LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 67172 Employer's ID Number..... 31-0397080

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts *(Name)* amber_roberts@ohionational.com *(E-Mail Address)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)* 513-794-4516 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Christopher Allen Carlson	Vice Chairman, Strategic Businesses	Harry Douglas Cooke, III #	Executive Vice President & Chief Distribution Officer
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick #	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Jack Elliott Brown	Christopher Allen Carlson	Victoria Buyniski Gluckman	John Weber Hayden
Gary Thomas Huffman	Julie Smoot Janson #	James Francis Orr	John Russell Phillips
John Michael Schlotman	James Charles Votruba	Gary Edward Wendlandt	

State of..... Ohio
County of..... Hamilton

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.

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February 2018

Teresa Cooper, Notary Public
November 21, 2022

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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	8,925,679	0.1	8,925,679	0	8,925,679	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	54,358,873	0.7	54,358,873	0	54,358,873	0.7
1.22 Issued by U.S. government sponsored agencies	23,763,012	0.3	23,763,012	0	23,763,012	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	14,867,123	0.2	14,867,123	0	14,867,123	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	505,214,616	6.1	505,214,616	0	505,214,616	6.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	15,834,744	0.2	15,834,744	0	15,834,744	0.2
1.43 Revenue and assessment obligations	20,474,118	0.2	20,474,118	0	20,474,118	0.2
1.44 Industrial development and similar obligations	1,992,740	0.0	1,992,740	0	1,992,740	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	98,692,725	1.2	98,692,725	0	98,692,725	1.2
1.512 Issued or guaranteed by FNMA and FHLMC	66,915,786	0.8	66,915,786	0	66,915,786	0.8
1.513 All other	35,148,850	0.4	35,148,850	0	35,148,850	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	216,073,697	2.6	216,073,697	0	216,073,697	2.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	10,114,508	0.1	10,114,508	0	10,114,508	0.1
1.523 All other	203,863,989	2.5	203,863,989	0	203,863,989	2.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,659,886,136	44.1	3,659,886,136	0	3,659,886,136	44.1
2.2 Unaffiliated non-U.S. securities (including Canada)	985,543,520	11.9	985,543,520	0	985,543,520	11.9
2.3 Affiliated securities	2,590,568	0.0	2,590,568	0	2,590,568	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	20,292,234	0.2	20,292,234	0	20,292,234	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	4,077,052	0.0	4,077,052	0	4,077,052	0.0
3.4 Other equity securities:						
3.41 Affiliated	350,440,630	4.2	350,440,630	0	350,440,630	4.2
3.42 Unaffiliated	36,552,300	0.4	36,552,300	0	36,552,300	0.4
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	804,802,022	9.7	804,802,022	0	804,802,022	9.7
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	24,850,978	0.3	24,850,978	0	24,850,978	0.3
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	543,101,662	6.5	542,700,859	0	542,700,859	6.5
7. Derivatives	64,053,794	0.8	64,053,794	0	64,053,794	0.8
8. Receivables for securities	2,539,887	0.0	2,539,887	0	2,539,887	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	532,954	0.0	532,954	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	443,294,368	5.3	443,294,368	0	443,294,368	5.3
11. Other invested assets	75,000,000	0.9	75,000,000	532,954	75,532,954	0.9
12. Total invested assets	8,293,798,565	100.0	8,293,397,762	532,954	8,293,397,762	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		25,603,828
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	11,587	11,587
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	764,436	
	8.2 Totals, Part 3, Column 9	0	764,436
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		24,850,979
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		24,850,979

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		782,244,165
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	157,124,315	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	402,457	157,526,772
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		5,816
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(458,922)
7.	Deduct amounts received on disposals, Part 3, Column 15		134,515,809
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		804,802,022
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		804,802,022
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		804,802,022

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		81,041,125
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	3,952,083	3,952,083
6.	Total gain (loss) on disposals, Part 3, Column 19		(6,650,368)
7.	Deduct amounts received on disposals, Part 3, Column 16		3,342,840
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		75,000,000
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		75,000,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,888,928,660
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,177,731,993
3.	Accrual of discount		4,035,618
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	4,855	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	6,549,379	
	4.4 Part 4, Column 11	11,745	6,565,979
5.	Total gain (loss) on disposals, Part 4, Column 19		1,511,874
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		720,167,765
7.	Deduct amortization of premium		8,172,547
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	1,017,100	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	1,017,100
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	15,828,003	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	15,828,003
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		6,335,622,909
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		6,335,622,909

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	164,020,758	166,767,727	164,756,222	161,304,857
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	4,985,797	5,207,750	4,983,800	5,000,000
	4. Totals	169,006,555	171,975,477	169,740,022	166,304,857
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	491,202,187	511,617,277	491,240,488	493,545,620
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	13,886,015	14,649,169	13,864,248	14,075,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	314,120,831	322,753,150	317,666,087	310,698,060
Industrial and Miscellaneous, SVO Identified	8. United States	3,806,790,615	3,994,104,532	3,827,641,622	3,790,297,165
Funds and Hybrid Securities (Unaffiliated)	9. Canada	142,772,948	147,835,984	143,882,888	141,228,053
	10. Other Countries	986,481,555	1,026,599,446	988,378,628	995,737,122
	11. Totals	4,936,045,118	5,168,539,962	4,959,903,138	4,927,262,340
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	5,924,260,706	6,189,535,035	5,952,413,983	5,911,885,877
PREFERRED STOCKS	14. United States	20,292,234	21,214,242	20,292,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	20,292,234	21,214,242	20,292,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	20,292,234	21,214,242	20,292,234	
COMMON STOCKS	20. United States	40,570,065	40,570,065	37,473,253	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	59,287	59,287	87	
	23. Totals	40,629,352	40,629,352	37,473,340	
Parent, Subsidiaries and Affiliates	24. Totals	350,440,630	350,440,630	185,811,975	
	25. Total Common Stocks	391,069,982	391,069,982	223,285,315	
	26. Total Stocks	411,362,216	412,284,224	243,577,549	
	27. Total Bonds and Stocks	6,335,622,922	6,601,819,259	6,195,991,532	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	12,901,141	64,647,224	57,582,932	26,144,639	2,744,798	XXX	164,020,734	2.7	222,438,705	4.0	147,650,038	16,370,695
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	12,901,141	64,647,224	57,582,932	26,144,639	2,744,798	XXX	164,020,734	2.7	222,438,705	4.0	147,650,038	16,370,695
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	4,985,797	0	0	XXX	4,985,797	0.1	2,991,038	0.1	4,985,797	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	4,985,797	0	0	XXX	4,985,797	0.1	2,991,038	0.1	4,985,797	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	2,324,641	73,278,485	133,118,982	201,994,177	62,424,996	XXX	473,141,281	7.9	433,219,079	7.7	470,728,205	2,413,076
3.2 NAIC 2	0	2,868,207	8,693,154	3,293,295	0	XXX	14,854,656	0.2	6,000,000	0.1	14,854,656	0
3.3 NAIC 3	0	0	0	3,000,000	0	XXX	3,000,000	0.1	0	0.0	3,000,000	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	206,250	XXX	206,250	0.0	263,616	0.0	206,250	0
3.7 Totals	2,324,641	76,146,692	141,812,136	208,287,472	62,631,246	XXX	491,202,187	8.2	439,482,695	7.9	488,789,111	2,413,076
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	202,831	1,084,451	11,598,732	1,000,000	0	XXX	13,886,014	0.2	13,883,884	0.2	13,886,015	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	202,831	1,084,451	11,598,732	1,000,000	0	XXX	13,886,014	0.2	13,883,884	0.2	13,886,015	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	21,916,984	112,873,767	144,506,598	31,691,102	1,135,616	XXX	312,124,067	5.2	351,074,331	6.3	285,139,804	26,984,263
5.2 NAIC 2	1,196,766	0	0	0	0	XXX	1,196,766	0.0	9,143,164	0.2	1,196,766	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	800,000	XXX	800,000	0.0	2,390,826	0.0	800,000	0
5.7 Totals	23,113,750	112,873,767	144,506,598	31,691,102	1,935,616	XXX	314,120,833	5.2	362,608,321	6.5	287,136,570	26,984,263

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	268,065,701	837,233,977	1,104,238,760	415,710,264	102,321,435	XXX	2,727,570,137	45.5	2,448,466,262	43.7	1,275,706,930	1,451,863,207
6.2 NAIC 2	212,432,765	644,141,550	944,183,829	186,767,116	85,265,305	XXX	2,072,790,565	34.6	1,812,114,236	32.4	1,192,329,104	880,461,460
6.3 NAIC 3	9,248,749	59,706,619	56,308,050	24,693,939	10,500,000	XXX	160,457,357	2.7	215,412,310	3.8	119,333,275	41,124,081
6.4 NAIC 4	524,809	9,424,058	4,183,306	16,411,144	4,002,600	XXX	34,545,917	0.6	43,498,621	0.8	21,095,627	13,450,290
6.5 NAIC 5	20,009	418,486	3,235,600	32,412	0	XXX	3,706,507	0.1	16,893,601	0.3	3,372,221	334,287
6.6 NAIC 6	750,000	996,917	197,680	0	0	XXX	1,944,597	0.0	17,673,625	0.3	996,917	947,680
6.7 Totals	491,042,033	1,551,921,607	2,112,347,225	643,614,875	202,089,340	XXX	5,001,015,080	83.5	4,554,058,656	81.3	2,612,834,074	2,388,181,005
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	3,000,000	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	3,000,000	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d)305,411,298	1,089,117,904	1,451,046,004	676,540,182	168,626,845	0	3,690,742,233	61.6	XXX	XXX	2,193,110,992	1,497,631,241
10.2 NAIC 2	(d)213,629,531	647,009,757	960,862,780	190,060,411	85,265,305	0	2,096,827,784	35.0	XXX	XXX	1,216,366,323	880,461,460
10.3 NAIC 3	(d)9,248,749	59,706,619	56,308,050	27,693,939	10,500,000	0	163,457,357	2.7	XXX	XXX	122,333,275	41,124,081
10.4 NAIC 4	(d)524,809	9,424,058	4,183,306	16,411,144	4,002,600	0	34,545,917	0.6	XXX	XXX	21,095,627	13,450,290
10.5 NAIC 5	(d)20,009	418,486	3,235,600	32,412	0	0	(c)3,706,507	0.1	XXX	XXX	3,372,221	334,287
10.6 NAIC 6	(d)750,000	996,917	197,680	0	1,006,250	0	(c)2,950,847	0.0	XXX	XXX	2,003,167	947,680
10.7 Totals	529,584,396	1,806,673,741	2,475,833,420	910,738,088	269,401,000	0	(b)5,992,230,645	100.0	XXX	XXX	3,558,281,605	2,433,949,039
10.8 Line 10.7 as a % of Col. 7	8.8	30.2	41.3	15.2	4.5	0.0	100.0	XXX	XXX	XXX	59.4	40.6
11. **Total Bonds Prior Year**												
11.1 NAIC 1	362,353,310	994,653,565	1,303,231,495	668,999,905	139,843,986	0	XXX	XXX	3,469,082,261	62.0	2,166,338,295	1,302,743,965
11.2 NAIC 2	91,786,753	619,497,580	869,809,663	167,533,459	84,620,983	0	XXX	XXX	1,833,248,438	32.7	1,089,432,830	743,815,608
11.3 NAIC 3	3,172,349	82,033,762	77,158,370	44,547,829	8,500,000	0	XXX	XXX	215,412,310	3.8	134,548,603	80,863,707
11.4 NAIC 4	915,927	4,814,488	9,452,938	24,312,668	4,002,600	0	XXX	XXX	43,498,621	0.8	41,703,658	1,794,963
11.5 NAIC 5	1,160,511	12,218,823	3,335,662	178,605	0	0	XXX	XXX	(c)16,893,601	0.3	8,654,278	8,239,324
11.6 NAIC 6	4,009,796	10,831,839	1,738,031	2,495,118	1,253,284	0	XXX	XXX	(c)20,328,067	0.4	11,714,791	8,613,276
11.7 Totals	463,398,646	1,724,050,057	2,264,726,159	908,067,584	238,220,853	0	XXX	XXX	(b)5,598,463,298	100.0	3,452,392,455	2,146,070,843
11.8 Line 11.7 as a % of Col. 9	8.3	30.8	40.5	16.2	4.3	0.0	XXX	XXX	100.0	XXX	61.7	38.3
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	132,463,131	526,350,144	855,442,855	537,768,731	141,086,132	0	2,193,110,993	36.6	2,166,338,295	38.7	2,193,110,993	XXX
12.2 NAIC 2	89,986,329	303,831,214	615,384,812	128,145,043	79,018,926	0	1,216,366,324	20.3	1,089,432,830	19.5	1,216,366,324	XXX
12.3 NAIC 3	5,988,213	30,940,405	48,858,070	26,046,587	10,500,000	0	122,333,275	2.0	134,548,603	2.4	122,333,275	XXX
12.4 NAIC 4	0	2,540,579	2,187,304	12,365,144	4,002,600	0	21,095,627	0.4	41,703,658	0.7	21,095,627	XXX
12.5 NAIC 5	20,009	84,200	3,235,600	32,412	0	0	3,372,221	0.1	8,654,278	0.2	3,372,221	XXX
12.6 NAIC 6	0	996,917	0	0	1,006,250	0	2,003,167	0.0	11,714,791	0.2	2,003,167	XXX
12.7 Totals	228,457,682	864,743,459	1,525,108,641	704,357,917	235,613,908	0	3,558,281,607	59.4	3,452,392,455	61.7	3,558,281,607	XXX
12.8 Line 12.7 as a % of Col. 7	6.4	24.3	42.9	19.8	6.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	3.8	14.4	25.5	11.8	3.9	0.0	59.4	XXX	XXX	XXX	59.4	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	172,948,166	562,767,761	595,603,150	138,771,450	27,540,713	0	1,497,631,240	25.0	1,302,743,965	23.3	XXX	1,497,631,240
13.2 NAIC 2	123,643,202	343,178,543	345,477,968	61,915,368	6,246,378	0	880,461,459	14.7	743,815,608	13.3	XXX	880,461,459
13.3 NAIC 3	3,260,536	28,766,213	7,449,980	1,647,351	0	0	41,124,080	0.7	80,863,707	1.4	XXX	41,124,080
13.4 NAIC 4	524,809	6,883,479	1,996,002	4,046,000	0	0	13,450,290	0.2	1,794,963	0.0	XXX	13,450,290
13.5 NAIC 5	0	334,287	0	0	0	0	334,287	0.0	8,239,324	0.1	XXX	334,287
13.6 NAIC 6	750,000	0	197,680	0	0	0	947,680	0.0	8,613,276	0.2	XXX	947,680
13.7 Totals	301,126,713	941,930,283	950,724,780	206,380,169	33,787,091	0	2,433,949,036	40.6	2,146,070,843	38.3	XXX	2,433,949,036
13.8 Line 13.7 as a % of Col. 7	12.4	38.7	39.1	8.5	1.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	5.0	15.7	15.9	3.4	0.6	0.0	40.6	XXX	XXX	XXX	XXX	40.6

(a) Includes $.....1,625,136,466 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....72,228,673 current year, $.....43,946,724 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $.....31,727 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....20,000,000; NAIC 2 $.....47,969,934; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	670,094	13,255,207	10,458,078	912,994	0	XXX	25,296,373	0.4	83,827,212	1.5	8,925,679	16,370,695
1.2 Residential Mortgage-Backed Securities	5,694,495	23,064,526	31,749,957	13,850,455	152,809	XXX	74,512,242	1.2	54,249,927	1.0	74,512,242	0
1.3 Commercial Mortgage-Backed Securities	6,536,551	28,327,491	15,374,896	11,381,190	2,591,989	XXX	64,212,117	1.1	84,361,566	1.5	64,212,117	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	12,901,140	64,647,224	57,582,931	26,144,639	2,744,798	XXX	164,020,732	2.7	222,438,705	4.0	147,650,038	16,370,695
2. **All Other Governments**												
2.1 Issuer Obligations	0	0	4,985,797	0	0	XXX	4,985,797	0.1	2,991,038	0.1	4,985,797	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	4,985,797	0	0	XXX	4,985,797	0.1	2,991,038	0.1	4,985,797	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	2,324,641	76,146,692	141,812,136	207,177,962	60,611,246	XXX	488,072,677	8.1	435,700,698	7.8	485,659,602	2,413,076
3.2 Residential Mortgage-Backed Securities	0	0	0	1,109,510	2,020,000	XXX	3,129,510	0.1	3,781,997	0.1	3,129,510	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	2,324,641	76,146,692	141,812,136	208,287,472	62,631,246	XXX	491,202,187	8.2	439,482,695	7.9	488,789,112	2,413,076
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	202,831	1,084,451	11,598,732	1,000,000	0	XXX	13,886,014	0.2	13,883,884	0.2	13,886,015	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	202,831	1,084,451	11,598,732	1,000,000	0	XXX	13,886,014	0.2	13,883,884	0.2	13,886,015	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	2,406,485	16,677,529	21,479,963	5,817,359	800,000	XXX	47,181,336	0.8	77,865,967	1.4	29,671,699	17,509,637
5.2 Residential Mortgage-Backed Securities	18,112,620	79,615,667	92,896,405	11,455,248	1,135,616	XXX	203,215,556	3.4	215,833,321	3.9	198,860,657	4,354,898
5.3 Commercial Mortgage-Backed Securities	2,594,644	16,580,571	30,130,230	14,418,495	0	XXX	63,723,940	1.1	68,909,031	1.2	58,604,214	5,119,727
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	23,113,749	112,873,767	144,506,598	31,691,102	1,935,616	XXX	314,120,832	5.2	362,608,319	6.5	287,136,570	26,984,262
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	310,149,272	1,019,127,472	1,712,780,251	580,092,179	193,024,019	XXX	3,815,173,193	63.7	3,536,379,625	63.2	2,377,203,668	1,437,969,525
6.2 Residential Mortgage-Backed Securities	30,925,454	81,535,753	60,130,930	14,753,487	4,793,169	XXX	192,138,793	3.2	207,911,879	3.7	83,666,572	108,472,222
6.3 Commercial Mortgage-Backed Securities	2,240,984	49,222,799	153,524,531	16,999,839	0	XXX	221,988,153	3.7	186,045,582	3.3	68,684,161	153,303,993
6.4 Other Loan-Backed and Structured Securities	147,726,323	402,035,583	185,911,513	31,769,369	4,272,153	XXX	771,714,941	12.9	623,721,568	11.1	83,279,675	688,435,266
6.5 Totals	491,042,033	1,551,921,607	2,112,347,225	643,614,874	202,089,341	XXX	5,001,015,080	83.5	4,554,058,654	81.3	2,612,834,076	2,388,181,006
7. **Hybrid Securities**												
7.1 Issuer Obligations	0	0	3,000,000	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	3,000,000	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	315,753,323	1,126,291,351	1,906,114,957	795,000,494	254,435,265	XXX	4,397,595,390	73.4	XXX	XXX	2,923,332,460	1,474,262,933
10.2 Residential Mortgage-Backed Securities	54,732,569	184,215,946	184,777,292	41,168,700	8,101,594	XXX	472,996,101	7.9	XXX	XXX	360,168,981	112,827,120
10.3 Commercial Mortgage-Backed Securities	11,372,179	94,130,861	199,029,657	42,799,524	2,591,989	XXX	349,924,210	5.8	XXX	XXX	191,500,492	158,423,720
10.4 Other Loan-Backed and Structured Securities	147,726,323	402,035,583	185,911,513	31,769,369	4,272,153	XXX	771,714,941	12.9	XXX	XXX	83,279,675	688,435,266
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	529,584,394	1,806,673,741	2,475,833,419	910,738,087	269,401,001	0	5,992,230,642	100.0	XXX	XXX	3,558,281,608	2,433,949,039
10.7 Line 10.6 as a % of Col. 7	8.8	30.2	41.3	15.2	4.5	0.0	100.0	XXX	XXX	XXX	59.4	40.6
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	258,339,105	1,142,598,243	1,739,330,427	791,388,622	221,992,027	XXX	XXX	XXX	4,153,648,424	74.2	2,777,993,635	1,375,654,792
11.2 Residential Mortgage-Backed Securities	60,278,036	187,299,879	194,330,805	34,749,321	5,119,083	XXX	XXX	XXX	481,777,124	8.6	412,876,988	68,900,137
11.3 Commercial Mortgage-Backed Securities	12,560,824	61,068,835	207,060,041	53,943,573	4,682,906	XXX	XXX	XXX	339,316,179	6.1	208,007,950	131,308,229
11.4 Other Loan-Backed and Structured Securities	132,220,681	333,083,098	124,004,884	27,986,068	6,426,837	XXX	XXX	XXX	623,721,568	11.1	53,513,882	570,207,685
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	463,398,646	1,724,050,055	2,264,726,157	908,067,584	238,220,853	0	XXX	XXX	5,598,463,294	100.0	3,452,392,455	2,146,070,843
11.7 Line 11.6 as a % of Col. 9	8.3	30.8	40.5	16.2	4.3	0.0	XXX	XXX	100.0	XXX	61.7	38.3
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	163,878,012	622,967,529	1,268,935,251	642,555,329	224,996,336	XXX	2,923,332,457	48.8	2,777,993,635	49.6	2,923,332,457	XXX
12.2 Residential Mortgage-Backed Securities	36,977,266	134,536,437	148,868,331	31,974,415	7,812,533	XXX	360,168,982	6.0	412,876,988	7.4	360,168,982	XXX
12.3 Commercial Mortgage-Backed Securities	9,330,553	59,109,328	93,894,849	26,573,774	2,591,989	XXX	191,500,493	3.2	208,007,950	3.7	191,500,493	XXX
12.4 Other Loan-Backed and Structured Securities	18,271,851	48,130,164	13,410,211	3,254,400	213,050	XXX	83,279,676	1.4	53,513,882	1.0	83,279,676	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	228,457,682	864,743,458	1,525,108,642	704,357,918	235,613,908	0	3,558,281,608	59.4	3,452,392,455	61.7	3,558,281,608	XXX
12.7 Line 12.6 as a % of Col. 7	6.4	24.3	42.9	19.8	6.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	3.8	14.4	25.5	11.8	3.9	0.0	59.4	XXX	XXX	XXX	59.4	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	151,875,311	503,323,822	637,179,707	152,445,165	29,438,926	XXX	1,474,262,931	24.6	1,375,654,792	24.6	XXX	1,474,262,931
13.2 Residential Mortgage-Backed Securities	17,755,303	49,679,509	35,908,961	9,194,286	289,061	XXX	112,827,120	1.9	68,900,137	1.2	XXX	112,827,120
13.3 Commercial Mortgage-Backed Securities	2,041,627	35,021,533	105,134,809	16,225,750	0	XXX	158,423,719	2.6	131,308,229	2.3	XXX	158,423,719
13.4 Other Loan-Backed and Structured Securities	129,454,472	353,905,419	172,501,302	28,514,969	4,059,104	XXX	688,435,266	11.5	570,207,685	10.2	XXX	688,435,266
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	301,126,713	941,930,283	950,724,779	206,380,170	33,787,091	0	2,433,949,036	40.6	2,146,070,843	38.3	XXX	2,433,949,036
13.7 Line 13.6 as a % of Col. 7	12.4	38.7	39.1	8.5	1.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	5.0	15.7	15.9	3.4	0.6	0.0	40.6	XXX	XXX	XXX	XXX	40.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	121,323,048	121,323,048	0	0	0
2. Cost of short-term investments acquired	10,967,921,395	10,967,921,395	0	0	0
3. Accrual of discount	79,050	79,050	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	11,069,323,492	11,069,323,492	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,000,000	20,000,000	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,000,000	20,000,000	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		26,560,565
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	52,529,648	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	52,529,648
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(28,545,890)	
3.2	Section 2, Column 19	11,917,138	(16,628,752)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(22,719,254)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		525,694
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	(1,017,100)	
8.2	Section 2, Column 20	119,120	(897,980)
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		38,318,533
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		38,318,533

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				5,098,674
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(15,178,468)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(10,079,794)			
3.14	Section 1, Column 18, prior year	5,098,674	(15,178,468)	(15,178,468)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(10,079,794)			
3.24	Section 1, Column 19, prior year	5,098,674	(15,178,468)	(15,178,468)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(241,791,454)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(241,791,454)	(241,791,454)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(10,079,794)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(10,079,794)

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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	38,318,533	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(10,079,794)	
3.	Total (Line 1 plus Line 2)		28,238,739
4.	Part D, Section 1, Column 5	64,053,794	
5.	Part D, Section 1, Column 6	(35,815,055)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	38,318,533	
8.	Part B, Section 1, Column 13	(10,079,794)	
9.	Total (Line 7 plus Line 8)		28,238,739
10.	Part D, Section 1, Column 8	64,053,794	
11.	Part D, Section 1, Column 9	(35,815,055)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,590,759	
14.	Part B, Section 1, Column 20	39,508,827	
15.	Part D, Section 1, Column 11	41,099,586	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	786,810,260	554,642,039	232,168,221	0
3. Accrual of discount	327,895	327,895	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	706,023,429	507,000,000	199,023,429	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,114,726	47,969,934	33,144,792	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	81,114,726	47,969,934	33,144,792	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
RE 1160 Office		Springfield	OH	07/01/1956.	10/14/2011.	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1161 Filling & Service Station		Santa Fe	CA	08/19/1956.	10/14/2011.	1	0	1	1	0	0	0	0	0	1,910	0
RE 1210 Office		Springfield	OH	03/02/1965.	10/14/2011.	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
RE 1357 Home Office		Blue Ash	OH	12/19/2013.	11/25/2013.	22,435,457	0	20,248,227	20,248,227	609,219	0	0	(609,219)	0	2,100,650	1,548,412
RE 1358 Home Office		Blue Ash	OH	11/20/2014.	12/01/2014.	4,661,336	0	4,306,251	4,306,251	155,217	0	0	(155,217)	0	229,078	348,603
0499999. Total - Properties Held for the Production of Income						27,393,294	0	24,850,979	24,850,979	764,436	0	0	(764,436)	0	2,349,138	1,897,015
0699999. Totals						27,393,294	0	24,850,979	24,850,979	764,436	0	0	(764,436)	0	2,349,138	1,897,015

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE 1358 Home Office	Blue Ash	OH	11/20/2014.	SEPTEMBER 2017 ADJUSTMENT	0	0	0	11,587
0199999. Total - Acquired by Purchase					0	0	0	11,587
0399999. Totals					0	0	0	11,587

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						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 B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024739		CHILLUM	MD		08/18/1997.	8.375	1,755,956	0	0	0	0	0	12,040,000	12/31/2015
0024768		BEREA	SC		01/05/1998.	7.220	81,258	0	0	0	0	0	6,860,000	12/31/2015
0024774		HUNTSVILLE	AL		03/03/1998.	7.610	242,693	0	0	0	0	0	16,735,000	12/31/2016
0024779	R	HEMPFIELD TWP	PA		03/25/1998.	7.300	19,345	0	0	0	0	0	1,033,000	12/31/2015
0024789	R	ANDERSON	SC		07/22/1998.	7.020	27,589	0	0	0	0	0	643,000	12/31/2015
0024816		OHIO TWP	PA		11/23/1998.	7.300	510,440	0	0	0	0	0	9,450,000	12/31/2015
0024820		MOUNT HOLLY	NC		12/15/1998.	6.900	80,061	0	0	0	0	0	4,225,000	12/31/2016
0024834		STANLEY	VA		02/24/1999.	7.120	271,035	0	0	0	0	0	3,445,000	12/31/2016
0024876		INDEPENDENCE	KY		11/29/1999.	8.230	443,710	0	0	0	0	0	3,650,000	12/31/2015
0024941		ELLENTON	FL		09/19/2002.	7.630	779,074	0	0	0	0	0	3,445,000	12/31/2016
0024944		HEMPSTEAD	NY		10/04/2002.	7.580	722,463	0	0	0	0	0	4,440,000	12/31/2016
0024953		TROUTVILLE	VA		11/08/2002.	7.550	830,741	0	0	0	0	0	3,670,000	12/31/2016
0024957		BOYLSTON	MA		11/26/2002.	7.500	1,486,754	0	0	0	0	0	6,375,000	12/31/2015
0024958		OGDEN	UT		11/26/2002.	6.500	1,444,845	0	0	0	0	0	5,045,000	12/31/2015
0024965		CALUMET CITY	IL		12/19/2002.	7.400	1,013,329	0	0	0	0	0	3,735,000	12/31/2015
0024966		AMARILLO	TX		12/19/2002.	6.875	1,735,022	0	0	0	0	0	7,025,000	12/31/2015
0024970		BEVERLY HILLS	CA		12/23/2002.	7.130	2,586,780	0	5,153	0	0	0	5,155,000	12/31/2015
0024971		VISALIA	CA		12/23/2002.	7.110	2,361,840	0	663	0	0	0	4,900,000	12/31/2015
0125516		HUNTSVILLE	AL		07/20/2011.	5.625	1,800,336	0	0	0	0	0	3,770,000	12/31/2016
0125539		TUSCALOOSA	AL		11/30/2011.	5.500	1,736,920	0	0	0	0	0	6,295,000	12/31/2015
0125617		GREENVILLE	AL		05/02/2013.	4.500	967,350	0	0	0	0	0	1,690,000	12/31/2015
0125814		BIRMINGHAM	AL		01/29/2016.	4.664	3,010,505	0	0	0	0	0	10,060,000	12/31/2016
0125841		BIRMINGHAM	AL		07/08/2016.	4.020	4,776,814	0	0	0	0	0	8,125,000	06/09/2016
0325344		GLENDALE	AZ		08/30/2007.	6.560	833,217	0	0	0	0	0	2,020,000	12/31/2015
0325345		TUCSON	AZ		08/30/2007.	6.560	890,693	0	0	0	0	0	2,170,000	12/31/2015
0325410		TUCSON	AZ		08/29/2008.	6.730	2,881,770	0	0	0	0	0	12,595,000	12/31/2016
0325424		TUCSON	AZ		10/30/2008.	6.700	1,911,437	0	0	0	0	0	8,995,000	12/31/2016
0325559		PHOENIX	AZ		05/22/2012.	5.000	682,157	0	0	0	0	0	2,280,000	12/31/2016
0325730		TUCSON	AZ		12/22/2014.	4.750	2,537,335	0	0	0	0	0	4,275,000	12/31/2016
0325796		TUCSON	AZ		10/29/2015.	4.250	6,236,612	0	0	0	0	0	8,420,000	12/31/2016
0325808		TEMPE	AZ		12/23/2015.	4.366	2,337,833	0	0	0	0	0	4,000,000	12/31/2016
0325813		TUCSON	AZ		01/19/2016.	4.234	2,090,634	0	0	0	0	0	6,380,000	12/31/2016
0325939		TUSCON	AZ		08/30/2017.	4.527	1,160,947	0	0	0	0	0	1,850,000	07/24/2017
0325955		VARIOUS	AZ		11/09/2017.	4.375	2,290,936	0	0	0	0	0	3,650,000	06/30/2017
0425045		ROGERS	AR		12/05/2003.	5.600	4,048,348	0	0	0	0	0	5,800,000	12/31/2016
0425509		LITTLE ROCK	AR		06/29/2011.	5.650	1,848,188	0	0	0	0	0	6,550,000	12/31/2015
0425874		SPRINGDALE	AR		12/21/2016.	3.875	3,980,926	0	0	0	0	0	5,900,000	10/13/2016
0524998		SANTA ROSA	CA		05/15/2003.	4.625	700,000	0	0	0	0	0	3,765,000	12/31/2016
0525147		TEMECULA	CA		06/15/2005.	6.090	559,606	0	0	0	0	0	1,435,000	12/31/2016
0525175		HAYWARD	CA		09/30/2005.	5.600	606,187	0	0	0	0	0	3,785,000	12/31/2015
0525238		ONTARIO	CA		05/25/2006.	6.250	603,411	0	0	0	0	0	3,000,000	12/31/2015
0525346		CLOVIS	CA		09/14/2007.	6.570	1,330,513	0	0	0	0	0	3,240,000	12/31/2015
0525395		CUPERTINO	CA		05/22/2008.	5.730	4,812,019	0	0	0	0	0	9,705,000	12/31/2015
0525413		ALTADENA	CA		09/09/2008.	6.620	4,012,132	0	0	0	0	0	5,120,000	12/31/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0525441		MONTEREY PARK	CA		12/29/2009.	6.125	2,751,375	0	0	0	0	0	12,135,000	12/31/2015
0525471		SAN DIEGO	CA		10/28/2010.	6.500	625,018	0	0	0	0	0	7,240,000	12/31/2015
0525498		COSTA MESA	CA		04/26/2011.	5.680	2,583,645	0	0	0	0	0	6,930,000	12/31/2015
0525527		GLENDALE	CA		09/28/2011.	5.500	1,369,578	0	0	0	0	0	4,160,000	12/31/2015
0525530		YUCCA VALLEY	CA		10/18/2011.	5.625	1,867,995	0	0	0	0	0	4,760,000	12/31/2016
0525557		HUNTINGTON BEACH	CA		05/17/2012.	5.125	5,416,303	0	0	0	0	0	11,110,000	12/31/2016
0525574		BAKERSFIELD	CA		09/25/2012.	4.750	1,239,159	0	0	0	0	0	2,410,000	12/31/2015
0525580		CAMARILLO	CA		10/23/2012.	5.000	1,777,781	0	0	0	0	0	6,700,000	12/31/2015
0525588		BERMUDA DUNES	CA		12/03/2012.	4.875	1,256,998	0	0	0	0	0	4,245,000	12/31/2015
0525598		SAN PEDRO	CA		01/29/2013.	4.750	2,426,613	0	0	0	0	0	6,360,000	12/31/2015
0525639		CARLSBAD	CA		08/01/2013.	4.375	2,637,043	0	0	0	0	0	19,905,000	12/31/2015
0525661		SACRAMENTO	CA		11/06/2013.	5.640	5,140,507	0	0	0	0	0	12,565,000	12/31/2016
0525689		DINUBA	CA		07/10/2014.	4.125	1,343,052	0	0	0	0	0	4,075,000	12/31/2016
0525690		CARDIFF BY THE SEA	CA		07/15/2014.	4.770	3,344,684	0	0	0	0	0	6,645,000	12/31/2015
0525716		SAN LEANDRO	CA		11/10/2014.	4.608	2,164,672	0	0	0	0	0	3,570,000	12/31/2016
0525765		DOWNEY	CA		06/10/2015.	4.400	4,602,057	0	0	0	0	0	7,710,000	12/31/2016
0525790		SEASIDE	CA		09/11/2015.	4.420	2,482,769	0	0	0	0	0	4,855,000	12/31/2016
0525801		BARSTOW	CA		11/20/2015.	4.500	2,842,076	0	0	0	0	0	5,325,000	12/31/2016
0525811		HOMEWOOD	CA		01/05/2016.	4.750	5,231,211	0	0	0	0	0	13,840,000	12/31/2016
0525828		SACRAMENTO	CA		04/29/2016.	3.570	3,160,784	0	0	0	0	0	18,660,000	12/31/2016
0525884		SCOTTS VALLEY	CA		01/27/2017.	4.500	3,435,621	0	0	0	0	0	10,950,000	01/12/2017
0525895		LOS ANGELES	CA		03/22/2017.	4.583	1,126,196	0	0	0	0	0	3,700,000	01/10/2017
0525900		ONTARIO	CA		04/06/2017.	4.250	8,831,216	0	0	0	0	0	19,260,000	10/03/2016
0624981		HIGHLANDS RANCH	CO		02/21/2003.	7.250	36,418	0	0	0	0	0	2,940,000	12/31/2016
0625177		AURORA	CO		09/30/2005.	5.016	2,359,991	0	0	0	0	0	6,785,000	12/31/2015
0625310		COLORADO SPRINGS	CO		03/19/2007.	6.320	2,405,286	0	0	0	0	0	6,175,000	12/31/2016
0R24396		WHITMORE LAKE	MI		08/26/1999.	7.250	1,949,146	0	0	0	0	0	9,230,000	12/31/2015
0R24431		WHITMORE LAKE	MI		08/26/1999.	7.250	175,208	0	0	0	0	0	830,000	12/31/2015
1025384		JACKSONVILLE BEACH	FL		02/22/2008.	6.500	2,419,150	0	0	0	0	0	8,190,000	12/31/2015
1025390		PENSACOLA BEACH	FL		04/11/2008.	6.375	769,294	0	0	0	0	0	1,865,000	12/31/2015
1025399		TAMPA	FL		06/02/2008.	6.550	155,825	0	0	0	0	0	4,075,000	12/31/2016
1025400		ODESSA	FL		06/09/2008.	6.270	2,293,237	0	0	0	0	0	4,655,000	12/31/2016
1025520		ORLANDO	FL		08/09/2011.	5.750	3,337,970	0	0	0	0	0	7,765,000	12/31/2016
1025541		JACKSONVILLE	FL		12/20/2011.	5.000	1,550,842	0	0	0	0	0	6,875,000	12/31/2015
1025549		APOPKA	FL		03/28/2012.	5.375	733,908	0	0	0	0	0	1,820,000	12/31/2015
1025653		TAMPA	FL		10/11/2013.	5.030	3,030,371	0	0	0	0	0	8,125,000	12/31/2016
1025655		SPRING HILL	FL		10/28/2013.	4.375	1,526,579	0	0	0	0	0	4,620,000	12/31/2016
1025668		DESTIN	FL		12/16/2013.	4.125	1,402,687	0	0	0	0	0	5,085,000	12/31/2015
1025734		SANFORD	FL		01/06/2015.	4.441	2,411,776	0	0	0	0	0	6,575,000	12/31/2016
1025748		NAPLES	FL		04/14/2015.	4.375	4,571,942	0	0	0	0	0	5,685,000	12/31/2015
1025758		NAPLES	FL		05/20/2015.	4.250	705,525	0	0	0	0	0	3,695,000	12/31/2016
1025772		ROCKLEDGE	FL		06/30/2015.	4.160	1,056,197	0	0	0	0	0	2,045,000	12/31/2016
1025777		JACKSONVILLE	FL		07/16/2015.	4.125	2,097,045	0	0	0	0	0	4,400,000	12/31/2015
1025800		TALLAHASSEE	FL		11/19/2015.	3.811	2,487,676	0	0	0	0	0	5,640,000	12/31/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1025810		HALEAH	FL		01/06/2016.	4.375	5,732,420	0	0	0	0	0	9,360,000	12/31/2016
1025854		CAPE CANAVERAL	FL		09/19/2016.	4.250	7,134,636	0	0	0	0	0	17,140,000	06/27/2016
1025855		CAPE CANAVERAL	FL		09/19/2016.	4.250	408,297	0	0	0	0	0	17,140,000	06/27/2016
1025872		RIVERVIEW	FL		12/19/2016.	4.125	1,274,904	0	0	0	0	0	1,920,000	10/10/2016
1025880		NAPLES	FL		01/18/2017.	4.544	3,895,681	0	0	0	0	0	7,025,000	12/09/2016
1025920		MIAMI	FL		07/06/2017.	4.525	5,956,511	0	0	0	0	0	10,700,000	05/24/2017
1025925		POMPANO BEACH	FL		07/13/2017.	4.581	1,284,920	0	0	0	0	0	1,800,000	02/15/2017
1025934		PANAMA CITY BEACH	FL		08/10/2017.	4.500	1,587,585	0	0	0	0	0	2,625,000	05/26/2017
1025935		WHARTON	NJ		08/11/2017.	3.810	1,654,332	0	0	0	0	0	4,700,000	06/02/2017
1125052		FT OGLETHORPE	GA		01/20/2004.	6.000	751,605	0	0	0	0	0	2,445,000	12/31/2015
1125701		LAWRENCEVILLE	GA		09/18/2014.	4.700	2,915,344	0	0	0	0	0	6,720,000	12/31/2016
1125929		MACON	GA		07/20/2017.	4.550	1,132,820	0	0	0	0	0	1,825,000	05/04/2017
1325086		POCATELLO	ID		07/30/2004.	5.740	228,793	0	0	0	0	0	2,555,000	12/31/2016
1325109		IDAHO FALLS	ID		11/18/2004.	5.970	201,428	0	0	0	0	0	1,375,000	12/31/2015
1325526		COEUR D'ALENE	ID		09/28/2011.	5.500	2,474,732	0	0	0	0	0	3,105,000	12/31/2015
1325752		MERIDIAN	ID		05/01/2015.	4.250	1,004,628	0	0	0	0	0	2,740,000	12/31/2016
1425512		WAUKEGAN	IL		06/30/2011.	6.000	1,514,854	0	0	0	0	0	3,350,000	12/31/2016
1425518		WOODRIVER	IL		07/27/2011.	5.500	925,344	0	0	0	0	0	3,020,000	12/31/2016
1425562		CHICAGO HEIGHTS	IL		06/28/2012.	5.000	3,354,331	0	0	0	0	0	6,300,000	12/31/2016
1425589		BUFFALO GROVE	IL		12/12/2012.	5.000	5,863,599	0	0	0	0	0	10,900,000	12/31/2015
1425821		CHICAGO	IL		03/30/2016.	4.125	1,191,928	0	0	0	0	0	2,180,000	02/20/2016
1425882		SCHAUMBURG	IL		01/19/2017.	4.125	1,118,599	0	0	0	0	0	1,790,000	11/03/2016
1425919		NAPERVILLE	IL		06/29/2017.	4.520	1,209,132	0	0	0	0	0	2,480,000	04/11/2017
1425921		CHICAGO	IL		07/07/2017.	4.000	1,750,855	0	0	0	0	0	5,775,000	05/24/2017
1525339		INDIANAPOLIS	IN		08/15/2007.	6.380	1,003,552	0	0	0	0	0	2,820,000	12/31/2016
1525348		INDIANAPOLIS	IN		09/21/2007.	6.650	1,044,013	0	0	0	0	0	1,030,000	12/31/2016
1525418		GREENFIELD	IN		10/01/2008.	6.540	2,839,584	0	0	0	0	0	9,445,000	12/31/2015
1525470		INDIANAPOLIS	IN		10/28/2010.	5.500	1,727,429	0	0	0	0	0	5,930,000	12/31/2016
1525497		INDIANAPOLIS	IN		04/19/2011.	5.600	1,818,062	0	0	0	0	0	3,005,000	12/31/2015
1525500		CARMEL	IN		04/28/2011.	5.870	1,846,905	0	0	0	0	0	5,900,000	01/11/2017
1525586		FISHERS	IN		11/29/2012.	4.750	1,080,035	0	0	0	0	0	2,110,000	12/31/2015
1525593		INDIANAPOLIS	IN		12/21/2012.	4.500	1,560,292	0	0	0	0	0	4,570,000	12/31/2015
1525642		WEST LAFAYETTE	IN		08/07/2013.	4.500	1,289,047	0	0	0	0	0	1,935,000	12/31/2016
1525663		FISHERS	IN		11/13/2013.	5.650	1,001,548	0	0	0	0	0	2,745,000	12/31/2015
1525684		INDIANAPOLIS	IN		04/29/2014.	4.750	821,286	0	0	0	0	0	1,315,000	12/31/2016
1525700		CARMEL	IN		09/05/2014.	4.016	2,733,162	0	0	0	0	0	2,805,000	12/31/2016
1525791		BROWNSBURG	IN		09/22/2015.	4.288	1,160,274	0	0	0	0	0	3,090,000	12/31/2015
1525829		INDIANAPOLIS	IN		05/04/2016.	3.800	4,742,180	0	0	0	0	0	7,120,000	12/31/2016
1525832		INDIANAPOLIS	IN		06/02/2016.	4.250	1,042,678	0	0	0	0	0	1,975,000	05/02/2016
1525837		INDIANAPOLIS	IN		06/29/2016.	4.300	2,839,873	0	0	0	0	0	3,880,000	12/31/2016
1525856		FISHERS	IN		09/19/2016.	3.900	11,432,357	0	0	0	0	0	16,385,000	12/31/2016
1525897		INDIANAPOLIS	IN		03/29/2017.	4.505	2,580,787	0	0	0	0	0	3,900,000	02/09/2017
1525910		CARMEL	IN		06/02/2017.	4.977	786,216	0	0	0	0	0	5,900,000	01/11/2017
1525918		FORT WAYNE	IN		06/29/2017.	4.645	3,922,333	0	0	0	0	0	5,790,000	05/23/2017
1525930		BATESVILLE	IN		07/27/2017.	4.806	2,707,923	0	0	0	0	0	5,410,000	05/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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1525958		FT. WAYNE	IN		11/16/2017.	4.536	3,150,000	0	0	0	0	0	5,340,000	10/06/2017
1625524		WEST DES MOINES	IA		09/26/2011.	5.500	1,179,031	0	0	0	0	0	1,895,000	12/31/2016
1725590		WITITA	KS		12/13/2012.	4.750	1,959,762	0	0	0	0	0	3,140,000	12/31/2015
1725818		LAWRENCE	KS		03/11/2016.	4.375	2,553,878	0	0	0	0	0	6,830,000	12/31/2016
1825019		FERN CREEK	KY		08/27/2003.	6.500	84,514	0	0	0	0	0	2,510,000	12/31/2016
1825386		LOUISVILLE	KY		03/14/2008.	6.150	1,047,660	0	0	0	0	0	3,225,000	12/31/2016
1825472		NEWPORT	KY		10/29/2010.	6.000	2,737,136	0	0	0	0	0	11,020,000	12/31/2016
1825479		LOUISVILLE	KY		12/14/2010.	5.500	2,874,012	0	0	0	0	0	8,350,000	12/31/2016
1825608		LOUISVILLE	KY		03/19/2013.	4.850	1,349,139	0	0	0	0	0	3,425,000	12/31/2016
1825624		LEXINGTON	KY		05/17/2013.	4.500	1,996,281	0	0	0	0	0	5,595,000	12/31/2015
1825635		LOUISVILLE	KY		06/27/2013.	4.500	1,536,110	0	0	0	0	0	2,960,000	12/31/2016
1825709		LEXINGTON	KY		10/10/2014.	3.990	2,030,712	0	0	0	0	0	7,430,000	12/31/2016
1825723		LEXINGTON	KY		12/16/2014.	4.200	2,882,288	0	0	0	0	0	6,895,000	12/31/2016
1825793		RICHMOND	KY		10/01/2015.	4.356	1,550,965	0	0	0	0	0	2,575,000	12/31/2016
1825866		LEXINGTON	KY		11/21/2016.	3.990	4,833,196	0	0	0	0	0	7,400,000	08/01/2016
1825913		CRESTWOOD	KY		06/13/2017.	4.518	2,685,137	0	0	0	0	0	3,810,000	05/18/2017
1825956		LOUISVILLE	KY		11/10/2017.	4.371	2,300,000	0	0	0	0	0	4,300,000	09/15/2017
1925392		LAFAYETTE	LA		05/01/2008.	6.100	701,183	0	0	0	0	0	1,795,000	12/31/2015
1925561		KENNER	LA		06/11/2012.	5.000	2,298,756	0	0	0	0	0	7,535,000	12/31/2015
2025968		LEWISTON	ME		12/20/2017.	4.620	1,600,000	0	0	0	0	0	2,550,000	11/15/2017
2125430		LAUREL	MD		12/02/2008.	6.630	1,982,871	0	0	0	0	0	5,970,000	12/31/2015
2125451		GAITHERSBURG	MD		06/10/2010.	7.500	2,727,893	0	0	0	0	0	11,110,000	12/31/2016
2125601		BETHESDA	MD		01/30/2013.	4.500	2,500,209	0	0	0	0	0	6,920,000	12/31/2016
2125731		FULTON	MD		12/22/2014.	4.330	1,383,129	0	0	0	0	0	2,910,000	12/31/2015
2125769		HYATTSVILLE	MD		06/23/2015.	4.125	1,514,965	0	0	0	0	0	2,760,000	12/31/2015
2125949		BELTSVILLE	MD		10/13/2017.	4.375	6,984,184	0	0	0	0	0	10,300,000	07/28/2017
2225747		SPENCER	MA		04/07/2015.	3.125	1,909,300	0	0	0	0	0	11,155,000	12/31/2015
2325186		ANN ARBOR	MI		11/01/2005.	5.750	996,083	0	0	0	0	0	1,400,000	12/31/2016
2325216		NOVI	MI		03/01/2006.	6.120	4,464,535	0	0	0	0	0	10,015,000	12/31/2015
2325533		WYOMING	MI		10/26/2011.	5.600	1,382,898	0	0	0	0	0	3,240,000	12/31/2016
2325544		KALAMAZOO	MI		02/09/2012.	5.000	1,145,703	0	0	0	0	0	8,890,000	12/31/2016
2325609		CLARKSTON	MI		03/28/2013.	4.375	1,275,017	0	0	0	0	0	4,505,000	12/31/2015
2325619		EAST LANSING	MI		05/07/2013.	5.100	1,208,916	0	0	0	0	0	1,620,000	12/31/2015
2325620		SOUTHFIELD	MI		05/07/2013.	4.625	3,459,537	0	0	0	0	0	8,470,000	12/31/2015
2325678		INDEPENDENCE TWP	MI		03/07/2014.	5.379	3,091,513	0	0	0	0	0	6,130,000	12/31/2016
2325681		LANSING	MI		04/16/2014.	5.104	2,476,209	0	0	0	0	0	5,975,000	12/31/2015
2325743		SHELBY TOWNSHIP	MI		03/26/2015.	4.250	2,490,397	0	0	0	0	0	3,735,000	12/31/2015
2325770		SALINE	MI		06/26/2015.	4.000	744,996	0	0	0	0	0	2,495,000	12/31/2015
2325815		EASTPOINTE	MI		02/01/2016.	3.760	3,290,068	0	0	0	0	0	11,360,000	12/31/2016
2325844		NOVI	MI		07/26/2016.	4.129	4,669,886	0	0	0	0	0	5,820,000	12/31/2016
2325899		CLINTON TOWNSHIP	MI		04/04/2017.	4.674	1,954,404	0	0	0	0	0	3,000,000	01/27/2017
2325954		LAKE ORION	MI		11/09/2017.	4.625	1,000,000	0	0	0	0	0	1,900,000	09/14/2017
2425314		VADNAIS HEIGHTS	MN		04/09/2007.	6.110	1,881,275	0	0	0	0	0	6,945,000	12/31/2016
2425517		EDEN PRAIRIE	MN		07/21/2011.	6.375	3,378,430	0	0	0	0	0	8,385,000	12/31/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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2425578		ST CLOUD	MN		10/15/2012.	4.750	1,564,132	0	0	0	0	0	3,615,000	12/31/2016
2425638		MINNETONKA	MN		07/16/2013.	4.125	2,430,121	0	0	0	0	0	12,765,000	12/31/2016
2425766		BLOOMINGTON	MN		06/12/2015.	4.075	1,882,927	0	0	0	0	0	3,905,000	12/31/2015
2425858		VADNAIS HEIGHTS	MN		09/29/2016.	3.875	924,815	0	0	0	0	0	6,945,000	12/31/2016
2525927		OLIVE BRANCH	MS		07/14/2017.	4.450	1,363,183	0	0	0	0	0	2,590,000	04/24/2017
2625625		ST LOUIS	MO		05/24/2013.	4.625	2,306,358	0	0	0	0	0	4,965,000	12/31/2016
2725476		KALISPELL	MT		11/23/2010.	6.250	2,221,771	0	0	0	0	0	13,970,000	12/31/2016
2925245		LAS VEGAS	NV		06/20/2006.	6.280	798,476	0	0	0	0	0	3,745,000	12/31/2015
2925798		LAS VEGAS	NV		11/18/2015.	4.170	2,662,955	0	0	0	0	0	8,800,000	12/31/2016
2925950		LAS VEGAS	NV		10/24/2017.	4.230	4,092,287	0	0	0	0	0	8,570,000	10/10/2017
2925951		LAS VEGAS	NV		10/24/2017.	4.230	2,046,143	0	0	0	0	0	4,500,000	10/10/2017
3125306		OAKLAND	NJ		03/01/2007.	6.320	1,229,743	0	0	0	0	0	5,525,000	12/31/2015
3125558		WILLIAMSTOWN	NJ		05/18/2012.	5.125	1,580,445	0	0	0	0	0	3,565,000	12/31/2016
3125603		KEARNY	NJ		02/13/2013.	5.000	2,447,112	0	0	0	0	0	3,300,000	12/31/2015
3125654		OLD BRIDGE	NJ		10/22/2013.	5.125	900,180	0	0	0	0	0	2,895,000	12/31/2015
3125862		WILLINGBORO	NJ		10/12/2016.	4.000	1,504,293	0	0	0	0	0	2,450,000	09/01/2016
3125889		BARRINGTON	NJ		02/28/2017.	4.500	2,795,230	0	0	0	0	0	4,900,000	01/28/2017
3225781		ALBUQUERQUE	NM		07/29/2015.	4.125	641,628	0	0	0	0	0	2,025,000	12/31/2015
3225788		ALBUQUERQUE	NM		09/03/2015.	5.876	3,705,945	0	0	0	0	0	7,865,000	12/31/2015
3325219		CLAY	NY		12/01/2010.	6.500	1,482,353	0	0	0	0	0	3,265,000	12/31/2015
3325538		LATHAM	NY		11/28/2011.	5.500	2,011,707	0	0	0	0	0	4,470,000	12/31/2016
3325794		WEST ISLIP	NY		10/14/2015.	3.740	2,299,604	0	0	0	0	0	7,125,000	12/31/2015
3425105		MATTHEWS	NC		11/08/2004.	6.230	520,467	0	0	0	0	0	1,465,000	12/31/2014
3425106		WINSTON-SALEM	NC		11/08/2004.	6.470	533,872	0	0	0	0	0	1,515,000	12/31/2015
3425474		GRAHAM	NC		11/17/2010.	5.950	1,354,113	0	0	0	0	0	2,695,000	12/31/2016
3425482		CARRBORO	NC		12/20/2010.	5.150	3,307,322	0	0	0	0	0	10,160,000	12/31/2016
3425504		CARY	NC		05/31/2011.	5.250	1,725,317	0	0	0	0	0	6,145,000	12/31/2015
3425529		GREENSBORO	NC		09/29/2011.	5.500	1,048,680	0	0	0	0	0	3,855,000	12/31/2015
3425579		DURHAM	NC		10/19/2012.	4.750	1,738,791	0	0	0	0	0	4,950,000	12/31/2016
3425584		INDIAN TRAIL	NC		11/27/2012.	4.750	2,589,075	0	0	0	0	0	4,330,000	12/31/2015
3425591		MONROE	NC		12/18/2012.	4.500	1,372,567	0	0	0	0	0	2,640,000	12/31/2015
3425594		MOORESVILLE	NC		12/21/2012.	4.875	2,288,421	0	0	0	0	0	4,630,000	12/31/2015
3425643		HILLSBOROUGH	NC		08/07/2013.	4.590	3,399,215	0	0	0	0	0	5,740,000	12/31/2015
3425676		KILL DEVIL HILLS	NC		02/04/2014.	5.170	2,860,434	0	0	0	0	0	5,795,000	12/31/2015
3425751		FAYETTEVILLE	NC		05/01/2015.	3.560	2,094,126	0	0	0	0	0	7,360,000	12/31/2015
3425754		CONCORD	NC		05/07/2015.	4.250	3,665,011	0	0	0	0	0	8,165,000	12/31/2015
3425768		KERNERSVILLE	NC		06/18/2015.	4.250	3,401,010	0	0	0	0	0	4,780,000	12/31/2015
3425875		RALEIGH	NC		12/22/2016.	3.700	922,923	0	0	0	0	0	1,550,000	12/31/2016
3624999		WASHINGTON TWP	OH		05/27/2003.	6.250	69,343	0	0	0	0	0	1,590,000	12/31/2015
3625022		COLUMBIA TWP	OH		09/05/2003.	6.210	232,748	0	0	0	0	0	3,960,000	12/31/2015
3625044		COLUMBUS	OH		11/24/2003.	6.780	107,439	0	0	0	0	0	1,930,000	12/31/2016
3625100		DAYTON	OH		10/14/2004.	6.170	141,507	0	0	0	0	0	1,405,000	12/31/2016
3625130		VANDALIA	OH		03/29/2005.	5.750	707,625	0	0	0	0	0	4,620,000	12/31/2016
3625201		PLAIN CITY	OH		12/29/2005.	5.940	698,788	0	0	0	0	0	2,085,000	12/31/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625300		FAIRBORN	OH		01/23/2007.	7.390	1,153,143	0	0	0	0	0	1,840,000	12/31/2016
3625422		ELYRIA	OH		10/29/2008.	6.700	2,822,708	0	0	0	0	0	4,890,000	12/31/2016
3625443		MARYSVILLE	OH		02/18/2010.	6.000	1,328,031	0	0	0	0	0	13,060,000	12/31/2016
3625445		WADSWORTH	OH		03/09/2010.	6.625	1,349,552	0	0	0	0	0	3,580,000	12/31/2015
3625484		WESTLAKE	OH		12/27/2010.	5.500	1,781,924	0	0	0	0	0	8,435,000	12/31/2016
3625547		LIBERTY TOWNSHIP	OH		02/29/2012.	5.250	3,102,967	0	0	0	0	0	8,030,000	12/31/2016
3625566		COLUMBUS	OH		07/13/2012.	4.500	1,698,434	0	0	0	0	0	5,535,000	12/31/2015
3625605		BROADVIEW HEIGHTS	OH		03/14/2013.	5.000	3,048,834	0	0	0	0	0	5,460,000	12/31/2015
3625606		WASHINGTON TOWNSHIP	OH		03/15/2013.	4.500	3,193,504	0	0	0	0	0	7,545,000	12/31/2016
3625626		WESTLAKE	OH		05/29/2013.	4.720	1,617,220	0	0	0	0	0	4,610,000	12/31/2016
3625671		MONTGOMERY	OH		12/26/2013.	4.000	24,001,581	0	0	0	0	0	36,455,000	12/31/2016
3625680		HUDSON	OH		03/21/2014.	5.063	1,358,808	0	0	0	0	0	4,110,000	12/31/2016
3625688		MASON	OH		06/09/2014.	4.728	1,950,642	0	0	0	0	0	4,025,000	12/31/2016
3625764		DAYTON	OH		06/10/2015.	4.000	3,418,303	0	0	0	0	0	5,810,000	12/31/2015
3625773		MASON	OH		07/09/2015.	4.125	2,028,564	0	0	0	0	0	5,455,000	12/31/2016
3625786		PERRYSBURG	OH		08/27/2015.	4.625	2,167,224	0	0	0	0	0	3,565,000	12/31/2016
3625816		CINCINNATI	OH		02/19/2016.	3.875	996,418	0	0	0	0	0	3,260,000	12/31/2016
3625835		DAYTON	OH		06/17/2016.	4.000	1,106,741	0	0	0	0	0	1,360,000	12/31/2016
3625845		WELLINGTON	OH		08/02/2016.	4.410	5,039,647	0	0	0	0	0	9,580,000	12/31/2016
3625850		MORAINE	OH		09/09/2016.	4.138	1,250,027	0	0	0	0	0	2,120,000	12/31/2016
3625851		SPRINGBORO	OH		09/09/2016.	4.138	1,250,027	0	0	0	0	0	1,805,000	12/31/2016
3625883		CINCINNATI	OH		01/19/2017.	4.125	2,206,038	0	0	0	0	0	4,400,000	10/31/2016
3625886		MENTOR	OH		02/07/2017.	4.125	3,391,710	0	0	0	0	0	5,775,000	09/26/2016
3625909		COLUMBUS	OH		05/16/2017.	4.018	1,150,737	0	0	0	0	0	4,660,000	03/31/2017
3625922		BLUE ASH	OH		07/07/2017.	4.140	24,213,011	0	0	0	0	0	36,970,000	06/27/2017
3625933		GAHANNA	OH		08/08/2017.	5.250	1,901,360	0	0	0	0	0	7,840,000	07/13/2017
3625961		HILLIARD	OH		11/29/2017.	4.300	3,700,000	0	0	0	0	0	5,700,000	09/27/2017
3725792		TULSA	OK		09/29/2015.	4.394	2,659,969	0	0	0	0	0	5,350,000	12/31/2016
3725834		OKLAHOMA CITY	OK		06/15/2016.	4.125	971,869	0	0	0	0	0	2,555,000	12/31/2016
3825455		SPRINGFIELD	OR		07/01/2010.	6.875	1,347,910	0	0	0	0	0	13,800,000	12/31/2016
3825521		MCMINNVILLE	OR		08/17/2011.	5.500	6,678,754	0	0	0	0	0	14,390,000	12/31/2016
3825692		SALEM	OR		07/25/2014.	4.000	1,774,829	0	0	0	0	0	4,680,000	12/31/2016
3825787		FLORENCE	OR		08/31/2015.	4.000	808,454	0	0	0	0	0	1,520,000	12/31/2015
3825842		TUALATIN	OR		07/14/2016.	4.200	3,098,515	0	0	0	0	0	6,230,000	12/31/2015
3825869		SALEM	OR		12/02/2016.	4.296	1,672,268	0	0	0	0	0	3,570,000	12/31/2016
3825915		MCMINNVILLE	OR		06/23/2017.	4.450	2,590,734	0	0	0	0	0	5,414,000	05/12/2017
3825967		PORTLAND	OR		12/20/2017.	4.300	1,500,000	0	0	0	0	0	3,050,000	10/30/2017
3925757		LANGHORNE	PA		05/15/2015.	3.550	1,097,021	0	0	0	0	0	5,225,000	12/31/2015
3925776		MERCER	PA		07/15/2015.	4.125	1,278,877	0	0	0	0	0	3,350,000	12/31/2015
3925908		ASTON TOWNSHIP	PA		05/12/2017.	4.375	2,039,337	0	0	0	0	0	4,300,000	02/17/2017
3925926		DOYLESTOWN	PA		07/14/2017.	4.450	1,377,944	0	0	0	0	0	3,300,000	04/12/2017
4124976		LEXINGTON	SC		01/14/2003.	7.250	534,066	0	0	0	0	0	2,695,000	12/31/2015
4125311		CHARLESTON	SC		03/28/2007.	6.340	5,590,164	0	0	0	0	0	40,150,000	12/31/2016
4125401		PAWLEYS ISLAND	SC		06/16/2008.	6.080	4,786,132	0	0	0	0	0	6,720,000	12/31/2016
4125480		CHARLESTON	SC		12/14/2010.	6.500	425,703	0	0	0	0	0	3,390,000	12/31/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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4125542		CHARLESTON	SC		12/20/2011.	5.500	1,474,388	0	0	0	0	0	3,715,000	12/31/2015
4125556		ROCK HILL	SC		05/17/2012.	5.000	3,993,132	0	0	0	0	0	9,765,000	12/31/2016
4125576		SPARTANBURG	SC		10/05/2012.	4.750	1,969,503	0	0	0	0	0	3,610,000	12/31/2015
4125712		ROCK HILL	SC		10/23/2014.	4.625	1,524,241	0	0	0	0	0	3,350,000	12/31/2016
4125782		FLORENCE	SC		07/30/2015.	4.307	4,682,561	0	0	0	0	0	10,380,000	12/31/2016
4125797		LEXINGTON	SC		11/10/2015.	4.270	985,881	0	0	0	0	0	1,700,000	12/31/2015
4125896		PAWLEY'S ISLAND	SC		03/29/2017.	4.718	1,077,572	0	0	0	0	0	1,775,000	03/10/2017
4324986		SEVIERVILLE	TN		03/21/2003.	7.000	598,947	0	0	0	0	0	2,585,000	12/31/2016
4325001		KINGSPORT	TN		05/30/2003.	6.250	63,306	0	0	0	0	0	1,615,000	12/31/2016
4325031		MEMPHIS	TN		09/30/2003.	6.250	77,239	0	0	0	0	0	1,225,000	12/31/2016
4325078		BRISTOL	TN		06/04/2004.	6.200	370,266	0	0	0	0	0	3,040,000	12/31/2016
4325537		COLUMBIA	TN		11/21/2011.	5.250	552,493	0	0	0	0	0	1,650,000	12/31/2016
4325577		CHATTANOOGA	TN		10/09/2012.	4.500	1,759,801	0	0	0	0	0	4,440,000	12/31/2015
4325739		NASHVILLE	TN		02/25/2015.	3.792	1,903,958	0	0	0	0	0	4,925,000	12/31/2016
4325820		KNOXVILLE	TN		03/23/2016.	3.750	600,735	0	0	0	0	0	1,345,000	12/31/2016
4424980		BOERNE	TX		02/04/2003.	6.500	45,059	0	0	0	0	0	2,715,000	12/31/2015
4425029		EL PASO	TX		09/30/2003.	6.000	86,082	0	0	0	0	0	2,630,000	12/31/2015
4425033		EL PASO	TX		10/08/2003.	5.750	603,624	0	0	0	0	0	14,130,000	12/31/2016
4425173		EL PASO	TX		09/28/2005.	5.500	644,277	0	0	0	0	0	5,175,000	12/31/2016
4425277		SAN ANTONIO	TX		11/21/2006.	6.580	1,037,431	0	0	0	0	0	2,300,000	12/31/2015
4425297		HOUSTON	TX		01/17/2007.	6.420	625,895	0	0	0	0	0	3,320,000	12/31/2016
4425327		AUSTIN	TX		06/11/2007.	4.075	1,843,753	0	0	0	0	0	5,780,000	05/15/2017
4425330		SAN ANTONIO	TX		06/25/2007.	6.420	1,705,080	0	0	0	0	0	7,050,000	12/31/2016
4425405		HOUSTON	TX		07/10/2008.	6.000	910,632	0	0	0	0	0	3,735,000	12/31/2016
4425421		HOUSTON	TX		10/15/2008.	6.570	6,508,094	0	0	0	0	0	13,205,000	12/31/2016
4425426		HOUSTON	TX		11/21/2008.	6.500	3,508,936	0	0	0	0	0	12,775,000	12/31/2016
4425456		CORPUS CHRISTI	TX		07/01/2010.	6.000	683,811	0	0	0	0	0	5,150,000	12/31/2015
4425463		EL PASO	TX		09/16/2010.	6.000	1,263,213	0	0	0	0	0	3,555,000	12/31/2015
4425464		SAN ANTONIO	TX		10/05/2010.	6.000	2,487,595	0	0	0	0	0	11,460,000	12/31/2015
4425478		EL PASO	TX		12/06/2010.	5.750	1,800,395	0	0	0	0	0	4,810,000	12/31/2016
4425543		HOUSTON	TX		12/29/2011.	5.500	2,729,012	0	0	0	0	0	6,965,000	12/31/2015
4425567		FREDERICKSBURG	TX		07/16/2012.	4.875	2,933,422	0	0	0	0	0	8,530,000	12/31/2016
4425611		SAN ANTONIO	TX		04/11/2013.	4.750	1,282,682	0	0	0	0	0	4,010,000	12/31/2016
4425612		MCALLEN	TX		04/15/2013.	4.500	1,432,379	0	0	0	0	0	4,160,000	12/31/2015
4425633		KATY	TX		06/26/2013.	4.500	1,929,499	0	0	0	0	0	4,360,000	12/31/2016
4425644		CORPUS CHRISTI	TX		08/12/2013.	3.985	2,566,654	0	0	0	0	0	6,595,000	12/31/2016
4425652		CONROE	TX		09/30/2013.	5.040	917,510	0	0	0	0	0	2,630,000	12/31/2016
4425657		SAN ANTONIO	TX		10/30/2013.	4.500	857,798	0	0	0	0	0	2,350,000	12/31/2015
4425660		EL PASO	TX		10/31/2013.	4.400	1,539,221	0	0	0	0	0	3,275,000	12/31/2015
4425667		SAN ANTONIO	TX		12/11/2013.	4.850	6,032,553	0	0	0	0	0	9,345,000	12/31/2016
4425670		CARROLLTON	TX		12/23/2013.	5.110	3,693,947	0	0	0	0	0	8,745,000	12/31/2015
4425686		GRAND PRAIRIE	TX		05/23/2014.	4.892	2,696,352	0	0	0	0	0	5,035,000	12/31/2015
4425713		KERRVILLE	TX		10/27/2014.	4.366	3,453,426	0	0	0	0	0	11,755,000	12/31/2016
4425779		AUSTIN	TX		07/27/2015.	4.302	968,633	0	0	0	0	0	2,255,000	12/31/2016

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4425799		HOUSTON	TX		11/19/2015.	4.220	1,102,792	0	0	0	0	0	2,495,000	12/31/2016
4425804		ALAMO HEIGHTS	TX		12/04/2015.	4.200	1,808,835	0	0	0	0	0	9,420,000	12/31/2015
4425833		SAN ANTONIO	TX		06/09/2016.	3.678	2,287,095	0	0	0	0	0	5,220,000	04/25/2016
4425840		SAN ANTONIO	TX		07/08/2016.	4.000	2,292,200	0	0	0	0	0	4,100,000	06/07/2016
4425847		LAREDO	TX		08/24/2016.	4.000	4,407,406	0	0	0	0	0	6,840,000	12/31/2016
4425857		HUMBLE	TX		09/28/2016.	4.000	988,950	0	0	0	0	0	1,315,000	12/31/2016
4425868		KINGSVILLE	TX		11/30/2016.	3.900	3,875,393	0	0	0	0	0	4,645,000	12/31/2016
4425876		HOUSTON	TX		12/22/2016.	4.000	2,744,395	0	0	0	0	0	6,690,000	12/31/2016
4425892		SAN ANTONIO	TX		03/09/2017.	4.600	1,239,854	0	0	0	0	0	2,700,000	12/29/2016
4425893		AUSTIN	TX		03/15/2017.	4.337	3,416,117	0	0	0	0	0	4,665,000	11/09/2016
4425906		SAN ANTONIO	TX		05/11/2017.	4.462	2,854,550	0	0	0	0	0	4,890,000	04/21/2017
4425912		CORPUS CHRISTI	TX		06/09/2017.	4.284	1,932,616	0	0	0	0	0	3,950,000	04/06/2017
4425948		LAREDO	TX		10/10/2017.	4.319	7,022,091	0	0	0	0	0	11,900,000	08/17/2017
4525762		MURRAY	UT		05/29/2015.	3.650	1,232,414	0	0	0	0	0	3,465,000	12/31/2016
4625460		BARRE	VT		08/26/2010.	5.750	1,718,170	0	0	0	0	0	20,575,000	12/31/2016
4725354		DALE CITY	VA		10/29/2007.	6.450	925,152	0	0	0	0	0	2,340,000	12/31/2016
4725378		NORFOLK	VA		01/30/2008.	6.310	6,281,700	0	0	0	0	0	9,965,000	12/31/2015
4725407		CHESTER	VA		07/29/2008.	6.680	4,631,615	0	0	0	0	0	7,105,000	12/31/2016
4725453		ALEXANDRIA	VA		06/22/2010.	5.500	893,021	0	0	0	0	0	9,865,000	12/31/2015
4725492		WOODBRIDGE	VA		04/06/2011.	5.500	1,223,872	0	0	0	0	0	3,780,000	12/31/2015
4725501		CHARLOTTESVILLE	VA		05/05/2011.	5.500	3,578,918	0	0	0	0	0	8,050,000	12/31/2016
4725563		RICHMOND	VA		06/28/2012.	4.750	2,362,901	0	0	0	0	0	5,310,000	12/31/2015
4725662		WILLIAMSBURG	VA		11/08/2013.	5.293	3,422,598	0	0	0	0	0	9,795,000	12/31/2016
4725693		GREAT FALLS	VA		07/29/2014.	4.500	3,867,262	0	0	0	0	0	9,905,000	12/31/2015
4725702		RICHMOND	VA		09/18/2014.	4.313	2,670,085	0	0	0	0	0	6,085,000	12/31/2015
4725705		RICHMOND	VA		09/30/2014.	4.130	962,859	0	0	0	0	0	3,870,000	12/31/2015
4725733		FALLS CHURCH	VA		12/31/2014.	4.426	2,390,311	0	0	0	0	0	5,805,000	12/31/2016
4725865		RICHMOND	VA		11/21/2016.	3.612	1,491,971	0	0	0	0	0	3,900,000	12/31/2016
4825448		SNOHOMISH	WA		05/28/2010.	6.625	2,833,814	0	0	0	0	0	15,515,000	12/31/2016
4825636		VANCOUVER	WA		06/27/2013.	4.500	1,091,461	0	0	0	0	0	2,610,000	12/31/2016
4825710		NEWCASTLE	WA		10/21/2014.	4.250	4,352,121	0	0	0	0	0	12,520,000	12/31/2016
4825717		RENTON	WA		11/14/2014.	4.600	2,615,415	0	0	0	0	0	4,385,000	12/31/2016
4825760		SPOKANE	WA		05/21/2015.	4.250	4,947,781	0	0	0	0	0	18,405,000	12/31/2016
4825825		BELLINGHAM	WA		04/28/2016.	4.300	1,824,499	0	0	0	0	0	3,865,000	12/31/2016
4825826		VANCOUVER	WA		04/28/2016.	4.375	864,842	0	0	0	0	0	1,655,000	12/31/2016
5025072		OSHKOSH	WI		05/04/2004.	6.250	2,261,866	0	0	0	0	0	3,870,000	12/31/2015
5025087		OSHKOSH	WI		08/11/2004.	6.300	2,657,324	0	0	0	0	0	11,630,000	12/31/2015
5025795		JOHNSON CREEK	WI		10/23/2015.	4.388	861,824	0	0	0	0	0	1,655,000	12/31/2015
5025877		MILWAUKEE	WI		12/28/2016.	3.900	2,624,035	0	0	0	0	0	4,580,000	11/28/2016
5025947		VARIOUS	WI		10/05/2017.	4.000	10,711,670	0	0	0	0	0	20,480,000	07/31/2017
5325336		MT PLEASANT	SC		08/03/2007.	6.140	862,419	0	0	0	0	0	4,800,000	12/31/2015
5325494		SEDALIA	MO		04/07/2011.	5.570	893,587	0	0	0	0	0	5,735,000	12/31/2016
5325587		TURNERSVILLE	NJ		11/30/2012.	4.500	849,480	0	0	0	0	0	1,725,000	12/31/2016
5325613		MANCHESTER	NH		04/17/2013.	4.500	1,792,671	0	0	0	0	0	3,535,000	12/31/2016
5325965		LUBBOCK	TX		12/19/2017.	4.208	6,600,000	0	0	0	0	0	13,890,000	10/16/2017

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							804,802,022	0	5,816	0	0	0	2,101,655,000	XXX
0899999. Total - Mortgages in Good Standing							804,802,022	0	5,816	0	0	0	2,101,655,000	XXX
3399999. Totals							804,802,022	0	5,816	0	0	0	2,101,655,000	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
Mortgages in Good Standing - Commercial Mortgages - All Other								
0325939	TUSCON	AZ		08/30/2017	4.527	1,170,000	0	1,850,000
0325955	VARIOUS	AZ		11/09/2017	4.375	2,300,000	0	3,650,000
0524998	SANTA ROSA	CA		05/15/2003	4.625	0	98,472	3,765,000
0525884	SCOTTS VALLEY	CA		01/27/2017	4.500	3,500,000	0	10,950,000
0525895	LOS ANGELES	CA		03/22/2017	4.583	1,150,000	0	3,700,000
0525900	ONTARIO	CA		04/06/2017	4.250	9,000,000	0	19,260,000
1025880	NAPLES	FL		01/18/2017	4.544	4,000,000	0	7,025,000
1025920	MIAMI	FL		07/06/2017	4.525	6,000,000	0	10,700,000
1025925	POMPANO BEACH	FL		07/13/2017	4.581	1,312,500	0	1,800,000
1025934	PANAMA CITY BEACH	FL		08/10/2017	4.500	1,600,000	0	2,625,000
1025935	WHARTON	NJ		08/11/2017	3.810	1,700,000	0	4,700,000
1125929	MACON	GA		07/20/2017	4.550	1,150,800	0	1,825,000
1425882	SCHAUMBURG	IL		01/19/2017	4.125	1,150,000	0	1,790,000
1425919	NAPERVILLE	IL		06/29/2017	4.520	1,225,000	0	2,480,000
1425921	CHICAGO	IL		07/07/2017	4.000	1,800,000	0	5,775,000
1525897	INDIANAPOLIS	IN		03/29/2017	4.505	2,665,000	0	3,900,000
1525910	CARMEL	IN		06/02/2017	4.977	800,000	0	5,900,000
1525918	FORT WAYNE	IN		06/29/2017	4.645	4,000,000	0	5,790,000
1525930	BATESVILLE	IN		07/27/2017	4.806	2,750,000	0	5,410,000
1525958	FT. WAYNE	IN		11/16/2017	4.536	3,150,000	0	5,340,000
1825913	CRESTWOOD	KY		06/13/2017	4.518	2,750,000	0	3,810,000
1825956	LOUISVILLE	KY		11/10/2017	4.371	2,300,000	0	4,300,000
2025968	LEWISTON	ME		12/20/2017	4.620	1,600,000	0	2,550,000
2125949	BELTSVILLE	MD		10/13/2017	4.375	7,000,000	0	10,300,000
2325899	CLINTON TOWNSHIP	MI		04/04/2017	4.674	2,000,000	0	3,000,000
2325954	LAKE ORION	MI		11/09/2017	4.625	1,000,000	0	1,900,000
2525927	OLIVE BRANCH	MS		07/14/2017	4.450	1,385,000	0	2,590,000
2925950	LAS VEGAS	NV		10/24/2017	4.230	4,100,000	0	8,570,000
2925951	LAS VEGAS	NV		10/24/2017	4.230	2,050,000	0	4,500,000
3125889	BARRINGTON	NJ		02/28/2017	4.500	2,975,000	0	4,900,000
3625883	CINCINNATI	OH		01/19/2017	4.125	2,300,000	0	4,400,000
3625886	MENTOR	OH		02/07/2017	4.125	3,500,000	0	5,775,000
3625909	COLUMBUS	OH		05/16/2017	4.018	1,200,000	0	4,660,000
3625922	BLUE ASH	OH		07/07/2017	4.140	24,400,000	0	36,970,000
3625933	GAHANNA	OH		08/08/2017	5.250	1,611,015	303,985	7,840,000
3625961	HILLIARD	OH		11/29/2017	4.300	3,700,000	0	5,700,000
3825915	MCMINNVILLE	OR		06/23/2017	4.450	2,625,000	0	5,414,000
3825967	PORTLAND	OR		12/20/2017	4.300	1,500,000	0	3,050,000
3925908	ASTON TOWNSHIP	PA		05/12/2017	4.375	2,100,000	0	4,300,000
3925926	DOYLESTOWN	PA		07/14/2017	4.450	1,400,000	0	3,300,000
4125896	PAWLEY'S ISLAND	SC		03/29/2017	4.718	1,100,000	0	1,775,000
4425892	SAN ANTONIO	TX		03/09/2017	4.600	1,280,000	0	2,700,000
4425893	AUSTIN	TX		03/15/2017	4.337	3,500,000	0	4,665,000
4425906	SAN ANTONIO	TX		05/11/2017	4.462	2,900,000	0	4,890,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
4425912	CORPUS CHRISTI	TX		06/09/2017	4.284	2,000,000	0	3,950,000
4425948	LAREDO	TX		10/10/2017	4.319	7,050,000	0	11,900,000
5025947	VARIOUS	WI		10/05/2017	4.000	10,775,000	0	20,480,000
5325965	LUBBOCK	TX		12/19/2017	4.208	6,600,000	0	13,890,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						157,124,315	402,457	300,314,000
0899999. Total - Mortgages in Good Standing						157,124,315	402,457	300,314,000
3399999. Totals						157,124,315	402,457	300,314,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024589	HOUGHTON LAKE	MI		12/01/1995.	03/30/2017.	303,953	0	0	0	0	0	0	244,918	244,918	0	0	0
0024696	COLUMBUS	OH		03/25/1997.	04/03/2017.	3,432,720	0	0	0	0	0	0	3,302,708	3,302,708	0	0	0
0024731	HAVELOCK	NC		07/11/1997.	02/01/2017.	32,932	0	0	0	0	0	0	16,312	16,312	0	0	0
0024757	FORT DODGE	IA		10/10/1997.	10/30/2017.	242,706	0	0	0	0	0	0	22,325	22,325	0	0	0
0024764	SYOSSET	NY		11/20/1997.	12/01/2017.	698,844	0	0	0	0	0	0	111,378	111,378	0	0	0
0024817	SOUTH POINT	OH		11/25/1998.	01/03/2017.	96,246	0	0	0	0	0	0	96,246	96,246	0	0	0
0024824	MT JACKSON	VA		12/28/1998.	12/19/2017.	547,454	0	0	0	0	0	0	279,534	279,534	0	0	0
0024828	LYTLE	TX		01/21/1999.	02/01/2017.	3,562	0	0	0	0	0	0	1,780	1,780	0	0	0
0024868	NEW ALBANY	OH		09/23/1999.	12/26/2017.	11,422	0	0	0	0	0	0	2,450	2,450	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002.	06/29/2017.	594,910	0	0	0	0	0	0	551,959	551,959	0	0	0
0024937	SAN DIEGO	CA		08/07/2002.	09/01/2017.	69,686	0	0	0	0	0	0	7,744	7,744	0	0	0
0024938	PORT HURON	MI		08/21/2002.	09/07/2017.	691,318	0	0	0	0	0	0	625,531	625,531	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002.	07/03/2017.	592,202	0	0	0	0	0	0	550,932	550,932	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002.	01/31/2017.	981,406	0	0	0	0	0	0	973,749	973,749	0	0	0
0024961	LAREDO	TX		12/12/2002.	01/31/2017.	464,850	0	0	0	0	0	0	430,294	430,294	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007.	12/07/2017.	1,302,923	0	0	0	0	0	0	1,254,340	1,254,340	0	0	0
0125540	PRATTVILLE	AL		12/15/2011.	04/28/2017.	542,659	0	0	0	0	0	0	521,376	521,376	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007.	02/01/2017.	938,388	0	0	0	0	0	0	933,042	933,042	0	0	0
0525628	RIVERSIDE	CA		06/10/2013.	12/08/2017.	2,963,566	0	0	0	0	0	0	2,839,119	2,839,119	0	0	0
0625525	WINDSOR	CO		09/28/2011.	07/20/2017.	3,014,582	0	0	0	0	0	0	2,877,496	2,877,496	0	0	0
1025317	DORAL	FL		04/24/2007.	06/13/2017.	2,641,463	0	0	0	0	0	0	2,588,624	2,588,624	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003.	08/22/2017.	5,730,143	0	0	0	0	0	0	5,509,468	5,509,468	0	0	0
1325358	MERIDIAN	ID		11/30/2007.	09/01/2017.	4,823,121	0	0	0	0	0	0	4,705,739	4,705,739	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012.	08/22/2017.	1,582,315	0	0	0	0	0	0	1,507,940	1,507,940	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007.	03/29/2017.	1,629,349	0	0	0	0	0	0	1,607,579	1,607,579	0	0	0
1825379	COLD SPRING	KY		01/31/2008.	12/21/2017.	2,451,911	0	0	0	0	0	0	2,293,769	2,293,769	0	0	0
1825555	RICHMOND	KY		05/17/2012.	06/23/2017.	3,383,523	0	0	0	0	0	0	3,293,795	3,293,795	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012.	12/01/2017.	1,875,867	0	0	0	0	0	0	1,799,662	1,799,662	0	0	0
2625376	RIVERSIDE	MO		01/28/2008.	12/20/2017.	6,952,864	0	0	0	0	0	0	6,685,349	6,685,349	0	0	0
3325353	BAY SHORE	NY		10/17/2007.	12/28/2017.	1,593,867	0	0	0	0	0	0	1,533,444	1,533,444	0	0	0
3425433	CHARLOTTE	NC		01/23/2009.	06/09/2017.	1,338,790	0	0	0	0	0	0	1,196,780	1,196,780	0	0	0
3624997	LEXINGTON	OH		05/06/2003.	01/19/2017.	1,596,484	0	0	0	0	0	0	1,590,420	1,590,420	0	0	0
3625508	GAHANNA	OH		06/16/2011.	08/08/2017.	1,661,513	0	0	0	0	0	0	1,611,015	1,611,015	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015.	04/24/2017.	6,832,163	0	0	0	0	0	0	6,788,069	6,788,069	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004.	03/09/2017.	310,795	0	0	0	0	0	0	283,540	283,540	0	0	0
4425309	EL PASO	TX		03/14/2007.	05/31/2017.	1,838,910	0	0	0	0	0	0	1,785,772	1,785,772	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008.	10/26/2017.	2,353,181	0	0	0	0	0	0	2,305,341	1,846,419	0	(458,922)	(458,922)
4425729	AUSTIN	TX		12/22/2014.	11/28/2017.	1,215,499	0	0	0	0	0	0	1,147,799	1,147,799	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006.	09/25/2017.	3,533,188	0	0	0	0	0	0	3,263,973	3,263,973	0	0	0
4525328	WEST JORDAN	UT		06/19/2007.	08/01/2017.	2,971,211	0	0	0	0	0	0	2,907,665	2,907,665	0	0	0
5325337	OMAHA	NE		08/03/2007.	06/02/2017.	1,694,374	0	0	0	0	0	0	1,622,292	1,622,292	0	0	0
5325360	DETROIT	MI		12/06/2007.	09/12/2017.	4,772,208	0	0	0	0	0	0	4,364,240	4,364,240	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0199999. Total - Mortgages Closed by Repayment						80,309,068	0	0	0	0	0	0	76,035,508	75,576,586	0	(458,922)	(458,922)
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995.		303,953	0	0	0	0	0	0	0	59,035	0	0	0
0024696	COLUMBUS	OH		03/25/1997.		3,432,720	0	0	0	0	0	0	0	130,012	0	0	0
0024731	HAVELOCK	NC		07/11/1997.		32,932	0	0	0	0	0	0	0	16,620	0	0	0
0024739	CHILLUM	MD		08/18/1997.		2,045,026	0	0	0	0	0	0	0	289,070	0	0	0
0024757	FORT DODGE	IA		10/10/1997.		242,706	0	0	0	0	0	0	0	220,381	0	0	0
0024764	SYOSSET	NY		11/20/1997.		698,844	0	0	0	0	0	0	0	587,466	0	0	0
0024768	BEREA	SC		01/05/1998.		551,244	0	0	0	0	0	0	0	469,987	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998.		936,163	0	0	0	0	0	0	0	693,470	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998.		74,748	0	0	0	0	0	0	0	55,403	0	0	0
0024789	ANDERSON	SC		07/22/1998.		51,299	0	0	0	0	0	0	0	23,709	0	0	0
0024816	OHIO TWP	PA		11/23/1998.		985,462	0	0	0	0	0	0	0	475,022	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998.		310,247	0	0	0	0	0	0	0	230,186	0	0	0
0024824	MT JACKSON	VA		12/28/1998.		547,454	0	0	0	0	0	0	0	267,920	0	0	0
0024828	LYTLE	TX		01/21/1999.		3,562	0	0	0	0	0	0	0	1,782	0	0	0
0024834	STANLEY	VA		02/24/1999.		471,548	0	0	0	0	0	0	0	200,513	0	0	0
0024868	NEW ALBANY	OH		09/23/1999.		11,422	0	0	0	0	0	0	0	8,972	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999.		624,072	0	0	0	0	0	0	0	180,361	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002.		594,910	0	0	0	0	0	0	0	42,951	0	0	0
0024937	SAN DIEGO	CA		08/07/2002.		69,686	0	0	0	0	0	0	0	61,943	0	0	0
0024938	PORT HURON	MI		08/21/2002.		691,318	0	0	0	0	0	0	0	65,788	0	0	0
0024941	ELLENTON	FL		09/19/2002.		952,005	0	0	0	0	0	0	0	172,931	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002.		592,202	0	0	0	0	0	0	0	41,271	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002.		839,377	0	0	0	0	0	0	0	116,914	0	0	0
0024953	TROUTVILLE	VA		11/08/2002.		968,067	0	0	0	0	0	0	0	137,326	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002.		981,406	0	0	0	0	0	0	0	7,657	0	0	0
0024957	BOYLSTON	MA		11/26/2002.		1,747,151	0	0	0	0	0	0	0	260,397	0	0	0
0024958	OGDEN	UT		11/26/2002.		1,544,290	0	0	0	0	0	0	0	99,445	0	0	0
0024961	LAREDO	TX		12/12/2002.		464,850	0	0	0	0	0	0	0	34,557	0	0	0
0024965	CALUMET CITY	IL		12/19/2002.		1,171,776	0	0	0	0	0	0	0	158,447	0	0	0
0024966	AMARILLO	TX		12/19/2002.		2,010,771	0	0	0	0	0	0	0	275,749	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002.		2,812,999	0	0	0	0	0	0	0	231,373	0	0	0
0024971	VISALIA	CA		12/23/2002.		2,584,130	0	0	0	0	0	0	0	222,952	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007.		1,302,923	0	0	0	0	0	0	0	48,583	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011.		1,885,545	0	0	0	0	0	0	0	85,209	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011.		1,882,162	0	0	0	0	0	0	0	145,242	0	0	0
0125540	PRATTVILLE	AL		12/15/2011.		542,659	0	0	0	0	0	0	0	21,283	0	0	0
0125617	GREENVILLE	AL		05/02/2013.		1,047,188	0	0	0	0	0	0	0	79,838	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016.		3,310,237	0	0	0	0	0	0	0	299,732	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016.		4,945,318	0	0	0	0	0	0	0	168,504	0	0	0
0325344	GLENDALE	AZ		08/30/2007.		913,161	0	0	0	0	0	0	0	79,944	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325345	TUCSON	AZ		08/30/2007.		976,148	0	0	0	0	0	0	0	85,456	0	0	0
0325410	TUCSON	AZ		08/29/2008.		3,393,237	0	0	0	0	0	0	0	511,467	0	0	0
0325424	TUCSON	AZ		10/30/2008.		2,077,399	0	0	0	0	0	0	0	165,962	0	0	0
0325559	PHOENIX	AZ		05/22/2012.		745,781	0	0	0	0	0	0	0	63,624	0	0	0
0325730	TUCSON	AZ		12/22/2014.		2,631,511	0	0	0	0	0	0	0	94,176	0	0	0
0325796	TUCSON	AZ		10/29/2015.		6,464,152	0	0	0	0	0	0	0	227,540	0	0	0
0325808	TEMPE	AZ		12/23/2015.		2,395,314	0	0	0	0	0	0	0	57,482	0	0	0
0325813	TUCSON	AZ		01/19/2016.		2,206,842	0	0	0	0	0	0	0	116,208	0	0	0
0325939	TUSCON	AZ		08/30/2017.		0	0	0	0	0	0	0	0	9,053	0	0	0
0325955	VARIOUS	AZ		11/09/2017.		0	0	0	0	0	0	0	0	9,064	0	0	0
0425045	ROGERS	AR		12/05/2003.		4,304,892	0	0	0	0	0	0	0	256,544	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007.		938,388	0	0	0	0	0	0	0	5,346	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011.		2,038,130	0	0	0	0	0	0	0	189,942	0	0	0
0425874	SPRINGDALE	AR		12/21/2016.		4,240,000	0	0	0	0	0	0	0	259,074	0	0	0
0524998	SANTA ROSA	CA		05/15/2003.		689,418	0	0	0	0	0	0	0	87,889	0	0	0
0525147	TEMECULA	CA		06/15/2005.		601,379	0	0	0	0	0	0	0	41,773	0	0	0
0525175	HAYWARD	CA		09/30/2005.		798,288	0	0	0	0	0	0	0	192,101	0	0	0
0525238	ONTARIO	CA		05/25/2006.		752,993	0	0	0	0	0	0	0	149,583	0	0	0
0525346	CLOVIS	CA		09/14/2007.		1,381,880	0	0	0	0	0	0	0	51,367	0	0	0
0525395	CUPERTINO	CA		05/22/2008.		5,041,897	0	0	0	0	0	0	0	229,878	0	0	0
0525413	ALTADENA	CA		09/09/2008.		4,151,138	0	0	0	0	0	0	0	139,006	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009.		3,052,529	0	0	0	0	0	0	0	301,154	0	0	0
0525471	SAN DIEGO	CA		10/28/2010.		787,684	0	0	0	0	0	0	0	162,666	0	0	0
0525498	COSTA MESA	CA		04/26/2011.		2,816,547	0	0	0	0	0	0	0	232,901	0	0	0
0525527	GLENDALE	CA		09/28/2011.		1,486,833	0	0	0	0	0	0	0	117,255	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011.		2,024,988	0	0	0	0	0	0	0	156,993	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012.		5,718,001	0	0	0	0	0	0	0	301,698	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012.		1,325,494	0	0	0	0	0	0	0	86,335	0	0	0
0525580	CAMARILLO	CA		10/23/2012.		1,912,963	0	0	0	0	0	0	0	135,182	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012.		1,518,184	0	0	0	0	0	0	0	261,185	0	0	0
0525598	SAN PEDRO	CA		01/29/2013.		2,556,258	0	0	0	0	0	0	0	129,644	0	0	0
0525628	RIVERSIDE	CA		06/10/2013.		2,963,566	0	0	0	0	0	0	0	124,448	0	0	0
0525639	CARLSBAD	CA		08/01/2013.		2,751,783	0	0	0	0	0	0	0	114,740	0	0	0
0525661	SACRAMENTO	CA		11/06/2013.		5,333,119	0	0	0	0	0	0	0	192,613	0	0	0
0525689	DINUBA	CA		07/10/2014.		1,675,504	0	0	0	0	0	0	0	332,452	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014.		3,473,101	0	0	0	0	0	0	0	128,416	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014.		2,246,748	0	0	0	0	0	0	0	82,077	0	0	0
0525765	DOWNEY	CA		06/10/2015.		4,771,860	0	0	0	0	0	0	0	169,803	0	0	0
0525790	SEASIDE	CA		09/11/2015.		2,623,487	0	0	0	0	0	0	0	140,718	0	0	0
0525801	BARSTOW	CA		11/20/2015.		2,999,495	0	0	0	0	0	0	0	157,419	0	0	0
0525811	HOMEWOOD	CA		01/05/2016.		5,408,526	0	0	0	0	0	0	0	177,314	0	0	0
0525828	SACRAMENTO	CA		04/29/2016.		4,015,376	0	0	0	0	0	0	0	854,592	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017.		0	0	0	0	0	0	0	0	64,379	0	0	0

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0525895	LOS ANGELES	CA		03/22/2017		0	0	0	0	0	0	0	0	23,804	0	0	0
0525900	ONTARIO	CA		04/06/2017		0	0	0	0	0	0	0	0	168,784	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		176,119	0	0	0	0	0	0	0	139,701	0	0	0
0625177	AURORA	CO		09/30/2005		2,615,416	0	0	0	0	0	0	0	255,425	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,587,150	0	0	0	0	0	0	0	181,864	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,014,582	0	0	0	0	0	0	0	137,087	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,165,345	0	0	0	0	0	0	0	216,199	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		194,638	0	0	0	0	0	0	0	19,430	0	0	0
1025317	DORAL	FL		04/24/2007		2,641,463	0	0	0	0	0	0	0	52,839	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,565,462	0	0	0	0	0	0	0	146,312	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		842,604	0	0	0	0	0	0	0	73,310	0	0	0
1025399	TAMPA	FL		06/02/2008		409,655	0	0	0	0	0	0	0	253,830	0	0	0
1025400	ODESSA	FL		06/09/2008		2,443,019	0	0	0	0	0	0	0	149,782	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,586,291	0	0	0	0	0	0	0	248,321	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,598,281	0	0	0	0	0	0	0	47,439	0	0	0
1025549	APOPKA	FL		03/28/2012		792,904	0	0	0	0	0	0	0	58,997	0	0	0
1025653	TAMPA	FL		10/11/2013		3,233,681	0	0	0	0	0	0	0	203,311	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,591,573	0	0	0	0	0	0	0	64,994	0	0	0
1025668	DESTIN	FL		12/16/2013		1,645,721	0	0	0	0	0	0	0	243,035	0	0	0
1025734	SANFORD	FL		01/06/2015		2,558,070	0	0	0	0	0	0	0	146,294	0	0	0
1025748	NAPLES	FL		04/14/2015		4,743,393	0	0	0	0	0	0	0	171,451	0	0	0
1025758	NAPLES	FL		05/20/2015		723,883	0	0	0	0	0	0	0	18,358	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,096,157	0	0	0	0	0	0	0	39,960	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,270,088	0	0	0	0	0	0	0	173,042	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,748,711	0	0	0	0	0	0	0	261,035	0	0	0
1025810	HALEAH	FL		01/06/2016		6,047,635	0	0	0	0	0	0	0	315,215	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		7,440,177	0	0	0	0	0	0	0	305,542	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		484,985	0	0	0	0	0	0	0	76,688	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,335,000	0	0	0	0	0	0	0	60,095	0	0	0
1025880	NAPLES	FL		01/18/2017		0	0	0	0	0	0	0	0	104,319	0	0	0
1025920	MIAMI	FL		07/06/2017		0	0	0	0	0	0	0	0	43,489	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		0	0	0	0	0	0	0	0	27,580	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		0	0	0	0	0	0	0	0	12,415	0	0	0
1025935	WHARTON	NJ		08/11/2017		0	0	0	0	0	0	0	0	45,668	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		849,459	0	0	0	0	0	0	0	97,854	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,026,442	0	0	0	0	0	0	0	111,098	0	0	0
1125929	MACON	GA		07/20/2017		0	0	0	0	0	0	0	0	17,980	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		5,730,143	0	0	0	0	0	0	0	220,675	0	0	0
1325086	POCATELLO	ID		07/30/2004		356,076	0	0	0	0	0	0	0	127,283	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		293,534	0	0	0	0	0	0	0	92,105	0	0	0
1325358	MERIDIAN	ID		11/30/2007		4,823,121	0	0	0	0	0	0	0	117,382	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,591,028	0	0	0	0	0	0	0	116,296	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,582,315	0	0	0	0	0	0	0	74,374	0	0	0

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1325752	MERIDIAN	ID		05/01/2015		1,042,791	0	0	0	0	0	0	0	38,163	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,585,018	0	0	0	0	0	0	0	70,164	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,038,081	0	0	0	0	0	0	0	112,737	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,620,612	0	0	0	0	0	0	0	266,281	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,117,845	0	0	0	0	0	0	0	254,246	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,257,659	0	0	0	0	0	0	0	65,731	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		0	0	0	0	0	0	0	0	31,401	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		0	0	0	0	0	0	0	0	15,868	0	0	0
1425921	CHICAGO	IL		07/07/2017		0	0	0	0	0	0	0	0	49,145	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,629,349	0	0	0	0	0	0	0	21,770	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,093,166	0	0	0	0	0	0	0	89,614	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,084,046	0	0	0	0	0	0	0	40,033	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,226,890	0	0	0	0	0	0	0	387,306	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,896,967	0	0	0	0	0	0	0	169,538	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,982,609	0	0	0	0	0	0	0	164,547	0	0	0
1525500	CARMEL	IN		04/28/2011		1,971,913	0	0	0	0	0	0	0	125,008	0	0	0
1525586	FISHERS	IN		11/29/2012		1,128,295	0	0	0	0	0	0	0	48,260	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,679,923	0	0	0	0	0	0	0	119,631	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,380,277	0	0	0	0	0	0	0	91,230	0	0	0
1525663	FISHERS	IN		11/13/2013		1,039,140	0	0	0	0	0	0	0	37,592	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		874,250	0	0	0	0	0	0	0	52,964	0	0	0
1525700	CARMEL	IN		09/05/2014		2,985,918	0	0	0	0	0	0	0	252,756	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,202,721	0	0	0	0	0	0	0	42,447	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,915,685	0	0	0	0	0	0	0	173,505	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		1,119,102	0	0	0	0	0	0	0	76,423	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		3,025,127	0	0	0	0	0	0	0	185,254	0	0	0
1525856	FISHERS	IN		09/19/2016		12,264,442	0	0	0	0	0	0	0	832,084	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		0	0	0	0	0	0	0	0	84,213	0	0	0
1525910	CARMEL	IN		06/02/2017		0	0	0	0	0	0	0	0	13,784	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		0	0	0	0	0	0	0	0	77,667	0	0	0
1525930	BATESVILLE	IN		07/27/2017		0	0	0	0	0	0	0	0	42,077	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,234,452	0	0	0	0	0	0	0	55,420	0	0	0
1725590	WITITA	KS		12/13/2012		2,046,665	0	0	0	0	0	0	0	86,903	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,642,824	0	0	0	0	0	0	0	88,946	0	0	0
1825019	FERN CREEK	KY		08/27/2003		191,265	0	0	0	0	0	0	0	106,751	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,451,911	0	0	0	0	0	0	0	158,142	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,141,079	0	0	0	0	0	0	0	93,420	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,115,348	0	0	0	0	0	0	0	378,212	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,148,911	0	0	0	0	0	0	0	274,899	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,383,523	0	0	0	0	0	0	0	89,728	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,419,449	0	0	0	0	0	0	0	70,310	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,309,181	0	0	0	0	0	0	0	312,900	0	0	0

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1825635	LOUISVILLE	KY		06/27/2013		1,661,547	0	0	0	0	0	0	0	125,437	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,304,879	0	0	0	0	0	0	0	274,167	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,959,949	0	0	0	0	0	0	0	77,662	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,607,299	0	0	0	0	0	0	0	56,334	0	0	0
1825866	LEXINGTON	KY		11/21/2016		5,000,000	0	0	0	0	0	0	0	166,804	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		0	0	0	0	0	0	0	0	64,863	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		787,868	0	0	0	0	0	0	0	86,685	0	0	0
1925561	KENNER	LA		06/11/2012		2,461,251	0	0	0	0	0	0	0	162,496	0	0	0
2125430	LAUREL	MD		12/02/2008		2,100,241	0	0	0	0	0	0	0	117,370	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,985,504	0	0	0	0	0	0	0	257,611	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,875,867	0	0	0	0	0	0	0	76,205	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,612,699	0	0	0	0	0	0	0	112,490	0	0	0
2125731	FULTON	MD		12/22/2014		1,468,441	0	0	0	0	0	0	0	85,312	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,572,476	0	0	0	0	0	0	0	57,511	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		0	0	0	0	0	0	0	0	15,816	0	0	0
2225747	SPENCER	MA		04/07/2015		2,488,265	0	0	0	0	0	0	0	578,965	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,046,694	0	0	0	0	0	0	0	50,611	0	0	0
2325216	NOVI	MI		03/01/2006		4,676,861	0	0	0	0	0	0	0	212,326	0	0	0
2325533	WYOMING	MI		10/26/2011		1,499,271	0	0	0	0	0	0	0	116,374	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,331,928	0	0	0	0	0	0	0	186,225	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,430,072	0	0	0	0	0	0	0	155,055	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,258,874	0	0	0	0	0	0	0	49,958	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,709,776	0	0	0	0	0	0	0	250,239	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,220,266	0	0	0	0	0	0	0	128,754	0	0	0
2325681	LANSING	MI		04/16/2014		2,632,124	0	0	0	0	0	0	0	155,914	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,571,790	0	0	0	0	0	0	0	81,392	0	0	0
2325770	SALINE	MI		06/26/2015		789,678	0	0	0	0	0	0	0	44,682	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		3,627,956	0	0	0	0	0	0	0	337,888	0	0	0
2325844	NOVI	MI		07/26/2016		4,919,165	0	0	0	0	0	0	0	249,278	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		0	0	0	0	0	0	0	0	45,596	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,113,717	0	0	0	0	0	0	0	232,442	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		3,772,708	0	0	0	0	0	0	0	394,278	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,620,565	0	0	0	0	0	0	0	56,433	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,694,224	0	0	0	0	0	0	0	264,103	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,932,771	0	0	0	0	0	0	0	49,844	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		1,010,963	0	0	0	0	0	0	0	86,149	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		0	0	0	0	0	0	0	0	21,817	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		6,952,864	0	0	0	0	0	0	0	267,515	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,473,184	0	0	0	0	0	0	0	166,826	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,547,076	0	0	0	0	0	0	0	325,305	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		991,193	0	0	0	0	0	0	0	192,717	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,873,265	0	0	0	0	0	0	0	210,310	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		0	0	0	0	0	0	0	0	7,714	0	0	0

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	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2925951	LAS VEGAS	NV		10/24/2017		0	0	0	0	0	0	0	0	3,857	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,474,291	0	0	0	0	0	0	0	244,548	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,706,426	0	0	0	0	0	0	0	125,982	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,551,573	0	0	0	0	0	0	0	104,462	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,005,947	0	0	0	0	0	0	0	105,767	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,583,538	0	0	0	0	0	0	0	79,245	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		0	0	0	0	0	0	0	0	179,770	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		711,369	0	0	0	0	0	0	0	69,741	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,894,043	0	0	0	0	0	0	0	188,098	0	0	0
3325219	CLAY	NY		12/01/2010		1,613,941	0	0	0	0	0	0	0	131,588	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,593,867	0	0	0	0	0	0	0	60,423	0	0	0
3325538	LATHAM	NY		11/28/2011		2,104,647	0	0	0	0	0	0	0	92,940	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,544,654	0	0	0	0	0	0	0	245,050	0	0	0
3425105	MATTHEWS	NC		11/08/2004		578,037	0	0	0	0	0	0	0	57,570	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		592,326	0	0	0	0	0	0	0	58,454	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,338,790	0	0	0	0	0	0	0	142,010	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,415,775	0	0	0	0	0	0	0	61,663	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,632,430	0	0	0	0	0	0	0	325,109	0	0	0
3425504	CARY	NC		05/31/2011		1,908,300	0	0	0	0	0	0	0	182,984	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,233,059	0	0	0	0	0	0	0	184,380	0	0	0
3425579	DURHAM	NC		10/19/2012		1,786,283	0	0	0	0	0	0	0	47,493	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,786,735	0	0	0	0	0	0	0	197,660	0	0	0
3425591	MONROE	NC		12/18/2012		1,456,228	0	0	0	0	0	0	0	83,661	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,388,751	0	0	0	0	0	0	0	100,330	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,532,053	0	0	0	0	0	0	0	132,838	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,043,257	0	0	0	0	0	0	0	182,823	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,524,342	0	0	0	0	0	0	0	430,216	0	0	0
3425754	CONCORD	NC		05/07/2015		3,791,984	0	0	0	0	0	0	0	126,973	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,528,458	0	0	0	0	0	0	0	127,448	0	0	0
3425875	RALEIGH	NC		12/22/2016		1,000,000	0	0	0	0	0	0	0	77,077	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,596,484	0	0	0	0	0	0	0	6,064	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		191,218	0	0	0	0	0	0	0	121,876	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		496,696	0	0	0	0	0	0	0	263,948	0	0	0
3625044	COLUMBUS	OH		11/24/2003		208,138	0	0	0	0	0	0	0	100,699	0	0	0
3625100	DAYTON	OH		10/14/2004		212,288	0	0	0	0	0	0	0	70,781	0	0	0
3625130	VANDALIA	OH		03/29/2005		983,144	0	0	0	0	0	0	0	275,519	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		764,247	0	0	0	0	0	0	0	65,459	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,217,320	0	0	0	0	0	0	0	64,177	0	0	0
3625422	ELYRIA	OH		10/29/2008		2,918,923	0	0	0	0	0	0	0	96,215	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		1,881,357	0	0	0	0	0	0	0	553,326	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,487,974	0	0	0	0	0	0	0	138,423	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,114,659	0	0	0	0	0	0	0	332,734	0	0	0

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	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625508	GAHANNA	OH		06/16/2011.		1,661,513	0	0	0	0	0	0	0	50,498	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012.		3,278,995	0	0	0	0	0	0	0	176,028	0	0	0
3625566	COLUMBUS	OH		07/13/2012.		2,018,349	0	0	0	0	0	0	0	319,915	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013.		3,177,976	0	0	0	0	0	0	0	129,142	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013.		3,445,867	0	0	0	0	0	0	0	252,363	0	0	0
3625626	WESTLAKE	OH		05/29/2013.		1,733,516	0	0	0	0	0	0	0	116,297	0	0	0
3625671	MONTGOMERY	OH		12/26/2013.		24,717,117	0	0	0	0	0	0	0	715,535	0	0	0
3625680	HUDSON	OH		03/21/2014.		1,421,795	0	0	0	0	0	0	0	62,987	0	0	0
3625688	MASON	OH		06/09/2014.		2,074,263	0	0	0	0	0	0	0	123,621	0	0	0
3625764	DAYTON	OH		06/10/2015.		3,623,278	0	0	0	0	0	0	0	204,976	0	0	0
3625773	MASON	OH		07/09/2015.		2,148,094	0	0	0	0	0	0	0	119,530	0	0	0
3625786	PERRYSBURG	OH		08/27/2015.		2,319,399	0	0	0	0	0	0	0	152,175	0	0	0
3625816	CINCINNATI	OH		02/19/2016.		1,033,277	0	0	0	0	0	0	0	36,859	0	0	0
3625835	DAYTON	OH		06/17/2016.		1,173,116	0	0	0	0	0	0	0	66,375	0	0	0
3625845	WELLINGTON	OH		08/02/2016.		5,208,850	0	0	0	0	0	0	0	169,202	0	0	0
3625850	MORAINE	OH		09/09/2016.		1,293,008	0	0	0	0	0	0	0	42,980	0	0	0
3625851	SPRINGBORO	OH		09/09/2016.		1,293,008	0	0	0	0	0	0	0	42,980	0	0	0
3625883	CINCINNATI	OH		01/19/2017.		0	0	0	0	0	0	0	0	93,962	0	0	0
3625886	MENTOR	OH		02/07/2017.		0	0	0	0	0	0	0	0	108,290	0	0	0
3625909	COLUMBUS	OH		05/16/2017.		0	0	0	0	0	0	0	0	49,263	0	0	0
3625922	BLUE ASH	OH		07/07/2017.		0	0	0	0	0	0	0	0	186,989	0	0	0
3625933	GAHANNA	OH		08/08/2017.		0	0	0	0	0	0	0	0	13,640	0	0	0
3725792	TULSA	OK		09/29/2015.		2,726,254	0	0	0	0	0	0	0	66,285	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016.		1,056,790	0	0	0	0	0	0	0	84,921	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010.		1,539,431	0	0	0	0	0	0	0	191,520	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011.		6,995,310	0	0	0	0	0	0	0	316,555	0	0	0
3825692	SALEM	OR		07/25/2014.		2,002,602	0	0	0	0	0	0	0	227,774	0	0	0
3825787	FLORENCE	OR		08/31/2015.		895,713	0	0	0	0	0	0	0	87,260	0	0	0
3825842	TUALATIN	OR		07/14/2016.		3,206,376	0	0	0	0	0	0	0	107,861	0	0	0
3825869	SALEM	OR		12/02/2016.		1,750,000	0	0	0	0	0	0	0	77,732	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017.		0	0	0	0	0	0	0	0	34,266	0	0	0
3925757	LANGHORNE	PA		05/15/2015.		1,317,950	0	0	0	0	0	0	0	220,928	0	0	0
3925776	MERCER	PA		07/15/2015.		1,354,233	0	0	0	0	0	0	0	75,356	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017.		0	0	0	0	0	0	0	0	60,663	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017.		0	0	0	0	0	0	0	0	22,056	0	0	0
4124976	LEXINGTON	SC		01/14/2003.		616,328	0	0	0	0	0	0	0	82,262	0	0	0
4125311	CHARLESTON	SC		03/28/2007.		6,016,064	0	0	0	0	0	0	0	425,900	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008.		5,099,073	0	0	0	0	0	0	0	312,942	0	0	0
4125480	CHARLESTON	SC		12/14/2010.		508,095	0	0	0	0	0	0	0	82,392	0	0	0
4125542	CHARLESTON	SC		12/20/2011.		1,541,916	0	0	0	0	0	0	0	67,528	0	0	0
4125556	ROCK HILL	SC		05/17/2012.		4,217,610	0	0	0	0	0	0	0	224,477	0	0	0
4125576	SPARTANBURG	SC		10/05/2012.		2,089,607	0	0	0	0	0	0	0	120,104	0	0	0
4125712	ROCK HILL	SC		10/23/2014.		1,618,011	0	0	0	0	0	0	0	93,770	0	0	0

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4125778	NORTH CHARLESTON	SC		07/16/2015.		6,832,163	0	0	0	0	0	0	0	44,094	0	0	0
4125782	FLORENCE	SC		07/30/2015.		4,954,779	0	0	0	0	0	0	0	272,218	0	0	0
4125797	LEXINGTON	SC		11/10/2015.		1,046,487	0	0	0	0	0	0	0	60,605	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017.		0	0	0	0	0	0	0	0	22,428	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003.		688,493	0	0	0	0	0	0	0	89,546	0	0	0
4325001	KINGSPORT	TN		05/30/2003.		184,345	0	0	0	0	0	0	0	121,039	0	0	0
4325031	MEMPHIS	TN		09/30/2003.		165,109	0	0	0	0	0	0	0	87,869	0	0	0
4325078	BRISTOL	TN		06/04/2004.		586,147	0	0	0	0	0	0	0	215,881	0	0	0
4325537	COLUMBIA	TN		11/21/2011.		599,329	0	0	0	0	0	0	0	46,836	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012.		1,897,549	0	0	0	0	0	0	0	137,748	0	0	0
4325739	NASHVILLE	TN		02/25/2015.		2,127,913	0	0	0	0	0	0	0	223,955	0	0	0
4325820	KNOXVILLE	TN		03/23/2016.		661,036	0	0	0	0	0	0	0	60,301	0	0	0
4424980	BOERNE	TX		02/04/2003.		218,889	0	0	0	0	0	0	0	173,830	0	0	0
4425029	EL PASO	TX		09/30/2003.		184,036	0	0	0	0	0	0	0	97,954	0	0	0
4425033	EL PASO	TX		10/08/2003.		1,226,947	0	0	0	0	0	0	0	623,324	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004.		310,795	0	0	0	0	0	0	0	27,255	0	0	0
4425173	EL PASO	TX		09/28/2005.		848,806	0	0	0	0	0	0	0	204,528	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006.		1,119,281	0	0	0	0	0	0	0	81,851	0	0	0
4425297	HOUSTON	TX		01/17/2007.		752,866	0	0	0	0	0	0	0	126,971	0	0	0
4425309	EL PASO	TX		03/14/2007.		1,838,910	0	0	0	0	0	0	0	53,138	0	0	0
4425327	AUSTIN	TX		06/11/2007.		1,917,499	0	0	0	0	0	0	0	73,746	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007.		1,898,494	0	0	0	0	0	0	0	193,414	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008.		2,353,181	0	0	0	0	0	0	0	47,840	0	0	0
4425405	HOUSTON	TX		07/10/2008.		1,001,490	0	0	0	0	0	0	0	90,858	0	0	0
4425421	HOUSTON	TX		10/15/2008.		6,787,876	0	0	0	0	0	0	0	279,782	0	0	0
4425426	HOUSTON	TX		11/21/2008.		3,720,675	0	0	0	0	0	0	0	211,738	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010.		921,430	0	0	0	0	0	0	0	237,618	0	0	0
4425463	EL PASO	TX		09/16/2010.		1,385,931	0	0	0	0	0	0	0	122,718	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010.		2,910,002	0	0	0	0	0	0	0	422,407	0	0	0
4425478	EL PASO	TX		12/06/2010.		1,970,550	0	0	0	0	0	0	0	170,155	0	0	0
4425543	HOUSTON	TX		12/29/2011.		2,954,545	0	0	0	0	0	0	0	225,533	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012.		3,165,425	0	0	0	0	0	0	0	232,004	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013.		1,375,692	0	0	0	0	0	0	0	93,010	0	0	0
4425612	MCALLEN	TX		04/15/2013.		1,660,803	0	0	0	0	0	0	0	228,425	0	0	0
4425633	KATY	TX		06/26/2013.		2,068,754	0	0	0	0	0	0	0	139,255	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013.		2,681,573	0	0	0	0	0	0	0	114,919	0	0	0
4425652	CONROE	TX		09/30/2013.		954,478	0	0	0	0	0	0	0	36,969	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013.		981,568	0	0	0	0	0	0	0	123,770	0	0	0
4425660	EL PASO	TX		10/31/2013.		1,646,732	0	0	0	0	0	0	0	107,511	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013.		6,434,060	0	0	0	0	0	0	0	401,507	0	0	0
4425670	CARROLLTON	TX		12/23/2013.		3,938,068	0	0	0	0	0	0	0	244,122	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014.		2,849,136	0	0	0	0	0	0	0	152,784	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425713	KERRVILLE	TX		10/27/2014		3,545,533	0	0	0	0	0	0	0	92,107	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,215,499	0	0	0	0	0	0	0	67,700	0	0	0
4425779	AUSTIN	TX		07/27/2015		1,004,505	0	0	0	0	0	0	0	35,872	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,165,183	0	0	0	0	0	0	0	62,391	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,910,489	0	0	0	0	0	0	0	101,653	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,509,653	0	0	0	0	0	0	0	222,558	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,448,862	0	0	0	0	0	0	0	156,662	0	0	0
4425847	LAREDO	TX		08/24/2016		4,562,246	0	0	0	0	0	0	0	154,840	0	0	0
4425857	HUMBLE	TX		09/28/2016		1,041,452	0	0	0	0	0	0	0	52,501	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		4,100,000	0	0	0	0	0	0	0	224,607	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,970,000	0	0	0	0	0	0	0	225,605	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		0	0	0	0	0	0	0	0	40,146	0	0	0
4425893	AUSTIN	TX		03/15/2017		0	0	0	0	0	0	0	0	83,883	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		0	0	0	0	0	0	0	0	45,450	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		0	0	0	0	0	0	0	0	67,384	0	0	0
4425948	LOREDO	TX		10/10/2017		0	0	0	0	0	0	0	0	27,909	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		3,533,188	0	0	0	0	0	0	0	269,216	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		2,971,211	0	0	0	0	0	0	0	63,547	0	0	0
4525762	MURRAY	UT		05/29/2015		1,375,800	0	0	0	0	0	0	0	143,386	0	0	0
4625460	BARRE	VT		08/26/2010		2,304,783	0	0	0	0	0	0	0	586,613	0	0	0
4725354	DALE CITY	VA		10/29/2007		989,753	0	0	0	0	0	0	0	64,601	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,525,698	0	0	0	0	0	0	0	243,997	0	0	0
4725407	CHESTER	VA		07/29/2008		4,856,881	0	0	0	0	0	0	0	225,266	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		1,382,586	0	0	0	0	0	0	0	489,566	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,298,917	0	0	0	0	0	0	0	75,045	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,688,295	0	0	0	0	0	0	0	109,378	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,472,710	0	0	0	0	0	0	0	109,808	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,646,112	0	0	0	0	0	0	0	223,514	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,019,745	0	0	0	0	0	0	0	152,483	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,776,556	0	0	0	0	0	0	0	106,471	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,082,366	0	0	0	0	0	0	0	119,508	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,536,761	0	0	0	0	0	0	0	146,450	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,650,000	0	0	0	0	0	0	0	158,029	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,120,344	0	0	0	0	0	0	0	286,530	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,154,568	0	0	0	0	0	0	0	63,107	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,469,969	0	0	0	0	0	0	0	117,848	0	0	0
4825717	RENTON	WA		11/14/2014		2,714,664	0	0	0	0	0	0	0	99,249	0	0	0
4825760	SPOKANE	WA		05/21/2015		5,134,443	0	0	0	0	0	0	0	186,662	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		2,000,671	0	0	0	0	0	0	0	176,172	0	0	0
4825826	VANCOUVER	WA		04/28/2016		903,319	0	0	0	0	0	0	0	38,477	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,392,317	0	0	0	0	0	0	0	130,451	0	0	0
5025087	OSHKOSH	WI		08/11/2004		2,963,701	0	0	0	0	0	0	0	306,377	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		929,723	0	0	0	0	0	0	0	67,899	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5025877	MILWAUKEE	WI		12/28/2016		2,750,000	0	0	0	0	0	0	0	125,965	0	0	0
5025947	VARIOUS	WI		10/05/2017		0	0	0	0	0	0	0	0	63,330	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,060,888	0	0	0	0	0	0	0	198,469	0	0	0
5325337	OMAHA	NE		08/03/2007		1,694,374	0	0	0	0	0	0	0	72,082	0	0	0
5325360	DETROIT	MI		12/06/2007		4,772,208	0	0	0	0	0	0	0	407,969	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,132,022	0	0	0	0	0	0	0	238,435	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		928,803	0	0	0	0	0	0	0	79,323	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,950,737	0	0	0	0	0	0	0	158,067	0	0	0
0299999. Total - Mortgages With Partial Repayments						782,147,905	0	0	0	0	0	0	0	58,939,223	0	0	0
0599999. Total Mortgages						862,456,973	0	0	0	0	0	0	76,035,508	134,515,809	0	(458,922)	(458,922)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Mineral Rights - Unaffiliated																			
	BEAVER COUNTY, OK MINERAL RIGHTS		BEAVER COUNTY	OK	BEAVER COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	3	0	0.000
	HARPER COUNTY, OK MINERAL RIGHTS		HARPER COUNTY	OK	HARPER COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	0	0	0.000
	NOWATA COUNTY, OK MINERAL RIGHTS		NOWATA COUNTY	OK	NOWATA COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	1,812	0	0.000
0599999. Total - Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	1,815	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
61411* AB 1	MONTGOMERY RE INC SURPLUS NOTE		BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	1	06/14/2012	0	75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,156,250	0	100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated									75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,156,250	0	XXX
4499999. Subtotal - Unaffiliated									0	0	0	0	0	0	0	0	1,815	0	XXX
4599999. Subtotal - Affiliated									75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,156,250	0	XXX
4699999. Totals									75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,158,065	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Mineral Rights - Unaffiliated										
	BLAINE COUNTY, OK 40 NET MINERAL RIGHTS (SECTION 24, TOWNSHIP 15 NORTH, RANGE 13 WEST)	BLAINE COUNTY	OK		01/01/1932.	0	0	0	0	0.000
	BEAVER COUNTY, OK MINERAL RIGHTS	BEAVER COUNTY	OK		01/01/1932.	0	0	0	0	0.000
	HARPER COUNTY, OK MINERAL RIGHTS	HARPER COUNTY	OK		01/01/1932.	0	0	0	0	0.000
	NOWATA COUNTY, OK MINERAL RIGHTS	NOWATA COUNTY	OK		01/01/1932.	0	0	0	0	0.000
0599999. Total - Mineral Rights - Unaffiliated							0	0	0	XXX
4499999. Subtotal - Unaffiliated							0	0	0	XXX
4699999. Totals							0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Mineral Rights - Unaffiliated																			
	BLAINE COUNTY, OK 40 NET MINERAL RIGHTS (SECTION 24, TOWNSHIP 15 NORTH, RANGE 13 WEST)	BLAINE COUNTY	OK	SUPERIOR RESOURCES	01/01/1932.	06/20/2017.	0	0	0	0	0	0	0	0	968,000	0	968,000	968,000	15,265
0599999. Total - Mineral Rights - Unaffiliated							0	0	0	0	0	0	0	0	968,000	0	968,000	968,000	15,265
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	KESTREL MANUFACTURING INVESTMENT FUND, LLC	SUPERIOR	WI	STONEHENGE CAPITAL	08/02/2012.	04/26/2017.	6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	2,374,840	0	(7,618,368)	(7,618,368)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	2,374,840	0	(7,618,368)	(7,618,368)	0
4499999. Subtotal - Unaffiliated							6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	3,342,840	0	(6,650,368)	(6,650,368)	15,265
4699999. Totals							6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	3,342,840	0	(6,650,368)	(6,650,368)	15,265

