHASE & CO.	22,925.000	234,762		239,976	276,493	(61,316)			(61,316)	24,799	239,976	(37,343)	32,130	(5,214)	4,601		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)
023586-10-0	AMERCO		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	4,385		4,104							4,104		281	281	6		L
023608-10-2	AMEREN CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	871		765	826	(60)			(60)		765		105	105	13		L
025816-10-9	AMERICAN EXPRESS CO		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	103.000	10,900		10,187							10,187		713	713	12		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	451		407	434	(27)			(27)		407		44	44	10		L
026874-78-4	AMERICAN INTL GROUP INC		09/05/2018	JPMORGAN CHASE & CO.	1,332.000	70,981		75,791	79,361	(3,570)			(3,570)		75,791		(4,809)	(4,809)	852		L
031100-10-0	AMETEK INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	697		597	652	(56)			(56)		597		101	101	3		L
031162-10-0	AMGEN INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	1,574		1,486							1,486		88	88	3		L
032654-10-5	ANALOG DEVICES INC		09/05/2018	JPMORGAN CHASE & CO.	1,742.000	170,919		93,998	155,090	(61,092)			(61,092)		93,998		76,920	76,920	2,508		L
03349M-10-5	ANDEAVOR		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	42.000	5,603		4,138	3,888	(586)			(586)		4,138		1,464	1,464	47		L
036620-10-5	ANSYS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	65.000	11,616		9,539	4,723	(811)			(811)		9,539		2,077	2,077			L
03674X-10-6	ANTERO RESOURCES CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	257.000	4,658		5,059							5,059		(401)	(401)			L
036752-10-3	ANTHEM INC		09/05/2018	Various	927.000	247,740		120,158	208,584	(88,427)			(88,427)		120,158		127,582	127,582	1,391		L
G0408V-10-2	AON PLC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	3,630		3,344							3,344		286	286	15		L
037833-10-0	APPLE INC.		09/05/2018	Various	16,653.000	3,810,944		1,882,323	2,812,433	(935,860)			(935,860)		1,882,323		1,928,621	1,928,621	34,736		L
038222-10-5	APPLIED MATERIALS INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	252.000	11,401		10,983	7,770	(1,328)			(1,328)		10,983		419	419	72		L
G6095L-10-9	APTIV PLC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	3,368		3,059							3,059		309	309	12		L
03852U-10-6	ARAMARK		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	603		558							558		44	44			L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	13.000	629		594							594		35	35			L
042735-10-0	ARROW ELECTRONICS INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	606		597							597		9	9			L
363576-10-9	ARTHUR J GALLAGHER & CO		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	716		652							652		63	63			L
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	09/05/2018	JPMORGAN CHASE & CO.	4,322.000	73,122		52,748	78,886	(21,411)			(21,411)	(4,727)	52,748	1,575	18,800	20,374	3,655		U
00206R-10-2	AT&T INC		09/05/2018	Various	39,876.000	1,261,083		1,296,750							1,296,750		(35,667)	(35,667)	19,938		L
049560-10-5	ATMOS ENERGY CORP.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	552		503	515	(12)			(12)		503		49	49	6		L
052769-10-6	AUTODESK INCORPORATED		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	26.000	3,542		2,826							2,826		716	716			L
052800-10-9	AUTOLIV INV		07/31/2018	Various	4.000	1,891		1,882							1,882		9	9			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	75.000	10,876		10,022							10,022		854	854			L
053484-10-1	AVALONBAY CMNTYS INC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	4,787		4,621							4,621		166	166	38		L
05350V-10-6	AVANOS MEDICAL INC		09/05/2018	JPMORGAN CHASE & CO.	1,386.000	99,605		59,817							59,817		39,788	39,788			L
053611-10-9	AVERY DENNISON CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	912		711	919	(208)			(208)		711		202	202	8		L
G06830-10-9	AVIVA ORD GBP0.25	B	09/05/2018	JPMORGAN CHASE & CO.	21,314.000	134,643		141,789	146,037	(23,107)			(23,107)	18,860	141,789	(21,517)	14,372	(7,146)	8,059		U
053807-10-3	AVNET INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	1,118		996							996		123	123	8		U
F06106-10-2	AXA	B	09/05/2018	JPMORGAN CHASE & CO.	18,889.000	482,624		451,419	561,037	(184,864)			(184,864)	75,246	451,419	(66,063)	97,268	31,205	19,850		U
T0783G-10-6	AZIMUT HOLDING SPA	B	09/05/2018	JPMORGAN CHASE & CO.	2,020.000	31,844		35,889							35,889	(382)	(3,664)	(4,045)			U
058498-10-6	BALL CORP COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	244.000	9,742		8,675							8,675		1,068	1,068	45		L
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	09/05/2018	JPMORGAN CHASE & CO.	123,455.000	611,723		580,864	812,233	(194,792)			(194,792)	(36,577)	580,864	7,290	23,569	30,859	22,972		U

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)
060505-10-4	BANK AMER CORP COM		09/05/2018	Various	5,604.000	173,991		87,107	165,430	(78,323)			(78,323)		87,107		86,883	86,883	1,345		L
064058-10-0	BANK NEW YORK MELLON CORP		09/05/2018	JPMORGAN CHASE & CO.	9,305.000	490,450		509,356	501,167	8,188			8,188		509,356		(18,906)	(18,906)	7,072		L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	09/05/2018	JPMORGAN CHASE & CO.	21,488.000	1,221,340		1,122,643	1,391,202	(373,927)			(373,927)	105,368	1,122,643	(121,099)	219,797	98,697	34,802		U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/05/2018	JPMORGAN CHASE & CO.	134.000	1,301		849	1,944	(1,186)			(1,186)	91	849	(78)	531	453	10		U
071813-10-9	BAXTER INTL INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	580		486	517	(31)			(31)		486		94	94	4		L
S50692-11-0	BAYER AG ORD NPV	B	09/05/2018	JPMORGAN CHASE & CO.	18,918.000	1,706,049		2,244,231	192,445	(4,399)			(4,399)	(9,960)	2,244,231	(4,670)	(533,513)	(538,182)	4,207		U
054937-10-7	BB+T CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	610		595	597	(1)			(1)		595		14	14	9		L
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	09/05/2018	JPMORGAN CHASE & CO.	37,820.000	235,439		205,783	322,986	(101,013)			(101,013)	(16,191)	205,783	3,976	25,680	29,656	5,955		U
075887-10-9	BECTON DICKINSON		09/05/2018	Various	2,897.000	752,162		386,113	607,502	(234,851)			(234,851)		386,113		366,050	366,050	4,302		L
084423-10-2	BERKLEY W R CORP COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	609		577							577		32	32			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/05/2018	Various	7,912.000	1,658,265		1,107,080	1,568,317	(461,236)			(461,236)		1,107,080		551,185	551,185			L
086516-10-1	BEST BUY CO INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	529		515							515		14	14			L
09062X-10-3	BIOGEN INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	11,678		9,979							9,979		1,699	1,699			L
09247X-10-1	BLACKROCK INC		09/05/2018	JPMORGAN CHASE & CO.	26.000	12,362		13,030	13,356	(326)			(326)		13,030		(668)	(668)	150		L
F1058Q-23-8	BNP PARIBAS S.A.	B	09/05/2018	JPMORGAN CHASE & CO.	31,414.000	1,858,516		2,101,215	2,348,191	(274,855)			(274,855)	27,879	2,101,215	(85,094)	(157,605)	(242,699)	77,651		U
097023-10-5	BOEING CO		09/05/2018	Various	1,274.000	440,545		166,503	375,715	(209,213)			(209,213)		166,503		274,042	274,042	6,527		L
09857L-10-8	BOOKING HOLDINGS INC		09/05/2018	Various	25.000	48,463		30,890							30,890		17,573	17,573			L
099724-10-6	BORG WARNER INC.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	119.000	5,274		5,139							5,139		135	135			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/05/2018	JPMORGAN CHASE & CO.	14,216.000	510,116		195,760	352,415	(156,654)			(156,654)		195,760		314,356	314,356			L
J04578-12-6	BRIDGESTONE	B	09/05/2018	JPMORGAN CHASE & CO.	4,100.000	147,296		158,038	190,642	(22,795)			(22,795)	(9,810)	158,038	10,231	(20,973)	(10,742)	5,312		U
11135F-10-1	BROADCOM INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	872		971							971		(98)	(98)	7		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	1,131		688	815	(127)			(127)		688		443	443	10		L
115637-20-9	BROWN FORM AN CORP CLASS B		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	105.000	5,560		5,146							5,146		414	414	13		L
G1700D-10-5	BURBERRY GROUP	B	09/05/2018	JPMORGAN CHASE & CO.	166.000	4,704		3,382	4,024	(1,131)			(1,131)	489	3,382	(494)	1,816	1,322	91		U
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	744		669							669		75	75			L
12673P-10-5	CA INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	150.000	6,613		5,067							5,067		1,546	1,546	69		L
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	115.000	5,350		5,059							5,059		291	291			L
13123X-10-2	CALLON PETROLEUM CO		09/05/2018	JPMORGAN CHASE & CO.	27,082.000	295,082		298,985	329,046	(30,061)			(30,061)		298,985		(3,904)	(3,904)			L
133131-10-2	CAMDEN PROP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	370		337	368	(26)	(5)		(32)		337		34	34	9		L
S61723-23-5	CANON	B	09/05/2018	JPMORGAN CHASE & CO.	1,100.000	34,403		37,181	41,012	(178)			(178)	(3,653)	37,181	4,027	(6,805)	(2,778)	1,463		U
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	09/05/2018	JPMORGAN CHASE & CO.	198,737.000	654,215		704,026	859,486	(156,032)			(156,032)	572	704,026	(30,165)	(19,645)	(49,811)	3,953		U
143658-30-0	CARNIVAL CORP		09/05/2018	Various	403.000	24,586		26,356	26,017	(286)			(286)		26,356		(1,770)	(1,770)	569		L
149123-10-1	CATERPILLAR INC		09/05/2018	JPMORGAN CHASE & CO.	1,250.000	172,898		176,438	196,975	(20,538)			(20,538)		176,438		(3,540)	(3,540)	3,025		L
12503M-10-8	CBOE GLOBAL MARKETS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	104.000	10,701		10,044	4,734	(1,094)			(1,094)		10,044		657	657	39		U
12504L-10-9	CBRE GROUP INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	16.000	784		628	693	(65)			(65)		628		156	156			L
S21715-73-5	CDN NAT RES COM NPV	B	09/05/2018	JPMORGAN CHASE & CO.	10,282.000	339,500		230,940	368,624	(137,202)			(137,202)	(482)	230,940	(9,882)	118,442	108,560	6,414		U
12514G-10-8	CDW CORP/DE		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	504		422							422		83	83	3		L
15135B-10-1	CENTENE CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	1,050		773	807	(34)			(34)		773		276	276			L
15189T-10-7	CENTERPOINT ENERGY INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	20.000	571		552							552		19	19	1		L
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	09/05/2018	JPMORGAN CHASE & CO.	212,582.000	394,252		418,346							418,346	(24,972)	877	(24,095)	23,380		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)
125269-10-0	CF INDUSTRIES HOLDINGS		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	128.000	6,454		4,806							4,806		1,648	1,648	69		L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/05/2018	JPMORGAN CHASE & CO.	322.000	100,566		69,192	108,179	(38,987)			(38,987)		69,192		31,373	31,373			L
16411R-20-8	CHENIERE ENERGY INC		09/05/2018	JPMORGAN CHASE & CO.	4,677.000	310,269		181,254	251,810	(70,555)			(70,555)		181,254		129,015	129,015			L
166764-10-0	CHEVRON CORP		09/05/2018	Various	27,938.000	3,288,238		3,472,334	2,253	(375)			(375)		3,472,334		(184,096)	(184,096)	31,311		L
025192-44-3	CHINA AVIATION OIL (SINGAPORE) LTD	B	09/06/2018	JPMORGAN CHASE & CO.	94,900.000	106,322		114,493	115,039	359			359	(905)	114,493	(2,346)	(5,825)	(8,171)	3,178		U
H1467J-10-4	CHUBB LTD		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	27.000	3,601		3,430	1,169	(29)			(29)		3,430		171	171	45		L
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	09/05/2018	JPMORGAN CHASE & CO.	1,803.000	75,359		89,923	99,549	335			335	(9,961)	89,923	6,815	(21,380)	(14,564)	2,346		U
125509-10-9	CIGNA CORP		09/05/2018	Various	60.000	11,141		6,495	11,779	(5,620)			(5,620)		6,495		4,646	4,646	2		L
171798-10-1	CIMAREX ENERGY CO		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	55.000	5,389		5,435							5,435		(46)	(46)	8		L
172062-10-1	CINCINNATI FINL CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	77.000	5,796		5,187							5,187		609	609			L
G219AH-10-0	CINEWORLD GROUP PLC	B	09/05/2018	JPMORGAN CHASE & CO.	186,026.000	736,529		408,695							408,695	(30,287)	358,120	327,834	7,655		U
17275R-10-2	CISCO SYS INC		09/05/2018	Various	10,957.000	520,705		274,270	415,019	(145,919)			(145,919)		274,270		246,435	246,435	10,335		L
125581-80-1	CIT GROUP INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	164.000	8,380		8,244							8,244		136	136	36		L
172967-42-4	CITIGROUP INC		09/05/2018	Various	863.000	61,370		42,342	59,974	(21,434)	(8)		(21,442)		42,342		19,027	19,027	905		L
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	36,000.000	265,645		273,777	314,533	(41,056)			(41,056)	300	273,777	(1,381)	(6,751)	(8,132)	8,030		U
12572Q-10-5	CME GROUP INC.		09/05/2018	Various	570.000	100,768		48,160	82,518	(35,161)			(35,161)		48,160		52,607	52,607	2,772		L
BASOH0-A6-4	CMIA PEARL LIMITED	D	09/10/2018	DISTRIBUTION	0.000	150,012		150,012							150,012						U
191216-10-0	COCA COLA CO.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	31.000	1,420		1,348	963	(22)			(22)		1,348		73	73	16		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	56.000	4,577		4,078	852	(2)			(2)		4,078		500	500	22		L
20030N-10-1	COMCAST CORP NEW CL A		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	60.000	2,104		1,963							1,963		141	141	13		L
BRSJ39-U3-7	COMMERZBANK AG	B	09/05/2018	JPMORGAN CHASE & CO.	27,993.000	267,532		181,119	420,343	(213,984)			(213,984)	(25,240)	181,119	5,466	80,946	86,413			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	09/05/2018	JPMORGAN CHASE & CO.	8,076.000	410,994		440,938	507,479	(28,121)			(28,121)	(38,420)	440,938	(2,349)	(27,595)	(29,944)	25,884		U
205306-10-3	COMPUTER PROGRAMS SYSTEMS		08/02/2018	DIRECT	4,934.000	153,284		155,802							155,802		(2,518)	(2,518)			L
205887-10-2	CONAGRA BRANDS INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	17.000	623		598							598		25	25	4		L
20605P-10-1	CONCHO RESOURCES INC		09/05/2018	Various	9,102.000	1,211,348		1,181,597	1,365,500	(185,439)			(185,439)		1,181,597		29,751	29,751			L
206787-10-3	CONDUENT INC		09/05/2018	JPMORGAN CHASE & CO.	19,693.000	450,592		291,730	318,239	(26,509)			(26,509)		291,730		158,862	158,862			L
20825C-10-4	CONOCOPHILLIPS		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	722		696							696		26	26	3		L
209115-10-4	CONSOLIDATED EDISON INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	791		769							769		21	21	1		L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	7,558		7,733							7,733		(175)	(175)	25		U
D16212-14-0	CONTINENTAL AG	B	09/05/2018	JPMORGAN CHASE & CO.	4,217.000	754,290		932,205	1,139,602	(181,122)			(181,122)	(26,275)	932,205	(4,238)	(173,677)	(177,915)	18,337		U
217204-10-6	COPART INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	388		345							345		43	43			L
219350-10-5	CORNING IN C COM		09/05/2018	JPMORGAN CHASE & CO.	7,247.000	240,705		120,880	231,832	(110,952)			(110,952)		120,880		119,825	119,825	3,913		L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	5,386		4,407	1,861	(237)			(237)		4,407		978	978	27		L
228368-10-6	CROWN HOLDINGS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	214.000	9,345		9,540							9,540		(195)	(195)			L
G3018U-10-9	CSL LIMITED COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	3,922.000	645,680		255,429	433,451	(150,146)			(150,146)	(27,875)	255,429	(4,467)	394,718	390,251	3,064		U
126408-10-3	CSX CORP		09/05/2018	JPMORGAN CHASE & CO.	7,328.000	539,962		261,526	403,113	(141,588)			(141,588)		261,526		278,436	278,436	4,836		L
231021-10-6	CUMMINS IN C COM		09/05/2018	Various	2,671.000	374,039		352,518	470,922	(119,064)			(119,064)		352,518		21,521	21,521	8,798		L
23331A-10-9	D R HORTON INC COM		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	13.000	568		529							529		39	39			L
D1668R-12-3	DAIMLERCHRYSLER	B	09/05/2018	JPMORGAN CHASE & CO.	20,048.000	1,251,345		1,567,850	1,704,414	(130,745)			(130,745)	(5,819)	1,567,850	(40,580)	(275,926)	(316,506)	74,431		U
235851-10-2	DANAHER CO RP COM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	1,017		832	928	(96)			(96)		832		185	185	5		L
K22272-11-4	DANSKE BANK	B	09/05/2018	JPMORGAN CHASE & CO.	12,610.000	349,139		370,804	491,352	(83,669)			(83,669)	(36,879)	370,804	16,531	(38,196)	(21,665)	15,166		U