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD		..		1	10,219,320	113.905	13,668,600	12,000,000	11,945,521	0	11,886	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004.	12/07/2021.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		..	4	1	4,236,084	108.805	4,609,059	4,236,084	4,236,084	0	0	0	0	4.730	4.777	MON	8,905	200,367	09/09/2010.	06/15/2030.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B		..		1	189,089	102.099	193,058	189,089	189,089	0	0	0	0	5.944	5.952	FMAN	1,601	11,239	08/19/2008.	08/10/2018.
912810 EQ 7	US TREAS BOND	SD	..		1	10,141,300	121.141	9,739,736	8,040,000	8,832,303	0	(120,333)	0	0	6.250	4.258	FA	189,803	498,635	03/28/2017.	08/15/2023.
912810 EQ 7	US TREAS BOND		..		1	107,215	121.141	102,970	85,000	93,376	0	(1,272)	0	0	6.250	4.258	FA	2,007	5,272	03/28/2017.	08/15/2023.
0199999. U.S. Government - Issuer Obligations						24,893,008	XXX	28,313,423	24,550,173	25,296,373	0	(109,719)	0	0	XXX	XXX	XXX	250,324	1,435,633	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889	CF	..		1	3,839,697	103.028	3,706,349	3,597,432	3,822,945	0	563	0	0	3.500	2.461	MON	10,493	125,910	04/23/2013.	03/01/2043.
3136AA 3R 4	FANNIE MAE 2012-149 LV		..		1	5,411,708	97.892	5,143,329	5,254,086	5,314,961	0	(983)	0	0	3.000	2.573	MON	13,135	157,623	01/10/2013.	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV		..		1	1,910,612	99.206	1,954,527	1,970,170	1,942,414	0	4,257	0	0	3.000	3.510	MON	4,925	59,105	12/31/2013.	02/25/2036.
3136AB MY 6	FANNIE MAE 2012-148 VB		..		1	10,138,828	97.972	9,797,200	10,000,000	10,096,916	0	(16,846)	0	0	3.000	2.808	MON	25,000	300,000	10/15/2015.	12/25/2032.
3136AB P9 8	FANNIE MAE 2013-6 VN		..		1	2,995,520	102.195	2,877,811	2,816,000	2,933,988	0	(8,993)	0	0	3.500	2.912	MON	8,213	98,560	01/25/2013.	01/25/2030.
3136AB YJ 6	FANNIE MAE 2013-1 VB		..		1	5,227,718	98.462	5,015,654	5,094,000	5,170,373	0	(11,078)	0	0	3.000	2.725	MON	12,735	152,820	01/10/2013.	02/25/2033.
3136AB ZF 3	FANNIE MAE 2013-1 VD		..		1	4,123,750	98.770	3,950,800	4,000,000	4,057,343	0	(17,468)	0	0	3.000	2.612	MON	10,000	120,000	01/24/2013.	01/25/2033.
3136AF BT 0	FANNIE MAE 2013-72 YA		..		1	4,065,759	99.967	4,072,052	4,073,396	4,065,605	0	(74)	0	0	3.000	3.016	MON	2,037	122,202	04/21/2016.	06/25/2033.
3136AL H3 8	FANNIE MAE 2014-79 LC	CF	..		1	1,905,396	97.948	1,912,924	1,953,000	1,912,683	0	2,487	0	0	3.000	3.241	MON	977	58,590	07/20/2015.	09/25/2044.
3137BN 3M 4	FHR 4550 VB		..		1	6,644,673	97.464	6,292,337	6,456,036	6,620,648	0	(10,727)	0	0	3.000	2.723	MON	8,608	193,681	04/04/2016.	03/15/2038.
3137BN W2 6	FHR 4571 GV		..		1	7,908,144	97.535	7,552,098	7,743,000	7,887,797	0	(9,765)	0	0	3.000	2.800	MON	10,324	232,290	03/31/2016.	06/15/2039.
3137BY CH 1	FREDDIE MAC 4680 YV		..		1	4,864,480	102.657	4,841,293	4,716,000	4,862,399	0	(2,081)	0	0	3.500	3.101	MON	13,755	27,510	10/27/2017.	09/15/2037.
38373V M3 1	GNMA 2002-87 Z		..		1	6,159,773	111.171	7,003,022	6,299,349	6,239,674	0	(3,522)	0	0	5.500	5.742	MON	28,872	346,464	11/08/2002.	11/20/2032.
38373X L2 0	GNMA 2002-55 PE	CF	..		1	2,047,890	102.624	2,023,843	1,972,088	1,990,385	0	(2,956)	0	0	6.000	5.707	MON	9,860	118,325	12/19/2002.	07/20/2032.
38375C BD 1	GNMA 2012-57 DA	CF	..		1	2,041,837	109.182	2,037,078	1,865,756	1,926,743	0	(16,247)	0	0	5.413	3.998	MON	8,416	101,424	08/03/2012.	04/20/2042.
38377G S7 5	GNMA 2010-89 PD	CF	..		1	3,168,750	103.954	3,118,605	3,000,000	3,081,997	0	(22,518)	0	0	4.000	3.099	MON	10,000	120,000	04/16/2014.	07/20/2040.
38377X AL 6	GNMA 2011-100 PX	CF	..		1	2,691,645	101.588	2,590,291	2,549,812	2,585,371	0	(12,502)	0	0	4.000	2.745	MON	8,499	101,993	04/22/2014.	12/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						75,146,180	XXX	73,889,213	73,360,125	74,512,242	0	(128,453)	0	0	XXX	XXX	XXX	185,849	2,436,497	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10		..		1	5,245,551	100.964	5,296,161	5,245,593	5,243,117	0	(1,166)	0	0	3.220	3.196	MON	14,076	168,908	10/26/2015.	08/25/2035.
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2		..		1	5,096,875	100.147	5,007,350	5,000,000	5,048,131	0	(10,876)	0	0	2.509	2.273	MON	10,452	125,427	04/25/2013.	11/25/2022.
36194N LU 1	GN AU1239		..		1	5,520,826	99.146	5,446,425	5,493,359	5,517,951	0	(1,821)	0	0	2.850	2.789	MON	13,047	156,561	04/25/2016.	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920	CF	..		1	5,910,568	97.033	5,631,355	5,803,565	5,899,804	0	(9,409)	0	0	3.020	2.871	MON	7,790	175,268	08/23/2016.	09/15/2041.
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	CF	..		1	5,052,003	106.138	5,177,660	4,878,217	5,038,741	0	(13,262)	0	0	3.940	3.568	MON	16,017	144,151	01/26/2017.	03/15/2037.
38373M 2F 6	GNMA 2008-80 IO		..	4,6	1	277,457	17.496	702,897	0	266,412	0	5,624	0	0	1.464	19.550	MON	4,900	71,208	11/17/2009.	04/16/2050.
38376G 2H 2	GNMA 2011-92 C	CF	..		1	7,894,063	102.435	8,194,800	8,000,000	7,945,849	0	10,665	0	0	3.878	4.069	MON	25,850	309,684	12/31/2013.	04/16/2052.
38376G A7 5	GNMA 2011-10 AC	CF	..		1	2,444,063	100.512	2,261,683	2,250,162	2,417,884	0	(13,865)	0	0	3.565	2.946	MON	6,684	80,285	02/13/2013.	11/16/2044.
38376G F4 7	GNMA 2011-16 C	CF	..		1	2,723,054	101.214	2,492,105	2,462,213	2,506,548	0	(189,946)	0	0	3.821	1.701	MON	7,840	93,186	01/10/2013.	09/16/2046.
38376G S2 7	GNMA 2011-67 CA	CF	..		1	3,052,020	101.621	3,048,630	3,000,000	3,051,552	0	579	0	0	3.944	3.654	MON	9,860	119,853	12/31/2013.	12/16/2051.
38376G S3 5	GNMA 2011-67 D	CF	..		1	3,020,010	102.439	3,073,170	3,000,000	3,020,002	0	245	0	0	3.944	3.832	MON	9,860	119,853	12/31/2013.	12/16/2051.
38376G U2 4	GNMA 2011-77 D	CF	..		1	7,955,714	103.934	8,314,720	8,000,000	7,972,369	0	5,057	0	0	4.666	4.755	MON	31,107	370,253	12/31/2013.	10/16/2045.
38376G ZU 7	GNMA 2011-9 C	CF	..		1	3,795,330	101.181	3,520,048	3,478,962	3,545,699	0	(230,459)	0	0	3.515	1.815	MON	10,191	122,804	01/10/2013.	09/16/2041.
38379K J5 8	GNMA 2015-130 VA		..		1	6,729,499	94.332	6,398,056	6,782,487	6,738,058	0	964	0	0	2.250	2.363	MON	12,717	152,606	06/13/2016.	09/16/2041.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						64,717,033	XXX	64,565,060	63,394,558	64,212,117	0	(447,670)	0	0	XXX	XXX	XXX	180,391	2,210,047	XXX	XXX
0599999. Total - U.S. Government						164,756,221	XXX	166,767,696	161,304,856	164,020,732	0	(685,842)	0	0	XXX	XXX	XXX	616,564	6,082,177	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
All Other Governments - Issuer Obligations																					
91086Q BG 2	UNITED MEXICAN STATES		D	1	2FE	2,990,280	104.375	3,131,250	3,000,000	2,991,871	0	834	0	0	4.125	4.165	JJ	55,000	123,750	01/13/2016.	01/21/2026.
91087B AC 4	UNITED MEXICAN STATES		D		2FE	1,993,520	103.825	2,076,500	2,000,000	1,993,926	0	406	0	0	4.150	4.190	MS	21,442	41,500	03/16/2017.	03/28/2027.
0699999. All Other Governments - Issuer Obligations						4,983,800	XXX	5,207,750	5,000,000	4,985,797	0	1,240	0	0	XXX	XXX	XXX	76,442	165,250	XXX	XXX
1099999. Total - All Other Governments						4,983,800	XXX	5,207,750	5,000,000	4,985,797	0	1,240	0	0	XXX	XXX	XXX	76,442	165,250	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B			1	1FE	7,000,000	107.846	7,549,220	7,000,000	7,000,000	0	0	0	0	4.263	4.263	MS	87,865	223,808	12/02/2016.	09/15/2032.
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A	CF		2	1FE	1,961,320	102.891	2,057,820	2,000,000	1,966,502	0	1,053	0	0	4.125	4.251	JD	6,875	82,500	05/25/2012.	12/01/2037.
011770 2D 5	STATE OF ALASKA			2	1FE	1,000,000	102.546	1,025,460	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013.	08/01/2037.
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY				1FE	1,300,000	99.581	1,294,553	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	3,289	39,468	12/20/2012.	06/01/2024.
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN				1FE	1,000,000	102.599	1,025,990	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	41,620	10/18/2012.	01/01/2030.
04300D AD 2	ART INSTITUTE OF CHICAGO				1FE	2,300,000	100.764	2,317,572	2,300,000	2,300,000	0	0	0	0	3.782	3.782	MS	28,995	86,986	10/11/2012.	03/01/2027.
052414 NV 7	AUSTIN TX ELEC UTILITY SYS REV			2	1FE	2,705,000	100.151	2,709,085	2,705,000	2,705,000	0	0	0	0	3.006	3.006	MN	10,390	81,312	12/04/2012.	11/15/2026.
10115C AA 2	BOSTON UNIVERSITY			2	1FE	3,908,981	111.661	4,432,942	3,970,000	3,912,635	0	894	0	0	5.200	5.300	AO	51,610	206,440	12/31/2013.	10/01/2045.
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	CF		2	1FE	536,430	98.564	528,727	536,430	536,430	0	0	0	0	2.900	2.900	MON	1,296	15,556	04/19/2013.	02/01/2042.
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV			2	1FE	3,000,000	103.375	3,101,250	3,000,000	3,000,000	0	0	0	0	3.650	3.650	FA	45,625	109,500	04/08/2015.	08/01/2025.
13034P UJ 4	CALIFORNIA ST HSG FIN AGY REV			2	1FE	3,000,000	103.950	3,118,500	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA	50,625	121,500	04/08/2015.	08/01/2030.
13034P YY 7	CALIFORNIA ST HSG FIN AGY REV			2	1FE	3,000,000	101.829	3,054,870	3,000,000	3,000,000	0	0	0	0	3.848	3.848	FA	48,100	125,381	06/22/2016.	08/01/2031.
14916R AC 8	CATHOLIC HEALTH INITIATIVE				2FE	2,493,350	99.231	2,480,775	2,500,000	2,496,544	0	656	0	0	2.950	2.981	MN	12,292	73,750	10/25/2012.	11/01/2022.
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH				1FE	3,000,000	106.007	3,180,210	3,000,000	3,000,000	0	0	0	0	5.070	5.070	JD	12,675	152,100	03/24/2010.	12/01/2020.
196479 XM 6	COLORADO HSG & FIN AUTH	CF		2	1FE	1,560,000	97.865	1,526,694	1,560,000	1,560,000	0	0	0	0	3.193	3.193	MN	8,302	49,811	01/16/2015.	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS				1FE	5,866,734	101.177	5,935,785	5,866,734	5,866,734	0	0	0	0	3.400	3.400	JJ	99,734	42,664	12/05/2016.	11/01/2045.
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS	CF		2	1FE	4,000,000	101.150	4,046,000	4,000,000	4,000,000	0	0	0	0	3.850	3.850	MON	12,833	82,561	05/12/2017.	07/01/2057.
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &			2	1FE	4,000,000	101.426	4,057,040	4,000,000	4,000,000	0	0	0	0	4.982	4.982	FA	75,284	199,280	07/25/2013.	02/15/2027.
20281P KL 5	CMWLTH FING AUTH PA			1	1FE	7,777,641	104.446	8,042,342	7,700,000	7,775,441	0	(2,200)	0	0	4.014	3.929	JD	25,757	335,693	04/12/2017.	06/01/2033.
20772J ZP 0	STATE OF CONNECTICUT G.O				1FE	3,000,000	98.177	2,945,310	3,000,000	3,000,000	0	0	0	0	3.127	3.127	MS	27,622	93,810	03/13/2015.	03/15/2025.
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG				1FE	5,000,000	105.878	5,293,900	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN	36,467	218,800	10/28/2010.	11/01/2021.
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG				1FE	3,000,000	107.080	3,212,400	3,000,000	3,000,000	0	0	0	0	4.576	4.576	MN	22,880	137,280	10/28/2010.	11/01/2022.
230563 AS 7	CUMBERLAND COUNTY NJ			2	1FE	1,000,000	105.075	1,050,750	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO	10,754	50,940	10/09/2009.	04/15/2020.
246412 EC 0	DELAWARE ST SOLID WASTE AUTH				1FE	1,000,000	105.674	1,056,740	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD	4,267	51,200	06/11/2010.	06/01/2020.
246412 ED 8	DELAWARE ST SOLID WASTE AUTH			2	1FE	2,000,000	105.964	2,119,280	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD	8,783	105,400	06/11/2010.	06/01/2021.
248775 N7 9	DENTON COUNTY TX 2013			2	1FE	3,775,303	99.636	3,746,314	3,760,000	3,768,010	0	(1,630)	0	0	2.916	2.866	JJ	50,557	109,642	04/26/2013.	07/15/2026.
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C				1FE	845,990	102.524	1,025,240	1,000,000	863,394	0	4,662	0	0	3.773	4.930	JD	3,144	37,730	12/31/2013.	12/01/2035.
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C				1FE	2,500,000	104.301	2,607,525	2,500,000	2,500,000	0	0	0	0	3.598	3.598	JD	3,998	89,950	04/18/2013.	12/15/2027.
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C			4	1FE	1,000,000	106.393	1,063,930	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	42,420	04/18/2013.	12/15/2037.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A				1FE	2,438,189	103.270	2,517,918	2,438,189	2,438,189	0	0	0	0	3.875	3.875	MON	4,199	94,480	05/19/2014.	06/15/2045.
283770 LB 9	EL PASO TX INDEP SCH DIST			2	1FE	5,000,000	99.602	4,980,100	5,000,000	5,000,000	0	0	0	0	4.050	4.050	FA	1,688	0	12/13/2017.	08/15/2037.
29270C YT 6	ENERGY NORTHWEST				1FE	1,000,000	103.264	1,032,640	1,000,000	1,000,000	0	0	0	0	3.403	3.403	JJ	17,015	34,030	08/16/2012.	07/01/2025.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI			2	1FE	888,760	103.763	1,037,630	1,000,000	913,076	0	5,848	0	0	3.450	4.440	AO	8,625	34,500	07/08/2013.	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	CF		2	1FE	655,000	105.372	690,187	655,000	655,000	0	0	0	0	4.450	4.450	JJ	14,574	14,574	10/19/2011.	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series			2	1FE	1,966,768	99.742	1,961,694	1,966,768	1,966,768	0	0	0	0	3.125	3.125	MON	5,122	61,462	03/23/2016.	07/01/2037.
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV			2	1FE	500,000	104.680	523,400	500,000	500,000	0	0	0	0	5.391	5.391	JJ	13,478	26,955	02/26/2010.	07/01/2020.
372546 AN 1	GEORGE WASHINGTON UNIVERSITY				1FE	500,000	105.187	525,935	500,000	500,000	0	0	0	0	4.452	4.452	MS	6,554	22,260	03/24/2011.	09/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	102.381	1,023,810	1,000,000	1,000,000	0	0	0	0	3.485	3.485	MS	10,261	34,850	03/20/2012.	09/15/2022.
372546 AS 0	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	107.914	1,079,140	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS	12,847	43,630	02/05/2013.	09/15/2043.
373384 J6 4	STATE OF GEORGIA Series E			2	1FE	2,500,000	107.202	2,680,050	2,500,000	2,500,000	0	0	0	0	4.280	4.280	FA	44,583	107,000	06/28/2013.	02/01/2030.
373384 RV 0	STATE OF GEORGIA				1FE	6,000,000	105.844	6,350,640	6,000,000	6,000,000	0	0	0	0	3.720	3.720	AO	55,800	223,200	10/13/2010.	10/01/2023.
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE	CF		2	1FE	272,714	104.792	282,938	270,000	271,348	0	(363)	0	0	4.000	3.843	JD	900	10,800	12/31/2013.	12/01/2026.
41978C AR 6	HAWAII ST ARPTS SYS CUSTOMER			2	1FE	2,125,000	103.181	2,192,596	2,125,000	2,125,000	0	0	0	0	3.894	3.894	JJ	35,398	0	07/13/2017.	07/01/2037.
419792 KM 7	STATE OF HAWAII			2	1FE	2,000,000	99.407	1,988,140	2,000,000	2,000,000	0	0	0	0	2.902	2.902	AO	14,510	58,040	04/01/2016.	10/01/2028.
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION			2	1FE	2,785,000	104.938	2,922,523	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO	28,901	115,605	08/19/2015.	10/01/2026.
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S				1FE	1,000,000	112.498	1,124,980	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	49,140	06/21/2012.	06/01/2032.
442331 3J 1	HOUSTON TX			2	1FE	10,000,000	100.851	10,085,100	10,000,000	10,000,000	0	0	0	0	4.061	4.061	MS	10,153	0	12/20/2017.	03/01/2035.
452152 QV 6	ILLINOIS ST GOV OBLIGATION				2FE	2,000,000	98.672	1,973,440	2,000,000	2,000,000	0	0	0	0	5.010	5.010	AO	25,050	100,200	04/02/2013.	04/01/2028.
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	109.444	820,830	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010.	10/01/2021.
47770V AY 6	JOBS OHIO BEVERAGE SYSTEM			4	1FE	3,651,440	106.165	4,246,600	4,000,000	3,721,632	0	18,817	0	0	3.985	4.807	JJ	79,700	159,400	12/31/2013.	01/01/2029.
478718 J5 9	JOHNSON COUNTY SCHOOL DISTRICT 2013B			2	1FE	1,988,260	101.642	2,032,840	2,000,000	1,990,496	0	361	0	0	4.050	4.088	MS	27,000	81,000	03/08/2013.	09/01/2035.
485429 Z2 3	KANSAS ST DEV FIN AUTH REV			1	1FE	2,500,000	106.275	2,656,875	2,500,000	2,500,000	0	0	0	0	4.091	4.091	AO	21,591	102,275	08/13/2015.	04/15/2027.
485429 Z6 4	KANSAS ST DEV FIN AUTH REV			1	1FE	5,137,400	110.701	5,535,050	5,000,000	5,134,260	0	(3,140)	0	0	4.727	4.517	AO	49,896	236,350	03/31/2017.	04/15/2037.
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO			2	1FE	1,392,182	102.003	1,422,942	1,395,000	1,392,293	0	111	0	0	3.000	3.020	JD	3,488	23,250	04/26/2017.	06/01/2029.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			2	1FE	1,195,000	101.944	1,218,231	1,195,000	1,195,000	0	0	0	0	4.268	4.268	JJ	25,501	51,003	06/06/2012.	01/01/2028.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			2	1FE	2,955,000	99.430	2,938,157	2,955,000	2,955,000	0	0	0	0	3.000	3.000	MON	7,388	88,650	04/19/2013.	11/01/2041.
49151E 7A 5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	104.621	2,092,420	2,000,000	2,000,000	0	0	0	0	4.403	4.403	MN	14,677	88,060	10/26/2010.	11/01/2020.
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A				1FE	2,000,000	99.750	1,995,000	2,000,000	2,000,000	0	0	0	0	2.463	2.463	JD	4,105	49,260	04/25/2013.	12/01/2020.
517840 2M 5	LAS VEGAS VLY NV WTR DIST				1FE	2,500,000	105.380	2,634,500	2,500,000	2,500,000	0	0	0	0	3.988	3.988	JD	8,308	99,700	09/28/2011.	06/01/2021.
517840 2N 3	LAS VEGAS VLY NV WTR DIST			2	1FE	2,393,632	106.319	2,482,549	2,335,000	2,364,030	0	(7,829)	0	0	4.138	3.747	JD	8,052	96,622	12/31/2013.	06/01/2022.
519741 FL 1	LAWRENCE CNTY SCH DIST 2012	CF		2	1FE	2,975,000	101.645	3,023,939	2,975,000	2,975,000	0	0	0	0	4.000	4.000	JD	9,917	119,000	12/05/2012.	12/01/2035.
53945C HK 9	LOS ANGELES CA WSTWTR SYS REVE			1	1FE	3,225,000	103.483	3,337,327	3,225,000	3,225,000	0	0	0	0	4.029	4.029	JD	10,828	67,494	05/10/2017.	06/01/2039.
544445 BD 0	LOS ANGELES CA DEPT OF ARPTS A			1	1FE	2,000,000	106.148	2,122,960	2,000,000	2,000,000	0	0	0	0	3.887	3.887	MN	9,933	73,205	11/16/2016.	05/15/2038.
544525 NV 6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	108.840	2,176,800	2,000,000	2,000,000	0	0	0	0	5.081	5.081	JJ	50,810	101,620	11/20/2009.	07/01/2021.
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	1,500,000	105.926	1,588,890	1,500,000	1,500,000	0	0	0	0	4.280	4.280	JD	5,350	64,200	11/05/2010.	06/01/2021.
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	2,150,000	107.713	2,315,830	2,150,000	2,150,000	0	0	0	0	4.530	4.530	JD	8,116	97,395	11/05/2010.	06/01/2022.
54626X BD 9	LOUISIANA ST HSG FIN AGY REV			2	1FE	2,031,575	105.723	2,135,605	2,020,000	2,026,183	0	(1,478)	0	0	4.750	4.660	AO	23,988	95,950	12/31/2013.	10/01/2029.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	5,000,000	104.415	5,220,750	5,000,000	5,000,000	0	0	0	0	4.416	4.416	MS	73,600	76,053	04/07/2017.	09/01/2037.
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	2,645,000	100.257	2,651,798	2,645,000	2,645,000	0	0	0	0	3.242	3.242	MS	28,584	29,536	04/07/2017.	09/01/2048.
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	3,130,000	100.102	3,133,193	3,130,000	3,130,000	0	0	0	0	3.750	3.750	MON	9,781	65,534	05/01/2017.	03/01/2059.
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE	CF		2	1FE	2,985,930	100.566	3,016,980	3,000,000	2,990,606	0	959	0	0	3.150	3.193	JD	7,875	94,500	12/19/2012.	06/01/2026.
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			2	1FE	2,141,381	104.611	2,625,736	2,510,000	2,217,882	0	20,510	0	0	3.500	4.920	FA	33,188	87,850	12/31/2013.	08/15/2028.
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			2	1FE	2,365,638	107.429	2,454,753	2,285,000	2,332,226	0	(7,455)	0	0	4.000	3.591	FA	34,529	91,400	03/14/2013.	08/15/2028.
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA B			4	1FE	500,000	111.952	559,760	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010.	07/01/2025.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1FE	1,684,200	108.546	1,823,573	1,680,000	1,681,744	0	(441)	0	0	5.500	5.467	JJ	46,200	92,400	07/21/2011.	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1FE	975,000	104.070	1,014,683	975,000	975,000	0	0	0	0	4.900	4.900	JJ	23,888	47,775	06/01/2012.	07/01/2028.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY			2	1FE	805,000	102.902	828,361	805,000	805,000	0	0	0	0	5.100	5.100	JD	3,421	41,055	10/28/2011.	12/01/2030.
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES	CF		2	1FE	2,593,523	106.895	2,773,925	2,595,000	2,590,851	0	(396)	0	0	4.750	4.742	JD	10,272	123,263	12/31/2013.	06/01/2035.
58506Y AK 8	MEDSTAR HEALTH INC				1FE	2,000,000	96.445	1,928,900	2,000,000	2,000,000	0	0	0	0	3.099	3.099	FA	23,415	61,980	01/29/2015.	08/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58506Y AM 4	MEDSTAR HEALTH INC				1FE	2,000,000	95.723	1,914,460	2,000,000	2,000,000	0	0	0	0	3.399	3.399	FA	25,681	67,980	01/29/2015.	08/15/2027.
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON			1	1FE	5,306,144	106.332	5,364,449	5,045,000	5,274,193	0	(21,546)	0	0	4.053	3.417	JJ	102,237	163,032	03/30/2017.	07/01/2026.
59259Y BD 0	METROPOLITAN TRANS AUTH NY			2	1FE	3,000,000	106.627	3,198,810	3,000,000	3,000,000	0	0	0	0	5.013	5.013	MN	19,217	150,390	10/07/2009.	11/15/2020.
59333P V8 8	MIAMI-DADE CNTY FL AVIATION RE			2	1FE	6,000,000	101.026	6,061,560	6,000,000	6,000,000	0	0	0	0	3.706	3.706	AO	55,590	222,360	08/04/2016.	10/01/2035.
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE			2	1FE	10,579,300	115.730	11,573,000	10,000,000	10,357,449	0	(53,779)	0	0	5.000	4.291	AO	125,000	500,000	07/19/2013.	10/01/2028.
59447T KN 2	MICHIGAN ST FIN AUTH REVENUE			1	1FE	3,000,000	98.831	2,964,930	3,000,000	3,000,000	0	0	0	0	3.610	3.610	MN	18,050	108,300	07/29/2016.	11/01/2032.
594610 7A 9	MICHIGAN STATE			2	1FE	2,495,075	107.453	2,686,325	2,500,000	2,497,770	0	460	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011.	04/15/2022.
594612 BK 8	MICHIGAN ST ULT GO			2	1FE	4,000,000	101.270	4,050,800	4,000,000	4,000,000	0	0	0	0	3.800	3.800	MN	19,422	152,000	04/30/2013.	05/15/2033.
59465M W9 2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG	CF		2	1FE	5,940,000	99.316	5,899,370	5,940,000	5,940,000	0	0	0	0	3.736	3.736	AO	55,480	221,918	08/12/2016.	10/01/2033.
597502 BE 2	MIDLAND CNTY TEX HOSP DIST				1FE	1,250,000	103.747	1,296,838	1,250,000	1,250,000	0	0	0	0	5.355	5.355	MN	8,553	66,938	08/18/2009.	05/15/2019.
602245 ZA 3	MILWAUKEE COUNTY G.O			2	1FE	3,000,000	104.723	3,141,690	3,000,000	3,000,000	0	0	0	0	3.862	3.862	JD	9,655	115,860	01/25/2013.	12/01/2030.
603827 YB 6	MINNEAPOLIS-SAINT PAUL MN META			1	1FE	2,000,000	104.536	2,090,720	2,000,000	2,000,000	0	0	0	0	4.096	4.096	JJ	40,960	43,463	12/07/2016.	01/01/2032.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	CF		2	1FE	990,000	105.082	1,040,312	990,000	990,000	0	0	0	0	4.450	4.450	JJ	22,028	22,028	08/26/2011.	07/01/2031.
60416Q GV 0	MINNESOTA ST HSG FIN AGY	CF		2	1FE	1,953,030	100.448	1,961,780	1,953,030	1,953,030	0	0	0	0	3.200	3.200	MON	5,208	32,456	05/11/2017.	06/01/2047.
605360 SE 7	MISSISSIPPI ST HOSP EQUIPMENT			1	2FE	3,000,000	98.269	2,948,070	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS	37,200	102,920	09/16/2016.	09/01/2026.
605580 6J 3	STATE OF MISSISSIPPI				1FE	3,417,992	105.765	3,617,163	3,420,000	3,419,197	0	190	0	0	3.931	3.938	MN	22,407	134,440	10/27/2010.	11/01/2021.
605581 FF 9	STATE OF MISSISSIPPI			1	1FE	3,000,000	103.470	3,104,100	3,000,000	3,000,000	0	0	0	0	3.729	3.729	AO	27,968	111,870	02/04/2015.	10/01/2032.
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1	CF		2	1FE	1,110,000	100.561	1,116,227	1,110,000	1,110,000	0	0	0	0	4.156	4.156	JJ	23,066	46,132	10/17/2012.	07/01/2033.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A			2	1FE	1,245,000	97.490	1,213,751	1,245,000	1,245,000	0	0	0	0	2.650	2.650	MON	2,749	32,992	01/18/2013.	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B			2	1FE	1,265,000	97.490	1,233,249	1,265,000	1,265,000	0	0	0	0	2.650	2.650	MON	2,794	33,522	01/18/2013.	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D			2	1FE	1,064,118	96.834	1,149,095	1,186,664	1,081,822	0	4,643	0	0	2.550	3.256	MON	2,522	30,260	12/31/2013.	10/01/2034.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	CF		2	1FE	1,389,972	104.102	1,447,018	1,390,000	1,390,002	0	0	0	0	4.625	4.625	JD	5,357	64,288	10/14/2011.	12/01/2026.
631294 4D 4	NASHUA NH TXBL-PENNICHUCK CORP			4	1FE	2,730,780	107.945	3,238,350	3,000,000	2,750,561	0	5,298	0	0	4.376	4.973	JJ	60,535	131,280	12/31/2013.	01/15/2042.
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	CF		2	1FE	471,291	105.219	489,268	465,000	468,330	0	(798)	0	0	4.750	4.540	AO	5,522	22,088	12/31/2013.	10/01/2033.
641494 DT 3	NEVADA HIGHER EDUCATION 2016B			2	1FE	2,000,000	104.018	2,080,360	2,000,000	2,000,000	0	0	0	0	4.471	4.471	JJ	44,710	89,420	03/10/2016.	07/01/2036.
64469D B5 9	NEW HAMPSHIRE HOUSING	CF		2	1FE	2,260,000	102.431	2,314,941	2,260,000	2,260,000	0	0	0	0	4.077	4.077	JJ	55,540	0	04/27/2017.	01/01/2034.
64469D B6 7	NEW HAMPSHIRE HOUSING	CF		2	1FE	2,750,000	99.997	2,749,918	2,750,000	2,750,000	0	0	0	0	3.220	3.220	JJ	53,376	0	04/27/2017.	01/01/2040.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	CF		2	1FE	2,388,300	101.570	2,315,796	2,280,000	2,342,451	0	(10,228)	0	0	3.750	3.203	JJ	42,750	85,500	03/14/2013.	07/01/2034.
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1FE	659,138	109.764	686,025	625,000	643,528	0	(4,196)	0	0	5.750	4.908	JD	2,995	35,938	12/31/2013.	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1FE	1,239,488	109.186	1,370,284	1,255,000	1,243,119	0	673	0	0	5.750	5.862	JD	6,014	72,163	06/08/2011.	12/01/2029.
646080 SS 1	NEW JERSEY ST HIGHER ED ASSIST			2	1FE	5,079,100	104.342	5,217,100	5,000,000	5,074,997	0	(4,103)	0	0	4.000	3.800	JD	16,667	100,000	05/16/2017.	12/01/2030.
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E			1	1FE	3,000,000	103.725	3,111,750	3,000,000	3,000,000	0	0	0	0	4.272	4.272	MN	21,360	128,160	03/06/2015.	11/01/2030.
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST			1	2FE	6,403,353	114.966	7,047,416	6,130,000	6,358,113	0	(19,871)	0	0	5.754	5.223	JD	15,676	352,720	08/14/2015.	12/15/2028.
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH	CF		2	1FE	2,676,123	99.631	2,666,248	2,676,123	2,676,123	0	0	0	0	2.980	2.980	MON	6,646	42,754	05/03/2017.	08/01/2038.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			2	1FE	1,430,000	102.494	1,465,664	1,430,000	1,430,000	0	0	0	0	3.550	3.550	MS	16,922	50,765	08/15/2012.	09/01/2032.
64763F QD 4	NEW ORLEANS, LOUISIANA			2	1FE	3,000,000	105.226	3,156,780	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	42,420	127,260	10/12/2012.	09/01/2025.
64971W G2 0	NYC NY TRANSITIONAL FIN AUTH			2	1FE	4,000,000	96.897	3,875,880	4,000,000	4,000,000	0	0	0	0	2.960	2.960	FA	49,333	118,400	04/13/2016.	02/01/2028.
64972C FS 7	NY HSG DEV CORP MF HSG REV 2014 Series H	CF		2	1FE	5,025,000	103.804	5,190,200	5,000,000	5,019,378	0	(2,873)	0	0	4.320	4.244	MN	36,000	216,000	12/03/2015.	11/01/2035.
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172			2	1FE	3,000,000	103.202	3,096,060	3,000,000	3,000,000	0	0	0	0	4.203	4.203	AO	31,523	126,090	07/12/2012.	10/01/2027.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE			2	1FE	698,639	101.188	683,019	675,000	687,325	0	(2,436)	0	0	2.625	2.218	AO	4,430	17,719	02/13/2013.	04/01/2041.
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	984,450	106.445	1,064,450	1,000,000	994,374	0	1,635	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011.	02/15/2021.
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	2,001,000	108.497	2,169,940	2,000,000	2,000,412	0	(87)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010.	03/15/2022.
650119 AP 5	NEW YORK UNIVERSITY				1FE	2,000,000	98.047	1,960,940	2,000,000	2,000,000	0	0	0	0	3.271	3.271	JJ	32,710	65,420	04/10/2015.	07/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
650119 AQ 3	NEW YORK UNIVERSITY				1FE	2,000,000	99.010	1,980,200	2,000,000	2,000,000	0	0	0	0	3.421	3.421	JJ	34,210	68,420	04/10/2015.	07/01/2028.
65819W AK 9	NORTH CAROLINA ST ESTRN PWR			1	1FE	3,000,000	106.054	3,181,620	3,000,000	3,000,000	0	0	0	0	4.058	4.058	JJ	60,870	121,740	07/16/2015.	07/01/2025.
658203 Z2 3	NORTH CAROLINA ST MUNI PWR AGY			1	1FE	2,000,000	102.306	2,046,120	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JJ	33,400	66,800	07/09/2015.	01/01/2022.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3			2	1FE	465,000	101.554	472,226	465,000	465,000	0	0	0	0	4.319	4.319	JJ	10,042	20,083	07/10/2012.	01/01/2029.
658289 B7 7	NORTH CAROLINA ST UNIVERSITY			4	1FE	1,000,000	104.388	1,043,880	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	38,250	02/13/2013.	10/01/2033.
672319 CE 8	OAKLAND CA PENSION OBLG				1FE	2,953,320	105.401	3,162,030	3,000,000	2,972,555	0	3,935	0	0	4.350	4.527	JD	5,800	130,500	07/13/2012.	12/15/2023.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			2	1FE	1,500,000	101.179	1,517,685	1,500,000	1,500,000	0	0	0	0	8.570	8.662	MJSD	10,713	128,550	06/15/2000.	06/01/2020.
67756D FA 9	UNIVERSITY OF DAYTON			1	1FE	1,765,000	101.216	1,786,462	1,765,000	1,765,000	0	0	0	0	3.900	3.900	JD	5,736	68,835	03/04/2015.	12/01/2027.
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1FE	2,000,000	103.004	2,060,080	2,000,000	2,000,000	0	0	0	0	3.804	3.804	MS	25,360	76,080	03/27/2013.	03/01/2027.
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1FE	3,000,000	103.938	3,118,140	3,000,000	3,000,000	0	0	0	0	4.297	4.297	MS	42,970	128,910	03/27/2013.	03/01/2032.
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B			2	1FE	4,557,984	113.835	4,832,296	4,245,000	4,425,719	0	(31,995)	0	0	5.000	4.051	JJ	106,125	212,250	07/24/2013.	01/01/2026.
686343 CM 4	ORLAND IL FIRE PROTECTION DIST				1FE	1,089,430	102.461	1,214,163	1,185,000	1,127,388	0	10,136	0	0	3.500	4.609	JD	1,843	41,475	12/31/2013.	12/15/2022.
686343 CX 0	ORLAND IL FIRE PROTECTION DIST			2	1FE	2,665,000	104.499	2,784,898	2,665,000	2,665,000	0	0	0	0	4.950	4.950	JD	5,863	131,918	12/20/2012.	12/15/2032.
704879 3W 3	PEARLAND SCHOOL DISTRICT 2013B			2	1FE	3,827,107	100.443	3,821,856	3,805,000	3,817,420	0	(2,206)	0	0	3.150	3.081	FA	45,280	119,858	04/25/2013.	02/15/2028.
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)	CF		2	1FE	3,500,000	105.797	3,702,895	3,500,000	3,500,000	0	0	0	0	4.750	4.750	JJ	76,660	166,250	01/26/2011.	07/15/2022.
709193 LY 0	PENNSYLVANIA ST INDL DEV AUTH			4	1FE	7,000,000	99.150	6,940,500	7,000,000	7,000,000	0	0	0	0	3.556	3.556	JJ	124,460	248,920	04/02/2015.	07/01/2024.
724581 ME 0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 201	CF			1FE	4,548,960	114.666	5,446,635	4,750,000	4,572,159	0	6,276	0	0	4.920	5.255	FA	97,375	233,700	12/31/2013.	08/01/2034.
73358W TZ 7	PORT AUTH OF NY & NJ			2	1FE	3,131,000	108.042	3,349,302	3,100,000	3,122,764	0	(2,834)	0	0	4.426	4.300	AO	28,966	137,206	12/02/2014.	10/15/2034.
73358W UG 7	PORT AUTH OF NY & NJ			2	1FE	2,700,000	105.329	2,843,883	2,700,000	2,700,000	0	0	0	0	3.771	3.771	AO	21,495	101,817	10/29/2014.	10/15/2027.
735000 QX 2	PORT OF OAKLAND CA			2	1FE	3,279,780	106.586	3,730,510	3,500,000	3,315,580	0	8,619	0	0	4.500	5.020	MN	26,250	157,500	07/01/2013.	05/01/2032.
745190 TR 9	PUERTO RICO HWY & TRANS AUTH	SD		2	6FE	206,250	19.000	209,000	1,100,000	206,250	0	10,075	67,441	0	5.000	22.484	JJ	0	27,500	03/16/2010.	07/01/2030.
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A			2	1FE	2,319,642	100.140	2,303,220	2,300,000	2,300,000	0	(1,609)	0	0	5.150	4.860	AO	29,613	118,450	12/31/2013.	10/01/2027.
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS	CF		2	1FE	1,000,000	105.335	1,053,350	1,000,000	1,000,000	0	0	0	0	4.863	4.863	AO	12,158	48,630	05/13/2010.	04/01/2022.
762315 QL 6	RHODE ISLAND ST STUDENT LOAN			2	1FE	2,120,000	104.254	2,210,185	2,120,000	2,120,000	0	0	0	0	4.250	4.250	JD	7,508	51,808	04/06/2017.	12/01/2033.
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC			4	1FE	790,000	100.775	796,123	790,000	790,000	0	0	0	0	2.752	2.752	JJ	10,870	21,741	12/12/2012.	07/01/2021.
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1FE	4,838,080	110.454	5,522,700	5,000,000	4,872,777	0	9,252	0	0	4.700	5.020	AO	58,750	235,000	12/31/2013.	04/01/2028.
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE			2	1FE	3,000,000	111.661	3,349,830	3,000,000	3,000,000	0	0	0	0	5.594	5.594	JJ	83,910	167,820	02/06/2014.	07/01/2043.
79765R P6 0	SAN FRANCISCO CITY & CNTY CA P			2	1FE	3,376,330	100.822	3,463,236	3,435,000	3,379,409	0	2,943	0	0	3.550	3.701	MN	20,324	107,377	11/30/2016.	11/01/2031.
797669 UP 1	SAN FRANCISCO CA BAY AREA 2012 SER B (R			2	1FE	4,000,000	104.443	4,177,720	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	81,740	163,480	09/21/2012.	07/01/2032.
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C			2	1FE	2,916,330	100.641	3,019,230	3,000,000	2,916,684	0	354	0	0	3.750	3.955	MS	16,250	0	10/27/2017.	09/01/2037.
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			2	1FE	3,572,215	105.882	3,769,399	3,560,000	3,566,445	0	(1,556)	0	0	4.350	4.297	AO	38,715	154,860	12/31/2013.	10/01/2028.
798186 YW 6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1FE	1,956,629	102.707	2,264,689	2,205,000	2,020,955	0	17,170	0	0	3.374	4.560	FA	30,999	74,397	12/31/2013.	08/01/2026.
798186 YX 4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1FE	3,129,300	104.704	3,580,877	3,420,000	3,185,259	0	14,950	0	0	3.924	4.699	FA	55,917	134,201	12/31/2013.	08/01/2029.
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1FE	3,750,000	106.707	4,001,513	3,750,000	3,750,000	0	0	0	0	4.469	4.469	FA	69,828	167,588	01/17/2013.	08/01/2034.
799017 KX 5	SAN MATEO CA UNION HS DISTRICT				1FE	875,000	102.133	893,664	875,000	875,000	0	0	0	0	3.070	3.070	MS	8,954	26,863	10/25/2012.	09/01/2023.
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	CF		2	1FE	2,137,724	103.031	2,122,439	2,060,000	2,117,125	0	(6,930)	0	0	4.000	3.191	JJ	41,200	41,200	06/25/2015.	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1			2	1FE	2,070,000	99.555	2,060,789	2,070,000	2,070,000	0	0	0	0	2.950	2.950	MON	5,089	61,065	04/12/2013.	01/01/2041.
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE			2	1FE	1,420,000	98.635	1,400,617	1,420,000	1,420,000	0	0	0	0	2.700	2.700	MN	6,390	38,340	05/18/2016.	11/01/2036.
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				3FE	3,000,000	92.902	2,787,060	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	132,000	12/06/2012.	04/01/2035.
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC				1FE	1,790,000	102.575	1,836,093	1,790,000	1,790,000	0	0	0	0	3.974	3.974	JJ	35,567	71,135	10/14/2010.	01/01/2020.
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST				1FE	500,000	100.000	500,000	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010.	01/01/2018.
86768M AQ 5	SUNRISE FL SPL ASSMNT			4	2FE	1,000,000	101.658	1,016,580	1,000,000	1,000,000	0	0	0	0	4.800	4.798	MN	8,000	48,000	02/26/2015.	05/01/2025.
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1FE	1,000,000	100.587	1,005,870	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	17,100	34,200	12/13/2012.	07/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1FE	1,000,000	100.692	1,006,920	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	17,950	35,900	12/13/2012.	07/01/2024.
88213A HS 7	TEXAS ST A & M UNIV REVENUES			1	1FE	3,000,000	101.265	3,037,950	3,000,000	3,000,000	0	0	0	0	3.431	3.431	MN	13,152	81,486	01/11/2017.	05/15/2030.
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1FE	4,500,000	105.916	4,766,220	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,035	09/22/2010.	04/01/2023.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	CF		2	1FE	2,576,813	104.708	2,690,996	2,570,000	2,573,167	0	(970)	0	0	4.450	4.406	JJ	57,183	114,365	12/31/2013.	01/01/2030.
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS			2	1FE	3,575,000	100.310	3,586,083	3,575,000	3,575,000	0	0	0	0	3.180	3.180	MS	37,895	113,685	01/15/2016.	03/01/2039.
91412G QL 2	UNIVERSITY OF CALIFORNIA			2	1FE	4,000,000	104.884	4,195,360	4,000,000	4,000,000	0	0	0	0	4.062	4.062	MN	20,761	162,480	02/28/2013.	05/15/2033.
91417K N3 1	UNIV OF COLORADO CO ENTERPRISE			2	1FE	2,500,000	97.653	2,441,325	2,500,000	2,500,000	0	0	0	0	3.039	3.039	JD	6,331	75,975	01/16/2015.	06/01/2027.
91756T AV 3	UTAH ST MUNI PWR AGY PWR SPLY			1	1FE	3,000,000	99.943	2,998,290	3,000,000	3,000,000	0	0	0	0	3.806	3.806	JJ	57,090	77,389	10/07/2016.	07/01/2036.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR			2	1FE	2,383,678	104.906	2,543,971	2,425,000	2,394,345	0	3,004	0	0	3.750	3.927	JD	4,042	90,938	05/29/2014.	06/15/2026.
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D	CF		2	1FE	3,500,000	106.825	3,738,875	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	176,785	11/17/2011.	01/01/2034.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B				1FE	922,621	98.090	904,999	922,621	922,621	0	0	0	0	2.750	2.756	MON	2,114	25,372	04/25/2013.	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A				1FE	3,753,185	100.701	3,779,495	3,753,185	3,753,185	0	0	0	0	3.250	3.250	MON	2,033	121,978	10/29/2015.	06/25/2042.
92812V MA 1	VIRGINIA ST HSG DEV AUTH	CF			1FE	2,735,488	100.498	2,749,111	2,735,488	2,735,488	0	0	0	0	3.125	3.125	MON	1,425	42,742	05/24/2017.	11/25/2039.
92817Q Q5 4	VIRGINIA RES AUTH INF REV BND SERIES 20			2	1FE	1,000,000	104.564	1,045,640	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MN	6,383	38,300	11/05/2010.	11/01/2021.
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH				1FE	2,751,420	107.911	3,237,330	3,000,000	2,793,004	0	11,151	0	0	4.250	4.979	JD	5,667	127,500	12/31/2013.	12/15/2030.
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER			4	1FE	1,000,000	102.120	1,021,200	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	6,367	38,200	11/07/2012.	11/01/2029.
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1FE	1,466,713	107.052	1,557,607	1,455,000	1,459,005	0	(1,206)	0	0	5.200	5.100	JJ	37,830	75,660	05/21/2010.	01/01/2021.
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012				1FE	3,430,000	98.462	3,377,247	3,430,000	3,430,000	0	0	0	0	4.185	4.185	MN	18,342	143,546	10/25/2012.	11/15/2033.
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012			2	1FE	2,144,525	104.534	2,613,350	2,500,000	2,187,666	0	11,563	0	0	4.000	5.120	AO	25,000	100,000	12/31/2013.	10/01/2034.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	CF		2	1FE	997,570	103.186	1,026,701	995,000	996,259	0	(354)	0	0	4.500	4.458	AO	11,194	44,775	12/31/2013.	10/01/2031.
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST				1FE	1,000,000	101.117	1,011,170	1,000,000	1,000,000	0	0	0	0	5.070	5.070	JD	4,225	50,700	10/28/2009.	06/01/2018.
977100 EL 6	WISCONSIN STATE			2	1FE	7,000,000	104.168	7,291,760	7,000,000	7,000,000	0	0	0	0	3.954	3.954	MN	46,130	211,429	01/12/2017.	05/01/2036.
977100 GH 3	WISCONSIN STATE				1FE	5,000,000	101.561	5,078,050	5,000,000	5,000,000	0	0	0	0	3.154	3.154	MN	26,283	72,279	05/03/2017.	05/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						488,121,728	XXX	508,492,163	490,340,232	488,072,677	0	(18,311)	67,441	0	XXX	XXX	XXX	5,030,878	17,651,540	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
419818 HM 4	HAWAII HOUSING 2013 SERIES A				1FE	1,098,760	96.522	1,144,161	1,185,388	1,109,510	0	2,811	0	0	2.600	3.055	MON	2,568	30,820	12/31/2013.	07/01/2037.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES			2	1FE	2,020,000	98.067	1,980,953	2,020,000	2,020,000	0	0	0	0	2.720	2.720	MON	4,579	54,944	03/13/2013.	11/01/2041.
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						3,118,760	XXX	3,125,114	3,205,388	3,129,510	0	2,811	0	0	XXX	XXX	XXX	7,147	85,764	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						491,240,488	XXX	511,617,277	493,545,620	491,202,187	0	(15,500)	67,441	0	XXX	XXX	XXX	5,038,025	17,737,304	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
004284 B5 3	ACALANES CA UNION HIGH SCH DIS				1FE	2,645,000	99.263	2,625,506	2,645,000	2,645,000	0	0	0	0	2.781	2.781	FA	30,649	73,557	05/03/2013.	08/01/2023.
213248 BB 2	COOK CNTY IL SALES TAX REV			2	1FE	1,000,000	108.977	1,089,770	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	53,540	07/12/2013.	11/15/2035.
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI				1FE	1,000,000	106.179	1,061,790	1,000,000	1,000,000	0	0	0	0	4.103	4.103	FA	17,096	41,030	07/10/2013.	08/01/2023.
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS			4	1FE	3,524,625	108.952	3,540,940	3,250,000	3,423,198	0	(27,385)	0	0	4.810	3.744	JD	13,027	156,325	01/30/2014.	06/01/2027.
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B			2	1FE	5,694,623	102.446	6,331,163	6,180,000	5,817,817	0	29,516	0	0	3.466	4.205	AO	53,550	214,199	07/09/2013.	10/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						13,864,248	XXX	14,649,169	14,075,000	13,886,015	0	2,131	0	0	XXX	XXX	XXX	121,163	538,651	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						13,864,248	XXX	14,649,169	14,075,000	13,886,015	0	2,131	0	0	XXX	XXX	XXX	121,163	538,651	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
05914F JL 5	BALTIMORE COUNTY MARYLAND				1FE	6,897,792	105.267	7,263,423	6,900,000	6,898,847	0	173	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010.	11/01/2023.
313373 KN 1	FEDERAL HOME LOAN BANK	CF			1	4,140,640	112.856	4,514,240	4,000,000	4,089,064	0	(8,837)	0	0	4.375	4.057	AO	30,625	175,000	06/22/2011.	04/28/2026.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC			4	1FE	7,169,053	102.952	7,241,448	7,033,809	7,122,623	0	(9,225)	0	0	3.666	3.475	MON	18,623	257,859	12/16/2014.	08/05/2030.
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	104.762	3,142,860	3,000,000	3,000,000	0	0	0	0	5.399	5.399	FA	67,488	161,970	11/19/2010.	02/01/2020.
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	106.763	3,202,890	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	167,970	11/19/2010.	02/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
452151 LD 3	ILLINOIS STATE				2FE	1,146,732	100.709	1,208,508	1,200,000	1,196,766	0	7,545	0	0	4.350	5.016	JD	4,350	52,200	03/16/2010.	06/01/2018.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE			4	1FE	10,387,014	126.725	13,162,933	10,387,014	10,387,014	0	0	0	0	8.000	8.002	JJ	383,165	830,961	02/25/2002.	07/15/2028.
658203 V5 0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	98.841	988,410	1,000,000	1,000,000	0	0	0	0	3.522	3.522	JJ	17,610	35,220	11/30/2012.	01/01/2027.
658203 V6 8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	99.164	991,640	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	18,360	36,720	11/30/2012.	01/01/2028.
677521 HL 3	STATE OF OHIO ULT GO				1FE	4,000,000	105.052	4,202,080	4,000,000	4,000,000	0	0	0	0	4.061	4.061	FA	67,683	162,440	11/23/2010.	08/01/2020.
677521 HN 9	STATE OF OHIO ULT GO				1FE	1,000,000	108.915	1,089,150	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	44,610	11/23/2010.	08/01/2022.
74529J NX 9	PUERTO RICO SALES TAX FIN CORP			2	6FE	800,000	40.250	805,000	2,000,000	800,000	0	9,668	462,952	0	5.250	9.030	FA	0	52,500	08/20/2013.	08/01/2040.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR			4	1	3,687,014	130.936	4,827,636	3,687,014	3,687,022	0	0	0	0	7.467	7.584	MON	22,942	275,309	05/20/2002.	05/01/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						47,228,245	XXX	52,640,218	48,207,837	47,181,336	0	(676)	462,952	0	XXX	XXX	XXX	763,237	2,515,649	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313399 EK 9	FHLMC 2348 ZK			4	1	545,949	114.597	620,351	541,334	540,801	0	(207)	0	0	6.000	6.000	MON	2,707	32,480	11/13/2002.	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ			4	1	971,113	112.848	1,119,814	992,320	985,140	0	715	0	0	6.000	6.233	MON	4,962	59,539	09/05/2002.	02/15/2032.
31339G JU 6	FHLMC 2367 ZK			4	1	773,033	111.166	855,777	769,822	768,657	0	(431)	0	0	6.000	6.031	MON	3,849	46,189	09/26/2002.	10/15/2031.
31339M FE 3	FHLMC 2389 ZB			4	1	786,274	113.707	946,285	832,214	812,402	0	1,660	0	0	6.000	6.462	MON	4,161	49,933	08/01/2002.	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ			4	1	535,946	107.013	623,961	583,068	562,526	0	(10,330)	0	0	5.500	6.215	MON	2,672	32,069	08/19/2002.	01/15/2032.
31339W XR 2	FHLMC 2439 EZ			4	1	1,486,304	112.423	1,731,331	1,540,013	1,528,705	0	9,692	0	0	6.000	6.399	MON	7,700	92,401	08/20/2002.	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ			4	1	359,568	106.326	422,520	397,381	389,219	0	549	0	0	6.000	6.850	MON	1,987	23,843	02/15/1994.	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA			4	1	718,452	108.842	824,055	757,113	746,653	0	(131)	0	0	6.000	6.412	MON	3,786	45,427	08/07/2002.	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ			4	1	774,399	109.615	886,012	808,294	801,155	0	2,198	0	0	6.000	6.369	MON	4,041	48,498	08/12/2002.	02/15/2029.
31359F AM 0	FNMA REMIC 1993-208 K			4	1	227,605	110.856	266,031	239,978	236,999	0	310	0	0	6.500	6.991	MON	1,300	15,599	02/25/1994.	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K	CF		4	1	190,336	107.062	213,800	199,697	197,178	0	203	0	0	6.500	6.951	MON	1,082	12,980	02/28/1994.	02/25/2024.
31359G B8 8	FNMA REMIC 1994-30 K			4	1	341,952	107.062	384,105	358,769	354,243	0	364	0	0	6.500	6.951	MON	1,943	23,320	02/28/1994.	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB	CF		4	1	4,352,223	102.700	4,346,140	4,231,879	4,266,502	0	(16,208)	0	0	4.000	3.412	MON	14,106	169,275	02/07/2014.	09/25/2040.
3136A4 AE 9	FANNIE MAE 2012-22 NY	CF		4	1	2,623,864	101.529	2,471,658	2,434,435	2,552,506	0	(13,640)	0	0	3.500	2.784	MON	7,100	85,205	08/27/2012.	03/25/2027.
3136A7 4W 9	FNR 2012-96 VB			4	1	10,925,000	100.274	10,027,400	10,000,000	10,489,493	0	(86,456)	0	0	3.500	2.496	MON	29,167	350,000	10/04/2012.	08/25/2032.
3136A7 XG 2	FNR 2012-87 CV	CF		4	1	10,404,688	97.485	9,748,500	10,000,000	10,209,930	0	(34,985)	0	0	3.000	2.569	MON	25,000	300,000	07/30/2012.	08/25/2032.
3136A8 DP 2	FANNIE MAE 2012-104 V	CF		4	1	6,812,666	100.498	6,321,148	6,289,824	6,472,829	0	(2,337)	0	0	3.500	2.335	MON	18,345	220,144	08/06/2012.	02/25/2038.
3136A9 2Q 0	FNR 2012-118 VD	CF		4	1	6,904,462	96.505	6,389,596	6,621,000	6,780,410	0	(24,613)	0	0	3.000	2.560	MON	16,553	198,630	10/05/2012.	10/25/2032.
3136A9 2W 7	FNR 2012-118 VB	CF		4	1	5,200,000	97.347	4,867,350	5,000,000	5,112,665	0	(16,785)	0	0	3.000	2.589	MON	12,500	150,000	10/15/2012.	10/25/2032.
3136A9 LC 0	FNR 2012-114 VG	CF		4	1	4,061,668	101.342	3,836,808	3,786,000	3,932,052	0	(28,748)	0	0	3.500	2.698	MON	11,043	132,510	10/17/2012.	09/25/2029.
3136A9 WW 4	FNR 2012-121 GV			4	1	4,166,710	100.804	3,821,087	3,790,610	3,939,645	0	(25,125)	0	0	3.500	2.168	MON	11,056	132,672	10/05/2012.	01/25/2030.
3136AE TT 4	FANNIE MAE 2013-54 BA	CF		4	1	3,406,687	99.910	3,289,516	3,292,479	3,367,864	0	644	0	0	3.000	2.666	MON	8,231	98,774	04/26/2013.	06/25/2043.
3136AG HV 7	FANNIE MAE 2013-94 CV	CF		4	1	4,156,120	102.950	4,305,805	4,182,423	4,165,706	0	740	0	0	3.500	3.591	MON	12,199	146,385	08/14/2013.	07/25/2033.
3136AJ LN 4	FANNIE MAE 2014-21 KW	CF		4	1	4,397,899	104.106	4,378,698	4,206,000	4,344,500	0	(4,875)	0	0	4.000	3.526	MON	14,020	168,240	05/19/2014.	04/25/2041.
3136AJ PY 6	FANNIE MAE 2014-19 VK	CF		4	1	3,228,750	107.221	3,216,630	3,000,000	3,138,775	0	(26,499)	0	0	4.500	3.487	MON	11,250	135,000	04/17/2014.	04/25/2034.
3137A0 LY 9	FHR 3698 GL	CF		4	1	4,632,449	107.717	4,847,251	4,500,000	4,592,897	0	(9,350)	0	0	4.500	4.201	MON	16,875	202,500	12/31/2013.	07/15/2030.
3137A2 NL 1	FHR 3756 PC	CF		4	1	2,397,456	105.975	2,478,735	2,338,981	2,376,957	0	9,927	0	0	4.000	3.728	MON	7,797	93,559	10/23/2013.	11/15/2040.
3137A8 UG 1	FHR 3837 DB	CF		4	1	2,553,283	105.957	2,603,596	2,457,222	2,535,900	0	(4,215)	0	0	4.500	4.197	MON	9,215	110,575	12/31/2013.	04/15/2041.
3137AB X7 1	FANNIE MAE 3870 MG	CF		4	1	4,993,690	106.395	5,319,752	5,000,000	4,993,810	0	(38)	0	0	4.000	4.030	MON	16,667	200,000	12/31/2013.	06/15/2041.
3137AF X3 1	FHR 3944 LM	CF		4	1	11,109,340	101.518	10,625,478	10,466,624	10,745,019	0	(54,768)	0	0	3.000	2.264	MON	26,167	313,999	07/26/2012.	10/15/2026.
3137AJ JK 1	FHR 3962 EB	CF		4	1	3,227,978	101.642	3,042,360	2,993,199	3,133,800	0	(17,141)	0	0	3.500	2.752	MON	8,730	104,762	08/27/2012.	11/15/2026.
3137AR HC 3	FHR 4057 DV	CF		4	1	10,768,750	103.793	10,379,334	10,000,000	10,414,843	0	(87,104)	0	0	3.500	2.695	MON	29,167	350,000	08/07/2012.	04/15/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3137AR V4 5	FHR 4085 VB			4	1	3,211,097	102.831	3,070,738	2,986,199	3,091,910	0	(36,872)	0	0	3.500	1.963	MON	8,710	104,517	02/03/2015.	09/15/2028.
3137AR WS 1	FHR 4073 HC	CF		4	1	4,519,373	100.135	4,182,982	4,177,353	4,287,067	0	(34,036)	0	0	3.500	2.325	MON	12,184	146,207	08/06/2012.	03/15/2035.
3137AV 3T 2	FHR 4122 VN	CF		4	1	5,542,667	104.496	5,366,919	5,136,000	5,407,210	0	(31,256)	0	0	3.500	2.800	MON	14,980	179,760	12/18/2012.	09/15/2029.
3137AV 6P 7	FHR 4121 MV	CF		4	1	6,580,861	98.830	6,173,001	6,246,109	6,378,800	0	(40,118)	0	0	3.000	2.281	MON	15,615	187,383	10/05/2012.	12/15/2035.
3137AX EE 9	FHR 4147 VN	CF		4	1	3,699,838	97.498	3,812,164	3,910,000	3,747,701	0	13,613	0	0	3.000	3.535	MON	9,775	117,300	06/10/2014.	10/15/2029.
3137B2 PC 8	FHR 4212 CB	CF		4	1	3,155,625	105.106	3,153,185	3,000,000	3,089,484	0	(17,469)	0	0	4.000	3.269	MON	10,000	120,000	05/21/2014.	02/15/2039.
3137BJ MX 8	FREDDIE MAC 4468 UB	CF		4	1	3,509,733	104.091	3,597,099	3,455,737	3,498,153	0	(2,610)	0	0	3.500	3.334	MON	5,376	120,951	07/20/2015.	08/15/2044.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1			4	1	2,812,987	100.931	2,792,929	2,767,156	2,792,320	0	6,076	0	0	3.500	3.146	MON	8,071	96,851	07/23/2015.	05/25/2045.
313920 SU 5	FNMA 2001-35 ZG			4	1	447,389	111.752	517,062	462,687	456,972	0	(91)	0	0	6.500	6.789	MON	2,506	30,075	06/18/2002.	08/25/2031.
31392E H6 0	FNMA 2002-69 Z			4	1	548,446	110.108	632,828	574,734	563,340	0	(1,545)	0	0	5.500	5.901	MON	2,634	31,610	09/26/2002.	10/25/2032.
31392K HM 1	FHLMC 2445 0Z			4	1	917,897	110.754	1,036,297	935,677	927,168	0	(4,869)	0	0	6.500	6.709	MON	5,068	60,819	07/31/2002.	05/15/2032.
31392M U4 2	FHLMC 2463 Z			4	1	315,867	108.331	354,696	327,419	324,937	0	869	0	0	6.000	6.319	MON	873	19,645	08/21/2002.	06/15/2032.
31392M U5 9	FHLMC 2463 ZB			4	1	762,452	108.573	833,174	767,388	764,749	0	246	0	0	6.500	6.618	MON	4,157	49,880	08/19/2002.	06/15/2032.
31392P HP 3	FHLMC 2459 LZ			4	1	1,234,653	110.751	1,418,952	1,281,215	1,265,764	0	(949)	0	0	6.500	6.812	MON	6,940	83,279	06/04/2002.	06/15/2032.
31392P RL 1	FHLMC 2484 Z			4	1	590,065	112.942	725,004	641,927	626,258	0	2,828	0	0	6.000	6.800	MON	3,210	38,516	07/09/2002.	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA	CF		4	1	1,784,425	113.918	2,109,633	1,851,883	1,827,064	0	3,059	0	0	6.000	6.358	MON	9,259	111,113	08/21/2002.	07/15/2032.
31392R WT 4	FHLMC 2492 Z			4	1	693,510	105.786	813,101	768,625	744,156	0	(4,504)	0	0	5.500	6.380	MON	3,523	42,274	08/19/2002.	08/15/2032.
31392U EE 0	FHLMC 2504 Z			4	1	980,464	112.901	1,148,899	1,017,617	1,004,802	0	(866)	0	0	6.000	6.305	MON	5,088	61,057	09/04/2002.	09/15/2032.
31392U JL 9	FHLMC 2499 VZ			4	1	777,057	112.221	887,752	791,077	786,311	0	26	0	0	6.000	6.215	MON	3,955	47,465	10/01/2002.	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ			4	1	736,387	110.660	853,211	771,023	760,304	0	(1,248)	0	0	5.500	5.963	MON	3,534	42,406	10/10/2002.	10/15/2032.
31393A VK 0	FNMA 2003-30 HY	CF		4	1	231,431	110.354	269,456	244,174	238,438	0	(4,082)	0	0	5.500	6.012	MON	1,119	13,430	09/03/2003.	04/25/2033.
31393C LX 9	FNMA 2003-48 GH			4	1	2,679,096	110.445	3,028,973	2,742,517	2,713,631	0	(158)	0	0	5.500	5.736	MON	12,570	150,839	09/18/2003.	06/25/2033.
31393N 4A 4	FHLMC 2589 GM	CF		4	1	824,581	110.006	901,878	819,841	819,963	0	62	0	0	5.500	5.493	MON	3,758	45,091	04/24/2003.	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2			4	1	2,608,355	103.544	2,811,422	2,715,195	2,691,782	0	1,430	0	0	5.500	5.809	MON	12,445	149,336	09/08/2004.	07/25/2034.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	CF		4	1	5,314,641	103.544	5,622,843	5,430,390	5,397,157	0	1,415	0	0	5.500	5.809	MON	24,889	298,671	09/08/2004.	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY	CF		4	1	3,709,705	105.452	3,767,294	3,572,520	3,640,229	0	(1,879)	0	0	4.500	3.887	MON	2,679	160,763	12/31/2013.	04/25/2041.
31397U YM 5	FNR 2011-68 CB	CF		4	1	5,183,844	101.659	4,979,258	4,898,000	5,017,902	0	(29,769)	0	0	3.000	2.272	MON	12,245	146,940	08/03/2012.	07/25/2026.
31398N Y2 4	FANNIE MAE 2010-123 PM	CF		4	1	2,680,219	104.492	2,951,899	2,825,000	2,760,149	0	12,563	0	0	4.000	4.645	MON	1,883	113,000	07/14/2011.	07/25/2040.
31398Q TQ 0	FREDDIE MAC 3747 HX	CF		4	1	5,284,375	106.979	5,348,931	5,000,000	5,152,811	0	(16,598)	0	0	4.500	3.725	MON	18,750	225,000	11/01/2013.	11/15/2039.
31398Q UG 0	FREDDIE MAC 3747 PW	CF		4	1	3,090,000	102.396	3,071,891	3,000,000	3,050,163	0	(9,001)	0	0	4.000	3.606	MON	10,000	120,000	12/18/2013.	10/15/2039.
31398R NW 1	FANNIE MAE 2010-59 BP	CF		4	1	9,799,661	107.700	9,816,980	9,115,116	9,520,860	0	(72,043)	0	0	5.000	4.011	MON	7,596	455,756	12/31/2013.	06/25/2040.
31405W QT 5	FNMA POOL 801566	SD		4	1	23,503	101.802	23,785	23,364	23,321	0	(16)	0	0	5.000	4.904	MON	97	1,168	08/25/2005.	01/01/2020.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1			4	1FE	4,405,283	99.597	4,284,251	4,301,574	4,354,898	0	1,873	0	0	3.000	2.739	MON	10,754	129,047	07/30/2012.	01/27/2038.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						206,690,101	XXX	205,569,371	199,168,196	203,215,555	0	(702,903)	0	0	XXX	XXX	XXX	599,621	7,844,657	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR			4	1FM	5,145,060	105.105	5,255,250	5,000,000	5,119,727	0	(10,945)	0	0	3.819	3.533	MON	9,017	190,950	07/24/2015.	07/14/2037.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2			4	1	4,079,916	100.231	4,009,240	4,000,000	4,038,140	0	(9,394)	0	0	2.522	2.270	MON	8,407	100,880	05/02/2013.	01/25/2023.
3137B3 4W 5	FHR 4215 LV	CF		4	1	5,783,311	100.601	5,842,689	5,807,813	5,792,692	0	1,858	0	0	3.500	3.572	MON	16,939	203,274	08/21/2013.	04/15/2033.
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2	CF		4	1	6,119,742	103.764	6,225,840	6,000,000	6,097,023	0	(9,516)	0	0	3.399	3.200	MON	16,995	203,940	07/08/2015.	10/25/2029.
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3	CF		4	1	4,079,592	104.560	4,182,400	4,000,000	4,067,486	0	(5,075)	0	0	3.511	3.341	MON	11,703	140,440	07/08/2015.	04/25/2030.
3138L4 EQ 2	FANNIE MAE AM3742	CF		4	1	4,682,813	102.643	5,132,148	5,000,000	4,814,686	0	33,092	0	0	3.150	3.971	MON	12,250	159,688	08/15/2013.	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881			4	1	2,900,547	107.086	3,153,005	2,944,368	2,917,551	0	3,411	0	0	3.830	4.037	MON	1,879	114,336	09/05/2013.	08/01/2025.
3138L4 S2 0	FANNIE MAE AM4136	CF		4	1	2,892,656	103.092	3,092,772	3,000,000	2,931,584	0	9,607	0	0	3.370	3.799	MON	1,685	102,504	09/05/2013.	08/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36230M FL 6	GN 752871	CF..	..	4	1	4,691,177	...102.463	4,621,828	4,510,747	4,664,146	0	....(7,635)	0	0	...3.850	...3.451	MON...	14,472	173,664	05/21/2014.	07/15/2036.
38378N F3 2	GNMA 2014-50 C	.....	..	4	1	7,242,813	....99.356	6,954,920	7,000,000	7,170,859	0	....(19,331)	0	0	...3.400	...2.949	MON...	19,833	238,000	03/26/2015.	02/16/2047.
38378N KA 0	GNMA 2013-173 VB	.....	..	4	1	2,680,215	...100.091	2,682,654	2,680,215	2,680,215	0	0	0	0	...3.500	...3.500	MON...	7,817	93,808	03/26/2014.	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV	CF..	..	4	1	5,535,088	....96.809	5,318,574	5,493,884	5,522,610	0	....(443)	0	0	...3.250	...3.151	MON...	14,879	178,551	07/09/2015.	05/16/2042.
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH	.....	..	2	...1FE	2,385,000	...101.486	2,420,441	2,385,000	2,385,000	0	0	0	0	...3.600	...3.600	JD.....	7,155	85,860	12/19/2012.	12/01/2032.
61765D AT 5	MORGAN STANLEY CAPITAL I TRUST 2015-MS1	.....	..	4	...1FM	3,029,811	...103.635	3,109,050	3,000,000	3,022,221	0	....(3,134)	0	0	...3.510	...3.398	MON...	4,680	105,300	06/25/2015.	05/15/2058.
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL	.....	..	2	...1FE	2,500,000	...101.710	2,542,750	2,500,000	2,500,000	0	0	0	0	...3.532	...3.532	JD.....	2,698	88,300	05/07/2015.	06/20/2032.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						63,747,741	XXX	64,543,561	63,322,027	63,723,940	0	....(17,505)	0	0	XXX	XXX	XXX	150,409	...2,179,495	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						317,666,087	XXX	322,753,150	310,698,060	314,120,831	0	....(721,084)	462,952	0	XXX	XXX	XXX	...1,513,267	...12,539,801	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC	.....	..	.....	1	5,542,315	...102.217	5,621,935	5,500,000	5,529,783	0	....(5,825)	0	0	...3.630	...3.502	FA.....	71,541	199,650	10/07/2015.	08/22/2022.
00037B AB 8	ABB FINANCE USA INC	.....	..	.....	...1FE	3,939,760	...101.722	4,068,880	4,000,000	3,971,531	0	6,029	0	0	...2.875	...3.051	MN.....	16,931	115,000	05/04/2012.	05/08/2022.
00038A AB 9	ABB TREASURY CENTER USA 144A	.....	..	.....	...1FE	1,025,720	...105.149	1,051,490	1,000,000	1,012,772	0	....(3,414)	0	0	...4.000	...3.603	JD.....	1,778	40,000	12/31/2013.	06/15/2021.
00101J AF 3	ADT CORP	.....	..	.....	...3FE	3,930,140	....99.000	3,960,000	4,000,000	3,961,118	0	7,482	0	0	...3.500	...3.730	JJ.....	64,556	140,000	06/25/2013.	07/15/2022.
001055 AJ 1	AFLAC INC	.....	..	.....	...1FE	1,025,940	...105.292	1,052,920	1,000,000	1,012,047	0	....(2,660)	0	0	...4.000	...3.682	FA.....	15,111	40,000	04/16/2012.	02/15/2022.
001055 AM 4	AFLAC INC	.....	..	.....	...1FE	1,997,980	...104.671	2,093,420	2,000,000	1,998,550	0	183	0	0	...3.625	...3.637	MN.....	9,264	72,500	11/04/2014.	11/15/2024.
0010EP AN 8	AEP TEXAS CENTRAL CO 144A	.....	..	1	...2FE	1,980,420	...104.571	2,091,420	2,000,000	1,984,257	0	1,705	0	0	...3.850	...3.969	AO.....	19,250	77,000	09/15/2015.	10/01/2025.
00115A AE 9	AEP TRANSMISSION CO LLC	.....	..	1	...1FE	1,964,726	...100.284	2,005,680	2,000,000	1,966,665	0	1,939	0	0	...3.100	...3.318	JD.....	5,167	63,722	05/24/2017.	12/01/2026.
001192 AG 8	AGL CAPITAL CORP	.....	..	.....	...2FE	6,292,563	...104.025	6,501,563	6,250,000	6,258,488	0	....(4,902)	0	0	...5.250	...5.162	FA.....	123,958	328,125	08/28/2009.	08/15/2019.
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED	.....	..	1	...2FE	2,267,663	....96.834	2,195,873	2,267,663	2,267,663	0	0	0	0	...4.500	...4.525	FMAN.	8,787	22,217	11/30/2017.	02/29/2040.
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A	.....	..	.....	...1FE	17,536,822	...133.519	18,592,521	13,925,000	16,345,015	0	....(113,264)	0	0	...6.900	...5.159	MS.....	282,910	960,825	06/17/2003.	03/15/2032.
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC	.....	..	4	...1Z	6,032,109	....95.752	5,775,841	6,032,109	6,032,109	0	0	0	0	...3.497	...3.522	MON...	586	58,023	12/01/2017.	10/31/2038.
00184* AA 6	AZ RANDALL OH LANDLORD LLC	.....	..	4	...1Z	5,345,294	....97.327	5,202,425	5,345,294	5,345,294	0	0	0	0	...3.610	...3.637	MON...	536	45,727	12/01/2017.	03/31/2039.
00206R CN 0	AT&T INC	.....	..	2	...2FE	5,982,240	....98.450	5,907,000	6,000,000	5,986,420	0	1,594	0	0	...3.400	...3.435	MN.....	26,067	204,000	04/23/2015.	05/15/2025.
00206R CP 5	AT&T INC	.....	..	1	...2FE	2,132,480	....99.637	1,992,740	2,000,000	2,125,732	0	....(5,144)	0	0	...4.500	...3.985	MN.....	11,500	90,000	08/24/2016.	05/15/2035.
00206R DD 1	AT&T INC	.....	..	2	...2FE	4,961,672	...102.515	5,125,750	5,000,000	4,968,563	0	3,784	0	0	...3.950	...4.053	JJ.....	91,069	197,500	03/17/2016.	01/15/2025.
00206R EM 0	AT&T INC	.....	..	1	...2FE	3,993,080	...100.835	4,033,400	4,000,000	3,993,327	0	247	0	0	...3.900	...3.921	FA.....	62,400	0	07/27/2017.	08/14/2027.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC	.....	..	4	1	3,995,695	...110.556	4,302,771	3,891,942	3,921,021	0	....(6,384)	0	0	...7.450	...7.219	MON...	12,887	289,950	04/01/2004.	08/15/2021.
002824 BL 3	ABBOTT LABORATORIES	.....	..	1	...2FE	2,948,314	...101.501	3,045,030	3,000,000	2,954,395	0	6,081	0	0	...3.250	...3.568	AO.....	20,583	97,500	03/22/2017.	04/15/2023.
00287Y AQ 2	ABBVIE INC	.....	..	2	...2FE	2,994,750	...102.944	3,088,320	3,000,000	2,995,955	0	471	0	0	...3.600	...3.621	MN.....	14,100	108,000	05/05/2015.	05/14/2025.
00434N AB 1	WILLIAMS PARTNERS/ACMP	.....	..	1	...2FE	2,042,500	...104.750	2,095,000	2,000,000	2,033,907	0	....(7,157)	0	0	...4.875	...4.428	MS.....	28,708	97,500	10/12/2016.	03/15/2024.
00440E AC 1	ACE INA HOLDINGS INC	.....	..	.....	...1FE	5,914,700	...146.160	7,308,000	5,000,000	5,604,024	0	....(32,101)	0	0	...8.875	...7.314	FA.....	167,639	443,750	06/10/2002.	08/15/2029.
00724F AC 5	ADOBE SYSTEMS INC	.....	..	2	...1FE	2,967,840	...102.769	3,083,070	3,000,000	2,976,171	0	2,931	0	0	...3.250	...3.377	FA.....	40,625	97,500	01/21/2015.	02/01/2025.
00751Y AC 0	ADVANCE AUTO PARTS INC	.....	..	2	...2FE	2,042,300	...105.252	2,105,040	2,000,000	2,027,138	0	....(4,140)	0	0	...4.500	...4.229	JD.....	7,500	90,000	01/29/2014.	12/01/2023.
008117 AN 3	AETNA INC	.....	..	2	...2FE	2,006,200	...104.154	2,083,080	2,000,000	2,002,387	0	....(663)	0	0	...4.125	...4.086	JD.....	6,875	82,500	06/10/2011.	06/01/2021.
008252 AM 0	AFFILIATED MANAGERS GROUP INC	.....	..	.....	...1FE	4,499,500	...105.503	4,747,635	4,500,000	4,499,676	0	42	0	0	...4.250	...4.251	FA.....	72,250	191,250	02/07/2014.	02/15/2024.
00846U AJ 0	AGILENT TECHNOLOGIES INC	.....	..	2	...2FE	2,625,912	...103.680	2,799,360	2,700,000	2,655,345	0	7,021	0	0	...3.875	...4.213	JJ.....	48,244	104,625	07/02/2013.	07/15/2023.
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES	.....	..	.....	...2FE	7,000,000	...101.250	7,087,507	7,000,000	7,000,000	0	0	0	0	...4.490	...4.490	JJ.....	144,927	314,300	10/01/2013.	01/15/2019.
00912X AT 1	AIR LEASE CORPORATION	.....	..	1	...2FE	2,959,740	....99.338	2,980,140	3,000,000	2,966,958	0	5,250	0	0	...3.000	...3.213	MS.....	26,500	97,500	08/08/2016.	09/15/2023.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	LS...	..	4	...4FE	1,013	...102.692	1,027	1,000	1,002	0	....(1)	0	0	...8.627	...8.538	AO.....	22	86	11/29/1999.	10/01/2020.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	.....	..	4	...4FE	741,662	...102.692	757,047	737,205	737,734	0	....(244)	0	0	...8.627	...8.538	AO.....	15,900	63,599	12/07/1999.	10/01/2020.
00934@ AA 7	AIRCRAFT INVESTMENT FUND KESTREL AIRCRAF	.....	..	.....	....6*	750,000	....24.194	750,000	3,100,000	750,000	0	0	800,000	0	...1.670	..12.531	JAJO..	13,230	66,956	04/20/2011.	04/20/2018.
010392 EC 8	ALABAMA POWER CO DEBENTURES	.....	..	.....	...1FE	13,158,050	...122.007	14,494,432	11,880,000	12,755,080	0	....(37,982)	0	0	...5.700	...5.000	FA.....	255,816	677,160	06/16/2003.	02/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
010392 FF 0	ALABAMA POWER CO				1FE	1,061,390	120.457	1,204,570	1,000,000	1,056,620	0	(1,289)	0	0	5.200	4.795	JD	4,333	52,000	12/31/2013.	06/01/2041.
013078 AA 8	ALBERTO-CULVER COMPANY				1FE	999,590	106.393	1,063,930	1,000,000	999,887	0	43	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010.	06/01/2020.
013104 AC 8	NEW ALBERTSONS INC DEBENTURES				4FE	1,837,500	90.250	2,707,500	3,000,000	2,058,606	0	54,995	0	0	7.750	13.097	JD	10,333	232,500	01/03/2003.	06/15/2026.
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE			2	2FE	2,098,880	106.205	2,124,100	2,000,000	2,084,142	0	(5,750)	0	0	4.500	4.034	JJ	37,750	90,000	04/28/2015.	07/30/2029.
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE			1	2FE	1,997,100	102.286	2,045,720	2,000,000	1,997,210	0	110	0	0	3.950	3.967	JJ	36,428	28,967	02/22/2017.	01/15/2028.
015271 AL 3	ALEXANDRIA REAL ESTATE EQUITIE			1	2FE	5,989,680	99.803	5,988,180	6,000,000	5,989,793	0	113	0	0	3.450	3.477	AO	23,575	0	12/01/2017.	04/30/2025.
018490 AQ 5	ALLERGAN INC			2	2FE	1,994,280	99.022	1,980,440	2,000,000	1,996,829	0	558	0	0	2.800	2.833	MS	16,489	56,000	03/07/2013.	03/15/2023.
018522 E# 5	ALLETE INC				1	4,000,000	96.136	3,845,440	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	128,000	07/02/2012.	07/15/2026.
018522 J* 4	ALLETE INC				1	1,000,000	101.979	1,019,792	1,000,000	1,000,000	0	0	0	0	3.740	3.740	MS	11,012	37,400	09/16/2014.	09/15/2029.
020002 AP 6	ALLSTATE CORP				1FE	4,593,510	126.198	5,678,910	4,500,000	4,566,139	0	(2,679)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002.	12/15/2032.
020002 AQ 4	ALLSTATE CORP				1FE	8,674,100	119.580	10,164,300	8,500,000	8,620,797	0	(5,055)	0	0	5.350	5.214	JD	37,896	454,750	06/11/2003.	06/01/2033.
02005N AV 2	ALLY FINANCIAL INC				3FE	1,471,275	108.375	1,625,625	1,500,000	1,479,028	0	2,520	0	0	5.125	5.375	MS	19,432	76,875	09/24/2014.	09/30/2024.
02209S AU 7	ALTRIA GROUP INC			1	1FE	2,589,340	96.775	2,516,150	2,600,000	2,590,568	0	951	0	0	2.625	2.672	MS	19,906	68,250	09/13/2016.	09/16/2026.
023135 BA 3	AMAZON.COM INC 144A			1	1FE	1,996,420	100.323	2,006,460	2,000,000	1,996,530	0	110	0	0	3.150	3.171	FA	22,575	0	08/15/2017.	08/22/2027.
02360F AA 4	UNION ELECTRIC CO				1FE	3,968,886	104.535	4,406,150	4,215,000	4,166,818	0	25,514	0	0	5.100	5.798	AO	53,741	214,965	02/22/2008.	10/01/2019.
023765 AA 8	AMER AIRLINE 16-2 AA PTT			1	1FE	2,833,828	100.042	2,845,194	2,844,000	2,834,769	0	851	0	0	3.200	3.247	JD	4,045	60,672	08/01/2017.	06/15/2028.
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A			1	1FE	5,291,699	100.269	5,286,111	5,271,929	5,289,740	0	(1,362)	0	0	3.375	3.317	MN	29,655	177,928	04/21/2016.	05/01/2027.
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B			4	2FE	763,782	100.125	764,737	763,782	763,782	0	0	0	0	3.700	3.698	MN	4,710	28,260	03/02/2015.	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST			4	1FE	1,246,051	102.500	1,277,202	1,246,051	1,246,051	0	0	0	0	3.700	3.700	AO	11,526	46,104	09/02/2014.	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA			1	1FE	2,786,937	102.025	2,843,372	2,786,937	2,786,937	0	0	0	0	3.600	3.600	MS	27,591	100,330	09/10/2015.	03/22/2029.
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES			2		5,000,000	101.704	5,085,215	5,000,000	5,000,000	0	0	0	0	4.040	4.040	JAJO	34,228	202,000	10/31/2014.	10/31/2021.
025676 AM 9	AMERICAN EQUITY INVESTMENT			1	2FE	1,572,825	103.782	1,556,730	1,500,000	1,571,971	0	(854)	0	0	5.000	4.362	JD	3,333	37,292	11/08/2017.	06/15/2027.
025816 BJ 7	AMERICAN EXPRESS			2	3FE	1,000,000	102.875	1,028,750	1,000,000	1,000,000	0	0	0	0	5.200	5.200	MN	6,644	52,000	11/05/2014.	01/01/9999.
025816 BL 2	AMERICAN EXPRESS			2	3FE	2,000,000	102.125	2,042,500	2,000,000	2,000,000	0	0	0	0	4.900	4.900	MS	28,856	98,000	02/25/2015.	01/01/9999.
0258M0 EL 9	AMERICAN EXPRESS			2	1FE	8,008,120	101.568	8,125,440	8,000,000	8,009,499	0	1,379	0	0	3.300	3.283	MN	42,533	132,000	10/27/2017.	05/03/2027.
025932 AK 0	AMERICAN FINANCIAL GROUP			1	2FE	6,685,128	99.262	6,650,554	6,700,000	6,686,261	0	866	0	0	3.500	3.528	FA	88,589	161,301	12/05/2017.	08/15/2026.
026609 AC 1	WYETH DEBENTURES				1FE	14,796,685	120.789	18,027,758	14,925,000	14,872,574	0	7,946	0	0	7.250	7.332	MS	360,687	1,082,063	07/19/2002.	03/01/2023.
02666Q J7 9	AMERICAN HONDA FINANCE 144A				1FE	2,032,620	104.492	2,089,840	2,000,000	2,016,846	0	(4,171)	0	0	3.800	3.556	MS	21,322	76,000	12/31/2013.	09/20/2021.
02666Q M2 6	AMERICAN HONDA FINANCE 144A				1FE	2,954,370	99.946	2,998,380	3,000,000	2,998,568	0	11,372	0	0	1.600	1.986	FA	18,000	48,000	12/31/2013.	02/16/2018.
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER				1FE	16,657,254	127.558	19,038,032	14,925,000	15,884,963	0	(76,991)	0	0	7.450	6.491	JD	49,418	1,111,913	10/01/2002.	12/15/2026.
03027W AJ 1	AMERICAN TOWER TRUST I 144A			2	1FE	8,000,000	101.231	8,098,480	8,000,000	8,000,000	0	0	0	0	3.070	3.070	MON	10,916	245,600	03/06/2013.	03/15/2023.
03027X AR 1	AMERICAN TOWER CORP			1	2FE	2,984,280	99.589	2,987,670	3,000,000	2,984,312	0	32	0	0	3.600	3.662	JJ	6,900	0	12/05/2017.	01/15/2028.
03040W AL 9	AMERICAN WATER CAP CORP			1	1FE	1,993,340	103.121	2,062,420	2,000,000	1,994,828	0	627	0	0	3.400	3.441	MS	22,667	68,000	08/10/2015.	03/01/2025.
03076C AE 6	AMERIPRISE FINANCIAL INC				1FE	4,795,568	106.104	5,039,940	4,750,000	4,762,100	0	(5,068)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010.	03/15/2020.
03076C AF 3	AMERIPRISE FINANCIAL INC			1	1FE	3,084,530	106.484	3,194,520	3,000,000	3,063,699	0	(9,883)	0	0	4.000	3.587	AO	25,333	120,000	04/12/2016.	10/15/2023.
031100 E* 7	AMETEK INC SERIES J SNR NOTES			2		3,000,000	101.673	3,050,184	3,000,000	3,000,000	0	0	0	0	3.730	3.730	MS	28,286	111,900	09/30/2014.	09/30/2024.
031162 BE 9	AMGEN INC				2FE	3,800,240	116.234	4,649,360	4,000,000	3,814,786	0	3,835	0	0	4.950	5.295	AO	49,500	198,000	12/31/2013.	10/01/2041.
031162 BG 4	AMGEN INC			2	2FE	5,001,700	104.522	5,226,100	5,000,000	5,000,638	0	(169)	0	0	4.100	4.096	JD	9,111	205,000	06/28/2011.	06/15/2021.
032511 BN 6	ANADARKO PETROLEUM CORP			1	2FE	5,008,960	112.354	5,617,700	5,000,000	5,007,705	0	(781)	0	0	5.550	5.525	MS	81,708	277,500	03/31/2016.	03/15/2026.
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES				2FE	5,830,100	129.529	6,476,450	5,000,000	5,541,604	0	(27,560)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002.	01/15/2031.
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES				2FE	5,106,290	120.301	5,894,749	4,900,000	5,044,070	0	(5,950)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002.	01/15/2033.
035242 AP 1	ANHEUSER-BUSCH INBEV FIN			1	2FE	3,653,555	103.347	3,617,145	3,500,000	3,634,767	0	(15,304)	0	0	3.650	3.085	FA	53,229	127,750	09/28/2016.	02/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
036752 AB 9	ANTHEM INC			1	2FE	8,054,260	102.109	8,168,720	8,000,000	8,053,933	0	(327)	0	0	3.650	3.567	JD	32,444	0	12/05/2017.	12/01/2027.
037411 AW 5	APACHE CORP			2	2FE	3,082,110	106.822	3,204,660	3,000,000	3,073,650	0	(1,814)	0	0	5.100	4.917	MS	51,000	153,000	12/31/2013.	09/01/2040.
037411 BD 6	APACHE CORP			2	2FE	3,189,202	98.164	3,239,412	3,300,000	3,235,820	0	11,449	0	0	2.625	3.040	JJ	39,944	86,625	10/08/2013.	01/15/2023.
037833 AK 6	APPLE INC INC				1FE	998,670	99.029	990,290	1,000,000	999,251	0	130	0	0	2.400	2.415	MN	3,867	24,000	04/30/2013.	05/03/2023.
037833 AS 9	APPLE INC			1	1FE	2,097,280	103.768	2,075,360	2,000,000	2,090,735	0	(6,545)	0	0	3.450	2.668	MN	10,542	34,500	06/27/2017.	05/06/2024.
037833 BY 5	APPLE INC INC			1	1FE	997,800	102.136	1,021,360	1,000,000	998,156	0	195	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016.	02/23/2026.
037833 CJ 7	APPLE INC			1	1FE	2,000,000	102.525	2,050,500	2,000,000	2,000,000	0	0	0	0	3.350	3.350	FA	26,428	33,500	02/02/2017.	02/09/2027.
037833 CR 9	APPLE INC			1	1FE	3,500,000	101.360	3,547,600	3,500,000	3,500,000	0	0	0	0	3.200	3.200	MN	15,556	56,000	05/04/2017.	05/11/2027.
037833 DB 3	APPLE INC			1	1FE	3,496,080	98.909	3,461,815	3,500,000	3,496,184	0	104	0	0	2.900	2.913	MS	30,732	0	09/05/2017.	09/12/2027.
037833 DK 3	APPLE INC			1	1FE	4,985,450	99.489	4,974,450	5,000,000	4,985,620	0	170	0	0	3.000	3.034	MN	20,000	0	11/06/2017.	11/13/2027.
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	106.092	2,121,840	2,000,000	2,003,056	0	(805)	0	0	4.300	4.252	JD	3,822	86,000	06/30/2011.	06/15/2021.
038222 AJ 4	APPLIED MATERIALS INC			1	1FE	2,989,140	106.219	3,186,570	3,000,000	2,991,264	0	947	0	0	3.900	3.944	AO	29,250	117,000	09/21/2015.	10/01/2025.
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES				1FE	6,363,800	128.654	6,432,700	5,000,000	5,877,902	0	(46,092)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003.	02/01/2031.
039483 AT 9	ARCHER-DANIELS-MIDLAND				1FE	5,097,450	125.217	6,260,850	5,000,000	5,068,263	0	(2,867)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002.	10/01/2032.
039483 BL 5	ARCHER-DANIELS-MIDLAND			1	1FE	1,921,480	95.467	1,909,340	2,000,000	1,924,307	0	2,827	0	0	2.500	3.002	FA	19,444	12,500	09/20/2017.	08/11/2026.
03968@ AJ 1	ARCTIC SLOPE REGIONAL CORP SENIOR NOTE			1	2	7,000,000	100.000	7,000,000	7,000,000	7,000,000	0	0	0	0	3.620	3.620	JD	7,039	253,400	12/21/2016.	12/21/2026.
042735 BE 9	ARROW ELECTRONICS			1	2FE	3,069,270	102.173	3,065,190	3,000,000	3,064,793	0	(4,477)	0	0	4.000	3.648	AO	30,000	60,000	06/01/2017.	04/01/2025.
042735 BF 6	ARROW ELECTRONICS			1	2FE	995,750	99.875	998,750	1,000,000	995,962	0	212	0	0	3.875	3.924	JJ	21,420	0	06/01/2017.	01/12/2028.
042735 BG 4	ARROW ELECTRONICS			1	2FE	2,981,610	98.111	2,943,330	3,000,000	2,982,358	0	748	0	0	3.250	3.349	MS	30,604	0	09/05/2017.	09/08/2024.
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H				2	4,000,000	104.283	4,171,320	4,000,000	4,000,000	0	0	0	0	4.580	4.580	FA	63,102	183,200	02/27/2014.	02/27/2024.
046003 JU 4	ASSOCIATES CORP OF N AMERICA DEBENTURES				2FE	142,890	103.806	129,758	125,000	126,484	0	(1,702)	0	0	6.950	5.467	MN	1,448	8,688	11/30/2004.	11/01/2018.
04621W AC 4	ASSURED GUARANTY				2FE	2,516,460	107.868	2,696,700	2,500,000	2,511,572	0	(1,483)	0	0	5.000	4.916	JJ	62,500	125,000	06/17/2014.	07/01/2024.
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT				1	3,000,000	103.994	3,119,820	3,000,000	3,000,000	0	0	0	0	4.090	4.090	AO	23,177	122,700	04/23/2014.	04/23/2024.
05279# AJ 8	AUTOLIV ASP INC SER E GTD SR NT				1	2,500,000	105.063	2,626,575	2,500,000	2,500,000	0	0	0	0	4.440	4.440	AO	20,967	111,000	04/23/2014.	04/23/2029.
053611 AF 6	AVERY DENNISON CORP				2FE	3,009,610	105.507	3,165,210	3,000,000	3,002,659	0	(1,068)	0	0	5.375	5.333	AO	34,042	161,250	04/08/2010.	04/15/2020.
053611 AG 4	AVERY DENNISON CORP				2FE	2,979,383	100.333	3,110,323	3,100,000	3,027,317	0	12,081	0	0	3.350	3.842	AO	21,924	103,850	10/08/2013.	04/15/2023.
05366# AH 6	AVIATION CAPITAL GROUP CORP SERIES C				2	1,000,000	109.786	1,097,860	1,000,000	1,000,000	0	0	0	0	7.200	7.200	AO	16,600	72,000	04/08/2010.	04/08/2020.
05379B AN 7	AVISTA CORP				1FE	1,993,320	101.661	2,033,220	2,000,000	1,999,662	0	783	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008.	06/01/2018.
054937 AF 4	BB&T CORPORATION SUB NOTES				1FE	12,049,082	105.187	13,069,485	12,425,000	12,342,377	0	40,853	0	0	5.250	5.634	MN	108,719	652,313	07/10/2008.	11/01/2019.
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A				2FE	2,991,090	104.162	3,124,860	3,000,000	2,993,613	0	813	0	0	3.800	3.836	AO	26,600	114,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS INC 144A			1	2FE	1,534,395	103.852	1,557,780	1,500,000	1,528,614	0	(3,172)	0	0	3.850	3.565	JD	2,567	57,750	02/12/2016.	12/15/2025.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20			4	1	1,149,144	110.000	1,264,059	1,149,144	1,149,263	0	(50)	0	0	7.105	7.095	MN	13,608	82,993	12/28/2001.	05/01/2026.
05565E AT 2	BMW US CAPITAL LLC 144A			1	1FE	1,989,200	101.376	2,027,520	2,000,000	1,989,882	0	682	0	0	3.300	3.364	AO	15,583	33,000	03/30/2017.	04/06/2027.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru			1	1Z	3,987,276	101.327	4,040,184	3,987,276	3,987,276	0	0	0	0	3.540	3.566	MON	6,273	9,410	11/21/2017.	11/15/2032.
057224 AZ 0	BAKER HUGHES INC				1FE	7,250,828	117.717	7,945,898	6,750,000	7,190,686	0	(10,757)	0	0	5.125	4.656	MS	101,859	345,938	09/15/2011.	09/15/2040.
05723K AB 6	BAKER HUGHES A GE CO LLC 144A			1	1FE	3,000,000	99.927	2,997,810	3,000,000	3,000,000	0	0	0	0	3.337	3.337	JD	5,562	0	12/06/2017.	12/15/2027.
059438 AH 4	BANK ONE CORP SUB DEBENTURES				2FE	12,001,707	129.230	12,826,078	9,925,000	11,038,142	0	(94,019)	0	0	7.625	5.966	AO	159,765	756,781	12/30/2002.	10/15/2026.
06051G FS 3	BANK OF AMERICA				1FE	2,077,260	105.561	2,111,220	2,000,000	2,064,787	0	(7,377)	0	0	3.875	3.387	FA	32,292	77,500	04/06/2016.	08/01/2025.
06051G FX 2	BANK OF AMERICA			1	1FE	2,695,491	102.323	2,762,721	2,700,000	2,696,153	0	393	0	0	3.500	3.520	AO	18,900	94,500	04/14/2016.	04/19/2026.
06051G GC 7	BANK OF AMERICA			2	2FE	3,000,000	104.592	3,137,760	3,000,000	3,000,000	0	0	0	0	4.183	4.183	MN	12,549	125,490	11/21/2016.	11/25/2027.
06051G GM 5	BANK OF AMERICA			1	1FE	3,000,000	108.590	3,257,700	3,000,000	3,000,000	0	0	0	0	4.244	4.167	AO	23,696	63,660	04/19/2017.	04/24/2038.
06051G GR 4	BANK OF AMERICA			1	1FE	3,000,000	101.738	3,052,140	3,000,000	3,000,000	0	0	0	0	3.593	3.558	JJ	47,907	0	07/18/2017.	07/21/2028.
064058 AD 2	BANK OF NEW YORK MELLON			2	2FE	2,992,500	103.630	3,108,900	3,000,000	2,992,500	0	0	0	0	4.950	4.962	JD	4,538	148,500	10/13/2015.	01/01/9999.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06406H BY 4	BANK OF NEW YORK MELLON			2	1FE	1,023,140	103.797	1,037,970	1,000,000	1,011,792	0	(3,003)	0	0	3.550	3.205	MS	9,664	35,500	12/31/2013.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1FE	2,992,890	106.764	3,202,920	3,000,000	2,994,965	0	535	0	0	3.950	3.975	MN	14,154	118,500	11/13/2013.	11/18/2025.
06406H CX 5	BANK OF NEW YORK MELLON				1FE	3,487,855	102.169	3,575,915	3,500,000	3,491,445	0	1,126	0	0	3.250	3.291	MS	34,757	113,750	09/04/2014.	09/11/2024.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A			4	1	1,742,241	101.857	1,774,595	1,742,241	1,742,241	0	0	0	0	4.000	4.000	AO	17,422	69,690	10/31/2011.	10/01/2031.
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES B			1	1	5,000,000	100.824	5,041,200	5,000,000	5,000,000	0	0	0	0	4.100	4.100	JD	9,111	205,000	07/07/2015.	06/15/2034.
07177M AB 9	BAXALTA INC			1	2FE	1,951,982	103.495	2,069,900	2,000,000	1,959,118	0	4,544	0	0	4.000	4.323	JD	1,778	80,000	06/03/2016.	06/23/2025.
07274E AG 8	BAYER US FINANCE LLC 144A				1FE	2,970,330	101.814	3,054,420	3,000,000	2,978,828	0	2,730	0	0	3.375	3.493	AO	23,344	101,250	10/01/2014.	10/08/2024.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING			1	1FE	6,000,000	96.759	5,805,540	6,000,000	6,000,000	0	0	0	0	2.650	2.649	MN	20,317	159,000	04/06/2016.	11/15/2026.
07330M AB 3	BRANCH BANKING & TRUST CO			2	1FE	509,025	103.745	518,725	500,000	508,168	0	(857)	0	0	3.625	3.378	MS	5,286	18,125	01/24/2017.	09/16/2025.
073902 CD 8	BEAR STEARNS COS				1FE	3,718,480	101.328	4,053,120	4,000,000	3,986,391	0	26,023	0	0	4.650	5.345	JJ	92,483	186,000	09/30/2003.	07/02/2018.
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				1FE	1,117,820	135.490	1,354,900	1,000,000	1,082,116	0	(3,695)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002.	12/15/2030.
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	13,777,038	113.000	16,865,250	14,925,000	14,215,890	0	47,638	0	0	7.750	8.493	JD	96,391	1,156,688	04/01/2002.	06/01/2027.
081437 AH 8	BEMIS COMPANY INC			2	2FE	3,036,910	105.596	3,167,880	3,000,000	3,017,444	0	(4,436)	0	0	4.500	4.322	AO	28,500	135,000	12/31/2013.	10/15/2021.
084423 40 9	BERKLEY (WR) CORPORATION			2	2FE	3,000,000	101.180	3,035,400	3,000,000	3,000,000	0	0	0	0	5.625	5.625	JAJO	28,594	168,750	04/25/2013.	04/30/2053.
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	3,081,480	106.905	3,207,150	3,000,000	3,026,205	0	(8,848)	0	0	5.375	5.025	MS	47,479	161,250	09/22/2010.	09/15/2020.
084423 AS 1	BERKLEY (WR) CORPORATION				2FE	1,011,460	106.511	1,065,110	1,000,000	1,006,416	0	(1,360)	0	0	4.625	4.456	MS	13,618	46,250	12/31/2013.	03/15/2022.
092113 AM 1	BLACK HILLS CORP			1	2FE	3,498,215	97.611	3,416,385	3,500,000	3,498,360	0	145	0	0	3.150	3.156	JJ	50,838	99,838	08/10/2016.	01/15/2027.
09247X AH 4	BLACKROCK INC				1FE	4,019,830	105.873	4,234,920	4,000,000	4,013,466	0	(3,779)	0	0	4.250	4.140	MN	17,472	170,000	12/31/2013.	05/24/2021.
09256B AJ 6	BLACKSTONE HOLDINGS 144A			1	1FE	2,984,040	98.425	2,952,750	3,000,000	2,984,381	0	341	0	0	3.150	3.213	AO	23,363	0	09/27/2017.	10/02/2027.
097023 AD 7	BOEING CO DEBENTURES				1FE	10,348,064	121.462	11,599,621	9,550,000	9,788,819	0	(55,217)	0	0	8.750	7.940	FA	315,681	835,625	09/24/2001.	08/15/2021.
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	153.753	6,150,120	4,000,000	5,158,956	0	(54,126)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003.	11/15/2031.
097023 BP 9	BOEING CO			1	1FE	1,981,160	98.719	1,974,380	2,000,000	1,982,211	0	1,051	0	0	2.600	2.727	AO	8,811	26,000	06/28/2017.	10/30/2025.
099724 AD 8	BORGWARNER INC SENIOR NOTES				2FE	2,287,640	109.445	2,188,900	2,000,000	2,048,751	0	(25,576)	0	0	8.000	6.500	AO	40,000	160,000	06/14/2004.	10/01/2019.
099724 AJ 5	BORGWARNER INC			1	2FE	1,995,960	100.523	2,010,460	2,000,000	1,996,955	0	367	0	0	3.375	3.399	MS	19,875	67,500	03/09/2015.	03/15/2025.
100743 AK 9	BOSTON GAS 144A			1	1FE	2,997,180	99.771	2,993,130	3,000,000	2,997,276	0	96	0	0	3.150	3.161	FA	38,850	0	07/31/2017.	08/01/2027.
10112R AU 8	BOSTON PROPERTIES LP			2	2FE	1,995,580	104.277	2,085,540	2,000,000	1,997,624	0	415	0	0	3.850	3.876	FA	32,083	77,000	05/31/2012.	02/01/2023.
10112R AX 2	BOSTON PROPERTIES LP			1	2FE	3,018,990	101.735	3,052,050	3,000,000	3,015,651	0	(1,760)	0	0	3.650	3.571	FA	45,625	109,500	01/14/2016.	02/01/2026.
10510K AA 5	BRAMBLES USA INC 144A				2FE	6,020,300	105.273	6,316,380	6,000,000	6,005,521	0	(2,258)	0	0	5.350	5.306	AO	80,250	321,000	03/25/2010.	04/01/2020.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP			4	1	3,327,778	117.228	3,901,101	3,327,778	3,327,778	0	0	0	0	6.540	6.541	JD	605	217,637	11/04/2009.	06/30/2024.
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	121.664	152,080	125,000	133,693	0	(1,327)	0	0	7.150	5.650	JD	397	8,938	11/30/2004.	06/15/2023.
118230 AH 4	BUCKEYE PARTNERS LP				2FE	3,110,715	103.872	3,220,032	3,100,000	3,102,374	0	(1,370)	0	0	5.500	5.450	FA	64,411	170,500	06/10/2010.	08/15/2019.
118230 AR 2	BUCKEYE PARTNERS LP			1	2FE	2,985,090	99.053	2,971,590	3,000,000	2,985,206	0	116	0	0	4.125	4.186	JD	14,094	0	11/09/2017.	12/01/2027.
124857 AM 5	CBS CORP			2	2FE	1,995,200	103.022	2,060,440	2,000,000	1,996,620	0	442	0	0	3.700	3.729	FA	27,956	74,000	08/11/2014.	08/15/2024.
12503M AA 6	CBOE HOLDINGS INC			1	2FE	2,992,770	103.161	3,094,830	3,000,000	2,993,362	0	592	0	0	3.650	3.679	JJ	51,404	54,750	01/09/2017.	01/12/2027.
12527G AC 7	CF INDUSTRIES INC				3FE	1,399,785	99.000	1,485,000	1,500,000	1,439,345	0	9,755	0	0	3.450	4.295	JD	4,313	51,750	08/27/2013.	06/01/2023.
12527G AH 6	CF INDUSTRIES INC 144A			1	2FE	2,981,550	104.404	3,132,120	3,000,000	2,983,251	0	1,561	0	0	4.500	4.577	JD	11,250	138,750	11/10/2016.	12/01/2026.
12542R F# 2	CHS INC SERIES M			2	2	3,000,000	104.450	3,133,500	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	135,600	09/04/2015.	06/09/2021.
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE			4	1FE	2,259,650	103.826	2,346,113	2,259,650	2,259,650	0	0	0	0	4.890	4.890	JAJO	25,476	110,497	04/16/2014.	10/07/2021.
125509 BS 7	CIGNA CORP			2	2FE	2,065,000	104.517	2,090,340	2,000,000	2,029,111	0	(6,868)	0	0	4.000	3.595	FA	30,222	80,000	04/20/2012.	02/15/2022.
12572Q AE 5	CME GROUP INC				1FE	4,984,550	102.031	5,101,550	5,000,000	4,992,174	0	1,527	0	0	3.000	3.036	MS	44,167	150,000	09/05/2012.	09/15/2022.
126117 AH 3	CNA FINANCIAL CORP				2FE	4,222,498	100.157	4,932,732	4,925,000	4,922,080	0	74,929	0	0	6.950	8.575	JJ	157,833	342,288	06/01/2001.	01/15/2018.
12636Y AA 0	CRH AMERICA FINANCE INC 144A			1	2FE	2,978,130	100.147	3,004,410	3,000,000	2,979,328	0	1,198	0	0	3.400	3.487	MN	14,733	51,000	05/02/2017.	05/09/2027.
126410 LK 3	CSX TRANSPORTATION DEBENTURES				2FE	2,359,347	116.894	2,454,774	2,100,000	2,164,810	0	(22,921)	0	0	9.750	8.333	JD	9,100	204,750	08/27/2004.	06/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12673P AE 5	CA INC			2	2FE	2,993,150	104.607	3,138,210	3,000,000	2,995,776	0	646	0	0	4.500	4.529	FA	51,000	135,000	08/14/2013.	08/15/2023.
127055 AH 4	CABOT CORP				2FE	1,798,056	101.778	1,832,004	1,800,000	1,799,032	0	192	0	0	3.700	3.713	JJ	30,710	66,600	07/09/2012.	07/15/2022.
127055 AK 7	CABOT CORP			1	2FE	1,996,980	98.444	1,968,880	2,000,000	1,997,317	0	261	0	0	3.400	3.418	MS	20,022	68,000	09/06/2016.	09/15/2026.
12705Q AN 5	CABOT CORP				2FE	1,967,740	113.016	2,260,320	2,000,000	1,988,991	0	1,939	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992.	08/17/2022.
127097 B# 9	CABOT OIL & GAS CORP			2		4,000,000	102.283	4,091,320	4,000,000	4,000,000	0	0	0	0	6.440	6.440	JJ	118,067	257,600	07/16/2008.	07/16/2018.
127097 D* 1	CABOT OIL & GAS CORP			2		2,000,000	106.250	2,125,004	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	49,984	108,400	12/30/2010.	01/15/2021.
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO				2FE	2,000,000	105.972	2,119,434	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	103,800	12/29/2010.	12/29/2020.
13342B AC 9	CAMERON INTL CORP				2FE	1,997,980	102.348	2,046,960	2,000,000	1,999,865	0	240	0	0	6.375	6.388	JJ	58,792	127,500	06/23/2008.	07/15/2018.
134429 BA 6	CAMPBELL SOUP COMPANY			1	2FE	3,994,600	100.557	4,022,280	4,000,000	3,995,932	0	492	0	0	3.300	3.316	MS	37,400	132,000	03/16/2015.	03/19/2025.
14040H BH 7	CAPITAL ONE FINANCIAL CORP			2	3FE	1,000,000	103.750	1,037,500	1,000,000	1,000,000	0	0	0	0	3.800	3.800	JD	4,625	55,500	05/11/2015.	01/01/9999.
14040H BJ 3	CAPITAL ONE FINANCIAL CORP			2	2FE	1,999,840	103.026	2,060,520	2,000,000	1,999,869	0	14	0	0	4.200	4.201	AO	14,467	84,000	10/26/2015.	10/29/2025.
14040H BK 0	CAPITAL ONE FINANCIAL CORP			2	2FE	1,992,900	99.734	1,994,680	2,000,000	1,993,758	0	606	0	0	3.750	3.793	JJ	31,875	75,000	07/25/2016.	07/28/2026.
14149Y BJ 6	CARDINAL HEALTH			1	2FE	6,000,000	98.051	5,883,060	6,000,000	6,000,000	0	0	0	0	3.410	3.410	JD	9,093	104,005	06/01/2017.	06/15/2027.
141781 AE 4	CARGILL INC 144A SENIOR NOTES				1FE	12,563,958	128.319	12,735,661	9,925,000	11,303,967	0	(121,607)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003.	09/01/2026.
141781 G# 5	CARGILL INC SR NOTE			4	1	1,200,000	108.131	1,297,572	1,200,000	1,200,000	0	0	0	0	7.280	7.280	JD	243	87,360	06/30/1993.	06/30/2023.
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B				2FE	2,135,116	100.585	2,439,186	2,425,000	2,415,562	0	30,283	0	0	6.990	8.350	AO	35,785	169,508	02/21/2002.	04/20/2018.
149123 BF 7	CATERPILLAR INC				1FE	5,966,096	126.592	6,234,656	4,925,000	5,523,737	0	(41,957)	0	0	6.625	5.118	JJ	150,452	326,281	06/23/2003.	07/15/2028.
149123 BJ 9	CATERPILLAR INC DEBENTURES				1FE	6,658,500	137.560	6,878,000	5,000,000	6,074,219	0	(55,294)	0	0	7.300	5.064	MN	60,833	365,000	06/25/2003.	05/01/2031.
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C				1	2,000,000	101.660	2,033,200	2,000,000	2,000,000	0	0	0	0	6.450	6.451	JJ	64,500	129,000	05/28/2008.	05/15/2018.
151020 AE 4	CELGENE CORP				2FE	2,531,915	103.612	2,590,300	2,500,000	2,514,446	0	(4,874)	0	0	3.950	3.729	AO	20,847	98,750	12/31/2013.	10/15/2020.
151020 AJ 3	CELGENE CORP				2FE	1,989,040	105.324	2,106,480	2,000,000	1,993,328	0	1,037	0	0	4.000	4.067	FA	30,222	80,000	08/01/2013.	08/15/2023.
15133K AC 7	CENTEL CAPITAL CORP				3FE	157,434	107.564	134,455	125,000	130,637	0	(2,898)	0	0	9.000	6.288	AO	2,375	11,250	11/30/2004.	10/15/2019.
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D				4FE	131,815	95.078	118,848	125,000	128,698	0	(344)	0	0	7.200	6.712	JD	750	9,000	11/30/2004.	12/01/2025.
161175 AY 0	CHARTER COMM OPT LLC			1	2FE	3,957,842	106.457	4,258,280	4,000,000	3,961,991	0	3,770	0	0	4.908	5.052	JJ	86,163	196,320	12/06/2016.	07/23/2025.
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN				1FE	145,833	117.696	147,120	125,000	132,049	0	(1,491)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004.	01/15/2022.
166754 AP 6	CHEVRON PHILLIPS CHEM CO 144A			1	1FE	3,988,510	102.647	4,105,880	4,000,000	3,989,626	0	1,023	0	0	3.400	3.434	JD	11,333	139,400	11/18/2016.	12/01/2026.
166764 BL 3	CHEVRON CORP			1	1FE	7,003,340	100.051	7,003,570	7,000,000	7,003,206	0	(134)	0	0	2.954	2.948	MN	25,848	177,240	06/27/2017.	05/16/2026.
171232 AE 1	CHUBB CORP DEBENTURES				1FE	443,585	133.643	567,983	425,000	437,950	0	(564)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002.	11/15/2031.
171232 AR 2	CHUBB CORP				1FE	1,734,355	101.376	1,774,080	1,750,000	1,749,251	0	1,951	0	0	5.750	5.869	MN	12,858	100,625	05/01/2008.	05/15/2018.
171798 AC 5	CIMAREX ENERGY CO			1	2FE	3,126,840	106.240	3,187,200	3,000,000	3,105,787	0	(14,986)	0	0	4.375	3.730	JD	10,938	131,250	07/26/2016.	06/01/2024.
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES				1FE	14,748,303	129.331	19,302,652	14,925,000	14,811,689	0	7,227	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005.	05/15/2028.
17252M AK 6	CINTAS CORPORATION NO 2				2FE	1,557,255	105.509	1,582,635	1,500,000	1,528,318	0	(7,644)	0	0	4.300	3.706	JD	5,375	64,500	12/31/2013.	06/01/2021.
17252M AL 4	CINTAS CORPORATION NO 2			2	2FE	1,996,960	102.134	2,042,680	2,000,000	1,998,529	0	305	0	0	3.250	3.268	JD	5,417	65,000	06/05/2012.	06/01/2022.
172967 BL 4	CITIGROUP INC SUB NOTES				2FE	6,638,280	127.702	7,662,120	6,000,000	6,442,152	0	(19,022)	0	0	6.625	5.862	JD	17,667	397,500	12/30/2002.	06/15/2032.
172967 BU 4	CITIGROUP INC				2FE	10,021,410	120.567	10,851,030	9,000,000	9,703,890	0	(30,162)	0	0	5.875	5.126	FA	189,469	528,750	06/16/2003.	02/22/2033.
172967 JM 4	CITIGROUP INC SERIES P				3FE	2,500,000	106.625	2,665,625	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN	19,007	148,750	04/20/2015.	01/01/9999.
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES				4FE	4,005,000	67.250	4,035,000	6,000,000	4,005,000	0	(9,595)	2,247,610	0	9.000	8.473	FA	204,000	540,000	03/15/2002.	08/15/2031.
18055# AM 4	CLARION LION PROPERITES FUND				1	4,000,000	106.292	4,251,676	4,000,000	4,000,000	0	0	0	0	4.600	4.600	FA	70,022	184,000	02/14/2014.	02/14/2024.
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND				1FE	2,742,038	100.957	2,768,285	2,742,038	2,742,038	0	0	0	0	3.270	3.270	FA	35,866	89,665	02/07/2013.	02/07/2020.
195674 J# 4	COLONIAL GAS COMPANY SENIOR UNSECURED NO			1	1FE	3,000,000	96.977	2,909,298	3,000,000	3,000,000	0	0	0	0	3.130	3.130	AO	22,432	0	10/05/2017.	10/05/2027.
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1FE	14,957,611	141.505	21,119,621	14,925,000	14,952,476	0	(967)	0	0	7.630	7.609	MN	98,061	1,138,778	04/02/2002.	04/15/2032.
198280 AF 6	COLUMBIA PIPELINE GROUP			1	2FE	2,935,431	106.613	3,198,390	3,000,000	2,945,228	0	6,022	0	0	4.500	4.796	JD	11,250	135,000	05/12/2016.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
199575 AW 1	COLUMBUS SOUTHN PWR CO				1FE	4,994,460	101.271	5,063,550	5,000,000	4,999,751	0	724	0	0	6.050	6.065	MN	50,417	302,500	05/13/2008.	05/01/2018.
20030N BN 0	COMCAST CORP			2	1FE	2,996,250	102.704	3,081,120	3,000,000	2,997,004	0	339	0	0	3.375	3.390	FA	38,250	101,250	05/19/2015.	08/15/2025.
20030N BS 9	COMCAST CORP			2	1FE	998,120	100.821	1,008,210	1,000,000	998,430	0	166	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016.	03/01/2026.
20826F AD 8	CONOCOPHILLIPS COMPANY			2	1FE	4,991,150	103.084	5,154,200	5,000,000	4,993,623	0	812	0	0	3.350	3.371	MN	21,403	167,500	11/06/2014.	11/15/2024.
20826F AR 7	CONOCOPHILLIPS COMPANY			1	1FE	2,969,310	135.107	4,053,210	3,000,000	2,970,069	0	398	0	0	5.950	6.024	MS	52,558	178,500	03/03/2016.	03/15/2046.
209111 ET 6	CONSOLIDATED EDISON CO NY Inc				1FE	7,002,280	100.939	7,065,730	7,000,000	7,000,073	0	(286)	0	0	5.850	5.846	AO	102,375	409,500	04/03/2008.	04/01/2018.
210518 CT 1	CONSUMERS ENERGY CO			2	1FE	5,324,443	101.030	5,354,590	5,300,000	5,311,176	0	(2,505)	0	0	2.850	2.796	MN	19,301	151,050	05/01/2012.	05/15/2022.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC			4	1FE	4,046,980	104.490	4,166,197	3,987,173	4,031,013	0	(4,596)	0	0	4.000	3.770	AO	27,467	159,487	02/05/2014.	04/29/2026.
21871@ AA 8	CORESITE L.P. SENIOR UNSECURED NOTES			1	2	2,000,000	101.668	2,033,356	2,000,000	2,000,000	0	0	0	0	4.190	4.190	JD	3,724	83,800	06/15/2016.	06/15/2023.
21871@ AB 6	CORESITE L.P. SENIOR NOTE			1	2	3,000,000	99.747	2,992,407	3,000,000	3,000,000	0	0	0	0	3.910	3.906	JD	5,213	76,571	04/20/2017.	04/20/2024.
219023 AF 5	CORN PRODUCTS INTERNATIONAL				2FE	8,094,480	105.106	8,408,480	8,000,000	8,036,197	0	(11,804)	0	0	4.625	4.453	MN	61,667	370,000	12/31/2013.	11/01/2020.
219350 AV 7	CORNING INC				2FE	3,252,210	123.249	3,697,470	3,000,000	3,232,623	0	(5,331)	0	0	5.750	5.165	FA	65,167	172,500	12/31/2013.	08/15/2040.
219350 AW 5	CORNING INC				2FE	963,100	112.024	1,120,240	1,000,000	965,835	0	715	0	0	4.750	4.995	MS	13,986	47,500	12/31/2013.	03/15/2042.
224044 CA 3	COX COMMUNICATIONS INC 144A			1	2FE	7,866,350	98.686	7,894,880	8,000,000	7,898,362	0	16,342	0	0	2.950	3.201	JD	656	236,000	04/20/2016.	06/30/2023.
224044 CG 0	COX COMMUNICATIONS INC 144A			1	2FE	2,994,930	97.880	2,936,400	3,000,000	2,995,503	0	441	0	0	3.350	3.370	MS	29,592	101,058	09/08/2016.	09/15/2026.
22541L AE 3	CREDIT SUISSE FB USA INC				1FE	14,576,925	138.233	20,631,275	14,925,000	14,669,751	0	9,605	0	0	7.125	7.318	JJ	490,348	1,063,406	07/19/2002.	07/15/2032.
226829 AA 7	CROCKET COGENERATION 144A			4	3FE	1,615,024	100.507	1,623,212	1,615,024	1,615,024	0	0	0	0	5.869	5.911	MJSD	263	94,786	03/10/2005.	03/30/2025.
22822R BD 1	CROWN CASTLE TOWERS LLC 144A			1	1FE	6,637,625	101.959	6,627,335	6,500,000	6,616,816	0	(15,983)	0	0	3.663	3.331	MON	10,582	217,491	10/03/2017.	05/15/2025.
22970* AA 8	BGS BNSF Series 2015-1 CTL PT			4	1FE	2,892,743	105.661	3,056,487	2,892,743	2,892,743	0	0	0	0	4.070	4.105	MON	5,233	117,735	03/12/2015.	05/15/2034.
23157# AF 6	CURTISS-WRIGHT CORPORATION			2	2	3,000,000	100.369	3,011,070	3,000,000	3,000,000	0	0	0	0	3.700	3.700	FA	38,542	111,000	02/26/2013.	02/26/2023.
23204G AC 4	CUSTOMERS BANCORP INC			2	2FE	2,993,250	100.189	3,005,670	3,000,000	2,993,873	0	623	0	0	3.950	4.000	JD	329	59,250	06/28/2017.	06/30/2022.
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K				2	4,000,000	100.844	4,033,764	4,000,000	4,000,000	0	0	0	0	4.690	4.690	FA	73,477	187,600	08/01/2011.	08/01/2018.
23314# AP 4	DCT IND OPERATING PARTNERSHIP CLASS R SE			1	2	3,000,000	98.773	2,963,199	3,000,000	3,000,000	0	0	0	0	3.920	3.920	FA	46,713	117,600	08/08/2016.	08/08/2026.
23317H AD 4	DDR CORP			2	2FE	2,977,800	98.493	2,954,790	3,000,000	2,983,507	0	2,001	0	0	3.625	3.714	FA	45,313	108,750	01/12/2015.	02/01/2025.
23331A BG 3	DR HORTON INC			2	2FE	976,250	106.914	1,069,140	1,000,000	984,012	0	2,668	0	0	4.750	5.109	FA	17,944	47,500	12/16/2014.	02/15/2023.
233326 C* 6	DST SYSTEMS INC			2	2	3,000,000	108.070	3,242,100	3,000,000	3,000,000	0	0	0	0	5.420	5.420	FA	64,137	162,600	08/09/2010.	08/09/2020.
23338V AC 0	DTE ELECTRIC CO			2	1FE	3,994,440	102.665	4,106,600	4,000,000	3,996,223	0	459	0	0	3.375	3.390	MS	45,000	135,000	06/23/2014.	03/01/2025.
23355L AA 4	DXC TECHNOLOGY CO			1	2FE	1,974,735	105.344	2,106,880	2,000,000	1,976,583	0	1,848	0	0	4.450	4.731	MS	26,206	44,500	08/09/2017.	09/15/2022.
233835 AQ 0	DAIMLER FINANCE NA LLC				1FE	5,618,750	151.219	7,560,950	5,000,000	5,434,628	0	(19,205)	0	0	8.500	7.447	JJ	192,431	425,000	07/22/2002.	01/18/2031.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE			4	1	2,525,000	94.395	2,383,474	2,525,000	2,525,000	0	0	0	0	3.420	3.419	MJSD	240	86,355	03/12/2013.	03/30/2043.
235851 AQ 5	DANAHER CORP			1	1FE	1,497,855	103.448	1,551,720	1,500,000	1,498,287	0	192	0	0	3.350	3.367	MS	14,796	50,250	09/10/2015.	09/15/2025.
24715@ AC 8	DELOITTE LLP SERIES A				1	5,000,000	102.940	5,147,000	5,000,000	5,000,000	0	0	0	0	6.240	6.240	MS	90,133	312,000	09/17/2009.	09/17/2018.
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA			1	1FE	3,735,283	103.702	3,793,195	3,657,784	3,731,362	0	(3,921)	0	0	3.625	3.305	JJ	55,616	82,872	06/01/2017.	07/30/2027.
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A			1	1FE	2,812,539	104.112	2,856,177	2,743,370	2,812,471	0	(69)	0	0	3.875	3.471	JJ	44,589	35,435	12/26/2017.	07/30/2027.
249030 AC 1	DENTSPLY INTERNATIONAL			2	2FE	996,530	103.660	1,036,600	1,000,000	998,569	0	359	0	0	4.125	4.168	FA	15,583	41,250	08/16/2011.	08/15/2021.
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D			1		8,000,000	104.106	8,328,480	8,000,000	8,000,000	0	0	0	0	4.310	4.310	MS	114,933	344,800	09/01/2011.	09/01/2023.
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B			4	2FE	2,000,000	104.351	2,087,016	2,000,000	2,000,000	0	0	0	0	5.190	5.246	MON	8,362	103,800	06/29/2010.	07/02/2020.
25179M AL 7	DEVON ENERGY CORPORATION			2	2FE	3,126,300	118.182	3,545,460	3,000,000	3,116,937	0	(2,548)	0	0	5.600	5.305	JJ	77,467	168,000	12/31/2013.	07/15/2041.
25272K AD 5	DIAMOND 1 FINANCE CORP 144A			1	2FE	2,999,130	104.273	3,128,190	3,000,000	2,999,426	0	151	0	0	4.420	4.426	JD	5,893	132,600	05/17/2016.	06/15/2021.
25272K AG 8	DIAMOND 1 FINANCE CORP 144A			1	2FE	1,999,140	108.173	2,163,460	2,000,000	1,999,355	0	99	0	0	5.450	5.457	JD	4,844	109,000	05/17/2016.	06/15/2023.
25272K AK 9	DIAMOND 1 FINANCE CORP 144A			1	2FE	1,999,040	110.415	2,208,300	2,000,000	1,999,220	0	69	0	0	6.020	6.026	JD	5,351	120,400	05/17/2016.	06/15/2026.
25389J AL 0	DIGITAL REALTY TRUST LP			2	2FE	1,488,540	104.557	1,568,355	1,500,000	1,492,297	0	1,530	0	0	3.950	4.076	JJ	29,625	59,250	06/18/2015.	07/01/2022.
25389J AQ 9	DIGITAL REALTY TRUST LP			1	2FE	3,917,139	108.864	4,354,560	4,000,000	3,930,131	0	7,217	0	0	4.750	5.025	AO	47,500	190,000	03/08/2016.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25389J AR 7	DIGITAL REALTY TRUST LP			1	2FE	2,023,060	100.900	2,018,000	2,000,000	2,022,949	0	(111)	0	0	3.700	3.553	FA	29,600	0	12/05/2017.	08/15/2027.
254010 AD 3	DIGNITY HEALTH				1FE	2,000,000	103.316	2,066,320	2,000,000	2,000,000	0	0	0	0	3.812	3.812	MN	12,707	76,240	10/07/2014.	11/01/2024.
25466A AD 3	DISCOVER BANK				2FE	996,120	105.127	1,051,270	1,000,000	997,628	0	368	0	0	4.200	4.248	FA	16,683	42,000	08/05/2013.	08/08/2023.
25466A AJ 0	DISCOVER BANK			2	2FE	2,996,730	98.869	2,966,070	3,000,000	2,997,132	0	283	0	0	3.450	3.463	JJ	44,275	103,500	07/21/2016.	07/27/2026.
25468P CR 5	WALT DISNEY COMPANY				1FE	2,177,976	107.816	2,587,584	2,400,000	2,195,059	0	4,550	0	0	4.125	4.725	JD	8,250	99,000	12/31/2013.	12/01/2041.
25470D AA 7	DISCOVERY COMMUNICATIONS				2FE	2,982,840	104.926	3,147,780	3,000,000	2,996,516	0	1,996	0	0	5.625	5.701	FA	63,750	168,750	08/12/2009.	08/15/2019.
25470D AE 9	DISCOVERY COMMUNICATIONS				2FE	1,993,920	104.692	2,093,840	2,000,000	1,997,587	0	633	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D AR 0	DISCOVERY COMMUNICATIONS			1	2FE	1,992,860	99.642	1,992,840	2,000,000	1,993,015	0	155	0	0	3.950	3.992	MS	21,944	0	09/07/2017.	03/20/2028.
257375 AE 5	DOMINION GAS HLDGS LLC			2	1FE	1,997,812	102.185	2,043,700	2,000,000	1,998,589	0	214	0	0	3.550	3.564	MN	11,833	71,000	08/06/2014.	11/01/2023.
257375 AH 8	DOMINION GAS HLDGS LLC			1	1FE	4,253,160	102.305	4,092,200	4,000,000	4,215,402	0	(28,956)	0	0	3.600	2.715	JD	6,400	144,000	09/06/2016.	12/15/2024.
260003 AH 1	DOVER CORP				2FE	2,742,438	100.672	2,768,480	2,750,000	2,749,805	0	942	0	0	5.450	5.486	MS	44,130	149,875	03/11/2008.	03/15/2018.
260543 BA 0	DOW CHEMICAL CO				2FE	5,397,406	118.527	5,837,455	4,925,000	5,045,078	0	(31,170)	0	0	9.000	8.130	AO	110,813	443,250	10/07/1992.	04/01/2021.
260543 BV 4	DOW CHEMICAL CO				2FE	746,648	101.325	759,938	750,000	749,839	0	419	0	0	5.700	5.760	MN	5,463	42,750	05/01/2008.	05/15/2018.
263534 CE 7	E I DU PONT DE NEMOURS				1FE	997,730	105.280	1,052,800	1,000,000	999,161	0	236	0	0	4.250	4.278	AO	10,625	42,500	03/24/2011.	04/01/2021.
26439R AK 2	ENBRIDGE ENERGY PARTNERS SENIOR NOTES				2FE	968,810	122.489	1,224,890	1,000,000	977,807	0	899	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002.	02/15/2032.
26441C AD 7	DUKE ENERGY CORP				2FE	3,994,550	104.530	4,181,200	4,000,000	3,998,938	0	584	0	0	5.050	5.066	MS	59,478	202,000	10/15/2009.	09/15/2019.
26441Y AZ 0	DUKE-WEEKS REALTY LTD			1	2FE	2,476,750	99.266	2,481,650	2,500,000	2,479,820	0	2,021	0	0	3.250	3.360	JD	226	81,250	06/16/2016.	06/30/2026.
26444G AC 7	DUKE ENERGY FL PROJ FIN			4	1FE	6,999,720	97.034	6,792,380	7,000,000	7,000,012	0	292	0	0	2.538	2.538	MS	59,220	211,712	06/15/2016.	09/01/2029.
268648 AN 2	EMC CORP			2	3FE	3,844,080	96.518	3,860,720	4,000,000	3,906,598	0	15,236	0	0	3.375	3.857	JD	11,250	135,000	08/19/2013.	06/01/2023.
26875P AM 3	EOG RESOURCES INC			1	2FE	1,999,980	99.765	1,995,300	2,000,000	2,000,000	0	0	0	0	3.150	3.150	AO	15,750	63,000	03/12/2015.	04/01/2025.
26875P AP 6	EOG RESOURCES INC			1	2FE	1,997,080	106.581	2,131,620	2,000,000	1,997,565	0	250	0	0	4.150	4.168	JJ	38,272	83,000	01/11/2016.	01/15/2026.
26884T AD 4	ERAC USA FINANCE COMPANY 144A				2FE	1,042,150	105.547	1,055,470	1,000,000	1,021,586	0	(5,449)	0	0	4.500	3.856	FA	16,875	45,000	12/31/2013.	08/16/2021.
26884T AL 6	ERAC USA FINANCE COMPANY 144A			2	2FE	3,691,679	103.720	3,785,780	3,650,000	3,679,625	0	(3,865)	0	0	3.850	3.711	MN	17,956	140,525	10/29/2014.	11/15/2024.
26884T AR 3	ERAC USA FINANCE COMPANY 144A			1	2FE	1,516,590	99.311	1,489,665	1,500,000	1,514,941	0	(1,474)	0	0	3.300	3.168	JD	4,125	49,500	11/08/2016.	12/01/2026.
26884U A* 0	EPR PROPERTIES SERIES A GTD SENIOR NOTES			1	2FE	5,000,000	102.283	5,114,135	5,000,000	5,000,000	0	0	0	0	4.350	4.350	FA	77,938	217,500	08/22/2016.	08/22/2024.
26884U A@ 8	EPR PROPERTIES SERIES B GTD SENIOR NOTES			1	2FE	7,500,000	103.386	7,753,920	7,500,000	7,500,000	0	0	0	0	4.560	4.560	FA	122,550	342,000	08/22/2016.	08/22/2026.
26885B AA 8	EQT MIDSTREAM PARTNERS			2	2FE	1,988,440	100.501	2,010,020	2,000,000	1,991,878	0	1,056	0	0	4.000	4.071	FA	33,333	80,000	07/29/2014.	08/01/2024.
26885B AB 6	EQT MIDSTREAM PARTNERS			1	2FE	1,983,820	99.738	1,994,760	2,000,000	1,985,422	0	1,428	0	0	4.125	4.224	JD	6,875	88,688	11/01/2016.	12/01/2026.
269246 BP 8	E*TRADE FINANCIAL CORP			1	2FE	1,997,960	99.249	1,984,980	2,000,000	1,998,095	0	135	0	0	2.950	2.972	FA	20,814	0	08/15/2017.	08/24/2022.
269246 BQ 6	E*TRADE FINANCIAL CORP			1	2FE	1,997,040	99.844	1,996,880	2,000,000	1,997,127	0	87	0	0	3.800	3.818	FA	26,811	0	08/15/2017.	08/24/2027.
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B				2	3,000,000	101.644	3,049,317	3,000,000	3,000,000	0	0	0	0	7.260	7.260	MN	23,595	217,800	05/22/2008.	05/22/2018.
277432 AN 0	EASTMAN CHEMICAL CO				2FE	3,979,910	103.195	4,127,800	4,000,000	3,990,140	0	1,924	0	0	3.600	3.658	FA	54,400	144,000	05/30/2012.	08/15/2022.
277432 AR 1	EASTMAN CHEMICAL CO				2FE	3,980,240	104.394	4,175,760	4,000,000	3,985,292	0	1,741	0	0	3.800	3.859	MS	44,756	152,000	11/10/2014.	03/15/2025.
278058 AM 4	EATON CORP DEBENTURES				2FE	7,471,729	121.985	8,447,461	6,925,000	7,125,399	0	(35,252)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001.	08/15/2022.
280792 AA 0	ENBRIDGE ENERGY PARTNERS GUAR LEASE REV			4	2FE	6,600,308	108.607	6,748,203	6,213,415	6,400,082	0	(12,040)	0	0	8.180	7.505	MN	84,710	508,257	03/13/2002.	11/01/2028.
291011 AQ 7	EMERSON ELECTRIC CO				1FE	9,069,760	124.879	9,990,320	8,000,000	8,725,277	0	(32,699)	0	0	6.000	5.112	FA	181,333	480,000	06/23/2003.	08/15/2032.
292480 AH 3	ENABLE MIDSTREAM PARTNER			2	2FE	995,002	100.726	1,007,260	1,000,000	996,087	0	530	0	0	3.900	3.970	MN	4,983	39,000	12/22/2015.	05/15/2024.
29250R AD 8	ENBRIDGE ENERGY PARTNERS			1	2FE	3,144,270	105.652	3,169,560	3,000,000	3,143,844	0	(426)	0	0	5.950	5.485	JD	14,875	0	12/04/2017.	06/01/2033.
29250R AN 6	ENBRIDGE ENERGY PARTNERS				2FE	4,974,186	101.332	5,066,600	5,000,000	4,999,011	0	3,344	0	0	6.500	6.571	AO	68,611	325,000	08/28/2008.	04/15/2018.
29273R BD 0	ENERGY TRANSFER PARTNERS			2	2FE	999,180	100.057	1,000,570	1,000,000	999,380	0	73	0	0	4.050	4.060	MS	11,925	40,500	03/05/2015.	03/15/2025.
29273R BK 4	ENERGY TRANSFER PARTNERS			1	2FE	2,993,580	99.641	2,989,230	3,000,000	2,994,504	0	924	0	0	4.200	4.224	AO	26,600	93,800	01/11/2017.	04/15/2027.
29348Q AB 8	ENOGEX LLC 144A				2FE	3,153,300	105.108	3,153,240	3,000,000	3,051,508	0	(21,587)	0	0	6.250	5.410	MS	55,208	187,500	12/31/2013.	03/15/2020.
29364D AU 4	ENTERGY ARKANSAS INC			1	1FE	2,071,820	103.271	2,065,420	2,000,000	2,069,953	0	(1,867)	0	0	3.500	3.005	AO	17,500	0	10/03/2017.	04/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29364G AJ 2	ENTERGY CORP			1	2FE	997,750	97.451	974,510	1,000,000	998,026	0	202	0	0	2.950	2.976	MS	9,833	30,483	08/16/2016.	09/01/2026.
29364N AT 5	ENTERGY MISSISSIPPI INC			1	1FE	1,599,488	96.920	1,550,720	1,600,000	1,599,563	0	36	0	0	2.850	2.853	JD	3,800	45,600	05/10/2016.	06/01/2028.
29364N AU 2	ENTERGY MISSISSIPPI INC			1	1FE	4,982,950	99.830	4,991,500	5,000,000	4,983,105	0	155	0	0	3.250	3.290	JD	21,215	0	11/09/2017.	12/01/2027.
29364W AW 8	ENTERGY LOUISIANA LLC			1	1FE	1,999,800	100.626	2,012,520	2,000,000	1,999,834	0	13	0	0	3.250	3.251	AO	16,250	65,000	03/17/2016.	04/01/2028.
29379V AP 8	ENTERPRISE PRODUCTS OPERATING				2FE	1,112,380	106.902	1,069,020	1,000,000	1,047,861	0	(16,926)	0	0	5.200	3.307	MS	17,333	52,000	12/31/2013.	09/01/2020.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING			2	2FE	1,007,590	103.242	1,032,420	1,000,000	1,005,454	0	(681)	0	0	3.750	3.660	FA	14,167	37,500	10/10/2014.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING			2	2FE	2,989,050	102.542	3,076,260	3,000,000	2,991,254	0	906	0	0	3.700	3.742	FA	41,933	111,000	05/04/2015.	02/15/2026.
29379V BN 2	ENTERPRISE PRODUCTS OPERATING			2	2FE	2,000,000	99.250	1,985,000	2,000,000	2,000,000	0	0	0	0	5.250	5.000	FA	39,375	0	08/07/2017.	08/16/2077.
29717P AP 2	ESSEX PORTFOLIO LP			2	2FE	3,989,880	100.990	4,039,600	4,000,000	3,992,387	0	907	0	0	3.500	3.530	AO	35,000	140,000	03/10/2015.	04/01/2025.
29717P AQ 0	ESSEX PORTFOLIO LP			1	2FE	2,981,580	99.374	2,981,220	3,000,000	2,984,332	0	1,608	0	0	3.375	3.448	AO	21,375	101,250	04/04/2016.	04/15/2026.
30161M AH 6	EXELON GENERATION CO LLC			2	2FE	5,999,680	103.105	6,186,300	6,000,000	5,999,887	0	31	0	0	4.000	4.001	AO	60,000	240,000	09/28/2010.	10/01/2020.
30161N AN 1	EXELON CORP			1	2FE	2,507,526	104.352	2,608,800	2,500,000	2,506,303	0	(800)	0	0	3.950	3.907	JD	4,389	98,750	05/13/2016.	06/15/2025.
30212P AJ 4	EXPEDIA INC			2	2FE	1,988,880	104.848	2,096,960	2,000,000	1,992,080	0	1,003	0	0	4.500	4.570	FA	34,000	90,000	08/13/2014.	08/15/2024.
30212P AN 5	EXPEDIA INC			1	2FE	2,985,820	96.801	2,904,030	3,000,000	2,986,063	0	243	0	0	3.800	3.856	FA	31,667	0	09/27/2017.	02/15/2028.
30219G AM 0	EXPRESS SCRIPTS HOLDING CO			1	2FE	2,984,010	106.271	3,188,130	3,000,000	2,986,453	0	1,345	0	0	4.500	4.567	FA	47,250	135,000	02/22/2016.	02/25/2026.
30219G AN 8	EXPRESS SCRIPTS HOLDING CO			1	2FE	1,999,180	98.294	1,965,880	2,000,000	1,999,224	0	44	0	0	3.400	3.405	MS	22,667	68,000	06/29/2016.	03/01/2027.
30231G AT 9	EXXON MOBIL CORP			1	1FE	2,022,980	101.624	2,032,480	2,000,000	2,021,825	0	(1,155)	0	0	3.043	2.888	MS	20,287	30,430	06/29/2017.	03/01/2026.
302491 AQ 8	FMC CORPORATION				2FE	2,006,750	104.319	2,086,380	2,000,000	2,001,600	0	(762)	0	0	5.200	5.156	JD	4,622	104,000	11/24/2009.	12/15/2019.
302491 AR 6	FMC CORPORATION				2FE	2,076,460	101.333	2,026,660	2,000,000	2,035,270	0	(7,905)	0	0	3.950	3.483	FA	32,917	79,000	04/25/2012.	02/01/2022.
30251B AB 4	FMR LLC 144A			2	1FE	2,088,180	135.048	2,700,960	2,000,000	2,079,224	0	(1,694)	0	0	6.450	6.119	MN	16,483	129,000	08/26/2011.	11/15/2039.
30251B AC 2	FMR LLC 144A				1FE	5,740,900	136.674	6,833,700	5,000,000	5,686,454	0	(14,768)	0	0	6.500	5.445	JD	15,347	325,000	12/31/2013.	12/14/2040.
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1			4	2FE	451,633	102.750	464,053	451,633	451,633	0	0	0	0	7.645	7.646	JD	96	(16,903)	07/13/1998.	12/31/2018.
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR			4	2	774,385	107.249	830,520	774,385	774,385	0	0	0	0	7.110	7.113	JD	153	55,059	08/27/2003.	06/28/2020.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N			1	2FE	5,000,000	106.000	5,299,975	5,000,000	5,000,000	0	0	0	0	4.540	4.541	MS	57,381	190,428	11/29/2016.	03/31/2038.
303250 C@ 1	FAIR ISAAC CORPORATION				2FE	2,000,000	103.222	2,064,444	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	50,286	108,400	07/14/2010.	07/14/2019.
309601 AE 2	FARMERS INS EXCH 144A			2	2FE	3,518,025	100.280	3,509,800	3,500,000	3,517,884	0	(141)	0	0	4.747	4.706	MN	34,614	0	10/12/2017.	11/01/2057.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B			4	2FE	917,852	105.611	969,353	917,852	917,852	0	0	0	0	7.900	7.899	JJ	33,435	72,510	07/01/1999.	01/15/2020.
313747 AU 1	FEDERAL REALTY INVS TRST			2	1FE	2,970,540	104.471	3,134,130	3,000,000	2,981,063	0	2,715	0	0	3.950	4.069	JJ	54,642	118,500	12/04/2013.	01/15/2024.
31428X BC 9	FEDEX CORP				2FE	2,995,350	101.410	3,042,300	3,000,000	2,996,612	0	419	0	0	3.200	3.218	FA	40,000	96,000	01/06/2015.	02/01/2025.
31620M AM 8	FIDELITY NATIONAL INFORMATION			2	2FE	4,655,487	104.506	4,859,529	4,650,000	4,654,003	0	(619)	0	0	3.875	3.858	JD	13,014	180,188	10/24/2014.	06/05/2024.
31620M AT 3	FIDELITY NATIONAL INFORMATION			1	2FE	1,977,820	96.811	1,936,220	2,000,000	1,980,478	0	1,944	0	0	3.000	3.130	FA	22,667	59,833	08/11/2016.	08/15/2026.
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES				2FE	9,320,600	100.984	10,098,400	10,000,000	9,972,784	0	63,426	0	0	4.500	5.173	JD	37,500	450,000	12/16/2003.	06/01/2018.
319383 AB 1	FIRST BUSEY CORPORATION				2FE	2,000,000	102.125	2,042,500	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MN	7,500	37,500	05/18/2017.	05/25/2022.
319383 AC 9	FIRST BUSEY CORPORATION			2	2FE	2,000,000	103.125	2,062,500	2,000,000	2,000,000	0	0	0	0	4.750	4.731	MN	9,500	47,500	05/18/2017.	05/25/2027.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A			4	1	276,135	112.543	310,769	276,135	276,135	0	0	0	0	5.960	5.959	MN	2,103	16,458	10/16/2007.	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B			4	1	27,803	112.543	31,290	27,803	27,803	0	0	0	0	5.960	5.959	MN	212	1,657	10/16/2007.	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C			4	1	174,148	112.543	195,991	174,148	174,148	0	0	0	0	5.960	5.959	MN	1,326	10,392	10/16/2007.	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D			4	1	70,561	112.543	79,411	70,561	70,561	0	0	0	0	5.960	5.959	MN	537	4,205	10/16/2007.	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E			4	1	94,403	112.543	106,243	94,403	94,403	0	0	0	0	5.960	5.959	MN	719	5,626	10/16/2007.	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F			4	1	333,979	112.543	375,868	333,979	333,979	0	0	0	0	5.960	5.951	MN	2,543	19,853	12/13/2007.	12/13/2027.
32055R A@ 6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR			1	2FE	3,000,000	101.082	3,032,472	3,000,000	3,000,000	0	0	0	0	4.300	4.300	AO	25,442	64,500	04/20/2017.	04/20/2027.
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY			4	2FE	6,239,273	112.832	7,039,915	6,239,273	6,239,273	0	0	0	0	12.480	12.474	MN	129,777	778,661	08/23/1990.	05/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP				2FE	3,743,390	109.106	3,818,710	3,500,000	3,583,819	0	(35,186)	0	0	6.750	5.576	MS	66,938	236,250	12/31/2013.	03/19/2020.
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				1FE	11,951,189	126.916	12,596,413	9,925,000	11,426,064	0	(50,181)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003.	10/15/2035.
337738 AP 3	FISERV INC			2	2FE	2,997,990	104.457	3,133,710	3,000,000	2,998,464	0	176	0	0	3.850	3.858	JD	9,625	115,500	05/19/2015.	06/01/2025.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A			1	2FE	2,000,000	91.330	1,826,600	2,000,000	2,000,000	0	0	0	0	4.125	4.125	MS	20,854	82,500	07/12/2016.	03/31/2038.
340711 AW 0	FLORIDA GAS TRANSMISSION 144A			2	2FE	4,862,010	106.951	5,347,550	5,000,000	4,885,565	0	12,123	0	0	4.350	4.710	JJ	100,292	217,500	01/08/2016.	07/15/2025.
341081 FM 4	FLORIDA PWR & LT CO			1	1FE	2,056,040	101.755	2,035,100	2,000,000	2,052,841	0	(3,199)	0	0	3.125	2.729	JD	5,208	31,250	06/27/2017.	12/01/2025.
343412 AB 8	FLUOR CORP				1FE	1,949,420	102.307	2,046,140	2,000,000	1,973,938	0	6,448	0	0	3.375	3.755	MS	19,875	67,500	12/31/2013.	09/15/2021.
343498 AB 7	FLOWERS FOODS INC			1	2FE	2,977,500	98.229	2,946,870	3,000,000	2,978,786	0	1,286	0	0	3.500	3.595	AO	26,250	52,500	05/31/2017.	10/01/2026.
34354P AC 9	FLOWSERVE CORPORATION				2FE	996,150	100.514	1,005,140	1,000,000	998,025	0	380	0	0	3.500	3.546	MS	10,306	35,000	09/06/2012.	09/15/2022.
344868 AA 2	NFL FOOTBALL CLUB TRUST V 144A				1FE	5,000,000	106.402	5,320,100	5,000,000	5,000,000	0	0	0	0	5.350	5.350	OCT	65,389	271,215	03/24/2010.	10/05/2020.
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	495,550	104.957	524,785	500,000	497,659	0	438	0	0	4.250	4.361	MS	5,962	21,250	09/20/2012.	09/20/2022.
345397 WK 5	FORD MOTOR CREDIT				2FE	990,660	105.415	1,054,150	1,000,000	994,268	0	882	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013.	08/06/2023.
345397 WW 9	FORD MOTOR CREDIT				2FE	3,500,000	101.416	3,549,560	3,500,000	3,500,000	0	0	0	0	3.664	3.664	MS	40,253	128,240	09/03/2014.	09/08/2024.
345397 YT 4	FORD MOTOR CREDIT			2	2FE	4,250,000	100.199	4,258,458	4,250,000	4,250,000	0	0	0	0	3.815	3.815	MN	26,573	0	10/30/2017.	11/02/2027.
354613 AG 6	FRANKLIN RESOURCES INC				1FE	998,890	105.083	1,050,830	1,000,000	999,688	0	121	0	0	4.625	4.639	MN	5,267	46,250	05/17/2010.	05/20/2020.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD			2	3FE	3,996,200	102.170	4,086,800	4,000,000	3,997,212	0	339	0	0	4.550	4.562	MN	23,761	182,000	11/10/2014.	11/14/2024.
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE				2FE	2,987,640	107.089	3,212,670	3,000,000	2,993,777	0	1,224	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012.	06/15/2022.
36164Q 6M 5	GE CAPITAL INTL FUNDING				1FE	2,233,852	101.785	2,285,073	2,245,000	2,235,450	0	1,040	0	0	3.373	3.435	MN	9,676	75,724	07/08/2016.	11/15/2025.
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				3FE	3,890,355	96.500	3,377,500	3,500,000	3,782,513	0	(11,242)	0	0	8.500	7.551	MN	38,014	297,500	05/15/2002.	11/15/2031.
36246M AU 3	GTP ACQUISITION PARTNERS 144A			1	1FE	2,027,000	99.243	1,984,860	2,000,000	2,021,477	0	(3,213)	0	0	3.482	3.306	MON	3,095	69,640	03/31/2016.	06/16/2025.
369622 42 8	GENERAL ELECTRIC CAPITAL CORP				1FE	3,000,000	99.920	2,997,600	3,000,000	3,000,000	0	0	0	0	4.875	4.875	JAJO	30,875	146,250	10/02/2012.	10/15/2052.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP				1FE	857,754	101.633	873,027	859,000	858,368	0	123	0	0	3.150	3.167	MS	8,569	27,059	09/04/2012.	09/07/2022.
37045V AH 3	GENERAL MOTORS CO			1	2FE	3,245,410	106.214	3,717,490	3,500,000	3,259,408	0	8,097	0	0	5.000	5.628	AO	43,750	175,000	03/22/2016.	04/01/2035.
37045V AN 0	GENERAL MOTORS CO			1	2FE	2,995,560	103.668	3,110,040	3,000,000	2,995,797	0	237	0	0	4.200	4.217	AO	50,400	0	08/02/2017.	10/01/2027.
37045X AZ 9	GENERAL MOTORS FINL CO			1	2FE	2,082,360	104.347	2,086,940	2,000,000	2,070,596	0	(8,297)	0	0	4.300	3.741	JJ	40,133	86,000	07/21/2016.	07/13/2025.
37045X BK 1	GENERAL MOTORS FINL CO			1	2FE	1,994,860	102.097	2,041,940	2,000,000	1,995,952	0	671	0	0	3.700	3.742	MN	10,689	74,000	05/04/2016.	05/09/2023.
37045X BT 2	GENERAL MOTORS FINL CO			1	2FE	2,030,180	104.166	2,083,320	2,000,000	2,028,841	0	(1,339)	0	0	4.350	4.151	JJ	39,633	43,500	06/27/2017.	01/17/2027.
37045X CA 2	GENERAL MOTORS FINL CO			2	3FE	1,000,000	103.233	1,032,330	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS	16,132	0	09/13/2017.	01/01/9999.
375558 AW 3	GILEAD SCIENCES			2	1FE	5,184,800	104.682	5,234,100	5,000,000	5,127,368	0	(18,933)	0	0	3.700	3.230	AO	46,250	185,000	10/28/2014.	04/01/2024.
375558 AZ 6	GILEAD SCIENCES				1FE	8,003,920	103.492	8,279,360	8,000,000	8,003,365	0	(414)	0	0	3.500	3.493	FA	116,667	280,000	11/13/2014.	02/01/2025.
38141E C2 3	GOLDMAN SACHS			2	1FE	998,920	103.791	1,037,910	1,000,000	999,254	0	99	0	0	3.850	3.863	JJ	18,501	38,500	07/11/2014.	07/08/2024.
38141G CU 6	GOLDMAN SACHS GROUP INC				1FE	125,971	127.582	159,478	125,000	125,719	0	(28)	0	0	6.125	6.066	FA	2,892	7,656	11/30/2004.	02/15/2033.
38141G VR 2	GOLDMAN SACHS GROUP INC				2FE	2,979,000	104.591	3,137,730	3,000,000	2,982,878	0	1,809	0	0	4.250	4.337	AO	24,792	127,500	10/16/2015.	10/21/2025.
38148B AC 2	GOLDMAN SACHS GROUP INC			2	3FE	2,000,000	106.500	2,130,000	2,000,000	2,000,000	0	0	0	0	5.300	5.301	MN	15,017	106,000	07/20/2016.	12/29/2049.
39121J A* 1	GREAT RIVER ENERGY 2009B			4	1	2,139,535	106.052	2,269,009	2,139,535	2,139,535	0	0	0	0	5.810	5.810	JJ	62,153	124,307	09/02/2009.	07/01/2021.
39121J AE 0	GREAT RIVER ENERGY 144A				1FE	6,339,900	118.145	8,270,150	7,000,000	6,428,197	0	12,256	0	0	6.254	7.011	JJ	218,890	437,780	08/12/2008.	07/01/2038.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE			4	1FE	4,776,000	101.396	4,842,673	4,776,000	4,776,000	0	0	0	0	8.700	8.694	FA	156,971	415,512	04/27/2001.	02/15/2021.
40414L AN 9	HCP INC			2	2FE	3,469,410	103.072	3,607,520	3,500,000	3,476,264	0	2,688	0	0	4.000	4.107	JD	11,667	140,000	05/14/2015.	06/01/2025.
406216 BD 2	HALLIBURTON CO				2FE	2,957,710	102.950	3,088,500	3,000,000	2,973,785	0	4,140	0	0	3.500	3.674	FA	43,750	105,000	12/31/2013.	08/01/2023.
406216 BG 5	HALLIBURTON CO			2	2FE	997,190	104.073	1,040,730	1,000,000	997,705	0	246	0	0	3.800	3.834	MN	4,856	38,000	11/05/2015.	11/15/2025.
41242* AJ 1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER				1FE	7,000,000	106.363	7,445,396	7,000,000	7,000,000	0	0	0	0	5.670	5.670	JD	26,460	396,900	06/07/2010.	06/08/2020.
416515 AU 8	HARTFORD FINL SVCS GRP				2FE	1,499,955	100.875	1,513,125	1,500,000	1,500,000	0	0	0	0	6.300	6.300	MS	27,825	94,500	02/28/2008.	03/15/2018.
418056 AV 9	HASBRO INC			1	2FE	5,449,180	97.899	5,384,445	5,500,000	5,449,503	0	323	0	0	3.500	3.613	MS	57,750	0	12/11/2017.	09/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
421946 AJ 3	HEALTH CARE REALTY TR			2	2FE	1,998,340	101.454	2,029,080	2,000,000	1,998,736	0	146	0	0	3.875	3.885	MN	12,917	77,500	04/15/2015.	05/01/2025.
421946 AK 0	HEALTH CARE REALTY TR			1	2FE	1,983,060	99.112	1,982,240	2,000,000	1,983,107	0	47	0	0	3.625	3.726	JJ	4,028	0	11/27/2017.	01/15/2028.
42217K BF 2	HEALTH CARE REIT INC			1	2FE	2,492,885	103.541	2,588,525	2,500,000	2,494,479	0	627	0	0	4.000	4.035	JD	8,333	100,000	06/03/2015.	06/01/2025.
42225U AF 1	HEALTHCARE TRUST OF AMER			1	2FE	3,020,645	99.762	2,992,860	3,000,000	3,019,869	0	(776)	0	0	3.750	3.665	JJ	63,438	0	06/26/2017.	07/01/2027.
42234Q AD 4	HEARTLAND FINANCIAL USA			2	2FE	2,070,000	101.875	2,037,500	2,000,000	2,060,039	0	(7,233)	0	0	5.750	5.217	JD	319	115,000	08/05/2016.	12/30/2024.
42251# AU 8	HEB GROCERY COMPANY SENIOR UNSECURED NOT			1	1	2,000,000	99.154	1,983,072	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MS	17,897	70,800	03/30/2016.	03/30/2031.
428236 BM 4	HEWLETT-PACKARD CO				2FE	3,041,840	104.917	3,147,510	3,000,000	3,019,260	0	(5,155)	0	0	4.300	4.097	JD	10,750	129,000	12/31/2013.	06/01/2021.
42824C AW 9	HEWLETT-PACKARD ENTERPRISE CO			1	2FE	2,491,439	105.715	2,642,875	2,500,000	2,492,112	0	671	0	0	4.900	4.949	AO	25,861	122,500	12/30/2016.	10/15/2025.
431116 AB 8	HIGHMARK INC 144A				2FE	1,991,920	104.826	2,096,520	2,000,000	1,996,858	0	840	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011.	05/15/2021.
431282 AF 9	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/F				2FE	437,276	101.520	482,220	475,000	473,841	0	3,884	0	0	7.500	8.390	AO	7,521	35,625	07/23/2001.	04/15/2018.
431282 AP 7	HIGHWOODS REALTY LP			1	2FE	1,973,340	100.336	2,006,720	2,000,000	1,975,249	0	1,909	0	0	3.875	4.038	MS	25,833	40,472	02/13/2017.	03/01/2027.
437076 AV 4	HOME DEPOT INC			2	1FE	1,161,080	135.601	1,356,010	1,000,000	1,148,103	0	(3,502)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013.	04/01/2041.
44106M AU 6	HOSPITALITY PROPERTIES			1	2FE	1,979,800	103.481	2,069,620	2,000,000	1,986,970	0	3,808	0	0	4.250	4.476	FA	32,111	85,000	01/29/2016.	02/15/2021.
44107T AW 6	HOST HOTELS & RESORTS LP			1	2FE	996,800	104.840	1,048,400	1,000,000	997,320	0	269	0	0	4.500	4.540	FA	18,750	45,000	10/08/2015.	02/01/2026.
44266R AC 1	HOWARD HUGHES MEDICAL IN				1FE	997,930	104.836	1,048,360	1,000,000	998,775	0	192	0	0	3.500	3.524	MS	11,667	35,000	07/16/2013.	09/01/2023.
443510 AF 9	HUBBELL INC				1FE	6,787,099	103.773	7,082,507	6,825,000	6,806,088	0	3,334	0	0	3.625	3.686	MN	31,613	247,406	12/31/2013.	11/15/2022.
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2			4	1FE	6,852,798	98.959	6,781,446	6,852,798	6,852,798	0	0	0	0	3.310	3.324	MJSD	630	226,828	10/15/2015.	12/31/2031.
44929@ AN 4	ICRE REIT HOLDINGS SENIOR NOTE			1	1	3,000,000	102.022	3,060,666	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	53,680	0	07/05/2017.	07/05/2027.
45138L AZ 6	IDAHO POWER CORP			2	1FE	998,290	99.894	998,940	1,000,000	999,207	0	173	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012.	04/01/2022.
452308 AQ 2	ILLINOIS TOOLWORKS			2	1FE	1,970,000	120.523	2,410,460	2,000,000	1,972,383	0	601	0	0	4.875	4.975	MS	28,708	97,500	12/31/2013.	09/15/2041.
45326T AA 6	INCITEC PIVOT FIN LLC 144A				2FE	4,074,430	105.965	4,238,600	4,000,000	4,028,551	0	(13,915)	0	0	6.000	5.602	JD	14,000	240,000	12/31/2013.	12/10/2019.
457187 AB 8	INGREDION INC			1	2FE	2,998,710	98.338	2,950,140	3,000,000	2,998,870	0	121	0	0	3.200	3.205	AO	24,000	98,400	09/15/2016.	10/01/2026.
458140 AK 6	INTEL CORP				1FE	5,933,680	120.344	7,220,640	6,000,000	5,939,435	0	1,321	0	0	4.800	4.872	AO	72,000	288,000	12/31/2013.	10/01/2041.
458140 AM 2	INTEL CORP				1FE	1,991,460	101.168	2,023,360	2,000,000	1,995,486	0	840	0	0	2.700	2.749	JD	2,400	54,000	12/04/2012.	12/15/2022.
458140 AS 9	INTEL CORP			2	1FE	998,510	105.748	1,057,480	1,000,000	998,823	0	132	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015.	07/29/2025.
45866F AD 6	INTERCONTINENTALEXCHANGE GROUP			1	1FE	5,226,560	105.329	5,266,450	5,000,000	5,191,515	0	(21,769)	0	0	3.750	3.182	JD	15,625	187,500	11/08/2016.	12/01/2025.
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP			1	1FE	4,989,600	100.048	5,002,400	5,000,000	4,989,966	0	366	0	0	3.100	3.124	MS	57,694	0	08/10/2017.	09/15/2027.
459200 GM 7	IBM CORP				1FE	2,988,840	104.439	3,133,170	3,000,000	2,998,791	0	1,443	0	0	7.625	7.679	AO	48,292	228,750	10/09/2008.	10/15/2018.
459200 HP 9	IBM CORP				1FE	4,997,450	103.575	5,178,750	5,000,000	4,998,474	0	244	0	0	3.375	3.381	FA	70,313	168,750	07/30/2013.	08/01/2023.
461070 AC 8	INTERSTATE POWER AND LIGHT				1FE	133,343	132.817	166,021	125,000	131,182	0	(231)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004.	10/15/2033.
46132F AB 6	INVESCO FINANCE PLC				1FE	4,477,480	105.514	4,748,130	4,500,000	4,485,857	0	2,013	0	0	4.000	4.059	JJ	75,500	180,000	11/06/2013.	01/30/2024.
46625H JY 7	JP MORGAN CHASE & CO				2FE	994,750	104.381	1,043,810	1,000,000	996,268	0	479	0	0	3.875	3.939	MS	11,948	38,750	09/03/2014.	09/10/2024.
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N				1FE	9,886,888	101.166	10,040,726	9,925,000	9,923,551	0	3,387	0	0	4.700	4.736	JD	38,873	466,475	05/22/2003.	06/01/2018.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC			4	1FE	7,559,904	104.492	7,899,502	7,559,904	7,559,904	0	0	0	0	4.420	4.420	MS	107,670	334,148	03/05/2014.	03/05/2023.
478375 AD 0	JOHNSON CONTROLS INTL PL			1	2FE	986,058	105.521	1,055,210	1,000,000	990,201	0	4,096	0	0	5.000	5.470	MS	12,639	50,000	12/28/2016.	03/30/2020.
48126H AC 4	JP MORGAN CHASE & CO				2FE	3,000,000	110.005	3,300,150	3,000,000	3,000,000	0	0	0	0	6.100	6.100	AO	45,750	183,000	09/18/2014.	01/01/9999.
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI			4	1FE	276,800	102.478	283,659	276,800	276,800	0	0	0	0	6.884	6.885	FA	7,940	19,055	08/20/1998.	08/01/2018.
482480 AD 2	KLA-TENCOR CORP			2	2FE	3,499,405	104.395	3,653,825	3,500,000	3,499,641	0	85	0	0	4.125	4.128	MN	24,063	144,375	10/30/2014.	11/01/2021.
482480 AE 0	KLA-TENCOR CORP			2	2FE	3,491,180	108.601	3,801,035	3,500,000	3,493,523	0	788	0	0	4.650	4.682	MN	27,125	162,750	10/30/2014.	11/01/2024.
48305Q AA 1	KAISER FOUNDATION HOSPITALS				1FE	991,940	102.993	1,029,930	1,000,000	996,212	0	812	0	0	3.500	3.597	AO	8,750	35,000	04/03/2012.	04/01/2022.
485134 BM 1	KANSAS CITY POWER & LIGHT CO			2	2FE	2,001,300	118.702	2,374,040	2,000,000	2,001,300	0	0	0	0	5.300	5.295	AO	26,500	106,000	12/31/2013.	10/01/2041.
486606 J* 8	KAYNE ANDERSON MLP INV CO				1FE	5,000,000	100.851	5,042,555	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JD	6,667	160,000	06/13/2013.	04/16/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
486606 K# 2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE				1FE	1,000,000	104.400	1,043,999	1,000,000	1,000,000	0	0	0	0	3.930	3.931	JD	1,310	39,300	04/30/2014.	07/30/2024.
487836 BD 9	KELLOGG CO				2FE	997,100	104.800	1,048,000	1,000,000	998,980	0	319	0	0	4.000	4.037	JD	1,778	40,000	07/01/2011.	12/15/2020.
487836 BU 1	KELLOGG CO			1	2FE	4,238,568	99.694	4,236,995	4,250,000	4,238,696	0	129	0	0	3.400	3.432	MN	19,267	0	11/07/2017.	11/15/2027.
491386 AL 2	AEP KENTUCKY POWER				2FE	4,705,000	114.126	5,706,300	5,000,000	4,789,861	0	8,483	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003.	12/01/2032.
491386 E* 5	KENTUCKY POWER COMPANY SENIOR UNSECURED			1	2Z	4,000,000	96.929	3,877,176	4,000,000	4,000,000	0	0	0	0	3.350	3.350	MS	40,572	0	09/12/2017.	09/12/2027.
49254* AA 8	KESTREL MANUFACTURING INV FUND, LLC				6*	0	0.000	0	4,500,000	0	0	0	2,250,000	0	5.000	0.000	JAJO	47,500	76,194	08/02/2012.	08/02/2019.
49326E ED 1	KEYCORP				2FE	4,371,640	107.838	4,313,520	4,000,000	4,177,862	0	(51,086)	0	0	5.100	3.627	MS	54,967	204,000	12/31/2013.	03/24/2021.
49327M 2A 1	KEY BANK NA				1FE	983,420	99.975	999,750	1,000,000	999,645	0	4,182	0	0	1.650	2.075	FA	6,875	16,500	12/31/2013.	02/01/2018.
49327V 2A 1	KEY BANK NA				2FE	1,998,480	99.780	1,995,600	2,000,000	1,998,544	0	64	0	0	3.400	3.410	MN	7,744	34,000	10/20/2017.	05/20/2026.
49427R AL 6	KILROY REALTY LP			1	2FE	4,094,420	105.050	4,202,000	4,000,000	4,079,346	0	(9,083)	0	0	4.375	4.061	AO	43,750	175,000	03/31/2016.	10/01/2025.
494550 BS 4	KINDER MORGAN ENERGY PARTNERS			2	2FE	3,929,060	103.825	4,153,000	4,000,000	3,953,599	0	6,490	0	0	4.150	4.368	FA	69,167	166,000	12/31/2013.	02/01/2024.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS			2	2FE	1,497,480	103.691	1,555,365	1,500,000	1,498,190	0	230	0	0	4.250	4.271	MS	21,250	63,750	09/08/2014.	09/01/2024.
49456B AF 8	KINDER MORGAN INC			1	2FE	1,991,960	104.299	2,085,980	2,000,000	1,993,975	0	675	0	0	4.300	4.348	JD	7,167	86,000	11/24/2014.	06/01/2025.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE			4	2FE	3,889,551	102.174	3,963,111	3,878,787	3,880,688	0	(451)	0	0	5.737	5.746	MJSD	618	222,526	01/11/2005.	03/30/2021.
500255 AT 1	KOHLS CORPORATION			2	2FE	3,734,075	105.488	3,850,312	3,650,000	3,704,295	0	(8,277)	0	0	4.750	4.450	JD	7,706	173,375	02/26/2014.	12/15/2023.
50075N AU 8	KRAFT FOODS INC				2FE	1,989,040	100.319	2,006,380	2,000,000	1,999,884	0	1,350	0	0	6.125	6.196	FA	51,042	122,500	02/25/2008.	02/01/2018.
501044 BM 2	KROGER CO				2FE	5,434,442	104.383	5,140,863	4,925,000	4,970,604	0	(45,276)	0	0	6.800	5.787	JD	14,884	334,900	04/01/2003.	12/15/2018.
501044 CQ 2	KROGER CO			2	2FE	2,981,100	102.444	3,073,320	3,000,000	2,988,416	0	2,373	0	0	3.400	3.495	AO	21,533	102,000	12/31/2013.	04/15/2022.
501044 DC 2	KROGER CO			1	2FE	2,975,670	99.975	2,999,250	3,000,000	2,976,627	0	957	0	0	3.500	3.612	FA	43,750	0	08/11/2017.	02/01/2026.
501044 DJ 7	KROGER CO			1	2FE	4,932,650	101.428	5,071,400	5,000,000	4,933,544	0	894	0	0	3.700	3.867	FA	80,681	0	11/10/2017.	08/01/2027.
502413 AZ 0	L-3 COMMUNICATIONS CORP				2FE	2,034,530	105.259	2,105,180	2,000,000	2,014,929	0	(5,479)	0	0	4.750	4.435	JJ	43,806	95,000	12/31/2013.	07/15/2020.
50540R AL 6	LABORATORY CORP OF AMERICA HLD			2	2FE	3,031,120	103.801	3,114,030	3,000,000	3,015,412	0	(3,166)	0	0	3.750	3.623	FA	40,000	112,500	08/21/2012.	08/23/2022.
50540R AQ 5	LABORATORY CORP OF AMERICA HLD			2	2FE	3,994,000	101.704	4,068,160	4,000,000	3,995,537	0	544	0	0	3.600	3.618	FA	60,000	144,000	01/21/2015.	02/01/2025.
50587K AA 9	LAFARGEHOLCIM FINANCE US 144A			1	2FE	3,244,683	98.752	3,209,440	3,250,000	3,244,817	0	115	0	0	3.500	3.521	MS	31,281	35,000	12/07/2017.	09/22/2026.
511546 AA 1	ENBRIDGE ENERGY PARTNERS SENIOR NOTES				2FE	137,525	102.990	128,738	125,000	125,964	0	(1,229)	0	0	7.000	5.927	AO	2,188	8,750	11/30/2004.	10/01/2018.
521615 AA 2	LEA POWER PARTNERS LLC 144A			4	3FE	755,139	104.547	789,476	755,139	755,139	0	0	0	0	6.595	6.650	MJSD	2,213	49,801	07/17/2007.	06/15/2033.
521865 AV 7	LEAR CORP			1	2FE	4,317,500	105.801	4,232,040	4,000,000	4,213,694	0	(85,497)	0	0	5.375	3.026	MS	63,306	215,000	10/11/2016.	03/15/2024.
521865 AX 3	LEAR CORP			1	2FE	3,698,875	106.808	3,684,876	3,450,000	3,649,006	0	(42,730)	0	0	5.250	3.544	JJ	83,519	154,875	07/06/2017.	01/15/2025.
521865 AY 1	LEAR CORP			1	2FE	4,000,760	100.258	4,010,320	4,000,000	4,001,158	0	398	0	0	3.800	3.795	MS	56,578	0	12/05/2017.	09/15/2027.
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG			4	1	5,091,621	112.835	5,745,126	5,091,621	5,091,621	0	0	0	0	7.560	7.680	MON	24,593	364,755	06/29/2001.	06/08/2021.
524660 AW 7	LEGGET & PLATT INC			2	2FE	997,060	101.569	1,015,690	1,000,000	998,517	0	291	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012.	08/15/2022.
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES				3FE	4,536,896	110.750	4,762,250	4,300,000	4,459,721	0	(8,738)	0	0	8.500	7.989	JJ	168,536	365,500	10/31/2005.	07/15/2029.
53079E AV 6	LIBERTY MUTUAL GROUP 144A				2FE	3,146,370	107.025	3,210,750	3,000,000	3,073,084	0	(19,504)	0	0	5.000	4.226	JD	12,500	150,000	12/31/2013.	06/01/2021.
53079E BE 3	LIBERTY MUTUAL GROUP 144A			2	2FE	5,173,810	105.485	5,274,250	5,000,000	5,123,355	0	(20,064)	0	0	4.250	3.745	JD	9,444	212,500	04/05/2016.	06/15/2023.
53117C AM 4	LIBERTY PROPERTY LP				2FE	1,505,785	105.237	1,578,555	1,500,000	1,501,862	0	(622)	0	0	4.750	4.701	AO	17,813	71,250	09/22/2010.	10/01/2020.
53117C AN 2	LIBERTY PROPERTY LP				2FE	3,008,930	105.118	3,153,540	3,000,000	3,004,424	0	(890)	0	0	4.125	4.088	JD	5,500	123,750	06/07/2012.	06/15/2022.
534187 AL 3	LINCOLN NATIONAL CORP				2FE	3,585,912	100.983	3,433,422	3,400,000	3,405,020	0	(24,217)	0	0	7.000	6.245	MS	70,078	238,000	05/15/2008.	03/15/2018.
53621@ AB 2	LION INDUSTRIAL PROPERTIES LP SR UNSEC N				2	4,000,000	103.804	4,152,160	4,000,000	4,000,000	0	0	0	0	4.200	4.200	MS	43,400	168,000	09/28/2015.	09/28/2025.
539565 AD 3	LOCAL INITIATIVES SUPPOR			1	1FE	3,000,000	103.270	3,098,100	3,000,000	3,000,000	0	0	0	0	4.649	4.649	MS	46,490	47,652	04/21/2017.	03/01/2037.
539830 AU 3	LOCKHEED MARTIN CORP			2	2FE	7,548,510	122.480	8,573,600	7,000,000	7,486,685	0	(12,110)	0	0	5.500	4.975	MN	49,194	385,000	12/31/2013.	11/15/2039.
539830 AZ 2	LOCKHEED MARTIN CORP				2FE	2,038,150	114.634	2,292,680	2,000,000	2,033,954	0	(768)	0	0	4.850	4.730	MS	28,561	97,000	09/28/2011.	09/15/2041.
539830 BE 8	LOCKHEED MARTIN CORP			1	2FE	4,985,700	99.819	4,990,950	5,000,000	4,989,397	0	1,312	0	0	2.900	2.933	MS	48,333	145,000	02/12/2015.	03/01/2025.
54233* AB 2	LONE STAR TRANSMISSION LLC SERIES B				1FE	4,000,000	101.381	4,055,256	4,000,000	4,000,000	0	0	0	0	3.520	3.520	JD	6,258	140,800	07/17/2014.	06/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
542690 3M 2	LONG ISLAND NY POWER AUTHORITY				1FE	4,000,000	103.573	4,142,920	4,000,000	4,000,000	0	0	0	0	3.883	3.883	MS	51,773	155,320	12/04/2014.	09/01/2024.
542690 3N 0	LONG ISLAND NY POWER AUTHORITY				1FE	2,500,000	102.942	2,573,550	2,500,000	2,500,000	0	0	0	0	3.983	3.983	MS	33,192	99,575	12/04/2014.	09/01/2025.
548661 CW 5	LOWES COMPANIES INC			2	1FE	4,014,120	102.074	4,082,960	4,000,000	4,006,370	0	(1,455)	0	0	3.120	3.078	AO	26,347	124,800	04/16/2012.	04/15/2022.
55266C XM 3	MB FINANCIAL BANK NA			2	1FE	3,000,000	100.848	3,025,440	3,000,000	3,000,000	0	0	0	0	4.000	3.836	JD	15,000	0	11/14/2017.	12/01/2027.
55279H AQ 3	MANUF & TRADERS TRUST CO				1FE	3,035,940	101.259	3,037,770	3,000,000	3,035,636	0	(304)	0	0	3.400	3.255	FA	37,967	0	11/17/2017.	08/17/2027.
55448Q AS 5	MACK-CALI REALTY LP				3FE	2,249,216	93.104	2,141,392	2,300,000	2,270,665	0	4,899	0	0	3.150	3.412	MN	9,258	72,450	04/29/2013.	05/15/2023.
559080 AD 8	MAGELLAN MIDSTREAM PARTNERS				2FE	6,610,332	102.380	6,757,080	6,600,000	6,600,735	0	(1,303)	0	0	6.400	6.379	JJ	194,773	422,400	07/09/2008.	07/15/2018.
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS			1	2FE	1,975,240	101.535	2,030,700	2,000,000	1,975,790	0	423	0	0	4.250	4.324	MS	25,028	85,472	09/06/2016.	09/15/2046.
565849 AL 0	MARATHON OIL			1	3FE	2,993,130	101.933	3,057,990	3,000,000	2,994,631	0	614	0	0	3.850	3.878	JD	9,625	115,500	06/01/2015.	06/01/2025.
571748 AX 0	MARSH & MCLENNAN COS INC			1	1FE	1,994,580	103.159	2,063,180	2,000,000	1,995,592	0	530	0	0	3.500	3.535	MS	21,583	70,000	02/12/2016.	03/10/2025.
573284 AK 2	MARTIN MARIETTA MATERIAL				2FE	4,007,880	101.299	4,051,960	4,000,000	4,000,299	0	(1,012)	0	0	6.600	6.573	AO	55,733	264,000	04/17/2008.	04/15/2018.
573284 AQ 9	MARTIN MARIETTA MATERIAL			1	2FE	5,470,200	98.740	5,430,700	5,500,000	5,470,656	0	456	0	0	3.450	3.517	JD	15,813	45,281	12/05/2017.	06/01/2027.
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A			6		197,680	14.750	388,770	2,635,732	197,680	0	0	0	0	6.350	85.466	MS	42,307	983	03/31/2017.	07/01/2026.
577081 AT 9	MATTEL INC				3FE	7,050,340	99.000	6,930,000	7,000,000	7,015,982	0	(5,378)	0	0	4.350	4.261	AO	76,125	304,500	09/23/2010.	10/01/2020.
579780 AH 0	MCCORMICK & CO			2	2FE	996,460	103.683	1,036,830	1,000,000	998,592	0	364	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & CO			2	2FE	1,982,760	102.538	2,050,760	2,000,000	1,989,533	0	1,639	0	0	3.500	3.603	MS	23,333	70,000	08/14/2013.	09/01/2023.
580135 BY 6	MCDONALDS CORPORATION DEBENTURES				2FE	11,699,000	121.141	12,114,100	10,000,000	10,951,526	0	(71,018)	0	0	6.375	5.147	JJ	306,354	637,500	06/24/2003.	01/08/2028.
58013M EY 6	MCDONALDS CORPORATION			1	2FE	1,993,520	104.389	2,087,780	2,000,000	1,994,750	0	547	0	0	3.700	3.738	JJ	31,039	74,000	12/02/2015.	01/30/2026.
58155Q AD 5	MCKESSON CORP			2	2FE	1,509,265	106.046	1,590,690	1,500,000	1,503,221	0	(1,006)	0	0	4.750	4.671	MS	23,750	71,250	02/24/2011.	03/01/2021.
581760 AS 4	MCLAREN HEALTH CARE CORP			4	1FE	1,000,000	110.537	1,105,370	1,000,000	1,000,000	0	0	0	0	4.534	4.534	MN	5,793	45,340	03/18/2015.	05/15/2038.
582839 AH 9	MEAD JOHNSON NUTRITION CO			1	1FE	1,207,363	106.139	1,209,985	1,140,000	1,202,712	0	(4,651)	0	0	4.125	3.303	MN	6,009	47,025	05/03/2017.	11/15/2025.
585055 AV 8	MEDTRONIC INC			2	1FE	997,400	104.930	1,049,300	1,000,000	999,052	0	272	0	0	4.125	4.157	MS	12,146	41,250	03/24/2011.	03/15/2021.
585055 BS 4	MEDTRONIC INC				1FE	974,718	103.809	1,038,090	1,000,000	980,103	0	2,359	0	0	3.500	3.819	MS	10,306	35,000	09/02/2015.	03/15/2025.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1			4	1	901,133	108.014	973,346	901,133	901,133	0	0	0	0	8.360	8.359	JJ	37,667	75,335	01/18/2001.	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2			4	1Z	788,500	108.014	851,686	788,500	788,500	0	0	0	0	8.360	8.359	JJ	32,959	65,919	01/18/2001.	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3			4	1Z	721,433	108.014	779,245	721,433	721,433	0	0	0	0	8.360	8.359	JJ	30,156	60,312	01/18/2001.	01/01/2021.
58933Y AR 6	MERCK & COMPANY			1	1FE	9,958,330	99.667	9,966,700	10,000,000	9,969,173	0	3,863	0	0	2.750	2.798	FA	107,708	275,000	02/11/2015.	02/10/2025.
58942H AB 7	MERCY HEALTHCARE SYSTEM			1	1FE	10,000,000	100.416	10,041,600	10,000,000	10,000,000	0	0	0	0	3.555	3.554	FA	9,875	0	12/12/2017.	08/01/2027.
59048@ AA 6	MESA AIRLINES 2015-1 A EETC			4	1FE	3,778,285	107.799	4,072,957	3,778,285	3,778,285	0	0	0	0	4.750	4.748	JJ	82,755	179,469	12/14/2015.	07/15/2029.
59156R AE 8	METLIFE INC SENIOR NOTES				1FE	18,011,700	131.115	19,667,250	15,000,000	17,066,207	0	(89,812)	0	0	6.500	5.166	JD	43,333	975,000	06/17/2003.	12/15/2032.
59217G CK 3	MET LIFE GLOB FUNDING I 144A				1FE	1,994,680	99.154	1,983,080	2,000,000	1,994,812	0	132	0	0	3.000	3.031	MS	17,000	0	09/13/2017.	09/19/2027.
59523U AN 7	MID-AMERICA APARTMENTS			1	2FE	1,991,600	100.336	2,006,720	2,000,000	1,992,095	0	495	0	0	3.600	3.650	JD	6,000	40,400	05/02/2017.	06/01/2027.
59531# AB 6	MID-AMERICA APARTMENTS SERIES B			2		3,000,000	107.234	3,217,032	3,000,000	3,000,000	0	0	0	0	5.400	5.403	FA	54,450	162,000	07/29/2011.	07/29/2021.
59748T AB 5	MIDLAND COGEN VENTURE LP 144A			4	2FE	2,246,546	102.176	2,295,431	2,246,546	2,246,546	0	0	0	0	5.250	5.251	MS	34,728	117,944	10/01/2013.	03/15/2025.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N			4	2FE	588,976	106.742	628,683	588,976	588,976	0	0	0	0	5.330	5.365	MJSD	87	31,392	08/26/2010.	06/30/2027.
605068 AA 3	MISSION HEALTH SYSTEM			4	1FE	1,000,000	105.367	1,053,670	1,000,000	1,000,000	0	0	0	0	4.224	4.224	JD	3,520	42,240	11/08/2012.	12/01/2034.
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA			4	2	2,366,670	108.478	2,567,316	2,366,670	2,366,670	0	0	0	0	5.630	5.670	FMAN	18,506	133,244	01/23/2004.	11/11/2023.
61166W AU 5	MONSANTO CO			2	1FE	6,553,540	101.620	6,605,300	6,500,000	6,537,804	0	(5,334)	0	0	3.375	3.272	JJ	101,156	219,375	10/28/2014.	07/15/2024.
61237W AC 0	MONTEFIORE MEDICAL CENTER			2	1FE	4,650,000	96.969	4,509,059	4,650,000	4,650,000	0	0	0	0	2.895	2.895	AO	26,550	134,618	05/04/2016.	04/20/2032.
615369 AB 1	MOODYS CORPORATION				2FE	3,531,070	107.241	3,753,435	3,500,000	3,516,135	0	(3,061)	0	0	4.500	4.389	MS	52,500	157,500	08/16/2012.	09/01/2022.
617446 HD 4	MORGAN STANLEY				1FE	12,334,304	138.751	16,372,618	11,800,000	12,182,727	0	(15,430)	0	0	7.250	6.889	AO	213,875	855,500	06/20/2002.	04/01/2032.
61761J VL 0	MORGAN STANLEY SENIOR NOTES				1FE	1,996,520	103.403	2,068,060	2,000,000	1,997,495	0	318	0	0	3.700	3.721	AO	13,978	74,000	10/20/2014.	10/23/2024.
61761J ZN 2	MORGAN STANLEY				2FE	1,992,800	101.715	2,034,300	2,000,000	1,994,133	0	512	0	0	3.950	3.988	AO	14,922	79,000	04/20/2015.	04/23/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61945C AC 7	MOSAIC CO			1	2FE	4,109,520	103.664	4,146,560	4,000,000	4,097,446	0	(10,588)	0	0	4.250	3.763	MN	21,722	170,000	05/03/2017.	11/15/2023.
61945C AD 5	MOSAIC CO			1	2FE	3,172,980	109.129	3,273,870	3,000,000	3,161,426	0	(6,879)	0	0	5.450	4.946	MN	20,892	163,500	04/05/2016.	11/15/2033.
61945C AG 8	MOSAIC CO			1	2FE	3,243,630	100.431	3,264,008	3,250,000	3,243,700	0	70	0	0	4.050	4.074	MN	17,550	0	11/08/2017.	11/15/2027.
620076 BB 4	MOTOROLA SOLUTIONS INC			2	2FE	5,152,400	102.805	5,140,250	5,000,000	5,074,357	0	(15,540)	0	0	3.750	3.381	MN	23,958	187,500	07/31/2012.	05/15/2022.
623115 AC 6	MT SINAI HOSPITAL			1	1FE	5,000,000	99.967	4,998,350	5,000,000	5,000,000	0	0	0	0	3.831	3.831	JJ	5,321	0	12/14/2017.	07/01/2035.
626717 AF 9	MURPHY OIL CORP			2	3FE	3,830,920	100.625	4,025,000	4,000,000	3,923,696	0	13,329	0	0	4.700	5.144	JD	15,667	188,000	04/17/2015.	12/01/2022.
628530 BD 8	MYLAN INC			2	2FE	7,141,150	103.763	7,263,410	7,000,000	7,092,171	0	(14,263)	0	0	4.200	3.938	MN	26,133	294,000	06/03/2014.	11/29/2023.
62927@ AA 6	NHL US FUNDING LP SR SECURED				2FE	3,000,000	103.570	3,107,103	3,000,000	3,000,000	0	0	0	0	4.180	4.202	MJSD	6,618	125,400	09/29/2014.	09/29/2024.
62952E AA 5	NYU HOSPITALS CENTER			1	1FE	3,176,110	108.064	3,393,210	3,140,000	3,175,703	0	(407)	0	0	4.428	4.352	JJ	69,520	69,520	04/04/2017.	07/01/2042.
629568 AX 4	NABORS INDUSTRIES INC				3FE	7,200,410	95.750	6,702,500	7,000,000	7,088,387	0	(21,792)	0	0	4.625	4.251	MS	95,326	323,750	06/26/2012.	09/15/2021.
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)			4	3	1,375,009	101.228	1,391,894	1,375,009	1,375,009	0	0	0	0	5.030	5.030	JD	5,764	69,163	06/15/2011.	12/01/2026.
631103 AG 3	NASDAQ INC			1	2FE	4,655,464	102.834	4,781,781	4,650,000	4,654,829	0	(504)	0	0	3.850	3.835	JD	497	179,025	06/14/2016.	06/30/2026.
63636# AB 2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO			1	2Z	3,000,000	100.116	3,003,480	3,000,000	3,000,000	0	0	0	0	3.610	3.611	JD	4,813	38,206	08/10/2017.	08/10/2027.
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR			1	1FE	4,742,194	101.494	4,813,042	4,742,194	4,742,194	0	0	0	0	3.600	3.600	MN	21,814	160,760	12/06/2016.	11/15/2033.
637432 CT 0	NATIONAL RURAL UTILITIES COOP				1FE	4,994,450	146.127	7,306,350	5,000,000	4,995,794	0	156	0	0	8.000	8.010	MS	133,333	400,000	02/28/2002.	03/01/2032.
637432 MQ 5	NATIONAL RURAL UTILITIES COOP			2	1FE	971,470	101.777	1,017,770	1,000,000	984,546	0	3,432	0	0	3.050	3.456	FA	11,522	30,500	12/31/2013.	02/15/2022.
637432 MV 4	NATIONAL RURAL UTILITIES COOP			2	1FE	1,998,460	103.274	2,065,480	2,000,000	1,999,046	0	144	0	0	3.400	3.409	MN	8,689	68,000	10/29/2013.	11/15/2023.
637432 NG 6	NATIONAL RURAL UTILITIES COOP			1	1FE	1,540,650	102.032	1,530,480	1,500,000	1,538,725	0	(1,925)	0	0	3.250	2.869	MN	8,125	24,375	07/21/2017.	11/01/2025.
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A				1FE	5,834,094	99.508	5,721,710	5,750,000	5,749,835	0	389,172	0	0	3.878	5.522	MJSD	10,531	201,465	12/03/2008.	12/15/2024.
63946B AE 0	NBC UNIVERSAL MEDIA LLC				1FE	6,114,814	106.026	6,361,560	6,000,000	6,043,872	0	(12,386)	0	0	4.375	4.132	AO	65,625	262,500	08/25/2011.	04/01/2021.
64116# AB 9	NETRALITY PROPERTIES LP SERIES B SENIOR			1	2Z	4,000,000	104.759	4,190,348	4,000,000	4,000,000	0	0	0	0	4.960	4.960	AO	46,844	99,200	04/06/2017.	04/06/2022.
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES	LS			1FE	407,031	132.791	519,213	391,000	401,772	0	(547)	0	0	7.875	7.520	MN	3,934	30,791	05/13/2002.	11/15/2029.
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES				1FE	4,797,969	132.791	6,120,337	4,609,000	4,735,973	0	(6,447)	0	0	7.875	7.520	MN	46,378	362,959	05/13/2002.	11/15/2029.
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC				2	3,000,000	99.467	2,984,010	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JJ	45,803	109,200	09/02/2014.	07/30/2024.
649840 CQ 6	NY STATE ELECTRIC & GAS 144A			1	1FE	5,001,000	100.905	5,045,250	5,000,000	5,001,807	0	644	0	0	3.250	3.244	JD	13,542	130,542	05/31/2017.	12/01/2026.
651229 AM 8	NEWELL RUBBERMAID INC				2FE	2,789,948	103.622	2,901,416	2,800,000	2,795,028	0	1,000	0	0	4.000	4.044	JD	4,978	112,000	06/12/2012.	06/15/2022.
651229 AW 6	NEWELL RUBBERMAID INC			1	2FE	2,993,940	104.521	3,135,630	3,000,000	2,994,833	0	514	0	0	4.200	4.225	AO	31,500	126,000	03/18/2016.	04/01/2026.
651639 AN 6	NEWMONT MINING CORP			2	2FE	6,359,990	102.169	7,151,830	7,000,000	6,639,851	0	73,973	0	0	3.500	4.852	MS	72,139	245,000	12/31/2013.	03/15/2022.
65339K AA 8	NEXTERA ENERGY CAPITAL			2	2FE	3,036,170	105.891	3,176,730	3,000,000	3,016,919	0	(4,865)	0	0	4.500	4.309	JD	11,250	135,000	12/31/2013.	06/01/2021.
65364U AA 4	NIAGARA MOHAWK POWER 144A				1FE	3,962,840	103.822	4,152,880	4,000,000	3,992,678	0	4,233	0	0	4.881	5.000	FA	73,757	195,240	08/10/2009.	08/15/2019.
65364U AK 2	NIAGARA MOHAWK POWER 144A			2	1FE	1,999,980	103.575	2,071,500	2,000,000	1,999,993	0	1	0	0	3.508	3.508	AO	17,540	70,160	09/22/2014.	10/01/2024.
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	126.481	5,818,126	4,600,000	4,666,154	0	(4,743)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002.	04/01/2027.
655664 AP 5	NORDSTROM INC			2	2FE	3,054,460	103.513	3,105,390	3,000,000	3,025,794	0	(6,696)	0	0	4.000	3.739	AO	25,333	120,000	12/31/2013.	10/15/2021.
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES				2FE	3,173,884	116.696	3,296,662	2,825,000	2,912,185	0	(30,835)	0	0	9.750	8.333	JD	12,242	275,438	08/27/2004.	06/15/2020.
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA			4	1	3,000,000	102.312	3,069,360	3,000,000	3,000,000	0	0	0	0	4.200	4.200	MN	21,000	126,000	10/08/2014.	05/01/2030.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S			4	3FE	5,823,355	111.245	6,161,235	5,538,438	5,673,285	0	(13,645)	0	0	8.812	8.194	AO	103,032	488,047	10/31/2005.	10/15/2026.
665501 AJ 1	NORTHERN NATURAL GAS CO 144A			2	1FE	3,084,660	104.283	3,128,490	3,000,000	3,031,460	0	(9,125)	0	0	4.250	3.896	JD	10,625	127,500	06/27/2011.	06/01/2021.
665859 AL 8	NORTHERN TRUST CORP				1FE	1,028,490	103.012	1,030,120	1,000,000	1,012,539	0	(4,171)	0	0	3.450	2.986	MN	5,463	34,500	12/31/2013.	11/04/2020.
665859 AP 9	NORTHERN TRUST CORP				1FE	4,182,870	106.019	4,240,760	4,000,000	4,163,221	0	(11,034)	0	0	3.950	3.349	AO	26,772	118,500	06/28/2017.	10/30/2025.
665859 AS 3	NORTHERN TRUST CORP			2	1FE	2,999,410	99.719	2,991,570	3,000,000	2,999,410	0	0	0	0	3.375	3.236	MN	14,906	50,625	05/04/2017.	05/08/2032.
66586G CD 7	NORTHERN TRUST COMPANY				1FE	4,033,240	102.755	4,110,200	4,000,000	4,002,711	0	(4,155)	0	0	6.500	6.387	FA	98,222	260,000	08/11/2008.	08/15/2018.
666807 BG 6	NORTHROP GRUMMAN CORP				2FE	1,890,680	102.157	2,043,140	2,000,000	1,934,356	0	10,330	0	0	3.250	3.910	FA	27,083	65,000	06/26/2013.	08/01/2023.
667274 AB 0	NORTHWELL HEALTHCARE INC			1	1FE	3,000,000	99.558	2,986,740	3,000,000	3,000,000	0	0	0	0	3.391	3.391	MN	16,955	9,890	09/19/2017.	11/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE SER				1FE	18,113,279	109.241	16,304,219	14,925,000	15,462,901	0	(255,798)	0	0	7.630	5.640	JD	94,898	1,138,778	03/11/2003.	12/09/2019.
67021C AM 9	NSTAR ELECTRIC CO			1	1FE	2,023,460	101.301	2,026,020	2,000,000	2,022,976	0	(484)	0	0	3.200	3.055	MN	8,178	32,000	10/02/2017.	05/15/2027.
670346 AL 9	NUCOR CORP			2	1FE	8,004,650	106.210	8,496,800	8,000,000	8,002,664	0	(505)	0	0	4.125	4.117	MS	97,167	330,000	12/31/2013.	09/15/2022.
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1 G			2	1FE	2,000,000	104.985	2,099,700	2,000,000	1,999,732	0	(13)	0	0	5.420	5.420	AO	18,669	108,400	12/13/2004.	01/29/2020.
67103H AF 4	O'REILLY AUTOMOTIVE INC			1	2FE	2,995,200	100.537	3,016,110	3,000,000	2,995,371	0	171	0	0	3.600	3.619	MS	40,200	0	08/10/2017.	09/01/2027.
674599 CE 3	OCCIDENTAL PETROLEUM CORP			2	1FE	2,855,550	100.116	3,003,480	3,000,000	2,905,072	0	16,709	0	0	2.700	3.378	FA	30,600	81,000	12/04/2014.	02/15/2023.
674599 CG 8	OCCIDENTAL PETROLEUM CORP			1	1FE	1,994,840	103.629	2,072,580	2,000,000	1,995,971	0	465	0	0	3.500	3.531	JD	3,111	70,000	06/18/2015.	06/15/2025.
674599 CH 6	OCCIDENTAL PETROLEUM CORP			1	1FE	1,995,440	102.493	2,049,860	2,000,000	1,996,142	0	396	0	0	3.400	3.427	AO	14,356	68,000	03/28/2016.	04/15/2026.
677052 AA 0	OGLETHORPE POWER CORP				1FE	3,077,520	118.873	3,566,190	3,000,000	3,071,762	0	(1,613)	0	0	5.375	5.195	MN	26,875	161,250	12/31/2013.	11/01/2040.
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO				1FE	1,743,788	102.716	1,797,530	1,750,000	1,749,454	0	784	0	0	6.350	6.399	MS	37,042	111,125	09/04/2008.	09/01/2018.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE			4	1FE	16,780	108.524	18,210	16,780	16,780	0	0	0	0	5.676	5.677	JD	79	952	07/23/2003.	12/01/2028.
680223 AJ 3	OLD REPUBLIC INTL CORP			1	2FE	4,246,620	107.244	4,289,760	4,000,000	4,204,891	0	(26,617)	0	0	4.875	3.986	AO	48,750	195,000	08/11/2016.	10/01/2024.
680223 AK 0	OLD REPUBLIC INTL CORP			1	2FE	2,994,570	100.818	3,024,540	3,000,000	2,995,186	0	460	0	0	3.875	3.897	FA	40,365	116,250	08/23/2016.	08/26/2026.
682680 AN 3	ONEOK INC			1	2FE	4,247,500	114.584	4,583,360	4,000,000	4,240,601	0	(6,899)	0	0	6.000	5.461	JD	10,667	240,000	02/09/2017.	06/15/2035.
682680 AS 2	ONEOK INC			1	2FE	5,047,840	101.519	5,075,950	5,000,000	5,047,430	0	(410)	0	0	4.000	3.877	JJ	93,333	0	11/08/2017.	07/13/2027.
68268N AP 8	ONEOK PARTNERS LP			2	2FE	1,995,800	107.357	2,147,140	2,000,000	1,996,762	0	366	0	0	4.900	4.927	MS	28,856	98,000	03/17/2015.	03/15/2025.
68389X AS 4	ORACLE CORP				1FE	2,972,940	105.056	3,151,680	3,000,000	2,983,784	0	2,590	0	0	3.625	3.734	JJ	50,146	108,750	07/09/2013.	07/15/2023.
68389X AU 9	ORACLE CORP			2	1FE	4,988,650	103.758	5,187,900	5,000,000	4,992,172	0	1,055	0	0	3.400	3.427	JJ	81,694	170,000	06/30/2014.	07/08/2024.
68389X BC 8	ORACLE CORP			2	1FE	1,990,860	100.505	2,010,100	2,000,000	1,993,033	0	833	0	0	2.950	3.003	MN	7,539	59,000	04/28/2015.	05/15/2025.
684065 BC 8	ORANGE & ROCKLAND UTIL EQUIP 144A				1FE	1,497,315	102.309	1,534,635	1,500,000	1,499,770	0	331	0	0	6.150	6.174	MS	30,750	92,250	08/20/2008.	09/01/2018.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A			4	2FE	2,763,600	111.410	3,078,927	2,763,600	2,763,600	0	0	0	0	8.175	8.258	MJSD	10,041	225,924	04/27/2001.	03/15/2022.
690732 AE 2	OWENS & MINOR INC			1	3FE	2,988,660	101.365	3,040,950	3,000,000	2,991,639	0	1,007	0	0	4.375	4.422	JD	5,833	131,250	09/11/2014.	12/15/2024.
690742 AF 8	OWENS CORNING			1	2FE	1,991,740	98.308	1,966,160	2,000,000	1,992,740	0	717	0	0	3.400	3.449	FA	25,689	69,322	08/03/2016.	08/15/2026.
693475 AQ 8	PNC FINANCIAL SERVICES GROUP			2	2FE	3,537,500	106.000	3,710,000	3,500,000	3,537,500	0	0	0	0	5.000	4.947	MN	29,167	137,500	05/16/2017.	01/01/9999.
693475 AT 2	PNC FINANCIAL SERVICES GROUP			2	1FE	2,494,900	100.433	2,510,825	2,500,000	2,495,171	0	271	0	0	3.150	3.174	MN	9,188	39,375	05/16/2017.	05/19/2027.
693476 BL 6	PNC FUNDING CORP				1FE	6,037,070	105.108	6,306,480	6,000,000	6,011,298	0	(4,031)	0	0	4.375	4.298	FA	102,083	262,500	09/22/2010.	08/11/2020.
69349L AG 3	PNC BANK NA			2	1FE	988,320	99.561	995,610	1,000,000	993,854	0	1,171	0	0	2.700	2.837	MN	4,500	27,000	01/09/2013.	11/01/2022.
69351U AN 3	PPL ELECTRIC UTILITIES			2	1FE	1,592,325	122.862	1,842,930	1,500,000	1,584,942	0	(1,987)	0	0	5.200	4.791	JJ	35,967	78,000	12/31/2013.	07/15/2041.
69352P AL 7	PPL CORPORATION			1	2FE	4,010,639	98.026	3,921,040	4,000,000	4,009,207	0	(1,013)	0	0	3.100	3.067	MN	15,844	124,000	07/01/2016.	05/15/2026.
69353R EQ 7	PNC BANK NA			2	1FE	2,044,035	101.567	2,031,340	2,000,000	2,042,091	0	(1,944)	0	0	3.250	2.929	JD	5,417	32,500	08/10/2017.	06/01/2025.
69353R FG 8	PNC BANK NA			2	1FE	1,984,700	99.836	1,996,720	2,000,000	1,984,929	0	229	0	0	3.100	3.190	AO	11,367	0	10/26/2017.	10/25/2027.
69362B AW 2	PSEG POWER LLC				2FE	7,486,863	105.755	7,931,625	7,500,000	7,496,461	0	1,424	0	0	5.125	5.147	AO	81,146	384,375	08/17/2010.	04/15/2020.
694308 GS 0	PACIFIC GAS & ELECTRIC				1FE	2,126,340	120.770	2,415,400	2,000,000	2,115,791	0	(2,846)	0	0	5.400	4.965	JJ	49,800	108,000	12/31/2013.	01/15/2040.
694308 HG 5	PACIFIC GAS & ELECTRIC				1FE	1,998,020	103.734	2,074,680	2,000,000	1,998,693	0	187	0	0	3.750	3.762	FA	28,333	75,000	02/18/2014.	02/15/2024.
694476 AC 6	PACIFIC LIFECORP 144A				2FE	740,800	106.422	755,596	710,000	718,128	0	(3,548)	0	0	6.000	5.418	FA	16,685	42,600	05/24/2010.	02/10/2020.
695156 AR 0	PACKAGING CORP OF AMERICA				2FE	997,160	102.661	1,026,610	1,000,000	997,997	0	259	0	0	3.650	3.684	MS	10,747	36,500	09/02/2014.	09/15/2024.
70109H AL 9	PARKER-HANNIFIN CORP			2	1FE	1,995,600	102.459	2,049,180	2,000,000	1,996,818	0	405	0	0	3.300	3.326	MN	7,333	66,000	11/18/2014.	11/21/2024.
70342@ AC 2	PATTERSON COMPANIES INC			2		2,000,000	100.848	2,016,960	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MS	30,667	115,000	03/19/2008.	03/25/2018.
703481 A* 2	PATTERSON-UTI ENERGY INC			2		2,000,000	105.434	2,108,680	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,400	10/05/2010.	10/05/2020.
703481 A@ 0	PATTERSON-UTI ENERGY INC			2		4,000,000	103.499	4,139,960	4,000,000	4,000,000	0	0	0	0	4.270	4.271	AO	40,802	170,800	06/14/2012.	06/14/2022.
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	7,670,550	122.896	8,602,720	7,000,000	7,585,000	0	(20,775)	0	0	6.650	5.851	AO	116,375	465,500	12/31/2013.	06/15/2034.
708696 BM 0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR				2FE	6,305,060	104.593	6,113,461	5,845,000	5,899,144	0	(40,748)	0	0	6.625	5.843	AO	96,808	387,231	10/24/2003.	04/01/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
708696 BW 8	PENNSYLVANIA ELECTRIC CO				2FE	747,360	105.596	791,970	750,000	749,310	0	283	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009.	04/01/2020.
709599 AH 7	PENSKE TRUCK LEASING 144A				2FE	4,966,050	108.053	5,402,650	5,000,000	4,982,550	0	3,360	0	0	4.875	4.962	JJ	115,104	243,750	07/11/2012.	07/11/2022.
709599 AW 4	PENSKE TRUCK LEASING 144A			1	2FE	1,993,900	98.897	1,977,940	2,000,000	1,994,527	0	550	0	0	3.400	3.436	MN	8,689	70,456	10/26/2016.	11/15/2026.
713409 AC 4	PEPSI BOTTLING GROUP INC SR NOTE GTD BO				1FE	12,374,453	135.064	13,405,102	9,925,000	11,387,020	0	(94,332)	0	0	7.000	5.240	MS	231,583	694,750	06/20/2003.	03/01/2029.
718172 AH 2	PHILIP MORRIS INTERNATIONAL				1FE	5,730,440	104.689	5,757,895	5,500,000	5,579,936	0	(33,964)	0	0	4.500	3.812	MS	65,313	247,500	12/31/2013.	03/26/2020.
718172 AP 4	PHILIP MORRIS INTERNATIONAL				1FE	1,401,120	108.976	1,634,640	1,500,000	1,408,423	0	1,932	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013.	03/20/2042.
718172 CE 7	PHILIP MORRIS INTERNATIONAL			1	1FE	2,987,490	99.789	2,993,670	3,000,000	2,987,621	0	131	0	0	3.125	3.173	MS	15,365	0	11/01/2017.	03/02/2028.
718549 AF 5	PHILLIPS 66 PARTNERS LP			2	2FE	2,498,165	100.224	2,505,600	2,500,000	2,498,154	0	(11)	0	0	3.750	3.759	MS	20,313	0	10/11/2017.	03/01/2028.
723787 AK 3	PIONEER NATURAL RESOURCE			2	2FE	5,053,834	104.319	5,215,950	5,000,000	5,033,966	0	(7,123)	0	0	3.950	3.777	JJ	91,069	197,500	02/13/2015.	07/15/2022.
72447X AD 9	PITNEY BOWES INC				3FE	4,944,150	100.750	5,037,500	5,000,000	4,998,550	0	7,010	0	0	5.600	5.748	MS	82,444	280,000	03/04/2008.	03/15/2018.
72650R AW 2	PLAINS ALL AMERICAN PIPELINE				2FE	4,013,330	105.509	4,220,360	4,000,000	4,003,502	0	(1,592)	0	0	5.750	5.704	JJ	106,056	230,000	05/25/2010.	01/15/2020.
72650R BF 8	PLAINS ALL AMERICAN PIPELINE			2	2FE	2,496,050	97.510	2,437,750	2,500,000	2,497,291	0	344	0	0	3.600	3.618	MN	15,000	90,000	09/02/2014.	11/01/2024.
73020* AK 9	PNG COMPANIES LLC SENIOR SECURED NOTES			1	2FE	3,000,000	97.121	2,913,615	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	0	12/18/2017.	12/18/2027.
73420P AB 9	PORT OF GREATER CINCINNATI SENIOR SERIES				2Z	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	1,425	0	01/19/2017.	06/01/2021.
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE			4	1	486,000	101.473	493,158	486,000	486,000	0	0	0	0	5.900	5.942	MJSD	80	28,674	04/10/2003.	12/31/2018.
737679 DD 9	POTOMAC ELEC PWR CO				1FE	1,495,650	101.053	1,515,795	1,500,000	1,497,987	0	437	0	0	3.050	3.084	AO	11,438	45,750	03/28/2012.	04/01/2022.
74005P BN 3	PRAXAIR INC			2	1FE	2,988,510	99.011	2,970,330	3,000,000	2,991,538	0	1,069	0	0	2.650	2.694	FA	32,242	79,500	01/29/2015.	02/05/2025.
740189 AM 7	PRECISION CASTPARTS CORP			1	1FE	3,991,840	102.289	4,091,560	4,000,000	3,993,693	0	736	0	0	3.250	3.274	JD	5,778	130,000	06/01/2015.	06/15/2025.
741503 AW 6	PRICELINE GROUP INC			1	2FE	4,989,590	101.769	5,088,450	5,000,000	4,992,144	0	937	0	0	3.650	3.675	MS	53,736	182,500	03/10/2015.	03/15/2025.
741503 AZ 9	PRICELINE GROUP INC			1	2FE	4,990,350	100.578	5,028,900	5,000,000	4,991,706	0	829	0	0	3.600	3.623	JD	15,000	180,000	05/18/2016.	06/01/2026.
74151# AK 4	PRICEWATERHOUSECOOPERS LLP SERIES M			1		5,000,000	106.854	5,342,705	5,000,000	5,000,000	0	0	0	0	4.530	4.530	FA	88,713	226,500	02/10/2014.	02/09/2024.
74170* AC 3	PRIME PROPERTY FUND LLC			1		2,000,000	108.022	2,160,436	2,000,000	2,000,000	0	0	0	0	4.610	4.610	FA	33,038	92,200	08/22/2013.	08/22/2025.
74170* AN 9	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1	2,000,000	98.005	1,960,094	2,000,000	2,000,000	0	0	0	0	3.150	3.150	JJ	30,800	31,500	01/05/2017.	01/05/2027.
74170* AR 0	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1Z	4,000,000	99.848	3,993,916	4,000,000	4,000,000	0	0	0	0	3.480	3.480	AO	30,933	0	10/11/2017.	10/11/2027.
74256L AU 3	PRINCIPAL LFE GLB FND II 144A				1FE	7,625,506	99.126	7,533,576	7,600,000	7,621,143	0	(2,663)	0	0	3.000	2.960	AO	46,233	198,000	09/21/2017.	04/18/2026.
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES				1FE	5,874,050	129.422	6,471,100	5,000,000	5,597,134	0	(26,209)	0	0	6.250	5.097	JD	26,042	312,500	06/17/2003.	12/01/2032.
74340X AW 1	PROLOGIS LP			2	1FE	2,554,135	107.171	2,679,275	2,500,000	2,535,978	0	(5,949)	0	0	4.250	3.949	FA	40,139	106,250	10/03/2014.	08/15/2023.
743756 AB 4	PROV ST JOSEPH HLTH OBL			1	1FE	5,000,000	96.956	4,847,800	5,000,000	5,000,000	0	0	0	0	2.746	2.746	AO	34,325	138,444	09/20/2016.	10/01/2026.
744320 AW 2	PRUDENTIAL FINANCIAL INC			2	2FE	3,000,000	101.480	3,044,400	3,000,000	3,000,000	0	0	0	0	4.500	4.321	MS	39,750	0	09/12/2017.	09/15/2047.
744542 AC 5	PUBLIC SERVICE CO OF NEW MEX			1	2FE	5,306,200	102.455	5,122,750	5,000,000	5,266,928	0	(31,982)	0	0	3.850	3.033	FA	80,208	192,500	10/03/2016.	08/01/2025.
744567 BB 3	PUBLIC SERVICE EL & GAS				1FE	45,481	108.482	34,714	32,000	38,940	0	(246)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951.	07/01/2037.
74460D AC 3	PUBLIC STORAGE			1	1FE	2,000,000	99.449	1,988,980	2,000,000	2,000,000	0	0	0	0	3.094	3.094	MS	17,705	0	09/13/2017.	09/15/2027.
745332 CE 4	PUGET SOUND ENERGY INC			2	1FE	2,856,510	110.802	3,324,060	3,000,000	2,867,641	0	2,940	0	0	4.434	4.745	MN	16,997	133,020	12/31/2013.	11/15/2041.
747525 AF 0	QUALCOMM INC			2	1FE	1,992,800	100.298	2,005,960	2,000,000	1,994,450	0	648	0	0	3.450	3.493	MN	7,858	69,000	05/13/2015.	05/20/2025.
74834L AP 5	QUEST DIAGNOSTICS				2FE	1,477,365	104.545	1,568,175	1,500,000	1,494,494	0	2,457	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009.	01/30/2020.
74834L AV 2	QUEST DIAGNOSTICS			2	2FE	3,552,395	105.853	3,704,855	3,500,000	3,535,420	0	(5,094)	0	0	4.250	4.059	AO	37,188	148,750	06/09/2014.	04/01/2024.
74836H AD 9	QUESTAR PIPELINE COMPANY			2	2FE	1,850,800	116.788	2,335,760	2,000,000	1,861,245	0	2,797	0	0	4.875	5.395	JD	8,125	97,500	12/31/2013.	12/01/2041.
749685 AQ 6	RPM INTERNATIONAL INC				2FE	1,970,520	100.517	2,010,340	2,000,000	1,999,515	0	3,873	0	0	6.500	6.705	FA	49,111	130,000	02/14/2008.	02/15/2018.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR			4	2	579,296	101.953	590,609	579,296	579,296	0	0	0	0	5.996	5.997	JJ	16,016	34,735	05/11/2004.	01/15/2019.
754730 AE 9	RAYMOND JAMES FINANCIAL			1	2FE	4,991,550	100.628	5,031,400	5,000,000	4,992,619	0	782	0	0	3.625	3.645	MS	53,368	164,031	05/05/2017.	09/15/2026.
755111 BU 4	RAYTHEON CO				1FE	3,049,870	120.150	3,604,500	3,000,000	3,043,833	0	(1,064)	0	0	4.875	4.769	AO	30,875	146,250	12/31/2013.	10/15/2040.
755111 BW 0	RAYTHEON CO			2	1FE	1,455,705	118.705	1,780,575	1,500,000	1,459,039	0	885	0	0	4.700	4.895	JD	3,133	70,500	12/31/2013.	12/15/2041.
755111 BY 6	RAYTHEON CO			2	1FE	4,968,850	102.310	5,115,500	5,000,000	4,977,414	0	2,855	0	0	3.150	3.223	JD	7,000	157,500	11/24/2014.	12/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
758203 AA 1	REED ELSEVIER 144A				2FE	4,280,563	113.137	5,232,586	4,625,000	4,476,406	0	19,941	0	0	6.625	7.315	AO	64,686	306,406	06/20/2002.	10/15/2023.
75820Q AC 6	REED ELSEVIER CAPITAL MTN				2FE	6,856,713	123.012	8,518,581	6,925,000	6,889,742	0	3,344	0	0	7.500	7.590	MN	66,365	519,375	03/18/2002.	05/15/2025.
75884R AS 2	REGENCY CENTERS LP				2FE	4,052,110	105.704	4,228,160	4,000,000	4,024,736	0	(6,898)	0	0	4.800	4.594	AO	40,533	192,000	12/31/2013.	04/15/2021.
75913M AB 5	REGIONS BANK				2FE	4,007,650	102.011	4,080,440	4,000,000	4,000,389	0	(1,006)	0	0	7.500	7.473	MN	38,333	300,000	05/12/2008.	05/15/2018.
75936L AA 2	THE REINVESTMENT FUND			1	1FE	2,500,000	99.118	2,477,950	2,500,000	2,500,000	0	0	0	0	3.366	3.366	MN	14,025	41,374	04/28/2017.	11/01/2024.
75936L AB 0	THE REINVESTMENT FUND			1	1FE	3,000,000	99.631	2,988,930	3,000,000	3,000,000	0	0	0	0	3.513	3.513	MN	17,565	51,817	04/28/2017.	11/01/2025.
75970E AA 5	RENASANT CORP			2	2FE	2,000,000	103.371	2,067,420	2,000,000	2,000,000	0	0	0	0	5.000	3.528	MS	33,333	102,500	08/17/2016.	09/01/2026.
760759 AH 3	REPUBLIC SERVICES INC				2FE	499,925	105.396	526,980	500,000	499,985	0	6	0	0	5.000	5.001	MS	8,333	25,000	08/05/2010.	03/01/2020.
760759 AM 2	REPUBLIC SERVICES INC				2FE	2,075,600	108.749	2,174,980	2,000,000	2,046,973	0	(7,635)	0	0	4.750	4.256	MN	12,139	95,000	12/31/2013.	05/15/2023.
760759 AN 0	REPUBLIC SERVICES INC				2FE	3,210,660	125.082	3,752,460	3,000,000	3,195,263	0	(4,205)	0	0	5.700	5.215	MN	21,850	171,000	12/31/2013.	05/15/2041.
760761 AB 2	REPUBLIC SERVICES INC				2FE	3,007,178	105.189	3,155,670	3,000,000	3,001,659	0	(908)	0	0	5.500	5.465	MS	48,583	165,000	08/03/2010.	09/15/2019.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS			4	2FE	1,819,405	106.772	1,672,899	1,566,791	1,621,071	0	(14,811)	0	0	6.735	4.750	JJ	48,658	105,523	07/10/2003.	07/15/2021.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A			4	2FE	5,000,000	102.673	5,133,650	5,000,000	5,000,000	0	0	0	0	5.130	5.130	JJ	107,588	256,500	08/07/2012.	07/31/2022.
76169# AJ 2	REYES HOLDINGS LLC SENIOR SECURED NOTE			1	2FE	4,000,000	96.526	3,861,048	4,000,000	4,000,000	0	0	0	0	3.710	3.710	AO	30,504	0	10/17/2017.	10/17/2028.
761713 BG 0	REYNOLDS AMERICAN INC			1	2FE	1,495,455	106.764	1,601,460	1,500,000	1,496,432	0	396	0	0	4.450	4.488	JD	3,523	66,750	06/09/2015.	06/12/2025.
771196 BE 1	ROCHE HOLDING INC 144A			1	1FE	1,994,940	103.478	2,069,560	2,000,000	1,996,408	0	467	0	0	3.350	3.380	MS	16,936	67,000	09/22/2014.	09/30/2024.
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A				3FE	2,510,715	102.250	2,556,250	2,500,000	2,500,782	0	(1,382)	0	0	6.850	6.790	JJ	78,965	171,250	06/24/2008.	07/15/2018.
776696 AC 0	ROPER INDUSTRIES				2FE	4,052,800	106.175	4,247,000	4,000,000	4,011,095	0	(6,166)	0	0	6.250	6.072	MS	83,333	250,000	08/27/2009.	09/01/2019.
783549 AZ 1	RYDER SYSTEM INC				2FE	9,957,600	119.533	10,757,970	9,000,000	9,510,983	0	(49,086)	0	0	6.950	6.037	JD	52,125	625,500	06/13/2005.	12/01/2025.
78403D AF 7	SBA TOWER TRUST 144A				1FE	1,500,000	101.230	1,518,450	1,500,000	1,500,000	0	(88)	0	0	3.722	3.722	MON	2,481	55,830	04/04/2013.	04/15/2023.
78403D AH 3	SBA TOWER TRUST 2014-2C			2	1FE	3,000,000	101.030	3,030,900	3,000,000	3,000,000	0	0	0	0	3.869	3.900	MON	5,159	116,070	10/07/2014.	10/15/2049.
78409V AD 6	S&P GLOBAL INC			2	2FE	2,902,724	105.182	3,155,460	3,000,000	2,916,001	0	9,318	0	0	4.000	4.445	JD	5,333	120,000	07/29/2016.	06/15/2025.
78412D AN 9	SEMCO ENERGY 144A				1FE	1,498,950	104.962	1,574,430	1,500,000	1,499,709	0	116	0	0	5.150	5.159	AO	15,021	77,250	04/14/2010.	04/21/2020.
803111 AM 5	SARA LEE CORP				2FE	17,034,250	115.718	17,357,700	15,000,000	16,394,569	0	(61,080)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003.	11/01/2032.
806851 AG 6	SCHLUMBERGER HLDGS CORP 144A			1	2FE	7,994,800	105.232	8,418,560	8,000,000	7,995,696	0	450	0	0	4.000	4.008	JD	8,889	320,000	12/10/2015.	12/21/2025.
808513 AD 7	CHARLES SCHWAB CORP				1FE	2,042,200	105.404	2,108,080	2,000,000	2,013,456	0	(4,908)	0	0	4.450	4.169	JJ	39,308	89,000	07/13/2011.	07/22/2020.
808513 AM 7	CHARLES SCHWAB CORP			1	1FE	1,538,295	102.731	1,540,965	1,500,000	1,536,438	0	(1,857)	0	0	3.450	3.100	FA	19,838	25,875	07/11/2017.	02/13/2026.
808513 AR 6	CHARLES SCHWAB CORP			2	2FE	2,500,000	100.505	2,512,625	2,500,000	2,500,000	0	0	0	0	5.000	5.000	JD	21,181	0	10/25/2017.	01/01/9999.
808513 AU 9	CHARLES SCHWAB CORP			1	1FE	1,997,000	100.252	2,005,040	2,000,000	1,997,000	0	0	0	0	3.200	3.217	JJ	4,267	0	12/04/2017.	01/25/2028.
808626 AE 5	SCIENCE APPLICATIONS INTL				3FE	14,751,982	113.750	16,977,188	14,925,000	14,799,812	0	4,764	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002.	07/01/2032.
811065 AC 5	SCRIPPS NETWORKS INTERACTIVE			2	2FE	2,481,650	101.861	2,546,525	2,500,000	2,486,593	0	1,666	0	0	3.900	3.990	MN	12,458	97,500	11/17/2014.	11/15/2024.
816851 AJ 8	SEMPRA ENERGY				2FE	4,998,100	101.868	5,093,400	5,000,000	4,999,889	0	234	0	0	6.150	6.155	JD	13,667	307,500	06/09/2008.	06/15/2018.
816851 BA 6	SEMPRA ENERGY			1	2FE	4,974,500	99.682	4,984,100	5,000,000	4,975,006	0	506	0	0	3.250	3.312	JD	7,222	83,958	10/31/2017.	06/15/2027.
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				2FE	12,918,592	126.925	16,405,056	12,925,000	12,922,250	0	206	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002.	02/01/2027.
824348 BD 7	SHERWIN-WILLIAMS CO			1	2FE	2,959,403	99.538	2,986,140	3,000,000	2,961,304	0	1,901	0	0	3.300	3.507	FA	41,250	0	08/09/2017.	02/01/2025.
824348 BF 2	SHERWIN-WILLIAMS CO			1	2FE	1,713,169	104.432	1,827,560	1,750,000	1,714,657	0	1,488	0	0	3.950	4.249	JJ	31,874	0	08/09/2017.	01/15/2026.
82669G AS 3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA				1FE	5,000,000	105.625	5,281,250	5,000,000	5,000,000	0	0	0	0	5.300	5.300	AO	53,000	265,000	04/19/2016.	04/19/2021.
828807 CL 9	SIMON PROPERTY GROUP INC			2	1FE	3,870,040	112.355	4,494,200	4,000,000	3,879,743	0	2,528	0	0	4.750	4.965	MS	55,944	190,000	12/31/2013.	03/15/2042.
828807 CW 5	SIMON PROPERTY GROUP INC			1	1FE	1,988,020	100.285	2,005,700	2,000,000	1,990,073	0	1,059	0	0	3.300	3.371	JJ	30,433	66,000	01/08/2016.	01/15/2026.
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES				2	5,000,000	107.726	5,386,300	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MN	21,179	195,500	05/22/2012.	05/22/2024.
832248 AZ 1	SMITHFIELD FOODS INC 144A			1	2FE	4,555,275	102.780	4,625,100	4,500,000	4,554,567	0	(708)	0	0	4.250	4.083	FA	79,688	63,750	10/20/2017.	02/01/2027.
833034 AH 4	SNAP-ON INC				1FE	2,522,150	112.623	2,815,575	2,500,000	2,508,475	0	(2,020)	0	0	6.125	6.020	MS	51,042	153,125	08/14/2009.	09/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83416W AB 9	SOLAR STAR FUNDING LLC 144A			4	2FE	2,820,279	98.150	2,768,103	2,820,279	2,820,279	0	0	0	0	3.950	3.949	JD	309	111,401	03/04/2015.	06/30/2035.
837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE				1FE	124,299	102.671	128,339	125,000	124,943	0	66	0	0	5.250	5.307	MN	1,094	6,563	11/30/2004.	11/01/2018.
837004 CF 5	SOUTH CAROLINA ELEC & GAS			2	1FE	5,572,800	104.771	6,286,260	6,000,000	5,604,933	0	8,557	0	0	4.350	4.815	FA	108,750	261,000	12/31/2013.	02/01/2042.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A			4	1	2,588,235	109.772	2,841,150	2,588,235	2,588,235	0	0	0	0	5.410	5.411	JJ	70,012	140,024	11/19/2009.	01/01/2028.
842400 FY 4	SOUTHERN CAL EDISON			1	1FE	2,095,040	103.623	2,072,460	2,000,000	2,087,812	0	(7,228)	0	0	3.500	2.635	AO	17,500	35,000	06/29/2017.	10/01/2023.
842587 CY 1	SOUTHERN CO			2	2FE	2,000,000	106.124	2,122,480	2,000,000	2,000,000	0	0	0	0	5.500	5.457	MS	32,389	84,639	12/05/2016.	03/15/2057.
84265V AD 7	SOUTHERN COPPER CORP				2FE	4,504,485	106.568	4,795,560	4,500,000	4,501,279	0	(514)	0	0	5.375	5.362	AO	50,391	241,875	05/04/2010.	04/16/2020.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			4	2	1,607,143	117.020	1,880,674	1,607,143	1,607,143	0	0	0	0	5.750	5.750	JD	4,107	92,411	07/01/2010.	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			4	2	1,730,769	106.085	1,836,093	1,730,769	1,730,769	0	0	0	0	5.000	5.000	JD	3,846	86,538	07/01/2010.	06/15/2025.
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				1FE	4,280,524	117.219	5,186,941	4,425,000	4,339,680	0	5,949	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002.	09/24/2027.
845467 AL 3	SOUTHWESTERN ENRG CO			2	3FE	6,984,740	104.375	7,306,250	7,000,000	7,120,879	0	28,550	0	0	6.700	6.392	JJ	205,839	469,000	01/20/2015.	01/23/2025.
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE			2	1FE	5,352,545	114.317	6,287,435	5,500,000	5,364,128	0	3,066	0	0	4.500	4.673	FA	93,500	247,500	12/31/2013.	08/15/2041.
84858D AA 6	SPIRIT AIR 2015- A PASS THRU TRUST			1	1FE	896,844	104.100	933,614	896,844	896,844	0	0	0	0	4.100	4.100	AO	9,193	36,771	07/28/2015.	10/01/2029.
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST			1	2FE	760,269	103.456	786,544	760,269	760,269	0	0	0	0	4.450	4.449	AO	8,458	33,832	07/28/2015.	10/01/2025.
84858W AA 4	SPIRIT AIR 2017-1 PTT AA			1	1FE	5,007,500	100.335	5,016,750	5,000,000	5,007,359	0	(141)	0	0	3.375	3.352	FA	15,469	0	11/14/2017.	02/15/2030.
852060 AT 9	SPRINT CAPITAL CORP				4FE	2,868,852	113.750	3,327,188	2,925,000	2,882,367	0	1,451	0	0	8.750	8.933	MS	75,359	255,938	07/10/2002.	03/15/2032.
852891 AC 4	STANCORP FINANCIAL GROUP				2FE	1,001,870	107.308	1,073,080	1,000,000	1,000,971	0	(185)	0	0	5.000	4.976	FA	18,889	50,000	08/06/2012.	08/15/2022.
854502 70 5	STANLEY BLACK & DECKER				2FE	2,500,000	100.960	2,524,000	2,500,000	2,500,000	0	0	0	0	5.750	5.750	MJSD	6,389	143,750	07/18/2012.	07/25/2052.
854502 AA 9	STANLEY BLACK & DECKER			2	1FE	1,029,000	118.193	1,181,930	1,000,000	1,025,648	0	(601)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011.	09/01/2040.
857473 AE 2	STATE STREET BOSTON				1FE	14,002,136	127.790	13,961,058	10,925,000	12,491,904	0	(144,112)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003.	06/15/2026.
857477 AQ 6	STATE STREET CORP Jr Subordinated Series			2	2FE	2,527,500	105.130	2,628,250	2,500,000	2,516,727	0	(240)	0	0	5.250	4.982	MS	38,646	131,250	02/02/2016.	12/29/2049.
857477 AT 0	STATE STREET CORP				1FE	2,090,900	103.997	2,079,940	2,000,000	2,086,047	0	(4,854)	0	0	3.550	2.917	FA	26,231	35,500	06/29/2017.	08/18/2025.
863667 AN 1	STRYKER CORP			1	1FE	5,153,940	103.337	5,166,850	5,000,000	5,135,215	0	(15,052)	0	0	3.500	3.109	MS	51,528	175,000	09/14/2016.	03/15/2026.
86468# AA 8	SUEZ WATER RESOURCES INC SENIOR NOTES			1	1Z	1,500,000	94.714	1,420,709	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JD	2,338	0	12/14/2017.	12/14/2032.
86765B AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP				2FE	1,013,740	105.075	1,050,750	1,000,000	1,007,609	0	(1,648)	0	0	4.650	4.446	FA	17,567	46,500	12/31/2013.	02/15/2022.
86765B AN 9	SUNOCO LOGISTICS PARTNER			2	2FE	999,680	102.062	1,020,620	1,000,000	999,783	0	30	0	0	4.250	4.254	AO	10,625	42,500	04/01/2014.	04/01/2024.
86787E AM 9	SUNTRUST BANK				2FE	3,981,240	101.027	4,041,080	4,000,000	3,999,478	0	2,507	0	0	7.250	7.317	MS	85,389	290,000	03/13/2008.	03/15/2018.
86787G AJ 1	SUNTRUST BANK			2	2FE	3,681,278	99.192	3,670,104	3,700,000	3,683,915	0	1,639	0	0	3.300	3.360	MN	15,602	122,100	05/11/2016.	05/15/2026.
867914 BN 2	SUNTRUST BANKS			2	3FE	3,000,000	101.500	3,045,000	3,000,000	3,000,000	0	0	0	0	5.050	5.050	JD	6,733	93,846	04/27/2017.	01/01/9999.
871503 AK 4	SYMANTEC CORP				3FE	2,375,231	102.452	2,458,848	2,400,000	2,386,837	0	2,643	0	0	3.950	4.086	JD	4,213	94,800	01/17/2014.	06/15/2022.
87165B AD 5	SYNCHRONY FINANCIAL			1	2FE	3,126,320	103.808	3,114,240	3,000,000	3,105,520	0	(14,513)	0	0	4.250	3.626	FA	48,167	127,500	08/01/2016.	08/15/2024.
87165B AG 8	SYNCHRONY FINANCIAL			1	2FE	1,240,668	104.639	1,255,668	1,200,000	1,234,168	0	(3,934)	0	0	4.500	4.047	JJ	23,700	54,000	04/19/2016.	07/23/2025.
872287 AF 4	TCI COMMUNICATIONS INC				1FE	817,275	133.106	1,231,231	925,000	865,745	0	4,783	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996.	02/15/2026.
87236Y AA 6	TD AMERITRADE HOLDING CO				1FE	3,027,135	106.169	3,185,070	3,000,000	3,006,542	0	(3,160)	0	0	5.600	5.478	JD	14,000	168,000	03/02/2010.	12/01/2019.
87236Y AD 0	TD AMERITRADE HOLDING CO			1	1FE	1,676,176	103.596	1,657,536	1,600,000	1,662,731	0	(7,935)	0	0	3.625	3.000	AO	14,500	58,000	04/12/2016.	04/01/2025.
87236Y AF 5	TD AMERITRADE HOLDING CO			1	1FE	7,021,995	100.997	7,069,790	7,000,000	7,021,604	0	(391)	0	0	3.300	3.260	AO	57,750	70,583	10/03/2017.	04/01/2027.
87243B AB 5	BOARDWALK PIPELINES LLC				2FE	4,912,566	101.016	4,975,038	4,925,000	4,924,511	0	1,139	0	0	5.200	5.225	JD	21,342	256,100	11/06/2003.	06/01/2018.
872540 AP 4	TJX COMPANIES INC			2	1FE	1,660,313	99.121	1,635,497	1,650,000	1,655,719	0	(1,031)	0	0	2.500	2.428	MN	5,271	41,250	04/30/2013.	05/15/2023.
87265C AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				2FE	3,232,500	117.433	3,522,990	3,000,000	3,068,810	0	(17,465)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001.	04/15/2021.
87305Q CE 9	TTX CO 144A			1	1FE	3,146,310	105.340	3,160,200	3,000,000	3,130,034	0	(16,276)	0	0	4.125	3.291	AO	30,938	123,750	03/08/2017.	10/01/2023.
87305Q CH 2	TTX CO 144A				1FE	5,499,175	102.434	5,633,870	5,500,000	5,499,650	0	43	0	0	3.600	3.601	JJ	91,300	198,000	11/13/2014.	01/15/2025.
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR				2FE	4,000,000	108.070	4,322,780	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	216,400	04/12/2012.	04/30/2024.
87612E AK 2	TARGET CORP DEBENTURES				1FE	136,864	129.761	162,201	125,000	133,468	0	(357)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004.	11/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87612E AS 5	TARGET CORP				1FE	2,991,640	100.127	3,003,810	3,000,000	2,999,958	0	1,079	0	0	6.000	6.038	JJ	83,000	180,000	01/15/2008.	01/15/2018.
878091 BF 3	TEACHERS INSUR & ANNUITY 144A			1	1FE	5,988,360	105.754	6,345,240	6,000,000	5,988,547	0	187	0	0	4.270	4.281	MN	32,737	133,082	05/05/2017.	05/15/2047.
87875U AK 8	TECO FINANCE INC				2FE	996,900	105.296	1,052,960	1,000,000	999,176	0	345	0	0	5.150	5.190	MS	15,164	51,500	03/05/2010.	03/15/2020.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED			4	2FE	4,216,626	120.209	4,778,111	3,974,836	4,100,209	0	(8,371)	0	0	9.500	8.836	FA	157,337	377,609	01/16/2002.	02/01/2030.
88160Q AN 3	ANDEAVOR LOGIS LP/CORP			1	2FE	5,313,750	105.295	5,264,750	5,000,000	5,307,614	0	(6,136)	0	0	5.250	3.892	JJ	121,042	0	11/16/2017.	01/15/2025.
881685 AV 3	TEXACO CAPITAL INC				1FE	5,272,459	121.014	5,959,940	4,925,000	5,023,682	0	(22,263)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992.	09/01/2021.
883203 BY 6	TEXTRON INC			1	2FE	2,998,980	99.621	2,988,630	3,000,000	2,998,989	0	9	0	0	3.375	3.379	MS	30,375	0	09/11/2017.	03/01/2028.
883556 AX 0	THERMO FISHER SCIENTIFIC INC				2FE	6,197,735	106.354	6,381,240	6,000,000	6,073,243	0	(21,306)	0	0	4.500	4.084	MS	90,000	270,000	06/29/2011.	03/01/2021.
884315 AG 7	THOMAS & BETTS CORP				1FE	4,505,420	110.999	4,994,955	4,500,000	4,502,096	0	(478)	0	0	5.625	5.611	MN	32,344	253,125	11/16/2009.	11/15/2021.
88642R AA 7	TIDEWATER INC			1	6Z	996,917	102.500	1,021,840	996,917	996,917	0	0	0	0	8.000	8.000	FMAN	13,292	19,401	07/31/2017.	08/01/2022.
887317 AM 7	TIME WARNER INC				2FE	1,018,170	110.907	1,109,070	1,000,000	1,016,322	0	(339)	0	0	5.375	5.254	AO	11,347	53,750	10/13/2011.	10/15/2041.
887317 AW 5	TIME WARNER INC			1	2FE	2,429,575	100.359	2,508,975	2,500,000	2,441,846	0	6,503	0	0	3.600	3.960	JJ	41,500	90,000	01/28/2016.	07/15/2025.
891027 AF 1	TORCHMARK CORP				2FE	151,090	120.284	150,355	125,000	135,680	0	(1,642)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004.	05/15/2023.
89214P BD 0	TOWNEBANK/PORTSMOUTH VA			2	2FE	5,000,000	102.861	5,143,050	5,000,000	5,000,000	0	0	0	0	4.500	4.424	JJ	102,500	0	07/12/2017.	07/30/2027.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP				1FE	1,268,975	103.516	1,293,950	1,250,000	1,259,709	0	(2,435)	0	0	3.400	3.176	MS	12,514	42,500	12/31/2013.	09/15/2021.
89233P 7F 7	TOYOTA MOTOR CREDIT CORP				1FE	2,484,325	100.083	2,502,075	2,500,000	2,491,600	0	1,541	0	0	2.625	2.697	JJ	31,172	65,625	01/07/2013.	01/10/2023.
893830 AF 6	TRANSOCEAN INC				4FE	5,699,450	89.500	4,475,000	5,000,000	5,477,777	0	(22,248)	0	0	7.500	6.420	AO	79,167	375,000	01/02/2003.	04/15/2031.
89407# AF 5	TRANSWESTERN PIPELINE CO LLC			2	2FE	2,000,000	106.649	2,132,980	2,000,000	2,000,000	0	0	0	0	5.360	5.360	JD	6,551	107,200	12/09/2009.	12/09/2020.
89417E AE 9	TRAVELERS COS INC				1FE	2,997,270	101.411	3,042,330	3,000,000	2,999,870	0	339	0	0	5.800	5.812	MN	22,233	174,000	05/08/2008.	05/15/2018.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH			4	1FE	193,250	100.404	194,031	193,250	193,250	0	0	0	0	6.040	6.042	JJ	4,896	11,672	10/14/2003.	01/31/2018.
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH			4	1FE	5,137,300	120.860	6,043,000	5,000,000	5,065,683	0	(7,376)	0	0	7.144	6.896	JJ	149,826	357,200	10/21/2003.	07/31/2033.
90131H AM 7	21ST CENTURY FOX AMERICA				2FE	508,022	103.729	529,018	510,000	509,618	0	589	0	0	8.250	8.379	FA	16,479	42,075	04/06/2015.	08/10/2018.
90131H AQ 8	21ST CENTURY FOX AMERICA				2FE	4,005,391	105.759	4,230,360	4,000,000	4,002,660	0	(1,016)	0	0	4.500	4.473	FA	68,000	180,000	04/06/2015.	02/15/2021.
90131H BQ 7	21ST CENTURY FOX AMERICA				2FE	3,861,913	133.109	4,658,815	3,500,000	3,843,037	0	(7,328)	0	0	6.150	5.403	FA	81,317	215,250	04/06/2015.	02/15/2041.
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS			4	2	2,561,238	110.382	2,827,135	2,561,238	2,561,238	0	0	0	0	6.000	6.075	MON	8,964	153,674	10/07/2004.	05/10/2025.
902494 AF 0	TYSON FOODS INC				2FE	2,250,700	101.546	2,030,920	2,000,000	2,008,724	0	(25,483)	0	0	7.000	5.647	MN	23,333	140,000	01/04/2005.	05/01/2018.
902691 A@ 3	UGI UTILITIES INC			1	1	4,000,000	96.946	3,877,856	4,000,000	4,000,000	0	0	0	0	2.950	2.950	JD	328	118,000	06/30/2016.	06/30/2026.
902973 AZ 9	US BANCORP			2	2FE	3,000,000	108.505	3,255,150	3,000,000	3,000,000	0	0	0	0	5.300	5.300	AO	33,567	106,883	02/02/2017.	01/01/9999.
904311 AA 5	UNDER ARMOUR INC			1	2FE	1,652,492	87.688	1,446,852	1,650,000	1,652,141	0	(237)	0	0	3.250	3.231	JD	2,383	53,625	06/15/2016.	06/15/2026.
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC				1FE	15,594,623	130.368	18,029,894	13,830,000	15,032,062	0	(53,170)	0	0	5.900	5.061	MN	104,263	815,970	06/23/2003.	11/15/2032.
90539J AA 7	UNION BANKSHARES CORP			2	2FE	2,000,000	105.125	2,102,500	2,000,000	2,000,000	0	0	0	0	5.000	3.525	JD	4,444	102,778	11/30/2016.	12/15/2026.
905641 AA 4	UNION CENTRAL LIFE 144A				1FE	3,250,000	121.031	6,051,550	5,000,000	3,664,152	0	75,591	0	0	8.200	13.463	MN	68,333	410,000	07/23/2009.	11/01/2026.
906548 CF 7	UNION ELECTRIC CO				1FE	1,993,960	100.980	2,019,600	2,000,000	1,999,803	0	772	0	0	6.000	6.041	AO	30,000	120,000	04/01/2008.	04/01/2018.
907818 DA 3	UNION PACIFIC CORP				1FE	1,993,220	102.224	2,044,480	2,000,000	1,999,482	0	797	0	0	5.700	5.743	FA	43,067	114,000	01/31/2008.	08/15/2018.
907818 ED 6	UNION PACIFIC CORP			1	1FE	5,460,810	102.749	5,651,195	5,500,000	5,469,516	0	3,459	0	0	3.250	3.333	FA	67,528	178,750	07/22/2015.	08/15/2025.
908906 AC 4	UNIONBANCAL CORP				1FE	4,499,045	102.556	4,615,020	4,500,000	4,499,521	0	95	0	0	3.500	3.503	JD	5,688	157,500	06/12/2012.	06/18/2022.
90932Q AA 4	UNITED AIR 2014-2 A PTT			4	1FE	2,660,319	103.740	2,755,223	2,655,893	2,659,134	0	(262)	0	0	3.750	3.727	MS	32,645	99,596	08/04/2014.	09/03/2026.
90933J AA 9	UNITED AIR 2016-2 B PTT			1	2FE	2,000,000	99.667	1,993,340	2,000,000	2,000,000	0	0	0	0	3.650	3.650	AO	11,153	0	10/23/2017.	10/07/2025.
90964* AG 0	UNITED BOTTLING MANAGEMENT CO SENIOR NOT			1	2FE	3,000,000	102.345	3,070,341	3,000,000	3,000,000	0	0	0	0	3.990	3.990	JD	3,325	119,700	12/21/2016.	12/21/2026.
911312 BM 7	UNITED PARCEL SERVICE			1	1FE	3,484,740	100.103	3,503,605	3,500,000	3,484,913	0	173	0	0	3.050	3.101	MN	13,937	0	11/09/2017.	11/15/2027.
91159H HA 1	US BANCORP			2	1FE	2,125,500	105.456	2,109,120	2,000,000	2,060,495	0	(17,073)	0	0	4.125	3.156	MN	8,479	82,500	12/31/2013.	05/24/2021.
91159H HK 9	US BANCORP			2	1FE	2,494,800	103.660	2,591,500	2,500,000	2,496,319	0	478	0	0	3.600	3.625	MS	27,500	90,000	09/08/2014.	09/11/2024.
91159H HM 5	US BANCORP			2	1FE	8,002,820	99.377	7,950,160	8,000,000	8,003,317	0	220	0	0	3.100	3.094	AO	44,089	217,000	09/13/2017.	04/27/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91169# AA 0	UNITED STATES COLD STORAGE INC				2	2,000,000	100.575	2,011,500	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA	44,128	122,200	02/21/2008.	02/21/2018.
913017 BV 0	UNITED TECHNOLOGIES CORP				1FE	999,230	101.906	1,019,060	1,000,000	999,631	0	77	0	0	3.100	3.109	JD	2,583	31,000	05/24/2012.	06/01/2022.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2FE	4,987,251	118.359	5,532,100	4,674,000	4,830,207	0	(16,163)	0	0	8.375	7.750	JJ	180,501	391,448	07/31/2001.	01/15/2025.
91324P BJ 0	UNITEDHEALTH GROUP INC				1FE	6,130,324	100.495	6,130,195	6,100,000	6,100,483	0	(3,867)	0	0	6.000	5.933	FA	138,267	366,000	02/05/2008.	02/15/2018.
91324P BU 5	UNITEDHEALTH GROUP INC			2	1FE	944,620	114.257	1,142,570	1,000,000	948,762	0	1,098	0	0	4.625	4.995	MN	5,910	46,250	12/31/2013.	11/15/2041.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1FE	1,994,580	105.480	2,109,600	2,000,000	1,995,713	0	483	0	0	3.750	3.783	JJ	34,583	75,000	07/20/2015.	07/15/2025.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1FE	3,470,705	99.803	3,493,105	3,500,000	3,471,171	0	466	0	0	2.950	3.048	AO	18,929	0	10/18/2017.	10/15/2027.
913903 AR 1	UNIVERSAL HEALTH SVCS 144A			1	2FE	5,109,625	102.125	5,106,250	5,000,000	5,070,318	0	(25,271)	0	0	4.750	4.170	FA	98,958	237,500	06/14/2016.	08/01/2022.
91913Y AU 4	VALERO ENERGY			1	2FE	3,657,910	100.562	3,720,794	3,700,000	3,662,558	0	3,612	0	0	3.400	3.536	MS	37,041	126,848	09/14/2016.	09/15/2026.
92277G AE 7	VENTAS REALTY LP			2	2FE	1,993,260	100.874	2,017,480	2,000,000	1,995,031	0	607	0	0	3.500	3.540	FA	29,167	70,000	01/07/2015.	02/01/2025.
92277G AG 2	VENTAS REALTY LP			2	2FE	1,984,360	104.516	2,090,320	2,000,000	1,987,433	0	1,289	0	0	4.125	4.218	JJ	38,042	82,500	07/09/2015.	01/15/2026.
92343V DU 5	VERIZON COMMUNICATIONS			1	2FE	3,969,200	110.233	4,409,320	4,000,000	3,969,909	0	709	0	0	5.250	5.313	MS	61,250	105,000	03/13/2017.	03/16/2037.
92345Y AD 8	VERISK ANALYTICS INC			1	2FE	3,978,520	103.546	4,141,840	4,000,000	3,983,432	0	1,868	0	0	4.000	4.065	JD	7,111	160,000	05/11/2015.	06/15/2025.
92553P AD 4	VIACOM INC				2FE	3,975,240	104.666	4,186,640	4,000,000	3,994,808	0	2,830	0	0	5.625	5.706	MS	66,250	225,000	08/20/2009.	09/15/2019.
92553P AM 4	VIACOM INC				2FE	985,530	99.015	990,150	1,000,000	992,972	0	1,442	0	0	3.125	3.296	JD	1,389	31,250	06/07/2012.	06/15/2022.
92553P AT 9	VIACOM INC			2	2FE	915,454	102.206	945,406	925,000	919,119	0	897	0	0	4.250	4.378	MS	13,104	39,313	08/12/2013.	09/01/2023.
92553P AX 0	VIACOM INC			1	2FE	1,039,330	99.889	998,890	1,000,000	1,032,848	0	(4,875)	0	0	3.875	3.268	AO	9,688	38,750	08/24/2016.	04/01/2024.
929160 AT 6	VULCAN MATERIALS CO			1	2FE	2,490,075	102.383	2,559,575	2,500,000	2,490,777	0	702	0	0	3.900	3.948	AO	24,375	53,354	03/09/2017.	04/01/2027.
92927K A@ 1	WABCO HOLDINGS INC SERIES B				2	2,000,000	95.876	1,917,520	2,000,000	2,000,000	0	0	0	0	3.080	3.080	JJ	30,800	61,600	06/25/2015.	06/25/2025.
93100P AA 6	WAKE FOREST UNIV BMC			1	1FE	5,004,200	98.164	4,908,200	5,000,000	5,003,761	0	(354)	0	0	3.093	3.082	JD	12,888	166,678	10/28/2016.	06/01/2026.
931142 BF 9	WAL-MART STORES				1FE	13,835,920	145.608	16,016,880	11,000,000	12,789,609	0	(100,353)	0	0	7.550	5.675	FA	313,744	830,500	12/30/2002.	02/15/2030.
939653 AM 3	WASHINGTON REAL ESTATE INV TR			2	2FE	994,380	102.723	1,027,230	1,000,000	997,069	0	545	0	0	3.950	4.018	AO	8,339	39,500	09/12/2012.	10/15/2022.
94874R AX 4	WEINGARTEN REALTY MTN SERIES A				2FE	3,497,100	116.841	3,505,230	3,000,000	3,274,246	0	(21,487)	0	0	6.650	5.410	MS	58,742	199,500	06/12/2003.	07/12/2027.
949746 RN 3	WELLS FARGO & COMPANY SERIES U			2	2FE	4,000,000	110.880	4,435,200	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD	10,444	235,000	01/15/2015.	01/01/9999.
94974B FY 1	WELLS FARGO COMPANY				1FE	1,006,860	104.946	1,049,460	1,000,000	1,005,168	0	(506)	0	0	4.100	4.027	JD	3,189	41,000	06/12/2014.	06/03/2026.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT			4	2	3,786,540	116.891	4,426,106	3,786,540	3,786,517	0	1	0	0	7.530	7.649	MON	16,632	285,127	09/25/2001.	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE			4	2	1,848,784	112.695	2,083,493	1,848,784	1,848,784	0	(1)	0	0	7.420	7.536	MON	9,907	137,180	09/27/2001.	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT			4	1	1,301,575	102.736	1,337,191	1,301,575	1,301,575	0	0	0	0	5.262	5.320	MON	3,995	68,489	05/05/2004.	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1			4	2FE	1,796,748	100.188	1,800,124	1,796,748	1,796,748	0	0	0	0	3.620	3.646	MON	2,891	65,042	10/15/2014.	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1			4	2FE	1,829,104	100.190	1,832,577	1,829,104	1,829,104	0	0	0	0	3.620	3.619	MON	3,679	66,214	12/11/2014.	10/11/2024.
95040Q AC 8	WELLTOWER INC			1	2FE	5,299,676	104.839	5,241,950	5,000,000	5,267,281	0	(28,471)	0	0	4.250	3.478	AO	53,125	212,500	11/15/2016.	04/01/2026.
95709T AH 3	WESTAR ENERGY INC			2	1FE	2,734,260	107.434	3,223,020	3,000,000	2,754,544	0	5,380	0	0	4.125	4.695	MS	41,250	123,750	12/31/2013.	03/01/2042.
958254 AF 1	WESTERN GAS PARTNERS LP			1	2FE	1,995,920	104.103	2,082,060	2,000,000	1,996,383	0	339	0	0	4.650	4.676	JJ	46,500	90,158	06/30/2016.	07/01/2026.
958587 BH 9	WESTERN MASS ELECTRIC CO				1FE	996,460	104.649	1,046,490	1,000,000	999,071	0	396	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010.	03/01/2020.
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	120.727	513,090	425,000	430,375	0	(735)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002.	09/01/2023.
961548 AQ 7	WESTVACO CORP DEBENTURES			4	2FE	1,517,938	102.590	1,528,591	1,490,000	1,502,073	0	(1,020)	0	0	7.650	7.426	MS	33,562	113,985	12/03/2002.	03/15/2027.
962166 AU 8	WEYERHAEUSER CO DEBENTURES				2FE	5,518,250	124.951	6,247,550	5,000,000	5,259,313	0	(26,872)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003.	03/15/2025.
963320 AT 3	WHIRLPOOL CORP			2	2FE	6,992,790	103.166	7,221,620	7,000,000	6,994,664	0	623	0	0	3.700	3.712	MN	43,167	259,000	10/30/2014.	05/01/2025.
969133 AK 3	WEYERHAEUSER CO DEBENTURES				2FE	224,372	128.410	288,923	225,000	224,670	0	26	0	0	7.850	7.874	JJ	8,831	17,663	09/20/2001.	07/01/2026.
96950F AM 6	WILLIAMS PARTNER LP			2	2FE	2,998,390	104.852	3,145,560	3,000,000	2,998,919	0	146	0	0	4.300	4.307	MS	41,925	129,000	02/28/2014.	03/04/2024.
96950F AQ 7	WILLIAMS PARTNER LP			1	2FE	2,990,700	102.046	3,061,380	3,000,000	2,993,426	0	796	0	0	3.900	3.936	JJ	53,950	117,000	06/24/2014.	01/15/2025.
976826 BL 0	WISCONSIN POWER & LIGHT			1	1FE	2,991,270	100.118	3,003,540	3,000,000	2,991,440	0	170	0	0	3.050	3.084	AO	20,588	0	10/02/2017.	10/15/2027.
980745 B@ 1	WOODWARD GOVERNOR COMPANY				2	2,000,000	103.091	2,061,820	2,000,000	2,000,000	0	0	0	0	6.390	6.390	AO	31,950	127,800	10/01/2008.	10/01/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98310W AN 8	WYNDHAM WORLDWIDE		..	1	2FE	3,006,030	101.776	3,053,280	3,000,000	3,005,698	0	(332)	0	0	4.500	4.475	AO	33,750	71,250	03/16/2017.	04/01/2027.
98419M AJ 9	XYLEM INC		..	1	2FE	3,519,015	99.636	3,487,260	3,500,000	3,517,030	0	(1,686)	0	0	3.250	3.183	MN	18,958	120,069	10/20/2016.	11/01/2026.
G0620B AB 4	ATLAS 2014-1 A		..	4	1FE	5,579,260	109.292	6,097,707	5,579,260	5,579,260	0	0	0	0	4.875	4.924	MON	12,088	271,989	02/15/2015.	12/15/2039.
Q9194* AE 9	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC		..	1	2FE	4,000,000	98.253	3,930,112	4,000,000	4,000,000	0	0	0	0	3.450	3.450	JD	4,217	138,000	12/20/2016.	12/20/2026.
008474 A@ 7	AGNICO-EAGLE MINES LIMITED		A	2		3,000,000	108.503	3,255,090	3,000,000	3,000,000	0	0	0	0	6.670	6.670	AO	46,690	200,100	04/07/2010.	04/07/2020.
009088 AA 3	AIR CANADA 2015-2AA		A	1	1FE	1,855,334	103.630	1,922,683	1,855,334	1,855,334	0	0	0	0	3.750	3.750	JD	3,092	69,575	12/01/2015.	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A		A	1	1FE	1,855,333	105.000	1,948,100	1,855,333	1,855,333	0	0	0	0	4.125	4.125	JD	3,401	76,532	12/01/2015.	12/15/2027.
00908P AA 5	AIR CANADA 2017-1AA PTT 144A		A	1	1FE	3,000,000	100.168	3,005,040	3,000,000	3,000,000	0	0	0	0	3.300	3.299	JJ	2,750	0	12/07/2017.	01/15/2030.
00908P AB 3	AIR CANADA 2017-1AA PTT 144A		A	1	1FE	2,500,000	100.146	2,503,650	2,500,000	2,500,000	0	0	0	0	3.550	3.549	JJ	2,465	0	12/07/2017.	01/15/2030.
009090 AA 9	AIR CANADA 2015-1A		A	1	1FE	5,535,802	101.820	5,571,553	5,471,963	5,531,052	0	(3,477)	0	0	3.600	3.419	MS	58,003	164,159	10/30/2017.	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B		A	4	2FE	854,757	101.500	867,578	854,757	854,757	0	0	0	0	3.875	3.875	MS	9,753	33,122	03/11/2015.	03/15/2023.
013716 AQ 8	RIO TINTO ALCAN INC DEBENTURES				1FE	13,031,050	132.361	13,236,100	10,000,000	11,964,252	0	(101,588)	0	0	7.250	5.178	MS	233,472	725,000	06/24/2003.	03/15/2031.
06368B GS 1	BANK OF MONTREAL		A	2	2FE	5,000,000	98.988	4,949,400	5,000,000	5,000,000	0	0	0	0	3.803	3.132	JD	10,036	0	12/07/2017.	12/15/2032.
064159 KJ 4	BANK OF NOVA SCOTIA		A	2	2FE	5,005,250	99.467	4,973,350	5,000,000	5,004,664	0	(586)	0	0	4.650	4.470	AO	51,021	0	10/05/2017.	01/01/2099.
067901 AL 2	BARRICK GOLD CORP		A		2FE	1,998,877	104.765	2,095,300	2,000,000	1,999,502	0	106	0	0	3.850	3.856	AO	19,250	77,000	06/14/2012.	04/01/2022.
09784Y A* 9	BONAVISTA ENERGY CORPORATION		A		3	4,000,000	97.095	3,883,788	4,000,000	4,000,000	0	0	0	0	4.250	4.250	AO	31,167	170,000	10/25/2011.	10/25/2021.
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B		A		3	1,500,000	98.817	1,482,251	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN	10,743	65,550	10/04/2011.	11/02/2020.
136385 AV 3	CANADIAN NATL RESOURCES		A	1	2FE	2,542,905	103.086	2,577,150	2,500,000	2,539,966	0	(2,939)	0	0	3.900	3.634	FA	40,625	48,750	05/23/2017.	02/01/2025.
136385 AX 9	CANADIAN NATL RESOURCES		A	1	2FE	3,987,840	102.234	4,089,360	4,000,000	3,988,437	0	597	0	0	3.850	3.887	JD	12,833	77,428	05/23/2017.	06/01/2027.
13643E AG 0	CANADIAN OIL SANDS LTD 144A		A	2	3FE	4,017,130	102.517	4,100,680	4,000,000	4,009,198	0	(2,080)	0	0	4.500	4.436	AO	45,000	180,000	12/31/2013.	04/01/2022.
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		2FE	148,355	138.184	172,730	125,000	141,273	0	(750)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004.	10/15/2031.
22576C D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		2	3,000,000	102.475	3,074,250	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	13,000	120,000	05/22/2012.	05/22/2022.
294105 A* 2	EPCOR UTILITIES INC SERIES A		A		1	3,000,000	102.492	3,074,745	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	4,987	112,200	12/15/2011.	12/15/2021.
349553 AM 9	FORTIS INC		A	1	2FE	4,464,486	96.710	4,351,950	4,500,000	4,466,241	0	1,755	0	0	3.055	3.154	AO	33,223	68,738	07/07/2017.	10/04/2026.
448055 AB 9	HUSKY ENERGY INC		..		2FE	5,340,931	105.054	5,620,389	5,350,000	5,348,702	0	829	0	0	6.150	6.168	JD	14,623	329,025	06/06/2008.	06/15/2019.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1FE	9,152,840	103.464	9,311,760	9,000,000	9,108,759	0	(15,588)	0	0	3.625	3.406	JD	14,500	326,250	01/26/2015.	06/15/2024.
611688 AA 0	MONSANTO FINANCE CANADA		A		1FE	4,359,440	118.461	4,738,440	4,000,000	4,317,546	0	(11,269)	0	0	5.500	4.825	JJ	92,278	220,000	12/31/2013.	07/30/2035.
72605X AG 0	PLACER DOME INC		..		2FE	139,533	110.755	138,444	125,000	128,958	0	(1,138)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004.	01/26/2021.
73755L AM 9	POTASH CORP OF SASKATCHEWAN		A	2	2FE	1,990,400	98.144	1,962,880	2,000,000	1,992,774	0	878	0	0	3.000	3.056	AO	15,000	60,000	03/23/2015.	04/01/2025.
73755L AN 7	POTASH CORP OF SASKATCHEWAN		A	1	2FE	3,516,745	104.199	3,646,965	3,500,000	3,515,454	0	(1,302)	0	0	4.000	3.939	JD	6,222	143,500	01/17/2017.	12/15/2026.
780082 AD 5	ROYAL BANK OF CANADA GMTN		A		1FE	4,034,300	107.917	4,316,680	4,000,000	4,029,380	0	(2,977)	0	0	4.650	4.540	JJ	79,567	186,000	03/31/2016.	01/27/2026.
87425E AM 5	TALISMAN ENERGY INC		A	2	2FE	4,028,280	100.626	4,025,040	4,000,000	4,010,717	0	(3,472)	0	0	3.750	3.651	FA	62,500	150,000	06/21/2012.	02/01/2021.
878742 AY 1	TECK RESOURCES LIMITED		A	2	3FE	925,000	100.625	2,012,500	2,000,000	1,115,239	0	102,721	0	0	3.750	13.469	FA	31,250	75,000	07/31/2012.	02/01/2023.
884903 BV 6	THOMSON REUTERS CORP		A	1	2FE	1,991,400	99.677	1,993,540	2,000,000	1,992,615	0	751	0	0	3.350	3.401	MN	8,561	67,000	05/02/2016.	05/15/2026.
891160 MJ 9	TORONTO-DOMINION BANK		A	2	1FE	9,018,495	99.863	8,987,670	9,000,000	8,930,603	0	(80,319)	0	0	3.625	2.553	MS	96,063	326,250	11/03/2016.	09/15/2031.
89153U AF 8	TOTAL CAPITAL CANADA LTD		A		1FE	998,190	100.587	1,005,870	1,000,000	998,979	0	168	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89346D AC 1	TRANSALTA CORP		A		2FE	3,008,920	101.675	3,050,250	3,000,000	3,002,618	0	(6,792)	0	0	6.900	6.656	MN	26,450	207,000	05/08/2008.	05/15/2018.
89352H AK 5	TRANS-CANADA PIPELINES		A		1FE	1,490,565	104.546	1,568,190	1,500,000	1,494,130	0	890	0	0	3.750	3.826	AO	11,719	56,250	10/02/2013.	10/16/2023.
89356B AC 2	TRANSCANADA TRUST		A	2	2FE	3,000,000	103.312	3,099,360	3,000,000	3,000,000	0	0	0	0	5.300	2.828	MS	46,817	85,230	02/27/2017.	03/15/2077.
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G		A		5	334,017	97.239	329,891	339,258	334,287	0	(33)	0	0	8.900	9.008	AO	5,284	25,720	09/15/2017.	04/28/2021.
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G		A		5	0	0.000	0	47,408	0	0	0	0	0	6.280	0.000	AO	0	0	10/28/2017.	04/28/2021.
952845 AE 5	WEST FRASER TIMBER CO 144A		A	2	2FE	4,004,540	98.437	3,937,480	4,000,000	4,003,261	0	(416)	0	0	4.350	4.336	AO	36,733	174,000	10/08/2014.	10/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98462Y AB 6	YAMANA GOLD INC		A	2	2FE	5,548,173	104.754	5,761,470	5,500,000	5,534,918	0	(4,626)	0	0	4.950	4.832	JJ	125,538	272,250	11/26/2014.	07/15/2024.
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A		2	2,000,000	101.813	2,036,260	2,000,000	2,000,000	0	0	0	0	3.810	3.810	FA	27,093	76,200	08/23/2012.	08/23/2024.
C4931* AU 7	KEYERA PARTNERSHIP SERIES P		A		2	3,000,000	105.746	3,172,380	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	16,229	142,500	11/20/2013.	11/20/2025.
C7208# AH 1	PENGROWTH CORPORATION		A		4	5,704,000	104.940	5,985,778	5,704,000	5,704,000	0	0	0	0	7.980	5.980	MN	63,219	455,683	05/11/2010.	05/11/2020.
00168@ AB 2	ALS GROUP GENERAL PARTNERSHIP CAMPBELL B		D		2	1,500,000	103.868	1,558,020	1,500,000	1,500,000	0	0	0	0	4.260	4.260	JD	4,260	63,900	12/07/2010.	12/07/2020.
00507U AF 8	ACTAVIS FUNDING SCS		C		2FE	2,992,706	102.594	3,077,820	3,000,000	2,994,836	0	691	0	0	3.850	3.880	JD	5,133	115,500	11/14/2014.	06/15/2024.
00507U AS 0	ACTAVIS FUNDING SCS		C	1	2FE	1,992,900	101.936	2,038,720	2,000,000	1,994,632	0	636	0	0	3.800	3.843	MS	22,378	76,000	03/03/2015.	03/15/2025.
007634 AA 6	AEGON FUNDING CORP		D		1FE	3,083,095	108.680	3,532,100	3,250,000	3,198,461	0	15,393	0	0	5.750	6.347	JD	8,306	186,875	04/24/2008.	12/15/2020.
00772B AR 2	AERCAP IRELAND CAP/GLOBA		D	1	2FE	2,316,051	103.147	2,348,657	2,277,000	2,309,128	0	(6,922)	0	0	3.950	3.564	FA	37,476	89,942	01/23/2017.	02/01/2022.
00774M AA 3	AERCAP IRELAND CAP/GLOBA		D	1	2FE	2,990,280	101.574	3,047,220	3,000,000	2,991,766	0	1,486	0	0	3.500	3.568	MN	10,208	87,500	01/23/2017.	05/26/2022.
00802# AA 4	AEROSTAR AIRPORT HLDG LLC		C	4	3	1,920,235	98.811	1,897,403	1,920,235	1,920,235	0	0	0	0	5.750	5.750	MS	30,364	110,413	03/22/2013.	03/22/2035.
00913R AD 8	AIR LIQUIDE FINANCE 144A		D	1	1FE	4,794,350	95.917	4,795,850	5,000,000	4,797,077	0	2,727	0	0	2.500	3.032	MS	32,639	0	11/14/2017.	09/27/2026.
02343* AB 8	AMCOR FINANCE INC		D		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	5.690	5.690	JD	7,587	170,700	12/15/2009.	12/15/2018.
02364W AX 3	AMERICA MOVIL SA DE CV		D		1FE	992,486	104.586	1,045,860	1,000,000	998,258	0	908	0	0	5.000	5.103	AO	10,417	50,000	08/31/2010.	10/16/2019.
034863 AD 2	ANGLO AMERICAN CAPITAL 144A		D		2FE	4,036,270	104.137	4,165,480	4,000,000	4,011,854	0	(4,002)	0	0	4.450	4.334	MS	46,478	178,000	12/31/2013.	09/27/2020.
034863 AR 1	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	4,000,000	104.790	4,191,600	4,000,000	4,000,000	0	0	0	0	4.750	4.750	AO	42,750	95,000	04/03/2017.	04/10/2027.
034863 AT 7	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	1,999,180	99.461	1,989,220	2,000,000	1,999,201	0	21	0	0	4.000	4.005	MS	24,444	0	09/06/2017.	09/11/2027.
046353 AN 8	ASTRAZENECA PLC		D	1	1FE	1,989,800	98.988	1,979,760	2,000,000	1,990,286	0	486	0	0	3.125	3.185	JD	3,299	31,250	06/05/2017.	06/12/2027.
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S		D		1	4,000,000	103.994	4,159,752	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011.	02/15/2021.
05070F B* 0	AUCKLAND INTERNATIONAL AIRPORT LTD SENIO		D		1FE	2,000,000	101.191	2,023,826	2,000,000	2,000,000	0	0	0	0	3.610	3.610	MN	7,220	72,200	11/25/2014.	11/25/2026.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		C	4	4FE	6,797,000	99.350	6,752,820	6,797,000	6,797,000	0	0	0	0	6.750	6.806	MJSD	1,274	458,797	08/02/2013.	06/30/2035.
054536 AA 5	AXA SUB NOTES		D		2FE	17,268,228	144.125	21,510,656	14,925,000	16,544,496	0	(73,356)	0	0	8.600	7.290	JD	57,047	1,283,550	02/25/2002.	12/15/2030.
05523R AB 3	BAE SYSTEMS PLC 144A		D		2FE	5,081,820	106.703	5,335,150	5,000,000	5,043,967	0	(10,567)	0	0	4.750	4.493	AO	52,778	237,500	12/31/2013.	10/11/2021.
055262 A# 6	BASF SE		D		1FE	5,000,000	104.338	5,216,900	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	10,806	194,500	12/11/2013.	12/11/2025.
05530H A@ 9	BBA AVIATION PLC SERIES B		D		3	5,000,000	106.042	5,302,100	5,000,000	5,000,000	0	0	0	0	5.810	5.810	MN	34,699	290,500	05/18/2011.	05/18/2021.
05530H B@ 8	BBA AVIATION PLC SR UNSEC NOTES SERIES B		D		3	5,000,000	94.601	4,730,050	5,000,000	5,000,000	0	0	0	0	4.070	4.070	JD	7,914	203,500	12/17/2014.	12/17/2024.
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A		D		2FE	5,969,520	101.560	6,093,600	6,000,000	5,985,259	0	3,037	0	0	3.250	3.310	JD	13,000	195,000	07/06/2012.	06/07/2022.
05541V AF 3	BG ENERGY CAPITAL PLC 144A		D		1FE	1,025,440	119.977	1,199,770	1,000,000	1,023,740	0	(515)	0	0	5.125	4.954	AO	11,247	51,250	12/31/2013.	10/15/2041.
055451 AQ 1	BHP FINANCE USA		D		1FE	1,912,640	101.201	2,024,020	2,000,000	1,952,499	0	10,472	0	0	2.875	3.495	FA	20,285	57,500	12/31/2013.	02/24/2022.
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD		D		1FE	3,110,065	107.835	3,774,225	3,500,000	3,139,103	0	7,739	0	0	4.125	4.855	FA	50,932	144,375	12/31/2013.	02/24/2042.
05565E G@ 8	BMW US CAPITAL LLC SERIES G		D		1	7,000,000	102.842	7,198,940	7,000,000	7,000,000	0	0	0	0	3.880	3.880	FA	104,113	271,600	02/13/2014.	02/13/2024.
05565Q CD 8	BP CAPITAL MARKETS PLC		D		1FE	1,778,160	100.100	2,002,000	2,000,000	1,866,130	0	21,891	0	0	2.750	4.157	MN	7,792	55,000	09/12/2013.	05/10/2023.
05565Q CP 1	BP CAPITAL MARKETS PLC		D		1FE	1,000,000	105.191	1,051,910	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014.	02/10/2024.
05565Q DB 1	BP CAPITAL MARKETS PLC		D	1	1FE	3,000,000	101.153	3,034,590	3,000,000	3,000,000	0	0	0	0	3.119	3.119	MN	14,815	93,570	04/28/2016.	05/04/2026.
05607M AA 5	BAA FUNDING LTD 144A		D		1FE	3,574,050	106.914	3,741,990	3,500,000	3,538,880	0	(10,015)	0	0	4.875	4.530	JJ	78,677	170,625	12/31/2013.	07/15/2021.
06849U AC 9	BARRICK AUSTRALIA FINANCE		D		2FE	2,978,692	104.959	3,148,770	3,000,000	2,994,770	0	2,378	0	0	4.950	5.041	JJ	68,475	148,500	12/30/2009.	01/15/2020.
111013 AG 3	BRITITSH SKY BROADCASTING 144A		D		2FE	2,502,495	100.468	2,511,700	2,500,000	2,500,040	0	(319)	0	0	6.100	6.087	FA	57,611	152,500	02/08/2008.	02/15/2018.
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A		D		1FE	5,870,040	105.116	6,306,960	6,000,000	5,949,895	0	13,615	0	0	4.500	4.775	AO	47,250	270,000	04/21/2011.	04/28/2021.
12626P AM 5	CRH AMERICA INC 144A		C	1	2FE	3,495,695	104.523	3,658,305	3,500,000	3,496,669	0	383	0	0	3.875	3.890	MN	16,200	135,625	05/12/2015.	05/18/2025.
12656* AG 7	CSLB HOLDINGS INC GUARANTEED SNR NOTES		C		1	2,000,000	99.637	1,992,736	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MS	16,889	64,000	03/27/2013.	03/26/2023.
12656* AJ 1	CSLB HOLDINGS INC GUARANTEED SNR NOTES		D		1	3,000,000	101.501	3,045,021	3,000,000	3,000,000	0	0	0	0	3.630	3.630	AO	25,108	108,900	10/08/2015.	10/08/2025.
14214X C* 9	CARILLION PLC SENIOR NOTES		D		3	0	0.000	0	10,000,000	0	0	0	10,000,000	0	5.860	0.000	MN	0	497,141	11/27/2012.	11/27/2022.
15639K AA 0	CENTRICA PLC 144A		D	2	2FE	4,005,760	102.777	4,111,080	4,000,000	4,003,444	0	(610)	0	0	4.000	3.981	AO	33,333	160,000	10/30/2013.	10/16/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
19123# AA 6	COCA-COLA SOUTHWEST BEV LLC		D	1	1FE	5,000,000	98.697	4,934,865	5,000,000	5,000,000	0	0	0	0	3.490	3.490	JD	1,454	0	12/28/2017.	12/28/2029.
191241 AD 0	COCA-COLA FEMSA SAB CV		D		1FE	4,133,680	104.844	4,193,760	4,000,000	4,037,554	0	(16,598)	0	0	4.625	4.158	FA	69,889	185,000	07/06/2011.	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB CV		D	1	1FE	4,251,000	104.780	4,191,200	4,000,000	4,201,447	0	(30,837)	0	0	3.875	2.939	MN	15,069	155,000	05/13/2016.	11/26/2023.
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2Z	8,550,000	106.478	9,103,878	8,550,000	8,550,000	0	0	0	0	4.390	4.389	MS	95,922	375,345	09/29/2016.	09/29/2036.
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB		C		1FE	12,160,581	101.189	12,066,788	11,925,000	11,934,522	0	(20,394)	0	0	4.650	4.470	JD	24,645	554,513	06/12/2003.	06/15/2018.
21685W BT 3	RABOBANK NEDERLAND		D		1FE	1,993,440	106.030	2,120,600	2,000,000	1,997,705	0	692	0	0	4.500	4.541	JJ	42,500	90,000	03/03/2011.	01/11/2021.
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B		D		2	5,761,400	103.200	6,192,018	6,000,000	5,809,067	0	28,171	0	0	4.110	4.748	MS	62,335	246,600	04/14/2016.	09/30/2023.
21987B AW 8	CODELCO INC 144A		D	1	1FE	4,973,350	100.377	5,018,850	5,000,000	4,974,488	0	1,138	0	0	3.625	3.687	FA	75,521	0	10/18/2017.	08/01/2027.
23636T AA 8	DANONE 144A		D		2FE	5,489,285	100.747	5,541,085	5,500,000	5,494,855	0	1,064	0	0	3.000	3.023	JD	7,333	165,000	05/30/2012.	06/15/2022.
251525 AN 1	DEUTSCHE BANK AG		D	2	4FE	4,002,600	106.025	4,241,000	4,000,000	4,002,600	0	0	0	0	7.500	7.495	APR	200,833	300,000	11/18/2014.	01/01/9999.
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A		D		2FE	4,729,300	113.868	5,693,400	5,000,000	4,754,750	0	4,965	0	0	4.875	5.235	MS	77,865	243,750	04/17/2012.	03/06/2042.
25245B AB 3	DIAGEO INVESTMENT CORP		D		1FE	8,978,600	101.554	9,139,860	9,000,000	8,989,912	0	2,141	0	0	2.875	2.903	MN	35,938	258,750	05/09/2012.	05/11/2022.
26824K AA 2	EADS FINANCE B.V. 144A		D		1FE	4,911,360	99.979	4,998,950	5,000,000	4,938,123	0	10,554	0	0	2.700	2.953	AO	27,750	135,000	07/21/2015.	04/17/2023.
268317 AD 6	ELECTRICITE DE FRANCE 144A		D		1FE	8,388,750	104.695	8,375,600	8,000,000	8,125,143	0	(57,369)	0	0	4.600	3.805	JJ	157,422	368,000	12/31/2013.	01/27/2020.
26835P AC 4	EDP FINANCE BV 144A		D		2FE	7,223,590	104.202	7,815,150	7,500,000	7,438,628	0	32,672	0	0	4.900	5.398	AO	91,875	367,500	03/02/2010.	10/01/2019.
302154 AX 7	EXPORT-IMPORT BANK OF KOREA		D		1FE	7,041,300	103.114	7,217,980	7,000,000	7,020,386	0	(6,173)	0	0	4.000	3.898	JJ	118,222	280,000	12/31/2013.	01/29/2021.
35177P AL 1	FRANCE TELECOM		D		2FE	5,426,950	150.311	7,515,550	5,000,000	5,245,040	0	(9,926)	0	0	9.000	8.378	MS	150,000	450,000	04/02/2002.	03/01/2031.
35177P AW 7	FRANCE TELECOM		D		2FE	5,537,275	105.765	5,817,075	5,500,000	5,519,989	0	(4,932)	0	0	4.125	4.018	MS	67,432	226,875	12/31/2013.	09/14/2021.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D		1FE	8,952,980	101.551	9,139,590	9,000,000	8,977,858	0	4,708	0	0	2.850	2.911	MN	37,762	256,500	05/03/2012.	05/08/2022.
4041A2 AH 7	HBOS PLC 144A		D		2FE	6,027,840	101.704	6,102,240	6,000,000	6,001,439	0	(3,571)	0	0	6.750	6.686	MN	45,000	405,000	05/16/2008.	05/21/2018.
423012 A@ 2	HEINEKEN NV SENIOR NOTES		D		2	5,000,000	102.575	5,128,750	5,000,000	5,000,000	0	0	0	0	6.340	6.340	FA	119,756	317,000	08/15/2008.	08/15/2018.
423012 AF 0	HEINEKEN NV		D	1	2FE	3,544,850	102.200	3,577,000	3,500,000	3,542,621	0	(2,229)	0	0	3.500	3.354	JJ	51,722	40,845	05/17/2017.	01/29/2028.
45074G AB 6	IBERDROLA FIN IRELAND 144A		D		2FE	4,556,705	104.128	4,685,760	4,500,000	4,520,085	0	(11,388)	0	0	5.000	4.720	MS	68,750	225,000	12/31/2013.	09/11/2019.
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A		D		2FE	998,310	104.413	1,044,130	1,000,000	999,754	0	221	0	0	7.250	7.275	JJ	33,431	72,500	05/01/2008.	01/15/2019.
49245P AA 4	KERRY GROUP FIN SERVICES 144A		D	2	2FE	2,776,800	100.811	3,024,330	3,000,000	2,867,468	0	22,083	0	0	3.200	4.142	AO	21,867	96,000	08/07/2013.	04/09/2023.
493859 B* 2	KIER GROUP PLC SERIES D		D		2	5,000,000	106.106	5,305,300	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	241,500	12/20/2012.	12/20/2022.
494386 AB 1	KIMBERLY-CLARK DE MEXICO 144A		D	1	1FE	10,353,735	101.793	10,179,300	10,000,000	10,284,653	0	(40,599)	0	0	3.800	3.291	AO	87,611	380,000	11/02/2016.	04/08/2024.
494386 AC 9	KIMBERLY-CLARK DE MEXICO 144A		D		1FE	2,979,820	98.539	2,956,170	3,000,000	2,984,829	0	1,838	0	0	3.250	3.330	MS	29,521	97,500	03/06/2015.	03/12/2025.
500631 AS 5	KOREA ELECTRIC POWER CO 144A		C		1FE	124,699	119.247	149,059	125,000	124,786	0	8	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004.	04/23/2034.
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A		D		1FE	2,927,730	105.813	3,174,390	3,000,000	2,970,267	0	7,508	0	0	4.750	5.060	JJ	66,500	142,500	07/06/2011.	07/13/2021.
50066A AA 1	KOREA GAS CORP 144A		D		1FE	3,029,640	103.718	3,111,540	3,000,000	3,014,238	0	(4,704)	0	0	4.250	4.070	MN	20,896	127,500	12/31/2013.	11/02/2020.
51817T AB 8	LATAM AIRLINES 2015-1 A		D	1	2FE	4,313,397	101.375	4,552,559	4,490,811	4,328,518	0	11,407	0	0	4.200	4.888	FMAN	24,101	188,614	09/08/2016.	11/15/2027.
539439 AQ 2	LLOYDS BANKING GROUP PLC		D	2	1FE	5,991,990	99.233	5,953,980	6,000,000	5,991,990	0	0	0	0	3.574	3.542	MN	32,166	0	12/05/2017.	11/07/2028.
59284M AC 8	MEXICO CITY ARPT TRUST 144A		D	1	2FE	6,969,790	99.000	6,930,000	7,000,000	6,970,450	0	660	0	0	3.875	3.924	AO	76,101	0	10/11/2017.	04/30/2028.
65504L AC 1	NOBLE HOLDING INTL LTD		D		4FE	498,625	96.500	482,500	500,000	499,580	0	149	0	0	4.900	4.935	FA	10,208	24,500	07/21/2010.	08/01/2020.
65504L AJ 6	NOBLE HOLDING INTL LTD		D		4FE	2,085,560	85.500	1,710,000	2,000,000	2,040,999	0	(8,931)	0	0	3.950	3.422	MS	23,261	79,000	08/20/2012.	03/15/2022.
65504L AN 7	NOBLE HOLDING INTL LTD		D	2	5FE	2,991,600	84.500	2,535,000	3,000,000	3,120,739	0	11,999	0	0	7.700	6.982	AO	57,750	223,500	03/11/2015.	04/01/2025.
65557C AN 3	NORDEA BANK AB 144A		D	2	2FE	1,000,000	108.025	1,080,250	1,000,000	1,000,000	0	0	0	0	6.125	6.125	MS	16,674	61,250	09/16/2014.	01/01/9999.
68278# AB 4	ONESTEEL US INVESTMENTS		D		6	0	0.000	0	890,169	0	0	0	0	0	7.330	7.330	JJ	0	0	07/09/2008.	07/09/2018.
68620Y AA 0	ORIGIN ENERGY FINANCE 144A		D		2FE	5,035,740	107.938	5,396,900	5,000,000	5,020,088	0	(4,771)	0	0	5.450	5.330	AO	58,285	272,500	12/31/2013.	10/14/2021.
705011 AA 2	PEARSON FUNDING FOUR PLC 144A		D		2FE	4,981,360	100.276	5,013,800	5,000,000	4,991,023	0	1,864	0	0	3.750	3.795	MN	27,604	187,500	05/01/2012.	05/08/2022.
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO		D		3FE	3,449,440	104.487	3,657,045	3,500,000	3,476,507	0	10,306	0	0	5.750	6.101	JJ	90,003	201,250	03/05/2015.	01/20/2020.
71654Q AW 2	PETROLEOS MEXICANOS		D		2FE	2,965,636	106.225	3,186,750	3,000,000	2,990,306	0	4,051	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010.	03/05/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71654Q BG 6	PETROLEOS MEXICANOS		D		2FE	1,994,751	98.150	1,963,000	2,000,000	1,996,980	0	534	0	0	3.500	3.533	JJ	29,361	70,000	08/29/2013.	01/30/2023.
71654Q BH 4	PETROLEOS MEXICANOS		D		2FE	999,785	103.845	1,038,450	1,000,000	999,897	0	13	0	0	4.875	4.877	JJ	22,073	48,750	10/24/2014.	01/18/2024.
71654Q BV 3	PETROLEOS MEXICANOS		D		2FE	4,949,610	99.650	4,982,500	5,000,000	4,958,422	0	4,937	0	0	4.250	4.389	JJ	97,986	212,500	03/29/2016.	01/15/2025.
731011 AR 3	REPUBLIC OF POLAND		D		1FE	5,632,500	106.098	5,835,390	5,500,000	5,525,907	0	(15,620)	0	0	6.375	6.050	JJ	161,677	350,625	07/22/2009.	07/15/2019.
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A		D	1	1FE	4,699,617	103.361	4,816,623	4,660,000	4,700,019	0	(5,012)	0	0	3.625	3.449	MS	46,924	168,925	03/09/2017.	09/21/2023.
75625Q AE 9	RECKITT BENCKISER TRSY SRV PLC 144A		D		1FE	4,985,000	97.753	4,887,650	5,000,000	4,985,669	0	669	0	0	3.000	3.035	JD	2,083	75,000	06/21/2017.	06/26/2027.
759468 AA 9	RELIANCE HOLDINGS USA 144A		D		2FE	995,380	104.613	1,046,130	1,000,000	998,493	0	495	0	0	4.500	4.558	AO	9,000	45,000	10/14/2010.	10/19/2020.
77578J AB 4	ROLLS-ROYCE PLC 144A		C	1	1FE	1,998,000	103.279	2,065,580	2,000,000	1,998,384	0	177	0	0	3.625	3.637	AO	15,507	72,500	10/06/2015.	10/14/2025.
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC		D		3FE	2,000,140	110.228	2,204,560	2,000,000	2,000,096	0	(14)	0	0	6.100	6.099	JD	7,117	122,000	06/10/2013.	06/10/2023.
78413H AA 7	SES SA 144A		D		2FE	995,180	100.480	1,004,800	1,000,000	997,251	0	466	0	0	3.600	3.658	AO	8,700	36,000	03/26/2013.	04/04/2023.
78440P AC 2	SK TELECOM 144A		D		1FE	5,940,930	124.677	7,480,620	6,000,000	5,962,276	0	2,739	0	0	6.625	6.715	JJ	177,771	397,500	07/17/2007.	07/20/2027.
78467K A# 4	SSE PLC SENIOR NOTES		D		1	4,000,000	102.983	4,119,320	4,000,000	4,000,000	0	0	0	0	3.890	3.890	AO	32,417	155,600	04/16/2012.	04/16/2022.
80105N AG 0	SANOFI-AVENTIS		D		1FE	5,969,940	105.255	6,315,300	6,000,000	5,988,985	0	3,103	0	0	4.000	4.061	MS	61,333	240,000	06/10/2011.	03/29/2021.
80413T AB 5	SAUDI INTERNATIONAL BOND		D		1FE	9,867,900	98.245	9,824,500	10,000,000	9,881,326	0	11,365	0	0	3.250	3.407	AO	58,681	325,000	10/19/2016.	10/26/2026.
806854 AB 1	SCHLUMBERGER INVESTMENT 144A		D	2	1FE	3,056,880	102.489	3,074,670	3,000,000	3,023,282	0	(6,283)	0	0	3.300	3.062	MS	29,425	99,000	03/30/2012.	09/14/2021.
80687P AA 4	SCHNIEIDER ELECTRIC SA 144A		D		1FE	5,045,028	100.731	5,077,850	5,041,000	5,043,174	0	(422)	0	0	2.950	2.940	MS	38,830	148,710	01/07/2013.	09/27/2022.
81180W AU 5	SEAGATE HDD CAYMAN 144A		D	1	2FE	4,998,100	101.302	5,065,100	5,000,000	4,998,874	0	774	0	0	4.250	4.256	MS	70,833	122,778	05/03/2017.	03/01/2022.
822582 AX 0	SHELL INTERNATIONAL FINANCE		D		1FE	1,995,800	103.895	2,077,900	2,000,000	1,997,468	0	402	0	0	3.400	3.425	FA	26,256	68,000	08/07/2013.	08/12/2023.
822582 BT 8	SHELL INTERNATIONAL FINANCE		D	1	1FE	996,720	100.084	1,000,840	1,000,000	997,196	0	292	0	0	2.875	2.913	MN	4,073	28,750	05/05/2016.	05/10/2026.
822582 BX 9	SHELL INTERNATIONAL FINANCE		D	1	1FE	3,464,475	96.948	3,393,180	3,500,000	3,468,612	0	3,177	0	0	2.500	2.616	MS	26,493	87,500	09/07/2016.	09/12/2026.
82481L AD 1	SHIRE ACQ INV IRELAND DA		D	1	2FE	2,996,430	97.932	2,937,960	3,000,000	2,996,825	0	311	0	0	3.200	3.214	MS	26,133	96,000	09/19/2016.	09/23/2026.
82929R AC 0	SING TELECOMMUNICATIONS 144A		D		1FE	4,917,250	139.869	6,993,450	5,000,000	4,940,214	0	2,374	0	0	7.375	7.515	JD	30,729	368,750	06/06/2002.	12/01/2031.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI		C	4	2FE	106,690	111.213	115,383	103,750	104,953	0	(105)	0	0	6.223	5.953	JD	287	6,456	11/30/2004.	12/15/2026.
83368R AA 0	SOCIETE GENERALE 144A		D		1FE	2,999,670	107.742	3,232,260	3,000,000	2,999,882	0	37	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011.	04/15/2021.
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B		D		2	2,000,000	105.886	2,117,720	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010.	01/12/2020.
853250 AA 6	STANDARD CHARTERED BANK 144A		D		2FE	15,567,850	132.215	19,733,089	14,925,000	15,382,739	0	(19,092)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001.	05/30/2031.
857004 AC 9	STATE GRID OVERSEAS INVESTMENT 144A		C		1FE	7,430,450	105.804	7,935,300	7,500,000	7,452,547	0	6,390	0	0	4.125	4.240	MN	46,406	309,375	04/29/2014.	05/07/2024.
85771P AN 2	STATOIL ASA		C		1FE	999,270	105.125	1,051,250	1,000,000	999,506	0	70	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013.	03/01/2024.
865622 AZ 7	SUMITOMO MITSUI BANKING		D		1FE	3,992,990	99.892	3,995,680	4,000,000	3,996,198	0	687	0	0	3.000	3.020	JJ	54,333	120,000	01/11/2013.	01/18/2023.
87124V AE 9	SYDNEY AIRPORT FINANCE 144A		D	2	2FE	1,981,560	99.771	1,995,420	2,000,000	1,985,885	0	1,664	0	0	3.375	3.485	AO	11,438	67,500	04/23/2015.	04/30/2025.
87124V AF 6	SYDNEY AIRPORT FINANCE 144A		D	1	2FE	3,010,400	101.152	3,034,560	3,000,000	3,008,884	0	(935)	0	0	3.625	3.582	AO	19,031	108,750	05/04/2016.	04/28/2026.
87164K AA 2	SYNGENTA AG		D		2FE	1,918,500	97.303	1,946,060	2,000,000	1,955,079	0	9,623	0	0	3.125	3.703	MS	16,146	62,500	12/31/2013.	03/28/2022.
87164K AB 0	SYNGENTA AG		D		2FE	1,856,100	85.675	1,713,500	2,000,000	1,866,838	0	2,841	0	0	4.375	4.845	MS	22,604	87,500	12/31/2013.	03/28/2042.
87656X A# 8	TATE & LYLE INTL FINANCE		D		2	6,000,000	102.896	6,173,772	6,000,000	6,000,000	0	0	0	0	4.060	4.060	AO	41,953	243,600	10/29/2015.	10/29/2025.
87938W AP 8	TELEFONICA EMISIONES SAU		D		2FE	998,745	108.239	1,082,390	1,000,000	999,533	0	134	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011.	02/16/2021.
87946F A@ 9	TELEPERFORMANCE S.A. SR UNSECURED NOTES		D		2	3,000,000	100.336	3,010,080	3,000,000	3,000,000	0	0	0	0	3.980	3.980	JD	7,297	119,400	12/09/2014.	12/09/2024.
87969N AC 9	TELSTRA CORP LTD 144A		D		1FE	2,484,450	107.338	2,683,450	2,500,000	2,493,485	0	1,536	0	0	4.800	4.876	AO	26,333	120,000	04/08/2011.	10/12/2021.
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES		D		2FE	1,364,510	95.203	1,286,193	1,351,000	1,356,996	0	(1,428)	0	0	3.650	3.526	MN	6,986	49,312	04/03/2012.	11/10/2021.
88167A AE 1	TEVA PHARMACEUTICALS NE		D	1	2FE	7,295,390	82.694	6,202,050	7,500,000	7,313,873	0	17,673	0	0	3.150	3.477	AO	59,063	282,188	01/09/2017.	10/01/2026.
89152U AD 4	TOTAL CAPITAL SA		D		1FE	4,062,840	105.291	4,211,640	4,000,000	4,018,155	0	(6,807)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010.	06/24/2020.
89153V AG 4	TOTAL CAPITAL INTL SA		D		1FE	997,450	105.502	1,055,020	1,000,000	998,392	0	233	0	0	3.700	3.730	JJ	17,061	37,000	08/05/2013.	01/15/2024.
89366L AE 4	TRANSELEC SA 144A		D	1	2FE	1,977,140	99.500	1,990,000	2,000,000	1,979,281	0	1,469	0	0	3.875	3.992	JJ	36,382	77,500	07/07/2016.	01/12/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1		D	4	2Z	857,143	103.638	888,329	857,143	857,143	0	0	0	0	6.070	6.070	AO	8,816	52,029	04/30/2010.	04/30/2020.
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2		D	4	2	5,000,000	107.152	5,357,620	5,000,000	5,000,000	0	0	0	0	6.600	6.600	AO	55,917	330,000	04/30/2010.	04/30/2022.
90261X GD 8	UBS AG STAMFORD CT		D		1FE	6,245,180	105.951	6,357,060	6,000,000	6,099,996	0	(36,511)	0	0	4.875	4.183	FA	119,438	292,500	12/31/2013.	08/04/2020.
90351D AF 4	UBS AG STAMFORD CT 144A		D		1FE	5,259,800	105.011	5,250,550	5,000,000	5,255,394	0	(4,406)	0	0	4.125	3.412	AO	43,542	0	10/27/2017.	04/15/2026.
91311Q AE 5	UNITED UTILITIES PLC		C		2FE	995,480	103.074	1,030,740	1,000,000	999,543	0	399	0	0	5.375	5.419	FA	22,396	53,750	01/13/2004.	02/01/2019.
91911T AM 5	VALE OVERSEAS LIMITED		D		2FE	2,032,520	103.650	2,073,000	2,000,000	2,015,055	0	(3,367)	0	0	4.375	4.170	JJ	41,319	87,500	03/29/2012.	01/11/2022.
92857W AB 6	VODAFONE GROUP PLC		C		2FE	5,557,600	123.033	6,151,650	5,000,000	5,387,748	0	(16,465)	0	0	6.250	5.482	MN	26,910	312,500	06/23/2003.	11/30/2032.
92857W AE 0	VODAFONE GROUP PLC		C		2FE	9,822,427	101.390	10,062,958	9,925,000	9,919,979	0	9,011	0	0	4.625	4.721	JJ	211,664	459,031	06/20/2003.	07/15/2018.
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A		D		2FE	2,979,330	103.695	3,110,850	3,000,000	2,993,298	0	2,383	0	0	4.000	4.091	FA	46,333	120,000	06/30/2011.	08/12/2020.
92979@ AC 6	WACKER CHEMICAL CORP SERIES C		D		2	4,000,000	103.143	4,125,720	4,000,000	4,000,000	0	0	0	0	4.180	4.180	AO	31,582	167,200	04/23/2013.	04/23/2023.
980888 AF 8	WOOLWORTHS LIMITED 144A		D		2FE	1,999,530	105.267	2,105,340	2,000,000	1,999,821	0	49	0	0	4.550	4.553	AO	19,969	91,000	04/06/2011.	04/12/2021.
98372P AG 3	XL CAPITAL LTD SENIOR NOTES		D		2FE	1,054,650	116.632	1,166,320	1,000,000	1,026,454	0	(3,044)	0	0	6.375	5.901	MN	8,146	63,750	03/03/2005.	11/15/2024.
A3158# AB 5	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1FE	9,000,000	99.199	8,927,919	9,000,000	9,000,000	0	0	0	0	3.080	3.080	JJ	120,120	0	07/25/2017.	07/25/2022.
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		D		3	6,000,000	98.305	5,898,300	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	238,800	08/15/2012.	08/15/2022.
F5309# AC 1	IPSOS		D		3	2,000,000	104.656	2,093,128	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010.	09/28/2020.
F9120# AA 4	TELEPERFORMANCE SE SERIES C SENIOR NOTE		D	1	2	3,000,000	101.017	3,030,510	3,000,000	3,000,000	0	0	0	0	3.920	3.920	JD	5,553	117,600	12/14/2016.	12/14/2023.
G0754# AD 9	BABCOCK INTL GROUP PLC		D		2	4,000,000	108.007	4,320,280	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	225,600	03/17/2011.	03/17/2021.
G1108# AE 8	THE BRITISH LAND COMPANY PLC		D		1	7,000,000	105.400	7,377,993	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	324,450	09/01/2011.	09/01/2021.
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B		D		2	3,000,000	104.674	3,140,220	3,000,000	3,000,000	0	0	0	0	4.460	4.460	JJ	63,555	133,800	07/10/2012.	07/10/2022.
G2044@ BB 0	COMPASS GROUP PLC SENIOR NOTES		D		1	3,000,000	100.408	3,012,240	3,000,000	3,000,000	0	0	0	0	3.540	3.541	AO	26,550	106,200	12/04/2014.	12/04/2024.
G2163# AH 1	COOKSON PLC		D		2FE	4,000,000	105.285	4,211,388	4,000,000	4,002,378	0	(637)	0	0	4.970	4.951	MS	57,983	198,800	12/16/2010.	12/16/2020.
G2242# AA 1	COATS GROUP FINANCE CO LTD SENIOR NOTES		D	1	2Z	5,000,000	99.548	4,977,400	5,000,000	5,000,000	0	0	0	0	3.880	3.880	JD	13,472	0	12/06/2017.	12/06/2024.
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B		D		2	6,000,000	102.472	6,148,320	6,000,000	6,000,000	0	0	0	0	4.040	4.040	AO	44,440	242,400	04/25/2013.	04/25/2023.
G2765* AB 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2Z	6,000,000	102.809	6,168,552	6,000,000	6,000,000	0	0	0	0	4.060	4.060	JJ	109,620	0	07/19/2017.	07/19/2025.
G3424# AD 3	G4S PLC		C		2	6,000,000	102.469	6,148,140	6,000,000	6,000,000	0	0	0	0	6.780	6.780	JJ	187,580	406,800	07/15/2008.	07/15/2018.
G4622# AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		D		1	4,000,000	107.210	4,288,400	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	199,600	08/25/2010.	07/16/2022.
G5963# AH 6	MEGGITT PLC SENIOR NOTE, SERIES B		D	1	2	3,000,000	96.231	2,886,930	3,000,000	3,000,000	0	0	0	0	3.600	3.600	JJ	52,500	108,000	07/06/2016.	07/06/2026.
G6363# AA 5	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2Z	5,000,000	103.194	5,159,695	5,000,000	5,000,000	0	0	0	0	4.170	4.170	JD	1,158	104,250	06/29/2017.	06/29/2022.
G6363# AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2Z	3,000,000	105.451	3,163,542	3,000,000	3,000,000	0	0	0	0	4.530	4.530	JD	755	67,950	06/29/2017.	06/29/2024.
G7114* AB 7	PLACES FOR PEOPLE TREASURY PLC		D	1	2	10,000,000	97.175	9,717,500	10,000,000	10,000,000	0	0	0	0	3.420	3.420	JD	23,750	342,000	06/06/2016.	06/08/2026.
G7332# AB 9	RRPF ENGINE LEASING LIMITED AND RRPF ENG		D		1FE	2,000,000	103.763	2,075,266	2,000,000	2,000,000	0	0	0	0	3.990	3.991	FA	31,033	79,800	10/30/2013.	10/30/2023.
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D		1FE	4,000,000	98.336	3,933,452	4,000,000	4,000,000	0	0	0	0	2.770	2.771	FA	43,089	110,800	04/13/2015.	04/13/2022.
G7333# AD 4	RPC GROUP PLC		D		2	3,000,000	105.730	3,171,900	3,000,000	3,000,000	0	0	0	0	4.810	4.810	JD	6,413	144,300	12/15/2011.	12/15/2021.
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM		D		1FE	4,358,794	104.988	4,480,968	4,268,097	4,313,208	0	(13,205)	0	0	4.750	4.427	MON	9,010	202,735	04/23/2014.	02/15/2021.
G7815@ AH 4	SAP IRELAND US-FINANCIAL		D		1	10,000,000	99.197	9,919,700	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	333,000	11/15/2012.	11/15/2024.
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B		D		2	3,000,000	106.089	3,182,670	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	49,875	157,500	09/07/2010.	09/07/2020.
G9224* AF 1	UNITED DRUG FINANCE LIMITED SERIES A		D		2	3,000,000	103.908	3,117,240	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	35,840	134,400	09/25/2013.	09/25/2023.
G9284# AY 3	VITOL FINANCE LTD SERIES K		D		2	4,000,000	108.987	4,359,480	4,000,000	4,000,000	0	0	0	0	5.740	5.740	JJ	97,580	229,600	07/28/2011.	07/28/2021.
G9338# AB 9	VESUVIUS HOLDINGS LTD SERIES B		C		2FE	5,000,000	105.943	5,297,165	5,000,000	5,000,000	0	0	0	0	4.610	4.610	JD	17,928	230,500	12/03/2013.	12/03/2023.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES		D	4	2FE	3,540,000	100.224	3,547,940	3,540,000	3,540,000	0	0	0	0	3.500	3.501	JD	5,507	123,900	10/02/2014.	12/15/2021.
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A		D		2	4,000,000	104.872	4,194,896	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/13/2012.	06/13/2022.
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B		D		2	1,000,000	105.482	1,054,820	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012.	06/13/2024.
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED		D		2	4,000,000	107.707	4,308,280	4,000,000	4,000,000	0	0	0	0	6.000	6.000	JD	1,333	240,000	06/29/2010.	06/29/2020.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
L5115# AC 8	INGENIUM FINANCING SA SNR SEC SERIES C		D		2	8,000,000	106.284	8,502,720	8,000,000	8,000,000	0	0	0	0	4.970	4.970	MS	104,922	397,600	09/26/2012.	09/26/2022.
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B		D		2	3,000,000	105.475	3,164,250	3,000,000	3,000,000	0	0	0	0	6.500	6.500	AO	45,500	195,000	09/29/2015.	04/07/2018.
N1492@ AE 6	BOSKALIS FINANCE BV SNR NOTES		D		2	3,000,000	100.473	3,014,190	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	48,495	109,800	07/22/2013.	07/22/2023.
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		D		2	3,000,000	99.224	2,976,720	3,000,000	3,000,000	0	0	0	0	4.140	4.140	JD	4,140	124,200	12/19/2012.	06/19/2027.
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED		D		3	3,000,000	103.173	3,095,190	3,000,000	3,000,000	0	0	0	0	5.050	5.050	JD	5,050	151,500	12/19/2012.	12/19/2019.
N4282* AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE		D		2	6,000,000	102.637	6,158,220	6,000,000	6,000,000	0	0	0	0	4.010	4.010	FA	80,868	240,600	08/30/2012.	08/30/2022.
N6704@ AP 4	OILTANKING FINANCE BV		D		2	7,000,000	101.565	7,109,550	7,000,000	7,000,000	0	0	0	0	4.940	4.940	AO	65,318	345,800	10/23/2012.	10/23/2032.
N9061@ AB 6	VTTI B.V. SENIOR UNSECURED NOTE		D	1	2	2,000,000	105.716	2,114,310	2,000,000	2,000,000	0	0	0	0	4.870	4.870	JD	4,329	97,400	12/15/2015.	12/15/2025.
N9061@ AG 5	VTTI B.V.		D	1	2Z	2,000,000	99.129	1,982,570	2,000,000	2,000,000	0	0	0	0	4.050	4.050	JD	4,050	0	12/13/2017.	12/15/2027.
N9146# AB 3	VAN OORD FINANCE BV SERIES F		D		2	3,000,000	107.622	3,228,660	3,000,000	3,000,000	0	0	0	0	5.410	5.410	AO	32,009	162,300	04/20/2011.	04/20/2021.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO		D	4	2FE	6,440,000	121.301	7,811,784	6,440,000	6,440,000	0	0	0	0	7.000	7.062	MJSD	1,252	450,800	11/30/2010.	11/30/2033.
Q0458* AB 5	AQUASURE FINANCE PTY LTD SERIES 2014A		D		2FE	7,000,000	105.665	7,396,543	7,000,000	7,000,000	0	0	0	0	4.480	4.481	JJ	147,218	313,600	02/27/2014.	02/27/2024.
Q0697# AA 4	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2Z	8,000,000	98.131	7,850,496	8,000,000	8,000,000	0	0	0	0	3.500	3.500	AO	70,000	19,444	09/06/2017.	10/01/2027.
Q0697# AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2Z	2,000,000	97.530	1,950,594	2,000,000	2,000,000	0	0	0	0	3.600	3.600	AO	18,000	5,000	09/06/2017.	10/01/2029.
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		D		1	4,000,000	105.680	4,227,200	4,000,000	4,000,000	0	0	0	0	4.470	4.470	MS	52,647	178,800	09/15/2011.	09/15/2021.
Q1297# AF 5	CSL FINANCE PTY LIMITED		B		1	9,038,400	105.560	8,863,345	8,396,500	8,396,500	0	0	0	1,017,100	1.930	1.930	NOV	22,199	147,286	11/12/2014.	11/12/2024.
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		D		2	1,500,000	107.290	1,609,350	1,500,000	1,500,000	0	0	0	0	5.240	5.240	JJ	36,462	78,600	04/20/2011.	07/14/2021.
Q1629# AE 7	BRISBANE AIRPORT CORP PTY LTD		D		2	4,000,000	101.793	4,071,720	4,000,000	4,000,000	0	0	0	0	4.040	4.040	FA	57,907	161,600	08/22/2012.	08/22/2024.
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE GTED SENIOR		D	1	2FE	7,000,000	104.151	7,290,570	7,000,000	7,000,000	0	0	0	0	4.350	4.350	JD	13,533	304,500	12/15/2010.	12/15/2020.
Q1842# AC 2	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2	7,000,000	103.342	7,233,940	7,000,000	7,000,000	0	0	0	0	4.230	4.230	MS	77,315	296,100	03/27/2013.	03/27/2023.
Q1842# AG 3	BROOKFIELD WA RAIL PTY LTD SERIES B		C		2	4,000,000	105.309	4,212,360	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JJ	85,067	185,600	07/16/2014.	07/16/2024.
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2	1,000,000	108.065	1,080,653	1,000,000	1,000,000	0	0	0	0	4.790	4.790	JJ	21,954	47,900	07/16/2014.	07/16/2026.
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B		D		2	3,500,000	102.428	3,584,980	3,500,000	3,500,000	0	0	0	0	4.090	4.090	JD	4,772	143,150	09/19/2013.	12/19/2023.
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A		D		2	3,000,000	105.434	3,163,020	3,000,000	3,000,000	0	0	0	0	5.230	5.230	AO	27,458	156,900	04/28/2011.	04/28/2020.
Q3079# AC 2	DBCT FINANCE PTY LIMITED SERIES A		D		2	2,500,000	99.758	2,493,950	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	96,000	09/12/2012.	09/12/2024.
Q3629# AL 7	ETSA UTILITIES FINANCE PTY LTD SERIES B		D	1	1	4,000,000	97.094	3,883,748	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	47,940	122,400	08/10/2016.	08/10/2026.
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D		1FE	2,000,000	100.250	2,004,990	2,000,000	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014.	09/25/2026.
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D	1	1FE	3,000,000	101.794	3,053,814	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	108,900	08/11/2015.	08/11/2027.
Q3946* AE 3	FOXTEL MANAGEMENT PTY LIMITED SER E GT S		D		2FE	1,000,000	103.659	1,036,592	1,000,000	1,000,000	0	0	0	0	4.270	4.270	JJ	18,503	42,700	07/25/2012.	07/25/2022.
Q3946* AF 0	FOXTEL MANAGEMENT PTY LIMITED SER F GT S		D		2FE	2,000,000	104.289	2,085,774	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,307	88,400	07/25/2012.	07/25/2024.
Q4557* AB 7	HEALTHSCOPE FINANCE PTY LTD SENIOR UNSEC		D	1	2FE	3,000,000	102.644	3,079,320	3,000,000	3,000,000	0	0	0	0	4.050	4.050	MN	12,825	121,500	05/23/2016.	05/23/2026.
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		D		2	2,000,000	107.344	2,146,880	2,000,000	2,000,000	0	0	0	0	5.780	5.780	JJ	51,378	115,600	07/21/2010.	07/21/2020.
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT		C		2FE	4,000,000	102.772	4,110,872	4,000,000	4,000,000	0	0	0	0	3.920	3.920	MS	45,298	156,800	09/17/2014.	09/17/2026.
Q6077# AA 1	MIGHTY RIVER POWER LIMITED		D		2	10,000,000	103.984	10,398,400	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	27,153	425,000	12/08/2010.	12/08/2020.
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY		D		2Z	5,000,000	100.844	5,042,200	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	11,144	236,000	12/13/2012.	12/14/2022.
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR		D	1	2FE	2,000,000	104.689	2,093,788	2,000,000	2,000,000	0	0	0	0	4.330	4.330	MN	13,952	43,300	05/03/2017.	05/03/2027.
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		D		2FE	3,000,000	109.137	3,274,122	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ	74,480	159,600	07/13/2011.	07/13/2023.
Q7450@ AA 8	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		D		2	4,000,000	104.703	4,188,120	4,000,000	4,000,000	0	0	0	0	4.470	4.470	JJ	76,983	178,800	07/26/2012.	07/26/2022.
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		D		1	10,000,000	101.486	10,148,600	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	343,000	10/13/2011.	10/13/2021.
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT		D		1	4,723,218	103.123	4,846,781	4,700,000	4,714,199	0	(2,580)	0	0	3.600	3.533	JD	7,520	169,200	04/07/2014.	12/15/2022.
Q9389# AF 7	VECTOR LIMITED SENIOR NOTES		D	1	2FE	4,000,000	98.039	3,921,556	4,000,000	4,000,000	0	0	0	0	3.490	3.490	AO	25,593	0	10/25/2017.	10/25/2027.
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C		D		1	3,000,000	103.364	3,100,932	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	10,430	134,100	06/03/2015.	06/03/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q9749# AF 2	WES TRAC PTY LTD SERIES A		D		2FE	1,000,000	106.522	1,065,215	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	51,900	06/07/2011.	06/07/2023.
R8047# AA 3	SOLVEIG GAS NORWAY AS		D	4	2FE	6,000,000	100.257	6,015,414	6,000,000	6,000,000	0	0	0	0	4.000	4.000	JD	667	240,000	06/27/2012.	12/27/2027.
W2469* AC 9	ELEKTA AB SERIES B		D		2FE	2,000,000	100.037	2,000,746	2,000,000	2,000,000	0	0	0	0	5.110	5.110	MN	16,182	102,200	05/04/2011.	05/04/2021.
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED		D	4	2FE	1,000,000	101.663	1,016,632	1,000,000	1,000,000	0	0	0	0	6.120	6.120	FA	25,500	61,200	09/04/2007.	08/01/2018.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,772,320,857	XXX	3,964,978,426	3,733,350,129	3,747,203,297	0	(2,405,828)	15,297,610	1,017,100	XXX	XXX	XXX	42,104,155	161,831,037	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			4	1FM	1,566,418	101.368	1,659,951	1,637,549	1,593,914	0	1,785	0	0	3.500	4.068	MON	4,776	57,311	08/21/2013.	07/25/2043.
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4			4	1FM	2,575,994	101.368	2,573,040	2,538,316	2,560,916	0	1,610	0	0	3.500	3.257	MON	7,403	88,841	03/13/2015.	03/25/2045.
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3			4	1FM	3,067,987	101.396	3,093,416	3,050,826	3,060,893	0	1,324	0	0	3.500	3.375	MON	1,780	106,779	01/11/2016.	12/25/2045.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			4	1FM	4,754,685	98.415	5,645,902	5,736,830	4,754,685	0	0	0	0	5.128	7.674	MON	24,513	293,512	12/08/2004.	10/25/2034.
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2			4	1FE	1,275,233	99.544	1,269,435	1,275,251	1,275,251	0	18	0	0	3.085	2.788	MON	3,278	32,785	03/03/2017.	01/25/2047.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			4	1FM	3,573,923	101.637	3,852,758	3,790,704	3,573,923	0	0	0	0	5.750	7.152	MON	18,164	213,322	11/03/2004.	08/25/2034.
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1			4	1FM	4,355,107	101.482	4,333,654	4,270,367	4,349,507	0	(5,600)	0	0	3.500	3.008	MON	12,455	74,731	06/26/2017.	06/25/2047.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			4	1FM	1,919,845	99.519	1,879,409	1,888,493	1,904,153	0	(4,492)	0	0	3.000	2.792	MON	4,721	56,655	04/17/2013.	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3			4	1FM	2,568,995	99.519	2,524,101	2,536,301	2,553,466	0	474	0	0	3.000	2.843	MON	6,341	76,072	05/08/2013.	05/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2			4	1FM	3,762,895	95.941	4,348,830	4,532,817	4,081,406	0	21,845	0	0	5.500	8.357	MON	20,775	249,338	01/05/2005.	02/25/2035.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A			4	1FM	6,319,782	95.577	6,690,390	7,000,000	6,319,782	0	0	0	0	5.500	7.064	MON	32,083	385,000	02/24/2005.	03/25/2035.
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1			4	1FM	2,993,711	100.732	3,048,371	3,026,219	3,011,908	0	(852)	0	0	5.500	5.637	MON	13,870	166,442	01/04/2005.	01/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A			4	2FM	27,526	94.349	31,893	33,804	30,481	0	102	0	0	5.500	8.373	MON	155	1,859	03/07/2006.	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17			4	2FM	164,780	95.625	180,756	189,026	173,559	0	3,351	0	0	5.500	8.487	MON	866	10,396	10/28/2010.	10/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8			4	3FM	1,061,560	93.050	1,083,608	1,164,543	1,099,936	0	16,106	0	0	5.500	7.957	MON	5,337	64,050	07/21/2005.	06/25/2035.
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2			4	1FE	4,109,393	101.353	4,060,189	4,005,988	4,090,038	0	(14,202)	0	0	3.750	3.309	MON	12,519	150,054	07/19/2016.	02/25/2044.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			4	1FM	21,920	104.187	23,920	22,959	21,920	0	0	0	0	5.625	6.239	MON	108	1,289	02/08/2006.	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			4	1FM	31,467	102.978	33,045	32,089	31,872	0	23	0	0	5.000	5.280	MON	134	1,604	06/14/2010.	02/25/2021.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1			4	1FM	3,680	100.104	4,140	4,135	4,107	0	70	0	0	5.500	7.323	MON	19	226	11/05/2009.	12/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			4	1FM	331,788	103.314	344,506	333,455	331,972	0	(107)	0	0	6.000	6.089	MON	1,667	20,007	04/15/2011.	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			4	1FM	1,370,554	102.099	1,428,449	1,399,083	1,377,756	0	(3,423)	0	0	3.500	3.714	MON	4,081	48,968	11/01/2013.	10/25/2043.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1			4	1FM	2,512,309	101.467	2,515,323	2,478,957	2,497,080	0	4,544	0	0	3.500	3.242	MON	7,230	86,763	03/31/2015.	06/25/2058.
19687T AC 0	COLT FUNDING LLC 2017-1 A3			4	1FE	2,328,456	100.268	2,334,731	2,328,490	2,328,490	0	34	0	0	3.074	2.697	MON	5,965	47,719	04/27/2017.	05/27/2047.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			4	1FM	1,184,734	101.402	1,222,238	1,205,339	1,184,734	0	0	0	0	5.500	5.721	MON	5,524	66,296	03/04/2005.	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			4	1FM	136,417	101.146	134,945	133,416	133,434	0	(281)	0	0	5.250	4.906	MON	584	7,007	11/10/2010.	10/25/2019.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2			4	1FM	1,398,963	98.582	1,370,979	1,390,699	1,395,166	0	1,463	0	0	2.500	2.438	MON	2,897	34,767	03/26/2013.	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1FM	2,684,530	99.819	2,706,370	2,711,277	2,690,684	0	2,944	0	0	3.000	3.141	MON	6,778	81,338	03/22/2016.	06/25/2043.
3136AF VV 3	FANNIE MAE 2013-66 VM	CF		4	1	2,452,933	96.940	2,434,163	2,511,000	2,462,929	0	3,204	0	0	3.000	3.244	MON	1,256	75,330	07/02/2015.	04/25/2032.
3136AL CF 6	FANNIE MAE 2015-63 VG	CF		4	1	2,320,313	103.907	2,337,908	2,250,000	2,305,957	0	(5,421)	0	0	3.500	3.163	MON	1,313	78,750	07/20/2015.	05/25/2031.
3136B0 ML 7	FANNIE MAE 2017-105 VK			4	1	6,641,901	101.965	6,631,475	6,503,697	6,641,901	0	0	0	0	3.500	3.219	MON	1,265	0	12/28/2017.	05/25/2038.
3140FX ED 0	FNMA BF0131			4	1	6,259,702	102.493	6,242,126	6,090,315	6,259,098	0	(604)	0	0	3.500	3.328	MON	17,763	17,763	11/02/2017.	08/01/2056.
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			4	1FM	1,269,919	101.588	1,265,565	1,245,782	1,259,742	0	(1,374)	0	0	3.500	3.171	MON	3,634	43,602	03/02/2015.	03/25/2045.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F			4	3FM	215,094	92.688	194,031	209,338	209,251	0	(961)	0	0	5.500	5.007	MON	959	11,514	09/15/2011.	01/25/2020.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			4	3FM	53,455	96.837	56,883	58,741	57,644	0	727	0	0	5.500	6.933	MON	269	3,228	06/15/2010.	09/25/2037.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1			4	1FM	237,846	97.637	270,030	276,565	265,359	0	3,972	0	0	2.552	4.213	MON	116	5,779	10/30/2009.	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			4	1FM	3,601,315	99.628	3,887,236	3,901,750	3,601,315	0	0	0	0	5.900	7.316	MON	3,837	180,006	05/19/2004.	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1FM	40,210	101.145	41,368	40,900	40,644	0	207	0	0	5.740	6.023	MON	196	1,887	04/14/2011.	08/25/2034.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2			4	1FM	978,686	100.105	957,827	956,823	963,299	0	(1,581)	0	0	3.000	2.620	MON	2,392	28,705	03/26/2013.	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2			4	1FM	734,522	102.004	762,587	747,605	739,245	0	(187)	0	0	3.500	3.719	MON	2,181	26,166	07/03/2013.	05/25/2043.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			4	1FE	1,209,250	103.689	1,235,330	1,191,379	1,198,512	0	(3,469)	0	0	4.000	3.750	MON	3,971	47,655	11/15/2013.	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A			4	1FE	1,156,111	104.022	1,153,578	1,108,979	1,133,379	0	(5,814)	0	0	4.000	3.302	MON	3,697	44,359	06/11/2014.	11/27/2038.
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2			4	1FM	2,262,639	102.428	2,231,791	2,178,888	2,218,457	0	6,975	0	0	3.500	2.828	MON	6,355	76,261	06/25/2014.	06/25/2029.
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3			4	1FM	2,349,987	101.579	2,338,318	2,301,969	2,347,765	0	(2,222)	0	0	3.500	2.988	MON	6,714	26,851	08/09/2017.	08/25/2047.
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2			4	1FE	4,200,054	101.649	4,241,479	4,172,671	4,194,269	0	(5,785)	0	0	3.500	3.318	MON	12,170	121,703	02/17/2017.	01/25/2047.
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13			4	1FM	4,620,369	100.673	4,617,912	4,587,041	4,615,114	0	(5,255)	0	0	3.500	3.273	MON	13,379	93,652	05/22/2017.	05/25/2047.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2			4	1FM	1,008,507	94.394	1,033,654	1,095,042	1,008,507	0	0	0	0	5.500	7.392	MON	5,019	60,133	01/09/2007.	11/25/2035.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1			4	1FM	26,952	100.095	26,877	26,851	26,773	0	(8)	0	0	5.000	4.951	MON	112	1,342	07/22/2009.	12/25/2018.
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2			4	1FE	3,414,958	97.396	3,408,860	3,500,000	3,416,426	0	1,469	0	0	3.250	3.599	MON	9,479	28,438	09/21/2017.	02/25/2058.
59980T AB 2	MILL CITY MORTGAGE TRUST 2016-1 M1			4	1FM	2,272,360	100.406	2,274,187	2,265,000	2,270,270	0	(1,655)	0	0	3.150	3.087	MON	5,946	71,348	08/15/2016.	04/25/2057.
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3			4	1FM	6,360,997	103.893	6,354,973	6,116,845	6,323,405	0	(37,592)	0	0	4.000	2.751	MON	20,389	163,116	04/19/2017.	03/25/2057.
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3			4	1FM	3,817,762	101.621	3,862,148	3,800,541	3,814,317	0	(2,710)	0	0	3.500	3.413	MON	11,085	133,019	12/01/2016.	10/25/2045.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			4	1FM	1,152,780	99.489	1,211,407	1,217,629	1,192,297	0	8,790	0	0	5.825	7.537	MON	5,911	70,927	04/20/2010.	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			4	2FM	124,032	100.010	130,488	130,475	128,463	0	273	0	0	5.500	6.216	MON	598	7,176	05/20/2010.	10/25/2021.
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16			4	1FM	7,512,000	95.307	7,624,560	8,000,000	7,512,000	0	0	0	0	5.500	6.249	MON	36,667	440,000	01/11/2005.	12/25/2034.
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			4	1FM	4,880,928	103.066	5,926,295	5,750,000	5,015,569	0	134,642	0	0	5.500	9.263	MON	26,354	316,250	03/08/2005.	02/25/2035.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7			4	1FM	3,576,924	104.518	3,840,543	3,674,528	3,638,398	0	(567)	0	0	6.000	6.302	MON	18,373	220,472	06/09/2004.	05/01/2034.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1			4	1FM	262,191	101.030	265,390	262,684	262,116	0	(50)	0	0	3.474	3.486	MON	760	9,122	07/06/2015.	01/25/2042.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1FM	4,383,581	99.851	4,302,264	4,308,684	4,376,623	0	(3,398)	0	0	3.000	2.774	MON	10,772	129,261	04/08/2013.	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2			4	1FM	1,160,294	100.019	1,152,936	1,152,717	1,157,310	0	763	0	0	3.000	2.938	MON	2,882	34,577	05/16/2013.	06/25/2043.
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6			4	1FM	2,528,656	102.520	2,497,925	2,436,525	2,503,228	0	(21,959)	0	0	4.000	2.983	MON	8,122	97,461	09/30/2016.	04/25/2044.
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1			4	1FM	2,328,999	102.068	2,324,499	2,277,402	2,325,173	0	(3,826)	0	0	3.500	3.034	MON	6,642	39,855	06/07/2017.	07/25/2047.
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2			4	1FM	3,807,241	101.047	3,792,196	3,752,903	3,804,060	0	(3,181)	0	0	3.500	2.986	MON	10,946	32,838	09/20/2017.	10/25/2047.
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19			4	1FM	2,709,174	100.855	2,677,532	2,654,833	2,698,994	0	(8,088)	0	0	3.500	3.098	MON	7,743	92,919	10/04/2016.	08/25/2046.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1			4	1FM	1,221,476	101.178	1,263,550	1,248,838	1,229,838	0	(2,426)	0	0	3.750	4.000	MON	3,903	46,832	06/27/2013.	07/25/2043.
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1			4	1FM	2,827,453	101.412	2,868,273	2,828,336	2,827,064	0	(389)	0	0	3.500	3.478	MON	8,249	74,244	03/16/2017.	04/25/2044.
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1			4	1FM	2,793,866	100.832	2,851,868	2,828,336	2,797,227	0	3,361	0	0	3.500	3.713	MON	8,249	74,244	03/16/2017.	04/25/2044.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2			4	1FM	424,634	84.825	472,657	557,214	424,634	0	0	0	0	7.346	11.193	MON	3,411	35,800	03/26/2002.	03/25/2031.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			4	1FM	1,319,886	100.713	1,329,921	1,320,505	1,316,221	0	(2,200)	0	0	6.500	6.513	MON	7,153	84,518	11/21/2002.	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			4	1FM	1,264,620	98.509	1,832,546	1,860,283	1,264,620	0	0	0	0	6.120	12.052	MON	9,487	110,150	08/27/2003.	08/25/2033.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8			4	1FM	643,324	99.209	641,040	646,151	643,691	0	155	0	0	5.117	5.179	MON	2,755	41,596	01/30/2003.	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			4	1FM	65,136	102.300	70,327	68,746	67,982	0	(291)	0	0	5.500	6.326	MON	315	3,466	06/21/2010.	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			4	1FM	1,835,387	102.473	1,897,669	1,851,873	1,839,785	0	4,398	0	0	5.860	6.225	MON	9,043	95,642	10/05/2004.	09/25/2034.
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2			4	1FM	627,798	100.416	649,308	646,618	643,909	0	95	0	0	5.250	5.719	MON	2,829	33,947	12/01/2004.	11/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			4	3FM	235,249	98.632	237,077	240,365	238,177	0	1,227	0	0	5.250	5.697	MON	1,052	12,619	07/21/2005.	12/25/2034.
891098 AA 3	Toro Mortgage Funding Trust 2017-RJ1 A			4	1FE	4,492,290	102.250	4,519,918	4,420,458	4,488,519	0	(3,771)	0	0	4.000	3.361	MON	14,735	14,735	11/08/2017.	04/25/2074.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1			4	1FM	2,467,022	100.887	2,420,722	2,399,439	2,422,419	0	(17,557)	0	0	3.250	2.555	MON	1,300	77,982	01/14/2015.	10/25/2053.
89171D AB 3	TOWD POINT MRTGE TRUST 2015-1 A2			4	1FM	2,622,750	101.039	2,627,014	2,600,000	2,615,418	0	(5,543)	0	0	3.250	3.057	MON	7,042	84,500	06/14/2016.	10/25/2053.
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1			4	1FM	2,821,289	98.429	2,952,870	3,000,000	2,836,366	0	15,077	0	0	3.000	3.824	MON	7,500	75,000	02/15/2017.	08/25/2055.
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2			4	1FM	3,463,223	102.878	3,600,730	3,500,000	3,465,449	0	2,226	0	0	4.000	4.139	MON	11,667	116,667	02/09/2017.	04/25/2056.
89173F AC 4	TOWD POINT MORTGAGE TRUST 2017-1 M1			4	1FE	5,079,688	102.125	5,106,250	5,000,000	5,077,237	0	(2,451)	0	0	3.750	3.492	MON	15,625	31,250	10/06/2017.	10/25/2056.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2			4	1FE	2,196,537	100.393	2,205,208	2,196,575	2,195,252	0	(1,285)	0	0	3.158	3.099	MON	5,781	57,807	02/16/2017.	01/25/2047.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			4	1FM	502,823	92.800	645,701	695,799	595,149	0	(8,955)	0	0	3.337	7.853	MON	1,935	20,906	08/25/2009.	10/25/2033.
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1			4	1FM	24,002	100.684	23,882	23,720	23,663	0	(29)	0	0	5.000	4.830	MON	99	1,185	10/15/2009.	12/25/2018.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			4	1FM	1,461,287	93.890	2,028,625	2,160,640	1,632,808	0	169,368	0	0	3.120	15.031	MON	5,618	63,447	08/27/2009.	02/25/2034.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8			4	1FM	18,078	102.940	19,596	19,036	18,819	0	6	0	0	5.500	6.092	MON	17	1,047	02/23/2006.	10/25/2035.
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15			4	1FM	766,912	100.960	882,364	873,974	832,308	0	(9,661)	0	0	6.000	7.775	MON	4,370	52,435	05/11/2010.	07/25/2036.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			4	1FM	975,411	102.975	971,636	943,565	964,117	0	3,345	0	0	3.891	3.465	MON	3,060	36,914	06/19/2014.	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4			4	1FM	3,295,502	102.066	3,291,067	3,224,463	3,259,283	0	(4,157)	0	0	3.500	3.063	MON	9,405	112,856	02/05/2015.	01/20/2045.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						191,480,937	XXX	197,410,509	196,627,969	192,138,797	0	212,594	0	0	XXX	XXX	XXX	617,890	6,614,385	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
04684T AG 6	A10 SECURITIZATION 2017-1A B			4	1FE	4,998,781	101.008	5,050,380	5,000,000	4,998,893	0	112	0	0	3.150	3.178	MON	7,000	53,375	08/08/2017.	03/15/2036.
05490T AA 0	BBCCRE TRUST 2015-GTP A			4	1FM	5,149,940	101.913	5,095,650	5,000,000	5,117,724	0	(13,958)	0	0	3.966	3.622	MON	11,568	198,300	08/07/2015.	08/10/2033.
05490T AC 6	BBCCRE TRUST 2015-GTP B			4	1FM	5,429,297	98.753	4,937,650	5,000,000	5,396,029	0	(25,614)	0	0	4.216	3.093	MON	14,639	210,800	09/28/2016.	08/10/2033.
05523E AA 4	BANC OF AMERICA MERRILL LYNCH 2016-FR14			4	1FE	6,545,000	94.909	6,643,630	7,000,000	6,662,048	0	77,996	0	0	3.072	4.456	MON	17,922	216,892	06/21/2016.	02/27/2048.
05547H AC 5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A			4	1FM	7,827,422	108.168	8,220,768	7,600,000	7,793,843	0	(16,746)	0	0	4.197	3.902	MON	18,607	318,972	12/04/2015.	08/10/2035.
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB			4	1FM	3,089,870	103.601	3,108,030	3,000,000	3,044,541	0	(12,253)	0	0	3.595	3.151	MON	8,988	107,850	02/10/2014.	02/10/2047.
12592F AA 3	COMM MORTGAGE TRUST 2014-277P A			4	1FM	10,542,578	103.931	10,393,100	10,000,000	10,390,971	0	(54,045)	0	0	3.611	2.962	MON	30,094	366,146	02/10/2015.	08/10/2049.
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A			4	1FM	5,078,906	100.891	5,044,550	5,000,000	5,057,555	0	(7,658)	0	0	3.178	3.004	MON	13,242	158,900	02/11/2015.	02/10/2035.
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2			4	1FM	5,335,938	103.401	5,170,050	5,000,000	5,253,928	0	(29,485)	0	0	3.953	3.207	MON	16,471	197,650	02/17/2015.	09/15/2037.
12770Q AG 0	CAESARS PALACE LAS VEGAS TRUST 2017-VICI			4	1FM	5,149,995	102.492	5,124,600	5,000,000	5,147,417	0	(2,578)	0	0	3.835	3.158	MON	15,979	15,979	11/09/2017.	10/15/2034.
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P			4	1FM	10,272,656	102.140	10,214,000	10,000,000	10,182,998	0	(32,377)	0	0	3.518	3.149	MON	29,313	356,643	02/20/2015.	05/10/2035.
17325C AC 9	CITIGROUP COMMERCIAL MORTGAGE 2016-SMPL			4	1FM	4,982,836	97.572	4,862,013	4,983,000	4,982,424	0	(314)	0	0	2.576	2.577	MON	10,697	128,362	09/23/2016.	09/10/2031.
23305J AE 2	DBUBS MORTGAGE TRUST 2017-BRBK B			4	1FM	6,133,935	101.301	6,078,060	6,000,000	6,129,868	0	(4,067)	0	0	3.530	3.109	MON	17,650	35,888	10/12/2017.	10/10/2034.
23305J AG 7	DBUBS MORTGAGE TRUST 2017-BRBK C			4	1FM	2,961,102	100.167	2,927,881	2,923,000	2,960,061	0	(1,041)	0	0	3.530	3.260	MON	8,598	17,482	10/12/2017.	10/10/2034.
23306N AG 7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM			4	1FM	4,826,357	96.134	4,806,700	5,000,000	4,859,185	0	13,421	0	0	3.421	3.829	MON	9,978	173,431	06/17/2015.	06/10/2034.
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B			4	1FM	3,079,375	106.300	3,454,750	3,250,000	3,183,090	0	18,748	0	0	5.206	5.977	MON	14,100	171,293	08/31/2011.	09/25/2045.
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B			4	1FM	4,859,697	104.108	5,309,508	5,100,000	5,002,978	0	24,741	0	0	4.424	5.056	MON	18,801	228,777	12/31/2013.	12/25/2048.
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B			4	1FM	5,541,985	101.357	6,081,420	6,000,000	5,707,127	0	45,053	0	0	3.481	4.459	MON	3,481	211,859	11/09/2015.	05/25/2046.
3138L2 V4 6	FANNIE MAE AM2434			2	1	2,291,798	98.379	2,144,741	2,180,070	2,251,915	0	(17,871)	0	0	3.050	2.313	MON	5,541	66,492	01/30/2015.	05/01/2027.
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A			4	1FM	2,524,917	105.185	2,629,625	2,500,000	2,513,690	0	(2,771)	0	0	3.871	3.763	MON	5,645	96,775	07/17/2013.	07/10/2046.
36198F AD 4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A			4	1FM	5,049,797	105.726	5,286,300	5,000,000	5,027,415	0	(5,482)	0	0	3.955	3.849	MON	16,479	197,750	08/14/2013.	08/10/2046.
36254X AA 2	GS MORTGAGE SECURITIES TRUST 2017-FARM A			4	1FE	8,040,645	101.424	7,903,957	7,793,000	8,040,542	0	(104)	0	0	3.541	3.216	MON	22,993	0	12/18/2017.	01/10/2043.
38376G ZC 7	GNMA 2010-161 C	CF..		4	1	8,631,563	100.953	8,328,631	8,250,000	8,601,337	0	(30,225)	0	0	4.455	3.755	MON	30,631	216,544	05/01/2017.	10/16/2044.
43289V AJ 2	HILTON USA TRUST 2016-SFP B			4	1FM	7,000,000	99.683	6,977,810	7,000,000	6,999,775	0	(190)	0	0	3.323	3.340	MON	19,383	232,596	11/09/2016.	11/05/2035.
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1FM	6,051,563	99.202	5,952,120	6,000,000	6,038,637	0	(5,010)	0	0	3.087	3.000	MON	15,433	185,196	03/26/2015.	03/05/2037.
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4	CF..		4	1FM	5,149,980	106.657	5,332,850	5,000,000	5,087,468	0	(15,230)	0	0	4.133	3.780	MON	17,220	206,635	08/02/2013.	08/15/2046.
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	CF..		4	1FM	1,016,860	106.606	1,066,060	1,000,000	1,010,114	0	(1,814)	0	0	4.096	3.897	MON	3,413	40,960	12/31/2013.	11/15/2045.
46643A BD 4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23	CF..		4	1FM	5,049,985	104.193	5,209,650	5,000,000	5,033,317	0	(5,329)	0	0	3.670	3.558	MON	15,290	183,480	09/17/2014.	09/15/2047.
556227 AA 4	MADISON AVENUE TRUST 2015-11MD A			4	1FM	2,028,417	103.506	2,070,120	2,000,000	2,022,447	0	(2,702)	0	0	3.555	3.400	MON	4,147	72,083	09/15/2015.	09/10/2035.
556227 AE 6	MADISON AVENUE TRUST 2015-11MD B			4	1FM	3,990,519	101.396	4,055,840	4,000,000	3,991,682	0	527	0	0	3.555	3.599	MON	8,295	144,167	09/15/2015.	09/10/2035.
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4			4	1FM	4,039,801	104.757	4,190,280	4,000,000	4,023,638	0	(4,395)	0	0	3.787	3.676	MON	12,623	151,480	01/31/2014.	01/15/2047.
61691B AG 6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART			4	1FM	5,599,978	98.302	5,504,912	5,600,000	5,599,321	0	(491)	0	0	2.480	2.474	MON	11,572	138,869	09/15/2016.	09/13/2031.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61762M	BV	2	MORGAN STANLEY BAML TRUST 2013-C10 A3	CF..	..	4	1FM	3,113,320	105.761	3,172,830	3,000,000	3,067,568	0	(12,635)	0	0	3.967	3.489	MON...	9,918	120,738	02/06/2014.	07/15/2046.
61762T	AE	6	MORGAN STANLEY BAML TRUST 2013-C11 A4	.....	..	4	1FM	4,633,376	106.720	4,802,400	4,500,000	4,577,279	0	(13,640)	0	0	4.169	3.818	MON...	8,338	190,363	08/01/2013.	08/15/2046.
61764B	AG	8	MORGAN STANLEY CAPITAL I TRUST 2014-150E	.....	..	4	1FM	8,460,000	104.477	8,358,160	8,000,000	8,356,338	0	(47,688)	0	0	4.012	3.279	MON...	19,614	320,960	10/07/2015.	09/09/2032.
61766E	BE	4	MORGAN STANLEY BAML TRUST 2016-C29 A4	.....	..	4	1FM	4,119,786	101.889	4,075,560	4,000,000	4,101,117	0	(11,378)	0	0	3.325	2.976	MON...	11,083	133,000	04/22/2016.	05/15/2049.
68245H	AC	8	ONE MARKET PLAZA TRUST 2017-1MKT B	.....	..	4	1FM	1,029,996	103.279	1,032,790	1,000,000	1,026,447	0	(3,549)	0	0	3.845	3.372	MON...	3,204	32,044	02/15/2017.	02/10/2032.
68245H	AE	4	ONE MARKET PLAZA TRUST 2017-1MKT C	.....	..	4	1FM	3,089,997	102.838	3,085,140	3,000,000	3,079,364	0	(10,633)	0	0	4.016	3.542	MON...	10,041	100,408	02/15/2017.	02/10/2032.
78413M	AE	8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A	.....	..	4	1FM	4,159,556	102.849	4,113,960	4,000,000	4,143,080	0	(5,914)	0	0	4.144	3.884	MON...	13,813	165,760	02/03/2015.	01/05/2035.
90117P	AC	9	1211 AVENUE OF THE AMERICAS TR 2015-1211	.....	..	4	1FM	5,149,970	105.604	5,280,200	5,000,000	5,118,324	0	(13,819)	0	0	3.901	3.558	MON...	11,376	195,025	08/07/2015.	08/10/2035.
91830C	AG	3	VNO MORTGAGE TRUST 2012-6AVE B	.....	..	4	1FM	5,087,500	100.360	5,018,000	5,000,000	5,064,877	0	(13,279)	0	0	3.298	3.004	MON...	7,328	164,885	04/06/2016.	11/15/2022.
92890N	AU	3	WF-RBS COMMERCIAL MRTG TRUST 2012-C10 A3	.....	..	4	1FM	3,606,641	100.476	3,516,660	3,500,000	3,579,236	0	(15,947)	0	0	2.875	2.369	MON...	4,472	100,625	04/04/2016.	11/15/2030.
92938C	AD	9	WFRBS COMM MORTG TRUST 2013-C15 A4	CF..	..	4	1FM	4,119,692	106.846	4,273,840	4,000,000	4,069,834	0	(12,158)	0	0	4.153	3.801	MON...	13,843	166,120	08/06/2013.	08/15/2046.
94988Q	AG	6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4	.....	..	4	1FM	2,574,810	106.938	2,673,450	2,500,000	2,543,151	0	(7,646)	0	0	4.218	3.864	MON...	4,687	105,450	07/17/2013.	07/15/2046.
95001G	AE	3	WELLS FARGO COMMERCIAL MORTGAG 2017-C42	.....	..	4	1FE	5,149,935	103.499	5,174,950	5,000,000	5,149,563	0	(372)	0	0	3.589	3.243	MON...	14,954	0	12/12/2017.	12/15/2050.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							222,566,072	XXX	223,753,576	218,679,070	221,988,156	0	(279,810)	0	0	XXX	XXX	XXX	588,464	6,897,004	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00213R	AA	1	ARL FIRST LLC 2012-1A A1	.....	..	4	1FE	1,001,282	100.381	1,005,097	1,001,282	1,001,282	0	0	0	0	3.245	3.267	MON...	1,534	28,316	12/06/2012.	12/15/2042.
00213R	AB	9	ARL FIRST LLC 2012-1A A2	.....	..	4	1FE	4,008,765	99.150	3,936,255	3,970,000	4,001,824	0	(1,990)	0	0	3.810	3.708	MON...	6,723	151,257	05/21/2014.	12/15/2042.
00214M	AB	9	ARL SECOND LLC 2014-1A A2	.....	..	4	1FE	1,998,867	100.740	2,014,800	2,000,000	1,999,212	0	105	0	0	3.970	4.010	MON...	3,529	79,400	06/18/2014.	06/15/2044.
004375	AN	1	ACCREDITED MORT LOAN TRUST 2003-2 A1	.....	..	4	1FM	908,487	102.207	1,229,851	1,203,294	1,061,414	0	(42,656)	0	0	4.980	7.967	MON...	4,994	59,924	10/20/2008.	10/25/2033.
02006W	AF	6	ALLY AUTO RECEIVABLES TRUST 2014-2 C	.....	..	4	1FE	1,499,651	100.149	1,502,235	1,500,000	1,499,909	0	88	0	0	2.350	2.367	MON...	1,567	35,250	09/17/2014.	06/15/2020.
02665U	AA	3	AMERICAN HOMES 4 RENT 2014-SFR2 A	.....	..	4	1FE	3,312,128	104.111	3,448,463	3,312,294	3,310,395	0	(544)	0	0	3.786	3.795	MON...	10,450	125,404	09/10/2014.	10/17/2036.
02666A	AA	6	AMERICAN HOMES 4 RENT 2015-SFR1 A	.....	..	4	1FE	2,853,846	102.530	2,926,168	2,853,962	2,853,107	0	(253)	0	0	3.467	3.472	MON...	8,246	98,947	02/26/2015.	04/17/2045.
03065G	AF	7	AMERICREDIT AUTOMOBILE REC 2017-2 C	.....	..	4	1FE	3,499,253	100.585	3,520,475	3,500,000	3,499,361	0	108	0	0	2.970	2.994	MON...	3,754	61,215	05/09/2017.	03/20/2023.
03065J	AF	1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C	.....	..	4	1FE	2,999,677	100.330	3,009,900	3,000,000	2,999,940	0	74	0	0	2.470	2.486	MON...	4,734	74,100	11/13/2014.	11/09/2020.
03066D	AF	3	AMERICREDIT AUTOMOBILE REC 2016-2 C	.....	..	4	1FE	4,499,888	100.632	4,528,440	4,500,000	4,499,853	0	(27)	0	0	2.870	2.887	MON...	8,251	129,150	04/05/2016.	11/08/2021.
03072S	LT	0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	.....	..	4	1FM	2,886,949	106.277	3,203,458	3,014,253	2,925,131	0	20,525	0	0	6.420	7.287	MON...	16,126	154,191	11/03/2003.	01/25/2034.
03072S	P9	0	AMERIQUEST MORTGAGE SECURITIES 2005-R9	.....	..	4	1FM	89,116	101.861	94,595	92,866	91,419	0	1,015	0	0	4.555	5.780	MON...	352	4,211	10/21/2005.	11/25/2035.
03215P	EQ	8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	.....	..	4	1FM	692,796	100.132	748,945	747,958	728,312	0	3,521	0	0	7.300	8.100	MON...	4,550	54,601	12/20/1999.	02/25/2028.
03215P	ET	2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F	.....	..	4	1FM	105,285	107.280	122,669	114,345	112,850	0	1,299	0	0	7.040	8.442	MON...	671	8,050	02/14/2000.	06/25/2028.
03837P	AA	5	AQUA FINANCE TRUST 2017-A A	.....	..	4	1FE	8,950,339	99.559	8,911,966	8,951,442	8,950,325	0	(14)	0	0	3.720	3.752	MON...	14,800	15,725	11/17/2017.	11/15/2035.
04365J	AE	9	ASCENTIUM EQUIPMENT RECEIVABLE 2017-1A C	.....	..	4	1FE	2,299,406	99.561	2,289,903	2,300,000	2,299,497	0	91	0	0	3.110	3.137	MON...	4,173	43,514	04/26/2017.	01/10/2023.
04390A	AE	7	ASCENTIUM EQUIPMENT RECEIVABLE 2015-2A C	.....	..	4	1FE	2,829,309	100.600	2,846,980	2,830,000	2,829,603	0	135	0	0	3.240	3.267	MON...	5,349	91,692	10/22/2015.	10/12/2021.
04542B	MS	8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	.....	..	4	1FM	1,412,416	103.126	1,460,114	1,415,854	1,411,850	0	(522)	0	0	5.010	4.998	MON...	5,911	71,967	12/31/2013.	06/25/2035.
05377R	BV	5	AESOP FUNDING II LLC 2014-1A A	.....	..	4	1FE	2,999,265	100.028	3,000,840	3,000,000	2,999,723	0	138	0	0	2.500	2.518	MON...	2,292	75,000	07/17/2014.	02/20/2020.
05377R	CV	4	AESOP FUNDING II LLC 2017-2A B	.....	..	4	1FE	4,997,745	100.111	5,005,550	5,000,000	4,997,759	0	15	0	0	3.330	3.363	MON...	8,325	0	12/05/2017.	03/20/2024.
05464P	AB	8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B	.....	..	4	1FE	1,999,560	99.857	1,997,113	1,999,973	1,999,748	0	66	0	0	2.750	2.773	MON...	1,681	54,999	04/16/2015.	03/20/2020.
05490P	AC	4	BCC FUNDING CORP 2015-1 B	.....	..	4	1FE	2,499,947	100.669	2,516,715	2,500,000	2,499,974	0	8	0	0	3.193	3.215	MON...	2,439	79,825	06/17/2015.	10/20/2020.
05490P	AD	2	BCC FUNDING CORP 2015-1 C	.....	..	4	1FE	2,349,957	101.125	2,376,438	2,350,000	2,349,983	0	12	0	0	3.622	3.650	MON...	2,601	85,117	06/17/2015.	11/20/2020.
05541N	AB	0	BCC FUNDING CORP 2016-1 A2	.....	..	4	1FE	3,388,346	99.787	3,381,553	3,388,771	3,388,470	0	96	0	0	2.200	2.216	MON...	2,278	74,553	09/14/2016.	12/20/2021.
05606U	AA	8	BXG RECEIVABLES NOTE TRUST 2012-A A	.....	..	4	1FE	464,556	98.715	458,589	464,559	464,558	0	0	0	0	2.660	2.675	MON...	995	12,357	09/06/2012.	12/02/2027.
05606V	AA	6	BXG RECEIVABLES NOTE TRUST 2013-A A	.....	..	4	1FE	1,007,603	99.804	1,005,839	1,007,814	1,007,733	0	25	0	0	3.010	3.034	MON...	2,275	30,335	09/18/2013.	12/04/2028.
05606X	AA	2	BXG RECEIVABLES NOTE TRUST 2015-A A	.....	..	4	1FE	2,482,429	100.023	2,483,198	2,482,627	2,482,524	0	32	0	0	2.880	2.900	MON...	5,760	71,500	01/22/2015.	05/02/2030.
05607B	AA	9	BXG RECEIVABLES NOTE TRUST 2017-A A	.....	..	4	1FE	1,343,140	99.373	1,334,750	1,343,171	1,343,142	0	2	0	0	2.950	2.968	MON...	3,192	19,482	05/24/2017.	10/04/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B			4	2AM	2,162,396	98.864	2,137,958	2,162,524	2,162,406	0	10	0	0	3.590	3.617	MON	6,254	38,170	05/24/2017.	10/04/2032.
06650A AH 0	BANK 2017-BNK8 AS			4	1FM	3,089,920	103.159	3,094,770	3,000,000	3,088,900	0	(1,020)	0	0	3.731	3.384	MON	9,328	9,328	10/27/2017.	11/15/2050.
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1			4	1FM	703,557	97.758	1,170,061	1,196,895	703,557	0	0	0	0	8.195	0.000	MON	8,186	7,927	12/20/1999.	10/25/2029.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1FE	3,299,465	103.707	3,421,791	3,299,479	3,299,483	0	7	0	0	4.213	4.249	MON	6,178	150,591	11/04/2016.	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2AM	1,414,009	100.285	1,418,093	1,414,033	1,414,033	0	14	0	0	5.682	5.748	MON	3,571	87,043	11/04/2016.	12/16/2041.
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1			4	1FE	2,979,136	101.466	3,023,687	2,980,000	2,979,187	0	51	0	0	3.870	3.907	MON	5,126	76,244	03/30/2017.	04/15/2047.
124860 CB 1	C-BASS LLC 1999-3 A			4	4FM	209,139	99.340	211,663	213,069	210,555	0	194	0	0	6.240	6.471	MON	1,108	13,318	07/15/1999.	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F			4	1FM	1,151,319	95.682	1,259,755	1,316,606	1,151,319	0	0	0	0	5.644	8.316	MON	6,192	54,247	12/13/2002.	01/25/2033.
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			4	1FE	574,652	101.433	577,115	568,962	567,397	0	(3,799)	0	0	5.257	5.101	MON	2,492	29,790	06/01/2010.	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			4	1FE	1,964,286	100.861	1,981,198	1,964,286	1,964,286	0	0	0	0	4.750	4.792	MON	5,443	93,304	07/06/2012.	07/11/2022.
12508U AD 7	CCG RECEIVABLES TRUST 2017-1 C			4	2AM	5,052,563	99.038	5,004,390	5,053,000	5,052,638	0	74	0	0	3.440	3.468	MON	8,208	86,912	06/05/2017.	11/14/2023.
12558G AE 5	CIT EQUIPMENT COLLATERAL 2014-VT1 C			4	1FE	1,999,729	100.109	2,002,180	2,000,000	1,999,941	0	71	0	0	2.650	2.668	MON	1,619	53,000	11/19/2014.	02/20/2020.
125634 AN 5	CLI FUNDING LLC 2014-1 A			4	1FE	1,946,166	99.531	1,937,837	1,946,968	1,946,405	0	74	0	0	3.290	3.320	MON	2,313	64,055	06/17/2014.	06/18/2029.
12563L AA 5	CLI FUNDING LLC 2016-1A A			2	1FE	3,457,212	99.340	3,434,746	3,457,566	3,457,251	0	26	0	0	4.210	4.248	MON	5,256	145,564	02/04/2016.	02/18/2041.
12563L AE 7	CLI FUNDING LLC 2017-1A A			4	1FE	3,279,002	100.552	3,297,474	3,279,371	3,279,008	0	6	0	0	3.620	3.649	MON	4,287	65,622	05/24/2017.	05/18/2042.
12594T AC 7	CPS AUTO TRUST 2017-A C			4	1FE	2,999,433	100.224	3,006,720	3,000,000	2,999,561	0	128	0	0	3.310	3.338	MON	4,413	90,473	01/10/2017.	12/15/2022.
12625J AC 2	CPS AUTO TRUST 2013-B C			4	1FE	169,167	100.086	171,347	171,200	171,159	0	217	0	0	3.480	3.808	MON	265	5,958	08/14/2013.	09/15/2020.
12632V AB 8	CPS AUTO TRUST 2014-C B			4	1FE	3,050,337	100.185	3,056,425	3,050,782	3,050,742	0	81	0	0	2.670	2.689	MON	3,620	81,456	09/09/2014.	08/17/2020.
12635T AA 2	CRG ISSUER 2015-1 A			4	1FE	2,630,687	102.931	2,728,425	2,650,734	2,637,157	0	2,765	0	0	4.070	4.326	JAJO	24,274	107,885	01/21/2016.	07/10/2022.
12637F AC 6	CPS AUTO TRUST 2016-D C			4	1FE	3,999,197	100.008	4,000,320	4,000,000	3,999,430	0	216	0	0	2.900	2.923	MON	5,156	116,000	10/13/2016.	01/17/2023.
126802 CL 9	CABELA'S MASTER CREDIT CARD TR 2013-1A A			4	1FE	13,195,000	100.634	13,082,420	13,000,000	13,148,920	0	(26,947)	0	0	2.710	2.484	MON	15,658	352,300	04/06/2016.	02/17/2026.
12701# AA 1	CRG ISSUER 2017-1			2	1FE	5,000,000	105.021	5,251,045	5,000,000	5,000,000	0	0	0	0	4.700	4.726	JAJO	52,875	52,875	07/19/2017.	01/10/2024.
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B			4	1FE	4,977,344	100.269	5,013,450	5,000,000	4,994,088	0	4,102	0	0	2.660	2.785	MON	5,911	133,000	09/08/2014.	08/17/2020.
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B			4	1FE	2,650,408	100.014	2,664,100	2,663,727	2,663,062	0	2,808	0	0	2.310	2.450	MON	2,735	61,532	12/17/2013.	07/15/2019.
14178U AC 4	CFCAT 2014-1A B 2014-1A B			4	1FE	825,681	100.090	818,495	817,759	818,057	0	(1,290)	0	0	2.720	2.427	MON	989	22,243	09/03/2014.	04/15/2020.
14313Y AF 5	CARMAX AUTO OWNER TRUST 2016-1 C			4	1FE	2,999,920	100.038	3,001,140	3,000,000	2,999,909	0	10	0	0	2.520	2.533	MON	3,360	75,600	01/26/2016.	10/15/2021.
14314P AG 1	CARMAX AUTO OWNER TRUST 2017-2 D			4	2AM	4,998,323	99.868	4,993,400	5,000,000	4,998,520	0	197	0	0	3.390	3.421	MON	7,533	111,117	04/12/2017.	10/16/2023.
17119Y AF 4	CHRYSLER CAPITAL AUTO REC 2014-BA C			4	1FE	3,998,824	100.374	4,014,960	4,000,000	3,999,793	0	275	0	0	2.700	2.723	MON	4,800	108,000	09/17/2014.	05/15/2020.
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B			4	1FE	8,998,414	100.911	9,081,990	9,000,000	8,998,998	0	222	0	0	2.880	2.902	MON	11,520	259,200	04/13/2016.	02/15/2022.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4			4	1FM	81,820	100.152	90,547	90,409	89,889	0	504	0	0	5.939	7.633	MON	447	4,923	06/02/2010.	07/25/2036.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2			4	2AM	2,985,000	103.963	3,103,296	2,985,000	2,985,000	0	0	0	0	5.216	5.249	JAJO	28,545	70,496	05/04/2017.	04/25/2047.
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2			4	2AM	1,952,457	100.677	1,966,508	1,953,284	1,952,528	0	71	0	0	3.750	3.789	MON	1,221	31,537	07/11/2017.	11/26/2046.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1			4	1FE	3,068,429	98.662	3,027,511	3,068,569	3,068,466	0	6	0	0	3.320	3.343	MON	1,698	101,876	04/15/2016.	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1FE	1,983,304	99.856	1,980,986	1,983,843	1,983,387	0	55	0	0	2.730	2.750	MON	903	54,159	10/13/2016.	10/25/2040.
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B			4	2AM	3,749,802	98.409	3,690,338	3,750,000	3,749,860	0	57	0	0	3.470	3.495	MON	2,169	71,207	06/02/2017.	05/25/2041.
21050E AB 0	CONSUMER LOAN UNDERLYING BOND 2017-NP1 B			4	2AM	2,499,989	100.222	2,505,550	2,500,000	2,499,950	0	(39)	0	0	3.170	3.187	MON	3,522	38,084	06/14/2017.	04/17/2023.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			4	1FM	247,248	73.157	300,369	410,582	247,248	0	0	0	0	2.498	10.546	MON	855	10,774	11/10/1995.	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			4	1FM	140,826	71.440	138,901	194,430	140,826	0	0	0	0	7.000	13.023	MON	1,134	13,610	02/28/1996.	03/15/2027.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8			4	1FM	8,341	100.156	8,356	8,343	8,343	0	15	0	0	0.000	0.001	MON	0	202	03/26/1997.	04/15/2028.
22533Y AE 5	CREDIT ACCEPTANCE AUTO LOAN TR 2017-2A C			4	1FE	3,999,934	98.943	3,957,720	4,000,000	3,999,935	0	1	0	0	3.350	3.374	MON	5,956	61,789	06/20/2017.	06/15/2026.
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B			4	1FE	4,798,714	99.346	4,768,608	4,800,000	4,798,762	0	48	0	0	3.210	3.239	MON	6,848	20,972	10/17/2017.	08/17/2026.
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1			4	1FM	455,038	48.718	557,694	1,144,740	543,335	0	675	0	0	7.650	26.312	MON	7,298	31,002	12/20/2001.	07/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1			4	1FM	1,759,086	69.751	2,413,391	3,460,010	2,125,944	0	151,074	0	0	7.500	22.404	MON	21,625	258,385	03/12/2002.	02/25/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I			4	2AM	5,000,000	100.777	5,038,850	5,000,000	5,000,000	0	0	0	0	3.629	3.644	FMAN.	34,274	0	09/14/2017.	11/20/2047.
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2			4	1FE	6,265,546	100.863	6,307,790	6,253,820	6,263,280	0	(1,384)	0	0	3.200	3.172	MON...	3,335	200,122	04/19/2016.	01/25/2040.
24703C AF 0	DELL EQUIPMENT FINANCE TRUST 2015-2 C			4	1FE	2,499,745	100.257	2,506,425	2,500,000	2,499,905	0	77	0	0	2.750	2.769	MON...	1,719	68,750	10/21/2015.	09/22/2020.
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C			4	1FE	1,993,125	100.273	2,005,460	2,000,000	1,994,788	0	1,663	0	0	2.530	2.667	MON...	1,265	37,950	04/05/2017.	07/22/2021.
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A			4	1FE	731,653	99.673	729,335	731,727	731,665	0	4	0	0	2.730	2.747	MON...	610	19,976	07/23/2015.	07/20/2027.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A			4	1FE	1,842,262	99.297	1,829,772	1,842,726	1,842,277	0	14	0	0	3.270	3.299	MON...	1,841	11,215	10/06/2017.	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B			4	2AM	1,381,821	99.326	1,372,730	1,382,045	1,381,826	0	5	0	0	4.110	4.149	MON...	1,736	10,571	10/06/2017.	10/22/2029.
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A			4	1FE	703,440	99.420	699,435	703,515	703,467	0	7	0	0	2.540	2.556	MON...	546	17,869	11/13/2014.	05/20/2027.
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B			4	1FE	703,336	99.309	698,654	703,515	703,392	0	18	0	0	2.980	3.004	MON...	641	20,965	11/13/2014.	05/20/2027.
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I			4	2AM	4,925,000	100.473	4,948,295	4,925,000	4,925,000	0	0	0	0	3.484	3.497	JAJO..	31,458	171,587	10/14/2015.	10/25/2045.
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C			4	1FE	1,770,524	100.416	1,778,182	1,770,815	1,770,748	0	82	0	0	3.010	3.035	MON...	2,369	53,302	07/15/2015.	05/17/2021.
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C			4	1FE	3,999,530	100.704	4,028,160	4,000,000	3,999,679	0	148	0	0	2.980	3.003	MON...	5,298	104,300	01/24/2017.	01/18/2022.
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D			4	2AM	2,999,934	102.566	3,076,980	3,000,000	2,999,950	0	16	0	0	4.160	4.197	MON...	5,547	109,200	01/24/2017.	05/15/2024.
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D			4	2AM	4,249,866	102.069	4,337,933	4,250,000	4,249,851	0	(15)	0	0	3.840	3.871	MON...	7,253	76,613	06/21/2017.	03/15/2023.
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2			4	2AM	3,844,840	99.181	3,813,984	3,845,479	3,844,924	0	84	0	0	3.600	3.623	JAJO..	29,226	49,222	05/31/2017.	04/15/2027.
268602 AA 7	ELM TRUST 2016-1A A2			4	1FE	4,999,886	100.828	5,041,400	5,000,000	4,999,848	0	(28)	0	0	4.163	4.198	MON...	6,360	211,041	12/08/2016.	06/20/2025.
27034M AB 0	Earnest Student Loan Program L 2016-D A2			4	1FE	2,518,009	99.789	2,513,488	2,518,803	2,518,160	0	116	0	0	2.720	2.743	MON...	1,142	68,511	10/25/2016.	01/25/2041.
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A			4	1FE	874,914	98.817	864,583	874,933	874,925	0	3	0	0	2.530	2.544	MON...	369	22,136	10/22/2014.	02/25/2027.
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B			4	2AM	874,806	99.499	870,550	874,933	874,871	0	22	0	0	3.020	3.044	MON...	440	26,423	10/22/2014.	02/25/2027.
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B			4	1FE	3,855,647	99.222	3,826,795	3,856,801	3,855,693	0	45	0	0	2.960	2.988	MON...	1,903	19,332	10/17/2017.	03/25/2030.
28618X AB 8	ELEMENT RAIL LEASING LLC 2015-1A A2			4	1FE	4,000,000	100.489	4,019,560	4,000,000	4,000,000	0	0	0	0	3.585	3.609	MON...	4,780	143,400	02/26/2015.	02/19/2045.
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A			4	1FE	3,883,747	99.852	3,878,946	3,884,695	3,884,193	0	20	0	0	2.670	2.672	JD.....	8,643	103,721	07/14/2015.	06/01/2027.
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5			4	1FM	2,961,704	100.768	2,984,450	2,961,704	2,961,704	0	(2,583)	0	0	4.945	4.967	MON...	12,206	149,404	01/14/2004.	04/25/2034.
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5			4	1FM	6,710,410	101.188	7,083,160	7,000,000	6,881,492	0	38,876	0	0	5.700	6.510	MON...	6,650	330,311	07/14/2004.	07/25/2034.
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B			4	1FE	3,069,312	100.329	3,080,100	3,070,000	3,069,550	0	238	0	0	3.000	3.028	MON...	4,093	78,285	01/30/2017.	12/15/2021.
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A			4	1FE	233,084	100.002	233,088	233,084	233,084	0	0	0	0	8.080	8.079	JJ.....	9,207	18,833	05/27/1993.	01/05/2018.
30291D AB 2	FRS LLC 2013-1A A2			4	1FE	3,817,895	99.468	3,797,617	3,817,928	3,817,831	0	(81)	0	0	3.080	3.099	MON...	5,226	117,592	04/10/2013.	04/15/2043.
30291D AC 0	FRS LLC 2013-1A B			4	2AM	2,975,437	99.738	2,982,554	2,990,389	2,979,192	0	2,677	0	0	3.960	4.195	MON...	5,263	118,419	08/12/2016.	04/15/2043.
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C			4	1FE	1,343,082	100.089	1,344,588	1,343,393	1,343,362	0	47	0	0	2.910	2.933	MON...	1,737	39,093	11/06/2013.	01/15/2020.
32058G AG 3	FIRST INVESTORS AUTO OWNER TR 2014-2A B			4	1FE	3,659,277	100.095	3,663,477	3,660,000	3,659,940	0	166	0	0	2.200	2.216	MON...	3,579	80,520	08/06/2014.	06/15/2020.
32058H AJ 5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C			4	1FE	2,999,286	100.414	3,012,420	3,000,000	2,999,739	0	114	0	0	2.970	2.994	MON...	3,960	89,100	11/07/2014.	11/16/2020.
33843G AB 2	FLAGSHIP CREDIT AUTO TRUST 2014-2 B			4	1FE	3,925,339	100.276	3,936,682	3,925,846	3,925,786	0	96	0	0	2.840	2.861	MON...	4,955	111,494	10/09/2014.	11/16/2020.
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I			4	2AM	2,985,000	101.387	3,026,402	2,985,000	2,985,000	0	0	0	0	3.857	3.874	JAJO..	19,508	65,241	03/21/2017.	04/30/2047.
34528Q DY 7	FORD CREDIT FLOORPLAN MSTR TR 2015-2 B			4	1FE	5,427,813	99.639	5,480,145	5,500,000	5,460,319	0	18,724	0	0	2.180	2.557	MON...	5,329	119,900	03/24/2016.	01/15/2022.
34530U AA 9	FORD CREDIT AUTO OWNER TRUST 2016-1 A			4	1FE	10,057,813	99.727	9,972,700	10,000,000	10,037,954	0	(11,619)	0	0	2.310	2.194	MON...	10,267	231,000	04/06/2016.	08/15/2027.
35040U AA 9	Foundation Finance Trust 2017-1A A			4	1FE	6,749,023	99.920	6,744,600	6,750,000	6,749,034	0	11	0	0	3.300	3.328	MON...	11,138	0	12/06/2017.	07/15/2033.
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A			4	1FE	409,840	99.800	409,063	409,883	409,879	0	6	0	0	2.110	2.122	MON...	240	8,649	09/09/2014.	03/23/2020.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6			4	1FM	1,073,912	107.945	1,150,605	1,065,918	1,068,723	0	(596)	0	0	6.700	6.635	MON...	5,951	71,593	05/21/2010.	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE M			4	5FM	278,955	85.283	251,422	294,879	251,422	4,855	673	0	0	6.705	7.577	MON...	1,648	13,768	01/28/2002.	04/25/2029.
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B			4	1FE	2,499,239	99.591	2,489,775	2,500,000	2,499,712	0	95	0	0	2.210	2.224	MON...	2,456	55,250	10/10/2012.	09/15/2022.
36253U AD 3	GLS AUTO RECEIVABLES TRUST 2017-1A C			4	2AM	4,999,249	99.807	4,990,350	5,000,000	4,999,312	0	63	0	0	3.500	3.529	MON...	7,778	81,181	06/19/2017.	07/15/2022.
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A			4	1FE	3,293,261	101.757	3,352,324	3,294,440	3,293,331	0	70	0	0	3.850	3.888	MON...	4,933	81,739	04/18/2017.	04/15/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38013G AF 6	GM FINAN AUTO LEASING TRUST 2015-2 C			4	1FE	1,999,632	100.427	2,008,540	2,000,000	1,999,934	0	124	0	0	2.990	3.015	MON	1,827	59,800	06/11/2015.	07/22/2019.
38061L AA 7	GOLD KEY RESORTS 2014-A A			4	1FE	3,275,340	99.631	3,263,941	3,276,030	3,275,587	0	68	0	0	3.220	3.246	MON	4,688	105,488	12/01/2014.	03/17/2031.
38081E AA 9	GOLDEN BEAR 2016-1A A			4	1FE	3,892,565	100.331	3,905,449	3,892,565	3,892,565	0	0	0	0	3.750	3.750	MS	40,953	145,971	06/15/2016.	09/20/2047.
38217K AA 2	Goodgreen Trust 2016-1A A			4	1FE	5,357,778	99.873	5,353,640	5,360,448	5,358,009	0	211	0	0	3.230	3.259	MON	7,695	171,383	10/28/2016.	10/15/2052.
42710W AA 0	HERCULES FUNDING TRUST 2014-1A A			4	1FE	1,900,716	100.809	1,916,090	1,900,716	1,900,716	0	0	0	0	3.524	3.547	MON	2,791	66,981	11/04/2014.	04/16/2021.
42770L AA 1	HERO FUNDING TRUST 2015-1A A			4	1FE	2,269,046	101.750	2,309,798	2,270,072	2,268,990	0	35	0	0	3.840	3.845	MS	24,456	91,117	04/22/2015.	09/20/2040.
42770Q AA 0	HERO FUNDING TRUST 2014-2A A			4	1FE	2,315,378	102.386	2,372,237	2,316,955	2,315,497	0	69	0	0	3.990	3.998	MS	25,936	92,447	10/16/2014.	09/21/2040.
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3			4	1FE	999,685	100.259	1,002,590	1,000,000	999,969	0	44	0	0	4.730	4.782	MON	788	47,300	07/16/2010.	02/15/2019.
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2			4	1FE	2,983,125	99.649	2,989,470	3,000,000	2,997,840	0	4,544	0	0	2.480	2.650	MON	1,240	74,400	08/26/2014.	08/25/2019.
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A			4	1FE	4,997,832	100.284	5,014,200	5,000,000	4,997,944	0	112	0	0	3.290	3.322	MON	2,742	43,410	09/14/2017.	10/25/2023.
42806D BH 1	HERTZ VEHICLE FINANCING LLC 2017-2A B			4	1FE	1,749,598	101.865	1,782,638	1,750,000	1,749,619	0	21	0	0	4.200	4.242	MON	1,225	19,396	09/14/2017.	10/25/2023.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			4	1FM	307,675	108.288	333,270	307,763	307,034	0	(58)	0	0	7.520	7.604	MON	1,929	22,407	06/16/1997.	08/20/2028.
45780K AD 8	InSite Issuer LLC 2016-1A A			4	1FE	10,000,000	98.150	9,815,000	10,000,000	10,000,000	0	0	0	0	2.883	2.900	MON	12,813	288,300	10/25/2016.	11/15/2046.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A			4	1FE	813,081	103.502	841,725	813,245	813,153	0	8	0	0	3.820	3.853	MON	1,381	31,066	10/29/2010.	12/15/2048.
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A			4	1FE	1,870,681	104.604	1,840,056	1,759,068	1,854,211	0	(4,280)	0	0	4.700	4.071	MON	3,675	82,676	12/31/2013.	10/15/2056.
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A			4	1FE	2,554,929	97.763	2,499,357	2,556,547	2,555,041	0	43	0	0	3.260	3.287	MON	3,704	83,343	03/25/2015.	09/15/2072.
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I			4	2AM	2,992,500	100.582	3,009,916	2,992,500	2,992,500	0	0	0	0	3.610	3.625	JAJO	18,305	33,909	06/27/2017.	07/30/2047.
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A			4	1FE	2,749,984	102.229	2,811,298	2,750,000	2,749,895	0	(89)	0	0	4.571	4.611	MON	5,587	92,531	03/07/2017.	03/15/2022.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	1FE	2,773,252	101.752	2,877,674	2,828,125	2,778,283	0	4,647	0	0	4.300	4.747	MON	5,405	121,609	12/08/2016.	01/15/2042.
52177R AF 5	LEAF II RECEIVABLES FUNDING LL 2017-1 C			4	1FE	3,749,315	98.886	3,708,225	3,750,000	3,749,395	0	81	0	0	2.830	2.851	MON	4,717	59,253	05/17/2017.	04/15/2022.
52603F AE 8	LENDMARK FUNDING TRUST 2017-1A B			4	1FE	2,199,910	100.560	2,212,320	2,200,000	2,199,879	0	(32)	0	0	3.770	3.797	MON	2,534	39,627	06/22/2017.	01/22/2024.
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A			4	1FE	1,460,758	102.053	1,490,753	1,460,758	1,460,758	0	0	0	0	4.000	4.019	JAJO	10,063	58,973	04/24/2015.	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1			4	1FE	2,099,128	99.862	2,096,361	2,099,258	2,099,150	0	10	0	0	2.980	2.999	MON	2,780	62,558	01/23/2015.	01/15/2045.
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B			4	2AM	1,596,864	101.764	1,625,031	1,596,864	1,596,864	0	0	0	0	4.072	4.093	FMAN	8,489	24,618	06/21/2017.	08/15/2028.
553891 AA 0	MVW OWNER TRUST 2014-1 A			4	1FE	1,168,257	98.639	1,152,684	1,168,589	1,168,589	0	27	0	0	2.250	2.278	MON	803	26,293	09/30/2014.	09/20/2031.
553894 AA 4	MVW OWNER TRUST 2016-1A A			4	1FE	1,884,566	98.935	1,864,695	1,884,767	1,884,576	0	7	0	0	2.250	2.262	MON	1,296	42,407	08/02/2016.	12/20/2033.
553896 AB 7	MVW OWNER TRUST 2017-1A B			4	1FE	1,922,515	98.959	1,902,574	1,922,589	1,922,512	0	(3)	0	0	2.750	2.766	MON	1,616	18,211	08/08/2017.	12/20/2034.
553896 AC 5	MVW OWNER TRUST 2017-1A C			4	2AM	3,844,170	98.836	3,800,419	3,845,177	3,844,214	0	44	0	0	2.990	3.016	MON	3,513	39,601	08/08/2017.	12/20/2034.
55818X AE 3	MADISON PARK FUNDING LTD 2015-16A A2B			4	1FE	0	0.000	0	0	0	0	0	0	0	3.930	0.000	JAJO	0	(34,388)	05/22/2017.	04/20/2026.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A			4	1FE	573,727	99.657	571,838	573,806	573,781	0	6	0	0	2.510	2.526	MON	440	14,403	06/20/2012.	05/20/2030.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B			4	2AM	382,510	100.429	384,179	382,537	382,529	0	2	0	0	3.500	3.527	MON	409	13,389	06/20/2012.	05/20/2030.
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A			4	1FE	529,593	100.067	530,006	529,651	529,634	0	4	0	0	3.540	3.568	MON	573	18,750	11/05/2010.	10/20/2032.
59549W AA 1	MID STATE TRUST SERIES 11 A1			4	2AM	3,966,039	104.170	4,242,861	4,073,016	4,030,332	0	8,835	0	0	4.864	5.381	MON	8,805	198,111	04/22/2010.	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A			4	1FE	789,607	108.745	839,123	771,642	782,176	0	(1,197)	0	0	6.005	5.670	MON	3,861	46,337	04/19/2011.	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M			4	1FM	1,867,583	105.443	1,970,601	1,868,878	1,867,355	0	(31)	0	0	5.250	5.290	MON	8,176	98,116	11/24/2010.	12/15/2045.
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A			4	1FE	3,297,072	102.119	3,367,901	3,298,016	3,297,115	0	43	0	0	4.450	4.496	MON	4,484	129,640	01/26/2017.	06/20/2042.
62946A AA 2	NP SPE II LLC 2016-1A A1			4	1FE	3,431,439	102.298	3,510,293	3,431,439	3,431,439	0	0	0	0	4.164	4.199	MON	4,366	142,885	04/25/2016.	04/20/2046.
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1			4	1FE	3,999,980	100.210	4,008,400	4,000,000	3,999,909	0	(71)	0	0	3.214	3.234	MON	5,714	110,000	02/01/2017.	02/15/2051.
63857Q AB 0	NATIONS EQUIP FINANCE FUNDING 2014-1A B			4	2AM	2,847,045	99.952	2,845,678	2,847,045	2,847,045	0	0	0	0	3.276	3.298	MON	2,850	93,269	10/09/2014.	01/20/2019.
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A			4	1FE	1,488,754	100.124	1,490,632	1,488,786	1,488,736	0	(10)	0	0	3.610	3.636	MON	1,642	53,745	02/12/2016.	02/20/2021.
63862H AB 3	NATIONSTAR HECM LOAN TRUST 2017-1A M1			4	1FE	3,289,999	100.320	3,300,528	3,290,000	3,289,987	0	(12)	0	0	2.942	2.959	MON	1,613	56,729	05/19/2017.	05/25/2027.
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A			4	1FE	1,948,488	102.835	2,004,661	1,949,396	1,948,729	0	113	0	0	3.910	3.949	MON	3,388	76,221	01/28/2016.	12/15/2045.
63939X AD 3	NAVIENT STUDENT LOAN TRUST 2017-A B			4	1FE	7,299,470	99.073	7,232,329	7,300,000	7,299,505	0	35	0	0	3.910	3.943	MON	12,686	38,850	10/12/2017.	12/16/2058.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63940K AC 0	NAVITAS EQUIPMENT RECEIVABLES 2016-1 B			4	2AM	5,499,151	99.749	5,486,195	5,500,000	5,499,380	0	187	0	0	3.220	3.245	MON	7,871	177,100	09/16/2016.	10/15/2021.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			4	1FM	5,331,799	101.420	5,645,261	5,566,221	5,571,949	0	6,257	0	0	6.000	5.928	MON	27,831	286,554	10/07/2003.	11/25/2033.
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A			4	1FE	30,195	100.142	30,243	30,200	30,199	0	(1)	0	0	2.470	2.486	MON	27	746	07/23/2014.	09/18/2024.
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A A			2	1FE	5,017,188	100.635	5,031,750	5,000,000	5,001,821	0	(5,080)	0	0	3.190	3.093	MON	5,760	159,500	02/05/2015.	03/18/2026.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A			4	1FE	1,894,595	98.807	1,872,320	1,894,926	1,894,704	0	34	0	0	2.290	2.304	MON	2,652	43,394	08/06/2014.	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B			4	2AM	1,458,458	99.079	1,445,346	1,458,781	1,458,562	0	33	0	0	3.030	3.054	MON	2,701	44,201	08/06/2014.	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A			4	1FE	1,939,071	99.225	1,924,358	1,939,388	1,939,145	0	36	0	0	2.880	2.899	MON	3,568	55,854	10/21/2015.	09/08/2027.
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4			4	1FE	2,999,328	101.287	3,038,616	3,000,000	2,999,436	0	108	0	0	3.300	3.328	MON	5,775	70,675	03/15/2017.	05/10/2024.
687847 AD 5	OSCAR US FUNDING TRUST 2014-1A A4			4	1FE	4,998,588	100.309	5,015,450	5,000,000	4,999,699	0	349	0	0	2.550	2.571	MON	5,667	127,500	09/19/2014.	12/15/2021.
68784A AE 6	OSCAR US FUNDING TRUST 2017-2A A4			4	1FE	2,249,418	99.353	2,235,443	2,250,000	2,249,452	0	34	0	0	2.760	2.782	MON	3,623	12,765	09/12/2017.	12/10/2024.
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4			4	1FE	2,085,563	99.519	2,089,897	2,100,000	2,089,078	0	2,805	0	0	2.440	2.740	MON	2,277	51,240	09/28/2016.	06/15/2022.
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4			4	1FE	2,599,303	100.602	2,615,647	2,600,000	2,599,485	0	141	0	0	2.990	3.015	MON	3,455	77,740	09/14/2016.	12/15/2023.
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2			4	1FE	999,956	102.156	1,021,560	1,000,000	999,976	0	0	0	0	4.969	5.000	FMAN	8,282	49,690	03/25/2011.	05/01/2036.
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A			4	1FE	2,562,985	99.474	2,549,504	2,562,985	2,562,985	0	0	0	0	3.475	3.497	MON	3,958	89,064	11/20/2014.	12/15/2022.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A			4	1FM	83,521	99.265	87,962	88,613	87,266	0	1,456	0	0	5.965	7.286	MON	88	3,555	11/18/2005.	01/25/2036.
74333J AD 3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B			4	1FE	2,499,924	98.778	2,469,450	2,500,000	2,499,658	0	(266)	0	0	3.017	3.008	MON	6,285	26,399	07/13/2017.	08/17/2034.
74333J AG 6	PROGRESS RESIDENTIAL TRUST 2017-SFR1 C			4	1FE	3,999,884	99.250	3,970,000	4,000,000	3,999,416	0	(468)	0	0	3.316	3.307	MON	11,053	46,424	07/13/2017.	08/17/2034.
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			4	1FM	4,480,805	98.090	4,904,500	5,000,000	4,595,159	0	58,797	0	0	6.058	8.038	MON	25,242	228,849	06/18/2004.	07/25/2034.
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5			4	1FM	3,504,225	96.951	4,078,489	4,206,753	3,504,225	0	0	0	0	4.727	6.690	MON	16,573	208,879	04/07/2004.	05/25/2034.
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10			4	1FM	572,647	101.551	581,565	572,682	570,593	0	(380)	0	0	5.550	5.574	MON	2,649	31,784	10/22/2004.	10/25/2034.
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A			4	1FE	5,434,194	100.416	5,474,979	5,452,297	5,438,912	0	4,472	0	0	3.620	3.814	MON	6,031	197,373	12/15/2016.	11/20/2021.
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B			4	1FE	567,468	102.694	542,507	528,275	563,469	0	(1,043)	0	0	4.540	3.981	MON	1,066	23,984	12/31/2013.	10/17/2044.
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2			4	1FE	1,048,411	100.253	1,051,198	1,048,545	1,048,534	0	(4)	0	0	3.310	3.335	MON	1,543	34,707	05/23/2012.	10/15/2046.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A			4	1FE	1,912,384	100.628	1,933,305	1,921,239	1,916,135	0	1,583	0	0	2.980	3.092	MON	2,545	57,253	07/23/2015.	07/15/2027.
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B			4	1FE	2,906,594	97.456	2,923,680	3,000,000	2,931,223	0	24,628	0	0	3.500	3.916	MON	4,667	89,542	01/31/2017.	06/17/2041.
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2			4	1FE	1,033,334	100.563	1,029,261	1,023,498	1,029,198	0	(1,323)	0	0	3.020	2.795	MON	515	30,910	08/14/2014.	10/25/2027.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A			4	1FE	396,156	99.175	392,934	396,202	395,905	0	(30)	0	0	2.000	1.991	MON	660	7,924	10/16/2012.	09/20/2029.
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C			4	1FE	931,311	100.220	933,637	931,588	931,564	0	50	0	0	2.600	2.623	MON	1,077	24,221	09/10/2014.	11/16/2020.
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C			4	1FE	4,498,826	100.220	4,509,900	4,500,000	4,499,805	0	297	0	0	2.440	2.461	MON	4,880	109,800	04/15/2015.	04/15/2021.
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C			4	1FE	1,999,632	101.049	2,020,980	2,000,000	1,999,816	0	97	0	0	3.090	3.115	MON	2,747	61,800	02/10/2016.	04/15/2022.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A			4	1FE	1,683,879	103.679	1,745,821	1,683,879	1,683,879	0	0	0	0	3.980	3.999	JAJO	12,287	67,018	11/15/2013.	01/25/2044.
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B			4	2AM	985,540	99.867	984,250	985,561	985,533	0	(4)	0	0	2.800	2.816	MON	843	27,596	10/29/2014.	10/20/2031.
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A			4	1FE	1,014,492	99.721	1,011,787	1,014,618	1,014,550	0	16	0	0	2.810	2.830	MON	1,267	28,511	10/09/2014.	01/15/2027.
83189D AD 2	SMB PRIVATE EDUCATION LOAN TRS 2017-B B			4	1FE	4,965,232	99.319	4,965,950	5,000,000	4,965,724	0	492	0	0	3.500	3.615	MON	25,764	0	10/31/2017.	12/16/2041.
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B			4	1FE	1,707,634	98.820	1,729,350	1,750,000	1,711,348	0	3,713	0	0	3.440	3.792	MON	1,003	52,842	02/02/2017.	03/26/2040.
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A			4	1FE	3,184,846	101.034	3,218,053	3,185,118	3,184,906	0	60	0	0	3.280	3.305	MON	1,741	95,476	01/20/2017.	01/26/2026.
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B			4	2AM	999,808	103.430	1,034,300	1,000,000	999,839	0	32	0	0	4.730	4.780	MON	788	43,227	01/20/2017.	01/26/2026.
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2			4	2AM	3,976,667	101.554	4,038,464	3,976,667	3,976,667	0	0	0	0	4.472	4.512	MON	5,434	177,837	04/12/2016.	05/20/2046.
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A			4	1FE	2,232,092	102.005	2,276,843	2,232,092	2,232,092	0	0	0	0	4.000	4.011	FMAN	14,881	89,284	05/08/2015.	08/01/2031.
85022W AA 2	SPRINGCASTLE SPV 2016-AA A			4	1FE	6,748,967	100.745	6,799,507	6,749,225	6,748,987	0	17	0	0	3.050	3.069	MON	3,431	205,851	09/16/2016.	04/25/2029.
85022W AB 0	SPRINGCASTLE SPV 2016-AA B			4	1FE	6,999,641	99.257	6,947,990	7,000,000	6,999,655	0	15	0	0	4.100	4.135	MON	4,783	287,000	09/16/2016.	10/25/2033.
859245 AA 0	STERLING BANK TRUST FSB 2004-1			4,6	1	348,412	5.750	348,412	0	264,495	0	30,134	0	0	2.159	33.174	MON	1,817	98,469	10/29/2009.	04/26/2026.
87165L AF 8	SYNCHRONY CREDIT CARD 2015-1 A			4	1FE	5,051,563	100.334	5,016,700	5,000,000	5,029,012	0	(12,846)	0	0	2.370	2.107	MON	5,267	118,500	03/21/2016.	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B			4	1FE	1,999,946	98.470	1,969,400	2,000,000	1,999,929	0	(10)	0	0	2.320	2.331	MON	2,062	46,400	09/14/2016.	06/15/2022.
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I			4	2AM	2,468,750	101.563	2,507,337	2,468,750	2,468,750	0	0	0	0	3.832	3.847	FMAN	9,460	94,602	05/04/2016.	05/26/2020.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A			4	1FE	1,478,531	99.826	1,476,593	1,479,167	1,478,614	0	12	0	0	3.550	3.580	MON	1,604	52,511	10/31/2013.	11/20/2038.
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A			4	1FE	3,956,333	98.702	3,904,980	3,956,333	3,956,333	0	0	0	0	3.270	3.291	MON	3,953	129,372	07/21/2015.	11/21/2039.
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A			4	1FE	6,570,963	100.688	6,616,460	6,571,250	6,570,944	0	(19)	0	0	3.720	3.749	MON	7,469	145,312	05/11/2017.	05/20/2042.
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A			4	1FE	5,285,021	100.142	5,293,468	5,285,962	5,285,041	0	20	0	0	3.520	3.549	MON	5,685	88,898	06/22/2017.	06/20/2042.
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C			4	1FE	2,999,541	100.949	3,028,470	3,000,000	2,999,840	0	(13)	0	0	4.080	4.114	MON	5,440	122,400	02/23/2016.	02/15/2021.
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A			4	1FE	2,429,453	103.000	2,502,337	2,429,453	2,429,453	0	0	0	0	5.640	5.706	MON	7,232	137,021	10/30/2003.	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			4	1FE	2,891,792	103.870	3,003,704	2,891,792	2,891,792	0	0	0	0	5.194	5.250	MON	6,258	150,200	10/18/2010.	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1			4	1FE	746,423	98.378	734,316	746,423	746,423	0	0	0	0	2.266	2.275	MON	752	16,914	12/12/2012.	01/15/2043.
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			4	1FE	3,000,000	108.291	3,248,730	3,000,000	3,000,000	0	0	0	0	6.024	6.100	MON	8,032	180,720	06/29/2011.	07/15/2041.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A			4,6	1FE	137,522	2.000	156,010	0	136,417	0	4,049	0	0	2.300	.156.088	MON	2,990	172,490	11/25/2017.	11/08/2027.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A			4	1FE	1,950,731	99.141	1,934,173	1,950,931	1,950,162	0	(407)	0	0	2.540	2.510	MON	4,129	49,554	09/14/2016.	07/20/2033.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF			4	1FE	3,493,002	99.991	3,493,622	3,493,936	3,492,595	0	(407)	0	0	3.000	2.993	MON	8,735	69,879	05/08/2017.	05/25/2047.
92940V AA 9	WRG Debt Funding II LLC 2017-1 A			4	1FE	7,499,920	105.013	7,875,998	7,500,000	7,499,876	0	(44)	0	0	4.458	4.498	MON	14,860	78,944	09/14/2017.	03/15/2026.
949456 AA 5	WELK RESORTS LLC 2013-A A			4	1FE	1,155,955	99.981	1,155,893	1,156,113	1,156,051	0	(61)	0	0	3.100	3.122	MON	1,593	35,839	11/21/2013.	03/15/2029.
949458 AA 1	WELK RESORTS LLC 2015-AA A			4	1FE	1,536,605	99.558	1,529,939	1,536,731	1,536,625	0	10	0	0	2.790	2.807	MON	1,906	42,875	06/02/2015.	06/16/2031.
94945P AA 3	WELK RESORTS LLC 2017-AA A			4	1FE	1,794,014	99.522	1,785,620	1,794,196	1,794,025	0	11	0	0	2.820	2.839	MON	2,249	24,314	06/15/2017.	06/15/2033.
94945P AB 1	WELK RESORTS LLC 2017-AA B			4	2AM	1,793,866	99.083	1,777,715	1,794,168	1,793,888	0	21	0	0	3.410	3.439	MON	2,719	29,401	06/15/2017.	06/15/2033.
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I			4	2AM	10,749,751	100.536	10,810,133	10,752,500	10,750,190	0	439	0	0	3.371	3.394	MJSD	16,110	362,467	01/06/2017.	06/15/2045.
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I			4	2AM	5,000,000	99.968	4,998,400	5,000,000	5,000,000	0	0	0	0	3.573	3.588	MJSD	0	0	12/06/2017.	03/15/2048.
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II			4	2AM	6,000,000	100.070	6,004,200	6,000,000	6,000,000	0	0	0	0	3.884	3.902	MJSD	0	0	12/06/2017.	03/15/2048.
96032X AA 5	WESTGATE RESORTS 2014-1A A			4	1FE	1,417,556	99.571	1,416,898	1,423,003	1,420,466	0	680	0	0	2.150	2.256	MON	2,550	30,595	09/17/2014.	12/20/2026.
96032X AB 3	WESTGATE RESORTS 2014-1A B			4	2AM	568,467	99.991	569,150	569,201	568,283	0	(43)	0	0	3.250	3.257	MON	1,542	18,499	09/17/2014.	12/20/2026.
96033B AA 2	WESTGATE RESORTS 2015-1A A			4	1FE	833,747	99.974	833,813	834,030	832,889	0	(255)	0	0	2.750	2.706	MON	1,911	22,936	02/20/2015.	05/20/2027.
96033B AC 8	WESTGATE RESORTS 2015-1A B			4	1FE	416,423	99.952	416,815	417,015	416,242	0	(58)	0	0	3.500	3.501	MON	1,216	14,595	02/20/2015.	05/20/2027.
96033C AA 0	WESTGATE RESORTS 2016-1A A			4	1FE	4,105,605	100.592	4,144,805	4,120,413	4,112,925	0	(138)	0	0	3.500	3.518	MON	4,407	144,214	04/22/2016.	12/20/2028.
96033D AA 8	WESTGATE RESORTS 2017-1A A			4	1FE	1,661,325	99.914	1,661,909	1,663,339	1,661,169	0	(156)	0	0	3.050	3.050	MON	4,228	33,117	03/30/2017.	12/20/2030.
96033D AB 6	WESTGATE RESORTS 2017-1A B			4	2AM	830,435	100.023	831,861	831,670	830,311	0	(124)	0	0	4.050	4.052	MON	2,807	21,987	03/30/2017.	12/20/2030.
96033L AA 0	WESTGATE RESORTS 2015-2A A			4	1FE	1,317,157	100.208	1,321,652	1,318,909	1,316,825	0	(153)	0	0	3.200	3.196	MON	1,290	42,205	11/18/2015.	07/20/2028.
96033L AB 8	WESTGATE RESORTS 2015-2A B			4	2AM	1,316,848	100.441	1,324,725	1,318,909	1,316,352	0	(229)	0	0	4.000	3.996	MON	1,612	52,756	11/18/2015.	07/20/2028.
96042D AJ 8	WESTLAKE AUTO RECEIVEABLES TR 2015-3A C			4	1FE	4,710,783	100.351	4,728,067	4,711,529	4,711,387	0	231	0	0	3.050	3.076	MON	6,387	143,702	10/09/2015.	05/17/2021.
96042T AJ 3	WESTLAKE AUTO REC TRUST 2016-1A C			4	1FE	2,499,565	100.422	2,510,550	2,500,000	2,499,715	0	85	0	0	3.290	3.319	MON	3,656	82,250	01/14/2016.	09/15/2021.
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A			4	1FE	4,428,727	102.641	4,549,562	4,432,500	4,428,832	0	106	0	0	4.690	4.750	MON	9,239	75,647	07/28/2017.	08/15/2042.
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A			2	1FE	1,999,952	101.245	2,024,900	2,000,000	1,999,944	0	3	0	0	3.140	3.160	MON	2,791	62,800	04/05/2012.	01/17/2023.
00175M AW 0	AMERICAN MONEY MANAGEMENT CORP 2014-15A		D	4	1FE	2,000,000	100.595	2,011,900	2,000,000	2,000,000	0	0	0	0	3.744	3.745	MJSD	4,576	74,880	12/02/2016.	12/09/2026.
00176J AP 1	AMERICAN MONEY MANAGEMENT CORP 2015-16A		D	4	1FE	5,000,000	100.566	5,028,300	5,000,000	5,000,000	0	0	0	0	3.703	3.720	JAJO	39,605	90,584	03/29/2017.	04/14/2029.
04016L AE 7	ARES CLO LTD 2017-42A B2		D	4	1FE	3,700,000	99.790	3,692,230	3,700,000	3,700,000	0	0	0	0	3.740	3.754	JAJO	26,523	80,722	02/17/2017.	01/22/2028.
04016U AJ 6	ARES CLO LTD 2017-46A B2		D	4	1FE	2,500,000	102.312	2,557,788	2,500,000	2,500,000	0	0	0	0	3.570	3.565	JAJO	0	0	12/08/2017.	01/15/2030.
06760B AJ 1	BABSON CLO LTD 2017-1A C		D	4	1FE	3,000,000	101.054	3,031,620	3,000,000	3,000,000	0	0	0	0	3.763	3.761	JAJO	46,685	0	06/23/2017.	07/18/2029.
09627L AQ 0	BLUEMOUNTAIN CLO LTD 2014-1A B2R		D	4	1FE	5,000,000	101.890	5,094,515	5,000,000	5,000,000	0	0	0	0	3.390	3.404	JAJO	28,721	127,125	01/06/2017.	04/30/2026.
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R		D	4	1FE	3,000,000	100.807	3,024,210	3,000,000	3,000,000	0	0	0	0	3.545	3.559	FMAN	11,225	79,754	02/03/2017.	11/23/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12479L AA 8	CAI 2012-1A A 2012-1A A		D		1FE	1,449,688	99.724	1,445,998	1,450,000	1,449,838	0	30	0	0	3.470	3.500	MON	839	50,315	10/10/2012.	10/25/2027.
13080B AC 5	SYMPHONY CLO LTD 2013-12A B2R		D		1FE	4,000,000	101.908	4,076,336	4,000,000	4,000,000	0	0	0	0	3.389	3.403	JAO	27,865	67,780	04/03/2017.	10/15/2025.
14311M AL 0	CARLYLE GLOBAL MKT STRATEGIES 2015-3A A2		D		1FE	2,000,000	100.766	2,015,320	2,000,000	2,000,000	0	0	0	0	4.170	4.189	JAO	14,595	83,400	06/30/2015.	07/28/2028.
14314F AG 3	CARLYLE GLOBAL MARKET STRAT 2017-3A B		D		1FE	3,500,000	103.446	3,620,624	3,500,000	3,500,000	0	0	0	0	3.715	3.731	JAO	54,500	0	06/23/2017.	07/20/2029.
15032A AC 1	CEDAR FUNDING LTD 2016-5A AF		D		1FE	5,000,000	99.087	4,954,350	5,000,000	5,000,000	0	0	0	0	2.870	2.879	JAO	29,497	192,131	05/05/2016.	07/17/2028.
15032A AG 2	CEDAR FUNDING LTD 2016-5A BF		D		1FE	5,000,000	99.970	4,998,500	5,000,000	5,000,000	0	0	0	0	3.715	3.730	JAO	38,182	248,699	05/05/2016.	07/17/2028.
15137E AU 7	CENT CLO LP 2014-21A A2BR		D		1FE	2,000,000	101.950	2,039,008	2,000,000	2,000,000	0	0	0	0	3.500	3.515	JAO	12,444	44,139	02/17/2017.	07/27/2026.
26971H AA 0	EAGLE LTD 2014-1A A1		D		1FE	1,249,802	99.483	1,243,538	1,250,000	1,249,950	0	49	0	0	2.570	2.592	MON	1,428	32,125	12/12/2014.	12/15/2039.
26971H AC 6	EAGLE LTD 2014-1A B		D		3AM	2,452,734	98.250	2,394,844	2,437,500	2,448,695	0	(1,406)	0	0	5.290	5.212	MON	5,731	128,944	01/05/2015.	12/15/2039.
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A		D		1FE	2,461,051	102.117	2,479,064	2,427,670	2,455,757	0	(5,011)	0	0	4.650	4.230	MON	5,017	112,887	12/01/2016.	10/15/2038.
37952U AD 5	SEACO CONTAINER 2014-1A A1		D		1FE	1,645,489	99.351	1,635,152	1,645,833	1,645,584	0	26	0	0	3.190	3.215	MON	2,042	52,502	07/23/2014.	07/17/2029.
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2		D		1FE	4,250,000	103.641	4,404,760	4,250,000	4,250,000	0	0	0	0	3.790	3.807	JAO	31,768	84,564	03/09/2017.	04/20/2029.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D		2AM	5,000,000	107.888	5,394,410	5,000,000	5,000,000	0	0	0	0	5.235	5.268	JAO	55,258	261,750	05/05/2016.	04/15/2026.
46359C AA 1	EngenCap ABS Trust Payment Tru 2016-1A		D		2AM	6,680,382	98.980	6,626,220	6,694,504	6,683,592	0	2,536	0	0	3.670	3.783	MON	7,507	245,688	09/07/2016.	12/21/2026.
46617E AU 1	JFIN CLO Ltd 2014-1A B2R		D		1FE	3,000,000	100.928	3,027,828	3,000,000	3,000,000	0	0	0	0	3.138	3.125	JAO	18,567	0	09/15/2017.	04/21/2025.
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R		D		1FE	3,000,000	100.235	3,007,050	3,000,000	3,000,000	0	0	0	0	3.300	3.300	JAO	20,350	60,500	02/24/2017.	01/19/2025.
55818Y BG 5	MADISON PARK FUNDING LTD 2015-17A CR		D		1FE	2,000,000	104.955	2,099,102	2,000,000	2,000,000	0	0	0	0	4.013	4.033	JAO	14,755	26,487	05/23/2017.	07/21/2030.
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R		D		1FE	3,000,000	100.172	3,005,160	3,000,000	3,000,000	0	0	0	0	3.830	3.848	JAO	22,342	53,620	04/27/2017.	04/22/2029.
64129X AU 3	NEUBERGER BERMAN CLO LTD 2014-16A A2R		D		1FE	5,000,000	97.351	4,867,540	5,000,000	5,000,000	0	0	0	0	2.320	2.326	JAO	24,489	116,000	07/08/2016.	04/15/2026.
67573C AG 4	OCTAGON INVESTMENT PARTNERS 32 2017-1A B		D		1FE	5,250,000	103.612	5,439,609	5,250,000	5,250,000	0	0	0	0	3.760	3.776	JAO	66,348	0	07/25/2017.	10/15/2029.
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1		D		1FE	7,500,000	102.455	7,684,095	7,500,000	7,500,000	0	0	0	0	3.600	3.614	JAO	59,250	0	09/01/2017.	10/12/2035.
784309 AA 4	S-JETS Limited 2017-1 A		D		1FE	8,115,541	100.414	8,149,154	8,115,556	8,115,499	0	(42)	0	0	3.967	3.999	MON	14,309	101,055	08/14/2017.	08/15/2042.
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A		C		1FE	4,090,782	100.412	4,175,488	4,158,355	4,106,318	0	10,354	0	0	5.125	5.511	MON	9,472	213,116	06/20/2016.	12/13/2048.
92915U AF 1	VOYA CLO LTD 2017-2A A2B		D		1FE	6,500,000	104.019	6,761,261	6,500,000	6,500,000	0	0	0	0	3.780	3.796	JAO	139,230	0	05/02/2017.	06/07/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						770,535,295	XXX	779,149,982	775,605,179	771,714,894	4,855	298,016	0	0	XXX	XXX	XXX	2,217,648	20,745,783	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,956,903,161	XXX	5,165,292,493	4,924,262,347	4,933,045,144	4,855	(2,175,028)	15,297,610	1,017,100	XXX	XXX	XXX	45,528,157	196,088,209	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25746U BY 4	DOMINION RESOURCES INC		..	2	2FE	3,000,000	108.250	3,247,500	3,000,000	3,000,000	0	0	0	0	5.750	5.750	AO	43,125	172,500	09/24/2014.	10/01/2054.
4299999. Hybrid Securities - Issuer Obligations						3,000,000	XXX	3,247,500	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
4899999. Total - Hybrid Securities						3,000,000	XXX	3,247,500	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						4,354,411,886	XXX	4,577,528,649	4,318,523,371	4,329,625,495	0	(2,531,163)	15,828,003	1,017,100	XXX	XXX	XXX	48,389,324	184,310,260	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						476,435,978	XXX	479,994,207	472,361,678	472,996,104	0	(615,951)	0	0	XXX	XXX	XXX	1,410,507	16,981,303	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						351,030,846	XXX	352,862,197	345,395,655	349,924,213	0	(744,985)	0	0	XXX	XXX	XXX	919,264	11,286,546	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						770,535,295	XXX	779,149,982	775,605,179	771,714,894	4,855	298,016	0	0	XXX	XXX	XXX	2,217,648	20,745,783	XXX	XXX
8399999. Grand Total - Bonds						5,952,414,005	XXX	6,189,535,035	5,911,885,883	5,924,260,706	4,855	(3,594,083)	15,828,003	1,017,100	XXX	XXX	XXX	52,936,743	233,323,892	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED			3,000,000.000	25.00	0.000	3,000,000	1.017	3,050,250	3,000,000	0	153,750	0	0	0	0	0	0	P3LFE	06/12/2014.
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968			2,000.000	50.00	0.000	101,234	56.700	113,400	101,234	0	6,560	0	0	0	0	0	0	P2UFE	12/29/1993.
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%			995,000.000	25.00	0.000	995,000	1.002	996,592	995,000	3,420	54,725	0	0	0	0	0	0	P2LFE	07/16/2012.
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%			4,000.000	1,000.00	0.000	4,000,000	1,025.000	4,100,000	4,000,000	0	255,000	0	0	0	0	0	0	P2LFE	08/17/2012.
61761J 40 6	MORGAN STANLEY SERIES I PFD			200,000.000	25.00	0.000	5,000,000	27.850	5,570,000	5,000,000	79,688	318,752	0	0	0	0	0	0	P3LFE	09/11/2014.
74460W 84 2	PUBLIC STORAGE PFD SERIES Y			200,000.000	25.00	0.000	5,196,000	26.600	5,320,000	5,196,000	0	318,750	0	0	0	0	0	0	P2LFE	11/13/2014.
78409G 20 6	SCE TRUST IV SERIES J PFD 5.375%			80,000.000	25.00	0.000	2,000,000	25.800	2,064,000	2,000,000	0	107,500	0	0	0	0	0	0	P2LFE	08/17/2015.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							20,292,234	XXX	21,214,242	20,292,234	83,108	1,215,037	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							20,292,234	XXX	21,214,242	20,292,234	83,108	1,215,037	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
02376R 10 2	AMERICAN AIRLINES GROUP INC			4,224.000	219,775	52.030	219,775	0	0	1,690	0	22,556	0	22,556	0	L	12/09/2013.
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	36	18.120	36	27	0	0	0	(11)	0	(11)	0	L	01/20/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	298	59.580	298	3,627	0	6	0	(29)	0	(29)	0	L	07/02/2009.
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			365,523.000	36,552,300	100.000	36,552,300	34,316,100	0	1,826,733	0	0	0	0	0	L	04/14/2011.
318686 10 2	FIRST BANCSHARES			32,340.000	1,119,287	34.610	1,119,287	188,650	0	27,166	0	79,556	0	79,556	0	U	12/26/2014.
488401 10 0	KEMPER CORP			100.000	6,890	68.900	6,890	2,487	0	96	0	2,460	0	2,460	0	L	08/25/2011.
534187 10 9	LINCOLN NATIONAL CORP			89.000	6,841	76.870	6,841	2,393	0	103	0	943	0	943	0	L	04/17/2006.
747301 10 9	QUAD GRAPHICS INC			29,500.000	666,700	22.600	666,700	923,760	0	34,018	0	(95,294)	0	(95,294)	0	L	12/28/2017.
88642R 10 9	TIDEWATER INC			78,120.000	1,906,128	24.400	1,906,128	1,953,000	0	0	0	(46,872)	0	(46,872)	0	L	07/31/2017.
88642R 13 3	TIDEWATER INC WARRANTS			3,057.000	72,757	23.800	72,757	76,425	0	0	0	(3,668)	0	(3,668)	0	U	07/31/2017.
89417E 10 9	TRAVELERS COS INC			100.000	13,564	135.640	13,564	2,969	0	283	0	1,322	0	1,322	0	L	03/01/2007.
91529Y 10 6	UNUMPROVIDENT CORP			100.000	5,489	54.890	5,489	3,815	0	86	0	1,096	0	1,096	0	L	07/06/1999.
656568 50 8	NORTEL NETWORKS CORPORATION		A.	76.000	0	0.001	0	0	0	0	0	0	0	0	0	U	07/17/2008.
456837 10 3	ING GROEP NV		C	105.010	1,938	18.460	1,938	87	0	64	0	458	0	458	0	L	09/29/2003.
70175R 10 2	PARMALAT SPA-144A SPON GDR		D	15,406.000	57,349	3.723	57,349	0	0	169	0	9,217	0	9,217	0	U	02/22/2010.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					40,629,352	XXX	40,629,352	37,473,340	0	1,890,414	0	(28,266)	0	(28,266)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
13177# 10 6	CAMARGO RE INC			250,000.000	20,250,000	81.000	20,250,000	20,250,000	0	0	0	0	0	0	0		12/31/2015.
49179@ 10 0	KENWOOD RE INC			250,000.000	0	0.000	0	5,000,000	0	0	0	0	0	0	0		12/31/2013.
61411* 10 5	MONTGOMERY RE			250,000.000	0	0.000	0	250,000	0	0	0	0	0	0	0		12/15/2008.
63763# 10 1	NATIONAL SEC LIFE & ANNUITY CO			10,000.000	35,071,579	3,507.158	35,071,579	30,655,710	0	0	0	2,469,172	0	2,469,172	0		12/15/2011.
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	283,913,228	88,722.884	283,913,228	119,926,265	0	27,000,000	0	5,962,550	0	5,962,550	0		08/17/1979.
67741# 10 9	OHIO NATIONAL EQUITIES INC			3,330.000	5,502,501	1,652.403	5,502,501	8,330,000	0	0	0	(2,413,492)	0	(2,413,492)	0	U	10/23/1998.
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC			10.000	0	0.000	0	10,000	0	7,200,000	0	0	0	0	0	U	02/13/1996.
68215@ 10 6	THE O N EQUITY SALES CO			33,600.000	5,703,322	169.742	5,703,322	1,390,000	0	924,000	0	559,415	0	559,415	0	U	05/28/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					350,440,630	XXX	350,440,630	185,811,975	0	35,124,000	0	6,577,645	0	6,577,645	0	XXX	XXX
9799999. Total - Common Stock					391,069,982	XXX	391,069,982	223,285,315	0	37,014,414	0	6,549,379	0	6,549,379	0	XXX	XXX
9899999. Total Common and Preferred Stock					411,362,216	XXX	412,284,224	243,577,549	83,108	38,229,451	0	6,549,379	0	6,549,379	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....7, the total $ value (included in Column 8) of all such issues $.....12,455,216.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
3137BY CH 1	FREDDIE MAC 4680 YV 3.500% 09/15/37		10/27/2017	Cantor Fitzgerald		4,864,480	4,716,000	13,755
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		01/26/2017	Wells Fargo Securities		5,052,003	4,878,217	12,280
912810 EQ 7	US TREAS BOND 6.250% 08/15/23		03/28/2017	Wells Fargo Securities		156,016	125,000	906
0599999.	Total - Bonds - U.S. Government					10,072,499	9,719,217	26,941
Bonds - All Other Government								
91087B AC 4	UNITED MEXICAN STATES 4.150% 03/28/27	D	03/16/2017	Deutsche Bank Securities		1,993,520	2,000,000	0
1099999.	Total - Bonds - All Other Government					1,993,520	2,000,000	0
Bonds - U.S. States, Territories and Possessions								
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS		05/12/2017	Jeffries & Co		4,000,000	4,000,000	0
20281P KL 5	CMWLTH FING AUTH PA 4.014% 06/01/33		04/12/2017	Various		5,777,641	5,700,000	106,772
283770 LB 9	EL PASO TX INDEP SCH DIST		12/13/2017	Citi Global Markets Inc		5,000,000	5,000,000	0
41978C AR 6	HAWAII ST ARPTS SYS CUSTOMER		07/13/2017	Bank of America		2,125,000	2,125,000	0
442331 3J 1	HOUSTON TX 4.061% 03/01/35		12/20/2017	Barclays		10,000,000	10,000,000	0
485429 Z6 4	KANSAS ST DEV FIN AUTH REV		03/31/2017	Raymond James & Associates		5,137,400	5,000,000	111,610
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO		04/26/2017	Bank of America		1,392,182	1,395,000	0
53945C HK 9	LOS ANGELES CA WSTWTR SYS REVE		05/10/2017	Morgan Stanley Dean Witter		3,225,000	3,225,000	0
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE		04/07/2017	Bank of America		5,000,000	5,000,000	0
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE		04/07/2017	Bank of America		2,645,000	2,645,000	0
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE		05/01/2017	Jeffries & Co		3,130,000	3,130,000	0
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON		03/30/2017	Raymond James & Associates		2,127,884	2,045,000	21,412
60416Q GV 0	MINNESOTA ST HSG FIN AGY		05/11/2017	RBC Capital Markets		1,953,030	1,953,030	0
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		04/27/2017	RBC Capital Markets		2,260,000	2,260,000	0
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		04/27/2017	RBC Capital Markets		2,750,000	2,750,000	0
646080 SS 1	NEW JERSEY ST HIGHER ED ASSIST		05/16/2017	Bank of America		5,079,100	5,000,000	0
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH		05/03/2017	RBC Capital Markets		2,676,123	2,676,123	0
762315 QL 6	RHODE ISLAND ST STUDENT LOAN		04/06/2017	Bank of America		2,120,000	2,120,000	0
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C		10/27/2017	Stifel Nicolaus		2,916,330	3,000,000	0
88213A HS 7	TEXAS ST A & M UNIV REVENUES		01/11/2017	Citi Global Markets Inc		3,000,000	3,000,000	0
92812V MA 1	VIRGINIA ST HSG DEV AUTH		05/24/2017	Wells Fargo Securities		2,735,488	2,735,488	2,849
977100 EL 6	WISCONSIN STATE 3.954% 05/01/36		01/12/2017	Stifel Nicolaus		7,000,000	7,000,000	0
977100 GH 3	WISCONSIN STATE 3.154% 05/01/27		05/03/2017	Wells Fargo Securities		5,000,000	5,000,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					87,050,178	86,759,641	242,643
Bonds - Industrial and Miscellaneous								
00115A AE 9	AEP TRANSMISSION CO LLC		05/24/2017	Tax Free Exchange		1,964,726	2,000,000	31,517
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		11/30/2017	J P Morgan & Co		2,267,663	2,267,663	0
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC		12/01/2017	Suntrust Robinson Humphrey		6,032,109	6,032,109	0
00184* AA 6	AZ RANDALL OH LANDLORD LLC		12/01/2017	Suntrust Robinson Humphrey		5,345,294	5,345,294	0
00206R EM 0	AT&T INC 3.900% 08/14/27		07/27/2017	J P Morgan & Co		3,993,080	4,000,000	0
002824 BL 3	ABBOTT LABORATORIES 3.250% 04/15/23		03/22/2017	Tax Free Exchange		2,948,314	3,000,000	42,521
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE		02/22/2017	Goldman Sachs & Co		1,997,100	2,000,000	0
015271 AL 3	ALEXANDRIA REAL ESTATE EQUITIE		12/01/2017	Various		5,989,680	6,000,000	2,875
023135 BA 3	AMAZON.COM INC 144A 3.150% 08/22/27		08/15/2017	J P Morgan & Co		1,996,420	2,000,000	0
023765 AA 8	AMER AIRLINE 16-2 AA PTT		08/01/2017	RW Baird		1,903,603	1,896,000	8,258
025676 AM 9	AMERICAN EQUITY INVESTMENT		11/08/2017	Seaport Group		1,572,825	1,500,000	30,000
0258M0 EL 9	AMERICAN EXPRESS 3.300% 05/03/27		10/27/2017	Various		8,008,120	8,000,000	82,042
025932 AK 0	AMERICAN FINANCIAL GROUP		12/05/2017	RW Baird		1,994,580	2,000,000	21,778

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03027X AR 1	AMERICAN TOWER CORP 3.600% 01/15/28		12/05/2017	Morgan Stanley Dean Witter		2,984,280	3,000,000	0
03065G AF 7	AMERICREDIT AUTOMOBILE REC 2017-2 C		05/09/2017	RBC Capital Markets		3,499,253	3,500,000	0
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2		03/03/2017	Nomura Securities		1,275,233	1,275,251	4,262
036752 AB 9	ANTHEM INC 3.650% 12/01/27		12/05/2017	Various		8,054,260	8,000,000	7,199
037833 AS 9	APPLE INC 3.450% 05/06/24		06/27/2017	US Bancorp		2,097,280	2,000,000	10,350
037833 CJ 7	APPLE INC 3.350% 02/09/27		02/02/2017	Deutsche Bank Securities		2,000,000	2,000,000	0
037833 CR 9	APPLE INC 3.200% 05/11/27		05/04/2017	J P Morgan & Co		3,500,000	3,500,000	0
037833 DB 3	APPLE INC 2.900% 09/12/27		09/05/2017	Deutsche Bank Securities		3,496,080	3,500,000	0
037833 DK 3	APPLE INC 3.000% 11/13/27		11/06/2017	J P Morgan & Co		4,985,450	5,000,000	0
03837P AA 5	AQUA FINANCE TRUST 2017-A A		11/17/2017	KeyBanc Capital Markets		8,950,339	8,951,442	0
039483 BL 5	ARCHER-DANIELS-MIDLAND		09/20/2017	Various		1,921,480	2,000,000	13,681
042735 BE 9	ARROW ELECTRONICS 4.000% 04/01/25		06/01/2017	Barclays		3,069,270	3,000,000	21,667
042735 BF 6	ARROW ELECTRONICS 3.875% 01/12/28		06/01/2017	J P Morgan & Co		995,750	1,000,000	0
042735 BG 4	ARROW ELECTRONICS 3.250% 09/08/24		09/05/2017	Bank of America		2,981,610	3,000,000	0
04365J AE 9	ASCENTIUM EQUIPMENT RECEIVABLE 2017-1A C		04/26/2017	Bank of America		2,299,406	2,300,000	0
04684T AG 6	A10 SECURITIZATION 2017-1A B		08/08/2017	Deutsche Bank Securities		4,998,781	5,000,000	0
05377R CV 4	AESOP FUNDING II LLC 2017-2A B		12/05/2017	Citi Global Markets Inc		4,997,745	5,000,000	0
05565E AT 2	BMW US CAPITAL LLC 144A		03/30/2017	J P Morgan & Co		1,989,200	2,000,000	0
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru		11/21/2017	Mesirow Financial		3,987,276	3,987,276	0
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A		05/24/2017	KeyBanc Capital Markets		1,343,140	1,343,171	0
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B		05/24/2017	KeyBanc Capital Markets		2,162,396	2,162,524	0
05723K AB 6	BAKER HUGHES A GE CO LLC 144A		12/06/2017	Morgan Stanley Dean Witter		3,000,000	3,000,000	0
06051G GM 5	BANK OF AMERICA 4.244% 04/24/38		04/19/2017	Bank of America		3,000,000	3,000,000	0
06051G GR 4	BANK OF AMERICA 3.593% 07/21/28		07/18/2017	Bank of America		3,000,000	3,000,000	0
06650A AH 0	BANK 2017-BNK8 AS 3.731% 11/15/50		10/27/2017	Morgan Stanley Dean Witter		3,089,920	3,000,000	4,353
07330M AB 3	BRANCH BANKING & TRUST CO		01/24/2017	Barclays		509,025	500,000	6,595
09256B AJ 6	BLACKSTONE HOLDINGS 144A		09/27/2017	Various		2,984,040	3,000,000	0
097023 BP 9	BOEING CO 2.600% 10/30/25		06/28/2017	Mizuho Securities		1,981,160	2,000,000	9,100
100743 AK 9	BOSTON GAS 144A 3.150% 08/01/27		07/31/2017	Goldman Sachs & Co		2,997,180	3,000,000	0
118230 AR 2	BUCKEYE PARTNERS LP 4.125% 12/01/27		11/09/2017	Barclays		2,985,090	3,000,000	0
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1		03/30/2017	Credit Suisse		2,979,136	2,980,000	0
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		01/09/2017	Bank of America		2,992,770	3,000,000	0
12508U AD 7	CCG RECEIVABLES TRUST 2017-1 C		06/05/2017	Wells Fargo Securities		5,052,563	5,053,000	0
12563L AE 7	CLI FUNDING LLC 2017-1A A		05/24/2017	Deutsche Bank Securities		3,279,002	3,279,371	0
12594T AC 7	CPS AUTO TRUST 2017-A C		01/10/2017	Citi Global Markets Inc		2,999,433	3,000,000	0
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1		06/26/2017	Credit Suisse		4,355,107	4,270,367	11,625
12636Y AA 0	CRH AMERICA FINANCE INC 144A		05/02/2017	Wells Fargo Securities		2,978,130	3,000,000	0
12701# AA 1	CRG ISSUER 2017-1 4.700% 01/10/24		07/19/2017	Goldman Sachs & Co		5,000,000	5,000,000	0
12770Q AG 0	CAESARS PALACE LAS VEGAS TRUST 2017-VICI		11/09/2017	J P Morgan & Co		5,149,995	5,000,000	15,446
14149Y BJ 6	CARDINAL HEALTH 3.410% 06/15/27		06/01/2017	Bank of America		6,000,000	6,000,000	0
14314P AG 1	CARMAX AUTO OWNER TRUST 2017-2 D		04/12/2017	RBC Capital Markets		4,998,323	5,000,000	0
166764 BL 3	CHEVRON CORP 2.954% 05/16/26		06/27/2017	J P Morgan & Co		2,003,340	2,000,000	7,221
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2		05/04/2017	Guggenheim Capital		2,985,000	2,985,000	0
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2		07/11/2017	Barclays		1,952,457	1,953,284	0
195674 J# 4	COLONIAL GAS COMPANY SENIOR UNSECURED NO		10/05/2017	Natwest Capital Market		3,000,000	3,000,000	0
19687T AC 0	COLT FUNDING LLC 2017-1 A3		04/27/2017	Credit Suisse		2,328,456	2,328,490	6,362