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
237194-10-5	DARDEN RESTAURANTS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	64.000	6,985		5,287	4,897	(879)			(879)		5,287		1,698	1,698	66		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	405		422							422		(17)	(17)			L
M27635-10-7	DELEK GROUP LTD.	B	09/06/2018	JPMORGAN CHASE & CO.	2,882.000	448,121		464,024	467,459	(464)			(464)	(2,972)	464,024	(12,249)	(3,654)	(15,903)	11,995		U
247361-70-2	DELTA AIR LINES, INC.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	105.000	5,633		5,195							5,195		438	438	64		L
J12075-10-7	DENSO CORP	B	09/05/2018	JPMORGAN CHASE & CO.	30,300.000	1,430,303		1,498,285	66,039	(5,648)			(5,648)	(5,882)	1,498,285	(15,899)	(52,083)	(67,982)	588		U
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	09/05/2018	JPMORGAN CHASE & CO.	18,965.000	216,980		235,469	361,524	(85,395)			(85,395)	(40,659)	235,469	21,387	(39,877)	(18,489)	2,236		U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	4,857.000	77,020		73,627	86,289	(24,109)			(24,109)	11,447	73,627	(10,694)	14,087	3,392	3,717		U
25278X-10-9	DIAMONDBACK ENERGY INC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	45.000	5,852		5,658							5,658		194	194	5		L
254687-10-6	DISNEY WALT CO		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	155.000	17,429		15,797	1,290	(107)			(107)		15,797		1,632	1,632	140		L
256677-10-5	DOLLAR GENERAL CORP		09/05/2018	Various	2,041.000	224,007		137,469	182,858	(52,610)			(52,610)		137,469		86,538	86,538	1,634		L
256746-10-8	DOLLAR TREE INC		09/05/2018	Various	7,235.000	578,149		637,581	768,554	(137,152)			(137,152)		637,581		(59,432)	(59,432)			L
260003-10-8	DOVER CORP COM		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	67.000	4,906		4,903							4,903		3	3	27		L
26078J-10-0	DOWDUPONT INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	59.000	3,904		3,771	142	(13)	(2)		(15)		3,771		133	133	41		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		07/09/2018	Various	7,827.000	962,292		604,943	759,689	(154,746)			(154,746)		604,943		357,349	357,349	9,079		L
233331-10-7	DTE ENERGY CO		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	59.000	6,362		6,110							6,110		252	252	95		L
23355L-10-6	DXC TECHNOLOGY COMPANY		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	86.000	7,063		6,929							6,929		134	134	15		L
277432-10-0	EASTMAN CH EM CO COM		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	516		418	463	(45)			(45)		418		98	98	8		L
G29183-10-3	EATON CORP PLC		09/05/2018	Various	2,259.000	186,559		118,165	177,852	(60,270)			(60,270)		118,165		68,394	68,394	4,456		L
278265-10-3	EATON VANCE CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	91.000	4,734		4,748							4,748		(14)	(14)	6		L
281020-10-7	EDISON INTL		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	101.000	6,502		6,159							6,159		342	342	61		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/05/2018	JPMORGAN CHASE & CO.	881.000	124,854		72,991	99,298	(26,307)			(26,307)		72,991		51,863	51,863			L
285512-10-9	ELECTRONIC ARTS INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	3,520		2,768							2,768		752	752			L
532457-10-8	ELI LILLY & CO		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	137.000	13,522		11,852							11,852		1,670	1,670			L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	09/05/2018	JPMORGAN CHASE & CO.	45,428.000	226,501		200,863	279,841	(116,031)			(116,031)	37,053	200,863	(29,134)	54,772	25,638	10,970		U
29364G-10-3	ENTERGY CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	735		723	163		(5)		(5)		723		12	12	4		L
26875P-10-1	EOG RESOUR CES INC COM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	1,147		946							946		202	202	3		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	101.000	6,816		6,292							6,292		523	523	51		L
297178-10-5	ESSEX PROPERTY		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	5,669		5,731							5,731		(62)	(62)	41		L
518439-10-4	ESTEE LAUDER COS.		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	540		554							554		(14)	(14)	2		L
SB04M8-J6-4	EURONAV NV	B	09/05/2018	JPMORGAN CHASE & CO.	23,320.000	195,248		200,451	215,172	(13,208)			(13,208)	(1,514)	200,451	(5,010)	(193)	(5,203)	965		U
G3223R-10-8	EVEREST RE GROUP LTD		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	4,873		4,837							4,837		36	36	29		L
30161N-10-1	EXELON CORP COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	26.000	1,116		1,014							1,014		102	102	20		L
302130-10-9	EXPEDITORS INTL WA INC COM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	457		434							434		23	23			L
30231G-10-2	EXXON MOBIL CORP		09/05/2018	Various	4,800.000	382,971		389,863	836	(29)			(29)		389,863		(6,892)	(6,892)	3,926		L
315616-10-2	F5 NETWORKS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	897		860							860		36	36			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)
30303M-10-2	FACEBOOK INC		09/05/2018	Various	4,475.000	758,112		348,226	764,778	(440,469)	(144)		(440,613)		348,226		409,886	409,886			L
J13440-10-2	FANUC LTD JPY50	B	09/05/2018	JPMORGAN CHASE & CO.	200.000	38,210		42,373	48,043	(1,391)			(1,391)	(4,279)	42,373	4,589	(8,752)	(4,162)	484		U
311900-10-4	FASTENAL CO		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	118.000	6,581		5,627							5,627		954	954	47		L
31428X-10-6	FEDEX CORP		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	39.000	8,876		8,855							8,855		22	22	24		L
SBFYFZ-P5-5	FERGUSON	B	07/04/2018	VARIOUS	0.053	4		3							3		1	1			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	619		512	565	(52)			(52)		512		106	106	4		L
316773-10-0	FIFTH THIRD BANCORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	16.000	473		425	485	(60)			(60)		425		48	48	8		L
320557-10-1	FIRST INTERNET BANCORP ORD		08/08/2018	KEEFE, BRUYETTE & WOODS, INC.	2,000.000	66,949		66,500							66,500		449	449	120		L
33616C-10-0	FIRST REPUBLIC BANK		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	35.000	3,398		3,057							3,057		341	341	10		L
337932-10-7	FIRSTENERGY CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	154.000	5,822		5,615							5,615		207	207	55		L
337738-10-8	FISERV INC COM		09/05/2018	JPMORGAN CHASE & CO.	5,462.000	435,961		229,704	358,116	(128,412)			(128,412)		229,704		206,256	206,256			L
339041-10-5	FLEETCOR TECHNOLOGIES I		09/05/2018	JPMORGAN CHASE & CO.	2,149.000	458,842		320,932	413,532	(92,600)			(92,600)		320,932		137,910	137,910			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	09/05/2018	BANK OF AMERICA/MERRILL LYNCH	251.000	3,417		3,517							3,517		(100)	(100)			L
302445-10-1	FLIR SYSTEMS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	16.000	952		830							830		122	122	2		L
343412-10-2	FLUOR CORP		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	101.000	4,889		4,923							4,923		(34)	(34)			L
345370-86-0	FORD MTR C O DEL COM PAR U		09/05/2018	Various	54,240.000	508,803		575,511							575,511		(66,709)	(66,709)	16,263		L
34959J-10-8	FORTIVE CORP		09/05/2018	JPMORGAN CHASE & CO.	4,647.000	386,635		190,919	336,210	(145,292)			(145,292)		190,919		195,716	195,716	976		L
F6866T-10-0	FRANCE TELECOM	B	09/05/2018	JPMORGAN CHASE & CO.	46,502.000	743,915		800,533	808,278	2,028			2,028	(9,774)	800,533	(15,959)	(40,659)	(56,618)	18,696		U
N33462-10-7	FRANKS INTERNATIONAL NV		09/05/2018	JPMORGAN CHASE & CO.	29,120.000	251,687		181,418	199,472	(18,054)			(18,054)		181,418		70,269	70,269			L
35671D-85-7	FREEPORT MCMORAN INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	30.000	495		484							484		11	11	2		L
SB096L-W7-5	FUGRO NV NV	B	09/06/2018	JPMORGAN CHASE & CO.	24,119.000	300,742		340,498	376,218	(33,072)			(33,072)	(2,648)	340,498	(8,475)	(31,282)	(39,757)			U
369550-10-8	GENERAL DYNAMICS CORP		09/05/2018	Various	393.000	75,623		80,925	74,259	1,354			1,354		80,925		(5,302)	(5,302)	1,012		L
369604-10-3	GENERAL EL EC CO COM		09/05/2018	Various	194,060.000	2,392,886		2,738,140	1,047		(238)		(238)		2,738,140		(345,255)	(345,255)	23,301		L
370334-10-4	GENERAL MLS INC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	151.000	6,572		6,446							6,446		126	126			L
37045V-10-0	GENERAL MOTORS CO		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	682		630	738	(108)			(108)		630		52	52	14		L
S45957-39-6	GENMAB	B	09/05/2018	JPMORGAN CHASE & CO.	3,001.000	502,872		542,524	498,037	80,365			80,365	(35,878)	542,524	22,740	(62,391)	(39,651)			U
375558-10-3	GILEAD SCIENCES INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	20.000	1,517		1,402	430	(5)			(5)		1,402		116	116	9		L
H3238Q-10-2	GIVAUDAN SA REG	B	09/05/2018	JPMORGAN CHASE & CO.	50.000	120,000		81,833	115,546	(33,631)			(33,631)	(83)	81,833	316	37,852	38,168	1,977		U
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	09/06/2018	DISTRIBUTION	0.000	25,463		25,774							25,774	(310)		(310)			U
S26763-02-9	GOLDCORP INC	B	09/05/2018	JPMORGAN CHASE & CO.	58,080.000	589,975		727,955							727,955	(20,591)	(117,388)	(137,980)	1,979		U
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/05/2018	JPMORGAN CHASE & CO.	4,074.000	965,171		1,008,885	1,037,892	(29,007)			(29,007)		1,008,885		(43,714)	(43,714)	9,574		L
39138C-10-6	GREAT-WEST LIFECO INC	B	09/05/2018	JPMORGAN CHASE & CO.	3,659.000	85,995		96,221	102,503	(768)			(768)	(5,515)	96,221	548	(10,773)	(10,225)	2,794		U
393222-10-4	GREEN PLAINS RENEWABLE ENERG		09/06/2018	JPMORGAN CHASE & CO.	11,384.000	197,996		191,820	191,820						191,820		6,175	6,175	4,098		L
022878-77-8	GREENE KING PLC	B	09/06/2018	JPMORGAN CHASE & CO.	64,429.000	396,688		453,514	483,717	(30,525)			(30,525)	322	453,514	(19,595)	(37,231)	(56,826)	28,405		U
406216-10-1	HALLIBURTON CO		09/05/2018	JPMORGAN CHASE & CO.	9,674.000	365,836		423,348	175,541	(34,519)			(34,519)		423,348		(57,512)	(57,512)	5,224		L
40650V-10-0	HALYARD HEALTH INC		07/02/2018	EXCHANGE	1,386.000	59,817		59,817	64,005	(4,189)			(4,189)		59,817						L
Y30327-10-3	HANG SENG BANK	B	09/05/2018	JPMORGAN CHASE & CO.	6,300.000	167,731		106,509	156,346	(51,089)			(51,089)	1,253	106,509	(1,280)	62,502	61,222	4,576		U
413875-10-5	HARRIS CORP.		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	38.000	5,539		5,493							5,493		46	46	9		L
40412C-10-1	HCA Healthcare Inc		09/05/2018	Various	2,682.000	357,999		183,127	229,702	(53,533)			(53,533)		183,127		174,872	174,872	2,746		L
S77925-59-2	HEINEKEN NV	B	09/05/2018	JPMORGAN CHASE & CO.	996.000	98,604		101,645	103,968	(1,591)			(1,591)	(732)	101,645	(2,540)	(501)	(3,041)	1,519		U
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	09/05/2018	JPMORGAN CHASE & CO.	27,401.000	368,138		452,989							452,989	(39,175)	(45,676)	(84,851)	10,774		U
426281-10-1	HENRY JACK & ASSOCIATES		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	43.000	6,663		4,540	4,561	(553)			(553)		4,540		2,124	2,124	29		L