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B		06/02/2017	Goldman Sachs & Co		3,749,802	3,750,000	0
21050E AB 0	CONSUMER LOAN UNDERLYING BOND 2017-NP1 B		06/14/2017	Citi Global Markets Inc		2,499,989	2,500,000	0
21871@ AB 6	CORESITE L.P. SENIOR NOTE		04/20/2017	Citi		3,000,000	3,000,000	0
22533Y AE 5	CREDIT ACCEPTANCE AUTO LOAN TR 2017-2A C		06/20/2017	Wells Fargo Securities		3,999,934	4,000,000	0
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B		10/17/2017	Wells Fargo Securities		4,798,714	4,800,000	0
22822R BD 1	CROWN CASTLE TOWERS LLC 144A		10/03/2017	Suntrust		768,060	750,000	1,526
23204G AC 4	CUSTOMERS BANCORP INC 3.950% 06/30/22		06/28/2017	SANDLER O"NEILL		2,993,250	3,000,000	0
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I		09/14/2017	Guggenheim Capital		5,000,000	5,000,000	0
23305J AE 2	DBUBS MORTGAGE TRUST 2017-BRBK B		10/12/2017	Deutsche Bank Securities		6,133,935	6,000,000	14,588
23305J AG 7	DBUBS MORTGAGE TRUST 2017-BRBK C		10/12/2017	Deutsche Bank Securities		2,961,102	2,923,000	7,107
23355L AA 4	DXC TECHNOLOGY CO 4.450% 09/15/22		08/09/2017	Tax Free Exchange		1,974,735	2,000,000	35,600
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C		04/05/2017	RBC Capital Markets		1,993,125	2,000,000	2,530
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA		06/01/2017	Various		2,820,838	2,743,339	26,657
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A		12/26/2017	Barclays		1,898,083	1,828,914	29,136
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		10/06/2017	Deutsche Bank Securities		1,842,262	1,842,726	0
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		10/06/2017	Deutsche Bank Securities		1,381,821	1,382,045	0
25389J AR 7	DIGITAL REALTY TRUST LP		12/05/2017	Morgan Stanley Dean Witter		2,023,060	2,000,000	24,667
25470D AR 0	DISCOVERY COMMUNICATIONS		09/07/2017	Goldman Sachs & Co		1,992,860	2,000,000	0
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		01/24/2017	J P Morgan & Co		3,999,530	4,000,000	0
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		01/24/2017	J P Morgan & Co		2,999,934	3,000,000	0
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D		06/21/2017	Citi Global Markets Inc		4,249,866	4,250,000	0
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2		05/31/2017	Goldman Sachs & Co		3,844,840	3,845,479	0
269246 BP 8	E*TRADE FINANCIAL CORP		08/15/2017	Credit Suisse		1,997,960	2,000,000	0
269246 BQ 6	E*TRADE FINANCIAL CORP		08/15/2017	Credit Suisse		1,997,040	2,000,000	0
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B		10/17/2017	Bank of America		3,855,647	3,856,801	0
29250R AD 8	ENBRIDGE ENERGY PARTNERS		12/04/2017	Morgan Stanley Dean Witter		3,144,270	3,000,000	2,479
29273R BK 4	ENERGY TRANSFER PARTNERS		01/11/2017	Bank of America		2,993,580	3,000,000	0
29364D AU 4	ENTERGY ARKANSAS INC 3.500% 04/01/26		10/03/2017	Deutsche Bank Securities		2,071,820	2,000,000	778
29364N AU 2	ENTERGY MISSISSIPPI INC		11/09/2017	Sumitomo		4,982,950	5,000,000	0
29379V BN 2	ENTERPRISE PRODUCTS OPERATING		08/07/2017	Citi Global Markets Inc		2,000,000	2,000,000	0
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B		01/30/2017	Wells Fargo Securities		3,069,312	3,070,000	0
30212P AN 5	EXPEDIA INC 3.800% 02/15/28		09/27/2017	Various		2,985,820	3,000,000	844
30231G AT 9	EXXON MOBIL CORP 3.043% 03/01/26		06/29/2017	Citi Global Markets Inc		2,022,980	2,000,000	20,963
309601 AE 2	FARMERS INS EXCH 144A 4.747% 11/01/57		10/12/2017	Various		3,518,025	3,500,000	0
3136B0 ML 7	FANNIE MAE 2017-105 VK		12/28/2017	Amherst Securities		6,641,901	6,503,697	1,265
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		11/02/2017	Wells Fargo Securities		6,259,702	6,090,315	7,105
319383 AB 1	FIRST BUSEY CORPORATION		05/18/2017	US Bancorp		2,000,000	2,000,000	0
319383 AC 9	FIRST BUSEY CORPORATION		05/18/2017	US Bancorp		2,000,000	2,000,000	0
32055R A@ 6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR		04/20/2017	Bank of America		3,000,000	3,000,000	0
341081 FM 4	FLORIDA PWR & LT CO 3.125% 12/01/25		06/27/2017	Wells Fargo Securities		2,056,040	2,000,000	5,035
343498 AB 7	FLOWERS FOODS INC 3.500% 10/01/26		05/31/2017	Morgan Stanley Dean Witter		2,977,500	3,000,000	18,667
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I		03/21/2017	Barclays		2,985,000	2,985,000	0
345397 YT 4	FORD MOTOR CREDIT 3.815% 11/02/27		10/30/2017	Goldman Sachs & Co		4,250,000	4,250,000	0
35040U AA 9	Foundation Finance Trust 2017-1A A		12/06/2017	Guggenheim Capital		6,749,023	6,750,000	0
36253U AD 3	GLS AUTO RECEIVABLES TRUST 2017-1A C		06/19/2017	J P Morgan & Co		4,999,249	5,000,000	0
36254X AA 2	GS MORTGAGE SECURITIES TRUST 2017-FARM A		12/18/2017	Goldman Sachs & Co		8,040,645	7,793,000	21,460

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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
37045V AN 0	GENERAL MOTORS CO 4.200% 10/01/27		08/02/2017	Deutsche Bank Securities		2,995,560	3,000,000	0
37045X BT 2	GENERAL MOTORS FINL CO		06/27/2017	Barclays		2,030,180	2,000,000	39,392
37045X CA 2	GENERAL MOTORS FINL CO		09/13/2017	Morgan Stanley Dean Witter		1,000,000	1,000,000	0
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A		04/18/2017	Deutsche Bank Securities		3,293,261	3,294,440	0
38376G ZC 7	GNMA 2010-161 C 4.379% 10/16/44		05/01/2017	KGS - Alpha Capital		8,631,563	8,250,000	3,124
418056 AV 9	HASBRO INC 3.500% 09/15/27		12/11/2017	Various		5,449,180	5,500,000	26,250
421946 AK 0	HEALTH CARE REALTY TR 3.625% 01/15/28		11/27/2017	Wells Fargo Securities		1,983,060	2,000,000	0
42225U AF 1	HEALTHCARE TRUST OF AMER		06/26/2017	Various		3,020,645	3,000,000	6,563
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A		09/14/2017	Citi Global Markets Inc		4,997,832	5,000,000	0
42806D BH 1	HERTZ VEHICLE FINANCING LLC 2017-2A B		09/14/2017	Citi Global Markets Inc		1,749,598	1,750,000	0
431282 AP 7	HIGHWOODS REALTY LP 3.875% 03/01/27		02/13/2017	Bank of America		1,973,340	2,000,000	0
44929@ AN 4	ICRE REIT HOLDINGS SENIOR NOTE		07/05/2017	Bank of America		3,000,000	3,000,000	0
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP		08/10/2017	Wells Fargo Securities		4,989,600	5,000,000	0
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3		08/09/2017	J P Morgan & Co		2,349,987	2,301,969	6,490
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2		02/17/2017	J P Morgan & Co		4,200,054	4,172,671	10,953
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13		05/22/2017	J P Morgan & Co		4,620,369	4,587,041	13,379
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I		06/27/2017	Barclays		2,992,500	2,992,500	0
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A		03/07/2017	Guggenheim Capital		2,749,984	2,750,000	0
487836 BU 1	KELLOGG CO 3.400% 11/15/27		11/07/2017	Barclays		4,238,568	4,250,000	0
491386 E* 5	KENTUCKY POWER COMPANY SENIOR UNSECURED		09/12/2017	Barclays		4,000,000	4,000,000	0
49327V 2A 1	KEY BANK NA 3.400% 05/20/26		10/20/2017	KeyBanc Capital Markets		1,998,480	2,000,000	29,089
501044 DC 2	KROGER CO 3.500% 02/01/26		08/11/2017	Bank of America		2,975,670	3,000,000	4,375
501044 DJ 7	KROGER CO 3.700% 08/01/27		11/10/2017	Wells Fargo Securities		4,932,650	5,000,000	56,528
50587K AA 9	LAFARGEHOLCIM FINANCE US 144A		12/07/2017	J P Morgan & Co		2,245,523	2,250,000	17,281
52177R AF 5	LEAF II RECEIVABLES FUNDING LL 2017-1 C		05/17/2017	Credit Suisse		3,749,315	3,750,000	0
521865 AX 3	LEAR CORP 5.250% 01/15/25		07/06/2017	RW Baird		1,065,000	1,000,000	25,667
521865 AY 1	LEAR CORP 3.800% 09/15/27		12/05/2017	Various		4,000,760	4,000,000	23,222
52603F AE 8	LENDMARK FUNDING TRUST 2017-1A B		06/22/2017	Citi Global Markets Inc		2,199,910	2,200,000	0
539565 AD 3	LOCAL INITIATIVES SUPPOR		04/21/2017	Morgan Stanley Dean Witter		3,000,000	3,000,000	0
55266C XM 3	MB FINANCIAL BANK NA 4.000% 12/01/27		11/14/2017	SANDLER O"NEILL		3,000,000	3,000,000	0
55279H AQ 3	MANUF & TRADERS TRUST CO		11/17/2017	KeyBanc Capital Markets		3,035,940	3,000,000	26,633
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B		06/21/2017	Barclays		1,596,864	1,596,864	0
553896 AB 7	MVW OWNER TRUST 2017-1A B		08/08/2017	Bank of America		1,922,515	1,922,589	0
553896 AC 5	MVW OWNER TRUST 2017-1A C		08/08/2017	Bank of America		3,844,170	3,845,177	0
573284 AQ 9	MARTIN MARIETTA MATERIAL		12/05/2017	Various		5,470,200	5,500,000	1,821
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		03/31/2017	No Broker		0	12,130	0
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		03/31/2017	Interest Capitalization		983	983	0
582839 AH 9	MEAD JOHNSON NUTRITION CO		05/03/2017	Brean Capital		1,207,363	1,140,000	22,598
58942H AB 7	MERCY HEALTHCARE SYSTEM		12/12/2017	J P Morgan & Co		10,000,000	10,000,000	0
59217G CK 3	MET LIFE GLOB FUNDING I 144A		09/13/2017	KeyBanc Capital Markets		1,994,680	2,000,000	0
59523U AN 7	MID-AMERICA APARTMENTS		05/02/2017	Wells Fargo Securities		1,991,600	2,000,000	0
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2		09/21/2017	Wells Fargo Securities		3,414,958	3,500,000	8,531
61945C AC 7	MOSAIC CO 4.250% 11/15/23		05/03/2017	KeyBanc Capital Markets		2,096,940	2,000,000	40,847
61945C AG 8	MOSAIC CO 4.050% 11/15/27		11/08/2017	J P Morgan & Co		3,243,630	3,250,000	0
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A		01/26/2017	Guggenheim Capital		3,297,072	3,298,016	0
623115 AC 6	MT SINAI HOSPITAL 3.831% 07/01/35		12/14/2017	Goldman Sachs & Co		5,000,000	5,000,000	0

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62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1		02/01/2017	Barclays		3,999,980	4,000,000	0
62952E AA 5	NYU HOSPITALS CENTER 4.428% 07/01/42		04/04/2017	Raymond James & Associates		3,176,110	3,140,000	37,077
63636# AB 2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO		08/10/2017	Bank of America		3,000,000	3,000,000	0
637432 NG 6	NATIONAL RURAL UTILITIES COOP		07/21/2017	KeyBanc Capital Markets		1,540,650	1,500,000	11,510
63862H AB 3	NATIONSTAR HECM LOAN TRUST 2017-1A M1		05/19/2017	Barclays		3,289,999	3,290,000	0
63939X AD 3	NAVIENT STUDENT LOAN TRUST 2017-A B		10/12/2017	Barclays		7,299,470	7,300,000	0
64116# AB 9	NETRALITY PROPERTIES LP SERIES B SENIOR		04/06/2017	Goldman Sachs & Co		4,000,000	4,000,000	0
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		04/19/2017	Bank of America		6,360,997	6,116,845	16,312
649840 CQ 6	NY STATE ELECTRIC & GAS 144A		05/31/2017	Barclays		2,022,540	2,000,000	722
665859 AP 9	NORTHERN TRUST CORP 3.950% 10/30/25		06/28/2017	KeyBanc Capital Markets		2,133,980	2,000,000	13,825
665859 AS 3	NORTHERN TRUST CORP 3.375% 05/08/32		05/04/2017	Bank of America		2,999,410	3,000,000	94
667274 AB 0	NORTHWELL HEALTHCARE INC		09/19/2017	Citi Global Markets Inc		3,000,000	3,000,000	0
67021C AM 9	NSTAR ELECTRIC CO 3.200% 05/15/27		10/02/2017	Mitsubishi UFJ Securities		2,023,460	2,000,000	24,889
67103H AF 4	O'REILLY AUTOMOTIVE INC		08/10/2017	Bank of America		2,995,200	3,000,000	0
68245H AC 8	ONE MARKET PLAZA TRUST 2017-1MKT B		02/15/2017	Goldman Sachs & Co		1,029,996	1,000,000	2,884
68245H AE 4	ONE MARKET PLAZA TRUST 2017-1MKT C		02/15/2017	Goldman Sachs & Co		3,089,997	3,000,000	9,037
682680 AN 3	ONEOK INC 6.000% 06/15/35		02/09/2017	Various		4,247,500	4,000,000	37,000
682680 AS 2	ONEOK INC 4.000% 07/13/27		11/08/2017	Citi Global Markets Inc		5,047,840	5,000,000	39,000
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4		03/15/2017	Mizuho Securities		2,999,328	3,000,000	0
68784A AE 6	OSCAR US FUNDING TRUST 2017-2A A4		09/12/2017	Mizuho Securities		2,249,418	2,250,000	0
693475 AQ 8	PNC FINANCIAL SERVICES GROUP		05/16/2017	Morgan Stanley Dean Witter		1,537,500	1,500,000	3,750
693475 AT 2	PNC FINANCIAL SERVICES GROUP		05/16/2017	J P Morgan & Co		2,494,900	2,500,000	0
69353R EQ 7	PNC BANK NA 3.250% 06/01/25		08/10/2017	Various		2,044,035	2,000,000	12,594
69353R FG 8	PNC BANK NA 3.100% 10/25/27		10/26/2017	Morgan Stanley Dean Witter		1,984,700	2,000,000	1,206
718172 CE 7	PHILIP MORRIS INTERNATIONAL		11/01/2017	Credit Suisse		2,987,490	3,000,000	260
718549 AF 5	PHILLIPS 66 PARTNERS LP		10/11/2017	Citi Global Markets Inc		2,498,165	2,500,000	0
73020* AK 9	PNG COMPANIES LLC SENIOR SECURED NOTES		12/18/2017	J P Morgan & Co		3,000,000	3,000,000	0
73420P AB 9	PORT OF GREATER CINCINNATI SENIOR SERIES		01/19/2017	Direct		1,000,000	1,000,000	0
74170* AN 9	PRIME PROPERTY FUND LLC SENIOR UNSECURED		01/05/2017	J P Morgan & Co		2,000,000	2,000,000	0
74170* AR 0	PRIME PROPERTY FUND LLC SENIOR UNSECURED		10/11/2017	J P Morgan & Co		4,000,000	4,000,000	0
74256L AU 3	PRINCIPAL LFE GLB FND II 144A		09/21/2017	Various		3,952,610	4,000,000	35,833
74333J AD 3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B		07/13/2017	Deutsche Bank Securities		2,499,924	2,500,000	0
74333J AG 6	PROGRESS RESIDENTIAL TRUST 2017-SFR1 C		07/13/2017	Deutsche Bank Securities		3,999,884	4,000,000	0
744320 AW 2	PRUDENTIAL FINANCIAL INC		09/12/2017	Morgan Stanley Dean Witter		3,000,000	3,000,000	0
74460D AC 3	PUBLIC STORAGE 3.094% 09/15/27		09/13/2017	Morgan Stanley Dean Witter		2,000,000	2,000,000	0
754730 AE 9	RAYMOND JAMES FINANCIAL		05/05/2017	Incapital		1,996,320	2,000,000	11,076
75936L AA 2	THE REINVESTMENT FUND 3.366% 11/01/24		04/28/2017	Bank of America		2,500,000	2,500,000	0
75936L AB 0	THE REINVESTMENT FUND 3.513% 11/01/25		04/28/2017	Bank of America		3,000,000	3,000,000	0
76169# AJ 2	REYES HOLDINGS LLC SENIOR SECURED NOTE		10/17/2017	Bank of America		4,000,000	4,000,000	0
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B		01/31/2017	Credit Suisse		2,906,594	3,000,000	0
808513 AM 7	CHARLES SCHWAB CORP 3.450% 02/13/26		07/11/2017	Mesirow Financial		1,538,295	1,500,000	21,706
808513 AR 6	CHARLES SCHWAB CORP 5.000% Perpet		10/25/2017	Credit Suisse		2,500,000	2,500,000	0
808513 AU 9	CHARLES SCHWAB CORP 3.200% 01/25/28		12/04/2017	Bank of America		1,997,000	2,000,000	0
816851 BA 6	SEMPRA ENERGY 3.250% 06/15/27		10/31/2017	Morgan Stanley Dean Witter		4,974,500	5,000,000	64,549
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1		06/07/2017	Wells Fargo Securities		2,328,999	2,277,402	6,200
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2		09/20/2017	Wells Fargo Securities		3,807,241	3,752,903	9,851
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America		2,827,453	2,828,336	8,249

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82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America		2,793,866	2,828,336	8,249
824348 BD 7	SHERWIN-WILLIAMS CO 3.300% 02/01/25		08/09/2017	Tax Free Exchange		2,959,403	3,000,000	2,200
824348 BF 2	SHERWIN-WILLIAMS CO 3.950% 01/15/26		08/09/2017	Tax Free Exchange		1,713,169	1,750,000	4,608
83189D AD 2	SMB PRIVATE EDUCATION LOAN TRS 2017-B B		10/31/2017	J P Morgan & Co		4,965,232	5,000,000	0
832248 AZ 1	SMITHFIELD FOODS INC 144A		10/20/2017	Various		4,555,275	4,500,000	14,698
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B		02/02/2017	Morgan Stanley Dean Witter		1,707,634	1,750,000	0
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		01/20/2017	Deutsche Bank Securities		3,184,846	3,185,118	0
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B		01/20/2017	Deutsche Bank Securities		999,808	1,000,000	0
842400 FY 4	SOUTHERN CAL EDISON 3.500% 10/01/23		06/29/2017	Wells Fargo Securities		2,095,040	2,000,000	18,278
84858W AA 4	SPIRIT AIR 2017-1 PTT AA		11/14/2017	Various		5,007,500	5,000,000	0
857477 AT 0	STATE STREET CORP 3.550% 08/18/25		06/29/2017	KeyBanc Capital Markets		2,090,900	2,000,000	27,019
86468# AA 8	SUEZ WATER RESOURCES INC SENIOR NOTES		12/14/2017	Bank of America		1,500,000	1,500,000	0
867914 BN 2	SUNTRUST BANKS 5.050% Perpet		04/27/2017	Credit Suisse		3,000,000	3,000,000	0
87236Y AF 5	TD AMERITRADE HOLDING CO		10/03/2017	Various		7,021,995	7,000,000	1,467
87305Q CE 9	TTX CO 144A 4.125% 10/01/23		03/08/2017	Seaport Group		3,146,310	3,000,000	55,688
878091 BF 3	TEACHERS INSUR & ANNUITY 144A		05/05/2017	Various		5,988,360	6,000,000	712
88160Q AN 3	ANDEAVOR LOGIS LP/CORP		11/16/2017	Various		5,313,750	5,000,000	91,146
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		05/11/2017	RBC Capital Markets		6,570,963	6,571,250	0
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		06/22/2017	RBC Capital Markets		5,285,021	5,285,962	0
883203 BY 6	TEXTRON INC 3.375% 03/01/28		09/11/2017	Citi Global Markets Inc		2,998,980	3,000,000	0
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		07/31/2017	Taxable Exchange		996,917	996,917	0
891098 AA 3	Toro Mortgage Funding Trust 2017-RJ1 A		11/08/2017	Raymond James & Associates		4,492,290	4,420,458	4,420
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1		02/15/2017	Bank of America		2,821,289	3,000,000	5,000
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2		02/09/2017	Bank of America		3,463,223	3,500,000	5,056
89173F AC 4	TOWD POINT MORTGAGE TRUST 2017-1 M1		10/06/2017	SANDLER O"NEILL		5,079,688	5,000,000	5,208
89214P BD 0	TOWNEBANK/PORTSMOUTH VA		07/12/2017	SANDLER O"NEILL		5,000,000	5,000,000	0
902973 AZ 9	US BANCORP 5.300% Perpet		02/02/2017	US Bancorp		3,000,000	3,000,000	0
90933J AA 9	UNITED AIR 2016-2 B PTT		10/23/2017	Credit Suisse		2,000,000	2,000,000	0
911312 BM 7	UNITED PARCEL SERVICE 3.050% 11/15/27		11/09/2017	J P Morgan & Co		3,484,740	3,500,000	0
91159H HM 5	US BANCORP 3.100% 04/27/26		09/13/2017	US Bancorp		2,007,440	2,000,000	23,767
91324P DE 9	UNITEDHEALTH GROUP INC		10/18/2017	US Bancorp		3,470,705	3,500,000	0
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		05/08/2017	Citi Global Markets Inc		3,493,002	3,493,936	11,646
92343V DU 5	VERIZON COMMUNICATIONS		03/13/2017	Barclays		3,969,200	4,000,000	0
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		02/16/2017	Credit Suisse		2,196,537	2,196,575	4,046
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		03/09/2017	Wells Fargo Securities		2,490,075	2,500,000	0
92940V AA 9	WRG Debt Funding II LLC 2017-1 A		09/14/2017	Guggenheim Capital		7,499,920	7,500,000	0
94945P AA 3	WELK RESORTS LLC 2017-AA A		06/15/2017	Bank of America		1,794,014	1,794,196	0
94945P AB 1	WELK RESORTS LLC 2017-AA B		06/15/2017	Bank of America		1,793,866	1,794,168	0
95001G AE 3	WELLS FARGO COMMERCIAL MORTGAG 2017-C42		12/12/2017	Wells Fargo Securities		5,149,935	5,000,000	9,969
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I		01/06/2017	Barclays		2,929,751	2,932,500	7,140
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I		12/06/2017	Citi Global Markets Inc		5,000,000	5,000,000	0
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II		12/06/2017	Citi Global Markets Inc		6,000,000	6,000,000	0
96033D AA 8	WESTGATE RESORTS 2017-1A A		03/30/2017	Amherst Securities		1,661,325	1,663,339	0
96033D AB 6	WESTGATE RESORTS 2017-1A B		03/30/2017	Amherst Securities		830,435	831,670	0
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/28/2017	Bank of America		4,428,727	4,432,500	0
976826 BL 0	WISCONSIN POWER & LIGHT		10/02/2017	J P Morgan & Co		2,991,270	3,000,000	0

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98310W AN 8	WYNDHAM WORLDWIDE 4.500% 04/01/27		03/16/2017	Various		3,006,030	3,000,000	0
00908P AA 5	AIR CANADA 2017-1AA PTT 144A	A	12/07/2017	Credit Suisse		3,000,000	3,000,000	0
00908P AB 3	AIR CANADA 2017-1AA PTT 144A	A	12/07/2017	Credit Suisse		2,500,000	2,500,000	0
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	10/30/2017	Barclays		932,514	911,995	4,195
06368B GS 1	BANK OF MONTREAL 3.803% 12/15/32	A	12/07/2017	BMO Capital Markets Corp		5,000,000	5,000,000	0
064159 KJ 4	BANK OF NOVA SCOTIA 4.650% 01/01/99	A	10/05/2017	Various		5,005,250	5,000,000	0
136385 AV 3	CANADIAN NATL RESOURCES	A	05/23/2017	Various		2,542,905	2,500,000	31,146
136385 AX 9	CANADIAN NATL RESOURCES	A	05/23/2017	J P Morgan & Co		3,987,840	4,000,000	0
349553 AM 9	FORTIS INC 3.055% 10/04/26	A	07/07/2017	Tax Free Exchange		4,464,486	4,500,000	35,514
73755L AN 7	POTASH CORP OF SASKATCHEWAN	A	01/17/2017	Wells Fargo Securities		1,519,065	1,500,000	7,333
89356B AC 2	TRANSCANADA TRUST 5.300% 03/15/77	A	02/27/2017	Deutsche Bank Securities		3,000,000	3,000,000	0
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	09/15/2017	Direct		0	5,240	1
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	02/14/2017	Interest Capitalization		428	428	0
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	10/28/2017	Direct		0	2,978	0
00176J AP 1	AMERICAN MONEY MANAGEMENT CORP 2015-16A	D	03/29/2017	Mitsubishi UFJ Securities		5,000,000	5,000,000	0
00772B AR 2	AERCAP IRELAND CAP/GLOBA	D	01/23/2017	Morgan Stanley Dean Witter		2,316,051	2,277,000	43,722
00774M AA 3	AERCAP IRELAND CAP/GLOBA	D	01/23/2017	J P Morgan & Co		2,990,280	3,000,000	0
00913R AD 8	AIR LIQUIDE FINANCE 144A	D	11/14/2017	Mizuho Securities		4,794,350	5,000,000	16,389
034863 AR 1	ANGLO AMERICAN CAPITAL 144A	D	04/03/2017	Citi Global Markets Inc		4,000,000	4,000,000	0
034863 AT 7	ANGLO AMERICAN CAPITAL 144A	D	09/06/2017	RBC Capital Markets		1,999,180	2,000,000	0
04016L AE 7	ARES CLO LTD 2017-42A B2	D	02/17/2017	J P Morgan & Co		3,700,000	3,700,000	0
04016U AJ 6	ARES CLO LTD 2017-46A B2	D	12/08/2017	Morgan Stanley Dean Witter		2,500,000	2,500,000	0
046353 AN 8	ASTRAZENECA PLC 3.125% 06/12/27	D	06/05/2017	Bank of America		1,989,800	2,000,000	0
06760B AJ 1	BABSON CLO LTD 2017-1A C	D	06/23/2017	Wells Fargo Securities		3,000,000	3,000,000	0
09627L AQ 0	BLUEMOUNTAIN CLO LTD 2014-1A B2R	D	01/06/2017	J P Morgan & Co		5,000,000	5,000,000	0
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R	D	02/03/2017	Credit Suisse		3,000,000	3,000,000	0
13080B AC 5	SYMPHONY CLO LTD 2013-12A B2R	D	04/03/2017	Nomura Securities		4,000,000	4,000,000	0
14314F AG 3	CARLYLE GLOBAL MARKET STRAT 2017-3A B	D	06/23/2017	Morgan Stanley Dean Witter		3,500,000	3,500,000	0
15137E AU 7	CENT CLO LP 2014-21A A2BR	D	02/17/2017	J P Morgan & Co		2,000,000	2,000,000	0
19123# AA 6	COCA-COLA SOUTHWEST BEV LLC	D	12/28/2017	Bank of America		5,000,000	5,000,000	0
21987B AW 8	CODELCO INC 144A 3.625% 08/01/27	D	10/18/2017	Various		4,973,350	5,000,000	23,865
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2	D	03/09/2017	Morgan Stanley Dean Witter		4,250,000	4,250,000	0
423012 AF 0	HEINEKEN NV 3.500% 01/29/28	D	05/17/2017	Barclays		3,544,850	3,500,000	17,451
46617E AU 1	JFIN CLO Ltd 2014-1A B2R	D	09/15/2017	BNP Paribas		3,000,000	3,000,000	0
539439 AQ 2	LLOYDS BANKING GROUP PLC	D	12/05/2017	Various		5,991,990	6,000,000	8,935
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R	D	02/24/2017	Deutsche Bank Securities		3,000,000	3,000,000	0
55818Y BG 5	MADISON PARK FUNDING LTD 2015-17A CR	D	05/23/2017	Morgan Stanley Dean Witter		2,000,000	2,000,000	0
59284M AC 8	MEXICO CITY ARPT TRUST 144A	D	10/11/2017	Various		6,969,790	7,000,000	9,472
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R	D	04/27/2017	J P Morgan & Co		3,000,000	3,000,000	0
67573C AG 4	OCTAGON INVESTMENT PARTNERS 32 2017-1A B	D	07/25/2017	Morgan Stanley Dean Witter		5,250,000	5,250,000	0
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1	D	09/01/2017	Citi Global Markets Inc		7,500,000	7,500,000	0
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A	D	03/09/2017	Various		3,218,442	3,160,000	55,048
75625Q AE 9	RECKITT BENCKISER TRSY SRV PLC 144A	D	06/21/2017	Bank of America		4,985,000	5,000,000	0
784309 AA 4	S-JETS Limited 2017-1 A	D	08/14/2017	Deutsche Bank Securities		8,115,541	8,115,556	0
81180W AU 5	SEAGATE HDD CAYMAN 144A	D	05/03/2017	Morgan Stanley Dean Witter		4,998,100	5,000,000	22,431
88167A AE 1	TEVA PHARMACEUTICALS NE	D	01/09/2017	Citi Global Markets Inc		1,849,660	2,000,000	29,925

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90351D AF 4	UBS AG STAMFORD CT 144A	D	10/27/2017	J P Morgan & Co		5,259,800	5,000,000	9,740
92915U AF 1	VOYA CLO LTD 2017-2A A2B	D	05/02/2017	Natixis Securities		6,500,000	6,500,000	0
A3158# AB 5	HOFER FINANCIAL SERVICES GmbH SENIOR NOT	D	07/25/2017	J P Morgan & Co		9,000,000	9,000,000	0
G2242# AA 1	COATS GROUP FINANCE CO LTD SENIOR NOTES	D	12/06/2017	Barclays		5,000,000	5,000,000	0
G2765* AB 0	DIONYSUS AVIATION DES ACT CO GTED SERIES	D	07/19/2017	Citi		6,000,000	6,000,000	0
G6363# AA 5	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	06/29/2017	Citi		5,000,000	5,000,000	0
G6363# AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	06/29/2017	Citi		3,000,000	3,000,000	0
N9061@ AG 5	VTTI B.V. 4.050% 12/15/27	D	12/13/2017	Bank of America		2,000,000	2,000,000	0
Q0697# AA 4	AUSGRID FINANCE PTY LTD SENIOR SECURED N	D	09/06/2017	Commonwealth Bank of Australia		8,000,000	8,000,000	0
Q0697# AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N	D	09/06/2017	Commonwealth Bank of Australia		2,000,000	2,000,000	0
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR	D	05/03/2017	Citi		2,000,000	2,000,000	0
Q9389# AF 7	VECTOR LIMITED SENIOR NOTES	D	10/25/2017	Bank of America		4,000,000	4,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					1,021,254,166	1,017,994,546	1,903,110
8399997.	Total - Bonds - Part 3					1,120,370,363	1,116,473,404	2,172,694
8399998.	Total - Bonds - Summary Item from Part 5					55,332,205	55,248,486	107,600
8399999.	Total - Bonds					1,175,702,568	1,171,721,890	2,280,294
Common Stocks - Industrial and Miscellaneous								
747301 10 9	QUAD GRAPHICS INC		12/28/2017	Wells Fargo Securities	1,152.000	0	XXX	0
88642R 10 9	TIDEWATER INC		07/31/2017	Taxable Exchange	78,120.000	1,953,000	XXX	0
88642R 13 3	TIDEWATER INC WARRANTS		07/31/2017	Taxable Exchange	3,057.000	76,425	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,029,425	XXX	0
9799997.	Total - Common Stocks - Part 3					2,029,425	XXX	0
9799999.	Total - Common Stocks					2,029,425	XXX	0
9899999.	Total - Preferred and Common Stocks					2,029,425	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					1,177,731,993	XXX	2,280,294