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)
427825-50-0	HERSHA HOSPITALITY TRUST CLASS A		09/06/2018	JPMORGAN CHASE & CO.	30,578.000	715,747		536,644	532,057	4,587			4,587		536,644		179,103	179,103	25,686		L
428240-10-9	HEWLETT PACKARD ENTERPRISE		09/05/2018	JPMORGAN CHASE & CO.	981.000	16,343		13,685	14,087	(402)			(402)		13,685		2,658	2,658	258		L
J20454-12-0	HITACHI	B	09/05/2018	JPMORGAN CHASE & CO.	144,000.000	912,221		745,513	1,122,215	(342,699)			(342,699)	(34,003)	745,513	28,002	138,706	166,708	9,525		U
H36940-13-0	HOLCIM	B	09/05/2018	JPMORGAN CHASE & CO.	3,751.000	176,797		191,104	211,511	(11,299)			(11,299)	(227)	191,104	810	(15,117)	(14,308)			U
436106-10-8	HOLLYFRONTIER CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	743		690							690		52	52			L
437076-10-2	HOME DEPOT INC		09/05/2018	Various	4,465.000	913,646		434,967	846,251	(411,285)			(411,285)		434,967		478,679	478,679	13,724		L
J22302-11-1	HONDA MOTOR CO., LTD.	B	09/05/2018	JPMORGAN CHASE & CO.	57,500.000	1,652,489		1,852,461	1,971,283	(60,838)			(60,838)	(57,984)	1,852,461	74,902	(274,873)	(199,972)	36,784		U
438516-10-6	HONEYWELL INTERNATIONAL INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	643		576	153						576		67	67	5		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	09/05/2018	Various	5,000.700	10,228		7,627	9,799	(1,206)	56,269		55,064	25	7,627	(50)	2,652	2,601	147		U
440452-10-0	HORMEL FOODS CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	1,058		978							978		80	80	9		L
44107P-10-4	HOST HOTELS & RESORTS INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	461		462							462		(2)	(2)			L
40434L-10-5	HP INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	38.000	884		736	798	(63)			(63)		736		148	148	16		L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	09/05/2018	JPMORGAN CHASE & CO.	221,925.000	1,939,103		1,384,023	2,302,303	(1,256,875)			(1,256,875)	338,594	1,384,023	(228,127)	783,206	555,080	90,517		U
444859-10-2	HUMANA INC COM		09/05/2018	Various	1,382.000	460,921		193,574	341,840	(149,341)			(149,341)		193,574		267,346	267,346	1,933		L
445658-10-7	HUNT TRANSPORT SVC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	480		469							469		11	11	1		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	5,836		5,201							5,201		636	636	30		L
45167R-10-4	IDEX CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	767		567	660	(92)			(92)		567		200	200	6		L
44967H-10-1	ILG INC		09/04/2018	MERGER	15,478.000	530,806		283,622	440,813	(157,192)			(157,192)		283,622		247,185	247,185	5,417		L
452327-10-9	ILLUMINA INC		09/05/2018	JPMORGAN CHASE & CO.	1,460.000	513,602		276,683	318,995	(42,312)			(42,312)		276,683		236,919	236,919			L
45253H-10-1	IMMUNOGEN INC		09/05/2018	JPMORGAN CHASE & CO.	821.000	8,317		9,121							9,121		(805)	(805)			L
S04544-92-0	IMPERIAL TOBACCO GROUP	B	09/05/2018	JPMORGAN CHASE & CO.	31,213.000	1,090,528		1,126,175							1,126,175	(67,427)	31,780	(35,647)	23,292		U
45337C-10-2	INCYTE CORPORATION		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	51.000	3,575		3,417							3,417		158	158			L
SBP9DL-90-1	INDITEX SA	B	09/05/2018	JPMORGAN CHASE & CO.	15,509.000	453,324		495,082	540,911	(6,735)			(6,735)	(39,095)	495,082	21,637	(63,395)	(41,758)	6,156		U
G4770L-10-6	INFORMA PLC	B	09/05/2018	Various	19,030.480	188,844		208,960							208,960	(4,505)	(15,611)	(20,116)	1,754		U
SBZ573-90-5	ING GROEP NV	B	09/05/2018	JPMORGAN CHASE & CO.	37,253.000	497,648		528,130	685,539	(98,977)			(98,977)	(58,432)	528,130	30,819	(61,301)	(30,482)	24,917		U
G47791-10-1	INGERSOLL-RAND PLC		09/05/2018	JPMORGAN CHASE & CO.	4,105.000	417,372		216,712	366,125	(149,413)			(149,413)		216,712		200,660	200,660	3,695		L
457187-10-2	INGREDION INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	405		442							442		(37)	(37)	2		L
458140-10-0	INTEL CORP		09/05/2018	Various	5,288.000	252,460		177,565	244,094	(66,529)			(66,529)		177,565		74,895	74,895	4,747		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	33.000	4,616		4,610	614	(33)			(33)		4,610		6	6	55		L
460146-10-3	INTERNATIONAL PAPER CO		09/05/2018	JPMORGAN CHASE & CO.	15,983.000	810,137		893,514	926,055	(32,541)			(32,541)		893,514		(83,377)	(83,377)	22,776		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	162.000	3,818		3,393							3,393		425	425	60		L
T55067-10-1	INTESA SANPAOLO EURO.52	B	09/05/2018	JPMORGAN CHASE & CO.	192,190.000	510,137		561,341	639,266	(116,990)			(116,990)	39,065	561,341	(45,286)	(5,919)	(51,204)	38,813		U
461202-10-3	INTUIT INC.		09/05/2018	Various	1,736.000	381,162		151,492	273,275	(122,532)			(122,532)		151,492		229,670	229,670	2,028		L
46120E-60-2	INTUITIVE SURGICAL INC		09/05/2018	Various	904.000	503,216		157,679	329,906	(172,226)			(172,226)		157,679		345,537	345,537			L
44980X-10-9	IPG PHOTONICS CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	4,518		5,834							5,834		(1,316)	(1,316)			L
46266C-10-5	IQVIA HOLDINGS INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	46.000	5,104		4,520	490						4,520		584	584			L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	685		630							630		55	55			L
S65281-75-0	JAPAN PRIME REALTY INVT	B	09/05/2018	JPMORGAN CHASE & CO.	1.000	3,570		3,445							3,445	(151)	276	125	55		U
46590V-10-0	JBG SMITH PROPERTIES		09/05/2018	JPMORGAN CHASE & CO.	861.000	31,681		28,054	29,903	(1,848)			(1,848)		28,054		3,627	3,627	581		L
478160-10-4	JOHNSON & JOHNSON		09/05/2018	Various	703.000	93,747		65,665	95,149	(32,107)			(32,107)		65,665		28,082	28,082	1,797		L
48020Q-10-7	JONES LANG LASALLE INC.		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	342		298	298						298		44	44	1		L
46625H-10-0	JP MORGAN CHASE & CO		09/05/2018	Various	9,170.000	1,054,518		560,693	980,640	(419,947)			(419,947)		560,693		493,825	493,825	15,406		L

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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)
48203R-10-4	JUNIPER NETWORKS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	186.000	5,208		4,823							4,823		385	385	33		L
485170-30-2	KANSAS CITY SOUTHERN		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	49.000	5,149		5,191							5,191		(42)	(42)	17		L
Y4722Z-12-0	KEPPEL CORP	B	09/05/2018	JPMORGAN CHASE & CO.	52,900.000	249,688		283,324	290,942	1,534			1,534	(9,151)	283,324	721	(34,357)	(33,637)	11,334		U
G52549-10-5	KIER GROUP PLC	B	09/06/2018	JPMORGAN CHASE & CO.	40,932.000	478,967		576,239	602,434	(26,596)			(26,596)	401	576,239	(24,840)	(72,433)	(97,272)	12,685		U
494368-10-3	KIMBERLY-CLARK CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	912		807							807		105	105	8		L
49456B-10-1	KINDER MORGAN INC DEL		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	191.000	3,399		2,876							2,876		522	522	58		L
S75825-56-2	KLEPIERRE REIT SA	B	09/05/2018	JPMORGAN CHASE & CO.	15,503.000	542,932		641,837							641,837	(30,662)	(68,244)	(98,905)	25,699		U
500255-10-4	KOHLS CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	11.000	847		791							791		57	57			L
J36662-13-8	KUBOTA CORP	B	09/05/2018	JPMORGAN CHASE & CO.	8,000.000	121,439		111,964	156,911	(38,232)			(38,232)	(6,714)	111,964	6,247	3,227	9,474	2,141		U
502413-10-7	L3 TECHNOLOGIES INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	641		514	594	(80)			(80)		514		127	127	5		L
50540R-40-9	LABORATORY CORP AMER HLDGS		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	351		313	319	(6)			(6)		313		38	38			L
505743-10-4	LADDER CAPITAL CORP CLASS A		09/05/2018	JPMORGAN CHASE & CO.	7,645.000	132,368		104,354	104,201	153			153		104,354		28,014	28,014	7,301		L
512807-10-8	LAM RESEARCH CORP.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	40.000	7,469		6,236	5,706	(924)			(924)		6,236		1,233	1,233	69		L
513272-10-4	LAMB WESTON HOLDINGS INC		09/05/2018	JPMORGAN CHASE & CO.	3,785.000	252,671		115,826	213,663	(97,837)			(97,837)		115,826		136,845	136,845	2,172		L
517834-10-7	LAS VEGAS SANDS CORP		09/05/2018	Various	2,193.000	141,017		152,114	145,651	(419)			(419)		152,114		(11,097)	(11,097)	3,144		L
521865-20-4	LEAR CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	360		284	353	(69)			(69)		284		76	76	3		L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	09/05/2018	JPMORGAN CHASE & CO.	47,571.000	156,800		159,610	175,873	(38,977)			(38,977)	22,713	159,610	(24,222)	21,412	(2,810)	9,924		U
525327-10-2	LEIDOS HOLDINGS INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	87.000	5,968		5,132							5,132		836	836	26		L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	281		238	238						238		43	43			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	327		278	278						278		49	49			L
531172-10-4	LIBERTY PROPERTY TRUST		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	386		358							358		28	28	7		L
Y5281M-11-1	LINK REIT	B	09/05/2018	JPMORGAN CHASE & CO.	28,000.000	277,127		166,792	259,501	(94,955)			(94,955)	2,245	166,792	(2,108)	112,443	110,335	4,577		U
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	116.000	5,726		4,941							4,941		786	786			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	09/05/2018	JPMORGAN CHASE & CO.	5,915.000	4,607		5,491							5,491	(347)	(537)	(883)	244		U
539830-10-9	LOCKHEED MARTIN CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	38.000	12,352		11,234							11,234		1,118	1,118	68		L
540424-10-8	LOEWS CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	13.000	662		628							628		35	35			L
548661-10-7	LOWES COS INC USD0.50		09/05/2018	Various	10,609.000	1,166,443		631,491	984,699	(354,539)			(354,539)		631,491		534,953	534,953	13,780		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	665		536	662	(126)			(126)		536		129	129	12		L
55261F-10-4	M & T BANK CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	37.000	6,266		6,296							6,296		(30)	(30)	53		L
SB04KJ-97-1	M1 LTD	B	09/06/2018	JPMORGAN CHASE & CO.	31,517.000	35,998		41,999	41,979	351			351	(330)	41,999	(870)	(5,131)	(6,001)	2,669		U
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	636.000	58,363		33,047	49,561	(22,274)			(22,274)	5,760	33,047	(5,829)	31,145	25,316	1,501		U
55616P-10-4	MACYS INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	553		520							520		33	33			L
S24925-19-0	MANULIFE FINANCIAL CORP	B	09/05/2018	JPMORGAN CHASE & CO.	29,080.000	520,329		562,892	608,546	(111,658)			(111,658)	66,004	562,892	(80,380)	37,817	(42,562)	12,447		U
565849-10-6	MARATHON OIL CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	277.000	5,642		5,892							5,892		(250)	(250)			L
56585A-10-2	MARATHON PETROLEUM CORP		09/05/2018	Various	3,737.000	314,052		234,155	245,644	(12,472)			(12,472)		234,155		79,897	79,897	5,140		L
570535-10-4	MARKEL CORP		09/05/2018	JPMORGAN CHASE & CO.	1,080.000	1,300,820		970,207	1,230,260	(260,053)			(260,053)		970,207		330,613	330,613			L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	09/05/2018	JPMORGAN CHASE & CO.	26,899.000	104,562		110,468	114,548	4,671			4,671	(8,751)	110,468	4,089	(9,995)	(5,906)	6,729		U