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10	..	12/01/2017.	Paydown		554,766	554,766	554,761	554,627	0	139	0	139	0	554,766	0	0	0	10,365	08/25/2035.
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889	..	12/01/2017.	Paydown		361,386	361,386	385,723	383,983	0	(22,598)	0	(22,598)	0	361,386	0	0	0	8,380	03/01/2043.
3136AA 3R 4	FANNIE MAE 2012-149 LV	..	12/01/2017.	Paydown		214,885	214,885	221,332	217,415	0	(2,530)	0	(2,530)	0	214,885	0	0	0	3,508	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV	..	12/01/2017.	Paydown		81,060	81,060	78,609	79,742	0	1,317	0	1,317	0	81,060	0	0	0	1,323	02/25/2036.
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33	..	12/25/2017.	Paydown		550,234	550,234	549,202	549,191	0	1,042	0	1,042	0	550,234	0	0	0	9,725	06/25/2033.
36194N LU 1	GN AU1239 2.850% 07/01/33	..	12/01/2017.	Paydown		270,087	270,087	271,437	271,385	0	(1,299)	0	(1,299)	0	270,087	0	0	0	4,189	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41	..	12/15/2017.	Paydown		157,798	157,798	160,708	160,671	0	(2,873)	0	(2,873)	0	157,798	0	0	0	2,594	09/15/2041.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	..	12/15/2017.	Redemption 100.0000		458,826	458,826	458,826	458,826	0	0	0	0	0	458,826	0	0	0	11,840	06/15/2030.
38373M 2F 6	GNMA 2008-80 IO 1.467% 04/16/50	..	12/01/2017.	Paydown		0	0	71,890	67,571	0	(67,571)	0	(67,571)	0	0	0	0	0	8,624	04/16/2050.
38373M 3S 7	GNMA 2008-86 IO 0.259% 10/16/48	..	03/14/2017.	KGS - Alpha Capital		19,491	0	49,087	46,980	0	(147)	0	(147)	0	46,833	0	(27,342)	(27,342)	923	10/16/2048.
38373M 3S 7	GNMA 2008-86 IO 0.259% 10/16/48	..	03/16/2017.	Paydown		0	0	188	180	0	(180)	0	(180)	0	0	0	0	0	367	10/16/2048.
38373M 7D 6	GNMA 2009-37 IO 0.911% 05/16/49	..	03/14/2017.	KGS - Alpha Capital		25,790	0	48,241	46,990	0	(26)	0	(26)	0	46,964	0	(21,173)	(21,173)	1,845	05/16/2049.
38373M 7D 6	GNMA 2009-37 IO 0.911% 05/16/49	..	03/16/2017.	Paydown		0	0	165	161	0	(161)	0	(161)	0	0	0	0	0	733	05/16/2049.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32	..	12/01/2017.	Paydown		1,388,762	1,388,762	1,357,991	1,376,383	0	12,379	0	12,379	0	1,388,762	0	0	0	40,011	11/20/2032.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32	..	12/01/2017.	Paydown		439,418	439,418	456,308	444,153	0	(4,736)	0	(4,736)	0	439,418	0	0	0	14,386	07/20/2032.
38375C BD 1	GNMA 2012-57 DA 5.405% 04/20/42	..	12/01/2017.	Paydown		535,274	535,274	585,790	557,432	0	(22,158)	0	(22,158)	0	535,274	0	0	0	17,066	04/20/2042.
38376G A7 5	GNMA 2011-10 AC 3.551% 11/16/44	..	12/01/2017.	Paydown		657,157	657,157	713,785	710,189	0	(53,032)	0	(53,032)	0	657,157	0	0	0	8,875	11/16/2044.
38376G F4 7	GNMA 2011-16 C 3.821% 09/16/46	..	11/01/2017.	Paydown		1,804,892	1,804,892	1,996,098	1,976,628	0	(171,736)	0	(171,736)	0	1,804,892	0	0	0	36,855	09/16/2046.
38376G F4 7	GNMA 2011-16 C 3.821% 09/16/46	..	12/01/2017.	Redemption 100.0000		14,078	14,078	15,569	15,417	0	(1,076)	0	(1,076)	0	14,342	0	(264)	(264)	533	09/16/2046.
38376G ZU 7	GNMA 2011-9 C 3.515% 09/16/41	..	11/01/2017.	Paydown		1,500,170	1,500,170	1,636,592	1,628,324	0	(128,154)	0	(128,154)	0	1,500,170	0	0	0	20,830	09/16/2041.
38376G ZU 7	GNMA 2011-9 C 3.515% 09/16/41	..	12/01/2017.	Redemption 100.0000		20,868	20,868	22,766	22,651	0	(1,371)	0	(1,371)	0	21,281	0	(412)	(412)	737	09/16/2041.
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39	..	12/01/2017.	Paydown		1,678,959	1,678,959	1,772,351	1,710,606	0	(31,647)	0	(31,647)	0	1,678,959	0	0	0	34,446	12/20/2039.
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41	..	12/01/2017.	Paydown		319,142	319,142	316,649	317,006	0	2,136	0	2,136	0	319,142	0	0	0	3,903	09/16/2041.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B	..	11/10/2017.	Redemption 100.0000		118,310	118,310	118,310	118,310	0	0	0	0	0	118,310	0	0	0	4,279	08/10/2018.
0599999.	Total - Bonds - U.S. Government					11,171,353	11,126,072	11,842,378	11,714,821	0	(494,282)	0	(494,282)	0	11,220,546	0	(49,191)	(49,191)	246,337	XXX
Bonds - U.S. States, Territories and Possessions																				
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	..	12/01/2017.	Redemption 100.0000		182,227	182,227	182,227	182,227	0	0	0	0	0	182,227	0	0	0	2,569	02/01/2042.
196479 XM 6	COLORADO HSG & FIN AUTH	..	11/01/2017.	Redemption 100.0000		615,000	615,000	615,000	615,000	0	0	0	0	0	615,000	0	0	0	16,604	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS	..	12/01/2017.	Redemption 100.0000		133,266	133,266	133,266	133,266	0	0	0	0	0	133,266	0	0	0	151,905	11/01/2045.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	..	12/15/2017.	Redemption 100.0000		439,136	439,136	439,136	439,136	0	0	0	0	0	439,136	0	0	0	2,302	06/15/2045.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI	..	10/01/2017.	Redemption 100.0000		10,000	10,000	8,888	9,072	0	29	0	29	0	9,101	0	899	899	259	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	..	10/01/2017.	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	20,637	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series	..	12/01/2017.	Redemption 100.0000		331,344	331,344	331,344	331,344	0	0	0	0	0	331,344	0	0	0	4,986	07/01/2037.
341271 AB 0	FLORIDA ST BRD OF ADMIN TAX	..	06/07/2017.	FTN Financial		7,064,680	7,000,000	7,080,150	7,069,249	0	(6,562)	0	(6,562)	0	7,062,687	0	1,993	1,993	174,914	07/01/2021.
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE	..	11/01/2017.	Redemption 100.0000		730,000	730,000	737,337	734,625	0	(481)	0	(481)	0	734,144	0	(4,144)	(4,144)	16,933	12/01/2026.
419818 HM 4	HAWAII HOUSING 2013 SERIES A	..	12/01/2017.	Redemption 100.0000		321,650	321,650	298,144	300,298	0	298	0	298	0	300,596	0	21,054	21,054	3,989	07/01/2037.
452227 FM 8	ILLINOIS ST SALES TAX REVENUE	..	08/22/2017.	Citi Global Markets Inc		3,746,039	3,730,000	3,730,000	3,730,000	0	0	0	0	0	3,730,000	0	16,039	16,039	75,921	06/15/2022.
452227 FN 6	ILLINOIS ST SALES TAX REVENUE	..	06/06/2017.	Citi Global Markets Inc		6,061,500	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	61,500	61,500	89,349	06/15/2023.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	..	12/01/2017.	Redemption 100.0000		595,000	595,000	595,000	595,000	0	0	0	0	0	595,000	0	0	0	8,700	11/01/2041.
56052E 2U 1	MAINE ST HSG AUTH MTG PUR	..	05/24/2017.	Redemption 100.0000		1,065,000	1,065,000	1,072,498	1,069,722	0	(394)	0	(394)	0	1,069,328	0	(4,328)	(4,328)	22,365	11/15/2026.
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-	..	05/24/2017.	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,465	11/15/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES	..	05/08/2017.	Call 100.0000		1,420,000	1,420,000	1,427,100	1,420,245	0	(245)	0	(245)	0	1,420,000	0	0	0	63,328	03/01/2043.
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES	..	03/01/2017.	Redemption 100.0000		400,000	400,000	402,000	400,069	0	(69)	0	(69)	0	400,000	0	0	0	13,000	03/01/2043.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	07/01/2017.	Redemption 100.0000		500,000	500,000	501,250	500,650	0	(65)	0	(65)	0	500,585	0	(585)	(585)	27,500	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	07/01/2017.	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	14,210	07/01/2028.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY	..	03/01/2017.	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	3,124	12/01/2030.
59465M W9 2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG	..	10/01/2017.	Redemption 100.0000		560,000	560,000	560,000	560,000	0	0	0	0	0	560,000	0	0	0	20,922	10/01/2033.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	..	12/01/2017.	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	32,930	07/01/2031.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A	..	12/01/2017.	Redemption 100.0000		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	3,390	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B	..	12/01/2017.	Redemption 100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	4,516	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D	..	12/01/2017.	Redemption 100.0000		220,736	220,736	197,941	200,370	0	413	0	413	0	200,784	0	19,952	19,952	3,179	10/01/2034.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	..	12/01/2017.	Redemption 100.0000		155,000	155,000	154,997	155,000	0	0	0	0	0	155,000	0	0	0	5,434	12/01/2026.
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	..	10/01/2017.	Redemption 100.0000		120,000	120,000	121,624	121,065	0	(93)	0	(93)	0	120,973	0	(973)	(973)	4,038	10/01/2033.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	..	12/01/2017.	Redemption 100.0000		600,000	600,000	628,500	619,126	0	(1,247)	0	(1,247)	0	617,879	0	(17,879)	(17,879)	21,750	07/01/2034.
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	07/03/2017.	Redemption 100.0000		175,000	175,000	184,559	181,363	0	(303)	0	(303)	0	181,060	0	(6,060)	(6,060)	3,482	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	07/03/2017.	Redemption 100.0000		360,000	360,000	355,550	356,399	0	51	0	51	0	356,450	0	3,550	3,550	7,303	12/01/2029.
646080 QV 6	NEW JERSEY ST HIGHER ED ASSIST 2014-1	..	07/03/2017.	Redemption 100.0000		1,590,000	1,590,000	1,590,000	1,590,000	0	0	0	0	0	1,590,000	0	0	0	17,086	12/01/2030.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	..	12/01/2017.	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,680	09/01/2032.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE	..	12/21/2017.	Redemption 100.0000		205,000	205,000	212,179	209,483	0	(322)	0	(322)	0	209,161	0	(4,161)	(4,161)	3,709	04/01/2041.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	10/01/2017.	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	5,777	01/01/2029.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	..	12/01/2017.	Redemption 100.0000		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	5,100	11/01/2041.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	..	12/01/2017.	Redemption 100.0000		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	27,960	06/01/2020.
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1	..	03/01/2017.	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,498	03/01/2017.
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC	..	07/01/2017.	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,779	07/01/2021.
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	..	10/01/2017.	Redemption 100.0000		405,000	405,000	420,281	417,593	0	(341)	0	(341)	0	417,252	0	(12,252)	(12,252)	55,600	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1	..	12/01/2017.	Redemption 100.0000		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	4,573	01/01/2041.
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE	..	12/07/2017.	Redemption 100.0000		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	7,380	11/01/2036.
850593 AD 6	SPRINGFIELD ILL METRO SAN DIST	..	01/01/2017.	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,270	01/01/2017.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	..	12/01/2017.	Redemption 100.0000		525,000	525,000	526,392	525,845	0	(80)	0	(80)	0	525,765	0	(765)	(765)	21,119	01/01/2030.
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS	..	12/01/2017.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	19,358	03/01/2039.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR	..	12/15/2017.	Redemption 100.0000		470,000	470,000	461,991	463,476	0	417	0	417	0	463,893	0	6,107	6,107	13,500	06/15/2026.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	..	12/01/2017.	Redemption 100.0000		202,423	202,423	202,423	202,423	0	0	0	0	0	202,423	0	0	0	2,914	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	..	12/25/2017.	Redemption 100.0000		524,960	524,960	524,960	524,960	0	0	0	0	0	524,960	0	0	0	9,645	06/25/2042.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	..	10/01/2017.	Redemption 100.0000		455,000	455,000	456,175	455,738	0	(67)	0	(67)	0	455,671	0	(671)	(671)	13,725	10/01/2031.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					35,317,961	35,175,742	35,285,912	35,247,744	0	(9,061)	0	(9,061)	0	35,238,685	0	79,276	79,276	1,055,677	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	..	12/01/2017.	Paydown		220,996	220,996	222,880	220,863	0	133	0	133	0	220,996	0	0	0	5,383	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	..	12/01/2017.	Paydown		379,040	379,040	370,939	376,024	0	3,016	0	3,016	0	379,040	0	0	0	11,495	02/15/2032.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	..	12/01/2017.	Paydown		315,869	315,869	317,186	315,568	0	301	0	301	0	315,869	0	0	0	9,018	10/15/2031.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	..	12/01/2017.	Paydown		166,410	166,410	157,224	162,116	0	4,294	0	4,294	0	166,410	0	0	0	2,232	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	..	12/01/2017.	Paydown		51,135	51,135	47,003	50,240	0	896	0	896	0	51,135	0	0	0	1,593	01/15/2032.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	..	12/01/2017.	Paydown		669,065	669,065	645,731	659,941	0	9,123	0	9,123	0	669,065	0	0	0	23,080	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	..	12/01/2017.	Paydown		105,473	105,473	95,437	103,161	0	2,312	0	2,312	0	105,473	0	0	0	3,353	11/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	..	12/01/2017.	Paydown		202,374	202,374	192,040	199,613	0	2,761	0	2,761	0	202,374	0	0	0	6,345	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	..	12/01/2017.	Paydown		200,670	200,670	192,255	198,352	0	2,318	0	2,318	0	200,670	0	0	0	5,949	02/15/2029.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	..	12/01/2017.	Paydown		114,565	114,565	108,658	112,994	0	1,571	0	1,571	0	114,565	0	0	0	4,436	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	..	12/01/2017.	Paydown		187,314	187,314	178,534	184,761	0	2,553	0	2,553	0	187,314	0	0	0	6,031	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40	..	12/01/2017.	Paydown		768,121	768,121	789,964	777,347	0	(9,226)	0	(9,226)	0	768,121	0	0	0	26,573	09/25/2040.
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	..	12/01/2017.	Paydown		213,149	213,149	230,867	219,430	0	(68)	0	(68)	0	219,362	0	(6,212)	(6,212)	4,063	02/25/2038.
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	..	12/01/2017.	Paydown		251,425	251,425	276,372	262,977	0	(11,552)	0	(11,552)	0	251,425	0	0	0	4,792	01/25/2030.
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	..	12/01/2017.	Paydown		460,843	460,843	476,828	471,304	0	(10,461)	0	(10,461)	0	460,843	0	0	0	6,983	06/25/2043.
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	..	12/01/2017.	Paydown		199,807	199,807	198,550	198,973	0	834	0	834	0	199,807	0	0	0	3,808	07/25/2033.
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	..	12/01/2017.	Paydown		433,117	433,117	443,945	438,311	0	(5,194)	0	(5,194)	0	433,117	0	0	0	9,222	11/15/2040.
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41	..	12/01/2017.	Paydown		304,257	304,257	316,152	314,521	0	(10,264)	0	(10,264)	0	304,257	0	0	0	2,285	04/15/2041.
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	..	12/01/2017.	Paydown		226,981	226,981	244,075	237,819	0	(10,838)	0	(10,838)	0	226,981	0	0	0	4,326	09/15/2028.
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	..	12/01/2017.	Paydown		165,563	165,563	179,118	171,260	0	(5,697)	0	(5,697)	0	165,563	0	0	0	3,158	03/15/2035.
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	..	12/01/2017.	Paydown		258,530	258,530	272,385	265,682	0	(7,153)	0	(7,153)	0	258,530	0	0	0	4,220	12/15/2035.
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	..	12/01/2017.	Paydown		281,364	281,364	280,177	280,541	0	823	0	823	0	281,364	0	0	0	5,363	04/15/2033.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	..	12/01/2017.	Paydown		643,472	643,472	654,130	647,911	0	(4,439)	0	(4,439)	0	643,472	0	0	0	13,501	05/25/2045.
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25	..	12/26/2017.	Paydown		42,188	42,188	41,560	41,755	0	24	0	24	0	41,779	0	410	410	890	08/01/2025.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	..	12/01/2017.	Paydown		88,592	88,592	85,662	87,515	0	1,077	0	1,077	0	88,592	0	0	0	2,937	08/25/2031.
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	..	12/01/2017.	Paydown		105,604	105,604	100,774	103,794	0	1,810	0	1,810	0	105,604	0	0	0	2,529	10/25/2032.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	..	12/01/2017.	Paydown		55,340	55,340	54,288	55,125	0	215	0	215	0	55,340	0	0	0	2,127	05/15/2032.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	..	12/15/2017.	Paydown		94,344	94,344	91,016	93,379	0	966	0	966	0	94,344	0	0	0	2,882	06/15/2032.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	..	12/01/2017.	Paydown		221,120	221,120	219,698	220,289	0	831	0	831	0	221,120	0	0	0	7,319	06/15/2032.
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32	..	12/01/2017.	Paydown		44,508	44,508	42,890	44,004	0	504	0	504	0	44,508	0	0	0	2,431	06/15/2032.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	..	12/01/2017.	Paydown		203,207	203,207	186,790	197,352	0	5,855	0	5,855	0	203,207	0	0	0	5,216	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	..	12/01/2017.	Paydown		480,997	480,997	463,476	473,756	0	7,241	0	7,241	0	480,997	0	0	0	15,604	07/15/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	..	12/01/2017.	Paydown		254,160	254,160	229,322	247,558	0	6,602	0	6,602	0	254,160	0	0	0	5,693	08/15/2032.
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	..	12/01/2017.	Paydown		294,414	294,414	283,665	290,957	0	3,457	0	3,457	0	294,414	0	0	0	7,134	09/15/2032.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	..	12/01/2017.	Paydown		472,140	472,140	463,772	469,280	0	2,860	0	2,860	0	472,140	0	0	0	9,800	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	..	12/01/2017.	Paydown		154,392	154,392	147,457	152,496	0	1,897	0	1,897	0	154,392	0	0	0	3,785	10/15/2032.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	..	12/01/2017.	Paydown		34,819	34,819	33,002	34,583	0	236	0	236	0	34,819	0	0	0	777	04/25/2033.
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	..	12/01/2017.	Paydown		588,373	588,373	574,767	582,210	0	6,163	0	6,163	0	588,373	0	0	0	17,266	06/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	..	12/01/2017.	Paydown		253,415	253,415	254,880	253,434	0	(19)	0	(19)	0	253,415	0	0	0	6,565	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	..	12/01/2017.	Paydown		4,184,521	4,184,521	4,070,173	4,153,960	0	30,561	0	30,561	0	4,184,521	0	0	0	123,277	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41	..	12/25/2017.	Paydown		1,303,384	1,303,384	1,353,434	1,328,773	0	(25,388)	0	(25,388)	0	1,303,384	0	0	0	25,213	04/25/2041.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20	..	12/01/2017.	Paydown		11,771	11,771	11,841	11,758	0	13	0	13	0	11,771	0	0	0	321	01/01/2020.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC	..	12/05/2017.	Redemption 100.0000		216,191	216,191	220,347	219,204	0	(229)	0	(229)	0	218,975	0	(2,784)	(2,784)	6,280	08/05/2030.
36230M FL 6	GN 752871 3.850% 07/15/36	..	12/01/2017.	Paydown		158,739	158,739	165,088	164,406	0	(5,667)	0	(5,667)	0	158,739	0	0	0	3,331	07/15/2036.
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	..	12/01/2017.	Paydown		128,073	128,073	128,073	128,073	0	0	0	0	0	128,073	0	0	0	2,440	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42	..	12/01/2017.	Paydown		177,007	177,007	178,334	177,947	0	(940)	0	(940)	0	177,007	0	0	0	3,122	05/16/2042.
452151 LD 3	ILLINOIS STATE 4.350% 06/01/18	..	06/01/2017.	Redemption 100.0000		1,000,000	1,000,000	955,610	991,018	0	2,565	0	2,565	0	993,583	0	6,417	6,417	21,750	06/01/2018.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	..	12/01/2017.	Paydown		889,694	889,694	911,144	900,335	0	(10,642)	0	(10,642)	0	889,694	0	0	0	12,476	01/27/2038.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	..	07/15/2017.	Redemption 100.0000		565,264	565,264	565,264	565,264	0	0	0	0	0	565,264	0	0	0	34,140	07/15/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74526Q A7 7	PUERTO RICO ELEC PWR AUTH REV	..	04/12/2017.	Citi Global Markets Inc.		1,725,600	2,400,000	1,104,000	1,137,542	0	4,983	0	4,983	0	1,142,524	0	583,076	583,076	84,000	07/01/2033.
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS	..	12/15/2017.	Maturity		19,925,000	19,925,000	23,149,851	20,207,646	0	(282,646)	0	(282,646)	0	19,925,000	0	0	0	1,245,313	12/15/2017.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	..	12/01/2017.	Redemption 100.0000		137,405	137,405	137,405	137,405	0	0	0	0	0	137,405	0	0	0	5,623	05/01/2032.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					40,629,802	41,304,202	43,114,033	40,340,527	0	(291,628)	0	(291,628)	0	40,048,897	0	580,907	580,907	1,827,450	XXX
Bonds - Industrial and Miscellaneous																				
00115A AA 7	AEP TRANSMISSION CO LLC	..	05/24/2017.	Tax Free Exchange		1,996,243	2,000,000	1,996,060	1,996,093	0	151	0	151	0	1,996,243	0	0	0	0	12/01/2026.
00206R CM 2	AT&T INC 3.000% 06/30/22	..	07/28/2017.	Citi Global Markets Inc.		3,036,510	3,000,000	2,999,100	2,999,398	0	60	0	60	0	2,999,458	0	37,052	37,052	53,000	06/30/2022.
00213R AA 1	ARL FIRST LLC 2012-1A A1	..	12/15/2017.	Paydown		513,333	513,333	513,333	513,333	0	0	0	0	0	513,333	0	0	0	4,946	12/15/2042.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC	..	12/15/2017.	Redemption 100.0000		571,664	571,664	586,904	576,873	0	(495)	0	(495)	0	576,378	0	(4,714)	(4,714)	23,477	08/15/2021.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1	..	12/01/2017.	Paydown		237,948	237,948	179,651	218,327	0	19,621	0	19,621	0	237,948	0	0	0	6,453	10/25/2033.
00817Y AW 8	AETNA INC 3.200% 06/15/26	..	03/16/2017.	Call 100.0000		5,000,000	5,000,000	4,981,300	4,982,221	0	329	0	329	0	4,982,550	0	17,450	17,450	90,444	06/15/2026.
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	12/01/2017.	Paydown		251,525	251,525	240,599	244,548	0	2,673	0	2,673	0	247,221	0	4,304	4,304	4,879	07/25/2043.
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	12/01/2017.	Paydown		506,840	506,840	514,363	511,031	0	(4,191)	0	(4,191)	0	506,840	0	0	0	9,740	03/25/2045.
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	12/25/2017.	Paydown		466,479	466,479	469,103	467,816	0	(1,337)	0	(1,337)	0	466,479	0	0	0	9,491	12/25/2045.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	..	10/01/2017.	Redemption 100.0000		534,770	534,770	537,931	535,317	0	(119)	0	(119)	0	535,198	0	(429)	(429)	34,339	10/01/2020.
013817 AS 0	ALCOA INC 6.750% 07/15/18	..	06/19/2017.	Call 100.0000		2,000,000	2,000,000	1,993,680	1,998,734	0	371	0	371	0	1,999,105	0	895	895	233,776	07/15/2018.
01741R AF 9	ALLEGHENY TECHNOLOGIES	..	04/05/2017.	Bank of America		2,045,000	2,000,000	1,999,820	2,051,235	0	(1,615)	0	(1,615)	0	2,049,620	0	(4,620)	(4,620)	101,719	08/15/2023.
01885@ AB 2	ALLIANCE RESOURCE OPERATING PARTNERS LP	..	05/11/2017.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	244,176	06/26/2018.
023765 AA 8	AMER AIRLINE 16-2 AA PTT	..	12/15/2017.	Redemption 100.0000		52,000	52,000	51,025	51,030	0	61	0	61	0	51,091	0	909	909	1,248	06/15/2028.
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A	..	11/01/2017.	Redemption 100.0000		303,432	303,432	304,570	304,535	0	(62)	0	(62)	0	304,473	0	(1,041)	(1,041)	7,679	05/01/2027.
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B	..	11/01/2017.	Redemption 100.0000		93,703	93,703	93,703	93,703	0	0	0	0	0	93,703	0	0	0	2,528	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST	..	10/01/2017.	Redemption 100.0000		82,039	82,039	82,039	82,039	0	0	0	0	0	82,039	0	0	0	2,271	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA	..	09/22/2017.	Redemption 100.0000		142,104	142,104	142,104	142,104	0	0	0	0	0	142,104	0	0	0	3,837	03/22/2029.
025932 40 1	AMERICAN FINANCIAL GROUP	..	06/26/2017.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	103,063	06/12/2042.
026074 AA 2	AMERICAN FINANCIAL GROUP	..	12/11/2017.	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	825,780	06/15/2019.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	12/01/2017.	Paydown		861,837	861,837	714,291	714,291	0	147,547	0	147,547	0	861,837	0	0	0	29,105	10/25/2034.
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A	..	12/01/2017.	Paydown		59,667	59,667	59,664	59,642	0	24	0	24	0	59,667	0	0	0	1,231	10/17/2036.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A	..	12/01/2017.	Paydown		55,174	55,174	55,172	55,162	0	12	0	12	0	55,174	0	0	0	1,038	04/17/2045.
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C	..	05/08/2017.	Paydown		1,022,094	1,022,094	1,011,331	1,021,424	0	670	0	670	0	1,022,094	0	0	0	3,682	01/08/2019.
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1	..	02/27/2017.	Paydown		3,897,445	3,897,445	3,563,726	3,780,450	0	(1,193)	0	(1,193)	0	3,779,257	0	118,188	118,188	36,265	11/25/2033.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	12/01/2017.	Paydown		255,070	255,070	244,298	245,792	0	448	0	448	0	246,240	0	8,830	8,830	7,142	01/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9	..	12/01/2017.	Paydown		7,134	7,134	6,845	6,944	0	72	0	72	0	7,016	0	118	118	309	11/25/2035.
03073E AG 0	AMERISOURCEBERGEN CORPORATION	..	12/29/2017.	Call 100.0000		1,500,000	1,500,000	1,487,610	1,495,796	0	1,387	0	1,387	0	1,497,182	0	2,818	2,818	165,868	11/15/2019.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	12/01/2017.	Paydown		100,374	100,374	92,971	97,265	0	287	0	287	0	97,552	0	2,822	2,822	5,131	02/25/2028.
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC	..	06/15/2017.	Redemption 100.0000		1,111,184	1,111,184	1,111,184	1,111,221	0	(37)	0	(37)	0	1,111,184	0	0	0	52,781	06/15/2017.
04364F AE 8	ASCENTIUM EQUIPMENT RECEIVABLE 2015-1A C	..	12/10/2017.	Paydown		3,500,000	3,500,000	3,498,969	3,499,498	0	502	0	502	0	3,500,000	0	0	0	94,150	10/12/2021.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	12/01/2017.	Paydown		514,028	514,028	512,779	512,764	0	(81)	0	(81)	0	512,683	0	1,345	1,345	14,426	06/25/2035.
05366# AG 8	AVIATION CAPITAL GROUP CORP SERIES B	..	04/08/2017.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,063	04/08/2017.
05377R BA 1	AESOP FUNDING II LLC 2012-2A B	..	05/20/2017.	Paydown		1,250,000	1,250,000	1,249,979	1,249,921	0	79	0	79	0	1,250,000	0	0	0	12,147	05/20/2018.
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5	..	02/01/2017.	Paydown		51,563	51,563	51,917	51,355	0	208	0	208	0	51,563	0	0	0	353	05/26/2037.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20	..	11/01/2017.	Redemption 100.0000		328,501	328,501	328,501	328,549	0	(48)	0	(48)	0	328,501	0	0	0	17,992	05/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05541N AB 0	BCC FUNDING CORP 2016-1 A2	..	12/20/2017.	Paydown		1,611,229	1,611,229	1,611,027	1,611,041	0	188	0	188	0	1,611,229	0	0	0	26,447	12/20/2021.
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	..	04/20/2017.	Paydown		306,097	306,097	305,863	305,490	0	(11)	0	(11)	0	305,479	0	618	618	5,904	03/02/2026.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A	..	12/02/2017.	Paydown		194,026	194,026	194,025	194,026	0	0	0	0	0	194,026	0	0	0	2,715	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A	..	12/04/2017.	Paydown		307,814	307,814	307,750	307,782	0	32	0	32	0	307,814	0	0	0	4,905	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A	..	12/02/2017.	Paydown		700,853	700,853	700,797	700,815	0	4	0	4	0	700,819	0	34	34	10,716	05/02/2030.
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3	..	06/01/2017.	Paydown		63,706	73,032	72,027	72,715	0	94	0	94	0	72,808	0	(9,102)	(9,102)	1,377	05/25/2019.
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3	..	06/01/2017.	Paydown		171,813	171,813	168,914	170,733	0	1,080	0	1,080	0	171,813	0	0	0	3,813	10/25/2020.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A	..	10/01/2017.	Redemption 100.0000		91,599	91,599	91,599	91,599	0	0	0	0	0	91,599	0	0	0	3,664	10/01/2031.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4	..	12/01/2017.	Paydown		795,731	795,731	750,225	750,225	0	0	0	0	0	750,225	0	45,506	45,506	22,948	08/25/2034.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A	..	12/15/2017.	Paydown		200,521	200,521	200,520	200,521	0	0	0	0	0	200,521	0	0	0	5,632	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B	..	12/15/2017.	Paydown		85,938	85,938	85,934	85,935	0	3	0	3	0	85,938	0	0	0	3,255	12/16/2041.
09256B AA 5	BLACKSTONE HOLDINGS 144A	..	11/01/2017.	Call 100.0000		5,000,000	5,000,000	5,001,190	5,000,357	0	(108)	0	(108)	0	5,000,249	0	(249)	(249)	797,268	08/15/2019.
096629 AA 8	BOARDWALK PIPELINES LLC	..	02/01/2017.	Maturity		500,000	500,000	498,414	499,985	0	15	0	15	0	500,000	0	0	0	13,750	02/01/2017.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP	..	12/30/2017.	Redemption 100.0000		122,222	122,222	122,222	122,222	0	0	0	0	0	122,222	0	0	0	5,995	06/30/2024.
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS	..	06/01/2017.	Maturity		2,000,000	2,000,000	2,012,500	2,000,836	0	(836)	0	(836)	0	2,000,000	0	0	0	61,250	06/01/2017.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34	..	06/01/2017.	Barclays		264,237	677,530	203,259	203,259	0	0	0	0	0	203,259	0	60,978	60,978	23,850	06/01/2034.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34	..	06/01/2017.	Redemption 100.0000		17,484	17,484	5,245	5,245	0	0	0	0	0	5,245	0	12,239	12,239	599	06/01/2034.
124860 CB 1	C-BASS LLC 1999-3 A 6.235% 01/01/29	..	12/01/2017.	Paydown		37,926	37,926	37,227	37,444	0	22	0	22	0	37,466	0	460	460	1,246	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.644% 01/25/33	..	12/01/2017.	Paydown		184,524	184,524	161,359	161,359	0	0	0	0	0	161,359	0	23,165	23,165	3,413	01/25/2033.
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1	..	12/01/2017.	Paydown		735,833	735,833	743,191	738,722	0	(1,189)	0	(1,189)	0	737,533	0	(1,700)	(1,700)	21,415	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	..	12/10/2017.	Paydown		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	11,027	07/11/2022.
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE	..	07/27/2017.	Redemption 103.9970		735,909	707,625	711,588	708,283	0	(203)	0	(203)	0	708,080	0	27,829	27,829	30,971	12/15/2018.
12542R H# 0	CHS INC 6.180% 10/04/17	..	10/04/2017.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	12,360	10/04/2017.
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE	..	10/08/2017.	Redemption 100.0000		499,539	499,539	499,539	499,539	0	0	0	0	0	499,539	0	0	0	15,360	10/07/2021.
125634 AN 5	CLI FUNDING LLC 2014-1 A	..	12/18/2017.	Paydown		294,148	294,148	294,027	294,052	0	7	0	7	0	294,059	0	90	90	5,341	06/18/2029.
12563L AA 5	CLI FUNDING LLC 2016-1A A	..	12/18/2017.	Paydown		782,298	782,298	782,218	782,221	0	5	0	5	0	782,226	0	72	72	17,104	02/18/2041.
12624V AB 8	CPS AUTO TRUST 2012-D B	..	05/15/2017.	Paydown		199,261	199,261	199,234	199,260	0	1	0	1	0	199,261	0	0	0	1,419	03/16/2020.
12625A AB 3	CPS AUTO TRUST 2013-A B	..	11/15/2017.	Paydown		632,923	632,923	632,879	632,918	0	5	0	5	0	632,923	0	0	0	8,360	06/15/2020.
12625J AC 2	CPS AUTO TRUST 2013-B C	..	12/15/2017.	Paydown		864,864	864,864	854,594	863,563	0	1,301	0	1,301	0	864,864	0	0	0	18,348	09/15/2020.
12632V AB 8	CPS AUTO TRUST 2014-C B	..	12/15/2017.	Paydown		2,119,218	2,119,218	2,118,910	2,119,135	0	84	0	84	0	2,119,218	0	0	0	48,355	08/17/2020.
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22	..	10/10/2017.	Paydown		845,837	845,837	839,440	840,622	0	5,215	0	5,215	0	845,837	0	0	0	34,426	07/10/2022.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	..	08/01/2017.	Paydown		234,381	234,381	237,017	234,381	0	0	0	0	0	234,381	0	0	0	7,398	05/27/2037.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	12/01/2017.	Paydown		211,194	211,194	214,700	213,447	0	(2,254)	0	(2,254)	0	211,194	0	0	0	3,354	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	12/01/2017.	Paydown		327,683	327,683	331,907	329,840	0	(1,170)	0	(1,170)	0	328,670	0	(987)	(987)	4,633	05/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	12/01/2017.	Paydown		972,596	1,126,227	934,932	1,008,641	0	8,490	0	8,490	0	1,017,132	0	(44,535)	(44,535)	31,856	02/25/2035.
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	..	12/01/2017.	Paydown		1,851,548	1,851,548	1,831,658	1,843,312	0	8,235	0	8,235	0	1,851,548	0	0	0	55,437	01/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	12/01/2017.	Paydown		6,444	7,192	5,856	6,463	0	16	0	16	0	6,479	0	(36)	(36)	211	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17	..	12/01/2017.	Paydown		51,355	56,099	48,903	50,514	0	327	0	327	0	50,841	0	514	514	1,678	10/25/2035.
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8	..	09/01/2017.	Paydown		1,624,598	1,624,598	1,632,546	1,623,187	0	(173)	0	(173)	0	1,623,015	0	1,583	1,583	72,684	11/25/2032.
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB	..	05/25/2017.	Paydown		978,473	978,473	943,003	958,813	0	19,660	0	19,660	0	978,473	0	0	0	21,847	10/25/2033.
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6	..	04/01/2017.	Paydown		3,549,687	3,549,687	3,538,683	3,536,649	0	45	0	45	0	3,536,695	0	12,992	12,992	104,544	05/25/2033.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8	..	12/01/2017.	Paydown		271,198	271,198	247,215	252,402	0	533	0	533	0	252,934	0	18,264	18,264	6,073	06/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B	..	12/15/2017.	Paydown		1,336,273	1,336,273	1,329,592	1,334,531	0	1,742	0	1,742	0	1,336,273	0	0	0	29,632	07/15/2019.
13470J AA 0	CAN CAPITAL FUNDING LLC 2014-1A A	..	11/15/2017.	Paydown		4,274,312	4,279,444	4,279,388	4,279,425	0	(39)	0	(39)	0	4,279,386	0	(5,074)	(5,074)	49,912	04/15/2020.
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C	..	07/20/2017.	Paydown		7,000,000	7,000,000	6,999,046	6,999,723	0	277	0	277	0	7,000,000	0	0	0	87,573	10/22/2018.
13975D AG 0	CAPITAL AUTO REC ASSET TRUST 2013-3 D	..	11/20/2017.	Paydown		1,000,000	1,000,000	999,790	999,928	0	72	0	72	0	1,000,000	0	0	0	28,857	02/20/2019.
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23	..	06/30/2017.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023.
14178U AC 4	CFCAT 2014-1A B 2014-1A B	..	12/15/2017.	Paydown		3,759,850	3,759,850	3,796,274	3,767,153	0	(7,303)	0	(7,303)	0	3,759,850	0	0	0	50,974	04/15/2020.
14179B AC 5	CFCAT 2013-2A B 3.150% 08/15/19	..	06/15/2017.	Paydown		1,048,408	1,048,408	1,048,319	1,048,401	0	7	0	7	0	1,048,408	0	0	0	8,899	08/15/2019.
14313Q AG 0	CARMAX AUTO OWNERS TRUST 2014-1 D	..	04/12/2017.	Wells Fargo Securities		7,008,750	7,000,000	7,011,484	7,005,576	0	(778)	0	(778)	0	7,004,798	0	3,952	3,952	58,118	08/17/2020.
14366W AE 8	CARNOW AUTO RECEIVABLES TRUST 2014-1A C	..	03/15/2017.	Paydown		1,225,294	1,225,294	1,225,207	1,225,290	0	4	0	4	0	1,225,294	0	0	0	4,573	11/15/2018.
15137J AC 6	CENT CLO LP 2015-23A A2B	..	06/15/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	128,917	04/17/2026.
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5	..	04/01/2017.	Paydown		227,019	227,019	227,019	226,214	0	804	0	804	0	227,019	0	0	0	2,616	03/25/2035.
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	..	12/01/2017.	Paydown		530,779	530,779	544,480	543,797	0	(13,018)	0	(13,018)	0	530,779	0	0	0	10,797	02/25/2044.
165167 CQ 8	CHESAPEAKE ENERGY CORP	..	04/20/2017.	Barclays		593,250	565,000	274,025	294,176	0	7,213	0	7,213	0	301,389	0	291,861	291,861	16,322	12/15/2022.
165167 CQ 8	CHESAPEAKE ENERGY CORP	..	04/20/2017.	Security Withdraw		0	435,000	210,975	226,489	0	5,310	0	5,310	0	231,799	0	(231,799)	(231,799)	0	12/15/2022.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	11/01/2017.	Paydown		6,830	6,830	6,521	6,521	0	0	0	0	0	6,521	0	309	309	177	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	12/01/2017.	Paydown		24,252	24,252	23,782	24,071	0	4	0	4	0	24,075	0	177	177	401	02/25/2021.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	..	12/01/2017.	Paydown		684,570	684,570	619,536	676,816	0	1,932	0	1,932	0	678,748	0	5,821	5,821	19,420	07/25/2036.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	..	12/01/2017.	Paydown		32,489	32,489	28,915	31,714	0	64	0	64	0	31,778	0	711	711	453	12/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	12/01/2017.	Paydown		74,627	74,627	74,254	74,319	0	(2)	0	(2)	0	74,317	0	310	310	2,756	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	12/01/2017.	Paydown		162,275	162,275	158,966	160,198	0	2,077	0	2,077	0	162,275	0	0	0	2,368	10/25/2043.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	12/01/2017.	Paydown		888,189	888,189	900,139	893,054	0	(4,865)	0	(4,865)	0	888,189	0	0	0	16,834	06/25/2058.
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES	..	11/10/2017.	Various		3,000,000	4,000,000	4,226,561	4,174,803	0	(4,555)	0	(4,555)	0	4,170,248	0	(1,170,248)	(1,170,248)	395,500	08/15/2031.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	12/25/2017.	Paydown		816,309	816,309	816,272	816,280	0	29	0	29	0	816,309	0	0	0	14,663	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	12/25/2017.	Paydown		615,088	615,088	614,922	614,930	0	159	0	159	0	615,088	0	0	0	8,725	10/25/2040.
205363 AN 4	COMPUTER SCIENCES CORP	..	08/09/2017.	Tax Free Exchange		2,010,335	2,000,000	2,016,180	2,011,410	0	(1,075)	0	(1,075)	0	2,010,335	0	0	0	44,500	09/15/2022.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1	..	03/22/2017.	Amherst Securities		1,880,098	2,173,524	1,236,754	1,236,754	0	0	0	0	0	1,236,754	0	643,344	643,344	22,946	05/01/2033.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1	..	03/22/2017.	Security Withdraw		0	939,925	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2033.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1	..	03/01/2017.	Paydown		27,513	27,513	27,513	27,513	0	0	0	0	0	27,513	0	0	0	0	05/01/2033.
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5	..	03/30/2017.	Morgan Stanley Dean Witter		75,447	125,354	0	0	0	0	0	0	0	0	0	75,447	75,447	2,423	06/15/2025.
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5	..	04/01/2017.	Paydown		74	74	0	0	0	0	0	0	0	0	0	74	74	564	06/15/2025.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9	..	12/01/2017.	Paydown		57,547	57,547	34,654	34,654	0	0	0	0	0	34,654	0	22,893	22,893	454	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7	..	12/01/2017.	Paydown		18,290	18,290	13,247	13,247	0	5,042	0	5,042	0	18,290	0	0	0	374	03/15/2027.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8	..	12/01/2017.	Paydown		43,465	43,465	43,458	43,387	0	78	0	78	0	43,465	0	0	0	649	04/15/2028.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8	..	07/17/2017.	Redemption 100.0000		3,136	3,136	3,135	3,130	0	6	0	6	0	3,136	0	0	0	121	04/15/2028.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC	..	10/29/2017.	Redemption 100.0000		248,827	248,827	252,560	251,850	0	(211)	0	(211)	0	251,639	0	(2,812)	(2,812)	7,465	04/29/2026.
22533Q AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2014-2A B	..	10/15/2017.	Paydown		2,000,000	2,000,000	1,999,642	1,999,903	0	97	0	97	0	2,000,000	0	0	0	42,321	09/15/2022.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	..	07/15/2017.	Paydown		465,776	465,776	424,292	454,499	0	11,277	0	11,277	0	465,776	0	0	0	9,735	03/15/2028.
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1	..	12/01/2017.	Paydown		29,320	77,378	30,758	36,681	0	155	0	155	0	36,836	0	(7,516)	(7,516)	1,523	07/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	..	12/01/2017.	Paydown		329,459	462,742	235,261	264,119	0	3,482	0	3,482	0	267,602	0	61,858	61,858	20,145	02/25/2032.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	12/01/2017.	Paydown		377,985	377,985	371,523	371,523	0	2,938	0	2,938	0	374,461	0	3,523	3,523	11,160	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1	..	12/01/2017.	Paydown		70,571	70,571	72,159	70,730	0	(41)	0	(41)	0	70,689	0	(118)	(118)	1,398	10/25/2019.
226829 AA 7	CROCKET COGENERATION 144A	..	12/30/2017.	Redemption 100.0000		216,990	216,990	216,990	216,990	0	0	0	0	0	216,990	0	0	0	8,025	03/30/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
22845# AC 3	CROWN PINE PARENT LP TIMBER LP		12/14/2017.	Maturity		1,000,000	1,000,000	1,006,974	1,001,289	0	(1,289)	0	(1,289)	0	1,000,000	0	0	0	67,300	12/14/2017.
22970* AA 8	BGS BNSF Series 2015-1 CTL PT		12/15/2017.	Redemption 100.0000		43,445	43,445	43,445	43,445	0	0	0	0	0	43,445	0	0	0	982	05/15/2034.
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I		10/26/2017.	Paydown		4,912,500	4,912,500	4,912,500	4,912,500	0	0	0	0	0	4,912,500	0	0	0	153,873	02/20/2045.
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		12/25/2017.	Paydown		1,781,269	1,781,269	1,784,609	1,784,358	0	(3,089)	0	(3,089)	0	1,781,269	0	0	0	31,540	01/25/2040.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE		12/31/2017.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,138	03/30/2043.
24703B AE 5	DELL EQUIPMENT FINANCE TRUST 2015-1 C		12/22/2017.	Paydown		5,000,000	5,000,000	4,998,785	4,999,557	0	443	0	443	0	5,000,000	0	0	0	112,035	03/23/2020.
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA		07/30/2017.	Redemption 100.0000		43,832	43,832	43,832	43,832	0	0	0	0	0	43,832	0	0	0	1,192	07/30/2027.
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A		07/30/2017.	Redemption 100.0000		43,832	43,832	43,832	43,832	0	0	0	0	0	43,832	0	0	0	1,274	07/30/2027.
25179M AP 8	DEVON ENERGY CORPORATION		01/23/2017.	Citi Global Markets Inc.		5,023,150	5,000,000	5,068,200	5,052,154	0	(651)	0	(651)	0	5,051,503	0	(28,353)	(28,353)	32,049	05/15/2022.
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A		12/20/2017.	Paydown		502,544	502,544	502,493	502,498	0	46	0	46	0	502,544	0	0	0	7,079	07/20/2027.
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A		12/20/2017.	Paydown		349,516	349,516	349,478	349,488	0	28	0	28	0	349,516	0	0	0	4,480	05/20/2027.
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B		12/20/2017.	Paydown		349,516	349,516	349,427	349,446	0	70	0	70	0	349,516	0	0	0	5,256	05/20/2027.
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I		10/25/2017.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	544	10/25/2045.
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C		12/15/2017.	Paydown		2,229,185	2,229,185	2,228,818	2,228,997	0	188	0	188	0	2,229,185	0	0	0	46,472	05/17/2021.
26439R AH 9	ENBRIDGE ENERGY PARTNERS SENIOR NOTES		09/08/2017.	Call 100.0000		511,000	511,000	561,630	523,552	0	(2,906)	0	(2,906)	0	520,646	0	(9,646)	(9,646)	105,071	10/01/2019.
26882P BB 7	ERAC USA FINANCE CO 144A		10/15/2017.	Maturity		5,850,000	5,850,000	5,659,429	5,829,591	0	20,409	0	20,409	0	5,850,000	0	0	0	372,938	10/15/2017.
27034M AB 0	Earnest Student Loan Program L 2016-D A2		12/25/2017.	Paydown		1,105,520	1,105,520	1,105,171	1,105,187	0	333	0	333	0	1,105,520	0	0	0	16,981	01/25/2041.
280792 AA 0	ENBRIDGE ENERGY PARTNERS GUAR LEASE REV		11/01/2017.	Redemption 100.0000		533,734	533,734	566,969	550,803	0	(1,863)	0	(1,863)	0	548,941	0	(15,207)	(15,207)	43,659	11/01/2028.
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A		12/25/2017.	Paydown		408,499	408,499	408,490	408,494	0	5	0	5	0	408,499	0	0	0	5,089	02/25/2027.
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B		12/25/2017.	Paydown		408,499	408,499	408,439	408,460	0	39	0	39	0	408,499	0	0	0	6,074	02/25/2027.
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A		12/01/2017.	Paydown		536,814	536,814	536,683	536,741	0	72	0	72	0	536,814	0	0	0	10,876	06/01/2027.
294549 AR 1	EQT CORP 6.500% 04/01/18		11/03/2017.	Call 100.0000		5,000,000	5,000,000	4,966,050	4,994,526	0	3,631	0	3,631	0	4,998,157	0	1,843	1,843	450,924	04/01/2018.
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4		11/25/2017.	Paydown		787,247	787,247	789,209	785,598	0	(155)	0	(155)	0	785,444	0	1,804	1,804	16,117	04/25/2034.
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5		12/01/2017.	Paydown		38,296	38,296	38,296	38,329	0	(33)	0	(33)	0	38,296	0	0	0	1,932	04/25/2034.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2		12/01/2017.	Paydown		278,709	278,709	280,365	279,311	0	(602)	0	(602)	0	278,709	0	0	0	3,014	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A		12/01/2017.	Paydown		359,287	359,287	355,743	356,168	0	3,119	0	3,119	0	359,287	0	0	0	6,014	06/25/2043.
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B		04/15/2017.	Paydown		399,569	399,569	399,551	399,561	0	8	0	8	0	399,569	0	0	0	1,755	01/15/2019.
30217V AC 1	ENBRIDGE ENERGY PARTNERS LP 144A		12/31/2017.	Redemption 100.0000		474,219	474,219	455,229	472,276	0	1,618	0	1,618	0	473,894	0	325	325	26,283	12/31/2017.
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A		01/05/2017.	Redemption 100.0000		766,937	766,937	766,937	766,937	0	0	0	0	0	766,937	0	0	0	30,984	01/05/2018.
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1		12/31/2017.	Redemption 100.0000		804,933	804,933	804,933	804,933	0	0	0	0	0	804,933	0	0	0	(59,699)	12/31/2018.
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR		12/31/2017.	Redemption 100.0000		519,620	519,620	519,620	519,620	0	0	0	0	0	519,620	0	0	0	27,709	06/28/2020.
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		12/15/2017.	Paydown		50,658	50,658	50,657	50,658	0	0	0	0	0	50,658	0	0	0	1,015	04/15/2043.
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17		03/28/2017.	Maturity		342,539	342,539	323,826	342,106	0	432	0	432	0	342,539	0	0	0	13,633	03/28/2017.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2017.	Redemption 100.0000		359,494	359,494	359,494	359,494	0	0	0	0	0	359,494	0	0	0	14,200	01/15/2020.
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		12/01/2017.	Paydown		43,793	43,793	46,037	45,595	0	(1,802)	0	(1,802)	0	43,793	0	0	0	731	05/01/2027.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2017.	Redemption 100.0000		27,614	27,614	27,614	27,614	0	0	0	0	0	27,614	0	0	0	1,234	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2017.	Redemption 100.0000		3,010	3,010	3,010	3,010	0	0	0	0	0	3,010	0	0	0	138	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2017.	Redemption 100.0000		17,901	17,901	17,901	17,901	0	0	0	0	0	17,901	0	0	0	807	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2017.	Redemption 100.0000		7,056	7,056	7,056	7,056	0	0	0	0	0	7,056	0	0	0	315	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2017.	Redemption 100.0000		9,440	9,440	9,440	9,440	0	0	0	0	0	9,440	0	0	0	422	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		11/15/2017.	Redemption 100.0000		34,241	34,241	34,241	34,241	0	0	0	0	0	34,241	0	0	0	1,513	12/13/2027.
32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN		12/01/2017.	Maturity		1,425,000	1,425,000	1,360,405	1,418,840	0	6,160	0	6,160	0	1,425,000	0	0	0	106,875	12/01/2017.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C	..	12/15/2017.	Paydown		656,607	656,607	656,455	656,569	0	38	0	38	0	656,607	0	0	0	16,717	01/15/2020.
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY	..	11/01/2017.	Redemption 100.0000		2,074,723	2,074,723	2,074,723	2,074,723	0	0	0	0	0	2,074,723	0	0	0	196,153	05/01/2020.
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3	..	12/01/2017.	Paydown		233,064	233,064	237,579	235,932	0	(212)	0	(212)	0	235,720	0	(2,657)	(2,657)	4,251	03/25/2045.
33843D AC 7	FLAGSHIP CREDIT AUTO TRUST 2013-2 B	..	08/15/2017.	Paydown		2,000,000	2,000,000	1,999,845	1,999,983	0	17	0	17	0	2,000,000	0	0	0	25,011	08/15/2019.
33843G AB 2	FLAGSHIP CREDIT AUTO TRUST 2014-2 B	..	12/15/2017.	Paydown		1,074,154	1,074,154	1,074,015	1,074,111	0	43	0	43	0	1,074,154	0	0	0	28,693	11/16/2020.
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A	..	12/21/2017.	Paydown		754,834	754,834	754,755	754,816	0	18	0	18	0	754,834	0	0	0	8,072	03/23/2020.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD	..	05/31/2017.	Morgan Stanley Dean Witter		3,770,000	4,000,000	3,996,200	3,996,874	0	143	0	143	0	3,997,016	0	(227,016)	(227,016)	101,617	11/14/2024.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6	..	12/01/2017.	Paydown		194,031	194,031	195,486	194,650	0	(60)	0	(60)	0	194,589	0	(559)	(559)	7,342	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE M	..	12/01/2017.	Paydown		61,634	93,748	88,685	78,174	11,745	107	0	11,852	0	90,026	0	(28,392)	(28,392)	2,471	04/25/2029.
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A	..	02/01/2017.	Paydown		2,456,144	2,456,144	2,399,497	2,432,760	0	23,385	0	23,385	0	2,456,144	0	0	0	22,482	02/25/2035.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F	..	12/01/2017.	Paydown		326,774	326,774	335,760	328,140	0	(1,366)	0	(1,366)	0	326,774	0	0	0	10,267	01/25/2020.
37045X AL 0	GENERAL MOTORS FINL CO	..	06/27/2017.	Morgan Stanley Dean Witter		1,043,100	1,000,000	1,038,500	1,036,359	0	(2,539)	0	(2,539)	0	1,033,819	0	9,281	9,281	26,563	05/15/2023.
378272 AH 1	GLENCORE FUNDING LLC 144A	..	06/02/2017.	Various		6,256,050	6,000,000	5,980,260	5,984,687	0	697	0	697	0	5,985,384	0	270,666	270,666	159,948	04/29/2024.
38013Q AL 1	GM FINANCIAL AUTO LEASING TR 2014-2A C	..	06/20/2017.	Paydown		5,000,000	5,000,000	4,999,770	4,999,946	0	54	0	54	0	5,000,000	0	0	0	60,750	03/20/2018.
38061L AA 7	GOLD KEY RESORTS 2014-A A	..	12/15/2017.	Paydown		1,594,475	1,594,475	1,594,139	1,594,227	0	248	0	248	0	1,594,475	0	0	0	26,464	03/17/2031.
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	..	09/20/2017.	Paydown		890,356	890,356	890,356	890,356	0	0	0	0	0	890,356	0	0	0	26,363	09/20/2047.
38217K AA 2	Goodgreen Trust 2016-1A A	..	12/15/2017.	Paydown		635,989	635,989	635,672	635,674	0	15	0	15	0	635,689	0	299	299	9,250	10/15/2052.
39121J A* 1	GREAT RIVER ENERGY 2009B	..	07/01/2017.	Redemption 100.0000		465,116	465,116	465,116	465,116	0	0	0	0	0	465,116	0	0	0	27,023	07/01/2021.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE	..	08/15/2017.	Redemption 100.0000		1,181,000	1,181,000	1,181,000	1,181,000	0	0	0	0	0	1,181,000	0	0	0	77,604	02/15/2021.
404119 BN 8	HCA INC 5.000% 03/15/24	..	02/13/2017.	JP Morgan & Co		2,097,500	2,000,000	1,960,000	1,960,619	0	632	0	632	0	1,961,251	0	136,249	136,249	41,944	03/15/2024.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1	..	12/01/2017.	Paydown		40,222	40,222	36,602	38,973	0	121	0	121	0	39,094	0	1,128	1,128	1,234	09/25/2037.
406216 AV 3	HALLIBURTON CO 5.900% 09/15/18	..	03/16/2017.	Call 100.0000		750,000	750,000	749,880	749,976	0	3	0	3	0	749,978	0	22	22	70,256	09/15/2018.
416515 AT 1	HARTFORD FINL SVCS GRP	..	03/15/2017.	Maturity		5,000,000	5,000,000	4,954,450	4,998,744	0	1,256	0	1,256	0	5,000,000	0	0	0	134,375	03/15/2017.
421915 ED 7	HCP INC REITS 5.625% 05/01/17	..	05/01/2017.	Maturity		250,000	250,000	248,963	249,961	0	39	0	39	0	250,000	0	0	0	7,031	05/01/2017.
42218S AC 2	HEALTH CARE SVCS CORP 144A	..	10/29/2017.	Call 100.0000		3,000,000	3,000,000	3,102,450	3,048,495	0	(9,272)	0	(9,272)	0	3,039,223	0	(39,223)	(39,223)	437,393	01/15/2021.
42710W AA 0	HERCULES CAPITAL FUNDING TRUST 2014-1A A	..	12/16/2017.	Paydown		2,322,226	2,322,226	2,322,226	2,322,226	0	0	0	0	0	2,322,226	0	0	0	50,416	04/16/2021.
42770L AA 1	HERO FUNDING TRUST 2015-1A A	..	12/20/2017.	Paydown		691,138	691,138	690,826	690,798	0	22	0	22	0	690,820	0	318	318	17,983	09/20/2040.
42770Q AA 0	HERO FUNDING TRUST 2014-2A A	..	09/20/2017.	Paydown		644,164	644,164	643,726	643,740	0	424	0	424	0	644,164	0	0	0	20,482	09/21/2040.
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3	..	12/25/2017.	Paydown		1,500,000	1,500,000	1,499,528	1,499,887	0	113	0	113	0	1,500,000	0	0	0	65,037	02/15/2019.
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3	..	09/25/2017.	Redemption 100.0000		500,000	500,000	499,843	499,962	0	17	0	17	0	499,979	0	21	21	17,737	02/15/2019.
431282 AK 8	HIGHWOODS REALTY LP REITS	..	03/15/2017.	Maturity		1,000,000	1,000,000	997,018	999,922	0	78	0	78	0	1,000,000	0	0	0	29,250	03/15/2017.
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	12/31/2017.	Redemption 100.0000		3,547,662	3,547,662	3,547,662	3,547,662	0	0	0	0	0	3,547,662	0	0	0	86,994	12/31/2031.
44921Q AE 6	HYUNDAI FLOORPLAN MSTR OWN TRU 2016-1A A	..	04/19/2017.	Barclays		4,998,633	5,000,000	4,998,988	4,999,231	0	108	0	108	0	4,999,339	0	(706)	(706)	32,429	03/15/2021.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	12/01/2017.	Paydown		47,622	47,622	47,608	47,518	0	87	0	87	0	47,605	0	17	17	1,658	08/20/2028.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1	..	12/26/2017.	Paydown		72,467	72,467	62,321	68,489	0	397	0	397	0	68,886	0	3,581	3,581	796	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	12/25/2017.	Paydown		1,096,027	1,096,027	1,011,632	1,011,632	0	0	0	0	0	1,011,632	0	84,394	84,394	23,270	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	12/01/2017.	Paydown		52,438	52,438	51,553	51,844	0	38	0	38	0	51,882	0	555	555	980	08/25/2034.
461202 AB 9	INTUIT INC 5.750% 03/15/17	..	03/01/2017.	Maturity		1,000,000	1,000,000	995,560	999,884	0	95	0	95	0	999,979	0	21	21	28,750	03/15/2017.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	..	12/15/2017.	Paydown		151,106	151,106	151,075	151,087	0	19	0	19	0	151,106	0	0	0	2,985	12/15/2048.
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A	..	12/15/2017.	Paydown		197,809	197,809	210,360	208,989	0	(11,180)	0	(11,180)	0	197,809	0	0	0	4,854	10/15/2056.
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A	..	12/15/2017.	Paydown		202,377	202,377	202,249	202,254	0	123	0	123	0	202,377	0	0	0	3,676	09/15/2072.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T		09/15/2017.	Redemption 100.0000		1,421,935	1,421,935	1,421,935	1,421,935	0	0	0	0	0	1,421,935	0	0	0	56,232	09/15/2017.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2		12/01/2017.	Paydown		214,840	214,840	219,749	216,649	0	(42)	0	(42)	0	216,607	0	(1,767)	(1,767)	3,024	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2		12/01/2017.	Paydown		184,086	184,086	180,864	182,073	0	14	0	14	0	182,087	0	1,999	1,999	3,199	05/25/2043.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A		12/01/2017.	Paydown		262,549	262,549	266,487	264,885	0	(141)	0	(141)	0	264,744	0	(2,195)	(2,195)	4,988	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A		12/01/2017.	Paydown		250,853	250,853	261,514	257,687	0	(6,834)	0	(6,834)	0	250,853	0	0	0	5,396	11/27/2038.
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2		12/01/2017.	Paydown		603,535	603,535	626,733	612,563	0	287	0	287	0	612,850	0	(9,315)	(9,315)	10,684	06/25/2029.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC		09/05/2017.	Redemption 100.0000		830,187	830,187	830,187	830,187	0	0	0	0	0	830,187	0	0	0	29,221	03/05/2023.
481165 AJ 7	JOY GLOBAL INC 5.125% 10/15/21		12/11/2017.	Call 100.0000		1,000,000	1,000,000	991,510	995,398	0	819	0	819	0	996,216	0	3,784	3,784	158,452	10/15/2021.
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI		08/01/2017.	Redemption 100.0000		258,800	258,800	258,800	258,800	0	0	0	0	0	258,800	0	0	0	17,816	08/01/2018.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		12/30/2017.	Redemption 100.0000		1,642,740	1,642,740	1,647,299	1,643,737	0	(185)	0	(185)	0	1,643,551	0	(811)	(811)	58,903	03/30/2021.
50187V AF 8	LEAF II RECEIVABLES FNDG LLC 2013-1 C		04/15/2017.	Paydown		1,500,000	1,500,000	1,499,692	1,499,940	0	60	0	60	0	1,500,000	0	0	0	17,062	09/15/2021.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		12/15/2017.	Paydown		171,875	171,875	168,540	168,563	0	3,312	0	3,312	0	171,875	0	0	0	4,311	01/15/2042.
521615 AA 2	LEA POWER PARTNERS LLC 144A		12/15/2017.	Redemption 100.0000		35,937	35,937	35,937	35,937	0	0	0	0	0	35,937	0	0	0	1,442	06/15/2033.
52177E AF 4	LEAF II RECEIVABLES FNDG LLC 2015-1 C		08/15/2017.	Paydown		4,800,000	4,800,000	4,784,040	4,788,738	0	11,262	0	11,262	0	4,800,000	0	0	0	87,680	03/15/2021.
52177F AE 4	LEAF II RECEIVABLES FNDG LLC 2016-1 B		08/15/2017.	Paydown		3,300,000	3,300,000	3,299,151	3,299,265	0	735	0	735	0	3,300,000	0	0	0	61,160	08/15/2022.
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		12/08/2017.	Redemption 100.0000		313,064	313,064	313,064	313,064	0	0	0	0	0	313,064	0	0	0	12,294	06/08/2021.
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A		03/30/2017.	Brean Capital		22,375	33,210	25,094	29,167	0	316	0	316	0	29,482	0	(7,108)	(7,108)	0	08/26/2024.
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A		05/01/2017.	Paydown		2,915	2,915	2,203	2,560	0	355	0	355	0	2,915	0	0	0	0	08/26/2024.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2		12/01/2017.	Paydown		274,344	272,652	251,106	251,106	0	0	0	0	0	251,106	0	23,238	23,238	6,718	11/25/2035.
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		10/29/2017.	Redemption 100.0000		200,415	200,415	200,415	200,415	0	0	0	0	0	200,415	0	0	0	5,086	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1		12/15/2017.	Paydown		307,054	307,054	307,035	307,036	0	17	0	17	0	307,054	0	0	0	4,984	01/15/2045.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1		12/01/2017.	Paydown		58,763	58,763	58,983	58,610	0	(7)	0	(7)	0	58,603	0	160	160	1,518	12/25/2018.
553891 AA 0	MVW OWNER TRUST 2014-1 A		12/20/2017.	Paydown		475,761	475,761	475,626	475,750	0	11	0	11	0	475,761	0	0	0	5,564	09/20/2031.
553894 AA 4	MVW OWNER TRUST 2016-1A A		12/20/2017.	Paydown		716,498	716,498	716,422	716,423	0	76	0	76	0	716,498	0	0	0	9,419	12/20/2033.
55610A AD 5	MARCQUARIE EQUIPMENT FUND TR 2014-A B		11/20/2017.	Paydown		5,530,000	5,530,000	5,529,394	5,529,852	0	148	0	148	0	5,530,000	0	0	0	100,779	07/20/2021.
55818X AE 3	MADISON PARK FUNDING LTD 2015-16A A2B		01/01/2017.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	33,842	04/20/2026.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		12/20/2017.	Paydown		291,158	291,158	291,118	291,142	0	16	0	16	0	291,158	0	0	0	3,875	05/20/2030.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		12/20/2017.	Paydown		194,105	194,105	194,092	194,100	0	5	0	5	0	194,105	0	0	0	3,603	05/20/2030.
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		12/20/2017.	Paydown		319,575	319,575	319,540	319,563	0	13	0	13	0	319,575	0	0	0	5,852	10/20/2032.
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3		12/01/2017.	Paydown		342,773	342,773	277,646	313,611	0	930	0	930	0	314,540	0	28,232	28,232	7,530	12/25/2034.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2017.	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2017.	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2017.	Redemption 100.0000		206,124	206,124	206,124	206,124	0	0	0	0	0	206,124	0	0	0	12,924	01/01/2021.
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES		05/12/2017.	Call 100.0000		1,051,681	1,051,681	1,051,681	1,051,681	0	0	0	0	0	1,051,681	0	0	0	140,772	12/18/2019.
59022C CS 0	MERRILL LYNCH & CO 5.700% 05/02/17		05/02/2017.	Maturity		3,000,000	3,000,000	2,843,070	2,992,937	0	7,063	0	7,063	0	3,000,000	0	0	0	85,500	05/02/2017.
59048@ AA 6	MESA AIRLINES 2015-1 A EETC		07/15/2017.	Redemption 100.0000		194,166	194,166	194,166	194,166	0	0	0	0	0	194,166	0	0	0	6,977	07/15/2029.
59549P AA 6	MID-STATE TRUST SERIES 4 A4		01/01/2017.	Paydown		77,117	77,117	77,105	77,117	0	0	0	0	0	77,117	0	0	0	1,606	04/01/2030.
59549W AA 1	MID STATE TRUST SERIES 11 A1		12/15/2017.	Paydown		480,812	480,812	468,183	474,730	0	6,082	0	6,082	0	480,812	0	0	0	12,283	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A		12/01/2017.	Paydown		115,407	115,407	118,094	117,161	0	(1,754)	0	(1,754)	0	115,407	0	0	0	3,671	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M		12/01/2017.	Paydown		426,917	426,917	426,621	426,576	0	341	0	341	0	426,917	0	0	0	11,783	12/15/2045.
59748T AB 5	MIDLAND COGEN VENTURE LP 144A		09/15/2017.	Redemption 100.0000		214,905	214,905	214,905	214,905	0	0	0	0	0	214,905	0	0	0	8,924	03/15/2025.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		12/30/2017.	Redemption 100.0000		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	2,358	06/30/2027.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA	..	11/11/2017.	Redemption 100.0000		266,935	266,935	266,935	266,935	0	0	0	0	0	266,935	0	0	0	9,458	11/11/2023.
60871R AG 5	MOLSON COORS BREWING CO	..	05/16/2017.	Barclays		1,926,140	2,000,000	1,996,900	1,997,038	0	104	0	104	0	1,997,142	0	(71,002)	(71,002)	52,000	07/15/2026.
61237W AC 0	MONTEFIORE MEDICAL CENTER	..	10/20/2017.	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,428	04/20/2032.
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5	..	06/01/2017.	Paydown		34,410	34,410	34,364	34,298	0	111	0	111	0	34,410	0	0	0	382	11/25/2033.
62886X AB 2	NCF DEALER FLOORPLAN MASTER TR 2014-1A B	..	08/21/2017.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	62,357	10/20/2020.
62946A AA 2	NP SPE II LLC 2016-1A A1	..	12/20/2017.	Paydown		362,975	362,975	362,975	362,975	0	0	0	0	0	362,975	0	0	0	8,231	04/20/2046.
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)	..	12/01/2017.	Redemption 100.0000		155,058	155,058	155,058	155,058	0	0	0	0	0	155,058	0	0	0	7,762	12/01/2026.
636180 BG 5	NATIONAL FUEL GAS CO 6.500% 04/15/18	..	10/18/2017.	Call 100.0000		3,000,000	3,000,000	2,986,972	2,997,734	0	1,376	0	1,376	0	2,999,110	0	890	890	267,095	04/15/2018.
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR	..	11/15/2017.	Redemption 100.0000		257,806	257,806	257,806	257,806	0	0	0	0	0	257,806	0	0	0	6,811	11/15/2033.
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A	..	12/20/2017.	Paydown		2,093,765	2,093,765	2,093,720	2,093,710	0	56	0	56	0	2,093,765	0	0	0	40,772	02/20/2021.
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A	..	12/15/2017.	Paydown		50,604	50,604	50,580	50,584	0	20	0	20	0	50,604	0	0	0	1,903	12/15/2045.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	..	12/01/2017.	Paydown		1,305,023	1,305,023	1,225,238	1,304,899	0	(7,092)	0	(7,092)	0	1,297,807	0	7,216	7,216	34,661	11/25/2033.
645767 AW 4	NJ BELL TEL DEBENTURES	..	03/20/2017.	Call 100.0000		1,925,000	1,925,000	2,000,930	1,978,570	0	(544)	0	(544)	0	1,978,026	0	(53,026)	(53,026)	668,393	11/15/2029.
65341K AB 2	NEXTGEAR FLOORPLAN MASTER OWNE 2014-1A B	..	10/15/2017.	Paydown		5,000,000	5,000,000	4,981,137	4,989,980	0	10,020	0	10,020	0	5,000,000	0	0	0	108,750	10/15/2019.
65473Q AQ 6	NISOURCE FINANCE CORP 5.250% 09/15/17	..	09/15/2017.	Maturity		1,000,000	1,000,000	929,840	993,866	0	6,134	0	6,134	0	1,000,000	0	0	0	52,500	09/15/2017.
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI	..	05/30/2017.	Redemption 105.4737		2,040,916	1,935,000	1,915,555	1,931,695	0	974	0	974	0	1,932,669	0	108,247	108,247	68,792	06/01/2018.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S	..	10/15/2017.	Redemption 100.0000		346,875	346,875	364,720	356,175	0	(589)	0	(589)	0	355,586	0	(8,711)	(8,711)	22,925	10/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1	..	03/22/2017.	Goldman Sachs & Co		509,275	725,463	427,848	427,848	0	0	0	0	0	427,848	0	81,426	81,426	7,392	12/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1	..	03/22/2017.	Security Withdraw		0	1,443,279	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1	..	03/01/2017.	Paydown		9,419	9,419	9,419	9,419	0	0	0	0	0	9,419	0	0	0	0	12/15/2026.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH	..	03/22/2017.	JP Morgan & Co		2,111,853	2,575,430	74,920	74,920	0	0	0	0	0	74,920	0	2,036,933	2,036,933	2,612	06/15/2032.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH	..	03/22/2017.	Security Withdraw		0	1,958,778	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2032.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH	..	03/01/2017.	Paydown		60,771	60,771	60,771	60,771	0	0	0	0	0	60,771	0	0	0	0	06/15/2032.
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3	..	12/01/2017.	Paydown		657,615	657,615	660,595	660,468	0	(394)	0	(394)	0	660,074	0	(2,459)	(2,459)	12,270	10/25/2045.
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M	..	11/01/2017.	Paydown		278,783	278,783	269,714	278,783	0	0	0	0	0	278,783	0	0	0	8,794	02/15/2028.
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH	..	03/22/2017.	Credit Suisse		3,063,125	2,940,453	4,186,632	4,186,632	0	0	0	0	0	4,186,632	0	(1,123,507)	(1,123,507)	235,503	05/15/2024.
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH	..	03/22/2017.	Security Withdraw		0	2,059,547	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2024.
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2	..	03/22/2017.	Goldman Sachs & Co		159,618	530,293	71,961	71,961	0	0	0	0	0	71,961	0	87,657	87,657	13,069	04/15/2029.
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2	..	03/22/2017.	Security Withdraw		0	3,239,635	0	0	0	0	0	0	0	61,839	0	0	0	0	04/15/2029.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE	..	12/01/2017.	Redemption 100.0000		1,526	1,526	1,526	1,526	0	0	0	0	0	1,526	0	0	0	87	12/01/2028.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4	..	03/22/2017.	Credit Suisse		3,852,342	3,805,840	3,207,273	2,829,313	0	0	0	0	0	2,829,313	0	1,023,030	1,023,030	50,953	12/15/2031.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4	..	03/01/2017.	Paydown		135,218	135,218	135,218	135,218	0	0	0	0	0	135,218	0	0	0	0	12/15/2031.
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A	..	12/18/2017.	Paydown		1,488,117	1,488,117	1,487,886	1,488,111	0	6	0	6	0	1,488,117	0	0	0	18,210	09/18/2024.
68268N AJ 2	ONEOK PARTNERS LP 3.375% 10/01/22	..	02/10/2017.	Various		3,007,350	3,000,000	2,987,280	2,992,230	0	136	0	136	0	2,992,366	0	14,984	14,984	36,375	10/01/2022.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A	..	12/15/2017.	Redemption 100.0000		425,775	425,775	425,775	425,775	0	0	0	0	0	425,775	0	0	0	22,350	03/15/2022.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	12/09/2017.	Paydown		832,455	832,455	832,309	832,342	0	6	0	6	0	832,348	0	106	106	9,830	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	12/09/2017.	Paydown		640,853	640,853	640,711	640,742	0	6	0	6	0	640,748	0	105	105	10,013	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	12/08/2017.	Paydown		828,994	828,994	828,858	828,874	0	7	0	7	0	828,882	0	112	112	12,261	09/08/2027.
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A	..	12/15/2017.	Paydown		1,623,297	1,623,297	1,623,297	1,623,297	0	0	0	0	0	1,623,297	0	0	0	33,358	12/15/2022.
694476 AC 6	PACIFIC LIFECORP 144A 6.000% 02/10/20	..	11/30/2017.	Call 100.0000		2,290,000	2,290,000	2,389,340	2,327,656	0	(10,428)	0	(10,428)	0	2,317,228	0	(27,228)	(27,228)	367,445	02/10/2020.
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF	..	07/01/2017.	Paydown		425,989	425,989	429,184	424,867	0	721	0	721	0	425,588	0	401	401	6,031	09/25/2035.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A	..	12/25/2017.	Paydown		11,387	11,387	10,733	11,027	0	81	0	81	0	11,108	0	279	279	338	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE	..	12/31/2017.	Redemption 100.0000		462,000	462,000	462,000	462,000	0	0	0	0	0	462,000	0	0	0	17,036	12/31/2018.
74112W AJ 8	PRESTIGE AUTO REC TRUST 2013-1A C	..	07/15/2017.	Paydown		2,000,000	2,000,000	1,999,760	1,999,966	0	34	0	34	0	2,000,000	0	0	0	22,248	05/15/2019.
745867 AX 9	PULTEGROUP INC 5.000% 01/15/27	..	05/04/2017.	Mizuho Securities		1,012,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,500	12,500	38,889	01/15/2027.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	..	12/01/2017.	Paydown		230,972	230,972	218,671	224,499	0	6,473	0	6,473	0	230,972	0	0	0	7,289	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	..	12/01/2017.	Paydown		61,268	61,268	58,243	60,195	0	69	0	69	0	60,263	0	1,004	1,004	2,124	10/25/2021.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR	..	01/15/2017.	Redemption 100.0000		323,975	323,975	323,975	323,975	0	0	0	0	0	323,975	0	0	0	9,713	01/15/2019.
755111 AU 5	RAYTHEON CO DEBENTURES	..	05/12/2017.	Call 100.0000		295,000	295,000	310,847	297,926	0	(516)	0	(516)	0	297,411	0	(2,411)	(2,411)	30,758	12/15/2018.
75620T AG 3	RECETTE CLO LLC 2015-1A B2	..	10/20/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	202,000	10/20/2027.
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B	..	07/02/2017.	Redemption 100.0000		1,099,953	1,099,953	1,150,460	1,103,527	0	(3,574)	0	(3,574)	0	1,099,953	0	0	0	101,603	07/02/2017.
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B	..	12/01/2017.	Paydown		1,565,685	1,565,685	1,558,326	1,559,078	0	19	0	19	0	1,559,097	0	6,588	6,588	81,437	10/25/2033.
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4	..	05/01/2017.	Paydown		4,090,539	4,090,539	4,052,906	4,063,871	0	26,668	0	26,668	0	4,090,539	0	0	0	88,484	03/25/2034.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	..	12/01/2017.	Paydown		910,363	910,363	886,181	901,552	0	44	0	44	0	901,595	0	8,767	8,767	30,641	05/01/2034.
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5	..	12/01/2017.	Paydown		575,984	606,321	505,065	505,065	0	0	0	0	0	505,065	0	70,919	70,919	13,970	05/25/2034.
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8	..	10/01/2017.	Paydown		2,434,586	2,434,586	2,434,352	2,426,728	0	273,465	0	273,465	0	2,700,193	0	(265,607)	(265,607)	108,903	08/25/2034.
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	..	12/01/2017.	Paydown		902,630	902,630	902,575	899,935	0	2,695	0	2,695	0	902,630	0	0	0	28,817	10/25/2034.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	..	07/15/2017.	Redemption 100.0000		331,012	331,012	384,381	345,608	0	(1,011)	0	(1,011)	0	344,597	0	(13,585)	(13,585)	16,813	07/15/2021.
78403D AC 4	SBA TOWER TRUST 144A 3.129% 12/15/42	..	04/17/2017.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	19,879	12/15/2042.
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A	..	12/20/2017.	Paydown		3,048,804	3,048,804	3,038,681	3,038,819	0	9,985	0	9,985	0	3,048,804	0	0	0	51,803	11/20/2021.
78442F AR 9	SLM CORP SENIOR NOTES SERIES MTNA	..	10/25/2017.	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	532,000	04/25/2018.
78442F AX 6	SLM CORP MTN SERIES A 5.000% 06/15/18	..	06/15/2017.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	06/15/2018.
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B	..	12/15/2017.	Paydown		245,932	245,932	264,178	262,802	0	(16,869)	0	(16,869)	0	245,932	0	0	0	5,956	10/17/2044.
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2	..	12/15/2017.	Paydown		1,408,066	1,408,066	1,407,886	1,408,058	0	9	0	9	0	1,408,066	0	0	0	24,563	10/15/2046.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A	..	12/15/2017.	Paydown		78,761	78,761	78,398	78,486	0	274	0	274	0	78,761	0	0	0	2,339	07/15/2027.
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	..	12/25/2017.	Paydown		708,120	708,120	714,924	712,979	0	(4,859)	0	(4,859)	0	708,120	0	0	0	10,526	10/25/2027.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A	..	12/01/2017.	Paydown		158,902	158,902	158,883	158,795	0	(5)	0	(5)	0	158,789	0	112	112	1,634	09/20/2029.
785592 AJ 5	SABINE PASS LIQUEFACTION	..	01/04/2017.	JP Morgan & Co		2,170,000	2,000,000	2,085,000	2,081,134	0	(211)	0	(211)	0	2,080,923	0	89,077	89,077	17,250	05/15/2024.
790849 AJ 2	ST JUDE MEDICAL INC 3.250% 04/15/23	..	03/22/2017.	Tax Free Exchange		2,990,835	3,000,000	2,985,720	2,990,537	0	298	0	298	0	2,990,835	0	0	0	7,500	04/15/2023.
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C	..	12/15/2017.	Paydown		1,068,412	1,068,412	1,068,095	1,068,328	0	84	0	84	0	1,068,412	0	0	0	20,587	11/16/2020.
81721M 20 8	SENIOR HOUSING PROP TRUST	..	11/10/2017.	Wells Fargo Securities		2,001,554	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,554	1,554	112,500	08/01/2042.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1	..	12/01/2017.	Paydown		204,216	204,216	203,833	203,813	0	(7)	0	(7)	0	203,806	0	410	410	3,318	01/25/2042.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2	..	12/01/2017.	Paydown		383,343	383,343	390,006	389,689	0	(6,347)	0	(6,347)	0	383,343	0	0	0	6,474	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2	..	12/01/2017.	Paydown		126,739	126,739	127,572	127,160	0	(23)	0	(23)	0	127,137	0	(398)	(398)	1,756	06/25/2043.
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6	..	12/01/2017.	Paydown		711,021	711,021	737,907	736,895	0	(25,873)	0	(25,873)	0	711,021	0	0	0	14,507	04/25/2044.
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19	..	12/01/2017.	Paydown		310,571	310,571	316,928	316,683	0	(6,112)	0	(6,112)	0	310,571	0	0	0	6,210	08/25/2046.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A	..	10/25/2017.	Paydown		214,649	214,649	214,649	214,649	0	0	0	0	0	214,649	0	0	0	5,366	01/25/2044.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	..	12/01/2017.	Paydown		185,328	185,328	181,267	182,188	0	3,140	0	3,140	0	185,328	0	0	0	2,957	07/25/2043.
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B	..	02/20/2017.	Paydown		540,037	540,037	539,996	540,023	0	14	0	14	0	540,037	0	0	0	3,012	03/20/2029.
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A	..	01/20/2017.	Paydown		98,189	98,189	98,168	98,183	0	6	0	6	0	98,189	0	0	0	232	11/20/2028.
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B	..	12/20/2017.	Paydown		620,117	620,117	620,104	620,102	0	15	0	15	0	620,117	0	0	0	8,721	10/20/2031.
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A	..	04/15/2017.	Paydown		259,364	259,364	258,659	259,119	0	245	0	245	0	259,364	0	0	0	2,333	03/17/2025.
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B	..	04/15/2017.	Paydown		103,746	103,746	103,724	103,738	0	7	0	7	0	103,746	0	0	0	1,384	03/17/2025.
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A	..	12/15/2017.	Paydown		1,150,782	1,150,782	1,150,639	1,150,686	0	95	0	95	0	1,150,782	0	0	0	15,551	01/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
82894* AT 4	J R SIMPLOT COMPANY 6.210% 05/08/17	..	05/08/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,100	05/08/2017.
83416W AB 9	SOLAR STAR FUNDING LLC 144A	..	12/31/2017.	Redemption 100.0000		97,693	97,693	97,693	97,693	0	0	0	0	0	97,693	0	0	0	3,311	06/30/2035.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A	..	01/01/2017.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	..	12/15/2017.	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	..	12/15/2017.	Redemption 100.0000		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	8,654	06/15/2025.
843452 BC 6	SOUTHRN NATURAL GAS 144A	..	04/01/2017.	Maturity		1,000,000	1,000,000	998,340	999,947	0	53	0	53	0	1,000,000	0	0	0	29,500	04/01/2017.
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	..	11/01/2017.	Paydown		309,866	309,866	309,866	309,866	0	0	0	0	0	309,866	0	0	0	7,786	08/01/2031.
84858D AA 6	SPIRIT AIR 2015- A PASS THRU TRUST	..	10/01/2017.	Redemption 100.0000		69,209	69,209	69,209	69,209	0	0	0	0	0	69,209	0	0	0	2,094	10/01/2029.
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST	..	10/01/2017.	Redemption 100.0000		163,835	163,835	163,835	163,835	0	0	0	0	0	163,835	0	0	0	5,117	10/01/2025.
85022W AA 2	SPRINGCASTLE SPV 2016-AA A	..	12/25/2017.	Paydown		2,663,573	2,663,573	2,663,471	2,663,472	0	101	0	101	0	2,663,573	0	0	0	41,950	04/25/2029.
85172G AB 3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M	..	10/01/2017.	Paydown		1,500,000	1,500,000	1,444,841	1,483,120	0	16,880	0	16,880	0	1,500,000	0	0	0	44,000	12/25/2065.
859245 AA 0	STERLING BANK TRUST FSB 2004-1	..	12/26/2017.	Paydown		0	0	505,763	340,204	0	(340,204)	0	(340,204)	0	0	0	0	0	64,117	04/26/2026.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2	..	11/01/2017.	Paydown		41,957	100,897	76,890	76,890	0	0	0	0	0	76,890	0	(34,934)	(34,934)	977	03/25/2031.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1	..	09/01/2017.	Paydown		294,068	294,068	293,930	293,604	0	464	0	464	0	294,068	0	0	0	9,398	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	..	12/01/2017.	Paydown		362,215	362,215	246,234	246,234	0	0	0	0	0	246,234	0	115,981	115,981	12,754	08/25/2033.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	..	12/01/2017.	Paydown		93,591	93,591	93,182	93,213	0	5	0	5	0	93,217	0	374	374	2,591	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	..	12/01/2017.	Paydown		45,677	45,677	43,279	45,363	0	314	0	314	0	45,677	0	0	0	1,110	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	..	12/01/2017.	Paydown		350,479	350,479	347,359	347,359	0	208	0	208	0	347,567	0	2,912	2,912	8,659	09/25/2034.
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	..	12/01/2017.	Paydown		912,136	912,136	885,588	908,180	0	2,135	0	2,135	0	910,315	0	1,821	1,821	27,125	11/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	..	12/01/2017.	Paydown		271,058	271,069	265,299	267,217	0	281	0	281	0	267,499	0	3,559	3,559	6,282	12/25/2034.
86909V AE 2	SUSQUEHANNA AUTO REC TRUST 2014-1A B	..	10/15/2017.	Paydown		2,750,000	2,750,000	2,749,277	2,749,728	0	272	0	272	0	2,750,000	0	0	0	47,896	12/15/2021.
87165L BK 6	SYNCHRONY CREDIT CARD 2016-3 B	..	05/16/2017.	Wells Fargo Securities		6,949,688	7,000,000	6,999,710	6,999,610	0	(149)	0	(149)	0	6,999,461	0	(49,774)	(49,774)	57,194	09/15/2022.
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1	..	09/15/2017.	Redemption 100.0000		480,283	480,283	578,837	486,885	0	(4,790)	0	(4,790)	0	482,095	0	(1,812)	(1,812)	29,457	09/15/2017.
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23	..	10/26/2017.	Citi Global Markets Inc		350,000	350,000	352,188	351,432	0	(180)	0	(180)	0	351,251	0	(1,251)	(1,251)	8,385	05/15/2023.
87264A AG 0	T-MOBILE USA INC 6.731% 04/28/22	..	03/02/2017.	Goldman Sachs & Co		2,082,500	2,000,000	2,090,000	2,074,604	0	(3,943)	0	(3,943)	0	2,070,661	0	11,839	11,839	81,894	04/28/2022.
87264A AK 1	T-MOBILE USA INC 6.250% 04/01/21	..	03/02/2017.	Goldman Sachs & Co		1,035,000	1,000,000	1,027,500	1,018,122	0	(1,357)	0	(1,357)	0	1,016,765	0	18,235	18,235	27,083	04/01/2021.
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I	..	11/25/2017.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	599	05/26/2020.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A	..	12/20/2017.	Paydown		250,000	250,000	249,892	249,904	0	96	0	96	0	250,000	0	0	0	4,807	11/20/2038.
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A	..	12/20/2017.	Paydown		572,000	572,000	572,000	572,000	0	0	0	0	0	572,000	0	0	0	10,131	11/21/2039.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED	..	08/01/2017.	Redemption 100.0000		187,527	187,527	198,935	193,837	0	(126)	0	(126)	0	193,711	0	(6,184)	(6,184)	13,361	02/01/2030.
883203 BL 4	TEXTRON INC 5.600% 12/01/17	..	12/01/2017.	Maturity		4,500,000	4,500,000	4,412,385	4,489,183	0	10,817	0	10,817	0	4,500,000	0	0	0	252,000	12/01/2017.
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G	..	07/31/2017.	Redemption 100.0000		320,341	320,341	240,256	240,256	0	0	0	0	0	240,256	0	80,085	80,085	296,398	12/30/2020.
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G	..	07/31/2017.	Taxable Exchange		3,026,342	5,679,659	4,259,744	4,259,744	0	0	0	0	0	4,259,744	0	(1,233,402)	(1,233,402)	0	12/30/2020.
88643@ AJ 5	TIDEWATER INC SENIOR NOTES SERIES I	..	02/09/2017.	Cowen & Co		3,000,000	4,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	12/30/2022.
891027 30 2	TORCHMARK CORP 5.875% 12/15/52	..	12/22/2017.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	59,892	12/15/2052.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1	..	12/25/2017.	Paydown		886,517	886,517	911,487	901,494	0	(2,633)	0	(2,633)	0	898,861	0	(12,344)	(12,344)	15,801	10/25/2053.
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31	..	06/08/2017.	Barclays		4,184,250	4,925,000	5,613,958	5,417,525	0	(8,193)	0	(8,193)	0	5,409,331	0	(1,225,081)	(1,225,081)	220,448	04/15/2031.
89417E AC 3	TRAVELERS COS INC 5.750% 12/15/17	..	12/15/2017.	Maturity		2,500,000	2,500,000	2,395,575	2,486,364	0	13,636	0	13,636	0	2,500,000	0	0	0	143,750	12/15/2017.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH	..	01/31/2017.	Redemption 100.0000		553,150	553,150	553,150	553,150	0	0	0	0	0	553,150	0	0	0	16,705	01/31/2018.
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	..	09/12/2017.	Redemption 100.0000		372,173	372,173	372,173	372,173	0	0	0	0	0	372,173	0	0	0	7,964	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A	..	12/16/2017.	Paydown		147,738	147,738	147,738	147,738	0	0	0	0	0	147,738	0	0	0	4,031	10/16/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1		12/15/2017.	Paydown		151,785	151,785	151,785	151,785	0	0	0	0	0	151,785	0	0	0	1,854	01/15/2043.
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		12/10/2017.	Redemption 100.0000		221,532	221,532	221,532	221,532	0	0	0	0	0	221,532	0	0	0	7,348	05/10/2025.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A		12/25/2017.	Paydown		0	0	50,313	48,427	0	(48,427)	0	(48,427)	0	0	0	0	0	33,368	11/08/2027.
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES		09/29/2017.	Redemption 100.0000		1,290,000	1,290,000	339,105	339,105	0	0	0	0	0	339,105	0	950,895	950,895	48,554	05/31/2020.
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES		09/29/2017.	Security Withdraw		0	1,055,550	277,475	277,475	0	0	0	0	0	277,475	0	(277,475)	(277,475)	39,730	05/31/2020.
90932Q AA 4	UNITED AIR 2014-2 A PTT		09/03/2017.	Redemption 100.0000		171,075	171,075	171,360	171,301	0	(3)	0	(3)	0	171,298	0	(223)	(223)	4,810	09/03/2026.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A		12/01/2017.	Paydown		809,710	809,710	809,627	809,560	0	151	0	151	0	809,710	0	0	0	10,819	07/20/2033.
920355 AH 7	VALSPAR CORP 3.300% 02/01/25		06/02/2017.	Tax Free Exchange		2,993,950	3,000,000	2,992,350	2,993,662	0	289	0	289	0	2,993,950	0	0	0	49,500	02/01/2025.
920355 AK 0	VALSPAR CORP 3.950% 01/15/26		06/02/2017.	Tax Free Exchange		1,743,421	1,750,000	1,742,300	1,743,154	0	267	0	267	0	1,743,421	0	0	0	34,563	01/15/2026.
92553P BB 7	VIACOM INC 3.450% 10/04/26		12/07/2017.	Redemption 95.8040		1,916,080	2,000,000	1,989,620	1,989,834	0	828	0	828	0	1,990,662	0	(74,582)	(74,582)	81,075	10/04/2026.
928958 AA 5	WATERFORD 3 FDG-ENTERGY		01/02/2017.	Redemption 100.0000		934,430	934,430	934,430	934,430	0	0	0	0	0	934,430	0	0	0	37,798	01/02/2017.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1		12/01/2017.	Paydown		142,660	142,660	103,094	123,860	0	(252)	0	(252)	0	123,608	0	19,052	19,052	1,995	10/25/2033.
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1		12/01/2017.	Paydown		55,496	55,496	56,155	55,430	0	(28)	0	(28)	0	55,402	0	94	94	1,174	12/25/2018.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1		12/01/2017.	Paydown		180,554	180,554	122,113	122,293	0	8,415	0	8,415	0	130,707	0	49,847	49,847	3,825	02/25/2034.
949456 AA 5	WELK RESORTS LLC 2013-A A		12/15/2017.	Paydown		587,967	587,967	587,887	587,967	0	0	0	0	0	587,967	0	0	0	9,897	03/15/2029.
949458 AA 1	WELK RESORTS LLC 2015-AA A		12/15/2017.	Paydown		494,991	494,991	494,950	494,954	0	37	0	37	0	494,991	0	0	0	7,885	06/16/2031.
94973V AM 9	WELLPOINT INC 5.875% 06/15/17		06/15/2017.	Maturity		1,600,000	1,600,000	1,664,560	1,604,516	0	(4,516)	0	(4,516)	0	1,600,000	0	0	0	47,000	06/15/2017.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		12/10/2017.	Redemption 100.0000		295,682	295,682	295,682	295,680	0	2	0	2	0	295,682	0	0	0	12,198	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE		12/05/2017.	Redemption 100.0000		171,798	171,798	171,798	171,798	0	0	0	0	0	171,798	0	0	0	6,983	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT		12/10/2017.	Redemption 100.0000		225,346	225,346	225,346	225,346	0	0	0	0	0	225,346	0	0	0	6,494	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1		12/15/2017.	Redemption 100.0000		230,835	230,835	230,835	230,835	0	0	0	0	0	230,835	0	0	0	4,551	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1		12/11/2017.	Redemption 100.0000		231,762	231,762	231,762	231,762	0	0	0	0	0	231,762	0	0	0	4,570	10/11/2024.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8		12/25/2017.	Paydown		5,266	5,266	5,001	5,205	0	3	0	3	0	5,207	0	59	59	151	10/25/2035.
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		12/01/2017.	Paydown		300,457	323,640	283,994	311,788	0	(746)	0	(746)	0	311,042	0	(10,585)	(10,585)	9,842	07/25/2036.
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I		12/15/2017.	Paydown		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,686	06/15/2045.
96032X AA 5	WESTGATE RESORTS 2014-1A A		12/01/2017.	Paydown		810,087	810,087	806,986	808,256	0	1,831	0	1,831	0	810,087	0	0	0	9,100	12/20/2026.
96032X AB 3	WESTGATE RESORTS 2014-1A B		12/01/2017.	Paydown		324,035	324,035	323,617	323,536	0	499	0	499	0	324,035	0	0	0	5,502	12/20/2026.
96033B AA 2	WESTGATE RESORTS 2015-1A A		12/01/2017.	Paydown		637,462	637,462	637,245	636,785	0	677	0	677	0	637,462	0	0	0	9,202	05/20/2027.
96033B AC 8	WESTGATE RESORTS 2015-1A B		12/01/2017.	Paydown		318,731	318,731	318,278	318,184	0	547	0	547	0	318,731	0	0	0	5,856	05/20/2027.
96033C AA 0	WESTGATE RESORTS 2016-1A A		12/20/2017.	Paydown		1,324,228	1,324,228	1,319,469	1,321,866	0	2,362	0	2,362	0	1,324,228	0	0	0	24,700	12/20/2028.
96033L AA 0	WESTGATE RESORTS 2015-2A A		12/20/2017.	Paydown		729,040	729,040	728,072	727,973	0	1,068	0	1,068	0	729,040	0	0	0	12,132	07/20/2028.
96033L AB 8	WESTGATE RESORTS 2015-2A B		12/20/2017.	Paydown		729,040	729,040	727,901	727,754	0	1,287	0	1,287	0	729,040	0	0	0	15,166	07/20/2028.
96042D AJ 8	WESTLAKE AUTO RECEIVEABLES TR 2015-3A C		12/15/2017.	Paydown		288,471	288,471	288,425	288,448	0	23	0	23	0	288,471	0	0	0	8,798	05/17/2021.
961548 AQ 7	WESTVACO CORP DEBENTURES		03/15/2017.	Redemption 100.0000		992,000	992,000	1,010,600	1,000,717	0	(149)	0	(149)	0	1,000,568	0	(8,568)	(8,568)	37,944	03/15/2027.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		12/01/2017.	Paydown		204,840	204,840	211,753	208,575	0	168	0	168	0	208,743	0	(3,903)	(3,903)	5,042	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		12/01/2017.	Paydown		624,427	624,427	638,184	631,975	0	(7,548)	0	(7,548)	0	624,427	0	0	0	11,409	01/20/2045.
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		12/15/2017.	Redemption 100.0000		582,140	582,140	582,140	582,140	0	0	0	0	0	582,140	0	0	0	17,899	12/15/2039.
008916 AB 4	AGRIUM INC 7.700% 02/01/17	A	02/01/2017.	Maturity		4,333,000	4,333,000	3,973,467	4,329,586	0	3,414	0	3,414	0	4,333,000	0	0	0	166,821	02/01/2017.
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	12/15/2017.	Redemption 100.0000		96,444	96,444	96,444	96,444	0	0	0	0	0	96,444	0	0	0	2,712	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	12/15/2017.	Redemption 100.0000		96,440	96,440	96,440	96,440	0	0	0	0	0	96,440	0	0	0	2,984	12/15/2027.
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2017.	Redemption 99.9994		241,245	241,247	243,539	243,471	0	(92)	0	(92)	0	243,379	0	(2,134)	(2,134)	6,514	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2017.	Redemption 100.0000		76,868	76,868	76,868	76,868	0	0	0	0	0	76,868	0	0	0	2,234	03/15/2023.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
22576C A@ 0	CRESCENT POINT ENERGY CORP	A	03/24/2017.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	109,600	03/24/2017.
349553 AL 1	FORTIS INC 144A 3.055% 10/04/26	A	07/07/2017.	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	68,738	10/04/2026.
707064 AA 9	PENGROWTH CORPORATION 6.350% 07/26/17	A	06/02/2017.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	59,762	07/26/2017.
86722T AA 0	SUNCOR ENERGY INC 6.100% 06/01/18	A	04/26/2017.	Call 100.0000		3,750,000	3,750,000	3,723,860	3,745,210	0	1,035	0	1,035	0	3,746,245	0	3,755	3,755	282,223	06/01/2018.
878742 AV 7	TECK RESOURCES LIMITED	A	04/05/2017.	Mizuho Securities		1,038,750	1,000,000	485,000	535,655	0	15,744	0	15,744	0	551,399	0	487,351	487,351	34,965	01/15/2022.
884903 BB 0	THOMSON REUTERS CORP 6.500% 07/15/18	A	12/28/2017.	Call 100.0000		5,000,000	5,000,000	4,956,360	4,991,438	0	5,411	0	5,411	0	4,996,848	0	3,152	3,152	595,109	07/15/2018.
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	09/15/2017.	Redemption 100.0000		125,786	125,786	125,786	125,900	0	(4)	0	(4)	0	125,896	0	(110)	(110)	2,693	04/28/2021.
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	09/15/2017.	Redemption 100.0000		5,448	5,448	0	0	0	0	0	0	0	0	0	5,448	5,448	0	04/28/2021.
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	02/27/2017.	Basis Adjustment		0	49,878	2,824	0	0	0	0	0	0	0	0	0	0	0	04/28/2021.
C7208# AH 1	PENGROWTH CORPORATION 7.980% 05/11/20	A	12/08/2017.	Redemption 100.0000		1,296,000	1,296,000	1,296,000	1,296,000	0	0	0	0	0	1,296,000	0	0	0	94,871	05/11/2020.
00176J AE 6	AMERICAN MONEY MANAGEMENT CORP 2015-16 A	C	04/14/2017.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	39,874	04/14/2027.
00802# AA 4	AEROSTAR AIRPORT HLDG LLC	C	09/22/2017.	Redemption 100.0000		54,191	54,191	54,191	54,191	0	0	0	0	0	54,191	0	0	0	2,373	03/22/2035.
02364W AN 5	AMERICA MOVIL SA DE CV	D	11/15/2017.	Maturity		5,000,000	5,000,000	4,831,900	4,980,777	0	19,223	0	19,223	0	5,000,000	0	0	0	281,250	11/15/2017.
034863 AD 2	ANGLO AMERICAN CAPITAL 144A	D	04/03/2017.	Morgan Stanley Dean Witter		4,170,000	4,000,000	4,021,670	4,009,187	0	(596)	0	(596)	0	4,008,591	0	161,409	161,409	93,450	09/27/2020.
035240 AA 8	ANHEUSER-BUSCH INBEV 6.500% 07/15/18	D	11/10/2017.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	586,919	07/15/2018.
03938L AF 1	ARCELORMITTAL 6.125% 06/01/18	D	12/28/2017.	Call 100.0000		6,000,000	6,000,000	6,244,897	6,076,519	0	(53,072)	0	(53,072)	0	6,023,447	0	(23,447)	(23,447)	502,763	06/01/2018.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	12/31/2017.	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,906	06/30/2035.
05616N AE 4	BABSON CLO LTD 2015-2A B2	D	10/20/2017.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	275,800	07/20/2027.
10302V AE 5	BOWMAN PARK CLO LTD 2014-1A B2	D	02/23/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,625	11/23/2025.
12479L AA 8	CAI 2012-1A A 2012-1A A	D	12/25/2017.	Paydown		300,000	300,000	299,935	299,960	0	40	0	40	0	300,000	0	0	0	5,639	10/25/2027.
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2017.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036.
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE	D	10/15/2017.	Maturity		1,000,000	1,000,000	999,291	999,935	0	65	0	65	0	1,000,000	0	0	0	60,000	10/15/2017.
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	D	12/15/2017.	Paydown		1,250,000	1,250,000	1,249,802	1,249,901	0	27	0	27	0	1,249,928	0	72	72	17,401	12/15/2039.
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	12/15/2017.	Paydown		187,500	187,500	188,672	188,469	0	(969)	0	(969)	0	187,500	0	0	0	5,373	12/15/2039.
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	12/15/2017.	Paydown		205,155	205,155	207,976	207,952	0	(2,797)	0	(2,797)	0	205,155	0	0	0	5,168	10/15/2038.
29268B AE 1	ENEL FINANCE INTL SA 144A	D	08/02/2017.	Call 100.0000		6,000,000	6,000,000	5,973,600	5,991,313	0	1,734	0	1,734	0	5,993,046	0	6,954	6,954	689,139	10/07/2019.
29358Q AE 9	ENSCO PLC 5.200% 03/15/25	D	07/14/2017.	Bank of America		1,620,000	2,000,000	1,992,440	1,993,542	0	349	0	349	0	1,993,891	0	(373,891)	(373,891)	87,822	03/15/2025.
37952U AD 5	SEACO CONTAINER 2014-1A A1	D	12/17/2017.	Paydown		250,000	250,000	249,948	249,958	0	2	0	2	0	249,960	0	40	40	4,320	07/17/2029.
448414 AC 6	HUTCHISON WHAMPOA FIN 144A	C	08/01/2017.	Maturity		1,700,000	1,700,000	1,736,992	1,702,289	0	(2,289)	0	(2,289)	0	1,700,000	0	0	0	126,650	08/01/2017.
46359C AA 1	EngenCap ABS Trust Payment Tru 2016-1A	D	12/20/2017.	Paydown		305,496	305,496	304,852	304,883	0	614	0	614	0	305,496	0	0	0	11,212	12/21/2026.
51817T AB 8	LATAM AIRLINES 2015-1 A	D	11/15/2017.	Redemption 100.0000		269,285	269,285	258,647	258,870	0	433	0	433	0	259,303	0	9,983	9,983	7,250	11/15/2027.
52605# AC 0	LEND LEASE CAPITAL INC SERIES C	D	10/12/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	115,600	10/12/2017.
532619 AC 7	LIMEROCK CLO 2014-3A A2A	D	02/13/2017.	Paydown		4,000,000	4,000,000	3,973,700	3,981,312	0	18,688	0	18,688	0	4,000,000	0	0	0	41,399	10/20/2026.
65504L AJ 6	NOBLE HOLDING INTL LTD	D	09/20/2017.	Deutsche Bank Securities		825,000	1,000,000	1,048,220	1,028,084	0	(3,605)	0	(3,605)	0	1,024,479	0	(199,479)	(199,479)	40,268	03/15/2022.
68278# AB 4	ONESTEEL US INVESTMENTS	D	12/14/2017.	Redemption 82.1966		4,109,831	5,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	109,831	109,831	(74,521)	07/09/2018.
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A	D	03/28/2017.	Call 100.0000		2,000,000	2,000,000	1,996,320	1,999,364	0	108	0	108	0	1,999,472	0	528	528	155,387	05/06/2018.
759470 A# 4	RELIANCE INDUSTRIES LIMITED	D	03/26/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,747	03/26/2017.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	12/15/2017.	Redemption 100.0000		8,750	8,750	8,998	8,860	0	(10)	0	(10)	0	8,851	0	(101)	(101)	408	12/15/2026.
83545* AA 6	SONIC HEALTHCARE INVESTMENTS SERIES A	D	01/12/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,300	01/12/2017.
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	C	04/20/2017.	Paydown		4,725,000	4,725,000	4,587,828	4,603,455	0	121,545	0	121,545	0	4,725,000	0	0	0	60,288	09/20/2038.
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	D	04/20/2017.	Paydown		1,958,333	1,958,333	1,957,670	1,957,806	0	528	0	528	0	1,958,333	0	0	0	21,005	10/20/2039.
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2017.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A	C	12/15/2017.	Paydown		210,588	210,588	207,166	207,428	0	3,160	0	3,160	0	210,588	0	0	0	6,702	12/13/2048.
92914R AJ 1	VOYA CLO LTD 2014-4A A2B	D	07/14/2017.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,325	10/14/2026.
92931D AD 4	WPD HOLDINGS 144A 7.250% 12/15/17	D	12/15/2017.	Maturity		7,050,000	7,050,000	6,563,440	7,001,639	0	48,361	0	48,361	0	7,050,000	0	0	0	511,125	12/15/2017.
94707V AA 8	WEATHERFORD BERMUDA 5.125% 09/15/20	D	03/29/2017.	Various		7,025,000	7,000,000	7,042,440	7,018,178	0	(937)	0	(937)	0	7,017,241	0	7,759	7,759	170,833	09/15/2020.
F6519# AF 8	NEOPOST SA SENIOR NOTES SERIES C	D	04/24/2017.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	66,994	06/20/2019.
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D	D	04/24/2017.	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	62,000	06/20/2022.
G6177# AA 1	INCHCAPE PLC 5.940% 05/23/17	D	05/23/2017.	Maturity		1,571,429	1,571,429	1,571,429	1,571,429	0	0	0	0	0	1,571,429	0	0	0	46,671	05/23/2017.
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	12/15/2017.	Redemption 100.0000		1,570,267	1,570,267	1,603,636	1,591,723	0	(1,934)	0	(1,934)	0	1,589,789	0	(19,522)	(19,522)	33,321	02/15/2021.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES	D	12/15/2017.	Redemption 100.0000		813,333	813,333	813,333	813,333	0	0	0	0	0	813,333	0	0	0	21,467	12/15/2021.
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC	D	01/23/2017.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	149,597	07/22/2020.
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC	D	01/23/2017.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	197,127	07/22/2022.
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21	D	05/26/2017.	Redemption 100.0000		343,356	343,356	343,356	343,674	0	(20)	0	(20)	0	343,654	0	(297)	(297)	13,753	08/17/2021.
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23	D	05/26/2017.	Redemption 100.0000		171,678	171,678	171,678	171,849	0	(7)	0	(7)	0	171,842	0	(163)	(163)	6,996	08/17/2023.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2017.	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	9,188	11/30/2033.
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE LT	D	05/15/2017.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	88,350	05/15/2017.
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N	D	06/09/2017.	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	71,500	06/09/2017.
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD S	D	07/21/2017.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	156,600	07/21/2017.
Y3915# AA 5	INDIAN RAIL FINANCE CORP	D	03/27/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	59,400	03/27/2017.
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED	D	08/01/2017.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,200	08/01/2018.
3899999. Total - Bonds - Industrial and Miscellaneous						568,593,957	588,000,840	566,477,915	567,546,698	11,745	340,006	0	351,751	0	567,960,273	0	695,513	695,513	22,486,132	XXX
8399997. Total - Bonds - Part 4						655,713,073	675,606,856	656,720,238	654,849,790	11,745	(454,965)	0	(443,220)	0	654,468,401	0	1,306,505	1,306,505	25,615,596	XXX
8399998. Total - Bonds - Summary Item from Part 5						55,416,503	55,248,486	55,332,205	0	0	(87,881)	0	(87,881)	0	55,244,323	0	172,180	172,180	877,321	XXX
8399999. Total - Bonds						711,129,576	730,855,342	712,052,443	654,849,790	11,745	(542,846)	0	(531,101)	0	709,712,724	0	1,478,685	1,478,685	26,492,917	XXX
Preferred Stocks - Industrial and Miscellaneous																				
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%	..	05/31/2017.	Various	40,000.000	1,027,028	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	27,028	27,028	18,047	XXX
38145G 20 9	GOLDMAN SACHS GROUP INC SERIES I	..	11/17/2017.	Call 25.0000	40,000.000	1,000,000	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,658	XXX
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS	..	06/07/2017.	Incapital	1,000,000.000	999,978	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(22)	(22)	28,125	XXX
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%	..	10/31/2017.	Wells Fargo Securities	1,505,000.000	1,510,985	0.00	1,505,000	1,505,000	0	0	0	0	0	1,505,000	0	5,985	5,985	82,775	XXX
78407R 20 4	SCE TRUST II PFD 5.1%	..	05/08/2017.	Stifel Nicolaus	80,000.000	1,999,956	0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(44)	(44)	25,500	XXX
929042 84 4	VORNADO REALTY TRUST PFD 5.4%	..	10/24/2017.	Wells Fargo Securities	100,000.000	2,500,242	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	242	242	135,000	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						9,038,189	XXX	9,005,000	9,005,000	0	0	0	0	0	9,005,000	0	33,189	33,189	350,105	XXX
8999997. Total - Preferred Stocks - Part 4						9,038,189	XXX	9,005,000	9,005,000	0	0	0	0	0	9,005,000	0	33,189	33,189	350,105	XXX
8999999. Total - Preferred Stocks						9,038,189	XXX	9,005,000	9,005,000	0	0	0	0	0	9,005,000	0	33,189	33,189	350,105	XXX
9899999. Total - Preferred and Common Stocks						9,038,189	XXX	9,005,000	9,005,000	0	0	0	0	0	9,005,000	0	33,189	33,189	350,105	XXX
9999999. Total - Bonds, Preferred and Common Stocks						720,167,765	XXX	721,057,443	663,854,790	11,745	(542,846)	0	(531,101)	0	718,717,724	0	1,511,874	1,511,874	26,843,022	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	..	01/26/2017	Wells Fargo Securities	12/01/2017	Paydown	121,783	126,122	121,783	121,783	0	(4,339)	0	(4,339)	0	0	0	0	2,009	307
0599999.	Total - Bonds - U.S. Government						121,783	126,122	121,783	121,783	0	(4,339)	0	(4,339)	0	0	0	0	2,009	307
Bonds - U.S. States, Territories and Possessions																				
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO	..	04/26/2017	Bank of America	12/01/2017	Redemption 100.0000	105,000	104,788	105,000	104,795	0	7	0	7	0	0	205	205	1,750	0
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE	..	04/07/2017	Bank of America	12/18/2017	Redemption 100.0000	355,000	355,000	355,000	355,000	0	0	0	0	0	0	0	0	6,549	0
60416Q GV 0	MINNESOTA ST HSG FIN AGY	..	05/11/2017	RBC Capital Markets	12/01/2017	Redemption 100.0000	46,970	46,970	46,970	46,970	0	0	0	0	0	0	0	0	525	0
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34	..	04/27/2017	RBC Capital Markets	12/01/2017	Redemption 100.0000	240,000	240,000	240,000	240,000	0	0	0	0	0	0	0	0	5,083	0
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40	..	04/27/2017	RBC Capital Markets	12/01/2017	Redemption 100.0000	250,000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	4,182	0
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH	..	05/03/2017	RBC Capital Markets	12/01/2017	Redemption 100.0000	323,877	323,877	323,877	323,877	0	0	0	0	0	0	0	0	2,680	0
92812V MA 1	VIRGINIA ST HSG DEV AUTH	..	05/24/2017	Wells Fargo Securities	12/25/2017	Redemption 100.0000	264,512	264,512	264,512	264,512	0	0	0	0	0	0	0	0	2,210	276
1799999.	Total - Bonds - U.S. States, Territories & Possessions						1,585,359	1,585,147	1,585,359	1,585,154	0	7	0	7	0	0	205	205	22,979	276
Bonds - Industrial and Miscellaneous																				
023765 AA 8	AMER AIRLINE 16-2 AA PTT	..	08/01/2017	RW Baird	12/15/2017	Redemption 100.0000	52,000	52,209	52,000	52,201	0	(7)	0	(7)	0	0	(201)	(201)	832	226
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2	..	03/03/2017	Nomura Securities	12/01/2017	Paydown	724,749	724,739	724,749	724,749	0	10	0	10	0	0	0	0	10,182	2,422
037833 DK 3	APPLE INC 3.000% 11/13/27	..	11/06/2017	J P Morgan & Co	11/15/2017	Morgan Stanley Dean Witter	5,000,000	4,985,450	4,969,200	4,985,464	0	14	0	14	0	0	(16,264)	(16,264)	1,667	0
03837P AA 5	AQUA FINANCE TRUST 2017-A A	..	11/17/2017	KeyBanc Capital Markets	12/15/2017	Paydown	48,558	48,552	48,558	48,558	0	6	0	6	0	0	0	0	85	0
05565E AT 2	BMW US CAPITAL LLC 144A	..	03/30/2017	J P Morgan & Co	03/31/2017	Sumitomo	2,000,000	1,989,200	1,991,740	1,989,200	0	0	0	0	0	0	2,540	2,540	0	0
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru	..	11/21/2017	Mesirow Financial	12/15/2017	Redemption 100.0000	12,724	12,724	12,724	12,724	0	0	0	0	0	0	0	0	30	0
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A	..	05/24/2017	KeyBanc Capital Markets	12/02/2017	Paydown	156,829	156,825	156,829	156,826	0	1	0	1	0	0	3	3	1,347	0
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B	..	05/24/2017	KeyBanc Capital Markets	12/02/2017	Paydown	252,476	252,461	252,476	252,464	0	3	0	3	0	0	12	12	2,639	0
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1	..	03/30/2017	Credit Suisse	12/15/2017	Paydown	20,000	19,994	20,000	19,997	0	2	0	2	0	0	3	3	286	0
12563L AE 7	CLI FUNDING LLC 2017-1A A	..	05/24/2017	Deutsche Bank Securities	12/18/2017	Paydown	220,629	220,604	220,629	220,629	0	25	0	25	0	0	0	0	2,355	0
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1	..	06/26/2017	Credit Suisse	12/01/2017	Paydown	229,633	234,190	229,633	229,633	0	(4,557)	0	(4,557)	0	0	0	0	2,577	625
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2	..	05/04/2017	Guggenheim Capital	10/25/2017	Paydown	15,000	15,000	15,000	15,000	0	0	0	0	0	0	0	0	256	0
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2	..	07/11/2017	Barclays	12/25/2017	Paydown	46,716	46,696	46,716	46,716	0	20	0	20	0	0	0	0	579	0
19687T AC 0	COLT FUNDING LLC 2017-1 A3	..	04/27/2017	Credit Suisse	12/01/2017	Paydown	1,171,510	1,171,492	1,171,510	1,171,510	0	17	0	17	0	0	0	0	14,237	3,201
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27	..	09/13/2017	Bank of America	09/14/2017	RW Baird	2,000,000	1,992,720	2,006,880	1,992,720	0	0	0	0	0	0	14,160	14,160	0	0
21036P AS 7	CONSTELLATION BRANDS 3.500% 05/09/27	..	05/02/2017	Bank of America	05/17/2017	Barclays	1,500,000	1,496,490	1,510,245	1,496,500	0	10	0	10	0	0	13,745	13,745	1,896	0
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA	..	06/01/2017	Various	07/30/2017	Redemption 100.0000	65,748	67,605	65,748	67,561	0	(44)	0	(44)	0	0	(1,813)	(1,813)	1,192	639
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A	..	10/06/2017	Deutsche Bank Securities	12/20/2017	Paydown	157,274	157,234	157,274	157,274	0	40	0	40	0	0	0	0	817	0
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B	..	10/06/2017	Deutsche Bank Securities	12/20/2017	Paydown	117,955	117,936	117,955	117,955	0	19	0	19	0	0	0	0	770	0
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2	..	05/31/2017	Goldman Sachs & Co	10/15/2017	Paydown	404,521	404,454	404,521	404,521	0	67	0	67	0	0	0	0	2,220	0
269246 BM 5	E*TRADE FINANCIAL CORP	..	03/15/2017	Morgan Stanley Dean Witter	08/25/2017	Call 100.0000	5,000,000	5,100,000	5,000,000	5,090,005	0	(9,995)	0	(9,995)	0	0	(90,005)	(90,005)	353,926	3,212
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B	..	10/17/2017	Bank of America	12/25/2017	Paydown	143,199	143,156	143,199	143,199	0	43	0	43	0	0	0	0	544	0
3140FX ED 0	FNMA BF0131 3.500% 08/01/56	..	11/02/2017	Wells Fargo Securities	12/01/2017	Paydown	62,478	64,216	62,478	62,478	0	(1,738)	0	(1,738)	0	0	0	0	182	73
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I	..	03/21/2017	Barclays	10/30/2017	Paydown	15,000	15,000	15,000	15,000	0	0	0	0	0	0	0	0	256	0
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A	..	04/18/2017	Deutsche Bank Securities	12/17/2017	Paydown	205,560	205,486	205,560	205,560	0	74	0	74	0	0	0	0	2,863	0
391164 AJ 9	GREAT PLAINS ENERGY INC	..	03/06/2017	Goldman Sachs & Co	07/19/2017	Call 100.0000	3,000,000	2,988,540	3,000,000	2,988,898	0	358	0	358	0	0	11,102	11,102	72,250	0
436893 AA 9	HOME BANCSHARES INC 5.625% 04/15/27	..	03/30/2017	RBC Capital Markets	04/05/2017	SANDLER O"NEILL	1,000,000	999,970	1,022,500	999,970	0	0	0	0	0	0	22,530	22,530	1,094	0
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3	..	08/09/2017	J P Morgan & Co	12/01/2017	Paydown	198,031	202,161	198,031	199,602	0	(2,560)	0	(2,560)	0	0	(1,571)	(1,571)	1,738	558
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2	..	02/17/2017	J P Morgan & Co	12/01/2017	Paydown	327,329	329,477	327,329	327,329	0	(2,148)	0	(2,148)	0	0	0	0	5,708	859

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13		05/22/2017	J P Morgan & Co	12/01/2017	Paydown	412,959	415,960	412,959	412,959	0	(3,000)	0	(3,000)	0	0	0	0	5,420	1,204
46849L SS 1	JACKSON NATIONAL LIFE 144A		01/24/2017	Credit Suisse	08/29/2017	Deutsche Bank Securities	5,000,000	4,996,250	5,136,200	4,996,534	0	284	0	284	0	0	139,666	139,666	95,243	0
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I		06/27/2017	Barclays	10/30/2017	Paydown	7,500	7,500	7,500	7,500	0	0	0	0	0	0	0	0	85	0
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B		06/21/2017	Barclays	11/15/2017	Paydown	403,136	403,136	403,136	403,136	0	0	0	0	0	0	0	0	3,592	0
553896 AB 7	MVW OWNER TRUST 2017-1A B		08/08/2017	Bank of America	12/20/2017	Paydown	77,411	77,409	77,411	77,411	0	3	0	3	0	0	0	0	482	0
553896 AC 5	MVW OWNER TRUST 2017-1A C		08/08/2017	Bank of America	12/20/2017	Paydown	154,823	154,782	154,823	154,823	0	41	0	41	0	0	0	0	1,048	0
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A		01/26/2017	Guggenheim Capital	12/20/2017	Paydown	1,201,984	1,201,640	1,201,984	1,201,984	0	344	0	344	0	0	0	0	22,656	0
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		04/19/2017	Bank of America	12/01/2017	Paydown	1,383,155	1,438,364	1,383,155	1,383,155	0	(55,208)	0	(55,208)	0	0	0	0	19,217	3,688
808513 AR 6	CHARLES SCHWAB CORP 5.000% Perpet		10/25/2017	Credit Suisse	11/10/2017	Various	3,500,000	3,500,000	3,526,875	3,500,000	0	0	0	0	0	0	26,875	26,875	3,194	0
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1		06/07/2017	Wells Fargo Securities	12/01/2017	Paydown	222,598	227,641	222,598	222,598	0	(5,043)	0	(5,043)	0	0	0	0	2,215	606
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2		09/20/2017	Wells Fargo Securities	12/01/2017	Paydown	247,097	250,675	247,097	247,097	0	(3,578)	0	(3,578)	0	0	0	0	1,684	649
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America	12/01/2017	Paydown	171,664	171,610	171,664	171,664	0	54	0	54	0	0	0	0	3,016	501
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America	12/01/2017	Paydown	171,664	169,571	171,664	171,664	0	2,092	0	2,092	0	0	0	0	3,016	501
824348 BC 9	SHERWIN-WILLIAMS CO 144A		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	3,000,000	2,960,675	2,961,603	2,961,603	0	928	0	928	0	0	0	0	49,500	33,275
824348 BE 5	SHERWIN-WILLIAMS CO 144A		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	1,750,000	1,717,115	1,717,778	1,717,778	0	663	0	663	0	0	0	0	34,563	26,306
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		01/20/2017	Deutsche Bank Securities	12/25/2017	Paydown	1,814,882	1,814,727	1,814,882	1,814,882	0	155	0	155	0	0	0	0	30,234	0
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		05/11/2017	RBC Capital Markets	12/20/2017	Paydown	428,750	428,731	428,750	428,750	0	19	0	19	0	0	0	0	4,877	0
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		06/22/2017	RBC Capital Markets	12/20/2017	Paydown	214,038	214,000	214,038	214,038	0	38	0	38	0	0	0	0	2,047	0
891098 AA 3	Toro Mortgage Funding Trust 2017-RJ1 A		11/08/2017	Raymond James & Associates	12/01/2017	Paydown	14,277	14,509	14,277	14,277	0	(232)	0	(232)	0	0	0	0	48	14
902635 AA 9	UNITED CAPITAL MARKETS 2003-A		07/25/2017	Interest Capitalization	12/25/2017	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	234	0
902973 AZ 9	US BANCORP 5.300% Perpet		02/02/2017	US Bancorp	02/02/2017	Mizuho Securities	1,000,000	1,000,000	1,001,250	1,000,000	0	0	0	0	0	0	1,250	1,250	0	0
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		05/08/2017	Citi Global Markets Inc	12/01/2017	Paydown	506,064	505,929	506,064	506,064	0	135	0	135	0	0	0	0	6,257	1,687
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		02/16/2017	Credit Suisse	12/01/2017	Paydown	1,012,425	1,012,407	1,012,425	1,012,425	0	18	0	18	0	0	0	0	13,271	1,865
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		03/09/2017	Wells Fargo Securities	03/21/2017	Wells Fargo Securities	4,000,000	3,984,120	4,005,660	3,984,120	0	0	0	0	0	0	21,540	21,540	3,033	0
94945P AA 3	WELK RESORTS LLC 2017-AA A		06/15/2017	Bank of America	12/15/2017	Paydown	205,804	205,783	205,804	205,804	0	21	0	21	0	0	0	0	1,623	0
94945P AB 1	WELK RESORTS LLC 2017-AA B		06/15/2017	Bank of America	12/15/2017	Paydown	205,832	205,798	205,832	205,832	0	35	0	35	0	0	0	0	1,963	0
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I		01/06/2017	Barclays	12/15/2017	Paydown	30,000	29,972	30,000	30,000	0	28	0	28	0	0	0	0	632	73
96033D AA 8	WESTGATE RESORTS 2017-1A A		03/30/2017	Amherst Securities	12/01/2017	Paydown	336,661	336,253	336,661	336,661	0	408	0	408	0	0	0	0	3,313	0
96033D AB 6	WESTGATE RESORTS 2017-1A B		03/30/2017	Amherst Securities	12/01/2017	Paydown	168,330	168,080	168,330	168,330	0	250	0	250	0	0	0	0	2,199	0
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/28/2017	Bank of America	12/15/2017	Paydown	67,500	67,443	67,500	67,500	0	57	0	57	0	0	0	0	758	0
73755L AN 7	POTASH CORP OF SASKATCHEWAN	A	05/02/2017	Morgan Stanley Dean Witter	10/20/2017	Deutsche Bank Securities	1,500,000	1,541,670	1,568,085	1,539,949	0	(1,721)	0	(1,721)	0	0	28,136	28,136	53,000	24,833
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	04/28/2017	Direct	09/15/2017	Redemption 100.0000	96	0	96	0	0	0	0	0	0	0	96	96	0	0
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	02/14/2017	Interest Capitalization	09/15/2017	Redemption 100.0000	161	161	161	161	0	0	0	0	0	0	0	0	3	0
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	04/28/2017	Direct	09/15/2017	Redemption 100.0000	171	0	171	0	0	0	0	0	0	0	171	171	0	0
784309 AA 4	S-JETS Limited 2017-1 A	D	08/14/2017	Deutsche Bank Securities	12/15/2017	Paydown	184,444	184,444	184,444	184,444	0	0	0	0	0	0	0	0	1,382	0
3899999. Total - Bonds - Industrial and Miscellaneous							53,541,344	53,620,936	53,709,361	53,537,386	0	(83,549)	0	(83,549)	0	0	171,975	171,975	852,333	107,017
8399998. Total - Bonds							55,248,486	55,332,205	55,416,503	55,244,323	0	(87,881)	0	(87,881)	0	0	172,180	172,180	877,321	107,600
9999999. Total - Bonds, Preferred and Common Stocks								55,332,205	55,416,503	55,244,323	0	(87,881)	0	(87,881)	0	0	172,180	172,180	877,321	107,600

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
67740* 10 4	Ohio National Life Assurance Corporation		89206	31-0962495	2ciB1	NO	0	283,913,228	0	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co		85472	13-2740556	2ciB1	NO	0	35,071,579	0	10,000.000	100.0
61411* 10 5	Montgomery Re		13575	26-3791519	2ciB1	NO	0	0	0	250,000.000	100.0
49179@ 10 0	Kenwood Re		15363	80-0955278	2ciB1	NO	0	0	0	250,000.000	100.0
13177# 10 6	Camargo Re Captive		15855	47-4249160	2ciB1	NO	0	20,250,000	0	250,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	339,234,807	0	XXX	XXX
Common Stocks - Other Affiliates											
67741# 10 9	Ohio National Equities, Inc		0	31-1454699	2ciB2		0	5,502,501	0	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co		0	31-0742113	2ciB2		0	5,703,322	0	33,600.000	100.0
67741@ 10 1	Ohio National Investment, Inc		0	31-1454693	2ciB2		0	0	0	10.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	11,205,823	0	XXX	XXX
1899999. Total - Common Stocks							0	350,440,630	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	350,440,630	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....936,723,930.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
US BANCORP		..	12/29/2017.	US BANCORP	06/01/2018.	20,000,000	0	0	0	0	20,000,000	20,000,000	0	0	0.850	0.850	MAT...	43,653	13,444
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						20,000,000	0	0	0	0	20,000,000	20,000,000	0	0	XXX	XXX	XXX	43,653	13,444
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						20,000,000	0	0	0	0	20,000,000	20,000,000	0	0	XXX	XXX	XXX	43,653	13,444
Total Bonds																			
7799999. Subtotals - Issuer Obligations						20,000,000	0	0	0	0	20,000,000	20,000,000	0	0	XXX	XXX	XXX	43,653	13,444
8399999. Subtotals - Bonds						20,000,000	0	0	0	0	20,000,000	20,000,000	0	0	XXX	XXX	XXX	43,653	13,444
9199999. Total - Short-Term Investments						20,000,000	0	0	0	0	XXX	20,000,000	0	0	XXX	XXX	XXX	43,653	13,444

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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	01/13/2017.	01/14/2020.	6,329	1,015,058	160.3820	0	48,722	0	105,884		105,884	57,162	0	0	0	n/a		n/a
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	02/15/2017.	02/14/2020.	1,796	287,458	160.0548	0	13,766	0	30,587		30,587	16,821	0	0	0	n/a		n/a
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	10/14/2016.	10/11/2019.	201	32,337	160.8800	1,575	0	0	3,375		3,375	2,224	0	0	0	n/a		n/a
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	10/13/2017.	10/14/2020.	4,657	807,418	173.3773	0	38,188	0	37,794		37,794	(394)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	11/14/2017.	11/13/2020.	6,497	1,144,775	176.2006	0	54,402	0	44,990		44,990	(9,412)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	11/14/2016.	11/14/2019.	5,154	812,699	157.6832	39,230	0	0	101,735		101,735	63,636	0	0	0	n/a		n/a
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	12/14/2016.	12/13/2019.	2,091	330,889	158.2445	16,070	0	0	40,010		40,010	19,286	0	0	0	n/a		n/a
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	12/15/2017.	12/14/2020.	12,689	2,242,693	176.7431	0	106,043	0	84,567		84,567	(21,476)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	03/14/2017.	03/13/2020.	2,517	402,800	160.0319	0	19,529	0	42,591		42,591	23,062	0	0	0	n/a		n/a
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	04/13/2017.	04/14/2020.	7,309	1,193,576	163.3022	0	57,173	0	104,605		104,605	47,432	0	0	0	n/a		n/a
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	05/12/2017.	05/14/2020.	3,330	554,392	166.4841	0	26,498	0	40,232		40,232	13,734	0	0	0	n/a		n/a
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	06/14/2017.	06/12/2020.	8,003	1,352,247	168.9675	0	64,232	0	88,205		88,205	23,973	0	0	0	n/a		n/a
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	07/14/2017.	07/14/2020.	3,843	641,846	167.0170	0	30,560	0	44,706		44,706	14,147	0	0	0	n/a		n/a
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	08/14/2017.	08/14/2020.	2,470	410,849	166.3356	0	19,681	0	29,883		29,883	10,202	0	0	0	n/a		n/a
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	09/14/2017.	09/14/2020.	10,925	1,843,016	168.6971	0	87,728	0	116,190		116,190	28,462	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$012	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	2,076	2,848,370	1,372.0470	0	129,019	0	121,902		121,902	(7,117)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$014	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	238	326,547	1,372.0470	0	14,796	0	13,979		13,979	(816)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$013	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	316	433,567	1,372.0470	0	19,671	0	18,586		18,586	(1,085)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$015	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	528	737,432	1,396.6510	0	31,286	0	24,193		24,193	(7,093)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$018	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017.	02/14/2018.	169	236,034	1,396.6510	0	9,952	0	7,724		7,724	(2,228)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$016	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	528	737,432	1,396.6510	0	31,257	0	24,170		24,170	(7,087)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$017	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	424	592,180	1,396.6510	0	25,134	0	19,435		19,435	(5,698)	0	0	0	n/a		n/a

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 10/12/2018 Strike @ 1502.657 4642L$052	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	32	48,085	1,502.6570	0	1,885	0	2,913		2,913	1,028	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.657 4642L$051	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	3,944	5,926,479	1,502.6570	0	230,555	0	392,809		392,809	162,254	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.97 4642L$053	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	10/16/2017.	10/12/2018.	164	246,487	1,502.9700	0	16,774	0	16,333		16,333	(442)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$054	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/14/2017.	11/14/2018.	763	1,122,569	1,471.2570	0	45,166	0	68,685		68,685	23,519	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$056	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/15/2017.	11/14/2018.	647	951,903	1,471.2570	0	39,716	0	58,282		58,282	18,566	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$055	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/14/2017.	11/14/2018.	3,837	5,645,213	1,471.2570	0	227,200	0	345,406		345,406	118,206	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1506.95 4642L$058	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	956	1,440,644	1,506.9500	0	95,578	0	99,570		99,570	3,992	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1506.95 4642L$057	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	3,330	5,018,144	1,506.9500	0	333,024	0	343,891		343,891	10,867	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$020	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	909	1,238,403	1,362.3790	0	53,851	0	173,474		173,474	119,623	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$021	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	239	325,609	1,362.3790	0	14,165	0	46,707		46,707	32,542	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$019	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	623	848,762	1,362.3790	0	36,944	0	115,802		115,802	78,859	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$026	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	537	722,396	1,345.2440	0	48,343	0	108,274		108,274	59,931	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$025	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	105	141,251	1,345.2440	0	9,423	0	20,393		20,393	10,970	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$023	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	1,371	1,844,330	1,345.2440	0	78,961	0	276,439		276,439	197,478	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$024	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	612	823,289	1,345.2440	0	35,236	0	127,451		127,451	92,215	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$022	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	1,528	2,055,533	1,345.2440	0	87,977	0	297,622		297,622	209,645	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$028	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	996	1,377,239	1,382.7700	0	56,442	0	183,529		183,529	127,086	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$029	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	325	449,400	1,382.7700	0	18,402	0	61,494		61,494	43,092	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$027	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	576	796,476	1,382.7700	0	32,666	0	103,131		103,131	70,464	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$032	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,038	1,471,441	1,417.5730	0	66,213	0	163,926		163,926	97,714	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$030	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,605	2,275,205	1,417.5730	0	102,367	0	242,325		242,325	139,958	0	0	0	n/a		n/a

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RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$034	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	206	292,020	1,417.5730	0	15,426	0	32,483		32,483	17,057	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$031	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,063	1,506,880	1,417.5730	0	67,826	0	164,392		164,392	96,566	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$033	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	148	209,801	1,417.5730	0	11,101	0	22,350		22,350	11,249	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$036	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	737	1,053,038	1,428.8170	0	47,388	0	100,637		100,637	53,249	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$039	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	117	167,172	1,428.8170	0	9,341	0	16,428		16,428	7,086	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$035	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	73	104,304	1,428.8170	0	4,720	0	9,704		9,704	4,985	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$038	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	499	712,980	1,428.8170	0	32,059	0	72,090		72,090	40,031	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$037	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	1,047	1,495,971	1,428.8170	0	67,342	0	147,343		147,343	80,002	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$044	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/15/2017.	08/14/2018.	81	112,939	1,394.3090	0	4,214	0	10,277		10,277	6,063	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$040	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	28	39,041	1,394.3090	0	1,622	0	3,554		3,554	1,932	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$042	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	77	107,362	1,394.3090	0	4,449	0	9,751		9,751	5,302	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$045	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/15/2017.	08/14/2018.	18	25,098	1,394.3090	0	914	0	2,230		2,230	1,316	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$041	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	1,559	2,173,728	1,394.3090	0	90,222	0	197,748		197,748	107,526	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$043	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	199	277,467	1,394.3090	0	11,542	0	25,297		25,297	13,755	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$046	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	14	19,950	1,425.0230	0	1,290	0	1,926		1,926	636	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$048	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	126	179,553	1,425.0230	0	12,482	0	18,955		18,955	6,473	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$047	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	3,125	4,453,197	1,425.0230	0	302,419	0	454,798		454,798	152,379	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$050	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	26	37,051	1,425.0230	0	2,720	0	4,236		4,236	1,516	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$049	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	606	863,564	1,425.0230	0	61,595	0	94,327		94,327	32,732	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$013	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	2,806	6,382,640	2,274.6400	0	360,580	0	1,121,448		1,121,448	760,868	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$014	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	978	2,224,598	2,274.6400	0	125,748	0	391,090		391,090	265,342	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$015	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	1,373	3,123,081	2,274.6400	0	176,412	0	548,660		548,660	372,248	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$020	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017.	02/14/2018.	101	236,096	2,337.5800	0	12,598	0	34,189		34,189	21,591	0	0	0	n/a		n/a

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S&P 500 02/14/2018 Strike @ 2337.58 7846L$018	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	439	1,026,198	2,337.5800	0	54,207	0	148,992		148,992	94,786	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$017	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	1,406	3,286,637	2,337.5800	0	173,526	0	476,953		476,953	303,427	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$019	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/15/2017.	02/14/2018.	143	334,274	2,337.5800	0	17,839	0	48,414		48,414	30,575	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$016	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	1,701	3,976,224	2,337.5800	0	209,974	0	577,134		577,134	367,160	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$056	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	6,366	16,253,480	2,553.1700	0	850,026	0	1,496,804		1,496,804	646,777	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$058	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	10/16/2017.	10/12/2018.	234	597,442	2,553.1700	0	40,662	0	55,046		55,046	14,383	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$057	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	79	201,700	2,553.1700	0	10,579	0	16,325		16,325	5,746	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$061	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/15/2017.	11/14/2018.	1,057	2,725,866	2,578.8700	0	148,301	0	211,268		211,268	62,968	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$059	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/14/2017.	11/14/2018.	6,735	17,368,689	2,578.8700	0	979,683	0	1,346,391		1,346,391	366,707	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$060	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/14/2017.	11/14/2018.	1,223	3,153,958	2,578.8700	0	177,919	0	244,489		244,489	66,571	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$064	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	12/15/2017.	12/14/2018.	884	2,344,377	2,652.0100	0	151,079	0	175,751		175,751	24,672	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$062	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	6,378	16,914,520	2,652.0100	0	1,084,289	0	1,268,787		1,268,787	184,498	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$063	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	1,713	4,542,893	2,652.0100	0	291,247	0	334,574		334,574	43,326	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$023	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	1,236	2,923,696	2,365.4500	0	162,243	0	427,806		427,806	265,563	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$022	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	1,587	3,753,969	2,365.4500	0	208,375	0	529,066		529,066	320,691	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$021	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	2,290	5,416,881	2,365.4500	0	300,578	0	733,643		733,643	433,065	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$027	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	251	584,566	2,328.9500	0	33,318	0	81,129		81,129	47,811	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$024	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	4,524	10,536,170	2,328.9500	0	574,232	0	1,465,141		1,465,141	890,909	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$025	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	2,219	5,167,940	2,328.9500	0	281,592	0	746,328		746,328	464,736	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$028	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	349	812,804	2,328.9500	0	46,385	0	117,326		117,326	70,941	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$026	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	1,543	3,593,570	2,328.9500	0	195,881	0	538,472		538,472	342,590	0	0	0	n/a		n/a

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S&P 500 5/14/2018 Strike @ 2390.9 7846L$029	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	4,779	11,426,111	2,390.9000	0	611,313	0	1,450,376		1,450,376	839,064	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$032	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/15/2017.	05/14/2018.	323	772,261	2,390.9000	0	43,219	0	97,882		97,882	54,663	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$033	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/15/2017.	05/14/2018.	252	602,507	2,390.9000	0	33,824	0	79,640		79,640	45,816	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$031	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	889	2,125,510	2,390.9000	0	113,670	0	290,998		290,998	177,328	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$030	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	1,982	4,738,764	2,390.9000	0	253,558	0	625,416		625,416	371,858	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$036	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,927	4,697,872	2,437.9200	0	253,722	0	585,497		585,497	331,775	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$038	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	475	1,158,012	2,437.9200	0	62,272	0	139,035		139,035	76,763	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$035	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	2,174	5,300,038	2,437.9200	0	286,227	0	635,915		635,915	349,687	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$037	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	276	672,866	2,437.9200	0	36,166	0	77,601		77,601	41,435	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$034	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	4,458	10,868,247	2,437.9200	0	586,884	0	1,253,063		1,253,063	666,180	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$044	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	181	445,128	2,459.2700	0	22,823	0	47,510		47,510	24,687	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$039	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	64	157,393	2,459.2700	0	8,496	0	15,345		15,345	6,850	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$041	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	1,747	4,296,345	2,459.2700	0	232,049	0	458,311		458,311	226,262	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$045	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	70	172,149	2,459.2700	0	8,791	0	19,073		19,073	10,282	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$043	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	14	34,430	2,459.2700	0	1,753	0	3,337		3,337	1,584	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$042	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	1,308	3,216,725	2,459.2700	0	173,730	0	357,607		357,607	183,877	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$040	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	2,067	5,083,311	2,459.2700	0	274,547	0	519,173		519,173	244,627	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$046	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	3,998	9,858,428	2,465.8400	0	520,501	0	1,054,090		1,054,090	533,589	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$050	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/15/2017.	08/14/2018.	143	352,615	2,465.8400	0	18,213	0	37,812		37,812	19,599	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$047	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	16	39,453	2,465.8400	0	2,063	0	4,179		4,179	2,116	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$048	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	1,063	2,621,188	2,465.8400	0	138,445	0	280,373		280,373	141,927	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$049	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	770	1,898,697	2,465.8400	0	100,293	0	203,108		203,108	102,815	0	0	0	n/a		n/a

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S&P 500 9/14/2018 Strike @ 2495.62 7846L$051	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	5,394	13,461,374	2,495.6200	0	861,869	0	1,323,603		1,323,603	461,735	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$053	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	408	1,018,213	2,495.6200	0	67,639	0	104,301		104,301	36,662	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$052	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	284	708,756	2,495.6200	0	43,850	0	66,780		66,780	22,930	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$055	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	20	49,912	2,495.6200	0	3,562	0	5,606		5,606	2,043	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$054	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	1,394	3,478,894	2,495.6200	0	238,773	0	370,623		370,623	131,850	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$010 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/12/2017.	01/12/2022.	0	190,000,000	2.3500	0	9,671,000	0	6,494,830		6,494,830	(3,176,170)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$012 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	02/16/2017.	02/16/2022.	0	190,000,000	2.5000	0	8,940,000	0	7,640,154		7,640,154	(1,299,846)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$014 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/21/2017.	03/21/2022.	0	210,000,000	2.5000	0	9,072,000	0	8,439,677		8,439,677	(632,323)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$016 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/20/2017.	04/20/2022.	0	220,000,000	2.3000	0	10,230,000	0	7,335,229		7,335,229	(2,894,771)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$018 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528...	05/22/2017.	05/23/2022.	0	220,000,000	2.3500	0	10,500,000	0	7,830,978		7,830,978	(2,669,022)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$020 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528...	06/23/2017.	06/23/2022.	0	220,000,000	2.3000	0	10,530,000	0	7,528,325		7,528,325	(3,001,675)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$022 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14..	07/24/2017.	07/25/2022.	0	210,000,000	2.4000	0	9,403,000	0	7,906,299		7,906,299	(1,496,701)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$000 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/09/2016.	08/09/2021.	0	35,000,000	1.5500	1,806,000	0	0	448,410		448,410	(340,085)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$024 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86...	08/30/2017.	08/30/2022.	0	180,000,000	2.3000	0	8,748,000	0	6,265,647		6,265,647	(2,482,353)	0	0	0	n/a		n/a

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$002 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14..	09/07/2016.	09/07/2021.	0	190,000,000	1.4500	9,694,750	0	0	2,159,830		2,159,830	(1,721,834)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$004 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	10/11/2016.	10/12/2021.	0	190,000,000	1.7000	9,310,000	0	0	3,082,537		3,082,537	(1,907,948)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$006 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/03/2016.	11/03/2021.	0	190,000,000	1.8000	8,930,000	0	0	3,508,576		3,508,576	(1,949,795)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$008 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86...	12/12/2016.	12/13/2021.	0	190,000,000	2.6000	9,595,000	0	0	8,322,667		8,322,667	(1,877,133)	0	0	0	n/a		n/a
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											39,392,625	91,966,722	0	105,986,964	XXX	105,986,964	(11,358,546)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
NASDAQ 100 01/02/2018 Strike @ 4895 73935$067	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/03/2017.	01/02/2018.	2,136	10,455,720	4,895.0000	0	800,379	0	0		0	(800,381)	0	0	0	n/a		n/a
RUSSELL 2000 01/02/2018 Strike @ 1358 46428$075	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/03/2017.	01/02/2018.	6,937	9,420,446	1,358.0000	0	795,119	0	0		0	(795,119)	0	0	0	n/a		n/a
S&P 500 01/02/2018 Strike @ 2249 78462$090	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/03/2017.	01/02/2018.	5,637	12,677,613	2,249.0000	0	862,856	0	0		0	(862,856)	0	0	0	n/a		n/a
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	01/29/2021.	75	96,459	1,286.1200	21,324	0	0	1,686		1,686	(4,010)	0	0	0	n/a		n/a
S&P 500 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748....	12/31/2008.	01/31/2018.	275	473,825	1,723.0000	208,728	0	0	4		4	(11,052)	0	0	0	n/a		n/a
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319....	03/23/2010.	01/31/2020.	115	158,700	1,380.0000	37,835	0	0	1,852		1,852	(5,446)	0	0	0	n/a		n/a
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	02/26/2021.	95	126,086	1,327.2200	28,446	0	0	2,456		2,456	(5,579)	0	0	0	n/a		n/a
S&P 500 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748....	12/31/2008.	02/28/2018.	450	743,850	1,653.0000	320,843	0	0	64		64	(16,430)	0	0	0	n/a		n/a
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319....	03/23/2010.	01/28/2020.	65	89,700	1,380.0000	21,385	0	0	1,110		1,110	(3,151)	0	0	0	n/a		n/a
S&P 500 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748....	12/31/2008.	03/29/2018.	200	330,600	1,653.0000	142,403	0	0	76		76	(7,988)	0	0	0	n/a		n/a
S&P 500 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319....	04/21/2009.	03/29/2019.	800	680,000	850.0000	205,000	0	0	246		246	(5,806)	0	0	0	n/a		n/a
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	03/31/2021.	155	205,504	1,325.8300	46,387	0	0	4,139		4,139	(9,291)	0	0	0	n/a		n/a
S&P 500 04/16/2018 Strike @ 1800.05 784PL$000	Macro Hedge	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	10/30/2017.	04/16/2018.	388,878	699,999,844	1,800.0500	0	0	0	302,119		302,119	302,119	0	0	0	n/a		n/a
S&P 500 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/28/2009.	04/30/2018.	170	191,930	1,129.0000	68,063	0	0	0		0	(1,542)	0	0	0	n/a		n/a

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	06/17/2009.	04/30/2019.	295	338,955	1,149.0000	90,323	0	0	1,085		1,085	(5,985)	0	0	0	n/a		n/a
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	04/30/2021.	120	163,633	1,363.6100	37,620	0	0	3,628		3,628	(7,843)	0	0	0	n/a		n/a
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	05/28/2021.	393	494,237	1,257.6000	145,214	0	0	10,060		10,060	(21,418)	0	0	0	n/a		n/a
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	06/17/2009.	05/31/2019.	385	442,365	1,149.0000	117,336	0	0	1,641		1,641	(8,151)	0	0	0	n/a		n/a
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	06/30/2021.	621	780,970	1,257.6000	230,056	0	0	16,509		16,509	(34,620)	0	0	0	n/a		n/a
S&P 500 07/05/2018 Strike @ 2432 78462$091	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	07/05/2017.	07/05/2018.	17,839	43,384,448	2,432.0000	0	2,441,446	0	655,731		655,731	(1,785,715)	0	0	0	n/a		n/a
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	07/30/2021.	203	255,293	1,257.6000	75,313	0	0	5,568		5,568	(11,543)	0	0	0	n/a		n/a
S&P 500 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	02/05/2009.	07/31/2018.	435	491,115	1,129.0000	167,962	0	0	67		67	(5,198)	0	0	0	n/a		n/a
S&P 500 08/22/2018 Strike @ 2448 78462$092	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	08/22/2017.	08/22/2018.	10,849	26,558,352	2,448.0000	0	0	0	(925,740)		(925,740)	(925,740)	0	0	0	n/a		n/a
S&P 500 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	02/05/2009.	08/31/2018.	215	242,735	1,129.0000	82,984	0	0	72		72	(2,795)	0	0	0	n/a		n/a
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	08/31/2021.	223	280,445	1,257.6000	83,041	0	0	6,353		6,353	(12,977)	0	0	0	n/a		n/a
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/05/2010.	09/30/2019.	240	328,800	1,370.0000	81,238	0	0	3,139		3,139	(9,781)	0	0	0	n/a		n/a
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	09/30/2020.	20	22,824	1,141.2000	4,658	0	0	256		256	(718)	0	0	0	n/a		n/a
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	09/30/2021.	114	143,366	1,257.6000	42,517	0	0	3,349		3,349	(6,761)	0	0	0	n/a		n/a
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	10/29/2021.	211	265,354	1,257.6000	78,819	0	0	6,384		6,384	(12,734)	0	0	0	n/a		n/a
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	10/30/2020.	25	29,582	1,183.2600	6,185	0	0	380		380	(1,012)	0	0	0	n/a		n/a
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/05/2010.	10/31/2019.	305	417,850	1,370.0000	103,102	0	0	4,353		4,353	(12,666)	0	0	0	n/a		n/a
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/05/2010.	11/29/2019.	150	205,500	1,370.0000	50,664	0	0	2,321		2,321	(6,374)	0	0	0	n/a		n/a
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	11/30/2020.	45	53,125	1,180.5500	11,122	0	0	712		712	(1,853)	0	0	0	n/a		n/a
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	11/30/2021.	235	295,536	1,257.6000	88,085	0	0	7,358		7,358	(14,471)	0	0	0	n/a		n/a
S&P 500 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	04/21/2009.	12/31/2018.	1,600	1,360,000	850.0000	409,728	0	0	204		204	(9,566)	0	0	0	n/a		n/a
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010.	12/31/2019.	190	262,200	1,380.0000	62,700	0	0	2,876		2,876	(8,779)	0	0	0	n/a		n/a