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571903-20-2	MARRIOTT I NTL INC NEW CL A		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	511		499							499		13	13			L
57164Y-10-7	MARRIOTT VACATIONS WORLD		09/12/2018	VARIOUS	0.870	97		103							103		(6)	(6)			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	164.000	3,472		3,349							3,349		123	123	8		L
57636Q-10-4	MASTERCARD INC CLASS A		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	1,584		1,036	1,211	(175)			(175)		1,036		548	548	6		L
G5857C-10-8	MAYNE PHARMA GROUP LTD	B	09/05/2018	JPMORGAN CHASE & CO.	1,068,898.000	896,094		521,116	581,042	(42,840)			(42,840)	(17,086)	521,116	(27,527)	402,505	374,978			U
579780-20-6	MCCORMICK & CO.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	2,100		1,843							1,843		257	257			L
580135-10-1	MCDONALDS CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	634		626	688						626		9	9	9		L
58155Q-10-3	MCKESSON CORP		09/05/2018	Various	4,871.000	600,710		717,478	249,208	(19,400)			(19,400)		717,478		(116,769)	(116,769)	2,726		L
G5960L-10-3	MEDTRONIC PLC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	180		164							164		16	16	1		L
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	13,400.000	880,929		983,290							983,290	(42,961)	(59,401)	(102,361)	7,946		U
58933Y-10-5	MERCK & CO. INC.		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	589		528							528		62	62	3		L
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	19.000	11,079		11,030	4,337	(155)			(155)		11,030		49	49			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	09/05/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	691		658							658		33	33			L
SBD8YW-M0-4	MICRO FOCUS INTERNATIONAL PLC	B	09/05/2018	JPMORGAN CHASE & CO.	636.000	10,849		12,226	21,707	(8,938)			(8,938)	(543)	12,226	(216)	(1,161)	(1,377)	584		U
595017-10-4	MICROCHIP TECHNOLOGY INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	94		83							83		11	11	1		L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/05/2018	Various	2,435.000	125,438		43,907	97,454	(56,386)			(56,386)		43,907		81,531	81,531			L
594918-10-4	MICROSOFT CORP		09/05/2018	Various	25,881.000	2,874,633		1,218,826	2,204,366	(996,049)			(996,049)		1,218,826		1,655,807	1,655,807	32,457		L
594972-40-8	MICROSTRATEGY INC CL A		09/06/2018	JPMORGAN CHASE & CO.	10,098.000	1,457,946		1,331,458							1,331,458		126,488	126,488			L
G61614-12-2	MITCHELLS & BUTLERS PLC	B	09/05/2018	JPMORGAN CHASE & CO.	13,303.000	44,854		48,098	50,946	(2,881)			(2,881)	34	48,098	(2,061)	(1,184)	(3,245)	925		U
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	09/05/2018	JPMORGAN CHASE & CO.	5,900.000	78,151		81,630	98,019	(15,275)			(15,275)	(1,114)	81,630	1,730	(5,209)	(3,479)	1,259		U
J43916-11-3	MITSUBISHI ESTATE CO	B	09/05/2018	JPMORGAN CHASE & CO.	63,700.000	1,023,338		1,113,728	1,017,843	3,719			3,719	769	1,113,728	5,032	(95,421)	(90,389)	7,246		U
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	09/05/2018	JPMORGAN CHASE & CO.	79,500.000	476,900		493,116	583,212	(58,620)			(58,620)	(31,476)	493,116	33,128	(49,344)	(16,216)	6,460		U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	09/05/2018	JPMORGAN CHASE & CO.	32,400.000	708,812		782,786							782,786	(34,200)	(39,774)	(73,974)	5,792		U
608190-10-4	MOHAWK INDUSTRIES INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	50.000	10,128		10,061	4,966	(462)			(462)		10,061		67	67			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	137.000	9,233		8,787	1,313	(7)			(7)		8,787		446	446	41		L
609207-10-5	MONDELEZ INTERNATIONAL INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	83.000	3,511		3,403							3,403		108	108	37		L
615369-10-5	MOODYS CORP		09/05/2018	Various	331.000	58,877		33,029	48,859	(15,830)			(15,830)		33,029		25,848	25,848	435		L
617446-44-8	MORGAN STANLEY		09/05/2018	JPMORGAN CHASE & CO.	20,178.000	985,682		1,041,387	1,058,740	(17,353)			(17,353)		1,041,387		(55,704)	(55,704)	16,142		L
55354G-10-0	MSCI INC A		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	511		356	380	(24)			(24)		356		156	156	3		L
631103-10-8	NASDAQ OMX GROUP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	460		445							445		15	15	2		L
637417-10-6	NATIONAL RETAIL PROPERTIES		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	538		527							527		11	11	6		L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	11,578.000	233,605		247,479	267,778	(5,475)			(5,475)	(14,824)	247,479	(6,632)	(7,241)	(13,873)	8,465		U
S71238-70-3	NESTLE SA PAR CHF1	B	09/05/2018	JPMORGAN CHASE & CO.	3,418.000	282,222		247,272	293,923	(46,440)			(46,440)	(211)	247,272	955	33,995	34,950	5,398		U
64110L-10-6	NETFLIX INC		09/05/2018	Various	1,389.000	500,285		77,943	265,481	(189,128)			(189,128)		77,943		422,342	422,342			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	366		376							376		(10)	(10)			L
S66371-01-4	NEWCREST MINING LTD	B	09/05/2018	JPMORGAN CHASE & CO.	38,175.000	524,652		554,839	681,373	(89,331)			(89,331)	(37,203)	554,839	(15,333)	(14,854)	(30,187)	2,771		U
651229-10-6	NEWELL RUBBERMAID INC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	130.000	3,609		3,312							3,312		297	297	60		L
651639-10-6	NEWMONT MINING CORP		09/05/2018	JPMORGAN CHASE & CO.	5,451.000	165,531		201,632	204,522	(2,889)			(2,889)		201,632		(36,101)	(36,101)	1,526		L
65249B-10-9	NEWS CORP CLASS A		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	514		451	551	(100)			(100)		451		63	63	3		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)
65339F-10-1	NEXTERA ENERGY INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	69.000	11,583		10,681							10,681		902	902	88		L
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	B	09/06/2018	JPMORGAN CHASE & CO.	23,069.000	333,154		347,019	356,121	(11,472)			(11,472)	2,371	347,019	2,046	(15,910)	(13,865)	2,819		U
G6518L-10-8	NIELSEN HOLDINGS PLC		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	111.000	3,459		3,433							3,433		26	26	77		L
654106-10-3	NIKE INC CL B		09/05/2018	Various	731.000	58,046		35,996	43,722	(10,046)			(10,046)		35,996		22,050	22,050	419		L
S66425-69-5	NIPPON STEEL AND SUMITOMO METAL CORP	B	09/05/2018	JPMORGAN CHASE & CO.	9,100.000	176,481		195,904	233,538	(34,980)			(34,980)	(2,654)	195,904	4,152	(23,575)	(19,423)	2,965		U
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	09/05/2018	JPMORGAN CHASE & CO.	1,200.000	52,142		56,027							56,027	(2,448)	(1,438)	(3,886)	733		U
J57160-12-9	NISSAN MOTOR CO CMN STK	B	09/05/2018	JPMORGAN CHASE & CO.	39,900.000	370,156		367,991	397,937	(16,351)			(16,351)	(13,596)	367,991	16,671	(14,506)	2,165	8,613		U
G65431-10-1	NOBLE CORPORATION PLC		09/05/2018	JPMORGAN CHASE & CO.	9,206.000	53,158		38,481	41,611	(3,130)			(3,130)		38,481		14,676	14,676			L
655044-10-5	NOBLE ENER GY INC COM		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	95.000	3,311		2,787	1,078	(40)			(40)		2,787		524	524	19		L
S59029-41-3	NOKIA OYJ EURO.06	B	09/05/2018	JPMORGAN CHASE & CO.	39,944.000	219,593		233,681							233,681	(11,161)	(2,927)	(14,088)	7,595		U
J59009-15-9	NOMURA HOLDINGS INC	B	09/05/2018	JPMORGAN CHASE & CO.	29,000.000	132,946		154,013	171,220	(9,607)			(9,607)	(7,599)	154,013	8,707	(29,774)	(21,067)	2,620		U
655844-10-8	NORFOLK SOUTHERN CORP		09/05/2018	JPMORGAN CHASE & CO.	2,317.000	402,498		191,105	335,733	(144,629)			(144,629)		191,105		211,394	211,394	5,190		L
666807-10-2	NORTHROP GRUMMAN CORP		09/05/2018	Various	530.000	157,374		70,523	153,762	(92,155)			(92,155)		70,523		86,851	86,851	1,817		L
SBHC8X-90-3	NOVO-NORDISK B ORD	B	09/05/2018	JPMORGAN CHASE & CO.	859.000	42,179		43,365							43,365	(2,233)	1,047	(1,187)	796		U
670346-10-5	NUCOR CORP.		09/05/2018	JPMORGAN CHASE & CO.	8,357.000	520,168		399,841	531,338	(131,497)			(131,497)		399,841		120,327	120,327	9,527		L
67066G-10-4	NVIDIA CORP		09/05/2018	Various	2,400.000	678,399		111,981	464,400	(352,419)			(352,419)		111,981		566,418	566,418	1,077		L
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	09/05/2018	JPMORGAN CHASE & CO.	9,145.000	862,082		916,082	1,070,788	(154,706)			(154,706)		916,082		(54,000)	(54,000)			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	839		836							836		3	3			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	611		578							578		33	33	1		L
681919-10-6	OMNICOM GROUP		09/05/2018	Various	3,237.000	219,229		214,932	235,387	(20,815)			(20,815)		214,932		4,297	4,297	5,822		L
Q7133Y-10-2	ONEMARKET LTD	B	07/23/2018	VARIOUS	0.600			1							1		(1)	(1)			U
G6768E-10-1	OPHIR ENERGY PLC	B	09/06/2018	JPMORGAN CHASE & CO.	159,480.000	82,517		135,284	146,701	(11,016)			(11,016)	(401)	135,284	(5,399)	(47,368)	(52,767)			U
68389X-10-5	ORACLE CORP COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	96.000	4,612		4,242	520		(17)		(17)		4,242		370	370	44		L
J61933-12-3	ORIX CORP COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	9,300.000	145,868		160,727	157,229	2,452			2,452	1,047	160,727	468	(15,327)	(14,859)	2,973		U
690742-10-1	OWENS CORNING INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	373		375							375		(1)	(1)	1		L
693718-10-8	PACCAR INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	932		863							863		69	69	3		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	46.000	5,151		5,145							5,145		6	6	32		L
J41121-10-4	PANASONIC CORP	B	09/05/2018	JPMORGAN CHASE & CO.	44,600.000	522,625		574,269	653,064	(46,941)			(46,941)	(31,854)	574,269	36,005	(87,650)	(51,644)	7,341		U
G6376N-15-4	PARAGON GROUP OF COMPANIES	B	09/06/2018	JPMORGAN CHASE & CO.	32,074.000	193,587		210,051	212,905	(2,996)			(2,996)	142	210,051	(9,059)	(7,406)	(16,464)	7,253		U
704326-10-7	PAYCHEX INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	32.000	2,198		2,169							2,169		29	29	18		L
70450Y-10-3	PAYPAL HOLDINGS INC		09/05/2018	Various	6,320.000	587,344		203,988	462,186	(261,331)			(261,331)		203,988		383,356	383,356			L
G7S00T-10-4	PENTAIR PLC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	113.000	4,784		4,753							4,753		31	31			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	401		399							399		2	2	4		L
713448-10-8	PEPSICO INC.		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	460		435							435		25	25			L
G97822-10-3	PERRIGO PLC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	631		583							583		48	48			L
715347-10-0	PERSPECTA INC		09/05/2018	JPMORGAN CHASE & CO.	1,537.000	36,850		39,762							39,762		(2,911)	(2,911)	77		L
717081-10-3	PFIZER INC		09/05/2018	Various	2,452.000	101,133		80,249	88,811	(8,563)			(8,563)		80,249		20,884	20,884	2,482		L
718172-10-9	PHILIP MORRIS INTL.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	17.000	1,356		1,392	1,162		(69)		(69)		1,392		(36)	(36)	36		L
718546-10-4	PHILLIPS 66		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	986		659	809	(151)			(151)		659		327	327	12		L
G7091M-10-9	PHOENIX GROUP HOLDINGS	B	09/05/2018	JPMORGAN CHASE & CO.	23,829.000	217,296		246,114	252,075	(6,129)			(6,129)	168	246,114	(10,545)	(18,273)	(28,819)	8,085		U
723787-10-7	PIONEER NA T RES CO COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	38.000	6,872		7,190							7,190		(318)	(318)			L

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
693475-10-5	PNC FINL SVCS GROUP INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	869		756	866	(109)			(109)		756		112	112	15		L
73927C-10-0	POWER FINANCIAL CORP	B	09/05/2018	JPMORGAN CHASE & CO.	14,865.000	335,395		374,997	409,783	(6,854)			(6,854)	(27,931)	374,997	7,380	(46,981)	(39,601)	12,699		U
74005P-10-4	PRAXAIR INC.		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	52.000	8,173		7,609							7,609		564	564	78		L
742718-10-9	PROCTER & GAMBLE CO		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	32.000	2,579		2,350							2,350		229	229	19		L
743315-10-3	PROGRESSIVE CORP		09/05/2018	Various	4,951.000	339,339		165,075	278,840	(113,766)			(113,766)		165,075		174,264	174,264	5,568		L
74340W-10-3	PROLOGIS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	119.000	7,981		7,144	6,580	(524)			(524)		7,144		837	837	104		L
G72899-10-0	PRUDENTIAL CORP	B	09/05/2018	JPMORGAN CHASE & CO.	73,694.000	1,641,794		1,763,525	1,899,584	(309,879)			(309,879)	173,820	1,763,525	(204,829)	83,097	(121,732)	47,419		U
744320-10-2	PRUDENTIAL FINL INC		09/05/2018	JPMORGAN CHASE & CO.	3,247.000	322,110		326,648	373,340	(46,692)			(46,692)		326,648		(4,538)	(4,538)	8,767		L
H64687-12-4	PSP SWISS PROPERTY AG	B	09/05/2018	JPMORGAN CHASE & CO.	2,971.000	294,813		265,346	281,551	(14,069)			(14,069)	(2,136)	265,346	2,868	26,599	29,467	6,860		U
74460D-10-9	PUBLIC STORAGE		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	35.000	8,030		7,437							7,437		593	593	66		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	17.000	887		855							855		32	32	8		L
F7607Z-16-5	PUBLICIS GROUPE	B	09/05/2018	JPMORGAN CHASE & CO.	3,473.000	214,570		227,930	236,252	10,876			10,876	(19,198)	227,930	12,417	(25,777)	(13,360)	6,875		U
745867-10-1	PULTE GROUP INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	399		400							400		(1)	(1)			L
S50647-22-1	PUMA	B	09/05/2018	JPMORGAN CHASE & CO.	98.000	51,597		16,567							16,567	(1,198)	36,228	35,030			U
74834L-10-0	QUEST DIAGNOSTICS INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	431		391	295	(15)			(15)		391		40	40	5		L
74915M-10-0	QURATE RETAIL INC QVC GROUP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	31.000	662		627							627		35	35			L
751212-10-1	RALPH LAUREN CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	540		498							498		42	42			L
755111-50-7	RAYTHEON COMPANY		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	22.000	4,385		4,131	939	(30)			(30)		4,131		254	254	42		L
W7S15G-12-3	RECIPHARM PUBL	B	09/05/2018	JPMORGAN CHASE & CO.	11,123.000	177,434		119,119	134,155	(12,679)			(12,679)	(2,357)	119,119	(9,635)	67,950	58,315			U
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	5,200.000	157,418		66,400	129,250	(61,381)			(61,381)	(1,469)	66,400	1,407	89,610	91,017	510		U
756577-10-2	RED HAT INC.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	48.000	6,784		6,128	2,762						6,128		657	657			L
G7419H-11-3	REDEFINE INTERNATIONAL REIT PLC	B	09/06/2018	JPMORGAN CHASE & CO.	172,968.000	72,768		84,407	86,152	(1,802)			(1,802)	57	84,407	(3,645)	(7,994)	(11,639)	2,603		U
758849-10-3	REGENCY CENTERS CORPORATION		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	87.000	5,362		5,042							5,042		320	320			L
7591EP-10-0	REGIONS FINANCIAL CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	340.000	6,687		6,044							6,044		644	644	28		L
759351-60-4	REINSURANCE GROUP AMERICA INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	566		525	624	(98)			(98)		525		41	41	4		L
760759-10-0	REPUBLIC S VCS INC COM		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	726		637	676	(39)			(39)		637		88	88	10		L
761152-10-7	RESMED INC.		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	423		414							414		9	9			L
761402-10-6	REVERE BANK		09/19/2018	JONES TRADING	130.000	3,969		3,803							3,803		166	166			U
G75657-10-9	RIGHTMOVE PLC	B	09/12/2018	EXCHANGE	50,490.000	265,048		275,502	307,352	(32,054)			(32,054)	205	275,502	(10,451)	(3)	(10,454)	2,423		U
Q81437-10-7	RIO TINTO LTD	B	09/05/2018	JPMORGAN CHASE & CO.	9,613.000	484,595		517,721	570,001	(35,519)			(35,519)	(16,762)	517,721	(27,347)	(5,779)	(33,126)	28,992		U
770323-10-3	ROBERT HALF INTL INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	79.000	5,989		5,069							5,069		920	920			L
776696-10-6	ROPER TECHNOLOGIES INC		09/05/2018	Various	4,312.000	1,283,643		674,843	1,116,031	(441,982)			(441,982)		674,843		608,800	608,800	5,334		L
778296-10-3	ROSS STORES, INC.		09/05/2018	Various	8,138.000	795,426		356,134	651,791	(296,926)			(296,926)		356,134		439,292	439,292	3,659		L
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	09/05/2018	JPMORGAN CHASE & CO.	9,573.000	751,645		545,415	784,284	(217,141)			(217,141)	(21,727)	545,415	(12,408)	218,638	206,229	17,639		U
78409V-10-4	S&P GLOBAL INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	1,004		738	847	(109)			(109)		738		267	267	5		L
79466L-30-2	SALESFORCE.COM INC		09/05/2018	Various	3,939.000	600,081		248,058	400,128	(154,749)			(154,749)		248,058		352,024	352,024			L
Q82191-10-9	SANDFIRE RESOURCES	B	09/05/2018	JPMORGAN CHASE & CO.	18,256.000	88,727		86,079	98,667	(9,688)			(9,688)	(2,901)	86,079	(4,547)	7,195	2,648	1,123		U
Q025121-72-4	SBM OFFSHORE NV	B	09/05/2018	JPMORGAN CHASE & CO.	31,774.000	566,521		527,938	559,723	(27,846)			(27,846)	(3,939)	527,938	(13,195)	51,778	38,584	6,506		U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	09/05/2018	JPMORGAN CHASE & CO.	38,763.000	116,048		119,196	127,034	(13,986)			(13,986)	6,147	119,196	(14,674)	11,526	(3,148)	5,819		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)
806857-10-8	SCHLUMBERGER LTD		09/05/2018	JPMORGAN CHASE & CO.	28,905.000	1,763,029		1,897,324							1,897,324		(134,295)	(134,295)	14,453		L
S48341-08-5	SCHNEIDER ELECTRIC	B	09/05/2018	JPMORGAN CHASE & CO.	9,656.000	768,249		803,901	821,616	15,543			15,543	(5,782)	803,901	(20,092)	(15,561)	(35,652)	1,532		U
81617L-10-8	SELECT BANCORP INC		09/10/2018	JONES TRADING	3,302.000	41,899		39,624							39,624		2,275	2,275			L
81663A-10-5	SEMGROUP CORP		09/05/2018	JPMORGAN CHASE & CO.	3,517.000	83,265		84,408	106,213	(21,805)			(21,805)		84,408		(1,143)	(1,143)	4,985		L
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	09/05/2018	JPMORGAN CHASE & CO.	30,600.000	1,236,543		1,252,388	665,140	7,153			7,153	(30,285)	1,252,388	10,692	(26,537)	(15,846)	5,930		U
D69671-21-8	SIEMANS AG	B	09/05/2018	JPMORGAN CHASE & CO.	8,429.000	1,073,985		1,147,746	1,175,617	(19,598)			(19,598)	(8,273)	1,147,746	(28,685)	(45,076)	(73,761)	28,518		U
82669G-10-4	SIGNATURE BK NEW YORK NY		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	26.000	3,220		3,325	1,373	(92)			(92)		3,325		(105)	(105)			L
828806-10-9	SIMON PPTY GROUP INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	1,230		1,126							1,126		105	105	2		L
82968B-10-3	SIRIUS XM HOLDINGS INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	61.000	428		376							376		52	52	1		L
J75734-10-3	SMC CORP	B	09/05/2018	JPMORGAN CHASE & CO.	100.000	32,118		22,327	41,172	(16,588)			(16,588)	(2,257)	22,327	1,522	8,270	9,792	163		U
831865-20-9	SMITH (A.O.)		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	417		411							411		6	6	1		L
832696-40-5	SMUCKER J M CO COM NEW		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	444		426							426		18	18			L
833034-10-1	SNAP ON IN C COM		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	180		167							167		13	13	1		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	09/05/2018	JPMORGAN CHASE & CO.	1,970.000	81,748		84,814	101,838	(5,151)			(5,151)	(11,873)	84,814	8,135	(11,201)	(3,065)	3,566		U
J75963-10-8	SOFTBANK GROUP CORP	B	09/05/2018	JPMORGAN CHASE & CO.	2,200.000	199,267		116,687	174,203	(48,895)			(48,895)	(8,621)	116,687	7,252	75,327	82,580	396		U
J76379-10-6	SONY CORP NPV	B	09/05/2018	JPMORGAN CHASE & CO.	6,500.000	365,999		137,498	293,293	(145,775)			(145,775)	(10,021)	137,498	6,229	222,272	228,502	806		U
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	550		506							506		44	44			L
G8842P-10-2	SSE PLC	B	09/05/2018	JPMORGAN CHASE & CO.	28,044.000	457,444		472,882							472,882	(28,227)	12,789	(15,438)	24,353		U
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	09/05/2018	JPMORGAN CHASE & CO.	7,959.000	64,802		66,126	83,990	(28,710)			(28,710)	10,847	66,126	(10,035)	8,711	(1,324)	847		U
854502-10-1	STANLEY BLACK & DECKER INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	46.000	6,675		6,107							6,107		568	568	26		L
855244-10-9	STARBUCKS CORP		09/05/2018	JPMORGAN CHASE & CO.	12,486.000	667,852		484,682	717,071	(232,389)			(232,389)		484,682		183,171	183,171	11,987		L
857477-10-3	STATE STREET CORPORATION		09/05/2018	JPMORGAN CHASE & CO.	1,051.000	92,230		100,213	102,588	(2,375)			(2,375)		100,213		(7,983)	(7,983)	1,324		L
858119-10-0	STEEL DYNAMICS INC		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	471		452							452		19	19			L
J77841-11-2	SUMITOMO REALTY & JPY50	B	09/05/2018	JPMORGAN CHASE & CO.	3,000.000	101,821		109,676							109,676	(4,792)	(3,063)	(7,855)	341		U
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	09/05/2018	JPMORGAN CHASE & CO.	25,000.000	365,745		403,405	417,024	(14,846)			(14,846)	1,228	403,405	(2,804)	(34,856)	(37,660)	3,823		U
867914-10-3	SUNTRUST B KS INC COM		09/05/2018	Various	1,761.000	130,127		68,442	112,968	(45,317)			(45,317)		68,442		61,685	61,685	2,276		L
H8431B-10-9	SWISS RE LTD	B	09/05/2018	JPMORGAN CHASE & CO.	12,948.000	1,170,688		1,215,750	1,212,422	12,527			12,527	(9,199)	1,215,750	13,141	(58,202)	(45,062)	42,605		U
87165B-10-3	SYNCHRONY FINANCIAL		09/05/2018	JPMORGAN CHASE & CO.	24,664.000	792,368		853,127	952,277	(99,150)			(99,150)		853,127		(60,760)	(60,760)	12,579		L
871607-10-7	SYNOPSYS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	63.000	6,281		4,764	4,773	(589)			(589)		4,764		1,517	1,517			L
74144T-10-8	T. ROWE PRICE GROUP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	5.000	594		416	525	(109)			(109)		416		178	178	7		L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	09/05/2018	JPMORGAN CHASE & CO.	5,400.000	223,268		236,308	306,839	(63,083)			(63,083)	(7,448)	236,308	8,381	(21,420)	(13,039)	3,949		U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	49.000	6,232		4,861							4,861		1,372	1,372			L
87612E-10-6	TARGET CORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	17.000	1,385		889	1,109	(220)			(220)		889		496	496	24		L
H84989-10-4	TE CONNECTIVITY LTD		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	561		472	570	(98)			(98)		472		89	89	5		L
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	09/05/2018	JPMORGAN CHASE & CO.	3,895.000	86,207		111,559							111,559	(3,156)	(22,197)	(25,353)	254		U
E9055J-10-8	TECNICAS REUNIDAS SA	B	09/05/2018	JPMORGAN CHASE & CO.	4,622.000	150,795		141,193	146,856	(4,629)			(4,629)	(1,033)	141,193	(3,529)	13,131	9,602	4,207		U
879382-10-9	TELEFONICA DE ESPANA	B	09/05/2018	JPMORGAN CHASE & CO.	141,446.000	1,131,349		1,377,663							1,377,663	(65,263)	(181,051)	(246,314)	27,934		U
R21882-10-6	TELENOR	B	09/05/2018	JPMORGAN CHASE & CO.	2,677.000	50,715		44,539	57,570	(17,272)			(17,272)	4,241	44,539	(4,172)	10,348	6,176	1,178		U
SB01BN-57-2	TERNA	B	09/05/2018	JPMORGAN CHASE & CO.	190,571.000	1,038,189		1,060,496							1,060,496	(50,656)	28,349	(22,307)	27,334		U
88160R-10-1	TESLA INC		09/05/2018	JPMORGAN CHASE & CO.	112.000	31,927		21,213	34,871	(13,658)			(13,658)		21,213		10,715	10,715			L
882508-10-4	TEXAS INST RS INC COM		09/05/2018	Various	1,517.000	170,453		78,829	158,435	(79,607)			(79,607)		78,829		91,624	91,624	2,822		L
883203-10-1	TEXTRON IN C COM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	478		461							461		17	17			L
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	09/05/2018	JPMORGAN CHASE & CO.	3,201.000	120,455		77,421	76,000	2,433			2,433	(1,012)	77,421	(1,067)	44,101	43,034	1,606		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)
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/05/2018	Various	5,238.000	1,234,771		644,770	994,591	(349,821)			(349,821)		644,770		590,001	590,001	2,567		L
872540-10-9	TJX COMPANIES INC		09/05/2018	Various	1,690.000	188,135		103,164	127,994	(26,167)			(26,167)		103,164		84,970	84,970	1,837		L
872590-10-4	T-MOBILE US INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	201.000	12,521		11,951	5,652	(251)			(251)		11,951		570	570			L
J87000-10-5	TOKYO GAS CO LTD	B	09/05/2018	JPMORGAN CHASE & CO.	12,400.000	287,431		296,460	146,493	7,162			7,162	(8,172)	296,460	3,476	(12,505)	(9,029)	2,771		U
889478-10-3	TOLL BROTHERS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	502		508							508		(6)	(6)	1		L
S68971-43-1	TORAY INDUSTRIES	B	09/05/2018	JPMORGAN CHASE & CO.	81,000.000	595,963		660,682	763,981	(94,617)			(94,617)	(8,683)	660,682	14,004	(78,722)	(64,719)	5,279		U
891027-10-4	TORCHMARK INC COM		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	703		652	91	(6)			(6)		652		50	50	1		L
891906-10-9	TOTAL SYSTEM SERVICES INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	830		595	712	(117)			(117)		595		235	235	4		L
J91214-10-6	TOYOTA BOSHOKU CORP	B	09/06/2018	JPMORGAN CHASE & CO.	24,600.000	417,707		511,323	515,148	(7,254)			(7,254)	3,430	511,323	2,513	(96,129)	(93,616)	5,823		U
J92676-11-3	TOYOTA MOTOR	B	09/05/2018	JPMORGAN CHASE & CO.	9,100.000	551,369		581,292	582,675	23,286			23,286	(24,668)	581,292	31,518	(61,441)	(29,923)	8,994		U
892356-10-6	TRACTOR SUPPLY CO		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	69.000	6,158		5,254							5,254		904	904	20		L
S26651-84-4	TRANSCANANDA CORP	B	09/05/2018	JPMORGAN CHASE & CO.	4,664.000	195,179		174,588	227,737	(53,374)			(53,374)	224	174,588	(6,786)	27,378	20,591	6,254		U
Q9194A-10-6	TRANSURBAN GROUP	B	09/05/2018	JPMORGAN CHASE & CO.	13,211.000	111,863		117,947							117,947	(9,654)	3,571	(6,083)	2,525		U
89417E-10-9	TRAVELERS COS INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	59.000	7,613		7,234							7,234		379	379	30		L
902494-10-3	TYSON FOODS INC CLASS A		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	103.000	6,389		6,951							6,951		(562)	(562)	77		L
902681-10-5	U G I CORP.		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	10.000	534		528							528		6	6			L
902653-10-4	UDR INC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	143.000	5,339		5,264							5,264		75	75			L
SBDDR3-65-2	UNIBAIL-RODAMCO-WESTFIELD CDI NV	B	07/03/2018	EXCHANGE	23,860.000	258,901		265,569							265,569	(6,669)		(6,669)			U
SBYMXP-S7-5	UNICREDIT	B	09/05/2018	JPMORGAN CHASE & CO.	7,249.000	109,893		126,919	135,618	(82)			(82)	(8,617)	126,919	4,295	(21,320)	(17,025)	2,400		U
907818-10-8	UNION PACIFIC CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	300		230	268	(38)			(38)		230		70	70	3		L
909907-10-7	UNITED BANKSHARES		09/05/2018	JPMORGAN CHASE & CO.	11,835.000	465,173		444,404	411,266	33,138			33,138		444,404		20,769	20,769	12,072		L
911363-10-9	UNITED RENTALS INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	603		582							582		21	21			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/05/2018	JPMORGAN CHASE & CO.	3,367.000	443,126		313,737	429,528	(115,791)			(115,791)		313,737		129,389	129,389	7,071		L
91307C-10-2	UNITED THERAPEUTICS CORP		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	724		660							660		64	64			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/05/2018	Various	1,992.000	534,779		196,683	439,156	(242,474)			(242,474)		196,683		338,096	338,096	3,287		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	7.000	858		780							780		78	78			L
91529Y-10-6	UNUM GROUP		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	129.000	4,843		4,771							4,771		72	72			L
902973-30-4	US BANCORP		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	31.000	1,617		1,554	857	(2)	(48)		(49)		1,554		63	63	14		L
91913Y-10-0	VALERO ENERGY CORP		09/05/2018	Various	2,002.000	238,989		171,300	184,004	(12,704)			(12,704)		171,300		67,689	67,689	4,800		L
92220P-10-5	VARIAN MEDICAL SYST		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	4.000	462		400	445	(44)			(44)		400		62	62			L
G9328D-10-0	VEDANTA RESOURCES	B	09/18/2018	TENDER OFFER	54,742.000	596,141		513,153	595,750	(82,994)			(82,994)	396	513,153	(14,538)	97,526	82,988	22,304		U
92336X-10-9	VEONEER INC		07/03/2018	BANK OF AMERICA/MERRILL LYNCH	37.000	1,635		1,481							1,481		154	154			L
92339V-10-0	VEREIT INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	101.000	766		688							688		78	78	14		L
92343E-10-2	VERISIGN INC.		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	1,768		1,664							1,664		104	104			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/05/2018	JPMORGAN CHASE & CO.	7,297.000	872,954		606,235	700,512	(94,277)			(94,277)		606,235		266,720	266,720			L
92343V-10-4	VERIZON COMMUNICATIONS		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	48.000	2,469		2,339							2,339		130	130	24		L
92532W-10-3	VERSUM MATERIALS INC		09/05/2018	JPMORGAN CHASE & CO.	2,832.000	109,641		56,843	107,191	(50,349)			(50,349)		56,843		52,798	52,798	481		L
92532F-10-0	VERTEX PHARMACEUTICALS		09/05/2018	JPMORGAN CHASE & CO.	1,638.000	299,523		154,052	245,471	(91,419)			(91,419)		154,052		145,471	145,471			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)
918204-10-8	VF CORP		09/05/2018	Various	6,365.000	581,176		367,992	464,868	(103,025)			(103,025)		367,992		213,185	213,185	5,852		L
F97900-11-6	VIRBAC S.A.	B	09/05/2018	JPMORGAN CHASE & CO.	1,075.000	163,003		139,201	159,421	(19,098)			(19,098)	(1,122)	139,201	(3,479)	27,281	23,802			U
92826C-83-9	VISA INC		09/05/2018	Various	2,759.000	405,352		173,182	314,581	(141,400)			(141,400)		173,182		232,170	232,170	1,734		L
SBH4HK-S3-2	VODAFONE GROUP PLC	B	09/05/2018	JPMORGAN CHASE & CO.	610,235.000	1,302,535		1,557,596							1,557,596	(40,969)	(214,091)	(255,061)	72,242		U
929042-10-9	VORNADO RLTY TR		07/16/2018	BANK OF AMERICA/MERRILL LYNCH	46.000	3,389		3,096							3,096		293	293	53		L
929089-10-0	VOYA FINANCIAL INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	105.000	5,212		4,934							4,934		277	277			L
929160-10-9	VULCAN MAT LS CO COM		09/05/2018	JPMORGAN CHASE & CO.	6,579.000	723,829		826,651	844,546	(17,895)			(17,895)		826,651		(102,822)	(102,822)	5,526		L
931427-10-8	WALGREENS BOOTS ALLIANCE		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	145.000	9,647		8,810							8,810		837	837			L
931142-10-3	WALMART INC		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	145.000	13,866		12,322	12,344	(425)			(425)		12,322		1,544	1,544	270		L
94106B-10-1	WASTE CONNECTIONS INC	A	07/31/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	466		387	426	(39)			(39)		387		79	79	1		L
94106L-10-9	WASTE MGMT INC DEL		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	12.000	1,079		880	1,036	(155)			(155)		880		199	199	11		L
949746-10-1	WELLS FARGO CO		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	30.000	1,730		1,604	728	(66)	(33)		(99)		1,604		126	126	12		L
959802-10-9	WESTERN UN CO COM		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	20.000	403		380	380						380		23	23	8		L
Q97417-10-1	WESTPAC BANKING CORP	B	09/05/2018	JPMORGAN CHASE & CO.	14,968.000	303,295		328,111	367,022	(7,653)			(7,653)	(31,258)	328,111	1,570	(26,386)	(24,815)	10,381		U
96145D-10-5	WESTROCK		07/31/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	464		454							454		10	10			L
962166-10-4	WEYERHAEUSER CO		09/05/2018	JPMORGAN CHASE & CO.	5,277.000	179,880		186,700	186,067	633			633		186,700		(6,821)	(6,821)	3,377		L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	09/05/2018	JPMORGAN CHASE & CO.	1,575.000	319,752		352,660							352,660	(1,810)	(31,098)	(32,908)	99		U
963320-10-6	WHIRLPOOL CORP COM		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	36.000	5,033		5,258							5,258		(225)	(225)	33		L
G9645P-11-7	WILLIAM HILL PLC	B	09/05/2018	JPMORGAN CHASE & CO.	73,478.000	244,220		287,251	320,059	(33,022)			(33,022)	213	287,251	(12,308)	(30,723)	(43,031)	8,815		U
S69812-39-4	WOOLWORTHS GROUP LTD	B	09/05/2018	JPMORGAN CHASE & CO.	3,952.000	80,321		85,028							85,028	(6,569)	1,862	(4,706)	1,306		U
981558-10-9	WORLDPAY INC CLASS A		09/05/2018	BANK OF AMERICA/MERRILL LYNCH	80.000	7,637		6,381							6,381		1,255	1,255			L
98389B-10-0	XCEL ENERGY INC		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	217.000	10,047		9,852	6,206	(254)	(43)		(297)		9,852		195	195	200		L
984121-60-8	XEROX CORP		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	196.000	5,003		4,708							4,708		294	294	43		L
98419M-10-0	XYLEM		08/01/2018	BANK OF AMERICA/MERRILL LYNCH	80.000	6,003		5,385							5,385		618	618	15		L
98585N-10-6	YEXT INC		09/21/2018	DIRECT	39,150.000	993,444		997,224							997,224		(3,780)	(3,780)			L
988498-10-1	YUM! BRANDS INC		09/05/2018	Various	1,348.000	116,322		86,664	103,318	(23,067)			(23,067)		86,664		29,658	29,658	1,367		L
989209-10-1	ZEBU INC		07/18/2018	DISTRIBUTION	0.000	6,331											6,331	6,331			A
98978V-10-3	ZOETIS INC		09/05/2018	Various	6,255.000	560,361		275,105	450,034	(175,592)			(175,592)		275,105		285,256	285,256	2,363		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						129,594,180	XXX	109,413,272	98,494,923	(22,191,152)	55,623		(22,135,529)	(42,889)	109,413,272	(1,529,454)	21,710,362	20,180,908	2,005,790	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	09/21/2018	Various	548,108.000	34,854,045		34,700,743							34,700,743		153,302	153,302	531,730		U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	09/21/2018	CITIGROUP GLOBAL MARKETS	482,595.000	24,861,669		25,304,469							25,304,469		(442,800)	(442,800)	103,058		L
464287-20-0	ISHARES CORE S&P 500 ETF		09/21/2018	Various	137,127.000	39,676,354		31,410,036	36,866,594	(5,456,558)			(5,456,558)		31,410,036		8,266,318	8,266,318	344,151		U
464286-50-9	ISHARES MSCI CANADA ETF	C	09/21/2018	CITIGROUP GLOBAL MARKETS	140,946.000	4,086,924		3,856,397							3,856,397		230,527	230,527	31,624		L
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/21/2018	Various	130,671.000	20,976,083		18,246,943	17,126,857	(1,309,945)			(1,309,945)		18,246,943		2,729,140	2,729,140	150,971		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/21/2018	Various	46,240.000	7,838,196		7,043,706	745,529	(203,360)			(203,360)		7,043,706		794,490	794,490	20,236		U
9299999. Subtotal - Common Stocks - Mutual Funds						132,293,271	XXX	120,562,294	54,738,980	(6,969,863)			(6,969,863)		120,562,294		11,730,977	11,730,977	1,181,770	XXX	XXX
9799997. Total - Common Stocks - Part 4						261,887,451	XXX	229,975,566	153,233,903	(29,161,014)	55,623		(29,105,392)	(42,889)	229,975,566	(1,529,454)	33,441,340	31,911,885	3,187,560	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						261,887,451	XXX	229,975,566	153,233,903	(29,161,014)	55,623		(29,105,392)	(42,889)	229,975,566	(1,529,454)	33,441,340	31,911,885	3,187,560	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)
9899999. Total - Preferred and Common Stocks						262,067,190	XXX	230,175,549	153,268,990	(29,161,014)	55,623		(29,105,392)	(45,497)	230,175,549	(1,536,095)	33,427,735	31,891,641	3,191,377	XXX	XXX
9999999 - Totals						1,605,928,340	XXX	1,573,424,481	946,509,524	(29,103,849)	2,160,365		(26,943,484)	(45,497)	1,572,677,012	(1,531,948)	30,946,339	29,414,391	40,083,992	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....155