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	05/18/2011.	12/31/2020.	65	81,747	1,257.6400	17,796	0	0	1,325		1,325	(3,208)	0	0	0	n/a		n/a
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012.	12/31/2021.	517	650,179	1,257.6000	194,165	0	0	16,702		16,702	(32,374)	0	0	0	n/a		n/a
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010.	03/31/2020.	315	343,164	1,089.4100	93,410	0	0	2,252		2,252	(8,096)	0	0	0	n/a		n/a
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010.	04/30/2020.	250	272,353	1,089.4100	74,010	0	0	1,906		1,906	(6,594)	0	0	0	n/a		n/a
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010.	05/29/2020.	135	141,615	1,049.0000	41,303	0	0	945		945	(3,297)	0	0	0	n/a		n/a
S&P 500 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/28/2009.	05/31/2018.	1,530	1,727,370	1,129.0000	612,719	0	0	29		29	(15,442)	0	0	0	n/a		n/a
S&P 500 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/28/2009.	06/29/2018.	640	722,560	1,129.0000	256,288	0	0	38		38	(7,061)	0	0	0	n/a		n/a
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010.	06/30/2020.	120	125,880	1,049.0000	35,208	0	0	903		903	(3,018)	0	0	0	n/a		n/a
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010.	07/31/2020.	105	110,180	1,049.3300	30,864	0	0	841		841	(2,709)	0	0	0	n/a		n/a
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010.	08/31/2020.	120	125,920	1,049.3300	35,348	0	0	1,026		1,026	(3,183)	0	0	0	n/a		n/a
S&P 500 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009.	06/28/2018.	655	739,495	1,129.0000	252,601	0	0	357		357	(9,013)	0	0	0	n/a		n/a
0099999. Total-Purchased Options-Hedging Other-Put Options											4,712,793	4,899,800	0	146,382	XXX	146,382	(5,227,225)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											44,105,418	96,866,522	0	106,133,346	XXX	106,133,346	(16,585,772)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											39,392,625	91,966,722	0	105,986,964	XXX	105,986,964	(11,358,546)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											4,712,793	4,899,800	0	146,382	XXX	146,382	(5,227,225)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											44,105,418	96,866,522	0	106,133,346	XXX	106,133,346	(16,585,772)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 01/12/2018 Strike @ 1457.80 4642S$012	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017.	01/12/2018.	2,076	3,026,393	1,457.8000	0	(46,139)	0	0		0	46,139	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1461.23 4642S$013	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017.	01/12/2018.	316	461,749	1,461.2300	0	(6,731)	0	0		0	6,731	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1464.66 4642S$014	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017.	01/12/2018.	238	348,589	1,464.6600	0	(4,801)	0	0		0	4,801	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1483.942 4642S$015	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2017.	02/14/2018.	528	783,521	1,483.9420	0	(10,183)	0	(1)		(1)	10,182	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1487.433 4642S$016	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2017.	02/14/2018.	528	785,365	1,487.4330	0	(9,657)	0	0		0	9,657	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$018	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/15/2017.	02/14/2018.	169	251,966	1,490.9250	0	(2,716)	0	0		0	2,716	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$017	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2017.	02/14/2018.	424	632,152	1,490.9250	0	(7,350)	0	0		0	7,350	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1580.795 4642S$052	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/13/2017.	10/12/2018.	32	50,585	1,580.7950	0	(693)	0	(1,589)		(1,589)	(896)	0	0	0	n/a		n/a

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 10/12/2018 Strike @ 1593.868 4642S$051	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	3,944	6,286,215	1,593.8680	0	(69,344)	0	(214,259)		(214,259)	(144,915)	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1594.16 4642S$053	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	10/16/2017.	10/12/2018.	164	261,442	1,594.1600	0	(9,785)	0	(8,909)		(8,909)	876	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1547.14 4642S$054	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/14/2017.	11/14/2018.	763	1,180,468	1,547.1400	0	(20,300)	0	(31,399)		(31,399)	(11,099)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1559.73 4642S$055	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/14/2017.	11/14/2018.	3,837	5,984,684	1,559.7300	0	(86,804)	0	(133,912)		(133,912)	(47,108)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1559.73 4642S$056	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/15/2017.	11/14/2018.	647	1,009,145	1,559.7300	0	(13,430)	0	(22,596)		(22,596)	(9,166)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1594.50379 4642S$057	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	3,330	5,309,698	1,594.5038	0	(198,528)	0	(187,577)		(187,577)	10,951	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1595.55866 4642S$058	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	956	1,525,354	1,595.5587	0	(56,834)	0	(54,311)		(54,311)	2,523	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1450.93 4642S$019	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	623	903,929	1,450.9300	0	(10,701)	0	(63,165)		(63,165)	(52,464)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1454.34 4642S$020	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	909	1,321,995	1,454.3400	0	(14,608)	0	(94,622)		(94,622)	(80,014)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1457.75 4642S$021	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	239	348,402	1,457.7500	0	(3,615)	0	(25,477)		(25,477)	(21,862)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$025	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	105	150,785	1,436.0480	0	(5,109)	0	(11,124)		(11,124)	(6,014)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$022	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	1,528	2,194,281	1,436.0480	0	(26,927)	0	(162,339)		(162,339)	(135,412)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$023	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	1,371	1,973,432	1,439.4110	0	(22,877)	0	(150,785)		(150,785)	(127,908)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$026	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	537	772,964	1,439.4110	0	(25,676)	0	(59,059)		(59,059)	(33,383)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1442.774 4642S$024	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	612	882,978	1,442.7740	0	(9,632)	0	(69,519)		(69,519)	(59,886)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1472.65 4642S$027	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	576	848,246	1,472.6500	0	(9,880)	0	(56,253)		(56,253)	(46,373)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1476.107 4642S$028	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	996	1,470,203	1,476.1070	0	(16,244)	0	(100,107)		(100,107)	(83,862)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1479.564 4642S$029	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	325	480,858	1,479.5640	0	(4,982)	0	(33,542)		(33,542)	(28,560)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$030	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,605	2,417,404	1,506.1710	0	(39,355)	0	(132,177)		(132,177)	(92,823)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$033	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	148	222,913	1,506.1710	0	(5,512)	0	(12,191)		(12,191)	(6,679)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1509.715 4642S$031	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,063	1,604,827	1,509.7150	0	(25,020)	0	(89,668)		(89,668)	(64,648)	0	0	0	n/a		n/a

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RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$034	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	206	311,731	1,513.2590	0	(7,295)	0	(17,718)		(17,718)	(10,422)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$032	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,038	1,570,763	1,513.2590	0	(23,395)	0	(89,414)		(89,414)	(66,019)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1507.402 4642S$035	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	73	110,040	1,507.4020	0	(1,982)	0	(5,293)		(5,293)	(3,311)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1510.974 4642S$036	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	737	1,113,588	1,510.9740	0	(19,166)	0	(54,893)		(54,893)	(35,727)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$037	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	1,047	1,585,730	1,514.5460	0	(26,188)	0	(80,369)		(80,369)	(54,181)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$039	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	117	177,202	1,514.5460	0	(4,436)	0	(8,961)		(8,961)	(4,525)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1518.118 4642S$038	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	499	757,541	1,518.1180	0	(11,969)	0	(39,322)		(39,322)	(27,353)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1473.785 4642S$040	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	28	41,266	1,473.7850	0	(570)	0	(1,628)		(1,628)	(1,057)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1477.27 4642S$041	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	1,559	2,303,064	1,477.2700	0	(30,002)	0	(86,427)		(86,427)	(56,425)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$045	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/15/2017.	08/14/2018.	18	26,654	1,480.7560	0	(260)	0	(928)		(928)	(668)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$042	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	77	114,018	1,480.7560	0	(1,394)	0	(4,060)		(4,060)	(2,666)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$043	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	199	295,364	1,484.2420	0	(3,421)	0	(10,019)		(10,019)	(6,598)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$044	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/15/2017.	08/14/2018.	81	120,224	1,484.2420	0	(1,127)	0	(4,070)		(4,070)	(2,943)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1506.25 4642S$046	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	14	21,088	1,506.2500	0	(753)	0	(1,051)		(1,051)	(298)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1509.812 4642S$047	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	3,125	4,718,163	1,509.8120	0	(176,411)	0	(248,071)		(248,071)	(71,661)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1513.375 4642S$048	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	126	190,685	1,513.3750	0	(7,281)	0	(10,339)		(10,339)	(3,058)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1516.937 4642S$049	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	606	919,264	1,516.9370	0	(35,931)	0	(51,451)		(51,451)	(15,521)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1524.062 4642S$050	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	26	39,626	1,524.0620	0	(1,587)	0	(2,311)		(2,311)	(724)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2405.432 7846S$013	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	2,806	6,749,642	2,405.4320	0	(169,122)	0	(756,474)		(756,474)	(587,353)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2411.118 7846S$014	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	978	2,358,073	2,411.1180	0	(56,753)	0	(258,283)		(258,283)	(201,529)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2416.805 7846S$015	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017.	01/12/2018.	1,373	3,318,273	2,416.8050	0	(76,497)	0	(354,592)		(354,592)	(278,095)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2471.58 7846S$019	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017.	02/14/2018.	143	353,436	2,471.5800	0	(7,704)	0	(29,750)		(29,750)	(22,046)	0	0	0	n/a		n/a

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S&P 500 02/14/2018 Strike @ 2471.991 7846S$016	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	1,701	4,204,857	2,471.9910	0	(91,466)	0	(353,974)		(353,974)	(262,508)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2477.835 7846S$017	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	1,406	3,483,836	2,477.8350	0	(72,302)	0	(284,643)		(284,643)	(212,341)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$020	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/15/2017.	02/14/2018.	101	250,852	2,483.6790	0	(4,972)	0	(19,839)		(19,839)	(14,868)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$018	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/14/2017.	02/14/2018.	439	1,090,335	2,483.6790	0	(21,662)	0	(86,460)		(86,460)	(64,798)	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2675.978 7846S$057	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	79	211,402	2,675.9780	0	(5,219)	0	(9,523)		(9,523)	(4,304)	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2695.382 7846S$056	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	10/13/2017.	10/12/2018.	6,366	17,158,802	2,695.3820	0	(367,315)	0	(873,136)		(873,136)	(505,820)	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2695.48 7846S$058	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	10/16/2017.	10/12/2018.	234	630,742	2,695.4800	0	(22,179)	0	(32,110)		(32,110)	(9,930)	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2699.98 7846S$060	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/14/2017.	11/14/2018.	1,223	3,302,076	2,699.9800	0	(96,259)	0	(145,837)		(145,837)	(49,578)	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2722.05 7846S$059	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/14/2017.	11/14/2018.	6,735	18,333,007	2,722.0500	0	(464,860)	0	(715,531)		(715,531)	(250,671)	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2722.05 7846S$061	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/15/2017.	11/14/2018.	1,057	2,877,207	2,722.0500	0	(68,236)	0	(112,277)		(112,277)	(44,041)	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2794.68813 7846S$063	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	1,713	4,787,301	2,794.6881	0	(150,400)	0	(195,168)		(195,168)	(44,768)	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2797.87 7846S$064	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	12/15/2017.	12/14/2018.	884	2,473,317	2,797.8700	0	(75,053)	0	(102,521)		(102,521)	(27,468)	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2797.87055 7846S$062	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	12/14/2017.	12/14/2018.	6,378	17,844,818	2,797.8706	0	(551,467)	0	(740,126)		(740,126)	(188,658)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2507.38 7846S$021	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	2,290	5,741,900	2,507.3800	0	(138,104)	0	(427,958)		(427,958)	(289,855)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2513.29 7846S$022	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	1,587	3,988,591	2,513.2900	0	(91,985)	0	(308,622)		(308,622)	(216,636)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2519.2 7846S$023	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	03/14/2017.	03/14/2018.	1,236	3,113,731	2,519.2000	0	(68,698)	0	(249,554)		(249,554)	(180,856)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$024	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	4,524	11,194,679	2,474.5090	0	(245,497)	0	(854,666)		(854,666)	(609,168)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$027	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	251	621,102	2,474.5090	0	(14,682)	0	(47,325)		(47,325)	(32,643)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$025	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	2,219	5,503,857	2,480.3320	0	(115,737)	0	(435,358)		(435,358)	(319,621)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$028	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/17/2017.	04/13/2018.	349	865,636	2,480.3320	0	(19,632)	0	(68,440)		(68,440)	(48,808)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2486.154 7846S$026	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley....	4PQUHN3JPFGFNF3BB653...	04/13/2017.	04/13/2018.	1,543	3,836,136	2,486.1540	0	(77,274)	0	(314,109)		(314,109)	(236,834)	0	0	0	n/a		n/a

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 5/14/2018 Strike @ 2534.354 7846S$029	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	4,779	12,111,678	2,534.3540	0	(274,234)	0	(846,053)		(846,053)	(571,819)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$032	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/15/2017.	05/14/2018.	323	818,596	2,534.3540	0	(19,732)	0	(57,098)		(57,098)	(37,366)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$033	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/15/2017.	05/14/2018.	252	640,163	2,540.3310	0	(14,855)	0	(46,457)		(46,457)	(31,602)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$030	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	1,982	5,034,936	2,540.3310	0	(109,006)	0	(364,826)		(364,826)	(255,820)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2546.309 7846S$031	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/12/2017.	05/14/2018.	889	2,263,669	2,546.3090	0	(46,955)	0	(169,749)		(169,749)	(122,794)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$034	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	4,458	11,493,170	2,578.1000	0	(269,532)	0	(730,954)		(730,954)	(461,422)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$037	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	276	711,556	2,578.1000	0	(16,843)	0	(45,267)		(45,267)	(28,424)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$035	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	2,174	5,618,040	2,584.1950	0	(126,152)	0	(370,950)		(370,950)	(244,798)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$038	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2017.	06/14/2018.	475	1,227,493	2,584.1950	0	(27,899)	0	(81,104)		(81,104)	(53,205)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2590.29 7846S$036	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2017.	06/14/2018.	1,927	4,991,489	2,590.2900	0	(107,597)	0	(341,540)		(341,540)	(233,943)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$043	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	14	36,151	2,582.2330	0	(846)	0	(1,947)		(1,947)	(1,100)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$039	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	64	165,263	2,582.2330	0	(4,405)	0	(8,951)		(8,951)	(4,546)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2588.382 7846S$040	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	2,067	5,350,186	2,588.3820	0	(136,765)	0	(302,851)		(302,851)	(166,086)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$041	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	1,747	4,532,644	2,594.5300	0	(111,298)	0	(267,348)		(267,348)	(156,051)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$044	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	181	469,610	2,594.5300	0	(10,115)	0	(27,714)		(27,714)	(17,599)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$045	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2017.	07/13/2018.	70	182,047	2,600.6780	0	(3,728)	0	(11,126)		(11,126)	(7,398)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$042	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/14/2017.	07/13/2018.	1,308	3,401,687	2,600.6780	0	(80,109)	0	(208,604)		(208,604)	(128,495)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2594.064 7846S$047	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	16	41,505	2,594.0640	0	(957)	0	(2,573)		(2,573)	(1,616)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2600.228 7846S$046	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	3,998	10,395,712	2,600.2280	0	(231,663)	0	(630,660)		(630,660)	(398,998)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$050	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/15/2017.	08/14/2018.	143	372,714	2,606.3930	0	(7,277)	0	(21,975)		(21,975)	(14,698)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$049	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	770	2,006,923	2,606.3930	0	(42,738)	0	(118,038)		(118,038)	(75,300)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2612.557 7846S$048	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/14/2017.	08/14/2018.	1,063	2,777,148	2,612.5570	0	(56,637)	0	(158,176)		(158,176)	(101,540)	0	0	0	n/a		n/a

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 9/14/2018 Strike @ 2625.392 7846S$052	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	284	745,611	2,625.3920	0	(23,918)	0	(38,955)		(38,955)	(15,037)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2631.631 7846S$051	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	5,394	14,195,018	2,631.6310	0	(470,110)	0	(772,102)		(772,102)	(301,992)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2637.87 7846S$053	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	408	1,076,251	2,637.8700	0	(36,894)	0	(60,843)		(60,843)	(23,948)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2644.109 7846S$054	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	1,394	3,685,888	2,644.1090	0	(130,240)	0	(216,197)		(216,197)	(85,957)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2656.587 7846S$055	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	09/14/2017.	09/14/2018.	20	53,132	2,656.5870	0	(1,943)	0	(3,270)		(3,270)	(1,327)	0	0	0	n/a		n/a
0509999. Total-Written Options-Hedging Other-Call Options and Warrants											0	(6,552,124)	0	(16,112,510)	XXX	(16,112,510)	(9,560,382)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
S&P 500 04/16/2018 Strike @ 1542.90 784PS$000	Macro Hedge	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86...	10/30/2017.	04/16/2018.	388,878	599,999,866	1,542.9000	0	0	0	(989,889)		(989,889)	(989,889)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$011 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/12/2017.	01/12/2022.	0	190,000,000	1.4500	0	(4,697,750)	0	(2,396,122)		(2,396,122)	2,301,628	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$013 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	02/16/2017.	02/16/2022.	0	190,000,000	1.5000	0	(4,000,000)	0	(2,668,141)		(2,668,141)	1,331,859	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$015 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/21/2017.	03/21/2022.	0	210,000,000	1.5000	0	(3,948,000)	0	(2,964,884)		(2,964,884)	983,116	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$017 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	04/20/2017.	04/20/2022.	0	220,000,000	1.5000	0	(5,390,000)	0	(3,165,009)		(3,165,009)	2,224,991	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$019 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528...	05/22/2017.	05/23/2022.	0	220,000,000	1.5000	0	(5,350,000)	0	(3,248,549)		(3,248,549)	2,101,451	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$021 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528...	06/23/2017.	06/23/2022.	0	220,000,000	1.5000	0	(5,500,000)	0	(3,312,122)		(3,312,122)	2,187,878	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$023 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14..	07/24/2017.	07/25/2022.	0	210,000,000	1.5000	0	(4,300,000)	0	(3,156,228)		(3,156,228)	1,143,772	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$001 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021Hedge	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528...	08/09/2016.	08/09/2021.	0	35,000,000	0.6500	(878,500)	0	0	(132,891)		(132,891)	201,760	0	0	0	n/a		n/a

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$025 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86...	08/30/2017.	08/30/2022.	0	180,000,000	1.5000	0	(4,599,000)	0	(2,815,630)		(2,815,630)	1,783,370	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$003 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14..	09/07/2016.	09/07/2021.	0	190,000,000	0.6000	(4,636,000)	0	0	(704,436)		(704,436)	1,048,728	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$005 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	10/11/2016.	10/12/2021.	0	190,000,000	0.8000	(4,408,000)	0	0	(1,056,931)		(1,056,931)	1,336,985	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$007 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB80....	11/03/2016.	11/03/2021.	0	190,000,000	0.9000	(4,218,000)	0	0	(1,224,473)		(1,224,473)	1,411,236	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$009 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021Hedge	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86...	12/12/2016.	12/13/2021.	0	190,000,000	1.6500	(4,588,500)	0	0	(3,019,076)		(3,019,076)	2,023,201	0	0	0	n/a		n/a
0519999. Total-Written Options-Hedging Other-Put Options											(18,729,000)	(37,784,750)	0	(30,854,381)	XXX	(30,854,381)	19,090,086	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other											(18,729,000)	(44,336,874)	0	(46,966,891)	XXX	(46,966,891)	9,529,703	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants											0	(6,552,124)	0	(16,112,510)	XXX	(16,112,510)	(9,560,382)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options											(18,729,000)	(37,784,750)	0	(30,854,381)	XXX	(30,854,381)	19,090,086	0	0	0	0	XXX	XXX
0849999. Total-Written Options											(18,729,000)	(44,336,874)	0	(46,966,891)	XXX	(46,966,891)	9,529,703	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap-R BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D....	Currency	CREDIT SUISSE FB USA	EXD7DEVFDH4HOFFQ7349..	11/12/2014.	11/12/2024.	0	9,038,400	3.78/(1.93)	0	0	192,989	641,900		641,900	0	(1,017,100)	0	0	118,853		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	192,989	641,900	XXX	641,900	0	(1,017,100)	0	0	118,853	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	192,989	641,900	XXX	641,900	0	(1,017,100)	0	0	118,853	XXX	XXX
Swaps - Hedging Other - Total Return																							
BANK OF AMERICA CORP Variable Rate Total Return Swap-R HSWAP3	Variable Annuities	Exhibit 5	Equity/ Index	BANK OF AMERICA CORP	9DJT3UXIJIZJI4WXO774	10/13/2017.	04/17/2018.	0	118,000,000	0	0	0	483,624	(5,722,516)		(5,722,516)	(5,722,516)	0	0	0	340,637		n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP6	Variable Annuities	Exhibit 5	Equity/ Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5P83	10/18/2017.	04/20/2018.	0	52,000,000	0	0	0	205,893	(2,352,798)		(2,352,798)	(2,352,798)	0	0	0	150,111		n/a
CREDIT SUISSE GROUP-SPON Variable Rate Total Return Swap-R HSWAP4	Variable Annuities	Exhibit 5	Equity/ Index	CREDIT SUISSE GROUP-SPON ADR	549300506SI9CRFV9Z86	10/13/2017.	04/17/2018.	0	117,997,850	0	0	0	475,749	(5,629,586)		(5,629,586)	(5,629,586)	0	0	0	340,630		n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP5	Variable Annuities	Exhibit 5	Equity/ Index	GOLDMAN SACHS GROUP	784F5XWPLTWKTBV3E584...	10/18/2017.	04/20/2018.	0	104,001,547	0	0	0	333,791	(2,070,932)		(2,070,932)	(2,070,932)	0	0	0	300,227		n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP2	Variable Annuities	Exhibit 5	Equity/ Index	GOLDMAN SACHS GROUP	784F5XWPLTWKTBV3E584...	10/13/2017.	04/17/2018.	0	117,883,833	0	0	0	483,148	(5,713,990)		(5,713,990)	(5,713,990)	0	0	0	340,301		n/a

SCHEDULE DB - PART A - SECTION 1

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

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0949999. Total-Swaps-Hedging Other-Total Return										0	0	1,982,205	(21,489,822)	XXX	(21,489,822)	(21,489,822)	0	0	0	1,471,906	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	1,982,205	(21,489,822)	XXX	(21,489,822)	(21,489,822)	0	0	0	1,471,906	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	192,989	641,900	XXX	641,900	0	(1,017,100)	0	0	118,853	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	1,982,205	(21,489,822)	XXX	(21,489,822)	(21,489,822)	0	0	0	1,471,906	XXX	XXX
1209999. Total-Swaps										0	0	2,175,194	(20,847,922)	XXX	(20,847,922)	(21,489,822)	(1,017,100)	0	0	1,590,759	XXX	XXX
1399999. Total-Hedging Effective										0	0	192,989	641,900	XXX	641,900	0	(1,017,100)	0	0	118,853	XXX	XXX
1409999. Total-Hedging Other										25,376,418	52,529,648	1,982,205	37,676,633	XXX	37,676,633	(28,545,890)	0	0	0	1,471,906	XXX	XXX
1449999. TOTAL										25,376,418	52,529,648	2,175,194	38,318,533	XXX	38,318,533	(28,545,890)	(1,017,100)	0	0	1,590,759	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Sale	31	37,585	.1,212.4100	1,699	0	5,452	0	1,699		(1,833)	0	0	3,753	0	0	n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Sale	8	9,699	.1,212.4100	440	0	1,412	0	440		(433)	0	0	972	0	0	n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/17/2016.	10/13/2017.	10/13/2017.	Closing Sale	50	60,621	.1,212.4100	2,788	0	8,945	0	2,788		(3,004)	0	0	6,157	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Sale	6	7,792	.1,298.6000	438	0	640	0	438		(152)	0	0	202	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Sale	368	477,885	.1,298.6000	26,681	0	39,018	0	26,681		(6,462)	0	0	12,337	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Sale	7	9,090	.1,298.6000	538	0	786	0	538		(159)	0	0	249	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Sale	313	406,462	.1,298.6000	22,687	0	33,178	0	22,687		(6,696)	0	0	10,490	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Sale	125	162,325	.1,298.6000	9,078	0	13,275	0	9,078		(3,151)	0	0	4,198	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Sale	74	96,096	.1,298.6000	5,361	0	7,840	0	5,361		(1,299)	0	0	2,479	0	0	n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Sale	71	96,278	.1,356.0240	4,744	0	4,363	0	4,744		(1,348)	0	0	(380)	0	0	n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Sale	571	774,290	.1,356.0240	37,948	0	34,904	0	37,948		(7,884)	0	0	(3,044)	0	0	n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Sale	385	522,069	.1,356.0240	25,594	0	23,541	0	25,594		(6,351)	0	0	(2,053)	0	0	n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/17/2016.	10/13/2017.	10/13/2017.	Closing Sale	85	181,303	.2,132.9800	10,976	0	35,905	0	10,976		(2,557)	0	0	24,929	0	0	n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Sale	9	19,197	.2,132.9800	1,162	0	3,795	0	1,162		(194)	0	0	2,633	0	0	n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Sale	31	66,122	.2,132.9800	4,017	0	13,122	0	4,017		(1,144)	0	0	9,105	0	0	n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Sale	52	110,915	.2,132.9800	6,647	0	21,716	0	6,647		(1,503)	0	0	15,069	0	0	n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Sale	7	15,149	.2,164.2000	941	0	3,006	0	941		(196)	0	0	2,065	0	0	n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Sale	608	1,315,834	.2,164.2000	78,944	0	252,099	0	78,944		(12,123)	0	0	173,155	0	0	n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Sale	67	145,001	.2,164.2000	8,659	0	27,653	0	8,659		(1,330)	0	0	18,993	0	0	n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Sale	168	363,586	.2,164.2000	21,842	0	69,751	0	21,842		(4,543)	0	0	47,909	0	0	n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Sale	438	947,920	.2,164.2000	56,894	0	181,687	0	56,894		(5,602)	0	0	124,792	0	0	n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Sale	64	138,509	.2,164.2000	8,324	0	26,583	0	8,324		(820)	0	0	18,259	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 12/14/2017 Strike @ 2253.28 7846L$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Sale	1,072	2,415,516	2,253.2800	143,772	0	427,587	0	143,772		11,149	0	0	283,815	0	0	n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Sale	193	434,883	2,253.2800	25,855	0	76,895	0	25,855		2,005	0	0	51,040	0	0	n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Sale	640	1,442,099	2,253.2800	85,844	0	255,306	0	85,844		6,658	0	0	169,461	0	0	n/a
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants													591,873	0	1,568,459	0	591,873	XXX	(48,972)	0	0	976,585	0	0	XXX
Purchased Options - Hedging Other - Put Options																									
EURO STOXX 50 03/16/2017 Strike @ 3062 78463$014	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	03/16/2016.	03/16/2017.	03/16/2017.	Expiration.	1,326	4,060,212	3,062.0000	482,677	0	0	0	461,562		392,830	29,328	0	(482,677)	0	0	n/a
FTSE 100 01/18/2017 Strike @ 5695 50424$014	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	01/20/2016.	01/18/2017.	01/18/2017.	Expiration.	396	2,255,220	5,695.0000	325,722	0	0	0	279,684		280,537	45,059	0	(325,722)	0	0	n/a
FTSE 100 03/16/2017 Strike @ 6177 50424$015	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	03/16/2016.	03/16/2017.	03/16/2017.	Expiration.	412	2,544,924	6,177.0000	329,975	0	0	0	286,075		274,686	44,733	0	(329,974)	0	0	n/a
RUSSELL 2000 01/18/2017 Strike @ 970 46428$067	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	01/20/2016.	01/18/2017.	01/18/2017.	Expiration.	9,595	9,307,150	970.0000	1,003,061	0	0	0	1,003,061		1,002,661	0	0	(1,003,061)	0	0	n/a
RUSSELL 2000 03/16/2017 Strike @ 1070 46428$068	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	03/16/2016.	03/16/2017.	03/16/2017.	Expiration.	5,896	6,308,720	1,070.0000	576,806	0	0	0	576,806		557,915	0	0	(576,806)	0	0	n/a
RUSSELL 2000 06/28/2017 Strike @ 1090 46428$069	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	06/28/2016.	06/28/2017.	06/28/2017.	Expiration.	8,698	9,480,820	1,090.0000	903,461	0	0	0	903,461		767,810	0	0	(903,461)	0	0	n/a
RUSSELL 2000 08/29/2017 Strike @ 1330 46428$074	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	08/29/2017.	08/29/2017.	Expiration.	1,176	1,564,080	1,330.0000	112,367	0	0	0	112,367		18,339	0	0	(112,367)	0	0	n/a
RUSSELL 2000 08/31/2017 Strike @ 1236 46428$070	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN8	08/31/2016.	08/31/2017.	08/31/2017.	Expiration.	9,171	11,335,356	1,236.0000	951,308	0	0	0	951,308		487,172	0	0	(951,308)	0	0	n/a
RUSSELL 2000 09/29/2017 Strike @ 1330 46428$073	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	09/29/2017.	09/29/2017.	Expiration.	1,253	1,666,490	1,330.0000	127,242	0	0	0	127,242		18,848	0	0	(127,242)	0	0	n/a
RUSSELL 2000 10/27/2017 Strike @ 1330 46428$072	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	10/27/2017.	10/27/2017.	Expiration.	1,323	1,759,590	1,330.0000	139,643	0	0	0	139,643		18,473	0	0	(139,643)	0	0	n/a
RUSSELL 2000 11/29/2017 Strike @ 1330 46428$071	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	11/29/2017.	11/29/2017.	Expiration.	1,392	1,851,360	1,330.0000	155,278	0	0	0	155,278		19,763	0	0	(155,278)	0	0	n/a
S&P 500 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	01/03/2017.	01/03/2017.	Expiration.	370	532,149	1,438.2400	216,283	0	0	0	216,283		216,283	0	0	(216,283)	0	0	n/a
S&P 500 01/18/2017 Strike @ 1840 78462$073	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	01/20/2016.	01/18/2017.	01/18/2017.	Expiration.	11,248	20,696,320	1,840.0000	1,981,785	0	0	0	1,981,785		1,978,663	0	0	(1,981,785)	0	0	n/a
S&P 500 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	01/31/2017.	01/31/2017.	Expiration.	375	517,766	1,380.7100	205,656	0	0	0	205,656		205,650	0	0	(205,656)	0	0	n/a
S&P 500 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	02/28/2017.	02/28/2017.	Expiration.	780	1,122,420	1,439.0000	455,992	0	0	0	455,992		455,841	0	0	(455,992)	0	0	n/a
S&P 500 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	03/31/2017.	03/31/2017.	Expiration.	90	128,070	1,423.0000	51,711	0	0	0	51,711		51,641	0	0	(51,711)	0	0	n/a
S&P 500 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	04/28/2017.	04/28/2017.	Expiration.	265	389,285	1,469.0000	159,657	0	0	0	159,657		159,157	0	0	(159,657)	0	0	n/a
S&P 500 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	05/31/2017.	05/31/2017.	Expiration.	415	622,500	1,500.0000	257,995	0	0	0	257,995		256,467	0	0	(257,995)	0	0	n/a

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	12/31/2008.	05/31/2017.	05/31/2017.	Expiration.	545	851,524	1,562.4300	362,705	0	0	0	362,705		360,156	0	0	(362,705)	0	0	n/a
S&P 500 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	12/31/2008.	06/30/2017.	06/30/2017.	Expiration.	300	464,307	1,547.6900	196,568	0	0	0	196,568		194,590	0	0	(196,568)	0	0	n/a
S&P 500 07/05/2017 Strike @ 2158 78462$077	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	10/04/2016.	07/05/2017.	07/05/2017.	Expiration.	3,983	8,595,314	2,158.0000	512,380	0	0	0	512,380		239,360	0	0	(512,380)	0	0	n/a
S&P 500 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	12/31/2008.	07/31/2017.	07/31/2017.	Expiration.	400	624,972	1,562.4300	265,607	0	0	0	265,607		261,924	0	0	(265,607)	0	0	n/a
S&P 500 08/04/2017 Strike @ 2158 78462$076	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	10/04/2016.	08/04/2017.	08/04/2017.	Expiration.	4,273	9,221,134	2,158.0000	586,212	0	0	0	586,212		253,002	0	0	(586,212)	0	0	n/a
S&P 500 08/08/2017 Strike @ 2140 78462$081	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB6S	11/08/2016.	08/08/2017.	08/08/2017.	Expiration.	4,888	10,460,320	2,140.0000	611,929	0	0	0	611,929		229,162	0	0	(611,929)	0	0	n/a
S&P 500 08/29/2017 Strike @ 2205 78462$085	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	08/29/2017.	08/29/2017.	Expiration.	6,216	13,706,280	2,205.0000	768,981	0	0	0	768,981		113,428	0	0	(768,981)	0	0	n/a
S&P 500 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital..	AC28XWWI3WIBK282431	12/31/2008.	08/31/2017.	08/31/2017.	Expiration.	550	851,230	1,547.6900	359,756	0	0	0	359,756		353,658	0	0	(359,756)	0	0	n/a
S&P 500 09/05/2017 Strike @ 2158 78462$075	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	10/04/2016.	09/05/2017.	09/05/2017.	Expiration.	4,546	9,810,268	2,158.0000	664,232	0	0	0	664,232		266,280	0	0	(664,232)	0	0	n/a
S&P 500 09/06/2017 Strike @ 2233 78462$089	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse.....	ANGGYXNX0JLX3X63JN8(	12/07/2016.	09/06/2017.	09/06/2017.	Expiration.	5,019	11,207,427	2,233.0000	618,291	0	0	0	618,291		24,123	0	0	(618,291)	0	0	n/a
S&P 500 09/08/2017 Strike @ 2140 78462$080	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB6S	11/08/2016.	09/08/2017.	09/08/2017.	Expiration.	5,222	11,175,080	2,140.0000	703,299	0	0	0	703,299		243,816	0	0	(703,299)	0	0	n/a
S&P 500 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU4	12/31/2008.	09/29/2017.	09/29/2017.	Expiration.	360	602,640	1,674.0000	262,906	0	0	0	262,906		255,208	0	0	(262,906)	0	0	n/a
S&P 500 09/29/2017 Strike @ 2205 78462$084	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	09/29/2017.	09/29/2017.	Expiration.	6,687	14,744,835	2,205.0000	884,423	0	0	0	884,423		114,988	0	0	(884,423)	0	0	n/a
S&P 500 10/04/2017 Strike @ 2158 78462$074	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America/Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	10/04/2016.	10/04/2017.	10/04/2017.	Expiration.	4,806	10,371,348	2,158.0000	739,489	0	0	0	739,489		277,913	0	0	(739,489)	0	0	n/a
S&P 500 10/06/2017 Strike @ 2233 78462$088	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse.....	ANGGYXNX0JLX3X63JN8(	12/07/2016.	10/06/2017.	10/06/2017.	Expiration.	5,391	12,038,103	2,233.0000	714,308	0	0	0	714,308		23,452	0	0	(714,308)	0	0	n/a
S&P 500 10/10/2017 Strike @ 2140 78462$079	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB6S	11/08/2016.	10/10/2017.	10/10/2017.	Expiration.	5,545	11,866,300	2,140.0000	790,052	0	0	0	790,052		252,611	0	0	(790,052)	0	0	n/a
S&P 500 10/27/2017 Strike @ 2205 78462$083	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	10/27/2017.	10/27/2017.	Expiration.	7,092	15,637,860	2,205.0000	991,603	0	0	0	991,603		117,833	0	0	(991,603)	0	0	n/a
S&P 500 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU4	12/31/2008.	10/31/2017.	10/31/2017.	Expiration.	700	1,140,300	1,629.0000	490,100	0	0	0	490,100		475,060	0	0	(490,100)	0	0	n/a
S&P 500 11/07/2017 Strike @ 2233 78462$087	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse.....	ANGGYXNX0JLX3X63JN8(	12/07/2016.	11/07/2017.	11/07/2017.	Expiration.	5,755	12,850,915	2,233.0000	813,757	0	0	0	813,757		22,527	0	0	(813,757)	0	0	n/a
S&P 500 11/08/2017 Strike @ 2140 78462$078	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB6S	11/08/2016.	11/08/2017.	11/08/2017.	Expiration.	5,842	12,501,880	2,140.0000	875,657	0	0	0	875,657		262,630	0	0	(875,657)	0	0	n/a
S&P 500 11/29/2017 Strike @ 2205 78462$082	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	11/29/2016.	11/29/2017.	11/29/2017.	Expiration.	7,488	16,511,040	2,205.0000	1,114,289	0	0	0	1,114,289		120,479	0	0	(1,114,289)	0	0	n/a

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S&P 500 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008.	11/30/2017.	11/30/2017.	Expiration.	195	320,580	1,644.0000	138,306	0	0	0	138,306		133,254	0	0	(138,306)	0	0	n/a
S&P 500 12/07/2017 Strike @ 2233 78462$086	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/07/2016.	12/07/2017.	12/07/2017.	Expiration.	6,079	13,574,407	2,233.0000	906,318	0	0	0	906,318		21,271	0	0	(906,318)	0	0	n/a
S&P 500 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	12/31/2008.	12/29/2017.	12/29/2017.	Expiration.	215	370,445	1,723.0000	163,433	0	0	0	163,433		155,882	0	0	(163,433)	0	0	n/a
0099999. Total-Purchased Options-Hedging Other-Put Options													22,971,220	0	0	0	22,860,167	XXX	11,935,343	119,120	0	(22,971,219)	0	0	XXX
0149999. Total-Purchased Options-Hedging Other													23,563,093	0	1,568,459	0	23,452,040	XXX	11,886,371	119,120	0	(21,994,634)	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants													591,873	0	1,568,459	0	591,873	XXX	(48,972)	0	0	976,585	0	0	XXX
0379999. Total-Purchased Options-Put Options													22,971,220	0	0	0	22,860,167	XXX	11,935,343	119,120	0	(22,971,219)	0	0	XXX
0429999. Total-Purchased Options													23,563,093	0	1,568,459	0	23,452,040	XXX	11,886,371	119,120	0	(21,994,634)	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 10/13/2017 Strike @ 1273.03 4642S$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Purchase	8	10,184	1,273.0300	(204)	0	(931)	0	204		272	0	0	(726)	0	0	n/a
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/17/2016.	10/13/2017.	10/13/2017.	Closing Purchase	50	63,803	1,276.0600	(1,238)	0	(5,742)	0	1,238		1,921	0	0	(4,504)	0	0	n/a
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Purchase	31	39,558	1,276.0600	(755)	0	(3,500)	0	755		1,172	0	0	(2,745)	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Purchase	74	100,900	1,363.5200	(3,017)	0	(3,036)	0	3,017		616	0	0	(19)	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Purchase	368	501,775	1,363.5200	(15,253)	0	(15,110)	0	15,253		2,825	0	0	143	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Purchase	313	427,799	1,366.7700	(12,604)	0	(11,832)	0	12,604		3,423	0	0	772	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Purchase	7	9,567	1,366.7700	(294)	0	(280)	0	294		86	0	0	13	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Purchase	125	171,253	1,370.0200	(4,913)	0	(4,328)	0	4,913		1,757	0	0	585	0	0	n/a
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Purchase	6	8,220	1,370.0200	(234)	0	(209)	0	234		88	0	0	25	0	0	n/a
RUSSELL 2000 12/14/2017 Strike @ 1437.39 4642S$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Expiration.	571	820,750	1,437.3900	(15,954)	0	0	0	15,954		9,046	0	0	15,954	0	0	n/a
RUSSELL 2000 12/14/2017 Strike @ 1440.78 4642S$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Expiration.	385	554,700	1,440.7800	(10,342)	0	0	0	10,342		7,082	0	0	10,342	0	0	n/a
RUSSELL 2000 12/14/2017 Strike @ 1444.17 4642S$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Expiration.	71	102,536	1,444.1700	(1,839)	0	0	0	1,839		1,483	0	0	1,839	0	0	n/a
S&P 500 10/13/2017 Strike @ 2228.96 7846S$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Purchase	9	20,061	2,228.9600	(697)	0	(2,928)	0	697		93	0	0	(2,231)	0	0	n/a
S&P 500 10/13/2017 Strike @ 2234.30 7846S$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/17/2016.	10/13/2017.	10/13/2017.	Closing Purchase	85	189,916	2,234.3000	(6,371)	0	(27,211)	0	6,371		1,523	0	0	(20,840)	0	0	n/a
S&P 500 10/13/2017 Strike @ 2234.30 7846S$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Purchase	52	116,184	2,234.3000	(3,858)	0	(16,480)	0	3,858		896	0	0	(12,622)	0	0	n/a
S&P 500 10/13/2017 Strike @ 2239.63 7846S$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/14/2016.	10/13/2017.	10/13/2017.	Closing Purchase	31	69,429	2,239.6300	(2,258)	0	(9,792)	0	2,258		752	0	0	(7,533)	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 11/14/2017 Strike @ 2261.59 7846S$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Purchase	438	990,576	2,261.5900	(34,421)	0	(139,016)	0	34,421		2,035	0	0	(104,595)	0	0	n/a
S&P 500 11/14/2017 Strike @ 2261.59 7846S$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Purchase	64	144,742	2,261.5900	(4,995)	0	(20,340)	0	4,995		340	0	0	(15,345)	0	0	n/a
S&P 500 11/14/2017 Strike @ 2267 7846S$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Purchase	608	1,378,336	2,267.0000	(46,314)	0	(189,602)	0	46,314		6,809	0	0	(143,288)	0	0	n/a
S&P 500 11/14/2017 Strike @ 2267 7846S$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Purchase	67	151,889	2,267.0000	(5,022)	0	(20,797)	0	5,022		805	0	0	(15,775)	0	0	n/a
S&P 500 11/14/2017 Strike @ 2272.41 7846S$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/15/2016.	11/14/2017.	11/14/2017.	Closing Purchase	7	15,907	2,272.4100	(529)	0	(2,222)	0	529		135	0	0	(1,693)	0	0	n/a
S&P 500 11/14/2017 Strike @ 2272.41 7846S$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/14/2016.	11/14/2017.	11/14/2017.	Closing Purchase	168	381,765	2,272.4100	(12,377)	0	(51,549)	0	12,377		3,014	0	0	(39,172)	0	0	n/a
S&P 500 12/14/2017 Strike @ 2377.21 7846S$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Purchase	1,072	2,548,369	2,377.2100	(77,081)	0	(294,689)	0	77,081		(8,692)	0	0	(217,608)	0	0	n/a
S&P 500 12/14/2017 Strike @ 2382.844 7846S$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Purchase	640	1,525,020	2,382.8440	(44,581)	0	(172,349)	0	44,581		(5,171)	0	0	(127,768)	0	0	n/a
S&P 500 12/14/2017 Strike @ 2388.477 7846S$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2016.	12/14/2017.	12/14/2017.	Closing Purchase	193	460,976	2,388.4770	(12,993)	0	(50,822)	0	12,993		(1,543)	0	0	(37,829)	0	0	n/a
0509999. Total-Written Options-Hedging Other-Call Options and Warrants													(318,144)	0	(1,042,765)	0	318,144	XXX	30,767	0	0	(724,620)	0	0	XXX
0569999. Total-Written Options-Hedging Other													(318,144)	0	(1,042,765)	0	318,144	XXX	30,767	0	0	(724,620)	0	0	XXX
0789999. Total-Written Options-Call Options and Warrants													(318,144)	0	(1,042,765)	0	318,144	XXX	30,767	0	0	(724,620)	0	0	XXX
0849999. Total-Written Options													(318,144)	0	(1,042,765)	0	318,144	XXX	30,767	0	0	(724,620)	0	0	XXX
1409999. Total-Hedging Other													23,244,949	0	525,694	0	23,770,184	XXX	11,917,138	119,120	0	(22,719,254)	0	0	XXX
1449999. TOTAL													23,244,949	0	525,694	0	23,770,184	XXX	11,917,138	119,120	0	(22,719,254)	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPH8	1,881	157,832,359	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF39..	12/13/2017.	134.2540	135.5700	(1,547,125)	(1,547,125)	0	0	0	(1,547,125)	(1,547,125)	3,009,600	0/0	625
VGH8	2,576	110,562,545	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	03/16/2018.	EUX	12/12/2017.	3,578.1778	3,493.0000	2,631,919	2,631,919	0	0	0	2,631,919	2,631,919	7,835,881	0/0	12
RTYH	1,135	86,510,330	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5.	Product equity risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39..	12/11/2017.	1,524.4112	1,536.5000	(686,043)	(686,043)	0	0	0	(686,042)	(686,042)	3,348,250	0/0	50
ECH8	730	107,985,250	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF39..	12/13/2017.	1.1834	1.2076	(2,205,675)	(2,205,675)	0	0	0	(2,205,675)	(2,205,675)	1,533,000	0/0	125,000
ZH8	1,561	156,901,310	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	03/16/2018.	ICF	12/12/2017.	7,433.3184	7,638.0000	(4,320,387)	(4,320,387)	0	0	0	(4,320,387)	(4,320,387)	6,883,267	0/0	14
JYH8	562	62,459,837	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF39..	12/13/2017.	88.9108	89.1400	(161,013)	(161,013)	0	0	0	(161,013)	(161,013)	1,124,000	0/0	1,250
NQH8	392	49,860,299	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39..	12/26/2017.	6,359.7320	6,408.7500	(384,301)	(384,301)	0	0	0	(384,301)	(384,301)	1,862,000	0/0	20
NKH8	310	62,061,217	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	03/08/2018.	OSE	12/21/2017.	22,532.2258	22,750.0000	(599,822)	(599,822)	0	0	0	(599,822)	(599,822)	1,735,229	0/0	9
ESH8	2,537	336,643,257	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39..	12/11/2017.	2,653.8688	2,676.0000	(2,807,348)	(2,807,348)	0	0	0	(2,807,348)	(2,807,348)	12,177,600	0/0	50
13429999. Total-Short Futures-Hedging Other												(10,079,794)	(10,079,794)	0	0	0	(10,079,794)	(10,079,794)	39,508,827	XXX	XXX
1389999. Total-Short Futures												(10,079,794)	(10,079,794)	0	0	0	(10,079,794)	(10,079,794)	39,508,827	XXX	XXX
1409999. Total-Hedging Other												(10,079,794)	(10,079,794)	0	0	0	(10,079,794)	(10,079,794)	39,508,827	XXX	XXX
1449999. TOTAL												(10,079,794)	(10,079,794)	0	0	0	(10,079,794)	(10,079,794)	39,508,827	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	5,098,674	(15,178,468)	(10,079,794)
Total Net Cash Deposits	5,098,674	(15,178,468)	(10,079,794)

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
RTYU	138	9,684,150	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,403.5000	09/15/2017	1,427.0200	Closing Sale	162,288	162,288	0	0	0/0	50
RTYU	424	29,754,200	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,403.5000	09/15/2017	1,427.0200	Closing Sale	498,624	498,624	0	0	0/0	50
RTYU	1,707	119,788,725	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,403.5000	09/15/2017	1,427.0200	Closing Sale	2,007,432	2,007,432	0	0	0/0	50
RTYU	932	65,403,100	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,403.5000	09/15/2017	1,427.0200	Closing Sale	1,096,032	1,096,032	0	0	0/0	50
RTYU	86	6,035,050	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,403.5000	09/15/2017	1,427.0200	Closing Sale	101,136	101,136	0	0	0/0	50
1289999. Total-Long Futures-Hedging Other														3,865,512	3,865,512	0	0	XXX	XXX
1329999. Total-Long Futures														3,865,512	3,865,512	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
BPH7	3	238,351	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	01/25/2017	126.1200	Closing Purchase	1,838	1,838	0	0	0/0	625
BPH7	4	317,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	01/26/2017	125.9200	Closing Purchase	2,950	2,950	0	0	0/0	625
BPH7	10	794,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	01/26/2017	125.9900	Closing Purchase	6,688	6,688	0	0	0/0	625
BPH7	1	79,413	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	01/26/2017	125.8900	Closing Purchase	731	731	0	0	0/0	625
BPH7	3	238,351	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	02/10/2017	124.7600	Closing Purchase	4,388	4,388	0	0	0/0	625
BPH7	4	317,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	02/14/2017	124.7300	Closing Purchase	5,925	5,925	0	0	0/0	625
BPH7	10	794,063	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	02/14/2017	124.6900	Closing Purchase	14,750	14,750	0	0	0/0	625
BPH7	2	158,825	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	02/15/2017	124.5600	Closing Purchase	3,125	3,125	0	0	0/0	625
BPH7	4	317,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	02/16/2017	124.9300	Closing Purchase	5,425	5,425	0	0	0/0	625
BPH7	7	555,888	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	02/16/2017	125.0500	Closing Purchase	8,794	8,794	0	0	0/0	625
BPH7	40	3,175,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	02/16/2017	125.0000	Closing Purchase	50,750	50,750	0	0	0/0	625
BPH7	8	635,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	02/16/2017	125.0500	Closing Purchase	10,000	10,000	0	0	0/0	625
BPH7	3	238,351	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	02/22/2017	124.6400	Closing Purchase	4,613	4,613	0	0	0/0	625
BPH7	9	714,656	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	02/22/2017	124.5500	Closing Purchase	14,063	14,063	0	0	0/0	625
BPH7	1	79,413	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	02/22/2017	124.7800	Closing Purchase	1,425	1,425	0	0	0/0	625
BPH7	5	397,031	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	02/28/2017	124.3800	Closing Purchase	8,344	8,344	0	0	0/0	625
BPH7	1	79,413	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	02/28/2017	124.4000	Closing Purchase	1,663	1,663	0	0	0/0	625
BPH7	5	397,188	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	03/02/2017	122.7900	Closing Purchase	13,469	13,469	0	0	0/0	625
BPH7	10	794,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	03/02/2017	122.7800	Closing Purchase	26,750	26,750	0	0	0/0	625
BPH7	5	397,031	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	03/02/2017	122.9100	Closing Purchase	12,938	12,938	0	0	0/0	625
BPH7	2	158,825	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	03/02/2017	122.8600	Closing Purchase	5,250	5,250	0	0	0/0	625
BPH7	100	7,943,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	03/08/2017	121.7000	Closing Purchase	337,500	337,500	0	0	0/0	625
BPH7	3	229,631	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/29/2016	122.4700	03/08/2017	121.7000	Closing Purchase	1,444	1,444	0	0	0/0	625
BPH7	10	762,063	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	03/07/2017	121.9300	03/08/2017	121.7000	Closing Purchase	1,438	1,438	0	0	0/0	625
BPH7	361	28,667,913	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	03/08/2017	121.6800	Closing Purchase	1,213,863	1,213,863	0	0	0/0	625
BPH7	10	762,059	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	01/10/2017	121.9100	03/08/2017	121.6800	Closing Purchase	1,438	1,438	0	0	0/0	625
BPH7	20	1,523,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	03/07/2017	121.9000	03/08/2017	121.6800	Closing Purchase	2,750	2,750	0	0	0/0	625
BPH7	208	16,513,900	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	03/08/2017	121.6600	Closing Purchase	698,100	698,100	0	0	0/0	625
BPH7	792	62,889,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	03/08/2017	121.6600	Closing Purchase	2,668,050	2,668,050	0	0	0/0	625
BPH7	208	16,516,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	03/08/2017	121.6700	Closing Purchase	699,400	699,400	0	0	0/0	625
BPH7	21	1,600,200	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	01/10/2017	121.9200	03/08/2017	121.6700	Closing Purchase	3,281	3,281	0	0	0/0	625
BPH7	4	304,825	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	01/10/2017	121.9300	03/08/2017	121.6700	Closing Purchase	650	650	0	0	0/0	625
BPH7	11	838,678	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	03/07/2017	121.9700	03/08/2017	121.6700	Closing Purchase	2,063	2,063	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH7	19	1,448,513	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	121.9800	03/08/2017	121.6700	Closing Purchase.	3,681	3,681	0	0	0/0	.625
BPH7	264	20,963,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0500	03/08/2017	121.6600	Closing Purchase.	889,350	889,350	0	0	0/0	.625
BPH7	36	2,858,850	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0600	03/08/2017	121.6500	Closing Purchase.	121,725	121,725	0	0	0/0	.625
BPH7	1	76,231	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	01/13/2017	121.9500	03/08/2017	121.6500	Closing Purchase.	188	188	0	0	0/0	.625
BPM7	3	228,731	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	04/21/2017	128.1200	Closing Purchase.	(11,494)	(11,494)	0	0	0/0	.625
BPM7	1	76,213	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	04/21/2017	128.0100	Closing Purchase.	(3,794)	(3,794)	0	0	0/0	.625
BPM7	4	304,975	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	04/25/2017	128.3800	Closing Purchase.	(15,975)	(15,975)	0	0	0/0	.625
BPM7	1	76,213	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	04/25/2017	128.3500	Closing Purchase.	(4,006)	(4,006)	0	0	0/0	.625
BPM7	3	228,731	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	04/26/2017	128.5400	Closing Purchase.	(12,281)	(12,281)	0	0	0/0	.625
BPM7	5	381,156	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9700	04/26/2017	128.8100	Closing Purchase.	(21,375)	(21,375)	0	0	0/0	.625
BPM7	10	762,313	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9700	04/26/2017	128.8200	Closing Purchase.	(42,813)	(42,813)	0	0	0/0	.625
BPM7	30	2,286,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9500	04/26/2017	128.6600	Closing Purchase.	(125,813)	(125,813)	0	0	0/0	.625
BPM7	10	762,188	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9500	04/26/2017	128.7500	Closing Purchase.	(42,500)	(42,500)	0	0	0/0	.625
BPM7	1	76,213	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	04/26/2017	128.6700	Closing Purchase.	(4,206)	(4,206)	0	0	0/0	.625
BPM7	8	609,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9500	05/02/2017	129.4200	Closing Purchase.	(37,350)	(37,350)	0	0	0/0	.625
BPM7	2	152,425	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	05/02/2017	129.4000	Closing Purchase.	(9,325)	(9,325)	0	0	0/0	.625
BPM7	3	228,731	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	05/08/2017	129.5500	Closing Purchase.	(14,175)	(14,175)	0	0	0/0	.625
BPM7	4	304,975	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	06/02/2017	128.7900	Closing Purchase.	(17,000)	(17,000)	0	0	0/0	.625
BPM7	1	76,213	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	06/02/2017	128.7900	Closing Purchase.	(4,281)	(4,281)	0	0	0/0	.625
BPM7	3	228,731	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	06/05/2017	129.2800	Closing Purchase.	(13,669)	(13,669)	0	0	0/0	.625
BPM7	1	76,213	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	06/05/2017	129.2900	Closing Purchase.	(4,594)	(4,594)	0	0	0/0	.625
BPM7	93	7,090,669	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9900	06/13/2017	127.2500	Closing Purchase.	(305,738)	(305,738)	0	0	0/0	.625
BPM7	3	228,394	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/14/2017	121.8100	06/13/2017	127.2500	Closing Purchase.	(10,200)	(10,200)	0	0	0/0	.625
BPM7	3	243,956	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/18/2017	130.1100	06/13/2017	127.2500	Closing Purchase.	5,363	5,363	0	0	0/0	.625
BPM7	376	28,662,950	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9700	06/13/2017	127.3200	Closing Purchase.	(1,257,250)	(1,257,250)	0	0	0/0	.625
BPM7	10	781,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/11/2017	124.9600	06/13/2017	127.3200	Closing Purchase.	(14,750)	(14,750)	0	0	0/0	.625
BPM7	10	783,688	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	125.3900	06/13/2017	127.3200	Closing Purchase.	(12,063)	(12,063)	0	0	0/0	.625
BPM7	10	805,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/31/2017	128.8800	06/13/2017	127.3200	Closing Purchase.	9,750	9,750	0	0	0/0	.625
BPM7	970	73,932,199	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9500	06/13/2017	127.2400	Closing Purchase.	(3,207,063)	(3,207,063)	0	0	0/0	.625
BPM7	30	2,286,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9600	06/13/2017	127.2400	Closing Purchase.	(99,000)	(99,000)	0	0	0/0	.625
BPM7	233	17,760,425	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9600	06/13/2017	127.2700	Closing Purchase.	(773,269)	(773,269)	0	0	0/0	.625
BPM7	15	1,167,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	124.5400	06/13/2017	127.2700	Closing Purchase.	(25,594)	(25,594)	0	0	0/0	.625
BPM7	25	1,946,094	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	124.5500	06/13/2017	127.2700	Closing Purchase.	(42,500)	(42,500)	0	0	0/0	.625
BPM7	23	1,801,188	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/12/2017	125.3000	06/13/2017	127.2700	Closing Purchase.	(28,319)	(28,319)	0	0	0/0	.625
BPM7	17	1,331,419	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/12/2017	125.3100	06/13/2017	127.2700	Closing Purchase.	(20,825)	(20,825)	0	0	0/0	.625
BPM7	15	1,182,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/17/2017	126.1400	06/13/2017	127.2700	Closing Purchase.	(10,594)	(10,594)	0	0	0/0	.625
BPM7	15	1,182,656	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/17/2017	126.1500	06/13/2017	127.2700	Closing Purchase.	(10,500)	(10,500)	0	0	0/0	.625
BPM7	246	18,749,813	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9500	06/13/2017	127.3400	Closing Purchase.	(828,713)	(828,713)	0	0	0/0	.625
BPM7	7	548,581	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	125.3900	06/13/2017	127.3400	Closing Purchase.	(8,531)	(8,531)	0	0	0/0	.625
BPM7	30	2,286,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	121.9400	06/13/2017	127.2700	Closing Purchase.	(99,938)	(99,938)	0	0	0/0	.625
BPM7	1	76,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	122.0000	06/13/2017	127.2700	Closing Purchase.	(3,294)	(3,294)	0	0	0/0	.625
BPM7	2	155,988	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	124.7900	06/13/2017	127.2700	Closing Purchase.	(3,100)	(3,100)	0	0	0/0	.625
BPM7	1	78,388	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	125.4200	06/13/2017	127.2700	Closing Purchase.	(1,156)	(1,156)	0	0	0/0	.625
BPU7	9	718,268	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6900	07/17/2017	130.9500	Closing Purchase.	(18,338)	(18,338)	0	0	0/0	.625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU7	4	319,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6000	07/20/2017	130.0700	Closing Purchase.	(6,175)	(6,175)	0	0	0/0	625
BPU7	10	797,938	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6700	07/26/2017	130.7500	Closing Purchase.	(19,250)	(19,250)	0	0	0/0	625
BPU7	13	1,036,669	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.5900	07/26/2017	130.7100	Closing Purchase.	(25,350)	(25,350)	0	0	0/0	625
BPU7	7	558,215	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.5900	07/26/2017	130.7300	Closing Purchase.	(13,738)	(13,738)	0	0	0/0	625
BPU7	2	159,526	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6000	08/02/2017	132.4500	Closing Purchase.	(6,063)	(6,063)	0	0	0/0	625
BPU7	4	319,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6000	09/01/2017	129.6300	Closing Purchase.	(5,075)	(5,075)	0	0	0/0	625
BPU7	3	239,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6000	09/12/2017	132.9200	Closing Purchase.	(9,975)	(9,975)	0	0	0/0	625
BPU7	3	239,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6000	09/13/2017	132.4500	Closing Purchase.	(9,094)	(9,094)	0	0	0/0	625
BPU7	83	6,619,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6000	09/13/2017	132.0900	Closing Purchase.	(232,919)	(232,919)	0	0	0/0	625
BPU7	2	162,088	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/03/2017	129.6700	09/13/2017	132.0900	Closing Purchase.	(3,025)	(3,025)	0	0	0/0	625
BPU7	4	324,900	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	129.9600	09/13/2017	132.0900	Closing Purchase.	(5,325)	(5,325)	0	0	0/0	625
BPU7	5	402,281	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	128.7300	09/13/2017	132.0900	Closing Purchase.	(10,500)	(10,500)	0	0	0/0	625
BPU7	396	31,598,325	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6700	09/13/2017	132.0700	Closing Purchase.	(1,089,000)	(1,089,000)	0	0	0/0	625
BPU7	15	1,206,469	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	128.6900	09/13/2017	132.0700	Closing Purchase.	(31,688)	(31,688)	0	0	0/0	625
BPU7	980	78,148,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.5900	09/13/2017	132.1100	Closing Purchase.	(2,768,500)	(2,768,500)	0	0	0/0	625
BPU7	20	1,595,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6200	09/13/2017	132.1100	Closing Purchase.	(56,125)	(56,125)	0	0	0/0	625
BPU7	323	25,763,288	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6200	09/13/2017	132.1100	Closing Purchase.	(906,419)	(906,419)	0	0	0/0	625
BPU7	50	4,022,188	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	128.7100	09/13/2017	132.1100	Closing Purchase.	(106,250)	(106,250)	0	0	0/0	625
BPU7	244	19,472,725	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6900	09/13/2017	132.0300	Closing Purchase.	(661,850)	(661,850)	0	0	0/0	625
BPU7	10	804,313	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	128.6900	09/13/2017	132.0300	Closing Purchase.	(20,875)	(20,875)	0	0	0/0	625
BPU7	1	79,763	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6200	09/13/2017	132.3900	Closing Purchase.	(2,981)	(2,981)	0	0	0/0	625
BPU7	33	2,632,163	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	127.6200	09/13/2017	132.0500	Closing Purchase.	(91,369)	(91,369)	0	0	0/0	625
BPU7	1	81,700	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/25/2017	130.7200	09/13/2017	132.0500	Closing Purchase.	(831)	(831)	0	0	0/0	625
BPU7	1	81,300	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/09/2017	130.0800	09/13/2017	132.0500	Closing Purchase.	(1,231)	(1,231)	0	0	0/0	625
BPU7	2	162,463	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	129.9700	09/13/2017	132.0500	Closing Purchase.	(2,600)	(2,600)	0	0	0/0	625
BPU7	1	80,438	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	128.7000	09/13/2017	132.0500	Closing Purchase.	(2,094)	(2,094)	0	0	0/0	625
BPZ7	10	827,701	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	09/15/2017	136.2600	Closing Purchase.	(23,938)	(23,938)	0	0	0/0	625
BPZ7	20	1,655,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	09/15/2017	136.2500	Closing Purchase.	(47,250)	(47,250)	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	09/15/2017	136.2800	Closing Purchase.	(2,419)	(2,419)	0	0	0/0	625
BPZ7	3	248,344	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	09/18/2017	135.5100	Closing Purchase.	(5,738)	(5,738)	0	0	0/0	625
BPZ7	5	413,844	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	09/18/2017	135.6700	Closing Purchase.	(10,125)	(10,125)	0	0	0/0	625
BPZ7	3	248,381	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	09/18/2017	135.6300	Closing Purchase.	(5,925)	(5,925)	0	0	0/0	625
BPZ7	4	331,175	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	09/18/2017	135.6400	Closing Purchase.	(7,925)	(7,925)	0	0	0/0	625
BPZ7	18	1,490,288	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	09/18/2017	135.6500	Closing Purchase.	(35,775)	(35,775)	0	0	0/0	625
BPZ7	7	579,206	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	09/18/2017	135.6300	Closing Purchase.	(14,175)	(14,175)	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	09/19/2017	135.5700	Closing Purchase.	(1,975)	(1,975)	0	0	0/0	625
BPZ7	5	413,719	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	09/20/2017	136.0200	Closing Purchase.	(11,344)	(11,344)	0	0	0/0	625
BPZ7	5	413,969	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	09/21/2017	135.5200	Closing Purchase.	(9,531)	(9,531)	0	0	0/0	625
BPZ7	15	1,241,906	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	09/21/2017	135.5300	Closing Purchase.	(28,688)	(28,688)	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	09/21/2017	135.5400	Closing Purchase.	(1,956)	(1,956)	0	0	0/0	625
BPZ7	8	662,150	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	09/28/2017	134.7500	Closing Purchase.	(11,600)	(11,600)	0	0	0/0	625
BPZ7	2	165,564	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	09/28/2017	134.7600	Closing Purchase.	(2,913)	(2,913)	0	0	0/0	625
BPZ7	7	579,206	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	09/28/2017	134.7600	Closing Purchase.	(10,369)	(10,369)	0	0	0/0	625
BPZ7	3	248,344	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	10/02/2017	133.1100	Closing Purchase.	(1,238)	(1,238)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ7	20	1,655,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	10/02/2017	133.1300	Closing Purchase.	(8,250)	(8,250)	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	10/03/2017	132.7600	Closing Purchase.	(219)	(219)	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	10/06/2017	130.8500	Closing Purchase.	975	975	0	0	0/0	625
BPZ7	5	413,785	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	10/12/2017	131.9300	Closing Purchase.	1,438	1,438	0	0	0/0	625
BPZ7	2	165,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	10/16/2017	133.0200	Closing Purchase.	(713)	(713)	0	0	0/0	625
BPZ7	5	413,785	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	10/17/2017	131.9300	Closing Purchase.	1,438	1,438	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	10/17/2017	131.9400	Closing Purchase.	294	294	0	0	0/0	625
BPZ7	2	165,589	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	10/23/2017	132.2200	Closing Purchase.	288	288	0	0	0/0	625
BPZ7	10	827,688	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	10/23/2017	132.1300	Closing Purchase.	1,875	1,875	0	0	0/0	625
BPZ7	24	1,987,050	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	10/23/2017	132.2400	Closing Purchase.	3,450	3,450	0	0	0/0	625
BPZ7	6	496,763	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	10/23/2017	132.2500	Closing Purchase.	825	825	0	0	0/0	625
BPZ7	5	413,719	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	10/23/2017	132.0700	Closing Purchase.	1,000	1,000	0	0	0/0	625
BPZ7	1	82,756	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	10/23/2017	132.0400	Closing Purchase.	231	231	0	0	0/0	625
BPZ7	2	165,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	11/22/2017	132.8700	Closing Purchase.	(525)	(525)	0	0	0/0	625
BPZ7	2	165,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	11/27/2017	133.4300	Closing Purchase.	(1,225)	(1,225)	0	0	0/0	625
BPZ7	1	82,769	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	11/27/2017	133.5100	Closing Purchase.	(688)	(688)	0	0	0/0	625
BPZ7	2	165,563	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	11/29/2017	134.1000	Closing Purchase.	(2,063)	(2,063)	0	0	0/0	625
BPZ7	3	248,344	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	12/01/2017	134.8500	Closing Purchase.	(4,500)	(4,500)	0	0	0/0	625
BPZ7	15	1,241,551	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	12/01/2017	134.8900	Closing Purchase.	(23,063)	(23,063)	0	0	0/0	625
BPZ7	45	3,725,719	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	12/01/2017	134.8400	Closing Purchase.	(66,656)	(66,656)	0	0	0/0	625
BPZ7	7	579,206	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	12/01/2017	134.9300	Closing Purchase.	(11,113)	(11,113)	0	0	0/0	625
BPZ7	2	165,513	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	12/01/2017	135.1800	Closing Purchase.	(3,463)	(3,463)	0	0	0/0	625
BPZ7	75	6,208,594	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4500	12/13/2017	133.7200	Closing Purchase.	(59,531)	(59,531)	0	0	0/0	625
BPZ7	2	164,950	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	11/16/2017	131.9600	12/13/2017	133.7200	Closing Purchase.	(2,200)	(2,200)	0	0	0/0	625
BPZ7	361	29,879,519	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4300	12/13/2017	133.7100	Closing Purchase.	(288,800)	(288,800)	0	0	0/0	625
BPZ7	213	17,635,069	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	12/13/2017	133.7100	Closing Purchase.	(165,075)	(165,075)	0	0	0/0	625
BPZ7	627	51,911,681	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	12/13/2017	133.7200	Closing Purchase.	(489,844)	(489,844)	0	0	0/0	625
BPZ7	373	30,882,069	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4700	12/13/2017	133.7200	Closing Purchase.	(291,406)	(291,406)	0	0	0/0	625
BPZ7	213	17,624,419	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.3900	12/13/2017	133.6900	Closing Purchase.	(173,063)	(173,063)	0	0	0/0	625
BPZ7	28	2,317,175	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	132.4100	12/13/2017	133.7400	Closing Purchase.	(23,275)	(23,275)	0	0	0/0	625
BPZ7	1	82,531	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	11/16/2017	132.0500	12/13/2017	133.7400	Closing Purchase.	(1,056)	(1,056)	0	0	0/0	625
BPH8	1	83,938	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	134.2800	12/19/2017	134.1800	Closing Purchase.	63	63	0	0	0/0	625
BPH8	5	419,469	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	134.2300	12/26/2017	134.1900	Closing Purchase.	125	125	0	0	0/0	625
BPH8	5	419,469	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	134.2300	12/26/2017	134.2000	Closing Purchase.	94	94	0	0	0/0	625
BPH8	1	83,925	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	134.2800	12/27/2017	134.6300	Closing Purchase.	(219)	(219)	0	0	0/0	625
VGH7	10	337,975	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,213.0000	01/05/2017	3,303.0000	Closing Purchase.	(9,467)	(9,467)	0	0	0/0	11
VGH7	10	343,630	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,213.0000	01/26/2017	3,310.0000	Closing Purchase.	(10,374)	(10,374)	0	0	0/0	11
VGH7	30	1,029,287	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,208.0000	01/26/2017	3,303.0000	Closing Purchase.	(30,481)	(30,481)	0	0	0/0	11
VGH7	90	3,088,823	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,209.0000	01/26/2017	3,306.0000	Closing Purchase.	(93,367)	(93,367)	0	0	0/0	11
VGH7	3	102,961	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,209.0000	01/26/2017	3,307.0000	Closing Purchase.	(3,144)	(3,144)	0	0	0/0	11
VGH7	6	204,848	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,213.0000	02/10/2017	3,270.0000	Closing Purchase.	(3,634)	(3,634)	0	0	0/0	11
VGH7	15	511,323	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,208.0000	02/10/2017	3,271.0000	Closing Purchase.	(10,042)	(10,042)	0	0	0/0	11
VGH7	6	204,889	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,213.0000	02/13/2017	3,310.0000	Closing Purchase.	(6,186)	(6,186)	0	0	0/0	11
VGH7	3	102,316	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX		12/13/2016	3,209.0000	02/13/2017	3,310.0000	Closing Purchase.	(3,220)	(3,220)	0	0	0/0	11

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH7	10	342,185	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,213.0000	02/16/2017	3,316.0000	Closing Purchase.	(10,970)	(10,970)	0	0	0/0	11
VGH7	20	683,304	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	02/16/2017	3,310.0000	Closing Purchase.	(21,726)	(21,726)	0	0	0/0	11
VGH7	70	2,392,310	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	02/16/2017	3,316.0000	Closing Purchase.	(79,769)	(79,769)	0	0	0/0	11
VGH7	30	1,024,956	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	02/16/2017	3,307.0000	Closing Purchase.	(31,631)	(31,631)	0	0	0/0	11
VGH7	4	136,703	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	02/16/2017	3,305.0000	Closing Purchase.	(4,090)	(4,090)	0	0	0/0	11
VGH7	15	505,645	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	02/22/2017	3,330.0000	Closing Purchase.	(19,230)	(19,230)	0	0	0/0	11
VGH7	2	67,440	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	02/22/2017	3,341.0000	Closing Purchase.	(2,774)	(2,774)	0	0	0/0	11
VGH7	6	203,807	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,213.0000	02/23/2017	3,333.0000	Closing Purchase.	(7,612)	(7,612)	0	0	0/0	11
VGH7	2	68,018	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	02/28/2017	3,321.0000	Closing Purchase.	(2,374)	(2,374)	0	0	0/0	11
VGH7	15	506,915	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,213.0000	03/02/2017	3,387.0000	Closing Purchase.	(27,452)	(27,452)	0	0	0/0	11
VGH7	25	843,544	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	03/02/2017	3,388.0000	Closing Purchase.	(47,331)	(47,331)	0	0	0/0	11
VGH7	20	674,835	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	03/02/2017	3,386.0000	Closing Purchase.	(37,444)	(37,444)	0	0	0/0	11
VGH7	5	168,761	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	03/02/2017	3,384.0000	Closing Purchase.	(9,203)	(9,203)	0	0	0/0	11
VGH7	10	339,775	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,213.0000	03/07/2017	3,382.0000	Closing Purchase.	(17,872)	(17,872)	0	0	0/0	11
VGH7	90	3,053,214	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	03/07/2017	3,380.0000	Closing Purchase.	(163,701)	(163,701)	0	0	0/0	11
VGH7	325	11,028,932	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	03/07/2017	3,379.0000	Closing Purchase.	(584,269)	(584,269)	0	0	0/0	11
VGH7	15	510,457	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	03/10/2017	3,425.0000	Closing Purchase.	(34,529)	(34,529)	0	0	0/0	11
VGH7	45	1,531,848	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	03/10/2017	3,426.0000	Closing Purchase.	(103,587)	(103,587)	0	0	0/0	11
VGH7	205	7,024,662	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,213.0000	03/13/2017	3,418.0000	Closing Purchase.	(448,197)	(448,197)	0	0	0/0	11
VGH7	612	20,938,552	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	03/13/2017	3,415.0000	Closing Purchase.	(1,351,085)	(1,351,085)	0	0	0/0	11
VGH7	1,000	34,223,985	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	03/13/2017	3,417.0000	Closing Purchase.	(2,218,320)	(2,218,320)	0	0	0/0	11
VGH7	941	32,204,770	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	03/13/2017	3,418.0000	Closing Purchase.	(2,097,475)	(2,097,475)	0	0	0/0	11
VGH7	520	17,790,926	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,208.0000	03/13/2017	3,415.0000	Closing Purchase.	(1,147,981)	(1,147,981)	0	0	0/0	11
VGH7	85	2,909,039	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	12/13/2016	3,209.0000	03/13/2017	3,416.0000	Closing Purchase.	(187,651)	(187,651)	0	0	0/0	11
VGH7	3	105,552	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	EUX	01/10/2017	3,299.0000	03/13/2017	3,416.0000	Closing Purchase.	(3,743)	(3,743)	0	0	0/0	11
VGM7	5	179,575	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	03/20/2017	3,373.0000	Closing Purchase.	(1,774)	(1,774)	0	0	0/0	11
VGM7	15	534,838	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	03/31/2017	3,418.0000	Closing Purchase.	(12,982)	(12,982)	0	0	0/0	11
VGM7	12	436,672	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	04/25/2017	3,519.0000	Closing Purchase.	(23,402)	(23,402)	0	0	0/0	11
VGM7	4	145,470	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,338.0000	04/25/2017	3,520.0000	Closing Purchase.	(7,932)	(7,932)	0	0	0/0	11
VGM7	5	181,963	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	04/26/2017	3,516.0000	Closing Purchase.	(9,588)	(9,588)	0	0	0/0	11
VGM7	30	1,090,799	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	04/26/2017	3,517.0000	Closing Purchase.	(58,838)	(58,838)	0	0	0/0	11
VGM7	15	545,399	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	04/26/2017	3,516.0000	Closing Purchase.	(29,256)	(29,256)	0	0	0/0	11
VGM7	3	109,113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,338.0000	04/26/2017	3,518.0000	Closing Purchase.	(5,884)	(5,884)	0	0	0/0	11
VGM7	60	2,186,110	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,339.0000	05/02/2017	3,519.0000	Closing Purchase.	(117,850)	(117,850)	0	0	0/0	11
VGM7	15	546,200	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	05/02/2017	3,520.0000	Closing Purchase.	(29,953)	(29,953)	0	0	0/0	11
VGM7	5	182,648	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	05/08/2017	3,607.0000	Closing Purchase.	(14,601)	(14,601)	0	0	0/0	11
VGM7	25	908,165	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	05/09/2017	3,614.0000	Closing Purchase.	(75,386)	(75,386)	0	0	0/0	11
VGM7	75	2,726,127	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,339.0000	05/09/2017	3,613.0000	Closing Purchase.	(223,707)	(223,707)	0	0	0/0	11
VGM7	10	363,266	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	05/09/2017	3,614.0000	Closing Purchase.	(30,154)	(30,154)	0	0	0/0	11
VGM7	3	109,012	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,338.0000	05/09/2017	3,614.0000	Closing Purchase.	(9,014)	(9,014)	0	0	0/0	11
VGM7	5	184,635	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	05/16/2017	3,616.0000	Closing Purchase.	(15,257)	(15,257)	0	0	0/0	11
VGM7	2	74,758	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,338.0000	05/24/2017	3,568.0000	Closing Purchase.	(5,151)	(5,151)	0	0	0/0	11
VGM7	5	186,940	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	05/26/2017	3,559.0000	Closing Purchase.	(12,257)	(12,257)	0	0	0/0	11
VGM7	6	224,829	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	06/02/2017	3,587.0000	Closing Purchase.	(16,627)	(16,627)	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM7	50	1,873,012	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,339.0000	06/02/2017	3,585.0000	Closing Purchase.	(137,994)	(137,994)	0	0	0/0	11
VGM7	3	112,347	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,338.0000	06/02/2017	3,587.0000	Closing Purchase.	(8,381)	(8,381)	0	0	0/0	11
VGM7	162	6,073,082	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	06/12/2017	3,545.0000	Closing Purchase.	(372,749)	(372,749)	0	0	0/0	11
VGM7	542	20,300,333	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	06/12/2017	3,545.0000	Closing Purchase.	(1,265,349)	(1,265,349)	0	0	0/0	11
VGM7	25	940,571	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	04/19/2017	3,352.0000	06/12/2017	3,545.0000	Closing Purchase.	(54,156)	(54,156)	0	0	0/0	11
VGM7	815	30,543,703	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,339.0000	06/12/2017	3,539.0000	Closing Purchase.	(1,829,512)	(1,829,512)	0	0	0/0	11
VGM7	185	6,935,310	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	06/12/2017	3,539.0000	Closing Purchase.	(413,212)	(413,212)	0	0	0/0	11
VGM7	756	28,341,049	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,340.0000	06/12/2017	3,540.0000	Closing Purchase.	(1,697,069)	(1,697,069)	0	0	0/0	11
VGM7	50	1,895,734	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	04/13/2017	3,378.0000	06/12/2017	3,540.0000	Closing Purchase.	(90,914)	(90,914)	0	0	0/0	11
VGM7	480	17,978,154	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,337.0000	06/12/2017	3,544.0000	Closing Purchase.	(1,115,217)	(1,115,217)	0	0	0/0	11
VGM7	15	569,225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	04/13/2017	3,381.0000	06/12/2017	3,544.0000	Closing Purchase.	(27,443)	(27,443)	0	0	0/0	11
VGM7	73	2,734,997	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/13/2017	3,338.0000	06/12/2017	3,544.0000	Closing Purchase.	(168,787)	(168,787)	0	0	0/0	11
VGM7	5	187,721	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	03/22/2017	3,345.0000	06/12/2017	3,544.0000	Closing Purchase.	(11,168)	(11,168)	0	0	0/0	11
VGM7	4	153,499	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	04/06/2017	3,419.0000	06/12/2017	3,544.0000	Closing Purchase.	(5,612)	(5,612)	0	0	0/0	11
VGM7	3	113,744	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	04/13/2017	3,378.0000	06/12/2017	3,544.0000	Closing Purchase.	(5,590)	(5,590)	0	0	0/0	11
VGM7	3	119,266	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	EUX	05/18/2017	3,542.0000	06/12/2017	3,544.0000	Closing Purchase.	(67)	(67)	0	0	0/0	11
VGU7	2	80,527	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/06/2017	3,459.0000	Closing Purchase.	1,731	1,731	0	0	0/0	11
VGU7	8	322,053	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/10/2017	3,473.0000	Closing Purchase.	5,648	5,648	0	0	0/0	11
VGU7	12	484,404	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	07/14/2017	3,515.0000	Closing Purchase.	2,877	2,877	0	0	0/0	11
VGU7	11	443,911	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/14/2017	3,519.0000	Closing Purchase.	2,009	2,009	0	0	0/0	11
VGU7	2	80,711	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/14/2017	3,521.0000	Closing Purchase.	320	320	0	0	0/0	11
VGU7	4	162,147	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	07/17/2017	3,511.0000	Closing Purchase.	1,146	1,146	0	0	0/0	11
VGU7	10	405,252	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/17/2017	3,512.0000	Closing Purchase.	2,637	2,637	0	0	0/0	11
VGU7	4	163,391	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	07/18/2017	3,465.0000	Closing Purchase.	3,281	3,281	0	0	0/0	12
VGU7	10	408,479	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	07/18/2017	3,467.0000	Closing Purchase.	7,971	7,971	0	0	0/0	12
VGU7	50	2,038,928	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,530.0000	07/18/2017	3,465.0000	Closing Purchase.	37,544	37,544	0	0	0/0	12
VGU7	2	81,673	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/18/2017	3,472.0000	Closing Purchase.	1,456	1,456	0	0	0/0	12
VGU7	6	243,857	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	07/20/2017	3,487.0000	Closing Purchase.	3,379	3,379	0	0	0/0	11
VGU7	10	406,428	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	07/20/2017	3,489.0000	Closing Purchase.	5,402	5,402	0	0	0/0	11
VGU7	10	406,313	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/20/2017	3,488.0000	Closing Purchase.	5,402	5,402	0	0	0/0	11
VGU7	3	121,894	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	07/20/2017	3,489.0000	Closing Purchase.	1,586	1,586	0	0	0/0	11
VGU7	15	626,596	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	08/08/2017	3,521.0000	Closing Purchase.	2,482	2,482	0	0	0/0	12
VGU7	3	125,319	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	08/08/2017	3,519.0000	Closing Purchase.	567	567	0	0	0/0	12
VGU7	9	379,247	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	09/01/2017	3,454.0000	Closing Purchase.	8,795	8,795	0	0	0/0	12
VGU7	4	168,879	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	09/12/2017	3,514.0000	Closing Purchase.	1,051	1,051	0	0	0/0	12
VGU7	135	5,699,678	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	09/12/2017	3,514.0000	Closing Purchase.	35,462	35,462	0	0	0/0	12
VGU7	5	206,084	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	07/07/2017	3,452.0000	09/12/2017	3,514.0000	Closing Purchase.	(3,701)	(3,701)	0	0	0/0	12
VGU7	4	162,718	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	08/11/2017	3,407.0000	09/12/2017	3,514.0000	Closing Purchase.	(5,110)	(5,110)	0	0	0/0	12
VGU7	6	246,227	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	08/18/2017	3,437.0000	09/12/2017	3,514.0000	Closing Purchase.	(5,516)	(5,516)	0	0	0/0	12
VGU7	535	22,587,614	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,536.0000	09/12/2017	3,512.0000	Closing Purchase.	153,310	153,310	0	0	0/0	12
VGU7	15	615,567	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	08/18/2017	3,437.0000	09/12/2017	3,512.0000	Closing Purchase.	(13,433)	(13,433)	0	0	0/0	12
VGU7	806	33,971,449	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,530.0000	09/12/2017	3,511.0000	Closing Purchase.	182,849	182,849	0	0	0/0	12
VGU7	144	6,069,341	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,530.0000	09/12/2017	3,512.0000	Closing Purchase.	30,948	30,948	0	0	0/0	12
VGU7	806	33,981,073	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,531.0000	09/12/2017	3,512.0000	Closing Purchase.	182,849	182,849	0	0	0/0	12

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU7	50	2,051,292	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	08/18/2017	3,436.0000	09/12/2017	3,512.0000	Closing Purchase.	(45,372)	(45,372)	0	0	0/0	12
VGU7	441	18,613,684	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	09/12/2017	3,513.0000	Closing Purchase.	115,842	115,842	0	0	0/0	12
VGU7	75	3,165,593	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	09/12/2017	3,511.0000	Closing Purchase.	21,492	21,492	0	0	0/0	12
VGU7	1	42,208	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	06/12/2017	3,535.0000	09/12/2017	3,514.0000	Closing Purchase.	251	251	0	0	0/0	12
VGU7	3	122,970	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	EUX	08/18/2017	3,433.0000	09/12/2017	3,514.0000	Closing Purchase.	(2,901)	(2,901)	0	0	0/0	12
VGZ7	10	418,976	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	09/13/2017	3,513.0000	Closing Purchase.	(1,917)	(1,917)	0	0	0/0	12
VGZ7	40	1,662,698	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	09/14/2017	3,509.0000	Closing Purchase.	(6,183)	(6,183)	0	0	0/0	12
VGZ7	10	415,912	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	09/14/2017	3,511.0000	Closing Purchase.	(1,546)	(1,546)	0	0	0/0	12
VGZ7	4	167,350	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	09/18/2017	3,512.0000	Closing Purchase.	(622)	(622)	0	0	0/0	12
VGZ7	2	83,603	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	09/18/2017	3,511.0000	Closing Purchase.	(359)	(359)	0	0	0/0	12
VGZ7	15	628,254	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	09/19/2017	3,514.0000	Closing Purchase.	(3,054)	(3,054)	0	0	0/0	12
VGZ7	10	418,955	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	09/19/2017	3,514.0000	Closing Purchase.	(1,916)	(1,916)	0	0	0/0	12
VGZ7	40	1,677,940	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	09/20/2017	3,511.0000	Closing Purchase.	(7,199)	(7,199)	0	0	0/0	12
VGZ7	2	83,897	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	09/20/2017	3,511.0000	Closing Purchase.	(360)	(360)	0	0	0/0	12
VGZ7	4	164,859	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	09/28/2017	3,552.0000	Closing Purchase.	(2,497)	(2,497)	0	0	0/0	12
VGZ7	15	617,867	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	09/28/2017	3,549.0000	Closing Purchase.	(9,188)	(9,188)	0	0	0/0	12
VGZ7	45	1,853,072	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	09/28/2017	3,551.0000	Closing Purchase.	(29,153)	(29,153)	0	0	0/0	12
VGZ7	15	618,044	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	09/28/2017	3,550.0000	Closing Purchase.	(9,188)	(9,188)	0	0	0/0	12
VGZ7	3	123,403	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	10/02/2017	3,584.0000	Closing Purchase.	(2,998)	(2,998)	0	0	0/0	12
VGZ7	2	82,198	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	10/02/2017	3,585.0000	Closing Purchase.	(2,093)	(2,093)	0	0	0/0	12
VGZ7	10	411,597	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	10/04/2017	3,580.0000	Closing Purchase.	(9,769)	(9,769)	0	0	0/0	12
VGZ7	30	1,234,438	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	10/04/2017	3,580.0000	Closing Purchase.	(29,660)	(29,660)	0	0	0/0	12
VGZ7	4	163,823	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	10/06/2017	3,588.0000	Closing Purchase.	(4,167)	(4,167)	0	0	0/0	12
VGZ7	2	81,841	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	10/06/2017	3,589.0000	Closing Purchase.	(2,177)	(2,177)	0	0	0/0	12
VGZ7	5	205,403	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	10/09/2017	3,596.0000	Closing Purchase.	(5,755)	(5,755)	0	0	0/0	12
VGZ7	30	1,241,884	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	10/19/2017	3,590.0000	Closing Purchase.	(33,392)	(33,392)	0	0	0/0	12
VGZ7	10	414,198	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	10/19/2017	3,591.0000	Closing Purchase.	(11,012)	(11,012)	0	0	0/0	12
VGZ7	4	164,299	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	10/23/2017	3,608.0000	Closing Purchase.	(5,118)	(5,118)	0	0	0/0	12
VGZ7	15	615,769	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	10/23/2017	3,607.0000	Closing Purchase.	(19,369)	(19,369)	0	0	0/0	12
VGZ7	1	40,648	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	11/09/2017	3,611.0000	Closing Purchase.	(1,337)	(1,337)	0	0	0/0	12
VGZ7	3	122,930	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	11/21/2017	3,583.0000	Closing Purchase.	(3,059)	(3,059)	0	0	0/0	12
VGZ7	4	164,411	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	11/22/2017	3,573.0000	Closing Purchase.	(3,477)	(3,477)	0	0	0/0	12
VGZ7	9	376,115	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	11/27/2017	3,576.0000	Closing Purchase.	(8,387)	(8,387)	0	0	0/0	12
VGZ7	2	83,533	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	11/27/2017	3,578.0000	Closing Purchase.	(1,959)	(1,959)	0	0	0/0	12
VGZ7	8	331,033	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	11/29/2017	3,607.0000	Closing Purchase.	(10,218)	(10,218)	0	0	0/0	12
VGZ7	10	413,673	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	11/29/2017	3,601.0000	Closing Purchase.	(12,181)	(12,181)	0	0	0/0	12
VGZ7	3	124,031	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	11/29/2017	3,600.0000	Closing Purchase.	(3,690)	(3,690)	0	0	0/0	12
VGZ7	40	1,657,244	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	11/30/2017	3,578.0000	Closing Purchase.	(38,871)	(38,871)	0	0	0/0	12
VGZ7	10	414,548	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,498.0000	11/30/2017	3,579.0000	Closing Purchase.	(9,599)	(9,599)	0	0	0/0	12
VGZ7	10	415,618	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	12/01/2017	3,565.0000	Closing Purchase.	(8,082)	(8,082)	0	0	0/0	12
VGZ7	2	83,100	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,496.0000	12/01/2017	3,555.0000	Closing Purchase.	(1,402)	(1,402)	0	0	0/0	12
VGZ7	119	4,899,555	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,499.0000	12/12/2017	3,597.0000	Closing Purchase.	(137,227)	(137,227)	0	0	0/0	12
VGZ7	4	167,656	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	11/16/2017	3,562.0000	12/12/2017	3,597.0000	Closing Purchase.	(1,647)	(1,647)	0	0	0/0	12
VGZ7	475	19,545,870	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX	09/12/2017	3,497.0000	12/12/2017	3,593.0000	Closing Purchase.	(536,575)	(536,575)	0	0	0/0	12

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGZ7	581	23,900,848	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX		09/12/2017	3,496.0000	12/12/2017	3,590.0000	Closing Purchase.	(642,643)	(642,643)	0	0	0/0	12
VGZ7	1,000	41,149,199	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX		09/12/2017	3,497.0000	12/12/2017	3,591.0000	Closing Purchase.	(1,106,098)	(1,106,098)	0	0	0/0	12
VGZ7	362	14,900,270	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX		09/12/2017	3,498.0000	12/12/2017	3,596.0000	Closing Purchase.	(417,446)	(417,446)	0	0	0/0	12
VGZ7	56	2,303,696	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	EUX		09/12/2017	3,496.0000	12/12/2017	3,595.0000	Closing Purchase.	(65,236)	(65,236)	0	0	0/0	12
VGH8	4	169,046	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	EUX		12/12/2017	3,583.0000	12/18/2017	3,601.0000	Closing Purchase.	(849)	(849)	0	0	0/0	12
VGH8	2	84,476	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	EUX		12/12/2017	3,581.0000	12/18/2017	3,600.0000	Closing Purchase.	(448)	(448)	0	0	0/0	12
VGH8	15	639,118	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	EUX		12/12/2017	3,582.0000	12/27/2017	3,540.0000	Closing Purchase.	7,494	7,494	0	0	0/0	12
RTYZ	1	70,135	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/12/2017	1,421.9000	Closing Purchase.	(960)	(960)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/12/2017	1,422.0000	Closing Purchase.	(2,895)	(2,895)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/13/2017	1,426.5000	Closing Purchase.	(3,570)	(3,570)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/13/2017	1,427.5000	Closing Purchase.	(8,680)	(8,680)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/13/2017	1,427.7000	Closing Purchase.	(2,500)	(2,500)	0	0	0/0	50
RTYZ	11	771,485	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/13/2017	1,427.8000	Closing Purchase.	(13,805)	(13,805)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/13/2017	1,426.6000	Closing Purchase.	(3,585)	(3,585)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/18/2017	1,439.2000	Closing Purchase.	(12,775)	(12,775)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/18/2017	1,439.4000	Closing Purchase.	(29,360)	(29,360)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/18/2017	1,439.6000	Closing Purchase.	(12,915)	(12,915)	0	0	0/0	50
RTYZ	1	70,135	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/19/2017	1,440.6000	Closing Purchase.	(1,895)	(1,895)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/19/2017	1,440.7000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,443.3000	Closing Purchase.	(24,360)	(24,360)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,443.7000	Closing Purchase.	(32,800)	(32,800)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,443.8000	Closing Purchase.	(4,110)	(4,110)	0	0	0/0	50
RTYZ	10	701,350	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,444.0000	Closing Purchase.	(20,650)	(20,650)	0	0	0/0	50
RTYZ	6	420,810	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,442.9000	Closing Purchase.	(12,060)	(12,060)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,443.1000	Closing Purchase.	(14,140)	(14,140)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,443.3000	Closing Purchase.	(10,150)	(10,150)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,443.4000	Closing Purchase.	(4,070)	(4,070)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/20/2017	1,444.2000	Closing Purchase.	(6,225)	(6,225)	0	0	0/0	50
RTYZ	4	280,540	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/28/2017	1,482.9000	Closing Purchase.	(16,040)	(16,040)	0	0	0/0	50
RTYZ	10	701,350	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/28/2017	1,481.2000	Closing Purchase.	(39,250)	(39,250)	0	0	0/0	50
RTYZ	45	3,156,075	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/28/2017	1,484.0000	Closing Purchase.	(182,925)	(182,925)	0	0	0/0	50
RTYZ	11	771,485	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/28/2017	1,480.9000	Closing Purchase.	(43,010)	(43,010)	0	0	0/0	50
RTYZ	9	631,215	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	09/28/2017	1,481.0000	Closing Purchase.	(35,235)	(35,235)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/02/2017	1,500.9000	Closing Purchase.	(24,550)	(24,550)	0	0	0/0	50
RTYZ	1	70,135	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/02/2017	1,500.1000	Closing Purchase.	(4,870)	(4,870)	0	0	0/0	50
RTYZ	17	1,192,295	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/02/2017	1,500.2000	Closing Purchase.	(82,875)	(82,875)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/02/2017	1,500.3000	Closing Purchase.	(58,560)	(58,560)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/02/2017	1,499.8000	Closing Purchase.	(9,710)	(9,710)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,507.4000	Closing Purchase.	(36,645)	(36,645)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,507.5000	Closing Purchase.	(36,680)	(36,680)	0	0	0/0	50
RTYZ	17	1,192,295	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,508.7000	Closing Purchase.	(90,100)	(90,100)	0	0	0/0	50
RTYZ	13	911,755	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,509.2000	Closing Purchase.	(69,225)	(69,225)	0	0	0/0	50
RTYZ	14	981,890	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,508.3000	Closing Purchase.	(73,920)	(73,920)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,508.4000	Closing Purchase.	(84,560)	(84,560)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/03/2017	1,507.9000	Closing Purchase.	(10,520)	(10,520)	0	0	0/0	50
RTYZ	4	280,540	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/04/2017	1,512.9000	Closing Purchase.	(22,040)	(22,040)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/04/2017	1,508.2000	Closing Purchase.	(26,375)	(26,375)	0	0	0/0	50
RTYZ	10	701,350	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/04/2017	1,513.8000	Closing Purchase.	(55,550)	(55,550)	0	0	0/0	50
RTYZ	10	701,350	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/04/2017	1,507.9000	Closing Purchase.	(52,600)	(52,600)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,510.0000	Closing Purchase.	(10,730)	(10,730)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,510.3000	Closing Purchase.	(26,900)	(26,900)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,509.8000	Closing Purchase.	(85,680)	(85,680)	0	0	0/0	50
RTYZ	11	771,485	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,509.9000	Closing Purchase.	(58,960)	(58,960)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,510.1000	Closing Purchase.	(16,110)	(16,110)	0	0	0/0	50
RTYZ	9	631,215	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,510.7000	Closing Purchase.	(48,600)	(48,600)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/06/2017	1,512.0000	Closing Purchase.	(16,395)	(16,395)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/16/2017	1,506.6000	Closing Purchase.	(15,585)	(15,585)	0	0	0/0	50
RTYZ	8	561,080	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,505.9000	Closing Purchase.	(41,280)	(41,280)	0	0	0/0	50
RTYZ	14	981,890	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.0000	Closing Purchase.	(72,310)	(72,310)	0	0	0/0	50
RTYZ	6	420,810	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.1000	Closing Purchase.	(31,020)	(31,020)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.2000	Closing Purchase.	(62,100)	(62,100)	0	0	0/0	50
RTYZ	6	420,810	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.4000	Closing Purchase.	(31,110)	(31,110)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.5000	Closing Purchase.	(25,950)	(25,950)	0	0	0/0	50
RTYZ	26	1,823,510	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.6000	Closing Purchase.	(135,070)	(135,070)	0	0	0/0	50
RTYZ	17	1,192,295	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.7000	Closing Purchase.	(88,400)	(88,400)	0	0	0/0	50
RTYZ	17	1,192,295	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.8000	Closing Purchase.	(88,485)	(88,485)	0	0	0/0	50
RTYZ	32	2,244,320	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.9000	Closing Purchase.	(166,720)	(166,720)	0	0	0/0	50
RTYZ	40	2,805,400	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,507.0000	Closing Purchase.	(208,600)	(208,600)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,507.1000	Closing Purchase.	(62,640)	(62,640)	0	0	0/0	50
RTYZ	27	1,893,645	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,505.9000	Closing Purchase.	(139,320)	(139,320)	0	0	0/0	50
RTYZ	31	2,174,185	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.0000	Closing Purchase.	(160,115)	(160,115)	0	0	0/0	50
RTYZ	46	3,226,210	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.1000	Closing Purchase.	(237,820)	(237,820)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.2000	Closing Purchase.	(82,800)	(82,800)	0	0	0/0	50
RTYZ	32	2,244,320	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.3000	Closing Purchase.	(165,760)	(165,760)	0	0	0/0	50
RTYZ	13	911,755	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.4000	Closing Purchase.	(67,405)	(67,405)	0	0	0/0	50
RTYZ	52	3,647,020	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.5000	Closing Purchase.	(269,880)	(269,880)	0	0	0/0	50
RTYZ	63	4,418,505	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.6000	Closing Purchase.	(327,285)	(327,285)	0	0	0/0	50
RTYZ	77	5,400,395	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.7000	Closing Purchase.	(400,400)	(400,400)	0	0	0/0	50
RTYZ	59	4,137,965	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.8000	Closing Purchase.	(307,095)	(307,095)	0	0	0/0	50
RTYZ	153	10,730,655	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.9000	Closing Purchase.	(797,130)	(797,130)	0	0	0/0	50
RTYZ	124	8,696,740	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,507.0000	Closing Purchase.	(646,660)	(646,660)	0	0	0/0	50
RTYZ	42	2,945,670	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,507.1000	Closing Purchase.	(219,240)	(219,240)	0	0	0/0	50
RTYZ	14	981,890	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,505.9000	Closing Purchase.	(72,240)	(72,240)	0	0	0/0	50
RTYZ	19	1,332,565	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.0000	Closing Purchase.	(98,135)	(98,135)	0	0	0/0	50
RTYZ	24	1,683,240	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.1000	Closing Purchase.	(124,080)	(124,080)	0	0	0/0	50
RTYZ	15	1,052,025	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.2000	Closing Purchase.	(77,625)	(77,625)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.3000	Closing Purchase.	(82,880)	(82,880)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.4000	Closing Purchase.	(36,295)	(36,295)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYZ	37	2,594,995	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.5000	Closing Purchase.	(192,030)	(192,030)	0	0	0/0	50
RTYZ	52	3,647,020	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.6000	Closing Purchase.	(270,140)	(270,140)	0	0	0/0	50
RTYZ	17	1,192,295	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.7000	Closing Purchase.	(88,400)	(88,400)	0	0	0/0	50
RTYZ	28	1,963,780	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.8000	Closing Purchase.	(145,740)	(145,740)	0	0	0/0	50
RTYZ	105	7,364,175	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.9000	Closing Purchase.	(547,050)	(547,050)	0	0	0/0	50
RTYZ	67	4,699,045	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,507.0000	Closing Purchase.	(349,405)	(349,405)	0	0	0/0	50
RTYZ	19	1,332,565	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,507.1000	Closing Purchase.	(99,180)	(99,180)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,505.9000	Closing Purchase.	(25,800)	(25,800)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.6000	Closing Purchase.	(25,975)	(25,975)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.7000	Closing Purchase.	(26,000)	(26,000)	0	0	0/0	50
RTYZ	20	1,402,700	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/18/2017	1,506.9000	Closing Purchase.	(104,200)	(104,200)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/19/2017	1,498.0000	Closing Purchase.	(9,530)	(9,530)	0	0	0/0	50
RTYZ	20	1,402,700	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	10/25/2017	1,490.2000	Closing Purchase.	(87,500)	(87,500)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/07/2017	1,482.7000	Closing Purchase.	(8,000)	(8,000)	0	0	0/0	50
RTYZ	20	1,402,700	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/17/2017	1,494.4000	Closing Purchase.	(91,700)	(91,700)	0	0	0/0	50
RTYZ	6	420,810	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/22/2017	1,519.2000	Closing Purchase.	(34,950)	(34,950)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/22/2017	1,522.0000	Closing Purchase.	(11,930)	(11,930)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/27/2017	1,518.9000	Closing Purchase.	(17,430)	(17,430)	0	0	0/0	50
RTYZ	11	771,485	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/28/2017	1,523.1000	Closing Purchase.	(66,220)	(66,220)	0	0	0/0	50
RTYZ	1	70,135	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/28/2017	1,523.2000	Closing Purchase.	(6,025)	(6,025)	0	0	0/0	50
RTYZ	1	70,135	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/28/2017	1,523.3000	Closing Purchase.	(6,030)	(6,030)	0	0	0/0	50
RTYZ	7	490,945	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/28/2017	1,523.4000	Closing Purchase.	(42,245)	(42,245)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/29/2017	1,547.1000	Closing Purchase.	(36,100)	(36,100)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/29/2017	1,546.4000	Closing Purchase.	(14,370)	(14,370)	0	0	0/0	50
RTYZ	28	1,963,780	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/29/2017	1,546.5000	Closing Purchase.	(201,320)	(201,320)	0	0	0/0	50
RTYZ	20	1,402,700	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/29/2017	1,546.5000	Closing Purchase.	(143,800)	(143,800)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/29/2017	1,546.0000	Closing Purchase.	(21,495)	(21,495)	0	0	0/0	50
RTYZ	16	1,122,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/30/2017	1,547.0000	Closing Purchase.	(115,440)	(115,440)	0	0	0/0	50
RTYZ	9	631,215	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	11/30/2017	1,547.2000	Closing Purchase.	(65,025)	(65,025)	0	0	0/0	50
RTYZ	3	210,405	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,540.5000	Closing Purchase.	(20,670)	(20,670)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,540.6000	Closing Purchase.	(82,740)	(82,740)	0	0	0/0	50
RTYZ	5	350,675	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,541.0000	Closing Purchase.	(34,575)	(34,575)	0	0	0/0	50
RTYZ	1	70,135	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,541.1000	Closing Purchase.	(6,920)	(6,920)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,541.2000	Closing Purchase.	(83,100)	(83,100)	0	0	0/0	50
RTYZ	12	841,620	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,541.3000	Closing Purchase.	(83,160)	(83,160)	0	0	0/0	50
RTYZ	2	140,270	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/01/2017	1,538.6000	Closing Purchase.	(13,590)	(13,590)	0	0	0/0	50
RTYZ	96	6,732,960	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/11/2017	1,521.1000	Closing Purchase.	(568,320)	(568,320)	0	0	0/0	50
RTYZ	3	222,930	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	11/16/2017	1,486.2000	12/11/2017	1,521.1000	Closing Purchase.	(5,235)	(5,235)	0	0	0/0	50
RTYZ	180	12,624,300	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/11/2017	1,521.1000	Closing Purchase.	(1,065,600)	(1,065,600)	0	0	0/0	50
RTYZ	657	46,078,695	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/11/2017	1,521.1000	Closing Purchase.	(3,889,440)	(3,889,440)	0	0	0/0	50
RTYZ	338	23,705,630	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/11/2017	1,521.1000	Closing Purchase.	(2,000,960)	(2,000,960)	0	0	0/0	50
RTYZ	27	1,893,645	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/11/2017	1,402.7000	12/11/2017	1,521.1000	Closing Purchase.	(159,840)	(159,840)	0	0	0/0	50
RTYH	5	381,113	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4500	12/18/2017	1,553.7000	Closing Purchase.	(7,313)	(7,313)	0	0	0/0	50
RTYH	11	838,420	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/20/2017	1,541.1000	Closing Purchase.	(9,185)	(9,185)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH	9	685,980	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/20/2017	1,541.2000	Closing Purchase.	(7,560)	(7,560)	0	0	0/0	50
RTYH	1	76,220	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,547.0000	Closing Purchase.	(1,130)	(1,130)	0	0	0/0	50
RTYH	5	381,100	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,547.1000	Closing Purchase.	(5,675)	(5,675)	0	0	0/0	50
RTYH	15	1,143,300	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,547.2000	Closing Purchase.	(17,100)	(17,100)	0	0	0/0	50
RTYH	14	1,067,080	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,547.4000	Closing Purchase.	(16,100)	(16,100)	0	0	0/0	50
RTYH	5	381,100	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,544.8000	Closing Purchase.	(5,100)	(5,100)	0	0	0/0	50
RTYH	20	1,524,400	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,544.9000	Closing Purchase.	(20,500)	(20,500)	0	0	0/0	50
RTYH	14	1,067,080	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,545.2000	Closing Purchase.	(14,560)	(14,560)	0	0	0/0	50
RTYH	28	2,134,160	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,545.3000	Closing Purchase.	(29,260)	(29,260)	0	0	0/0	50
RTYH	33	2,515,260	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.4000	12/26/2017	1,545.4000	Closing Purchase.	(34,650)	(34,650)	0	0	0/0	50
RTYH	6	457,305	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	1,524.3500	12/26/2017	1,545.3000	Closing Purchase.	(6,285)	(6,285)	0	0	0/0	50
ECH7	3	400,219	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	01/25/2017	1.0758	Closing Purchase.	(3,188)	(3,188)	0	0	0/0	125,000
ECH7	6	800,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0674	01/26/2017	1.0690	Closing Purchase.	(1,163)	(1,163)	0	0	0/0	125,000
ECH7	5	667,313	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	01/26/2017	1.0687	Closing Purchase.	(625)	(625)	0	0	0/0	125,000
ECH7	1	133,431	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0675	01/27/2017	1.0721	Closing Purchase.	(581)	(581)	0	0	0/0	125,000
ECH7	1	133,406	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	02/08/2017	1.0707	Closing Purchase.	(425)	(425)	0	0	0/0	125,000
ECH7	3	400,388	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	02/08/2017	1.0716	Closing Purchase.	(1,463)	(1,463)	0	0	0/0	125,000
ECH7	2	266,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	02/10/2017	1.0635	Closing Purchase.	950	950	0	0	0/0	125,000
ECH7	1	133,431	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0675	02/13/2017	1.0617	Closing Purchase.	719	719	0	0	0/0	125,000
ECH7	2	266,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	02/15/2017	1.0580	Closing Purchase.	2,313	2,313	0	0	0/0	125,000
ECH7	1	133,394	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	02/16/2017	1.0673	Closing Purchase.	(12)	(12)	0	0	0/0	125,000
ECH7	14	1,867,513	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	02/16/2017	1.0673	Closing Purchase.	(263)	(263)	0	0	0/0	125,000
ECH7	4	533,850	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	02/16/2017	1.0682	Closing Purchase.	(225)	(225)	0	0	0/0	125,000
ECH7	2	266,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	02/21/2017	1.0543	Closing Purchase.	3,238	3,238	0	0	0/0	125,000
ECH7	3	400,388	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	02/21/2017	1.0540	Closing Purchase.	5,156	5,156	0	0	0/0	125,000
ECH7	6	800,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0674	02/22/2017	1.0511	Closing Purchase.	12,263	12,263	0	0	0/0	125,000
ECH7	1	133,431	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0675	02/22/2017	1.0545	Closing Purchase.	1,625	1,625	0	0	0/0	125,000
ECH7	2	266,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	02/28/2017	1.0609	Closing Purchase.	1,600	1,600	0	0	0/0	125,000
ECH7	1	133,463	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	02/28/2017	1.0631	Closing Purchase.	575	575	0	0	0/0	125,000
ECH7	4	533,850	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	02/28/2017	1.0632	Closing Purchase.	2,275	2,275	0	0	0/0	125,000
ECH7	1	133,406	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	03/02/2017	1.0521	Closing Purchase.	1,900	1,900	0	0	0/0	125,000
ECH7	1	133,431	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0675	03/02/2017	1.0529	Closing Purchase.	1,825	1,825	0	0	0/0	125,000
ECH7	4	533,625	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	03/07/2017	1.0577	Closing Purchase.	4,775	4,775	0	0	0/0	125,000
ECH7	25	3,335,625	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0674	03/07/2017	1.0580	Closing Purchase.	29,375	29,375	0	0	0/0	125,000
ECH7	2	266,788	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	03/07/2017	1.0582	Closing Purchase.	2,250	2,250	0	0	0/0	125,000
ECH7	88	11,738,650	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	03/07/2017	1.0582	Closing Purchase.	98,450	98,450	0	0	0/0	125,000
ECH7	55	7,337,344	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	03/08/2017	1.0551	Closing Purchase.	83,531	83,531	0	0	0/0	125,000
ECH7	171	22,815,675	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0674	03/08/2017	1.0551	Closing Purchase.	262,913	262,913	0	0	0/0	125,000
ECH7	535	71,365,656	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	03/08/2017	1.0549	Closing Purchase.	819,219	819,219	0	0	0/0	125,000
ECH7	137	18,284,363	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0677	03/08/2017	1.0551	Closing Purchase.	215,775	215,775	0	0	0/0	125,000
ECH7	5	663,938	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	01/10/2017	1.0623	03/08/2017	1.0551	Closing Purchase.	4,500	4,500	0	0	0/0	125,000
ECH7	23	3,068,919	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0675	03/08/2017	1.0550	Closing Purchase.	35,938	35,938	0	0	0/0	125,000
ECH7	1	132,700	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME SNZ2OJLFK8MNNCLQOF39.	01/10/2017	1.0616	03/08/2017	1.0550	Closing Purchase.	831	831	0	0	0/0	125,000
ECM7	4	529,975	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	03/10/2017	1.0738	Closing Purchase.	(6,925)	(6,925)	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM7	5	662,469	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	03/14/2017	1.0689	Closing Purchase.	(5,594)	(5,594)	0	0	0/0	125,000
ECM7	15	1,987,031	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0598	03/14/2017	1.0688	Closing Purchase.	(16,875)	(16,875)	0	0	0/0	125,000
ECM7	4	529,975	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	03/14/2017	1.0687	Closing Purchase.	(4,375)	(4,375)	0	0	0/0	125,000
ECM7	1	132,494	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	03/17/2017	1.0797	Closing Purchase.	(2,469)	(2,469)	0	0	0/0	125,000
ECM7	2	264,988	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	04/26/2017	1.0922	Closing Purchase.	(8,050)	(8,050)	0	0	0/0	125,000
ECM7	1	132,475	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0598	04/26/2017	1.0906	Closing Purchase.	(3,844)	(3,844)	0	0	0/0	125,000
ECM7	4	529,975	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	05/02/2017	1.0928	Closing Purchase.	(16,400)	(16,400)	0	0	0/0	125,000
ECM7	1	132,494	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	05/08/2017	1.0953	Closing Purchase.	(4,419)	(4,419)	0	0	0/0	125,000
ECM7	3	397,481	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	05/09/2017	1.0927	Closing Purchase.	(12,263)	(12,263)	0	0	0/0	125,000
ECM7	2	264,988	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	05/17/2017	1.1157	Closing Purchase.	(13,938)	(13,938)	0	0	0/0	125,000
ECM7	1	132,494	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	05/26/2017	1.1197	Closing Purchase.	(7,469)	(7,469)	0	0	0/0	125,000
ECM7	4	529,975	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	05/26/2017	1.1193	Closing Purchase.	(29,675)	(29,675)	0	0	0/0	125,000
ECM7	10	1,324,688	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0598	05/26/2017	1.1195	Closing Purchase.	(74,688)	(74,688)	0	0	0/0	125,000
ECM7	1	132,475	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0598	05/26/2017	1.1191	Closing Purchase.	(7,406)	(7,406)	0	0	0/0	125,000
ECM7	1	132,494	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	06/02/2017	1.1277	Closing Purchase.	(8,463)	(8,463)	0	0	0/0	125,000
ECM7	1	132,494	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	06/05/2017	1.1260	Closing Purchase.	(8,256)	(8,256)	0	0	0/0	125,000
ECM7	46	6,094,713	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	06/13/2017	1.1213	Closing Purchase.	(352,475)	(352,475)	0	0	0/0	125,000
ECM7	155	20,536,531	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	06/13/2017	1.1217	Closing Purchase.	(1,195,438)	(1,195,438)	0	0	0/0	125,000
ECM7	4	537,350	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/19/2017	1.0747	06/13/2017	1.1217	Closing Purchase.	(23,475)	(23,475)	0	0	0/0	125,000
ECM7	510	67,559,063	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0598	06/13/2017	1.1210	Closing Purchase.	(3,901,500)	(3,901,500)	0	0	0/0	125,000
ECM7	4	533,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	1.0660	06/13/2017	1.1210	Closing Purchase.	(27,475)	(27,475)	0	0	0/0	125,000
ECM7	11	1,465,819	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	1.0661	06/13/2017	1.1210	Closing Purchase.	(75,488)	(75,488)	0	0	0/0	125,000
ECM7	134	17,754,163	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0600	06/13/2017	1.1214	Closing Purchase.	(1,029,288)	(1,029,288)	0	0	0/0	125,000
ECM7	4	534,375	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/06/2017	1.0688	06/13/2017	1.1214	Closing Purchase.	(26,325)	(26,325)	0	0	0/0	125,000
ECM7	4	534,850	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/17/2017	1.0697	06/13/2017	1.1214	Closing Purchase.	(25,850)	(25,850)	0	0	0/0	125,000
ECM7	22	2,914,450	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	1.0598	06/13/2017	1.1211	Closing Purchase.	(168,575)	(168,575)	0	0	0/0	125,000
ECM7	1	135,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	1.0867	06/13/2017	1.1211	Closing Purchase.	(4,306)	(4,306)	0	0	0/0	125,000
ECM7	1	133,669	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/04/2017	1.0694	06/13/2017	1.1211	Closing Purchase.	(6,469)	(6,469)	0	0	0/0	125,000
ECM7	1	133,238	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	1.0659	06/13/2017	1.1211	Closing Purchase.	(6,900)	(6,900)	0	0	0/0	125,000
ECU7	3	422,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	06/14/2017	1.1334	Closing Purchase.	(2,475)	(2,475)	0	0	0/0	125,000
ECU7	10	1,407,938	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1264	06/30/2017	1.1462	Closing Purchase.	(24,750)	(24,750)	0	0	0/0	125,000
ECU7	4	563,525	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1271	07/03/2017	1.1411	Closing Purchase.	(7,025)	(7,025)	0	0	0/0	125,000
ECU7	7	985,556	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1264	07/03/2017	1.1413	Closing Purchase.	(13,038)	(13,038)	0	0	0/0	125,000
ECU7	3	422,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	07/05/2017	1.1374	Closing Purchase.	(3,956)	(3,956)	0	0	0/0	125,000
ECU7	1	140,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1265	07/05/2017	1.1376	Closing Purchase.	(1,381)	(1,381)	0	0	0/0	125,000
ECU7	2	281,700	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	07/10/2017	1.1435	Closing Purchase.	(4,175)	(4,175)	0	0	0/0	125,000
ECU7	1	140,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1265	07/14/2017	1.1493	Closing Purchase.	(2,850)	(2,850)	0	0	0/0	125,000
ECU7	3	422,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	07/17/2017	1.1509	Closing Purchase.	(9,038)	(9,038)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	07/18/2017	1.1616	Closing Purchase.	(4,363)	(4,363)	0	0	0/0	125,000
ECU7	10	1,407,938	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1264	07/18/2017	1.1613	Closing Purchase.	(43,625)	(43,625)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	07/19/2017	1.1552	Closing Purchase.	(3,569)	(3,569)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	07/20/2017	1.1688	Closing Purchase.	(5,263)	(5,263)	0	0	0/0	125,000
ECU7	4	563,525	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1271	07/20/2017	1.1664	Closing Purchase.	(19,675)	(19,675)	0	0	0/0	125,000
ECU7	2	281,700	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	07/20/2017	1.1670	Closing Purchase.	(10,038)	(10,038)	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU7	1	140,850	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	07/20/2017	1.1670	Closing Purchase.	(5,025)	(5,025)	0	0	0/0	125,000
ECU7	1	140,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1265	07/20/2017	1.1665	Closing Purchase.	(5,000)	(5,000)	0	0	0/0	125,000
ECU7	10	1,407,938	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1264	07/21/2017	1.1695	Closing Purchase.	(53,938)	(53,938)	0	0	0/0	125,000
ECU7	1	140,881	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1271	07/26/2017	1.1670	Closing Purchase.	(4,994)	(4,994)	0	0	0/0	125,000
ECU7	3	422,644	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1271	07/26/2017	1.1671	Closing Purchase.	(15,000)	(15,000)	0	0	0/0	125,000
ECU7	3	422,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	07/26/2017	1.1667	Closing Purchase.	(14,944)	(14,944)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	08/02/2017	1.1879	Closing Purchase.	(7,650)	(7,650)	0	0	0/0	125,000
ECU7	3	422,550	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	08/08/2017	1.1763	Closing Purchase.	(18,563)	(18,563)	0	0	0/0	125,000
ECU7	1	140,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1265	08/08/2017	1.1771	Closing Purchase.	(6,325)	(6,325)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	08/31/2017	1.1879	Closing Purchase.	(7,650)	(7,650)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	09/01/2017	1.1879	Closing Purchase.	(7,656)	(7,656)	0	0	0/0	125,000
ECU7	1	140,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1265	09/01/2017	1.1893	Closing Purchase.	(7,850)	(7,850)	0	0	0/0	125,000
ECU7	1	140,831	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	09/12/2017	1.1972	Closing Purchase.	(8,819)	(8,819)	0	0	0/0	125,000
ECU7	39	5,492,419	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1267	09/13/2017	1.1896	Closing Purchase.	(306,638)	(306,638)	0	0	0/0	125,000
ECU7	3	440,963	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	1.1759	09/13/2017	1.1896	Closing Purchase.	(5,119)	(5,119)	0	0	0/0	125,000
ECU7	147	20,709,544	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1271	09/13/2017	1.1893	Closing Purchase.	(1,143,844)	(1,143,844)	0	0	0/0	125,000
ECU7	5	735,438	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	1.1767	09/13/2017	1.1893	Closing Purchase.	(7,875)	(7,875)	0	0	0/0	125,000
ECU7	488	68,707,350	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1264	09/13/2017	1.1898	Closing Purchase.	(3,870,450)	(3,870,450)	0	0	0/0	125,000
ECU7	10	1,470,063	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	1.1761	09/13/2017	1.1898	Closing Purchase.	(17,188)	(17,188)	0	0	0/0	125,000
ECU7	122	17,183,700	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1268	09/13/2017	1.1886	Closing Purchase.	(941,688)	(941,688)	0	0	0/0	125,000
ECU7	20	2,816,250	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	1.1265	09/13/2017	1.1889	Closing Purchase.	(155,875)	(155,875)	0	0	0/0	125,000
ECU7	1	147,075	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	1.1766	09/13/2017	1.1889	Closing Purchase.	(1,531)	(1,531)	0	0	0/0	125,000
ECZ7	2	298,750	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1950	09/13/2017	1.1938	Closing Purchase.	300	300	0	0	0/0	125,000
ECZ7	1	149,319	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1946	09/13/2017	1.1939	Closing Purchase.	88	88	0	0	0/0	125,000
ECZ7	1	149,406	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1953	09/18/2017	1.2014	Closing Purchase.	(769)	(769)	0	0	0/0	125,000
ECZ7	10	1,494,375	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	09/19/2017	1.2038	Closing Purchase.	(10,375)	(10,375)	0	0	0/0	125,000
ECZ7	3	447,844	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	09/19/2017	1.2037	Closing Purchase.	(3,525)	(3,525)	0	0	0/0	125,000
ECZ7	4	597,500	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1950	09/20/2017	1.2056	Closing Purchase.	(5,275)	(5,275)	0	0	0/0	125,000
ECZ7	2	298,563	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	09/21/2017	1.1973	Closing Purchase.	(750)	(750)	0	0	0/0	125,000
ECZ7	10	1,494,375	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	09/28/2017	1.1833	Closing Purchase.	15,250	15,250	0	0	0/0	125,000
ECZ7	2	298,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1953	10/02/2017	1.1801	Closing Purchase.	3,800	3,800	0	0	0/0	125,000
ECZ7	3	448,125	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1950	10/05/2017	1.1766	Closing Purchase.	6,900	6,900	0	0	0/0	125,000
ECZ7	8	1,195,500	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	10/06/2017	1.1772	Closing Purchase.	18,350	18,350	0	0	0/0	125,000
ECZ7	2	298,875	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	10/06/2017	1.1772	Closing Purchase.	4,575	4,575	0	0	0/0	125,000
ECZ7	1	149,319	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1946	10/06/2017	1.1777	Closing Purchase.	2,106	2,106	0	0	0/0	125,000
ECZ7	3	447,844	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	10/09/2017	1.1777	Closing Purchase.	6,225	6,225	0	0	0/0	125,000
ECZ7	1	149,406	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1953	10/16/2017	1.1838	Closing Purchase.	1,438	1,438	0	0	0/0	125,000
ECZ7	4	597,500	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1950	10/23/2017	1.1783	Closing Purchase.	8,350	8,350	0	0	0/0	125,000
ECZ7	3	447,844	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	11/21/2017	1.1742	Closing Purchase.	7,538	7,538	0	0	0/0	125,000
ECZ7	1	149,319	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1946	11/21/2017	1.1745	Closing Purchase.	2,506	2,506	0	0	0/0	125,000
ECZ7	1	149,406	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1953	11/27/2017	1.1935	Closing Purchase.	225	225	0	0	0/0	125,000
ECZ7	1	149,319	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1946	11/27/2017	1.1935	Closing Purchase.	131	131	0	0	0/0	125,000
ECZ7	3	447,844	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	11/28/2017	1.1881	Closing Purchase.	2,306	2,306	0	0	0/0	125,000
ECZ7	2	298,813	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1953	11/29/2017	1.1859	Closing Purchase.	2,350	2,350	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ7	10	1,494,375	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	11/29/2017	1.1863	Closing Purchase.	11,500	11,500	0	0	0/0	125,000
ECZ7	1	149,319	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1946	11/29/2017	1.1864	Closing Purchase.	1,019	1,019	0	0	0/0	125,000
ECZ7	3	447,844	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	11/30/2017	1.1926	Closing Purchase.	638	638	0	0	0/0	125,000
ECZ7	4	597,500	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1950	12/01/2017	1.1870	Closing Purchase.	4,025	4,025	0	0	0/0	125,000
ECZ7	10	1,494,375	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	12/01/2017	1.1878	Closing Purchase.	9,625	9,625	0	0	0/0	125,000
ECZ7	3	447,844	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	12/01/2017	1.1881	Closing Purchase.	2,325	2,325	0	0	0/0	125,000
ECZ7	35	5,229,219	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1953	12/13/2017	1.1757	Closing Purchase.	85,750	85,750	0	0	0/0	125,000
ECZ7	135	20,165,625	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1950	12/13/2017	1.1758	Closing Purchase.	324,844	324,844	0	0	0/0	125,000
ECZ7	448	66,948,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1955	12/13/2017	1.1753	Closing Purchase.	1,134,000	1,134,000	0	0	0/0	125,000
ECZ7	102	15,226,688	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1943	12/13/2017	1.1763	Closing Purchase.	229,500	229,500	0	0	0/0	125,000
ECZ7	16	2,389,100	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	1.1946	12/13/2017	1.1769	Closing Purchase.	35,400	35,400	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	1.1847	12/13/2017	1.1893	Closing Purchase.	(569)	(569)	0	0	0/0	125,000
ECH8	1	147,938	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	1.1835	12/18/2017	1.1899	Closing Purchase.	(794)	(794)	0	0	0/0	125,000
ECH8	4	592,050	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/21/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	1.1841	12/26/2017	1.1944	Closing Purchase.	(5,125)	(5,125)	0	0	0/0	125,000
ZH7	3	254,104	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	01/17/2017	7,186.5000	Closing Purchase.	(11,552)	(11,552)	0	0	0/0	12
ZH7	3	259,074	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	01/26/2017	7,099.0000	Closing Purchase.	(8,480)	(8,480)	0	0	0/0	13
ZH7	5	428,163	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,871.5000	02/06/2017	7,104.0000	Closing Purchase.	(14,487)	(14,487)	0	0	0/0	12
ZH7	3	257,053	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	02/10/2017	7,201.0000	Closing Purchase.	(12,228)	(12,228)	0	0	0/0	12
ZH7	4	343,178	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	02/14/2017	7,211.0000	Closing Purchase.	(16,824)	(16,824)	0	0	0/0	12
ZH7	5	428,660	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,869.0000	02/14/2017	7,212.5000	Closing Purchase.	(21,436)	(21,436)	0	0	0/0	12
ZH7	4	342,928	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,869.0000	02/14/2017	7,213.0000	Closing Purchase.	(17,174)	(17,174)	0	0	0/0	12
ZH7	10	857,632	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,871.5000	02/14/2017	7,208.0000	Closing Purchase.	(41,999)	(41,999)	0	0	0/0	12
ZH7	1	85,744	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,870.0000	02/14/2017	7,206.0000	Closing Purchase.	(4,194)	(4,194)	0	0	0/0	12
ZH7	35	2,988,174	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,873.0000	02/15/2017	7,233.5000	Closing Purchase.	(156,735)	(156,735)	0	0	0/0	12
ZH7	1	85,339	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,870.0000	02/15/2017	7,240.0000	Closing Purchase.	(4,596)	(4,596)	0	0	0/0	12
ZH7	5	429,659	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	02/16/2017	7,248.5000	Closing Purchase.	(23,408)	(23,408)	0	0	0/0	13
ZH7	10	858,694	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,869.0000	02/16/2017	7,241.0000	Closing Purchase.	(46,504)	(46,504)	0	0	0/0	13
ZH7	30	2,577,581	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,873.0000	02/16/2017	7,248.0000	Closing Purchase.	(140,636)	(140,636)	0	0	0/0	13
ZH7	8	687,205	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,871.5000	02/16/2017	7,238.0000	Closing Purchase.	(36,653)	(36,653)	0	0	0/0	13
ZH7	1	85,882	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,870.0000	02/16/2017	7,234.0000	Closing Purchase.	(4,550)	(4,550)	0	0	0/0	13
ZH7	7	598,755	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,871.5000	02/22/2017	7,256.0000	Closing Purchase.	(33,504)	(33,504)	0	0	0/0	12
ZH7	2	171,781	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	02/23/2017	7,261.0000	Closing Purchase.	(9,671)	(9,671)	0	0	0/0	12
ZH7	2	170,720	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,870.0000	02/28/2017	7,260.5000	Closing Purchase.	(9,704)	(9,704)	0	0	0/0	12
ZH7	6	506,975	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	03/02/2017	7,372.0000	Closing Purchase.	(36,729)	(36,729)	0	0	0/0	12
ZH7	15	1,266,506	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,869.0000	03/02/2017	7,373.5000	Closing Purchase.	(93,020)	(93,020)	0	0	0/0	12
ZH7	11	929,312	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,873.0000	03/02/2017	7,372.5000	Closing Purchase.	(67,538)	(67,538)	0	0	0/0	12
ZH7	4	337,932	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,873.0000	03/02/2017	7,373.0000	Closing Purchase.	(24,584)	(24,584)	0	0	0/0	12
ZH7	10	844,645	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,871.5000	03/02/2017	7,367.0000	Closing Purchase.	(60,907)	(60,907)	0	0	0/0	12
ZH7	1	84,446	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,870.0000	03/02/2017	7,362.0000	Closing Purchase.	(6,048)	(6,048)	0	0	0/0	12
ZH7	87	7,307,432	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,874.0000	03/13/2017	7,364.5000	Closing Purchase.	(521,428)	(521,428)	0	0	0/0	12
ZH7	9	805,758	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		03/07/2017	7,327.0000	03/13/2017	7,364.5000	Closing Purchase.	(4,124)	(4,124)	0	0	0/0	12
ZH7	3	267,834	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		03/09/2017	7,306.5000	03/13/2017	7,364.5000	Closing Purchase.	(2,126)	(2,126)	0	0	0/0	12
ZH7	314	26,354,746	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		12/13/2016	6,869.0000	03/13/2017	7,365.5000	Closing Purchase.	(1,904,954)	(1,904,954)	0	0	0/0	12
ZH7	20	1,790,694	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF		03/07/2017	7,327.5000	03/13/2017	7,365.5000	Closing Purchase.	(9,286)	(9,286)	0	0	0/0	12