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 DEC18 SPX C @ 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	12/21/2018	75	7,500	2,575.00	1,158,000			2,649,750		2,649,750			1,051,125				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			3,894,750		3,894,750			1,710,000				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/22/2017	12/21/2018	25	2,500	2,550.00	600,800			942,625		942,625			364,500				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			4,944,750		4,944,750			2,008,500				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		1,847,500		1,847,500			66,000				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		1,359,250		1,359,250			122,750				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		2,495,500		2,495,500			(281,700)				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		1,706,625		1,706,625			452,325				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		1,849,125		1,849,125			484,725				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		1,773,750		1,773,750			747,600				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		3,387,750		3,387,750			1,697,250				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		2,330,250		2,330,250			937,875				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		3,107,000		3,107,000			1,376,600				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		1,885,500		1,885,500			648,400				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		1,605,500		1,605,500			686,050				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		1,404,750		1,404,750			431,850				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2018	06/21/2019	100	10,000	2,725.00		2,116,800		2,809,500		2,809,500			692,700				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		1,707,750		1,707,750			625,150				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		2,256,750		2,256,750			877,350				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		3,630,750		3,630,750			1,185,750				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/11/2018	06/21/2019	50	5,000	2,775.00		824,950		1,210,250		1,210,250			385,300				100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/24/2018	11/16/2018	75	7,500	2,550.00		2,214,225		2,775,000		2,775,000			560,775				100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/27/2018	11/16/2018	75	7,500	2,550.00		2,150,775		2,775,000		2,775,000			624,225				100/100
CALL OPTION on EQUITY OCT18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2018	10/19/2018	75	7,500	2,550.00		2,215,275		2,748,750		2,748,750			533,475				100/100
CALL OPTION on EQUITY OCT18 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/16/2018	10/19/2018	75	7,500	2,550.00		2,283,675		2,748,750		2,748,750			465,075				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/08/2018	01/18/2019	20	2,000	2,800.00		269,480		328,100		328,100			58,620				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2018	09/20/2019	150	15,000	2,825.00		2,984,550		3,555,000		3,555,000			570,450				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/11/2018	09/20/2019	75	7,500	2,800.00		1,841,250		1,911,000		1,911,000			69,750				100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/11/2018	11/16/2018	25	2,500	2,600.00		757,000		803,125		803,125			46,125				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/27/2018	06/21/2019	30	3,000	2,750.00		597,840		784,050		784,050			186,210				100/100

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 SEP19 SPX C @ 2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/21/2018	09/20/2019	150	15,000	2,900.00		2,994,300		2,788,500		2,788,500			(205,800)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										7,061,300	43,539,895		70,016,650	XXX	70,016,650			19,179,005			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										7,061,300	43,539,895		70,016,650	XXX	70,016,650			19,179,005			XXX	XXX
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		1,159	213		213	(1,163)						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		386	71		71	(388)						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		1,159	213		213	(1,163)						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		1,410	652		652	(1,177)						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		200,000	1.65	16,000		940	434		434	(785)						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		445	242		242	(368)						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		4,144	2,952		2,952	(1,102)						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		2,810	1,968		1,968	(735)						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		2,313	4,863		4,863	1,443						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		1,542	3,242		3,242	962						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		1,778	10,600		10,600	3,212						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		716	3,975		3,975	1,204						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		1,592	5,319		5,319	509						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		2,123	7,092		7,092	679						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		2,548	6,475		6,475	1,050						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		4,247	10,792		10,792	1,750						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		2,214	12,306		12,306	5,246						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		1,107	6,153		6,153	2,623						0001

SCHEDULE DB - PART A - SECTION 1

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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		1,224	9,701		9,701	2,645						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		1,224	9,701		9,701	2,645						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		358	7,187		7,187	307						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		478	9,582		9,582	409						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		300,000	1.14	10,950		2,395	12,459		12,459	1,742						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		3,536	16,613		16,613	2,323						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		6,356	26,238		26,238	4,660						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		4,238	17,492		17,492	3,106						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		4,722	23,656		23,656	4,392						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		3,777	18,925		18,925	3,513						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		3,224	15,513		15,513	2,629						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		5,373	25,856		25,856	4,382						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		5,238	30,361		30,361	6,342						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		5,238	30,361		30,361	6,342						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		4,856	30,809		30,809	6,184						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		1,619	10,270		10,270	2,061						0001
BAS0HELC9 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		3,611	30,333		30,333	7,189						0001
BAS0HELC9 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		602	5,056		5,056	1,198						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		1,314	20,961		20,961	7,764						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		525	8,384		8,384	3,106						0001

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BASOM8VW1 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		2,067	18,850		18,850	7,348						0001
BASOM8VW1 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		413	3,770		3,770	1,470						0001
BASONFFX0 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		3,654	36,206		36,206	14,972						0001
BASONFFX0 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		812	8,046		8,046	3,327						0001
BASOP30Y9 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		2,141	29,714		29,714	12,778						0001
BASOP30Y9 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		612	8,490		8,490	3,651						0001
BASOPVZH6 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		1,617	59,718		59,718	26,081						0001
BASOQ6E18 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		353	36,600		36,600	15,977						0001
BASOQ6E18 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		44	4,575		4,575	1,997						0001
BASOQHOW1 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			29,784		29,784	13,544						0001
BASOQHOW1 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			4,255		4,255	1,935						0001
BASOQZJT8 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			26,958		26,958	12,849						0001
BASOR5WL5 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		24,146		24,146	9,490						0001
BASOSEB38 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		20,298		20,298	3,825						0001
BASOT9MG7 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		12,616		12,616	716						0001
BASOUJAU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		500,000	3.05		10,000		9,822		9,822	(178)						0001
BASOUJAU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		100,000	3.05		2,000		1,965		1,965	(36)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										797,318	55,029	104,255	772,832	XXX	772,832	214,488					XXX	XXX
PUT OPTION on EQUITY JAN19 SPX P @ 2700.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	08/08/2018	01/18/2019	23	2,300	2,700.00		109,250		62,905		62,905	(46,345)						0005
PUT OPTION on EQUITY JAN19 SPX P @ 2700.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	08/08/2018	01/18/2019	23	2,300	2,700.00		109,250		62,905		62,905	(46,345)						0005
0129999. Subtotal - Purchased Options - Hedging Other - Collars											218,500		125,810	XXX	125,810	(92,690)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										797,318	273,529	104,255	898,642	XXX	898,642	121,798					XXX	XXX

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CALL OPTION on EQUITY JUN19 SPX C @ 2475.000000	78482#AC3 - CALL OPTION on EQUITY JUN19 SPX C @ 2475 06/21/2019, attached to Cash Security - (9128284T4)		Equity/Index	CBOE	06/19/2018	06/21/2019	27	2,700	2,475.00		1,009,800		1,009,800		1,326,780							
CALL OPTION on EQUITY JUN19 SPX C @ 2750.000000	78482#AB5 - CALL OPTION on EQUITY JUN19 SPX C @ 2750 06/21/2019, attached to Cash Security - (9128284L1)		Equity/Index	CBOE	06/19/2018	06/21/2019	27	2,700	2,750.00		477,900		477,900		705,645							
CALL OPTION on EQUITY SEP19 SPX C @ 2600.000000	PENDING - CALL OPTION on EQUITY SEP19 SPX C @ 2600 09/20/2019, attached to Cash Security - (9128284L1)		Equity/Index	CBOE	09/20/2018	09/20/2019	9	900	2,600.00		379,800		379,800		367,920							
CALL OPTION on EQUITY SEP19 SPX C @ 2900.000000	PENDING - CALL OPTION on EQUITY SEP19 SPX C @ 2900 09/20/2019, attached to Cash Security - (9128284T4)		Equity/Index	CBOE	09/20/2018	09/20/2019	9	900	2,900.00		176,400		176,400		167,310							
CALL OPTION on EQUITY SEP19 SPX C @ 2600.000000	PENDING - CALL OPTION on EQUITY SEP19 SPX C @ 2600 09/20/2019, attached to Cash Security - (641062AE4, 931142ED1)		Equity/Index	CBOE	09/26/2018	09/20/2019	36	3,600	2,600.00		1,495,800		1,495,800		1,471,680							
CALL OPTION on EQUITY SEP19 SPX C @ 2900.000000	PENDING - CALL OPTION on EQUITY SEP19 SPX C @ 2900 09/20/2019, attached to Cash Security - (641062AE4, 9128284T4)		Equity/Index	CBOE	09/26/2018	09/20/2019	10	1,000	2,900.00		191,000		191,000		185,900							
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants											3,730,700		3,730,700	XXX	4,225,235						XXX	XXX
0219999. Subtotal - Purchased Options - Replications											3,730,700		3,730,700	XXX	4,225,235						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										7,061,300	47,270,595		73,747,350	XXX	74,241,885			19,179,005			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										797,318	55,029	104,255	772,832	XXX	772,832	214,488					XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars											218,500		125,810	XXX	125,810	(92,690)					XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										7,858,618	47,544,124	104,255	74,645,992	XXX	75,140,527	121,798		19,179,005			XXX	XXX
CALL OPTION on EQUITY DEC18 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2017	12/21/2018	75	7,500	2,775.00	(384,525)			(1,277,625)		(1,277,625)			(616,500)				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/22/2017	12/21/2018	25	2,500	2,750.00	(272,050)			(480,125)		(480,125)			(226,750)				100/100
CALL OPTION on EQUITY DEC18 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/29/2017	12/21/2018	150	15,000	2,725.00	(1,775,850)			(3,213,750)		(3,213,750)			(1,485,000)				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)			(1,085,250)		(1,085,250)			(535,500)				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)		(325,000)		(325,000)			275,500				100/100
CALL OPTION on EQUITY JAN19 SPX C @ 3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/08/2018	01/18/2019	20	2,000	3,000.00		(49,680)		(65,000)		(65,000)			(15,320)				100/100

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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 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)		(81,750)		(81,750)			133,750				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)		(1,059,500)		(1,059,500)			520,200				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)		(427,875)		(427,875)			(19,575)				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)		(608,625)		(608,625)			(100,100)				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)		(1,005,750)		(1,005,750)			(530,250)				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)		(1,108,875)		(1,108,875)			(493,000)				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)		(1,299,000)		(1,299,000)			(723,600)				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)		(832,750)		(832,750)			(444,850)				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)		(933,750)		(933,750)			(473,800)				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)		(933,750)		(933,750)			(338,100)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/11/2018	06/21/2019	50	5,000	2,950.00		(348,700)		(604,250)		(604,250)			(255,550)				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)		(681,750)		(681,750)			(345,900)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2018	06/21/2019	75	7,500	2,925.00		(503,400)		(1,022,625)		(1,022,625)			(519,225)				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)		(1,028,250)		(1,028,250)			(461,900)				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)		(1,382,250)		(1,382,250)			(605,250)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2018	06/21/2019	100	10,000	3,025.00		(483,800)		(791,500)		(791,500)			(307,700)				100/100
CALL OPTION on EQUITY JUN19 SPX C @ 3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/27/2018	06/21/2019	30	3,000	3,025.00		(148,740)		(237,450)		(237,450)			(88,710)				100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/24/2018	11/16/2018	75	7,500	2,750.00		(938,850)		(1,336,125)		(1,336,125)			(397,275)				100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/27/2018	11/16/2018	75	7,500	2,775.00		(754,050)		(1,164,000)		(1,164,000)			(409,950)				100/100
CALL OPTION on EQUITY OCT18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2018	10/19/2018	75	7,500	2,750.00		(863,250)		(1,268,625)		(1,268,625)			(405,375)				100/100
CALL OPTION on EQUITY OCT18 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/16/2018	10/19/2018	75	7,500	2,750.00		(912,900)		(1,268,625)		(1,268,625)			(355,725)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2018	09/20/2019	150	15,000	3,050.00		(1,124,550)		(1,478,250)		(1,478,250)			(353,700)				100/100
CALL OPTION on EQUITY NOV18 SPX C @ 2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/11/2018	11/16/2018	25	2,500	2,875.00		(164,250)		(176,125)		(176,125)			(11,875)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/11/2018	09/20/2019	75	7,500	2,975.00		(1,005,750)		(1,045,125)		(1,045,125)			(39,375)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/21/2018	09/20/2019	75	7,500	3,125.00		(540,450)		(489,375)		(489,375)			51,075				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/21/2018	09/20/2019	75	7,500	3,150.00		(466,950)		(419,625)		(419,625)			47,325				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(3,062,575)	(16,407,320)		(29,132,325)	XXX	(29,132,325)			(9,532,005)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(3,062,575)	(16,407,320)		(29,132,325)	XXX	(29,132,325)			(9,532,005)			XXX	XXX
CALL OPTION on EQUITY JAN19 SPX C @ 3000.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	08/08/2018	01/18/2019	23	2,300	3,000.00		(55,660)		(77,119)		(77,119)	(21,459)						0005
CALL OPTION on EQUITY JAN19 SPX C @ 3000.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	08/08/2018	01/18/2019	23	2,300	3,000.00		(55,660)		(77,119)		(77,119)	(21,459)						0005

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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)
PUT OPTION on EQUITY JAN19 SPX P @ 2550.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	08/08/2018	01/18/2019	23	2,300	2,550.00		(63,940)		(35,305)		(35,305)	28,635						0005
PUT OPTION on EQUITY JAN19 SPX P @ 2550.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	08/08/2018	01/18/2019	23	2,300	2,550.00		(63,940)		(35,305)		(35,305)	28,635						0005
0549999. Subtotal - Written Options - Hedging Other - Collars											(239,200)		(224,848)	XXX	(224,848)	14,352					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(239,200)		(224,848)	XXX	(224,848)	14,352					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										(3,062,575)	(16,407,320)		(29,132,325)	XXX	(29,132,325)			(9,532,005)			XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars											(239,200)		(224,848)	XXX	(224,848)	14,352					XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										(3,062,575)	(16,646,520)		(29,357,173)	XXX	(29,357,173)	14,352		(9,532,005)			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)		(37,917)	(10,101)		(10,101)	10,118		17,484				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)		(113,750)	(215,698)		(215,698)	(5,314)		16,780				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)		(56,875)	338,046		338,046	4,151		903				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)		(56,875)	(16,724)		(16,724)	(41,362)		903				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)		(75,833)	(198,698)		(198,698)	32,174		38,378				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)		(15,167)	(4,133)		(4,133)	5,524		8,915				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		(9,479)	(25,156)		(25,156)	24,264		(18,327)				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		(9,479)	(25,156)		(25,156)	24,264		(18,327)				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)		(94,792)	(353,941)		(353,941)	21,518		64,673				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		(758)	120		120	174		(1,289)				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		(758)	120		120	174		(1,289)				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)		(79,625)	(115,412)		(115,412)	3,986		58,465				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		(1,517)	241		241	(1)		(2,230)				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		(1,517)	241		241	(1)		(2,230)				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)		(4,550)	(19,157)		(19,157)	(1)		3,328				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)		(4,550)	(19,157)		(19,157)	(1)		3,328				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)		(4,550)	(12,343)		(12,343)	5,035		2,349				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)		(4,550)	(12,343)		(12,343)	5,035		2,349				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)		(4,550)	(15,116)		(15,116)	(142)		2,667				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)		(4,550)	(15,116)		(15,116)	(142)		2,667				0002

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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 SCDS (MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)		(16,870)	(781)	(19,857)		(19,857)	(3,407)		420				0002
CDS SINGLE SWAP SCDS (MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)		(16,870)	(781)	(19,857)		(19,857)	(3,407)		420				0002
CDS SINGLE SWAP SCDS (MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)		10,726	(88)	8,213		8,213	(2,448)		(65)				0002
CDS SINGLE SWAP SCDS (MAT)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)		10,726	(88)	8,213		8,213	(2,448)		(65)				0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(974,630)	(12,290)	(583,379)	(742,772)	XXX	(742,772)	77,745		180,204			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(974,630)	(12,290)	(583,379)	(742,772)	XXX	(742,772)	77,745		180,204			XXX	XXX
CDS SINGLE SWAP CDS (OLN)	680665B#2 - SINGLE CDS SWAP (OLN) 06/20/2022, attached to Cash Security - (06051GGJ2)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,896	(5,729)		911			1,155		250,000		
CDS SINGLE SWAP CDS (OLN)	680665B#2 - SINGLE CDS SWAP (OLN) 06/20/2022, attached to Cash Security - (06051GGJ2)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,896	(5,729)		911			1,155		250,000		
0989999. Subtotal - Swaps - Replication - Credit Default										(15,327)		3,792	(11,459)	XXX	1,822			2,311		500,000	XXX	XXX
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2018	12/20/2018		800,000	JBOXHY(US0003M)			(6,890)			32,198					1,884		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2018	12/20/2018		800,000	JBOXHY(US0003M)			(6,890)			32,198					1,884		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2018	12/20/2018		800,000	JBOXHY(US0003M)			(6,694)			32,589					1,884		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2018	12/20/2018		800,000	JBOXHY(US0003M)			(6,694)			32,589					1,884		

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SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2018	12/20/2018		800,000	IBOXHY(US0003M)			(6,352)			34,943					1,884		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2018	12/20/2018		800,000	IBOXHY(US0003M)			(6,352)			34,943					1,884		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2018	12/20/2018		400,000	IBOXHY(US0003M)			(2,980)			13,189					942		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	45102*AA0 - SWAP 20-Dec-2018 Pay USD Float US3MLIB Rcv USD Float IBOXXUSLHY 12/20/2018, attached to Cash Security - (912828A75, 912828A75, 912828A75, 912828A75)	SCHEDULE D	FIXED INCOME/INDEX	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2018	12/20/2018		400,000	IBOXHY(US0003M)			(2,980)			13,189					942		
SWAP 25-Oct-2018 Pay USD Float US1MLIB +-2 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 25-Oct-2018 Pay USD Float US1MLIB -2 Rcv USD Float IBOXXUSLHY 10/25/2018, attached to Cash Security - (9128284X5, 092114AA5)	SCHEDULE D	FIXED INCOME/INDEX	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/25/2018	10/25/2018		1,625,001	IBOXHY(US0001M+ -2.00%)						5,849					2,126		
SWAP 25-Oct-2018 Pay USD Float US1MLIB +-2 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 25-Oct-2018 Pay USD Float US1MLIB -2 Rcv USD Float IBOXXUSLHY 10/25/2018, attached to Cash Security - (9128284X5, 092114AA5)	SCHEDULE D	FIXED INCOME/INDEX	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/25/2018	10/25/2018		1,625,000	IBOXHY(US0001M+ -2.00%)						5,849					2,126		
SWAP 29-Oct-2018 Pay USD Float US1MLIB + 0.315 Rcv USD Float MSIMI_US + 0	PENDING - SWAP 29-Oct-2018 Pay USD Float US1MLIB +0.315 Rcv USD Float MSIMI_US 10/29/2018, attached to Cash Security - (9128284X5, 092114AA5)	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/27/2018	10/29/2018		11,924,399	M2USIM(US0001M+ 0.32%)						(24)					16,806		

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SWAP 29-Oct-2018 Pay USD Float US1MLIB + 0.315 Rcv USD Float MSIMI_US + 0	PENDING - SWAP 29-Oct-2018 Pay USD Float US1MLIB +0.315 Rcv USD Float MSIMI_US 10/29/2018, attached to Cash Security - (9128284X5, 092114AA5)	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/27/2018	10/29/2018		11,235,004	M2USIM(US0001M+ 0.32%)						(22)					15,834		
1009999. Subtotal - Swaps - Replication - Total Return												(45,831)		XXX	237,490					50,083	XXX	XXX
1029999. Subtotal - Swaps - Replication										(15,327)		(42,039)	(11,459)	XXX	239,312			2,311		550,083	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(989,957)	(12,290)	(579,587)	(754,231)	XXX	(740,950)	77,745		182,515		500,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return												(45,831)		XXX	237,490					50,083	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(989,957)	(12,290)	(625,418)	(754,231)	XXX	(503,459)	77,745		182,515		550,083	XXX	XXX
BASOEZ126 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		3,081,012	(0.70641 GBP) / 1 USD				219,075		219,075		131,644			9,941		0004
BASOEZ293 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		1,165,788	(0.70641 GBP) / 1 USD				82,893		82,893		49,811			3,762		0004
BASOFLA11 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		7,504,245	(0.83952 EUR) / 1 USD				58,414		58,414		362,365			27,774		0004
BASOFQZY1 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		16,607,555	(0.83984 EUR) / 1 USD				106,727		106,727		798,968			63,135		0004
BASOGHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		521,624	(0.87077 EUR) / 1 USD				(15,448)		(15,448)		25,815			1,983		0004
BASOGHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,309,528	(0.74771 GBP) / 1 USD				83,791		83,791		315,626			31,434		0004
BASOHFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		261,486	(0.84947 EUR) / 1 USD				(1,254)		(1,254)		12,692			994		0004
BASOMHZS6 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		15,922,701	(0.77106 GBP) / 1 USD				(490,831)		(490,831)		652,685			94,292		0004
BASOMHZT4 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		4,256,389	(8.43370 SEK) / 1 USD				37,136		37,136		377,878			25,206		0004
BASOPFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		9,176,338	(0.74920 GBP) / 1 USD				(103,541)		(103,541)		339,889			62,946		0004
BASOPXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		1,454,854	(1.23723 CAD) / 1 USD				43,194		43,194		32,995			10,238		0004
BASOQ2913 (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		820,300	(0.73143 GBP) / 1 USD				9,368		9,368		29,670			5,627		0004
BASOQ98B7 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		409,468	0.73265 GBP / (1 USD)				(4,039)		(4,039)		(14,835)			2,809		0004
BASOQ98F8 (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		1,119,396	(0.73700 GBP) / 1 USD				14,516		14,516		44,070			6,629		0004
BASOQ98K7 (0.746 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	03/01/2019		603,204	(0.74601 GBP) / 1 USD				11,837		11,837		26,825			1,946		0004
BASOQ98P6 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		449,738	7.78230 SEK / (1 USD)				(36,984)		(36,984)		(36,992)			2,663		0004
BASOQTGS7 (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	02/24/2020		897,615	(0.72414 GBP) / 1 USD				26,484		26,484		34,789			5,316		0004
BASOQTGT5 0.8183 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	04/29/2019		367,814	0.81834 EUR / (1 USD)				(11,575)		(11,575)		(17,342)			1,398		0004
BASOQVA66 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2017	02/24/2020		1,844,050	(0.72589 GBP) / 1 USD				50,256		50,256		71,624			10,920		0004
BASOR9FE2 (1059.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		21,262,029	(1059.50000 KRW)/1 USD				892,516		892,516		892,516			61,714		0004

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BASOR9FG7 (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	02/24/2020		1,394,770	(0.70262 GBP) / 1 USD				79,734		79,734		79,734			8,260		0004
BASOR9FH5 0.7874 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	04/29/2019		539,744	0.78741 EUR / (1 USD)				(36,441)		(36,441)		(36,441)			2,052		0004
BASOR9G84 (6.5753 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		18,211,962	(6.57534 CNH) / 1 USD				877,152		877,152		877,152			52,861		0004
BASOS1T94 (3.3672 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2018	03/15/2019		1,092,005	(3.36720 BRL) / 1 USD				182,290		182,290		182,290			3,682		0004
BASOS39F8 (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		553,845	(7.74585 SEK) / 1 USD				47,823		47,823		47,823			3,280		0004
BASOS39G6 0.7868 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	04/29/2019		127,101	0.78677 EUR / (1 USD)				(8,675)		(8,675)		(8,675)			483		0004
BASOS39H4 (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		1,796,710	(0.69571 GBP) / 1 USD				118,670		118,670		118,670			10,640		0004
BASOS7B66 (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		7,681,806	(0.70581 EUR) / 1 USD				438,129		438,129		438,129			81,316		0004
BASOS7GF1 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2018	03/24/2023		1,281,295	0.70526 EUR / (1 USD)				(73,889)		(73,889)		(73,889)			13,563		0004
BASOSHHK7 (0.6837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/11/2018	02/24/2020		1,515,031	(0.68366 GBP) / 1 USD				123,528		123,528		123,528			8,972		0004
BASOSL6A2 (6.3841 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	01/31/2019		2,308,848	(6.38413 CNH) / 1 USD				174,541		174,541		174,541			6,701		0004
BASOSL6B0 (1061.8801 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		6,107,953	(1061.88009 KRW)/1 USD				222,856		222,856		222,856			23,275		0004
BASOSL6C8 (1062.4728 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		6,104,545	(1062.47280 KRW)/1 USD				219,501		219,501		219,501			23,262		0004
BASOSL6D6 (1064.88 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		6,090,746	(1064.88000 KRW)/1 USD				205,910		205,910		205,910			23,209		0004
BASOSQW46 0.8136 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	04/29/2019		982,095	0.81356 EUR / (1 USD)				(36,377)		(36,377)		(36,377)			3,734		0004
BASOSQW87 (0.7136 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	02/24/2020		681,079	(0.71357 GBP) / 1 USD				29,348		29,348		29,348			4,033		0004
BASOSS0P0 (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		901,859	(0.73403 EUR) / 1 USD				22,031		22,031		22,031			9,547		0004
BASOSUYF0 (0.731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/17/2018	03/01/2019		314,648	(0.73097 GBP) / 1 USD				12,327		12,327		12,327			1,015		0004
BASOSXB36 (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,616	(0.77453 EUR) / 1 USD				99,078		99,078		99,078			39,484		0004
BASOSYDU2 (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,340	(0.77457 EUR) / 1 USD				98,823		98,823		98,823			39,482		0004
BASOT9P41 (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		582,359	(0.72292 GBP) / 1 USD				12,988		12,988		12,988			3,995		0004
BASOT9P58 (3.929 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	03/15/2019		467,804	(3.92900 BRL) / 1 USD				13,978		13,978		13,978			1,577		0004
BASOTA3G5 0.8384 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/18/2018	04/29/2019		4,532,428	0.83840 EUR / (1 USD)				(36,729)		(36,729)		(36,729)			17,230		0004
BASOTBLJ7 (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		3,401,021	(0.74595 EUR) / 1 USD				36,276		36,276		36,276			36,002		0004
BASOTK1B6 1099 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2018	04/30/2019		3,903,549	1099.00000 KRW/(1 USD)				(13,015)		(13,015)		(13,015)			14,875		0004
BASOTK1C4 0.8306 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2018	04/29/2019		2,769,084	0.83059 EUR / (1 USD)				(47,615)		(47,615)		(47,615)			10,527		0004
BASOTSTH6 (1123.7071 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	04/30/2019		648,657	(1123.70715 KRW)/1 USD				(12,151)		(12,151)		(12,151)			2,472		0004
BASOTSTL7 6.8362 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	01/31/2019		436,645	6.83621 CNH / (1 USD)				(4,687)		(4,687)		(4,687)			1,267		0004
BASOTSTR4 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		197,843	1.29900 CAD / (1 USD)				3,147		3,147		3,147			1,392		0004
BASOTSTV5 (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		5,585,643	(0.77878 EUR) / 1 USD				63,351		63,351		63,351			47,006		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)
BASOTW5X8 (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		1,427,845	(0.74657 EUR) / 1 USD				14,195		14,195		14,195			15,115		0004
BASOUGME4 (1113.9698 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	04/30/2019		1,080,819	(1113.96977 KRW)/1 USD				(10,847)		(10,847)		(10,847)			4,119		0004
BASOUGMJ3 (8.5753 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	02/24/2020		310,308	(8.57534 SEK) / 1 USD				(2,253)		(2,253)		(2,253)			1,838		0004
BASOUGMN4 (0.7431 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	02/24/2020		740,180	(0.74306 GBP) / 1 USD				3,834		3,834		3,834			4,383		0004
BASOUGMS3 (0.8404 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	04/29/2019		297,465	(0.84043 EUR) / 1 USD				1,706		1,706		1,706			1,131		0004
BASOUPOL2 (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		8,952,611	(0.77854 EUR) / 1 USD				67,485		67,485		67,485			77,567		0004
1229999. Subtotal - Forwards - Hedging Other													3,858,560	XXX	3,858,560		7,016,715			1,030,074	XXX	XXX
1269999. Subtotal - Forwards													3,858,560	XXX	3,858,560		7,016,715			1,030,074	XXX	XXX
1399999. Subtotal - Hedging Effective										3,998,725	27,132,575		40,884,325	XXX	40,884,325			9,647,000			XXX	XXX
1409999. Subtotal - Hedging Other										(177,312)	22,039	(479,124)	3,789,583	XXX	3,789,583	213,894	7,016,715	180,204		1,030,074	XXX	XXX
1419999. Subtotal - Replication										(15,327)	3,730,700	(42,039)	3,719,241	XXX	4,464,547			2,311		550,083	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										3,806,086	30,885,314	(521,163)	48,393,149	XXX	49,138,455	213,894	7,016,715	9,829,515		1,580,157	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
FIXED INCOME/INDEX	Risk type of Fixed Income/Index includes both credit risk and interest rate risk.

(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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ8	24	3,502,800	FUTURE S&P500 EMINI DEC 18	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/21/2018	CME LCZ7XYGSLJUHFXXNXD88	09/28/2018	2,919.0833	2,919.0000	(613)		(100)				(100)	144,000	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												(613)		(100)				(100)	144,000	XXX	XXX
TUZ8	160	33,717,501	FUTURE US 2YR NOTE DEC 18	PENDING - TUZ8 FUTURE 2YR NOTE DEC 18		Interest Rate	12/31/2018	CHICAGO BOARD OF TRADE	08/31/2018	105.6641	105.3672	7,501					(94,999)	(94,999)	73,600		2,000
TUZ8	414	87,244,033	FUTURE US 2YR NOTE DEC 18	PENDING - TUZ8 FUTURE 2YR NOTE DEC 18		Interest Rate	12/31/2018	CHICAGO BOARD OF TRADE	08/31/2018	105.6641	105.3672	19,408					(245,810)	(245,810)	190,440		2,000
1299999. Subtotal - Long Futures - Replication												26,909					(340,810)	(340,810)	264,040	XXX	XXX
1329999. Subtotal - Long Futures												26,296		(100)			(340,810)	(340,910)	408,040	XXX	XXX
MESZ8	36	1,889,460	FUTURE MSCI EMER MKT INDEX -ICE DEC 18	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/21/2018	ICE EXCHANGE TRADED T330E4AS4QXXS2TT7X50	09/21/2018	1,058.1025	1,049.7000	12,420					15,125	15,125	93,600	0001	50
WNZ8	46	7,096,938	FUTURE US ULTRA T-BOND DEC 18	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2018	CHICAGO BOARD OF TRADE	09/11/2018	158.2092	154.2813	15,813					180,688	180,688	151,800	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												28,233					195,812	195,812	245,400	XXX	XXX
1389999. Subtotal - Short Futures												28,233					195,812	195,812	245,400	XXX	XXX
1399999. Subtotal - Hedging Effective												(613)		(100)				(100)	144,000	XXX	XXX
1409999. Subtotal - Hedging Other												28,233					195,812	195,812	245,400	XXX	XXX
1419999. Subtotal - Replication												26,909					(340,810)	(340,810)	264,040	XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												54,529		(100)			(144,998)	(145,098)	653,440	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	(3,365,082)	4,259,285	894,203
Total Net Cash Deposits	(3,365,082)	4,259,285	894,203

(a)

Code	Description of Hedged Risk(s)
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

(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	74,767,363	(29,357,273)	74,767,363	74,422,837	(29,357,786)	74,422,837	653,440	653,440
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y					26,377		26,377	1,884	1,884
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		454,795	(543,242)		454,795	(543,242)		94,880	6,433
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(50,312)		11,697	(50,312)		4,253	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y					65,179		65,179	3,769	3,769
GOLDMAN SACHS BANK USA	KD3XUN7O6T14HNAYLU02	Y	Y	2,690,000	4,747,143	(1,450,759)	606,384	4,881,426	(1,450,759)	740,667	942,732	942,732
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y						(46)		32,640	32,640
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	880,000	730,996	(11,459)		732,818			500,000	339,537
0299999. Total NAIC 1 Designation				3,570,000	5,932,934	(2,055,772)	606,384	6,172,292	(2,044,359)	832,223	1,580,157	1,326,995
0899999. Aggregate Sum of Central Clearing houses												
0999999 - Gross Totals				3,570,000	80,700,297	(31,413,045)	75,373,747	80,595,129	(31,402,145)	75,255,060	2,233,597	1,980,435
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					80,700,297	(31,413,045)						

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	200,000	200,000	200,000		V
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Cash		CASH	75,000	75,000	75,000		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	170,000	170,000	170,000		V
JPMORGAN CHASE BANK, N.A. (CME, CBOT)		TREASURY NOTE	912828-4S-6	TREASURY NOTE	595,055	600,000	600,758		I
JPMORGAN CHASE BANK, N.A. (CBOE)		TREASURY NOTE	912828-4N-7	TREASURY NOTE	1,477,383	1,500,000	1,503,322		I
JPMORGAN CHASE BANK, N.A. (ICE)		Cash		CASH	826	826	826		
0199999 - Total					2,518,263	2,545,826	2,549,905	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	2,690,000	2,690,000	XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	880,000	880,000	XXX		V
0299999 - Total					3,570,000	3,570,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		6,818,582	6,818,582	10/01/2018
9299999. Total - Other Assets				6,818,582	6,818,582	XXX
9999999 - Totals				6,818,582	6,818,582	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 99,231 Book/Adjusted Carrying Value $ 99,231
2. Average balance for the year Fair Value $ 11,309,975 Book/Adjusted Carrying Value $ 11,309,975
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 6,818,582 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	12,174,886	12,196,179	11/15/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,533,534	4,542,461	12/01/2018
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		1FE	9,991,360	10,021,053	01/17/2019
110122-BA-5	BRISTOL-MYERS SQUIBB CO		1FE	7,468,823	7,498,768	02/27/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		1FE	9,953,640	9,998,157	03/28/2019
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				44,122,243	44,256,618	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				44,122,243	44,256,618	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				44,122,243	44,256,618	XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds				44,122,243	44,256,618	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
2524H5-KB-2	DIAGEO CAPITAL PLC			8,992,125	8,994,000	10/11/2018
67705B-K2-7	OGLETHORPE POWER CORP			4,998,655	4,999,663	10/02/2018
06367K-KQ-1	BANK OF MONTREAL			3,993,448	3,994,378	10/24/2018
00038C-K5-7	ABB TREASURY CENTER USA INC			2,998,717	2,999,267	10/05/2018
21051Y-K1-6	CONSUMERS ENERGY COMPANY			1,999,604	2,000,000	10/01/2018
37790B-KC-4	GLENCORE FUNDING LLC			1,498,583	1,498,886	10/12/2018
77434M-K3-8	ROCKWELL COLLINS INC.			3,064,982	3,065,603	10/03/2018
92780K-K2-3	VIRGINIA ELECTRIC AND POWER COMPAN			2,499,328	2,499,835	10/02/2018
89566H-KB-6	TRISTATE GEN&TRANS ASSN			2,997,351	2,998,175	10/11/2018
03040M-K4-8	AMERICAN WATER CAPITAL CORP.			1,999,192	1,999,620	10/04/2018
05531N-K1-3	BAT INTL FINANCE PLC			999,796	1,000,000	10/01/2018
13639D-K3-6	CANADIAN NATIONAL RAILWAY COMPANY			5,998,150	5,999,260	10/03/2018
05531N-K2-1	BAT INTL FINANCE PLC			6,498,278	6,499,557	10/02/2018
85462D-KC-6	STANLEY WORKS			4,595,658	4,596,613	10/12/2018
80686E-K2-7	SCHLUMBERGER HLDGS CORP			4,598,789	4,599,697	10/02/2018
03040M-K9-7	AMERICAN WATER CAPITAL CORP.			1,998,508	1,999,022	10/09/2018
68236G-KN-6	ONCOR ELECTRIC DELIVERY CO			2,036,673	2,037,227	10/22/2018
06367K-KR-9	BANK OF MONTREAL			4,994,075	4,992,517	10/25/2018
97684H-K1-8	WISCONSIN PUBLIC SERVICE CORPORATI			999,808	1,000,000	10/01/2018
91820N-K4-7	VF CORPORATION			3,998,384	3,999,250	10/04/2018
37790B-K5-9	GLENCORE FUNDING LLC			2,998,593	2,999,203	10/05/2018
70109M-K1-1	PARKER HANNIFIN CORP			2,999,457	3,000,000	10/01/2018
97684H-KA-8	WISCONSIN PUBLIC SERVICE CORPORATI			2,997,558	2,998,335	10/10/2018
64587B-K2-7	NEW JERSEY NATURAL GAS CO			999,761	999,936	10/02/2018
74840R-KV-0	QUESTAR GAS COMPANY			997,726	998,071	10/29/2018
26000M-K1-3	DOVER CORP			1,499,703	1,500,000	10/01/2018
04956M-K9-7	ATMOS ENERGY CORP			1,998,662	1,999,013	10/09/2018
74840R-KH-1	QUESTAR GAS COMPANY			1,997,220	1,997,840	10/17/2018
29380D-K1-7	ENTERPRISE PRODUCTS OPERATING LLC			8,398,320	8,400,000	10/01/2018
92240F-KA-0	VECTREN UTILITY HOLDINGS INC.			499,593	499,705	10/10/2018
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			775,347	775,347	12/01/2018
26188J-20-6	DREYFUS CASH MANAGEMENT INST			78,576,263	78,582,584	12/01/2018
09248U-61-9	TREASURY TEMP FUND			77,649,055	77,656,692	12/01/2018
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,883	5,882	12/01/2018
85749P-10-1	STATE STREET CL INST LIQUID RSV			81,644	81,644	12/01/2018
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			128,570,035	128,560,635	12/01/2018
90262Y-86-9	UBS SLCT PRIME PREFERRED			145,901	145,906	12/01/2018
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			8,482,218	8,483,060	12/01/2018
857492-70-6	STATE STR INSTI US GOVT CL INST			300,448	300,448	12/01/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				391,733,489	391,756,871	XXX
9999999 - Totals				435,855,732	436,013,489	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (38,023,608) — Book/Adjusted Carrying Value $ (38,347,177)
2. Average balance for the year — Fair Value $ 484,297,082 — Book/Adjusted Carrying Value $ 484,625,339

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	*
BNY Mellon	New York, New York		0.950	32,784	8,328	4,883,423	31,890,391	31,643,500	XXX
Citibank	New York, New York		0.120			6,906,716	1,957,336	15,178,642	XXX
BMO Harris Bank	Chicago, Illinois					(33,716,671)	(19,452,774)	(31,777,438)	XXX
JP Morgan Chase	New York, New York					2,364,024	2,884,592	3,766,670	XXX
UMB Bank	Kansas City, Missouri					1,030,655	1,042,633	460,693	XXX
US Bank	St. Paul, Minnesota					96,567	98,948	163,534	XXX
Wells Fargo	Charlotte, North Carolina					(14,037,899)	(13,120,657)	(17,680,674)	XXX
The Northern Trust Company	Chicago, Illinois					(21,706,167)	(23,150,995)	(20,823,222)	XXX
Wells Fargo	Charlotte, North Carolina					865,471	865,471	1,683,664	XXX
BNY Mellon	New York, New York					4,686,057	4,686,057	641	XXX
Union Bank	New York, New York					147,294	147,294	161,379	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	32,784	8,328	(48,480,531)	(12,151,704)	(17,222,613)	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	32,784	8,328	(48,480,531)	(12,151,704)	(17,222,613)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	32,784	8,328	(48,480,531)	(12,151,704)	(17,222,613)	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		09/28/2018	0.000	10/05/2018	2,999,267		550
	AMERICAN WATER CAPITAL CORP.		09/25/2018	0.000	10/04/2018	1,999,620		760
	AMERICAN WATER CAPITAL CORP.		09/07/2018	0.000	10/09/2018	1,999,022		2,933
	ATMOS ENERGY CORP		09/26/2018	0.000	10/09/2018	1,999,013		617
	BAT INTL FINANCE PLC		09/28/2018	0.000	10/01/2018	1,000,000		204
	BAT INTL FINANCE PLC		09/27/2018	0.000	10/02/2018	6,499,557		1,774
	BANK OF MONTREAL		09/24/2018	0.000	10/24/2018	3,994,378		1,711
	BANK OF MONTREAL		09/25/2018	0.000	10/25/2018	4,992,517		1,871
	CANADIAN NATIONAL RAILWAY COMPANY		09/28/2018	0.000	10/03/2018	5,999,260		1,110
	CONSUMERS ENERGY COMPANY		09/21/2018	0.000	10/01/2018	2,000,000		1,267
	DIAGEO CAPITAL PLC		09/27/2018	0.000	10/11/2018	8,994,000		2,400
	DOVER CORP		09/26/2018	0.000	10/01/2018	1,500,000		510
	ENTERPRISE PRODUCTS OPERATING LLC		09/28/2018	0.000	10/01/2018	8,400,000		1,680
	GLENCORE FUNDING LLC		09/21/2018	0.000	10/05/2018	2,999,203		1,992
	GLENCORE FUNDING LLC		09/28/2018	0.000	10/12/2018	1,498,886		304
	NEW JERSEY NATURAL GAS CO		09/21/2018	0.000	10/02/2018	999,936		644
	OGLETHORPE POWER CORP		09/26/2018	0.000	10/02/2018	4,999,663		1,688
	ONCOR ELECTRIC DELIVERY CO		09/24/2018	0.000	10/22/2018	2,037,227		924
	PARKER HANNIFIN CORP		09/04/2018	0.000	10/01/2018	3,000,000		5,040
	QUESTAR GAS COMPANY		09/26/2018	0.000	10/17/2018	1,997,840		675
	QUESTAR GAS COMPANY		09/25/2018	0.000	10/29/2018	998,071		413
	ROCKWELL COLLINS INC.		09/21/2018	0.000	10/03/2018	3,065,603		1,984
	SCHLUMBERGER HLDGS CORP		09/28/2018	0.000	10/02/2018	4,599,697		909
	STANLEY WORKS		09/27/2018	0.000	10/12/2018	4,596,613		1,232
	TRISTATE GEN&TRANS ASSN		09/07/2018	0.000	10/11/2018	2,998,175		4,380
	VF CORPORATION		09/05/2018	0.000	10/04/2018	3,999,250		6,500
	VECTREN UTILITY HOLDINGS INC.		09/26/2018	0.000	10/10/2018	499,705		164
	VIRGINIA ELECTRIC AND POWER COMPAN		09/26/2018	0.000	10/02/2018	2,499,835		823
	WISCONSIN PUBLIC SERVICE CORPORATI		09/28/2018	0.000	10/01/2018	1,000,000		192
	WISCONSIN PUBLIC SERVICE CORPORATI		09/12/2018	0.000	10/10/2018	2,998,335		3,515
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						97,164,673		48,765
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						97,164,673		48,765
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						97,164,673		48,765
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						97,164,673		48,765
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		09/05/2018	2.010	XXX	775,347	2,824	9,089
26188J-20-6	DREYFUS CASH MANAGEMENT INST		09/28/2018	2.260	XXX	174,488,007	273,890	69,823
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						175,263,354	276,713	78,913
09248U-61-9	TREASURY TEMP FUND		09/05/2018	2.220	XXX	77,649,055	168,931	51,393
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		09/26/2018	2.260	XXX	128,570,035	209,156	510,930
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		09/05/2018	2.180	XXX	5,883	10	2,416
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		09/21/2018	2.280	XXX	8,482,218	46,351	179
857492-70-6	STATE STR INSTI US GOVT CL INST		09/28/2018	2.050	XXX	300,448	144	
85749P-10-1	STATE STREET CL INST LIQUID RSV		09/05/2018	2.180	XXX	81,644	376	51,477
90262Y-86-9	UBS SLCT PRIME PREFERRED		09/21/2018	2.200	XXX	145,901	3,163	13
8699999. Subtotal - All Other Money Market Mutual Funds						215,235,184	428,132	616,407
8899999 - Total Cash Equivalents						487,663,211	704,845	744,085