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH7	920	77,262,692	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF	12/13/2016	6,873.0000	03/13/2017	7,363.0000	Closing Purchase.	(5,508,325)	(5,508,325)	0	0	0/0	12
ZH7	119	9,994,488	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF	12/13/2016	6,873.5000	03/13/2017	7,363.0000	Closing Purchase.	(711,763)	(711,763)	0	0	0/0	12
ZH7	45	4,027,963	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF	03/07/2017	7,325.5000	03/13/2017	7,363.0000	Closing Purchase.	(20,620)	(20,620)	0	0	0/0	12
ZH7	226	18,975,606	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF	12/13/2016	6,871.5000	03/13/2017	7,365.0000	Closing Purchase.	(1,362,797)	(1,362,797)	0	0	0/0	12
ZH7	32	2,686,225	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	ICF	12/13/2016	6,870.0000	03/13/2017	7,367.5000	Closing Purchase.	(194,526)	(194,526)	0	0	0/0	12
ZM7	3	272,503	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	03/21/2017	7,335.5000	Closing Purchase.	(1,720)	(1,720)	0	0	0/0	12
ZM7	4	374,068	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	04/25/2017	7,221.5000	Closing Purchase.	3,489	3,489	0	0	0/0	13
ZM7	5	467,617	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.0000	04/25/2017	7,222.5000	Closing Purchase.	4,330	4,330	0	0	0/0	13
ZM7	2	187,111	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,292.5000	04/25/2017	7,225.5000	Closing Purchase.	1,719	1,719	0	0	0/0	13
ZM7	3	280,398	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	04/26/2017	7,238.5000	Closing Purchase.	1,962	1,962	0	0	0/0	13
ZM7	10	934,788	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.5000	04/26/2017	7,234.5000	Closing Purchase.	7,180	7,180	0	0	0/0	13
ZM7	1	93,447	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,288.0000	04/26/2017	7,238.5000	Closing Purchase.	635	635	0	0	0/0	13
ZM7	25	2,336,168	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,288.0000	04/26/2017	7,239.0000	Closing Purchase.	15,707	15,707	0	0	0/0	13
ZM7	4	373,787	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,288.0000	04/26/2017	7,239.5000	Closing Purchase.	2,487	2,487	0	0	0/0	13
ZM7	6	560,834	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.0000	04/26/2017	7,235.0000	Closing Purchase.	4,231	4,231	0	0	0/0	13
ZM7	5	470,606	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.0000	05/02/2017	7,190.0000	Closing Purchase.	6,456	6,456	0	0	0/0	13
ZM7	2	188,307	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,292.5000	05/02/2017	7,196.0000	Closing Purchase.	2,492	2,492	0	0	0/0	13
ZM7	4	375,643	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	05/16/2017	7,486.5000	Closing Purchase.	(10,152)	(10,152)	0	0	0/0	13
ZM7	8	751,388	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.5000	05/16/2017	7,487.5000	Closing Purchase.	(20,304)	(20,304)	0	0	0/0	13
ZM7	30	2,816,739	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,288.0000	05/16/2017	7,488.5000	Closing Purchase.	(77,491)	(77,491)	0	0	0/0	13
ZM7	8	751,337	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.0000	05/16/2017	7,484.0000	Closing Purchase.	(19,994)	(19,994)	0	0	0/0	13
ZM7	1	93,949	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,292.5000	05/16/2017	7,481.0000	Closing Purchase.	(2,428)	(2,428)	0	0	0/0	13
ZM7	1	93,707	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	06/02/2017	7,540.5000	Closing Purchase.	(3,227)	(3,227)	0	0	0/0	13
ZM7	1	93,707	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	06/02/2017	7,541.0000	Closing Purchase.	(3,233)	(3,233)	0	0	0/0	13
ZM7	1	93,745	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,292.5000	06/02/2017	7,538.5000	Closing Purchase.	(3,162)	(3,162)	0	0	0/0	13
ZM7	3	282,213	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	06/05/2017	7,524.5000	Closing Purchase.	(9,098)	(9,098)	0	0	0/0	13
ZM7	1	94,110	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,292.5000	06/05/2017	7,515.5000	Closing Purchase.	(2,878)	(2,878)	0	0	0/0	13
ZM7	80	7,386,888	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,289.5000	06/12/2017	7,521.0000	Closing Purchase.	(234,593)	(234,593)	0	0	0/0	13
ZM7	2	184,698	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/15/2017	7,290.5000	06/12/2017	7,521.0000	Closing Purchase.	(5,839)	(5,839)	0	0	0/0	13
ZM7	316	29,182,209	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.5000	06/12/2017	7,510.5000	Closing Purchase.	(880,610)	(880,610)	0	0	0/0	13
ZM7	5	458,799	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/22/2017	7,244.0000	06/12/2017	7,510.5000	Closing Purchase.	(16,879)	(16,879)	0	0	0/0	13
ZM7	12	1,104,613	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/13/2017	7,267.0000	06/12/2017	7,510.5000	Closing Purchase.	(37,013)	(37,013)	0	0	0/0	13
ZM7	3	276,172	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/13/2017	7,267.5000	06/12/2017	7,510.5000	Closing Purchase.	(9,234)	(9,234)	0	0	0/0	13
ZM7	1,000	92,317,096	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,288.0000	06/12/2017	7,514.5000	Closing Purchase.	(2,869,076)	(2,869,076)	0	0	0/0	13
ZM7	24	2,215,610	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,288.0000	06/12/2017	7,517.0000	Closing Purchase.	(69,618)	(69,618)	0	0	0/0	13
ZM7	18	1,652,245	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/22/2017	7,246.5000	06/12/2017	7,517.0000	Closing Purchase.	(61,676)	(61,676)	0	0	0/0	13
ZM7	22	2,019,550	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/22/2017	7,247.0000	06/12/2017	7,517.0000	Closing Purchase.	(75,242)	(75,242)	0	0	0/0	13
ZM7	17	1,569,391	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/12/2017	7,288.0000	06/12/2017	7,517.0000	Closing Purchase.	(49,313)	(49,313)	0	0	0/0	13
ZM7	18	1,661,822	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/12/2017	7,288.5000	06/12/2017	7,517.0000	Closing Purchase.	(52,099)	(52,099)	0	0	0/0	13
ZM7	30	2,683,061	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/19/2017	7,060.5000	06/12/2017	7,517.0000	Closing Purchase.	(173,475)	(173,475)	0	0	0/0	13
ZM7	202	18,653,171	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,290.0000	06/12/2017	7,512.5000	Closing Purchase.	(569,318)	(569,318)	0	0	0/0	13
ZM7	6	552,535	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/13/2017	7,270.0000	06/12/2017	7,512.5000	Closing Purchase.	(18,430)	(18,430)	0	0	0/0	13
ZM7	4	368,382	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/13/2017	7,270.5000	06/12/2017	7,512.5000	Closing Purchase.	(12,262)	(12,262)	0	0	0/0	13
ZM7	25	2,309,352	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/13/2017	7,292.5000	06/12/2017	7,514.0000	Closing Purchase.	(70,144)	(70,144)	0	0	0/0	13

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM7	1	92,380	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/15/2017	7,293.0000	06/12/2017	7,514.0000	Closing Purchase.	(2,799)	(2,799)	0	0	0/0	13
ZM7	1	91,855	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	03/22/2017	7,251.5000	06/12/2017	7,514.0000	Closing Purchase.	(3,325)	(3,325)	0	0	0/0	13
ZM7	1	91,772	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	ICF	04/06/2017	7,245.0000	06/12/2017	7,514.0000	Closing Purchase.	(3,407)	(3,407)	0	0	0/0	13
ZU7	2	193,494	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,457.0000	07/14/2017	7,321.5000	Closing Purchase.	3,516	3,516	0	0	0/0	13
ZU7	2	194,046	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,457.0000	07/18/2017	7,328.0000	Closing Purchase.	3,357	3,357	0	0	0/0	13
ZU7	3	289,660	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,457.0000	07/20/2017	7,413.5000	Closing Purchase.	1,690	1,690	0	0	0/0	13
ZU7	10	971,768	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,446.5000	07/26/2017	7,386.5000	Closing Purchase.	7,830	7,830	0	0	0/0	13
ZU7	5	482,393	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,457.0000	09/01/2017	7,445.0000	Closing Purchase.	776	776	0	0	0/0	13
ZU7	3	296,997	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,457.0000	09/12/2017	7,402.5000	Closing Purchase.	2,171	2,171	0	0	0/0	13
ZU7	67	6,632,942	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,457.0000	09/12/2017	7,402.5000	Closing Purchase.	48,477	48,477	0	0	0/0	13
ZU7	2	197,441	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/13/2017	7,436.0000	09/12/2017	7,402.5000	Closing Purchase.	889	889	0	0	0/0	13
ZU7	2	193,299	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/30/2017	7,280.0000	09/12/2017	7,402.5000	Closing Purchase.	(3,253)	(3,253)	0	0	0/0	13
ZU7	3	289,968	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	07/07/2017	7,280.5000	09/12/2017	7,402.5000	Closing Purchase.	(4,859)	(4,859)	0	0	0/0	13
ZU7	4	387,978	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/11/2017	7,306.0000	09/12/2017	7,402.5000	Closing Purchase.	(5,125)	(5,125)	0	0	0/0	13
ZU7	3	291,123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/18/2017	7,309.5000	09/12/2017	7,402.5000	Closing Purchase.	(3,704)	(3,704)	0	0	0/0	13
ZU7	326	32,228,273	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,446.5000	09/12/2017	7,406.0000	Closing Purchase.	175,283	175,283	0	0	0/0	13
ZU7	10	973,927	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/15/2017	7,336.0000	09/12/2017	7,406.0000	Closing Purchase.	(9,293)	(9,293)	0	0	0/0	13
ZU7	5	484,541	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/11/2017	7,299.5000	09/12/2017	7,406.0000	Closing Purchase.	(7,069)	(7,069)	0	0	0/0	13
ZU7	7	679,286	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/18/2017	7,309.5000	09/12/2017	7,406.0000	Closing Purchase.	(8,968)	(8,968)	0	0	0/0	13
ZU7	3	291,143	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/18/2017	7,310.0000	09/12/2017	7,406.0000	Closing Purchase.	(3,823)	(3,823)	0	0	0/0	13
ZU7	169	16,716,270	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,450.5000	09/12/2017	7,402.5000	Closing Purchase.	107,695	107,695	0	0	0/0	13
ZU7	831	82,196,568	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,450.5000	09/12/2017	7,403.5000	Closing Purchase.	518,521	518,521	0	0	0/0	13
ZU7	129	12,764,038	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,453.0000	09/12/2017	7,403.5000	Closing Purchase.	84,774	84,774	0	0	0/0	13
ZU7	40	3,880,044	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/18/2017	7,306.5000	09/12/2017	7,403.5000	Closing Purchase.	(51,511)	(51,511)	0	0	0/0	13
ZU7	212	20,963,893	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,448.5000	09/12/2017	7,405.5000	Closing Purchase.	121,024	121,024	0	0	0/0	13
ZU7	5	489,287	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/22/2017	7,371.0000	09/12/2017	7,405.5000	Closing Purchase.	(2,290)	(2,290)	0	0	0/0	13
ZU7	28	2,769,374	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/12/2017	7,450.0000	09/12/2017	7,402.0000	Closing Purchase.	17,843	17,843	0	0	0/0	13
ZU7	1	97,472	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	06/15/2017	7,342.0000	09/12/2017	7,402.0000	Closing Purchase.	(797)	(797)	0	0	0/0	13
ZU7	1	96,868	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	07/07/2017	7,296.5000	09/12/2017	7,402.0000	Closing Purchase.	(1,401)	(1,401)	0	0	0/0	13
ZU7	2	193,909	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/11/2017	7,303.0000	09/12/2017	7,402.0000	Closing Purchase.	(2,629)	(2,629)	0	0	0/0	13
ZU7	1	96,981	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	ICF	08/18/2017	7,305.0000	09/12/2017	7,402.0000	Closing Purchase.	(1,288)	(1,288)	0	0	0/0	13
ZZ7	1	98,210	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	09/14/2017	7,269.5000	Closing Purchase.	1,227	1,227	0	0	0/0	13
ZZ7	8	800,242	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,366.0000	09/15/2017	7,172.5000	Closing Purchase.	21,022	21,022	0	0	0/0	14
ZZ7	5	500,084	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	09/15/2017	7,170.5000	Closing Purchase.	13,207	13,207	0	0	0/0	14
ZZ7	2	199,273	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	09/19/2017	7,231.5000	Closing Purchase.	3,546	3,546	0	0	0/0	14
ZZ7	35	3,487,285	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	09/19/2017	7,226.5000	Closing Purchase.	64,417	64,417	0	0	0/0	14
ZZ7	1	99,623	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	09/19/2017	7,230.0000	Closing Purchase.	1,780	1,780	0	0	0/0	14
ZZ7	2	197,816	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	09/28/2017	7,279.0000	Closing Purchase.	2,243	2,243	0	0	0/0	13
ZZ7	10	989,548	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,366.0000	09/28/2017	7,274.0000	Closing Purchase.	12,359	12,359	0	0	0/0	13
ZZ7	17	1,681,433	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	09/28/2017	7,278.5000	Closing Purchase.	19,184	19,184	0	0	0/0	13
ZZ7	8	791,263	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	09/28/2017	7,279.0000	Closing Purchase.	8,974	8,974	0	0	0/0	13
ZZ7	6	593,648	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	09/28/2017	7,273.5000	Closing Purchase.	7,375	7,375	0	0	0/0	13
ZZ7	4	395,766	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	09/28/2017	7,274.0000	Closing Purchase.	4,890	4,890	0	0	0/0	13
ZZ7	1	98,894	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	09/28/2017	7,273.0000	Closing Purchase.	1,189	1,189	0	0	0/0	13

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ7	2	195,415	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/02/2017	7,387.5000	Closing Purchase.	(664)	(664)	0	0	0/0	13
ZZ7	5	487,342	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	10/03/2017	7,421.5000	Closing Purchase.	(3,739)	(3,739)	0	0	0/0	13
ZZ7	1	97,422	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	10/03/2017	7,422.5000	Closing Purchase.	(807)	(807)	0	0	0/0	13
ZZ7	9	879,522	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,366.0000	10/04/2017	7,422.0000	Closing Purchase.	(6,687)	(6,687)	0	0	0/0	13
ZZ7	3	293,035	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/04/2017	7,420.5000	Closing Purchase.	(2,308)	(2,308)	0	0	0/0	13
ZZ7	27	2,637,314	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/04/2017	7,421.0000	Closing Purchase.	(20,955)	(20,955)	0	0	0/0	13
ZZ7	2	192,367	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/06/2017	7,477.0000	Closing Purchase.	(2,992)	(2,992)	0	0	0/0	13
ZZ7	1	96,171	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	10/06/2017	7,478.0000	Closing Purchase.	(1,522)	(1,522)	0	0	0/0	13
ZZ7	5	485,685	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	10/10/2017	7,495.0000	Closing Purchase.	(8,573)	(8,573)	0	0	0/0	13
ZZ7	1	97,892	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/16/2017	7,499.5000	Closing Purchase.	(1,822)	(1,822)	0	0	0/0	13
ZZ7	1	97,076	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	10/17/2017	7,507.5000	Closing Purchase.	(1,925)	(1,925)	0	0	0/0	13
ZZ7	5	485,427	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	10/19/2017	7,489.5000	Closing Purchase.	(8,206)	(8,206)	0	0	0/0	13
ZZ7	2	194,120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/23/2017	7,496.5000	Closing Purchase.	(3,533)	(3,533)	0	0	0/0	13
ZZ7	10	971,060	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,366.0000	10/23/2017	7,500.0000	Closing Purchase.	(17,665)	(17,665)	0	0	0/0	13
ZZ7	18	1,747,077	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/23/2017	7,496.5000	Closing Purchase.	(31,797)	(31,797)	0	0	0/0	13
ZZ7	17	1,650,017	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	10/23/2017	7,497.0000	Closing Purchase.	(30,143)	(30,143)	0	0	0/0	13
ZZ7	1	97,047	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	10/23/2017	7,500.5000	Closing Purchase.	(1,832)	(1,832)	0	0	0/0	13
ZZ7	2	194,900	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	11/22/2017	7,424.5000	Closing Purchase.	(1,641)	(1,641)	0	0	0/0	13
ZZ7	2	196,903	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	11/27/2017	7,402.5000	Closing Purchase.	(1,070)	(1,070)	0	0	0/0	13
ZZ7	1	98,438	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	11/27/2017	7,403.0000	Closing Purchase.	(555)	(555)	0	0	0/0	13
ZZ7	2	197,241	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	11/29/2017	7,419.5000	Closing Purchase.	(1,527)	(1,527)	0	0	0/0	13
ZZ7	1	99,269	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	12/01/2017	7,344.0000	Closing Purchase.	249	249	0	0	0/0	13
ZZ7	5	496,511	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	12/01/2017	7,343.5000	Closing Purchase.	1,449	1,449	0	0	0/0	13
ZZ7	1	99,255	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	12/01/2017	7,330.5000	Closing Purchase.	418	418	0	0	0/0	13
ZZ7	63	6,195,941	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	12/12/2017	7,479.5000	Closing Purchase.	(98,462)	(98,462)	0	0	0/0	13
ZZ7	2	197,685	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	11/14/2017	7,399.5000	12/12/2017	7,479.5000	Closing Purchase.	(2,137)	(2,137)	0	0	0/0	13
ZZ7	1	98,629	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	11/16/2017	7,383.5000	12/12/2017	7,479.5000	Closing Purchase.	(1,282)	(1,282)	0	0	0/0	13
ZZ7	314	30,896,039	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,366.0000	12/12/2017	7,489.5000	Closing Purchase.	(518,010)	(518,010)	0	0	0/0	13
ZZ7	44	4,327,324	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,362.5000	12/12/2017	7,490.0000	Closing Purchase.	(74,938)	(74,938)	0	0	0/0	13
ZZ7	956	94,033,721	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,363.5000	12/12/2017	7,490.0000	Closing Purchase.	(1,615,436)	(1,615,436)	0	0	0/0	13
ZZ7	44	4,327,912	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,363.5000	12/12/2017	7,490.0000	Closing Purchase.	(74,351)	(74,351)	0	0	0/0	13
ZZ7	182	17,905,464	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,365.0000	12/12/2017	7,493.0000	Closing Purchase.	(311,188)	(311,188)	0	0	0/0	13
ZZ7	24	2,360,038	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	09/12/2017	7,361.5000	12/12/2017	7,491.5000	Closing Purchase.	(41,677)	(41,677)	0	0	0/0	13
ZZ7	1	98,635	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	ICF	11/16/2017	7,384.0000	12/12/2017	7,491.5000	Closing Purchase.	(1,436)	(1,436)	0	0	0/0	13
ZH8	1	99,109	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,435.0000	12/13/2017	7,445.0000	Closing Purchase.	(133)	(133)	0	0	0/0	13
ZH8	2	198,565	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,423.0000	12/18/2017	7,475.0000	Closing Purchase.	(1,391)	(1,391)	0	0	0/0	13
ZH8	1	99,280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,435.0000	12/19/2017	7,481.0000	Closing Purchase.	(614)	(614)	0	0	0/0	13
ZH8	8	797,234	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,433.0000	12/20/2017	7,461.5000	Closing Purchase.	(3,057)	(3,057)	0	0	0/0	13
ZH8	9	896,948	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,433.5000	12/20/2017	7,458.5000	Closing Purchase.	(3,017)	(3,017)	0	0	0/0	13
ZH8	11	1,096,270	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,433.5000	12/20/2017	7,459.0000	Closing Purchase.	(3,761)	(3,761)	0	0	0/0	13
ZH8	4	398,805	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,436.5000	12/20/2017	7,456.5000	Closing Purchase.	(1,073)	(1,073)	0	0	0/0	13
ZH8	4	399,238	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,433.5000	12/27/2017	7,566.5000	Closing Purchase.	(7,143)	(7,143)	0	0	0/0	13
ZH8	21	2,096,002	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,433.5000	12/27/2017	7,567.0000	Closing Purchase.	(37,643)	(37,643)	0	0	0/0	13
ZH8	9	898,649	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	ICF	12/12/2017	7,436.5000	12/27/2017	7,568.5000	Closing Purchase.	(15,951)	(15,951)	0	0	0/0	13

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	01/25/2017	88.1400	Closing Purchase.	(1,313)	(1,313)	0	0	0/0	1,250
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	01/26/2017	87.3100	Closing Purchase.	(275)	(275)	0	0	0/0	1,250
JYH7	1	108,963	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	01/26/2017	87.2450	Closing Purchase.	(94)	(94)	0	0	0/0	1,250
JYH7	6	653,775	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	01/26/2017	87.2500	Closing Purchase.	(600)	(600)	0	0	0/0	1,250
JYH7	1	108,919	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1350	01/26/2017	87.2550	Closing Purchase.	(150)	(150)	0	0	0/0	1,250
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	02/10/2017	88.1350	Closing Purchase.	(1,306)	(1,306)	0	0	0/0	1,250
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	02/14/2017	87.7450	Closing Purchase.	(819)	(819)	0	0	0/0	1,250
JYH7	6	653,325	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1100	02/14/2017	87.8050	Closing Purchase.	(5,213)	(5,213)	0	0	0/0	1,250
JYH7	6	653,775	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	02/14/2017	87.7200	Closing Purchase.	(4,125)	(4,125)	0	0	0/0	1,250
JYH7	2	217,913	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1650	02/15/2017	87.2950	Closing Purchase.	(325)	(325)	0	0	0/0	1,250
JYH7	1	108,956	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1650	02/15/2017	87.3000	Closing Purchase.	(169)	(169)	0	0	0/0	1,250
JYH7	5	544,813	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	02/15/2017	87.3250	Closing Purchase.	(969)	(969)	0	0	0/0	1,250
JYH7	1	108,919	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1350	02/15/2017	87.3000	Closing Purchase.	(206)	(206)	0	0	0/0	1,250
JYH7	2	217,775	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1100	02/16/2017	88.2900	Closing Purchase.	(2,950)	(2,950)	0	0	0/0	1,250
JYH7	3	326,663	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1100	02/16/2017	88.2950	Closing Purchase.	(4,444)	(4,444)	0	0	0/0	1,250
JYH7	1	108,919	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1350	02/16/2017	88.3550	Closing Purchase.	(1,525)	(1,525)	0	0	0/0	1,250
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	02/21/2017	88.0300	Closing Purchase.	(1,175)	(1,175)	0	0	0/0	1,250
JYH7	5	544,813	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	02/22/2017	88.4450	Closing Purchase.	(7,969)	(7,969)	0	0	0/0	1,250
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	02/28/2017	89.2700	Closing Purchase.	(2,725)	(2,725)	0	0	0/0	1,250
JYH7	5	544,813	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	02/28/2017	89.4100	Closing Purchase.	(14,000)	(14,000)	0	0	0/0	1,250
JYH7	1	108,919	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1350	02/28/2017	89.3300	Closing Purchase.	(2,744)	(2,744)	0	0	0/0	1,250
JYH7	1	108,956	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1650	03/01/2017	87.8450	Closing Purchase.	(850)	(850)	0	0	0/0	1,250
JYH7	1	108,863	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	03/02/2017	87.4450	Closing Purchase.	(444)	(444)	0	0	0/0	1,250
JYH7	2	217,914	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1650	03/02/2017	87.4200	Closing Purchase.	(638)	(638)	0	0	0/0	1,250
JYH7	5	544,438	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1100	03/02/2017	87.4500	Closing Purchase.	(2,125)	(2,125)	0	0	0/0	1,250
JYH7	3	326,888	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	03/02/2017	87.4500	Closing Purchase.	(1,050)	(1,050)	0	0	0/0	1,250
JYH7	1	108,919	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1350	03/02/2017	87.5400	Closing Purchase.	(506)	(506)	0	0	0/0	1,250
JYH7	25	2,721,563	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.0900	03/08/2017	87.3900	Closing Purchase.	(9,375)	(9,375)	0	0	0/0	1,250
JYH7	2	219,225	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	87.6900	03/08/2017	87.3900	Closing Purchase.	750	750	0	0	0/0	1,250
JYH7	4	438,475	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	87.6950	03/08/2017	87.3900	Closing Purchase.	1,525	1,525	0	0	0/0	1,250
JYH7	62	6,755,288	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1650	03/08/2017	87.4000	Closing Purchase.	(18,213)	(18,213)	0	0	0/0	1,250
JYH7	16	1,754,300	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	87.7150	03/08/2017	87.4000	Closing Purchase.	6,300	6,300	0	0	0/0	1,250
JYH7	7	767,550	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	87.7200	03/08/2017	87.4000	Closing Purchase.	2,800	2,800	0	0	0/0	1,250
JYH7	203	22,104,163	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1100	03/08/2017	87.4000	Closing Purchase.	(73,588)	(73,588)	0	0	0/0	1,250
JYH7	49	5,373,505	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	87.7300	03/08/2017	87.4000	Closing Purchase.	20,213	20,213	0	0	0/0	1,250
JYH7	21	2,303,044	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	87.7350	03/08/2017	87.4000	Closing Purchase.	8,794	8,794	0	0	0/0	1,250
JYH7	174	18,959,475	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1700	03/08/2017	87.3850	Closing Purchase.	(46,763)	(46,763)	0	0	0/0	1,250
JYH7	8	868,600	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	01/10/2017	86.8600	03/08/2017	87.3850	Closing Purchase.	(5,250)	(5,250)	0	0	0/0	1,250
JYH7	26	2,831,910	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	87.1350	03/08/2017	87.3700	Closing Purchase.	(7,638)	(7,638)	0	0	0/0	1,250
JYH7	1	108,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	01/10/2017	86.8000	03/08/2017	87.3700	Closing Purchase.	(713)	(713)	0	0	0/0	1,250
JYM7	1	109,675	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7400	03/31/2017	89.8550	Closing Purchase.	(2,644)	(2,644)	0	0	0/0	1,250
JYM7	1	109,706	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7650	04/03/2017	90.3000	Closing Purchase.	(3,169)	(3,169)	0	0	0/0	1,250
JYM7	1	109,706	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7650	04/25/2017	90.4400	Closing Purchase.	(3,344)	(3,344)	0	0	0/0	1,250
JYM7	1	109,706	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7650	04/26/2017	89.8650	Closing Purchase.	(2,625)	(2,625)	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM7	1	109,675	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7400	05/24/2017	89.3400	Closing Purchase.	(2,000)	(2,000)	0	0	0/0	1,250
JYM7	1	109,706	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7650	06/02/2017	90.5550	Closing Purchase.	(3,488)	(3,488)	0	0	0/0	1,250
JYM7	1	109,706	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7650	06/05/2017	90.5850	Closing Purchase.	(3,525)	(3,525)	0	0	0/0	1,250
JYM7	1	109,675	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7400	06/05/2017	90.5700	Closing Purchase.	(3,538)	(3,538)	0	0	0/0	1,250
JYM7	26	2,852,363	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7650	06/13/2017	90.8100	Closing Purchase.	(98,963)	(98,963)	0	0	0/0	1,250
JYM7	1	109,400	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/15/2017	87.5200	06/13/2017	90.8100	Closing Purchase.	(4,113)	(4,113)	0	0	0/0	1,250
JYM7	1	109,650	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/09/2017	87.7200	06/13/2017	90.8100	Closing Purchase.	(3,863)	(3,863)	0	0	0/0	1,250
JYM7	85	9,325,563	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7700	06/13/2017	90.8650	Closing Purchase.	(328,844)	(328,844)	0	0	0/0	1,250
JYM7	2	226,263	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	90.5050	06/13/2017	90.8650	Closing Purchase.	(900)	(900)	0	0	0/0	1,250
JYM7	3	331,481	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/12/2017	88.3950	06/13/2017	90.8650	Closing Purchase.	(9,263)	(9,263)	0	0	0/0	1,250
JYM7	273	29,953,219	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7750	06/13/2017	90.8600	Closing Purchase.	(1,052,756)	(1,052,756)	0	0	0/0	1,250
JYM7	5	565,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	90.5200	06/13/2017	90.8600	Closing Purchase.	(2,125)	(2,125)	0	0	0/0	1,250
JYM7	5	566,938	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/04/2017	90.7100	06/13/2017	90.8600	Closing Purchase.	(938)	(938)	0	0	0/0	1,250
JYM7	5	573,656	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	91.7850	06/13/2017	90.8600	Closing Purchase.	5,781	5,781	0	0	0/0	1,250
JYM7	5	550,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/15/2017	88.1200	06/13/2017	90.8600	Closing Purchase.	(17,125)	(17,125)	0	0	0/0	1,250
JYM7	182	19,964,263	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7550	06/13/2017	90.8750	Closing Purchase.	(709,800)	(709,800)	0	0	0/0	1,250
JYM7	2	220,377	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/15/2017	88.1500	06/13/2017	90.8750	Closing Purchase.	(6,813)	(6,813)	0	0	0/0	1,250
JYM7	3	330,581	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/15/2017	88.1550	06/13/2017	90.8750	Closing Purchase.	(10,200)	(10,200)	0	0	0/0	1,250
JYM7	24	2,632,200	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/08/2017	87.7400	06/13/2017	90.8800	Closing Purchase.	(94,200)	(94,200)	0	0	0/0	1,250
JYM7	1	109,375	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/15/2017	87.5000	06/13/2017	90.8800	Closing Purchase.	(4,225)	(4,225)	0	0	0/0	1,250
JYM7	1	113,063	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	90.4500	06/13/2017	90.8800	Closing Purchase.	(538)	(538)	0	0	0/0	1,250
JYM7	1	112,619	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/21/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/18/2017	90.0950	06/13/2017	90.8800	Closing Purchase.	(981)	(981)	0	0	0/0	1,250
JYU7	2	228,100	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2400	06/14/2017	92.1400	Closing Purchase.	(2,250)	(2,250)	0	0	0/0	1,250
JYU7	3	342,150	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2400	06/14/2017	92.1450	Closing Purchase.	(3,394)	(3,394)	0	0	0/0	1,250
JYU7	1	113,969	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.1750	07/18/2017	89.7400	Closing Purchase.	1,794	1,794	0	0	0/0	1,250
JYU7	1	114,056	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2450	07/18/2017	89.6300	Closing Purchase.	2,019	2,019	0	0	0/0	1,250
JYU7	1	113,969	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.1750	07/20/2017	89.7700	Closing Purchase.	1,756	1,756	0	0	0/0	1,250
JYU7	4	456,150	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2300	07/26/2017	89.5600	Closing Purchase.	8,350	8,350	0	0	0/0	1,250
JYU7	8	912,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2250	07/26/2017	89.5400	Closing Purchase.	16,850	16,850	0	0	0/0	1,250
JYU7	5	570,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2400	07/26/2017	89.5500	Closing Purchase.	10,563	10,563	0	0	0/0	1,250
JYU7	1	114,056	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2450	07/26/2017	89.5100	Closing Purchase.	2,169	2,169	0	0	0/0	1,250
JYU7	1	113,969	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.1750	09/01/2017	90.7500	Closing Purchase.	531	531	0	0	0/0	1,250
JYU7	1	113,969	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.1750	09/13/2017	90.5400	Closing Purchase.	794	794	0	0	0/0	1,250
JYU7	24	2,735,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.1750	09/13/2017	90.5350	Closing Purchase.	19,200	19,200	0	0	0/0	1,250
JYU7	1	109,994	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/07/2017	87.9950	09/13/2017	90.5350	Closing Purchase.	(3,175)	(3,175)	0	0	0/0	1,250
JYU7	1	114,738	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	91.7900	09/13/2017	90.5350	Closing Purchase.	1,569	1,569	0	0	0/0	1,250
JYU7	86	9,807,303	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2300	09/13/2017	90.5250	Closing Purchase.	75,788	75,788	0	0	0/0	1,250
JYU7	2	228,788	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/22/2017	91.5150	09/13/2017	90.5250	Closing Purchase.	2,475	2,475	0	0	0/0	1,250
JYU7	285	32,498,906	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2250	09/13/2017	90.5300	Closing Purchase.	247,594	247,594	0	0	0/0	1,250
JYU7	5	574,094	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	91.8550	09/13/2017	90.5300	Closing Purchase.	8,281	8,281	0	0	0/0	1,250
JYU7	177	20,186,850	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2400	09/13/2017	90.5050	Closing Purchase.	162,619	162,619	0	0	0/0	1,250
JYU7	25	2,851,406	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	91.2450	09/13/2017	90.4850	Closing Purchase.	23,750	23,750	0	0	0/0	1,250
JYU7	1	109,881	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/07/2017	87.9050	09/13/2017	90.4850	Closing Purchase.	(3,225)	(3,225)	0	0	0/0	1,250
JYZ7	1	113,563	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8500	09/18/2017	90.0100	Closing Purchase.	1,050	1,050	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYZ7	5	567,938	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8700	09/28/2017	89.0700	Closing Purchase.	11,250	11,250	0	0	0/0	1,250
JYZ7	1	113,625	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.9000	10/06/2017	88.7500	Closing Purchase.	2,688	2,688	0	0	0/0	1,250
JYZ7	1	113,625	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.9000	10/17/2017	89.2200	Closing Purchase.	2,100	2,100	0	0	0/0	1,250
JYZ7	4	454,350	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8700	10/17/2017	89.2850	Closing Purchase.	7,925	7,925	0	0	0/0	1,250
JYZ7	1	113,563	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8500	10/19/2017	89.0900	Closing Purchase.	2,200	2,200	0	0	0/0	1,250
JYZ7	3	340,838	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8900	10/23/2017	88.1750	Closing Purchase.	10,181	10,181	0	0	0/0	1,250
JYZ7	5	568,094	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8950	10/23/2017	88.1850	Closing Purchase.	16,938	16,938	0	0	0/0	1,250
JYZ7	1	113,625	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.9000	11/22/2017	89.6650	Closing Purchase.	1,544	1,544	0	0	0/0	1,250
JYZ7	1	113,625	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.9000	11/27/2017	90.0900	Closing Purchase.	1,013	1,013	0	0	0/0	1,250
JYZ7	4	454,350	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8700	11/30/2017	89.4100	Closing Purchase.	7,300	7,300	0	0	0/0	1,250
JYZ7	2	227,225	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8900	12/01/2017	88.7100	Closing Purchase.	5,450	5,450	0	0	0/0	1,250
JYZ7	10	1,136,188	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8950	12/01/2017	88.7250	Closing Purchase.	27,125	27,125	0	0	0/0	1,250
JYZ7	1	113,563	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8500	12/01/2017	89.2050	Closing Purchase.	2,056	2,056	0	0	0/0	1,250
JYZ7	22	2,499,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.9000	12/13/2017	88.4400	Closing Purchase.	67,650	67,650	0	0	0/0	1,250
JYZ7	1	110,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	10/26/2017	88.0000	12/13/2017	88.4400	Closing Purchase.	(550)	(550)	0	0	0/0	1,250
JYZ7	83	9,429,838	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8900	12/13/2017	88.4350	Closing Purchase.	254,706	254,706	0	0	0/0	1,250
JYZ7	275	31,245,181	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8950	12/13/2017	88.4050	Closing Purchase.	855,938	855,938	0	0	0/0	1,250
JYZ7	164	18,628,350	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8700	12/13/2017	88.4000	Closing Purchase.	506,350	506,350	0	0	0/0	1,250
JYZ7	23	2,611,938	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/20/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/13/2017	90.8500	12/13/2017	88.4050	Closing Purchase.	70,294	70,294	0	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	88.9400	12/18/2017	89.5250	Closing Purchase.	(731)	(731)	0	0	0/0	1,250
JYH8	3	333,394	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	88.9050	12/26/2017	88.8950	Closing Purchase.	38	38	0	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	88.9050	12/26/2017	88.9000	Closing Purchase.	6	6	0	0	0/0	1,250
JYH8	1	111,132	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/13/2017	88.9050	12/29/2017	89.1150	Closing Purchase.	(263)	(263)	0	0	0/0	1,250
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/03/2017	4,882.5000	Closing Purchase.	(398)	(398)	0	0	0/0	20
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/03/2017	4,882.5000	Closing Purchase.	(398)	(398)	0	0	0/0	20
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/05/2017	4,953.2500	Closing Purchase.	(1,813)	(1,813)	0	0	0/0	20
NQH7	12	1,167,024	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/09/2017	5,016.2500	Closing Purchase.	(36,876)	(36,876)	0	0	0/0	20
NQH7	8	778,016	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/09/2017	5,016.5000	Closing Purchase.	(24,624)	(24,624)	0	0	0/0	20
NQH7	3	291,756	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/10/2017	5,035.5000	Closing Purchase.	(10,374)	(10,374)	0	0	0/0	20
NQH7	5	486,260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/10/2017	5,037.2500	Closing Purchase.	(17,465)	(17,465)	0	0	0/0	20
NQH7	5	486,260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/19/2017	5,055.0000	Closing Purchase.	(19,240)	(19,240)	0	0	0/0	20
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/19/2017	5,055.5000	Closing Purchase.	(3,858)	(3,858)	0	0	0/0	20
NQH7	9	875,268	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/20/2017	5,063.2500	Closing Purchase.	(36,117)	(36,117)	0	0	0/0	20
NQH7	11	1,069,772	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/20/2017	5,063.5000	Closing Purchase.	(44,198)	(44,198)	0	0	0/0	20
NQH7	3	291,756	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/25/2017	5,135.2500	Closing Purchase.	(16,359)	(16,359)	0	0	0/0	20
NQH7	5	486,260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/25/2017	5,136.0000	Closing Purchase.	(27,340)	(27,340)	0	0	0/0	20
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/25/2017	5,139.7500	Closing Purchase.	(5,543)	(5,543)	0	0	0/0	20
NQH7	4	389,008	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/26/2017	5,150.0000	Closing Purchase.	(22,992)	(22,992)	0	0	0/0	20
NQH7	5	486,260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/26/2017	5,148.0000	Closing Purchase.	(28,540)	(28,540)	0	0	0/0	20
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/26/2017	5,150.5000	Closing Purchase.	(11,516)	(11,516)	0	0	0/0	20
NQH7	33	3,209,316	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	01/26/2017	5,150.7500	Closing Purchase.	(190,179)	(190,179)	0	0	0/0	20
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/06/2017	5,153.0000	Closing Purchase.	(5,808)	(5,808)	0	0	0/0	20
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/10/2017	5,223.5000	Closing Purchase.	(14,436)	(14,436)	0	0	0/0	20
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/13/2017	5,247.5000	Closing Purchase.	(15,396)	(15,396)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/14/2017	5,248.2500	Closing Purchase.	(15,426)	(15,426)	0	0	0/0	20
NQH7	6	583,512	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/14/2017	5,252.2500	Closing Purchase.	(46,758)	(46,758)	0	0	0/0	20
NQH7	15	1,458,780	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/14/2017	5,267.7500	Closing Purchase.	(121,545)	(121,545)	0	0	0/0	20
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/14/2017	5,250.7500	Closing Purchase.	(15,526)	(15,526)	0	0	0/0	20
NQH7	1	97,252	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/14/2017	5,250.0000	Closing Purchase.	(7,748)	(7,748)	0	0	0/0	20
NQH7	4	389,008	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/15/2017	5,298.5000	Closing Purchase.	(34,872)	(34,872)	0	0	0/0	20
NQH7	3	291,756	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/16/2017	5,312.5000	Closing Purchase.	(26,994)	(26,994)	0	0	0/0	20
NQH7	13	1,264,276	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/16/2017	5,307.7500	Closing Purchase.	(115,739)	(115,739)	0	0	0/0	20
NQH7	7	680,764	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/16/2017	5,308.0000	Closing Purchase.	(62,356)	(62,356)	0	0	0/0	20
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/28/2017	5,339.0000	Closing Purchase.	(19,056)	(19,056)	0	0	0/0	20
NQH7	6	583,512	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/28/2017	5,341.7500	Closing Purchase.	(57,498)	(57,498)	0	0	0/0	20
NQH7	3	291,756	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	02/28/2017	5,341.0000	Closing Purchase.	(28,704)	(28,704)	0	0	0/0	20
NQH7	4	389,008	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/02/2017	5,377.0000	Closing Purchase.	(41,152)	(41,152)	0	0	0/0	20
NQH7	10	972,520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/02/2017	5,378.5000	Closing Purchase.	(103,180)	(103,180)	0	0	0/0	20
NQH7	17	1,653,284	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/02/2017	5,377.0000	Closing Purchase.	(174,896)	(174,896)	0	0	0/0	20
NQH7	3	291,756	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/02/2017	5,377.2500	Closing Purchase.	(30,879)	(30,879)	0	0	0/0	20
NQH7	59	5,737,868	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/10/2017	5,366.7500	Closing Purchase.	(594,897)	(594,897)	0	0	0/0	20
NQH7	8	859,760	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	5,373.5000	03/10/2017	5,366.7500	Closing Purchase.	1,080	1,080	0	0	0/0	20
NQH7	2	214,590	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/09/2017	5,364.7500	03/10/2017	5,366.7500	Closing Purchase.	(80)	(80)	0	0	0/0	20
NQH7	166	16,143,832	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/10/2017	5,366.7500	Closing Purchase.	(1,673,778)	(1,673,778)	0	0	0/0	20
NQH7	18	1,931,220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	5,364.5000	03/10/2017	5,366.7500	Closing Purchase.	(810)	(810)	0	0	0/0	20
NQH7	669	65,061,588	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/10/2017	5,366.7500	Closing Purchase.	(6,745,527)	(6,745,527)	0	0	0/0	20
NQH7	39	4,188,015	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	5,369.2500	03/10/2017	5,366.7500	Closing Purchase.	1,950	1,950	0	0	0/0	20
NQH7	1	107,390	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/07/2017	5,369.5000	03/10/2017	5,366.7500	Closing Purchase.	55	55	0	0	0/0	20
NQH7	10	972,520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/10/2017	5,366.7500	Closing Purchase.	(100,830)	(100,830)	0	0	0/0	20
NQH7	1	97,550	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/30/2016	4,877.5000	03/10/2017	5,366.7500	Closing Purchase.	(9,785)	(9,785)	0	0	0/0	20
NQH7	5	534,625	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	02/21/2017	5,346.2500	03/10/2017	5,366.7500	Closing Purchase.	(2,050)	(2,050)	0	0	0/0	20
NQH7	2	194,504	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	03/10/2017	5,366.7500	Closing Purchase.	(20,166)	(20,166)	0	0	0/0	20
NQH7	1	100,875	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	01/18/2017	5,043.7500	03/10/2017	5,366.7500	Closing Purchase.	(6,460)	(6,460)	0	0	0/0	20
NQH7	1	101,445	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	01/24/2017	5,072.2500	03/10/2017	5,366.7500	Closing Purchase.	(5,890)	(5,890)	0	0	0/0	20
NQH7	2	213,800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	02/21/2017	5,345.0000	03/10/2017	5,366.7500	Closing Purchase.	(870)	(870)	0	0	0/0	20
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	03/14/2017	5,378.5000	Closing Purchase.	(152)	(152)	0	0	0/0	20
NQM7	1	107,416	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	03/21/2017	5,404.0000	Closing Purchase.	(664)	(664)	0	0	0/0	20
NQM7	6	644,502	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8500	03/21/2017	5,397.2500	Closing Purchase.	(3,168)	(3,168)	0	0	0/0	20
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	04/05/2017	5,471.0000	Closing Purchase.	(2,002)	(2,002)	0	0	0/0	20
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	04/11/2017	5,367.5000	Closing Purchase.	68	68	0	0	0/0	20
NQM7	5	537,080	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	04/25/2017	5,535.5000	Closing Purchase.	(16,470)	(16,470)	0	0	0/0	20
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	04/25/2017	5,532.7500	Closing Purchase.	(3,237)	(3,237)	0	0	0/0	20
NQM7	2	214,832	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	04/26/2017	5,544.5000	Closing Purchase.	(6,948)	(6,948)	0	0	0/0	20
NQM7	7	751,919	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8500	04/26/2017	5,545.7500	Closing Purchase.	(24,486)	(24,486)	0	0	0/0	20
NQM7	6	644,496	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	04/26/2017	5,543.0000	Closing Purchase.	(20,664)	(20,664)	0	0	0/0	20
NQM7	14	1,503,824	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	04/26/2017	5,543.2500	Closing Purchase.	(48,286)	(48,286)	0	0	0/0	20
NQM7	5	537,080	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	04/26/2017	5,543.5000	Closing Purchase.	(17,270)	(17,270)	0	0	0/0	20
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	05/09/2017	5,678.5000	Closing Purchase.	(6,152)	(6,152)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	05/22/2017	5,682.2500	Closing Purchase.	(6,227)	(6,227)	0	0	0/0	20
NQM7	2	214,832	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	05/26/2017	5,787.7500	Closing Purchase.	(16,678)	(16,678)	0	0	0/0	20
NQM7	3	322,248	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	06/02/2017	5,845.7500	Closing Purchase.	(28,497)	(28,497)	0	0	0/0	20
NQM7	30	3,222,480	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	06/02/2017	5,844.5000	Closing Purchase.	(284,220)	(284,220)	0	0	0/0	20
NQM7	1	107,416	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	06/05/2017	5,885.7500	Closing Purchase.	(10,299)	(10,299)	0	0	0/0	20
NQM7	1	107,418	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	06/05/2017	5,883.0000	Closing Purchase.	(10,242)	(10,242)	0	0	0/0	20
NQM7	55	5,907,880	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	06/09/2017	5,885.0000	Closing Purchase.	(565,620)	(565,620)	0	0	0/0	20
NQM7	171	18,368,307	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8500	06/09/2017	5,885.0000	Closing Purchase.	(1,758,393)	(1,758,393)	0	0	0/0	20
NQM7	5	540,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/19/2017	5,400.0000	06/09/2017	5,885.0000	Closing Purchase.	(48,500)	(48,500)	0	0	0/0	20
NQM7	654	70,250,064	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.8000	06/09/2017	5,885.0000	Closing Purchase.	(6,725,736)	(6,725,736)	0	0	0/0	20
NQM7	20	2,145,600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/11/2017	5,364.0000	06/09/2017	5,885.0000	Closing Purchase.	(208,400)	(208,400)	0	0	0/0	20
NQM7	9	970,605	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	5,392.2500	06/09/2017	5,885.0000	Closing Purchase.	(88,695)	(88,695)	0	0	0/0	20
NQM7	10	1,078,500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	5,392.5000	06/09/2017	5,885.0000	Closing Purchase.	(98,500)	(98,500)	0	0	0/0	20
NQM7	1	107,855	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	5,392.7500	06/09/2017	5,885.0000	Closing Purchase.	(9,845)	(9,845)	0	0	0/0	20
NQM7	9	975,420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/19/2017	5,419.0000	06/09/2017	5,885.0000	Closing Purchase.	(83,880)	(83,880)	0	0	0/0	20
NQM7	6	650,310	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/19/2017	5,419.2500	06/09/2017	5,885.0000	Closing Purchase.	(55,890)	(55,890)	0	0	0/0	20
NQM7	11	1,181,598	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	06/09/2017	5,885.0000	Closing Purchase.	(113,102)	(113,102)	0	0	0/0	20
NQM7	1	107,870	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/21/2017	5,393.5000	06/09/2017	5,885.0000	Closing Purchase.	(9,830)	(9,830)	0	0	0/0	20
NQM7	1	107,275	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/23/2017	5,363.7500	06/09/2017	5,885.0000	Closing Purchase.	(10,425)	(10,425)	0	0	0/0	20
NQM7	1	108,580	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/06/2017	5,429.0000	06/09/2017	5,885.0000	Closing Purchase.	(9,120)	(9,120)	0	0	0/0	20
NQM7	1	112,165	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/03/2017	5,608.2500	06/09/2017	5,885.0000	Closing Purchase.	(5,535)	(5,535)	0	0	0/0	20
NQM7	1	114,070	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/15/2017	5,703.5000	06/09/2017	5,885.0000	Closing Purchase.	(3,630)	(3,630)	0	0	0/0	20
NQM7	1	115,740	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/31/2017	5,787.0000	06/09/2017	5,885.0000	Closing Purchase.	(1,960)	(1,960)	0	0	0/0	20
NQM7	1	117,715	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/06/2017	5,885.7500	06/09/2017	5,885.0000	Closing Purchase.	15	15	0	0	0/0	20
NQM7	4	429,672	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	5,370.9000	06/09/2017	5,885.0000	Closing Purchase.	(41,128)	(41,128)	0	0	0/0	20
NQM7	1	107,860	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/21/2017	5,393.0000	06/09/2017	5,885.0000	Closing Purchase.	(9,840)	(9,840)	0	0	0/0	20
NQM7	1	112,510	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/18/2017	5,625.5000	06/09/2017	5,885.0000	Closing Purchase.	(5,190)	(5,190)	0	0	0/0	20
NQM7	1	115,775	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/31/2017	5,788.7500	06/09/2017	5,885.0000	Closing Purchase.	(1,925)	(1,925)	0	0	0/0	20
NQM7	1	117,710	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/06/2017	5,885.5000	06/09/2017	5,885.0000	Closing Purchase.	10	10	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	06/09/2017	5,738.2500	Closing Purchase.	3,107	3,107	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	06/27/2017	5,707.2500	Closing Purchase.	3,727	3,727	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	06/27/2017	5,760.0000	Closing Purchase.	2,672	2,672	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	06/29/2017	5,690.2500	Closing Purchase.	4,067	4,067	0	0	0/0	20
NQU7	1	117,871	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	07/13/2017	5,792.2500	Closing Purchase.	2,026	2,026	0	0	0/0	20
NQU7	1	117,871	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	07/14/2017	5,811.0000	Closing Purchase.	1,651	1,651	0	0	0/0	20
NQU7	2	235,742	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	07/17/2017	5,844.2500	Closing Purchase.	1,972	1,972	0	0	0/0	20
NQU7	5	589,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	07/17/2017	5,844.0000	Closing Purchase.	4,960	4,960	0	0	0/0	20
NQU7	1	117,871	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	07/18/2017	5,835.7500	Closing Purchase.	1,156	1,156	0	0	0/0	20
NQU7	2	235,742	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	07/20/2017	5,907.0000	Closing Purchase.	(538)	(538)	0	0	0/0	20
NQU7	12	1,414,476	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6500	07/20/2017	5,910.7500	Closing Purchase.	(4,104)	(4,104)	0	0	0/0	20
NQU7	3	353,619	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6500	07/20/2017	5,911.0000	Closing Purchase.	(1,041)	(1,041)	0	0	0/0	20
NQU7	2	235,744	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	07/21/2017	5,909.0000	Closing Purchase.	(616)	(616)	0	0	0/0	20
NQU7	2	235,744	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	07/21/2017	5,909.2500	Closing Purchase.	(626)	(626)	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	07/25/2017	5,924.0000	Closing Purchase.	(608)	(608)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	07/25/2017	5,922.0000	Closing Purchase.	(568)	(568)	0	0	0/0	20
NQU7	2	235,742	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	07/26/2017	5,950.2500	Closing Purchase.	(2,268)	(2,268)	0	0	0/0	20
NQU7	5	589,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	07/26/2017	5,946.7500	Closing Purchase.	(5,315)	(5,315)	0	0	0/0	20
NQU7	15	1,768,095	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6500	07/26/2017	5,949.0000	Closing Purchase.	(16,605)	(16,605)	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	08/16/2017	5,932.2500	Closing Purchase.	(773)	(773)	0	0	0/0	20
NQU7	1	117,871	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	08/31/2017	5,985.5000	Closing Purchase.	(1,839)	(1,839)	0	0	0/0	20
NQU7	2	235,742	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	09/01/2017	5,992.7500	Closing Purchase.	(3,968)	(3,968)	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	09/01/2017	5,994.0000	Closing Purchase.	(2,008)	(2,008)	0	0	0/0	20
NQU7	1	117,872	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	09/05/2017	5,923.0000	Closing Purchase.	(588)	(588)	0	0	0/0	20
NQU7	43	5,068,453	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.5500	09/08/2017	5,970.0000	Closing Purchase.	(65,747)	(65,747)	0	0	0/0	20
NQU7	2	226,380	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/15/2017	5,659.5000	09/08/2017	5,970.0000	Closing Purchase.	(12,420)	(12,420)	0	0	0/0	20
NQU7	1	113,055	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/03/2017	5,652.7500	09/08/2017	5,970.0000	Closing Purchase.	(6,345)	(6,345)	0	0	0/0	20
NQU7	1	111,925	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/06/2017	5,596.2500	09/08/2017	5,970.0000	Closing Purchase.	(7,475)	(7,475)	0	0	0/0	20
NQU7	2	225,700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/07/2017	5,642.5000	09/08/2017	5,970.0000	Closing Purchase.	(13,100)	(13,100)	0	0	0/0	20
NQU7	5	582,075	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	5,820.7500	09/08/2017	5,970.0000	Closing Purchase.	(14,925)	(14,925)	0	0	0/0	20
NQU7	2	232,130	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	5,803.2500	09/08/2017	5,970.0000	Closing Purchase.	(6,670)	(6,670)	0	0	0/0	20
NQU7	162	19,095,264	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	09/08/2017	5,970.0000	Closing Purchase.	(247,536)	(247,536)	0	0	0/0	20
NQU7	5	582,100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	5,821.0000	09/08/2017	5,970.0000	Closing Purchase.	(14,900)	(14,900)	0	0	0/0	20
NQU7	1	115,180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/21/2017	5,759.0000	09/08/2017	5,970.0000	Closing Purchase.	(4,220)	(4,220)	0	0	0/0	20
NQU7	4	460,740	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/21/2017	5,759.2500	09/08/2017	5,970.0000	Closing Purchase.	(16,860)	(16,860)	0	0	0/0	20
NQU7	679	80,035,767	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6500	09/08/2017	5,970.0000	Closing Purchase.	(1,036,833)	(1,036,833)	0	0	0/0	20
NQU7	19	2,211,505	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	5,819.7500	09/08/2017	5,970.0000	Closing Purchase.	(57,095)	(57,095)	0	0	0/0	20
NQU7	11	1,280,400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	5,820.0000	09/08/2017	5,970.0000	Closing Purchase.	(33,000)	(33,000)	0	0	0/0	20
NQU7	8	922,160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/21/2017	5,763.5000	09/08/2017	5,970.0000	Closing Purchase.	(33,040)	(33,040)	0	0	0/0	20
NQU7	12	1,383,300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/21/2017	5,763.7500	09/08/2017	5,970.0000	Closing Purchase.	(49,500)	(49,500)	0	0	0/0	20
NQU7	12	1,414,464	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	09/08/2017	5,970.0000	Closing Purchase.	(18,336)	(18,336)	0	0	0/0	20
NQU7	1	115,060	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/13/2017	5,753.0000	09/08/2017	5,970.0000	Closing Purchase.	(4,340)	(4,340)	0	0	0/0	20
NQU7	1	118,020	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/04/2017	5,901.0000	09/08/2017	5,970.0000	Closing Purchase.	(1,380)	(1,380)	0	0	0/0	20
NQU7	1	117,165	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/17/2017	5,858.2500	09/08/2017	5,970.0000	Closing Purchase.	(2,235)	(2,235)	0	0	0/0	20
NQU7	4	468,640	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/22/2017	5,858.0000	09/08/2017	5,970.0000	Closing Purchase.	(8,960)	(8,960)	0	0	0/0	20
NQU7	5	589,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	5,893.6000	09/08/2017	5,970.0000	Closing Purchase.	(7,640)	(7,640)	0	0	0/0	20
NQU7	1	117,020	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/10/2017	5,851.0000	09/08/2017	5,970.0000	Closing Purchase.	(2,380)	(2,380)	0	0	0/0	20
NQU7	3	351,555	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/22/2017	5,859.2500	09/08/2017	5,970.0000	Closing Purchase.	(6,645)	(6,645)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/12/2017	5,993.7500	Closing Purchase.	(630)	(630)	0	0	0/0	20
NQZ7	2	239,114	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	09/12/2017	5,986.0000	Closing Purchase.	(326)	(326)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	09/12/2017	5,982.5000	Closing Purchase.	(93)	(93)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	09/13/2017	5,997.5000	Closing Purchase.	(393)	(393)	0	0	0/0	20
NQZ7	6	717,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/14/2017	5,991.0000	Closing Purchase.	(1,560)	(1,560)	0	0	0/0	20
NQZ7	7	836,920	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/14/2017	5,991.2500	Closing Purchase.	(1,855)	(1,855)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/14/2017	5,991.5000	Closing Purchase.	(540)	(540)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/18/2017	6,009.7500	Closing Purchase.	(1,270)	(1,270)	0	0	0/0	20
NQZ7	5	597,790	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	09/19/2017	5,982.0000	Closing Purchase.	(410)	(410)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	09/19/2017	5,981.7500	Closing Purchase.	(78)	(78)	0	0	0/0	20
NQZ7	11	1,315,160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/29/2017	5,978.2500	Closing Purchase.	(55)	(55)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ7	4	478,240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	09/29/2017	5,978.5000	Closing Purchase.	(40)	(40)	0	0	0/0	20
NQZ7	4	478,232	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	10/02/2017	5,980.2500	Closing Purchase.	(188)	(188)	0	0	0/0	20
NQZ7	1	119,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/03/2017	5,995.7500	Closing Purchase.	(355)	(355)	0	0	0/0	20
NQZ7	8	956,480	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/04/2017	5,986.2500	Closing Purchase.	(1,320)	(1,320)	0	0	0/0	20
NQZ7	7	836,920	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/04/2017	5,986.5000	Closing Purchase.	(1,190)	(1,190)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/05/2017	6,027.0000	Closing Purchase.	(1,960)	(1,960)	0	0	0/0	20
NQZ7	3	358,674	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	10/06/2017	6,061.5000	Closing Purchase.	(5,016)	(5,016)	0	0	0/0	20
NQZ7	15	1,793,400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/06/2017	6,060.5000	Closing Purchase.	(24,750)	(24,750)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	10/06/2017	6,054.0000	Closing Purchase.	(1,523)	(1,523)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/12/2017	6,085.2500	Closing Purchase.	(4,290)	(4,290)	0	0	0/0	20
NQZ7	56	6,695,248	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	10/18/2017	6,117.0000	Closing Purchase.	(155,792)	(155,792)	0	0	0/0	20
NQZ7	24	2,869,392	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	10/18/2017	6,117.2500	Closing Purchase.	(66,888)	(66,888)	0	0	0/0	20
NQZ7	24	2,869,440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,114.7500	Closing Purchase.	(65,640)	(65,640)	0	0	0/0	20
NQZ7	10	1,195,600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,115.0000	Closing Purchase.	(27,400)	(27,400)	0	0	0/0	20
NQZ7	49	5,858,440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,115.2500	Closing Purchase.	(134,505)	(134,505)	0	0	0/0	20
NQZ7	64	7,651,840	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,115.5000	Closing Purchase.	(176,000)	(176,000)	0	0	0/0	20
NQZ7	69	8,249,640	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,115.7500	Closing Purchase.	(190,095)	(190,095)	0	0	0/0	20
NQZ7	26	3,108,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,116.0000	Closing Purchase.	(71,760)	(71,760)	0	0	0/0	20
NQZ7	38	4,543,280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,116.2500	Closing Purchase.	(105,070)	(105,070)	0	0	0/0	20
NQZ7	45	5,380,200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,116.5000	Closing Purchase.	(124,650)	(124,650)	0	0	0/0	20
NQZ7	9	1,076,040	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,116.7500	Closing Purchase.	(24,975)	(24,975)	0	0	0/0	20
NQZ7	1	119,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/18/2017	6,117.0000	Closing Purchase.	(2,780)	(2,780)	0	0	0/0	20
NQZ7	8	956,456	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	10/18/2017	6,117.2500	Closing Purchase.	(22,304)	(22,304)	0	0	0/0	20
NQZ7	3	358,671	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	10/18/2017	6,117.2500	Closing Purchase.	(8,364)	(8,364)	0	0	0/0	20
NQZ7	4	478,232	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	10/23/2017	6,093.5000	Closing Purchase.	(9,248)	(9,248)	0	0	0/0	20
NQZ7	9	1,076,040	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/23/2017	6,094.7500	Closing Purchase.	(21,015)	(21,015)	0	0	0/0	20
NQZ7	6	717,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	10/23/2017	6,095.0000	Closing Purchase.	(14,040)	(14,040)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	10/23/2017	6,091.7500	Closing Purchase.	(2,278)	(2,278)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	10/25/2017	6,063.2500	Closing Purchase.	(1,708)	(1,708)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	11/06/2017	6,313.7500	Closing Purchase.	(13,430)	(13,430)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	11/22/2017	6,382.5000	Closing Purchase.	(16,180)	(16,180)	0	0	0/0	20
NQZ7	20	2,391,200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	11/22/2017	6,387.0000	Closing Purchase.	(163,600)	(163,600)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	11/27/2017	6,420.2500	Closing Purchase.	(17,690)	(17,690)	0	0	0/0	20
NQZ7	4	478,232	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	11/27/2017	6,419.2500	Closing Purchase.	(35,308)	(35,308)	0	0	0/0	20
NQZ7	5	597,790	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	11/30/2017	6,354.7500	Closing Purchase.	(37,685)	(37,685)	0	0	0/0	20
NQZ7	12	1,434,720	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	11/30/2017	6,353.7500	Closing Purchase.	(90,180)	(90,180)	0	0	0/0	20
NQZ7	3	358,680	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	11/30/2017	6,354.0000	Closing Purchase.	(22,560)	(22,560)	0	0	0/0	20
NQZ7	2	239,120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	12/01/2017	6,354.0000	Closing Purchase.	(15,040)	(15,040)	0	0	0/0	20
NQZ7	1	119,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	12/01/2017	6,355.2500	Closing Purchase.	(7,545)	(7,545)	0	0	0/0	20
NQZ7	6	717,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	12/01/2017	6,355.5000	Closing Purchase.	(45,300)	(45,300)	0	0	0/0	20
NQZ7	8	956,480	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	12/01/2017	6,355.7500	Closing Purchase.	(60,440)	(60,440)	0	0	0/0	20
NQZ7	1	119,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	12/01/2017	6,359.7500	Closing Purchase.	(7,638)	(7,638)	0	0	0/0	20
NQZ7	39	4,662,840	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	12/11/2017	6,340.0000	Closing Purchase.	(282,360)	(282,360)	0	0	0/0	20
NQZ7	1	126,650	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	11/16/2017	6,332.5000	12/11/2017	6,340.0000	Closing Purchase.	(150)	(150)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ7	1	126,185	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/05/2017	6,309.2500	12/11/2017	6,340.0000	Closing Purchase.	(615)	(615)	0	0	0/0	20
NQZ7	1	125,255	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/06/2017	6,262.7500	12/11/2017	6,340.0000	Closing Purchase.	(1,545)	(1,545)	0	0	0/0	20
NQZ7	67	8,010,386	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.9000	12/11/2017	6,340.0000	Closing Purchase.	(485,214)	(485,214)	0	0	0/0	20
NQZ7	269	32,161,640	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,978.0000	12/11/2017	6,340.0000	Closing Purchase.	(1,947,560)	(1,947,560)	0	0	0/0	20
NQZ7	6	717,342	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	12/11/2017	6,340.0000	Closing Purchase.	(43,458)	(43,458)	0	0	0/0	20
NQZ7	1	121,560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	10/24/2017	6,078.0000	12/11/2017	6,340.0000	Closing Purchase.	(5,240)	(5,240)	0	0	0/0	20
NQZ7	2	255,160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	11/21/2017	6,379.0000	12/11/2017	6,340.0000	Closing Purchase.	1,560	1,560	0	0	0/0	20
NQZ7	2	239,114	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	5,977.8500	12/11/2017	6,340.0000	Closing Purchase.	(14,486)	(14,486)	0	0	0/0	20
NQZ7	1	128,260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	11/28/2017	6,413.0000	12/11/2017	6,340.0000	Closing Purchase.	1,460	1,460	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	6,358.9000	12/14/2017	6,438.5000	Closing Purchase.	(1,592)	(1,592)	0	0	0/0	20
NQH8	2	254,356	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	6,358.9000	12/18/2017	6,527.7500	Closing Purchase.	(6,754)	(6,754)	0	0	0/0	20
NKH7	1	161,378	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	01/26/2017	19,210.0000	Closing Purchase.	(6,557)	(6,557)	0	0	0/0	9
NKH7	1	161,265	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	01/30/2017	19,460.0000	Closing Purchase.	(8,736)	(8,736)	0	0	0/0	9
NKH7	1	162,758	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	01/31/2017	19,080.0000	Closing Purchase.	(5,466)	(5,466)	0	0	0/0	9
NKH7	3	492,792	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/09/2017	18,930.0000	Closing Purchase.	(12,547)	(12,547)	0	0	0/0	9
NKH7	1	162,243	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/13/2017	19,370.0000	Closing Purchase.	(7,998)	(7,998)	0	0	0/0	9
NKH7	1	162,243	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/13/2017	19,370.0000	Closing Purchase.	(7,998)	(7,998)	0	0	0/0	9
NKH7	1	161,223	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/15/2017	19,360.0000	Closing Purchase.	(7,860)	(7,860)	0	0	0/0	9
NKH7	1	161,223	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/15/2017	19,380.0000	Closing Purchase.	(8,035)	(8,035)	0	0	0/0	9
NKH7	7	1,128,558	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/15/2017	19,370.0000	Closing Purchase.	(55,633)	(55,633)	0	0	0/0	9
NKH7	6	967,336	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/15/2017	19,360.0000	Closing Purchase.	(47,162)	(47,162)	0	0	0/0	9
NKH7	1	162,457	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/16/2017	19,440.0000	Closing Purchase.	(8,624)	(8,624)	0	0	0/0	9
NKH7	1	163,725	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/17/2017	19,260.0000	Closing Purchase.	(7,095)	(7,095)	0	0	0/0	9
NKH7	1	163,725	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/17/2017	19,200.0000	Closing Purchase.	(6,563)	(6,563)	0	0	0/0	9
NKH7	4	654,900	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/17/2017	19,240.0000	Closing Purchase.	(27,672)	(27,672)	0	0	0/0	9
NKH7	5	818,624	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/17/2017	19,210.0000	Closing Purchase.	(33,259)	(33,259)	0	0	0/0	9
NKH7	1	163,725	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	02/17/2017	19,190.0000	Closing Purchase.	(6,474)	(6,474)	0	0	0/0	9
NKH7	3	486,429	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/01/2017	19,100.0000	Closing Purchase.	(16,864)	(16,864)	0	0	0/0	9
NKH7	1	161,434	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/03/2017	19,610.0000	Closing Purchase.	(10,057)	(10,057)	0	0	0/0	9
NKH7	2	322,868	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/03/2017	19,620.0000	Closing Purchase.	(20,289)	(20,289)	0	0	0/0	9
NKH7	3	484,303	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/03/2017	19,620.0000	Closing Purchase.	(30,433)	(30,433)	0	0	0/0	9
NKH7	3	484,303	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/03/2017	19,610.0000	Closing Purchase.	(30,171)	(30,171)	0	0	0/0	9
NKH7	1	161,434	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/03/2017	19,580.0000	Closing Purchase.	(9,794)	(9,794)	0	0	0/0	9
NKH7	16	2,578,661	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/09/2017	19,333.0000	Closing Purchase.	(121,949)	(121,949)	0	0	0/0	9
NKH7	4	676,794	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		03/08/2017	19,380.0000	03/09/2017	19,333.0000	Closing Purchase.	1,641	1,641	0	0	0/0	9
NKH7	39	6,285,487	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/09/2017	19,363.0000	Closing Purchase.	(307,464)	(307,464)	0	0	0/0	9
NKH7	1	164,484	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		01/19/2017	18,840.0000	03/09/2017	19,363.0000	Closing Purchase.	(4,566)	(4,566)	0	0	0/0	9
NKH7	15	2,536,667	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		03/08/2017	19,370.0000	03/09/2017	19,363.0000	Closing Purchase.	917	917	0	0	0/0	9
NKH7	131	21,112,788	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/09/2017	19,333.0000	Closing Purchase.	(998,454)	(998,454)	0	0	0/0	9
NKH7	45	7,610,001	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		03/08/2017	19,370.0000	03/09/2017	19,333.0000	Closing Purchase.	14,536	14,536	0	0	0/0	9
NKH7	118	19,017,626	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/09/2017	19,363.0000	Closing Purchase.	(930,277)	(930,277)	0	0	0/0	9
NKH7	15	2,417,495	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		12/08/2016	18,460.0000	03/09/2017	19,363.0000	Closing Purchase.	(118,256)	(118,256)	0	0	0/0	9
NKH7	1	168,849	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		01/11/2017	19,340.0000	03/09/2017	19,363.0000	Closing Purchase.	(201)	(201)	0	0	0/0	9
NKH7	1	164,397	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE		02/01/2017	18,830.0000	03/09/2017	19,363.0000	Closing Purchase.	(4,653)	(4,653)	0	0	0/0	9

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKH7	1	169,198	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/10/2017.	OSE	03/08/2017	19,380.0000	03/09/2017	19,363.0000	Closing Purchase.	148	148	0	0	0/0	9
NKM7	1	172,807	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	04/03/2017	18,970.0000	Closing Purchase.	2,336	2,336	0	0	0/0	9
NKM7	1	174,390	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	04/24/2017	18,600.0000	Closing Purchase.	5,713	5,713	0	0	0/0	9
NKM7	1	172,383	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	04/26/2017	19,180.0000	Closing Purchase.	180	180	0	0	0/0	9
NKM7	1	172,321	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	04/27/2017	19,310.0000	Closing Purchase.	(987)	(987)	0	0	0/0	9
NKM7	3	517,770	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	04/27/2017	19,310.0000	Closing Purchase.	(2,154)	(2,154)	0	0	0/0	9
NKM7	5	861,604	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	04/27/2017	19,300.0000	Closing Purchase.	(4,488)	(4,488)	0	0	0/0	9
NKM7	4	690,360	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	04/27/2017	19,330.0000	Closing Purchase.	(3,590)	(3,590)	0	0	0/0	9
NKM7	1	172,590	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	04/27/2017	19,320.0000	Closing Purchase.	(808)	(808)	0	0	0/0	9
NKM7	2	347,740	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	05/18/2017	19,540.0000	Closing Purchase.	(5,606)	(5,606)	0	0	0/0	9
NKM7	1	172,004	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	05/24/2017	19,670.0000	Closing Purchase.	(3,936)	(3,936)	0	0	0/0	9
NKM7	1	172,429	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	05/29/2017	19,650.0000	Closing Purchase.	(4,041)	(4,041)	0	0	0/0	9
NKM7	1	173,431	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	05/31/2017	19,660.0000	Closing Purchase.	(3,878)	(3,878)	0	0	0/0	9
NKM7	3	521,078	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	06/05/2017	20,140.0000	Closing Purchase.	(25,511)	(25,511)	0	0	0/0	9
NKM7	3	521,892	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	06/05/2017	20,140.0000	Closing Purchase.	(24,697)	(24,697)	0	0	0/0	9
NKM7	1	175,567	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	06/06/2017	20,170.0000	Closing Purchase.	(8,870)	(8,870)	0	0	0/0	9
NKM7	16	2,809,071	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	06/06/2017	20,157.0000	Closing Purchase.	(140,015)	(140,015)	0	0	0/0	9
NKM7	1	176,116	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/10/2017	19,260.0000	06/06/2017	20,157.0000	Closing Purchase.	(8,202)	(8,202)	0	0	0/0	9
NKM7	52	9,143,744	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	06/06/2017	20,147.0000	Closing Purchase.	(436,028)	(436,028)	0	0	0/0	9
NKM7	1	173,555	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/29/2017	18,980.0000	06/06/2017	20,147.0000	Closing Purchase.	(10,671)	(10,671)	0	0	0/0	9
NKM7	2	342,538	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/07/2017	18,730.0000	06/06/2017	20,147.0000	Closing Purchase.	(25,914)	(25,914)	0	0	0/0	9
NKM7	2	337,418	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/20/2017	18,450.0000	06/06/2017	20,147.0000	Closing Purchase.	(31,035)	(31,035)	0	0	0/0	9
NKM7	168	29,495,241	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,200.0000	06/06/2017	20,157.0000	Closing Purchase.	(1,470,153)	(1,470,153)	0	0	0/0	9
NKM7	3	528,072	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,250.0000	06/06/2017	20,157.0000	Closing Purchase.	(24,881)	(24,881)	0	0	0/0	9
NKM7	5	864,576	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/24/2017	18,910.0000	06/06/2017	20,157.0000	Closing Purchase.	(57,014)	(57,014)	0	0	0/0	9
NKM7	5	856,346	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/07/2017	18,730.0000	06/06/2017	20,157.0000	Closing Purchase.	(65,243)	(65,243)	0	0	0/0	9
NKM7	7	1,176,481	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/14/2017	18,380.0000	06/06/2017	20,157.0000	Closing Purchase.	(113,744)	(113,744)	0	0	0/0	9
NKM7	109	19,166,695	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	06/06/2017	20,147.0000	Closing Purchase.	(913,981)	(913,981)	0	0	0/0	9
NKM7	3	507,772	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/13/2017	18,510.0000	06/06/2017	20,147.0000	Closing Purchase.	(44,907)	(44,907)	0	0	0/0	9
NKM7	3	504,481	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/14/2017	18,390.0000	06/06/2017	20,147.0000	Closing Purchase.	(48,199)	(48,199)	0	0	0/0	9
NKM7	13	2,285,936	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/09/2017	19,230.0000	06/06/2017	20,150.0000	Closing Purchase.	(109,364)	(109,364)	0	0	0/0	9
NKM7	1	172,092	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	03/23/2017	18,820.0000	06/06/2017	20,150.0000	Closing Purchase.	(12,162)	(12,162)	0	0	0/0	9
NKM7	1	171,361	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/07/2017	18,740.0000	06/06/2017	20,150.0000	Closing Purchase.	(12,893)	(12,893)	0	0	0/0	9
NKM7	1	167,794	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	04/18/2017	18,350.0000	06/06/2017	20,150.0000	Closing Purchase.	(16,459)	(16,459)	0	0	0/0	9
NKM7	1	178,493	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/08/2017.	OSE	05/19/2017	19,520.0000	06/06/2017	20,150.0000	Closing Purchase.	(5,761)	(5,761)	0	0	0/0	9
NKU7	1	179,787	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	07/19/2017	19,900.0000	Closing Purchase.	1,966	1,966	0	0	0/0	9
NKU7	4	719,149	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	07/19/2017	19,910.0000	Closing Purchase.	7,506	7,506	0	0	0/0	9
NKU7	1	179,725	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,113.0000	07/19/2017	19,930.0000	Closing Purchase.	1,635	1,635	0	0	0/0	9
NKU7	2	360,620	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,110.0000	07/21/2017	20,070.0000	Closing Purchase.	717	717	0	0	0/0	9
NKU7	1	180,337	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,113.0000	07/21/2017	20,080.0000	Closing Purchase.	296	296	0	0	0/0	9
NKU7	3	544,347	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,110.0000	07/24/2017	19,960.0000	Closing Purchase.	4,060	4,060	0	0	0/0	9
NKU7	1	180,618	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,110.0000	07/27/2017	20,070.0000	Closing Purchase.	359	359	0	0	0/0	9
NKU7	5	903,538	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	07/27/2017	20,080.0000	Closing Purchase.	1,796	1,796	0	0	0/0	9
NKU7	1	182,759	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	08/04/2017	19,970.0000	Closing Purchase.	1,363	1,363	0	0	0/0	9

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKU7	1	184,553	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	08/18/2017	19,620.0000	Closing Purchase.	4,586	4,586	0	0	0/0	9
NKU7	1	183,426	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	09/04/2017	19,710.0000	Closing Purchase.	3,738	3,738	0	0	0/0	9
NKU7	13	2,402,497	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	09/06/2017	19,359.0000	Closing Purchase.	90,870	90,870	0	0	0/0	9
NKU7	1	184,716	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/29/2017	20,110.0000	09/06/2017	19,359.0000	Closing Purchase.	6,898	6,898	0	0	0/0	9
NKU7	2	359,511	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/15/2017	19,570.0000	09/06/2017	19,359.0000	Closing Purchase.	3,876	3,876	0	0	0/0	9
NKU7	1	177,827	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/21/2017	19,360.0000	09/06/2017	19,359.0000	Closing Purchase.	9	9	0	0	0/0	9
NKU7	54	9,974,641	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,110.0000	09/06/2017	19,359.0000	Closing Purchase.	372,499	372,499	0	0	0/0	9
NKU7	2	359,511	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/15/2017	19,570.0000	09/06/2017	19,359.0000	Closing Purchase.	3,876	3,876	0	0	0/0	9
NKU7	1	179,296	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/31/2017	19,520.0000	09/06/2017	19,359.0000	Closing Purchase.	1,479	1,479	0	0	0/0	9
NKU7	179	33,080,530	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,120.0000	09/06/2017	19,359.0000	Closing Purchase.	1,251,207	1,251,207	0	0	0/0	9
NKU7	6	1,078,533	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/15/2017	19,570.0000	09/06/2017	19,359.0000	Closing Purchase.	11,629	11,629	0	0	0/0	9
NKU7	5	891,889	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/23/2017	19,420.0000	09/06/2017	19,359.0000	Closing Purchase.	2,802	2,802	0	0	0/0	9
NKU7	112	20,688,145	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,110.0000	09/06/2017	19,359.0000	Closing Purchase.	772,591	772,591	0	0	0/0	9
NKU7	15	2,771,147	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	06/06/2017	20,113.0000	09/06/2017	19,369.0000	Closing Purchase.	102,508	102,508	0	0	0/0	9
NKU7	1	184,073	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	07/10/2017	20,040.0000	09/06/2017	19,369.0000	Closing Purchase.	6,163	6,163	0	0	0/0	9
NKU7	1	179,664	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/08/2017.	OSE	08/15/2017	19,560.0000	09/06/2017	19,369.0000	Closing Purchase.	1,754	1,754	0	0	0/0	9
NKZ7	1	174,011	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	09/14/2017	19,730.0000	Closing Purchase.	(4,524)	(4,524)	0	0	0/0	9
NKZ7	1	172,609	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	09/20/2017	20,120.0000	Closing Purchase.	(8,083)	(8,083)	0	0	0/0	9
NKZ7	3	513,081	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	09/21/2017	20,150.0000	Closing Purchase.	(24,826)	(24,826)	0	0	0/0	9
NKZ7	1	171,179	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	09/25/2017	20,160.0000	Closing Purchase.	(8,372)	(8,372)	0	0	0/0	9
NKZ7	4	684,716	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	09/25/2017	20,170.0000	Closing Purchase.	(33,844)	(33,844)	0	0	0/0	9
NKZ7	1	170,723	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	09/29/2017	20,340.0000	Closing Purchase.	(9,948)	(9,948)	0	0	0/0	9
NKZ7	3	512,169	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	09/29/2017	20,340.0000	Closing Purchase.	(29,845)	(29,845)	0	0	0/0	9
NKZ7	3	511,487	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/02/2017	20,340.0000	Closing Purchase.	(29,806)	(29,806)	0	0	0/0	9
NKZ7	1	170,028	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/03/2017	20,400.0000	Closing Purchase.	(10,439)	(10,439)	0	0	0/0	9
NKZ7	1	170,117	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	10/03/2017	20,400.0000	Closing Purchase.	(10,350)	(10,350)	0	0	0/0	9
NKZ7	5	854,449	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/04/2017	20,590.0000	Closing Purchase.	(60,905)	(60,905)	0	0	0/0	9
NKZ7	1	170,875	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/05/2017	20,640.0000	Closing Purchase.	(12,624)	(12,624)	0	0	0/0	9
NKZ7	2	341,749	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/05/2017	20,650.0000	Closing Purchase.	(25,427)	(25,427)	0	0	0/0	9
NKZ7	1	171,347	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/11/2017	20,770.0000	Closing Purchase.	(13,818)	(13,818)	0	0	0/0	9
NKZ7	2	342,694	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/11/2017	20,770.0000	Closing Purchase.	(27,637)	(27,637)	0	0	0/0	9
NKZ7	1	171,103	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/12/2017	20,920.0000	Closing Purchase.	(15,134)	(15,134)	0	0	0/0	9
NKZ7	5	855,515	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/12/2017	20,920.0000	Closing Purchase.	(75,670)	(75,670)	0	0	0/0	9
NKZ7	1	171,283	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	10/13/2017	21,000.0000	Closing Purchase.	(15,766)	(15,766)	0	0	0/0	9
NKZ7	1	171,255	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/17/2017	21,280.0000	Closing Purchase.	(18,355)	(18,355)	0	0	0/0	9
NKZ7	3	510,808	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/18/2017	21,330.0000	Closing Purchase.	(56,077)	(56,077)	0	0	0/0	9
NKZ7	2	339,516	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/20/2017	21,270.0000	Closing Purchase.	(36,213)	(36,213)	0	0	0/0	9
NKZ7	5	848,790	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/20/2017	21,260.0000	Closing Purchase.	(90,090)	(90,090)	0	0	0/0	9
NKZ7	2	337,756	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	10/26/2017	21,710.0000	Closing Purchase.	(43,757)	(43,757)	0	0	0/0	9
NKZ7	4	673,617	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/02/2017	22,530.0000	Closing Purchase.	(116,008)	(116,008)	0	0	0/0	9
NKZ7	3	505,213	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/02/2017	22,520.0000	Closing Purchase.	(86,743)	(86,743)	0	0	0/0	9
NKZ7	1	168,449	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/06/2017	22,460.0000	Closing Purchase.	(28,396)	(28,396)	0	0	0/0	9
NKZ7	1	169,324	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/08/2017	22,850.0000	Closing Purchase.	(31,980)	(31,980)	0	0	0/0	9
NKZ7	1	169,412	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	11/08/2017	22,810.0000	Closing Purchase.	(31,539)	(31,539)	0	0	0/0	9

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKZ7	1	171,622	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/22/2017	22,630.0000	Closing Purchase.	(30,449)	(30,449)	0	0	0/0	9
NKZ7	4	686,489	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/22/2017	22,620.0000	Closing Purchase.	(121,439)	(121,439)	0	0	0/0	9
NKZ7	2	345,187	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/24/2017	22,530.0000	Closing Purchase.	(59,447)	(59,447)	0	0	0/0	9
NKZ7	1	172,683	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	11/24/2017	22,530.0000	Closing Purchase.	(29,634)	(29,634)	0	0	0/0	9
NKZ7	3	518,431	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/28/2017	22,520.0000	Closing Purchase.	(89,013)	(89,013)	0	0	0/0	9
NKZ7	2	345,621	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/28/2017	22,520.0000	Closing Purchase.	(59,342)	(59,342)	0	0	0/0	9
NKZ7	1	171,057	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	11/30/2017	22,730.0000	Closing Purchase.	(31,239)	(31,239)	0	0	0/0	9
NKZ7	2	340,418	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/04/2017	22,820.0000	Closing Purchase.	(63,762)	(63,762)	0	0	0/0	9
NKZ7	5	851,044	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/04/2017	22,810.0000	Closing Purchase.	(158,962)	(158,962)	0	0	0/0	9
NKZ7	3	510,627	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/04/2017	22,810.0000	Closing Purchase.	(95,377)	(95,377)	0	0	0/0	9
NKZ7	1	170,297	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	12/04/2017	22,730.0000	Closing Purchase.	(30,995)	(30,995)	0	0	0/0	9
NKZ7	11	1,885,657	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/06/2017	22,561.0000	Closing Purchase.	(327,783)	(327,783)	0	0	0/0	9
NKZ7	1	198,626	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	11/14/2017	22,270.0000	12/06/2017	22,561.0000	Closing Purchase.	(2,595)	(2,595)	0	0	0/0	9
NKZ7	45	7,714,052	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/06/2017	22,591.0000	Closing Purchase.	(1,352,969)	(1,352,969)	0	0	0/0	9
NKZ7	152	26,056,353	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/06/2017	22,571.0000	Closing Purchase.	(4,542,916)	(4,542,916)	0	0	0/0	9
NKZ7	89	15,256,680	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,220.0000	12/06/2017	22,571.0000	Closing Purchase.	(2,659,997)	(2,659,997)	0	0	0/0	9
NKZ7	11	1,886,638	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	09/06/2017	19,230.0000	12/06/2017	22,571.0000	Closing Purchase.	(327,783)	(327,783)	0	0	0/0	9
NKZ7	1	199,429	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	11/15/2017	22,360.0000	12/06/2017	22,571.0000	Closing Purchase.	(1,882)	(1,882)	0	0	0/0	9
NKZ7	1	202,462	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/07/2017.	OSE	12/05/2017	22,700.0000	12/06/2017	22,571.0000	Closing Purchase.	1,151	1,151	0	0	0/0	9
NKH8	1	198,431	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/08/2018.	OSE	12/06/2017	22,520.0000	12/12/2017	22,850.0000	Closing Purchase.	(2,908)	(2,908)	0	0	0/0	9
NKH8	1	199,840	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/08/2018.	OSE	12/06/2017	22,530.0000	12/19/2017	22,930.0000	Closing Purchase.	(3,548)	(3,548)	0	0	0/0	9
NKH8	1	198,975	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/08/2018.	OSE	12/06/2017	22,530.0000	12/27/2017	22,880.0000	Closing Purchase.	(3,091)	(3,091)	0	0	0/0	9
RTAH	10	693,575	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	01/04/2017	1,381.5000	Closing Purchase.	2,825	2,825	0	0	0/0	50
RTAH	3	208,065	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	01/09/2017	1,361.7000	Closing Purchase.	3,810	3,810	0	0	0/0	50
RTAH	5	346,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	01/10/2017	1,368.5000	Closing Purchase.	4,675	4,675	0	0	0/0	50
RTAH	10	693,575	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	01/10/2017	1,367.1000	Closing Purchase.	10,025	10,025	0	0	0/0	50
RTAH	10	693,575	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	01/19/2017	1,352.6000	Closing Purchase.	17,275	17,275	0	0	0/0	50
RTAH	3	208,080	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	01/25/2017	1,381.3000	Closing Purchase.	885	885	0	0	0/0	50
RTAH	2	138,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	01/25/2017	1,381.4000	Closing Purchase.	580	580	0	0	0/0	50
RTAH	5	346,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	01/26/2017	1,377.0000	Closing Purchase.	2,550	2,550	0	0	0/0	50
RTAH	7	485,503	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	01/26/2017	1,374.8000	Closing Purchase.	4,323	4,323	0	0	0/0	50
RTAH	13	901,648	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	01/26/2017	1,374.9000	Closing Purchase.	7,963	7,963	0	0	0/0	50
RTAH	35	2,427,513	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	01/26/2017	1,374.7000	Closing Purchase.	21,788	21,788	0	0	0/0	50
RTAH	4	277,420	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	01/26/2017	1,374.7000	Closing Purchase.	2,480	2,480	0	0	0/0	50
RTAH	7	485,520	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	02/10/2017	1,385.3000	Closing Purchase.	665	665	0	0	0/0	50
RTAH	4	277,440	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	02/13/2017	1,396.3000	Closing Purchase.	(1,820)	(1,820)	0	0	0/0	50
RTAH	2	138,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	02/14/2017	1,393.6000	Closing Purchase.	(640)	(640)	0	0	0/0	50
RTAH	2	138,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	02/14/2017	1,393.7000	Closing Purchase.	(650)	(650)	0	0	0/0	50
RTAH	26	1,803,295	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/14/2017	1,392.2000	Closing Purchase.	(6,565)	(6,565)	0	0	0/0	50
RTAH	19	1,318,056	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/14/2017	1,392.3000	Closing Purchase.	(4,893)	(4,893)	0	0	0/0	50
RTAH	12	832,290	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/14/2017	1,393.7000	Closing Purchase.	(3,930)	(3,930)	0	0	0/0	50
RTAH	8	554,860	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/14/2017	1,393.8000	Closing Purchase.	(2,660)	(2,660)	0	0	0/0	50
RTAH	3	208,065	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	02/14/2017	1,389.9000	Closing Purchase.	(420)	(420)	0	0	0/0	50
RTAH	10	693,575	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/15/2017	1,395.1000	Closing Purchase.	(3,975)	(3,975)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAH	6	416,160	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	02/16/2017	1,398.4000	Closing Purchase.	(3,360)	(3,360)	0	0	0/0	50
RTAH	11	762,933	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/16/2017	1,398.4000	Closing Purchase.	(6,188)	(6,188)	0	0	0/0	50
RTAH	16	1,109,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/16/2017	1,398.5000	Closing Purchase.	(9,080)	(9,080)	0	0	0/0	50
RTAH	23	1,595,254	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/16/2017	1,398.6000	Closing Purchase.	(13,168)	(13,168)	0	0	0/0	50
RTAH	3	208,114	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/16/2017	1,392.7000	Closing Purchase.	(833)	(833)	0	0	0/0	50
RTAH	27	1,872,690	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/16/2017	1,392.8000	Closing Purchase.	(7,628)	(7,628)	0	0	0/0	50
RTAH	4	277,420	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	02/16/2017	1,392.3000	Closing Purchase.	(1,040)	(1,040)	0	0	0/0	50
RTAH	3	208,080	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	02/22/2017	1,406.9000	Closing Purchase.	(2,955)	(2,955)	0	0	0/0	50
RTAH	10	693,575	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/22/2017	1,406.8000	Closing Purchase.	(9,825)	(9,825)	0	0	0/0	50
RTAH	22	1,525,865	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/22/2017	1,406.3000	Closing Purchase.	(21,065)	(21,065)	0	0	0/0	50
RTAH	8	554,860	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	02/22/2017	1,406.5000	Closing Purchase.	(7,740)	(7,740)	0	0	0/0	50
RTAH	3	208,065	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	02/22/2017	1,407.3000	Closing Purchase.	(3,030)	(3,030)	0	0	0/0	50
RTAH	10	693,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	03/02/2017	1,407.2000	Closing Purchase.	(10,000)	(10,000)	0	0	0/0	50
RTAH	10	693,575	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/02/2017	1,406.9000	Closing Purchase.	(9,875)	(9,875)	0	0	0/0	50
RTAH	15	1,040,383	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/02/2017	1,406.1000	Closing Purchase.	(14,213)	(14,213)	0	0	0/0	50
RTAH	15	1,040,383	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/02/2017	1,406.3000	Closing Purchase.	(14,363)	(14,363)	0	0	0/0	50
RTAH	22	1,525,865	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/02/2017	1,406.2000	Closing Purchase.	(20,955)	(20,955)	0	0	0/0	50
RTAH	18	1,248,435	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/02/2017	1,406.3000	Closing Purchase.	(17,235)	(17,235)	0	0	0/0	50
RTAH	6	416,130	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	03/02/2017	1,405.2000	Closing Purchase.	(5,430)	(5,430)	0	0	0/0	50
RTAH	147	10,195,920	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.2000	03/10/2017	1,362.1000	Closing Purchase.	184,485	184,485	0	0	0/0	50
RTAH	4	276,540	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	03/07/2017	1,382.7000	03/10/2017	1,362.1000	Closing Purchase.	4,120	4,120	0	0	0/0	50
RTAH	4	275,240	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	03/08/2017	1,376.2000	03/10/2017	1,362.1000	Closing Purchase.	2,820	2,820	0	0	0/0	50
RTAH	374	25,939,705	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/10/2017	1,356.6000	Closing Purchase.	571,285	571,285	0	0	0/0	50
RTAH	502	34,817,465	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/10/2017	1,360.6000	Closing Purchase.	666,405	666,405	0	0	0/0	50
RTAH	1,000	69,357,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/10/2017	1,361.4000	Closing Purchase.	1,287,500	1,287,500	0	0	0/0	50
RTAH	992	68,802,640	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1500	03/10/2017	1,357.8000	Closing Purchase.	1,455,760	1,455,760	0	0	0/0	50
RTAH	96	6,658,080	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	NYF	12/09/2016	1,387.1000	03/10/2017	1,357.5000	Closing Purchase.	142,080	142,080	0	0	0/0	50
RTAM	14	953,260	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	04/25/2017	1,413.5000	Closing Purchase.	(36,190)	(36,190)	0	0	0/0	50
RTAM	3	204,270	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	04/25/2017	1,413.6000	Closing Purchase.	(7,770)	(7,770)	0	0	0/0	50
RTAM	3	203,580	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.2000	04/25/2017	1,411.3000	Closing Purchase.	(8,115)	(8,115)	0	0	0/0	50
RTAM	4	272,360	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	04/26/2017	1,414.6000	Closing Purchase.	(10,560)	(10,560)	0	0	0/0	50
RTAM	8	542,520	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,356.3000	04/26/2017	1,415.8000	Closing Purchase.	(23,800)	(23,800)	0	0	0/0	50
RTAM	2	135,630	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,356.3000	04/26/2017	1,415.9000	Closing Purchase.	(5,960)	(5,960)	0	0	0/0	50
RTAM	28	1,904,420	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,360.3000	04/26/2017	1,414.1000	Closing Purchase.	(75,320)	(75,320)	0	0	0/0	50
RTAM	12	816,180	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,360.3000	04/26/2017	1,414.2000	Closing Purchase.	(32,340)	(32,340)	0	0	0/0	50
RTAM	4	271,440	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.2000	04/26/2017	1,418.6000	Closing Purchase.	(12,280)	(12,280)	0	0	0/0	50
RTAM	11	746,625	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.5000	05/15/2017	1,398.3000	Closing Purchase.	(22,440)	(22,440)	0	0	0/0	50
RTAM	14	950,250	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.5000	05/15/2017	1,398.7000	Closing Purchase.	(28,840)	(28,840)	0	0	0/0	50
RTAM	3	204,270	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	05/26/2017	1,375.1000	Closing Purchase.	(1,995)	(1,995)	0	0	0/0	50
RTAM	8	544,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	06/02/2017	1,404.9000	Closing Purchase.	(17,240)	(17,240)	0	0	0/0	50
RTAM	1	67,860	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.2000	06/02/2017	1,407.7000	Closing Purchase.	(2,525)	(2,525)	0	0	0/0	50
RTAM	2	135,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.2000	06/02/2017	1,407.8000	Closing Purchase.	(5,060)	(5,060)	0	0	0/0	50
RTAM	3	204,270	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	06/05/2017	1,404.4000	Closing Purchase.	(6,390)	(6,390)	0	0	0/0	50
RTAM	120	8,170,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.8000	06/09/2017	1,422.9000	Closing Purchase.	(366,600)	(366,600)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAM	6	407,160	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/14/2017	1,357.2000	06/09/2017	1,422.9000	Closing Purchase.	(19,710)	(19,710)	0	0	0/0	50
RTAM	4	268,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/22/2017	1,340.0000	06/09/2017	1,422.9000	Closing Purchase.	(16,580)	(16,580)	0	0	0/0	50
RTAM	5	337,350	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/17/2017	1,349.4000	06/09/2017	1,422.9000	Closing Purchase.	(18,375)	(18,375)	0	0	0/0	50
RTAM	6	407,730	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	05/18/2017	1,359.1000	06/09/2017	1,422.9000	Closing Purchase.	(19,140)	(19,140)	0	0	0/0	50
RTAM	364	24,684,660	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,356.3000	06/09/2017	1,427.3000	Closing Purchase.	(1,292,200)	(1,292,200)	0	0	0/0	50
RTAM	2	136,360	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/21/2017	1,363.6000	06/09/2017	1,427.3000	Closing Purchase.	(6,370)	(6,370)	0	0	0/0	50
RTAM	8	545,480	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/21/2017	1,363.7000	06/09/2017	1,427.3000	Closing Purchase.	(25,440)	(25,440)	0	0	0/0	50
RTAM	8	535,640	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/22/2017	1,339.1000	06/09/2017	1,427.3000	Closing Purchase.	(35,280)	(35,280)	0	0	0/0	50
RTAM	2	133,920	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/22/2017	1,339.2000	06/09/2017	1,427.3000	Closing Purchase.	(8,810)	(8,810)	0	0	0/0	50
RTAM	10	676,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/28/2017	1,353.0000	06/09/2017	1,427.3000	Closing Purchase.	(37,150)	(37,150)	0	0	0/0	50
RTAM	2	136,080	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/12/2017	1,360.8000	06/09/2017	1,427.3000	Closing Purchase.	(6,650)	(6,650)	0	0	0/0	50
RTAM	8	544,360	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/12/2017	1,360.9000	06/09/2017	1,427.3000	Closing Purchase.	(26,560)	(26,560)	0	0	0/0	50
RTAM	3	202,695	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/17/2017	1,351.3000	06/09/2017	1,427.3000	Closing Purchase.	(11,400)	(11,400)	0	0	0/0	50
RTAM	7	472,990	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/17/2017	1,351.4000	06/09/2017	1,427.3000	Closing Purchase.	(26,565)	(26,565)	0	0	0/0	50
RTAM	462	31,422,930	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,360.3000	06/09/2017	1,425.6000	Closing Purchase.	(1,508,430)	(1,508,430)	0	0	0/0	50
RTAM	213	14,495,715	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.1000	06/09/2017	1,425.6000	Closing Purchase.	(686,925)	(686,925)	0	0	0/0	50
RTAM	787	53,559,285	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,361.1000	06/09/2017	1,425.7500	Closing Purchase.	(2,543,978)	(2,543,978)	0	0	0/0	50
RTAM	28	1,914,640	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/21/2017	1,367.6000	06/09/2017	1,425.7500	Closing Purchase.	(81,410)	(81,410)	0	0	0/0	50
RTAM	2	136,770	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/21/2017	1,367.7000	06/09/2017	1,425.7500	Closing Purchase.	(5,805)	(5,805)	0	0	0/0	50
RTAM	47	3,148,295	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/22/2017	1,339.7000	06/09/2017	1,425.7500	Closing Purchase.	(202,218)	(202,218)	0	0	0/0	50
RTAM	3	200,970	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/22/2017	1,339.8000	06/09/2017	1,425.7500	Closing Purchase.	(12,893)	(12,893)	0	0	0/0	50
RTAM	22	1,486,760	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/28/2017	1,351.6000	06/09/2017	1,425.7500	Closing Purchase.	(81,565)	(81,565)	0	0	0/0	50
RTAM	23	1,554,458	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/28/2017	1,351.7000	06/09/2017	1,425.7500	Closing Purchase.	(85,158)	(85,158)	0	0	0/0	50
RTAM	50	3,396,250	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/13/2017	1,358.5000	06/09/2017	1,425.7500	Closing Purchase.	(168,125)	(168,125)	0	0	0/0	50
RTAM	13	882,003	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	05/18/2017	1,356.9000	06/09/2017	1,425.7500	Closing Purchase.	(44,753)	(44,753)	0	0	0/0	50
RTAM	7	474,950	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	05/18/2017	1,357.0000	06/09/2017	1,425.7500	Closing Purchase.	(24,063)	(24,063)	0	0	0/0	50
RTAM	7	501,595	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	06/09/2017	1,433.1000	06/09/2017	1,425.7500	Closing Purchase.	2,573	2,573	0	0	0/0	50
RTAM	5	358,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	06/09/2017	1,433.2000	06/09/2017	1,425.7500	Closing Purchase.	1,863	1,863	0	0	0/0	50
RTAM	6	429,990	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	06/09/2017	1,433.3000	06/09/2017	1,425.7500	Closing Purchase.	2,265	2,265	0	0	0/0	50
RTAM	967	65,635,125	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.5000	06/09/2017	1,429.3000	Closing Purchase.	(3,471,530)	(3,471,530)	0	0	0/0	50
RTAM	2	135,720	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.2000	06/09/2017	1,429.6000	Closing Purchase.	(7,240)	(7,240)	0	0	0/0	50
RTAM	84	5,700,240	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/10/2017	1,357.2000	06/09/2017	1,430.4000	Closing Purchase.	(307,440)	(307,440)	0	0	0/0	50
RTAM	3	201,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	03/22/2017	1,340.0000	06/09/2017	1,430.4000	Closing Purchase.	(13,560)	(13,560)	0	0	0/0	50
RTAM	3	204,180	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/12/2017	1,361.2000	06/09/2017	1,430.4000	Closing Purchase.	(10,380)	(10,380)	0	0	0/0	50
RTAM	3	202,875	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	04/17/2017	1,352.5000	06/09/2017	1,430.4000	Closing Purchase.	(11,685)	(11,685)	0	0	0/0	50
RTAM	3	203,550	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	NYF	05/18/2017	1,357.0000	06/09/2017	1,430.4000	Closing Purchase.	(11,010)	(11,010)	0	0	0/0	50
RTAU	3	214,470	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,429.8000	06/20/2017	1,409.5000	Closing Purchase.	3,045	3,045	0	0	0/0	50
RTAU	7	498,750	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,425.0000	07/10/2017	1,415.0000	Closing Purchase.	3,500	3,500	0	0	0/0	50
RTAU	8	570,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,425.0000	07/10/2017	1,415.1000	Closing Purchase.	3,960	3,960	0	0	0/0	50
RTAU	2	142,225	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,422.2500	07/14/2017	1,429.9000	Closing Purchase.	(765)	(765)	0	0	0/0	50
RTAU	6	427,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,425.0000	07/14/2017	1,426.6000	Closing Purchase.	(480)	(480)	0	0	0/0	50
RTAU	22	1,567,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,425.0000	07/14/2017	1,426.7000	Closing Purchase.	(1,870)	(1,870)	0	0	0/0	50
RTAU	4	284,450	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,422.2500	07/17/2017	1,431.2000	Closing Purchase.	(1,790)	(1,790)	0	0	0/0	50
RTAU	1	71,250	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF	06/09/2017	1,425.0000	07/17/2017	1,432.1000	Closing Purchase.	(355)	(355)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAU	29	2,066,250	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,425.0000	07/17/2017	1,432.2000	Closing Purchase.	(10,440)	(10,440)	0	0	0/0	50
RTAU	19	1,357,265	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,428.7000	07/18/2017	1,424.4000	Closing Purchase.	4,085	4,085	0	0	0/0	50
RTAU	21	1,500,135	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,428.7000	07/18/2017	1,424.7000	Closing Purchase.	4,200	4,200	0	0	0/0	50
RTAU	8	571,920	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,429.8000	07/18/2017	1,423.4000	Closing Purchase.	2,560	2,560	0	0	0/0	50
RTAU	1	71,114	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	07/19/2017	1,436.1000	Closing Purchase.	(693)	(693)	0	0	0/0	50
RTAU	3	213,338	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	07/19/2017	1,436.2000	Closing Purchase.	(2,093)	(2,093)	0	0	0/0	50
RTAU	1	71,114	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	07/20/2017	1,440.1000	Closing Purchase.	(893)	(893)	0	0	0/0	50
RTAU	2	142,225	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	07/20/2017	1,440.2000	Closing Purchase.	(1,795)	(1,795)	0	0	0/0	50
RTAU	2	142,980	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,429.8000	07/20/2017	1,442.2000	Closing Purchase.	(1,240)	(1,240)	0	0	0/0	50
RTAU	10	713,350	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,426.7000	07/26/2017	1,444.7000	Closing Purchase.	(9,000)	(9,000)	0	0	0/0	50
RTAU	17	1,211,250	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,425.0000	07/26/2017	1,446.7000	Closing Purchase.	(18,445)	(18,445)	0	0	0/0	50
RTAU	1	71,250	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,425.0000	07/26/2017	1,446.8000	Closing Purchase.	(1,090)	(1,090)	0	0	0/0	50
RTAU	22	1,567,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,425.0000	07/26/2017	1,446.9000	Closing Purchase.	(24,090)	(24,090)	0	0	0/0	50
RTAU	8	571,480	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,428.7000	07/26/2017	1,446.2000	Closing Purchase.	(7,000)	(7,000)	0	0	0/0	50
RTAU	12	857,220	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,428.7000	07/26/2017	1,446.3000	Closing Purchase.	(10,560)	(10,560)	0	0	0/0	50
RTAU	5	355,563	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	08/31/2017	1,400.5000	Closing Purchase.	5,438	5,438	0	0	0/0	50
RTAU	1	71,113	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	09/01/2017	1,408.8000	Closing Purchase.	673	673	0	0	0/0	50
RTAU	5	355,570	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	09/01/2017	1,408.9000	Closing Purchase.	3,338	3,338	0	0	0/0	50
RTAU	117	8,320,329	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,422.2500	09/15/2017	1,427.0200	Closing Purchase.	(27,905)	(27,905)	0	0	0/0	50
RTAU	4	281,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		07/07/2017	1,406.0000	09/15/2017	1,427.0200	Closing Purchase.	(4,204)	(4,204)	0	0	0/0	50
RTAU	10	686,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/11/2017	1,372.6000	09/15/2017	1,427.0200	Closing Purchase.	(27,210)	(27,210)	0	0	0/0	50
RTAU	7	473,690	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.4000	09/15/2017	1,427.0200	Closing Purchase.	(25,767)	(25,767)	0	0	0/0	50
RTAU	404	28,819,340	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,426.7000	09/15/2017	1,427.0200	Closing Purchase.	(6,464)	(6,464)	0	0	0/0	50
RTAU	17	1,150,305	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.3000	09/15/2017	1,427.0200	Closing Purchase.	(62,662)	(62,662)	0	0	0/0	50
RTAU	3	203,010	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.4000	09/15/2017	1,427.0200	Closing Purchase.	(11,043)	(11,043)	0	0	0/0	50
RTAU	562	40,042,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,425.0000	09/15/2017	1,427.0200	Closing Purchase.	(56,762)	(56,762)	0	0	0/0	50
RTAU	1,000	71,255,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,425.1000	09/15/2017	1,427.0200	Closing Purchase.	(96,000)	(96,000)	0	0	0/0	50
RTAU	26	1,783,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/11/2017	1,372.0000	09/15/2017	1,427.0200	Closing Purchase.	(71,526)	(71,526)	0	0	0/0	50
RTAU	5	343,025	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/11/2017	1,372.1000	09/15/2017	1,427.0200	Closing Purchase.	(13,730)	(13,730)	0	0	0/0	50
RTAU	49	3,362,380	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/11/2017	1,372.4000	09/15/2017	1,427.0200	Closing Purchase.	(133,819)	(133,819)	0	0	0/0	50
RTAU	9	609,165	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.7000	09/15/2017	1,427.0200	Closing Purchase.	(32,994)	(32,994)	0	0	0/0	50
RTAU	28	1,895,320	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.8000	09/15/2017	1,427.0200	Closing Purchase.	(102,508)	(102,508)	0	0	0/0	50
RTAU	28	1,895,460	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.9000	09/15/2017	1,427.0200	Closing Purchase.	(102,368)	(102,368)	0	0	0/0	50
RTAU	907	64,791,545	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,428.7000	09/15/2017	1,427.0200	Closing Purchase.	76,188	76,188	0	0	0/0	50
RTAU	25	1,693,875	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,355.1000	09/15/2017	1,427.0200	Closing Purchase.	(89,900)	(89,900)	0	0	0/0	50
RTAU	83	5,933,670	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		06/09/2017	1,429.8000	09/15/2017	1,427.0200	Closing Purchase.	11,537	11,537	0	0	0/0	50
RTAU	3	203,070	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	NYF		08/18/2017	1,353.8000	09/15/2017	1,427.0200	Closing Purchase.	(10,983)	(10,983)	0	0	0/0	50
ESH7	20	2,242,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	01/06/2017	2,274.0000	Closing Purchase.	(31,600)	(31,600)	0	0	0/0	50
ESH7	20	2,242,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	01/25/2017	2,290.2500	Closing Purchase.	(47,850)	(47,850)	0	0	0/0	50
ESH7	30	3,363,525	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	01/25/2017	2,291.0000	Closing Purchase.	(72,975)	(72,975)	0	0	0/0	50
ESH7	30	3,363,525	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	01/26/2017	2,292.7500	Closing Purchase.	(75,600)	(75,600)	0	0	0/0	50
ESH7	100	11,211,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	01/26/2017	2,292.7500	Closing Purchase.	(252,000)	(252,000)	0	0	0/0	50
ESH7	10	1,121,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	02/09/2017	2,302.2500	Closing Purchase.	(29,925)	(29,925)	0	0	0/0	50
ESH7	20	2,242,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	02/10/2017	2,311.2500	Closing Purchase.	(68,850)	(68,850)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH7	13	1,457,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	02/13/2017	2,326.2500	Closing Purchase.	(54,503)	(54,503)	0	0	0/0	50
ESH7	10	1,121,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	02/15/2017	2,339.2500	Closing Purchase.	(48,425)	(48,425)	0	0	0/0	50
ESH7	35	3,924,113	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	02/15/2017	2,339.2500	Closing Purchase.	(169,575)	(169,575)	0	0	0/0	50
ESH7	10	1,121,175	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	02/15/2017	2,340.0000	Closing Purchase.	(48,825)	(48,825)	0	0	0/0	50
ESH7	30	3,363,525	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	02/16/2017	2,338.7500	Closing Purchase.	(144,600)	(144,600)	0	0	0/0	50
ESH7	100	11,211,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	02/16/2017	2,346.5000	Closing Purchase.	(520,750)	(520,750)	0	0	0/0	50
ESH7	20	2,242,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	02/21/2017	2,361.7500	Closing Purchase.	(119,350)	(119,350)	0	0	0/0	50
ESH7	30	3,363,525	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	02/22/2017	2,361.0000	Closing Purchase.	(177,975)	(177,975)	0	0	0/0	50
ESH7	10	1,121,175	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	02/28/2017	2,366.2500	Closing Purchase.	(61,950)	(61,950)	0	0	0/0	50
ESH7	20	2,242,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	03/01/2017	2,387.2500	Closing Purchase.	(144,850)	(144,850)	0	0	0/0	50
ESH7	50	5,605,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/01/2017	2,398.0000	Closing Purchase.	(389,125)	(389,125)	0	0	0/0	50
ESH7	15	1,681,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/01/2017	2,399.0000	Closing Purchase.	(117,488)	(117,488)	0	0	0/0	50
ESH7	15	1,681,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	03/02/2017	2,388.7500	Closing Purchase.	(109,763)	(109,763)	0	0	0/0	50
ESH7	35	3,924,113	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/02/2017	2,389.0000	Closing Purchase.	(256,638)	(256,638)	0	0	0/0	50
ESH7	40	4,484,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/02/2017	2,387.7500	Closing Purchase.	(290,800)	(290,800)	0	0	0/0	50
ESH7	75	8,408,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/07/2017	2,372.0000	Closing Purchase.	(486,188)	(486,188)	0	0	0/0	50
ESH7	415	46,529,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.4000	03/10/2017	2,366.3000	Closing Purchase.	(2,570,925)	(2,570,925)	0	0	0/0	50
ESH7	25	2,802,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/10/2017	2,374.7500	Closing Purchase.	(165,500)	(165,500)	0	0	0/0	50
ESH7	950	106,511,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/10/2017	2,366.3000	Closing Purchase.	(5,887,625)	(5,887,625)	0	0	0/0	50
ESH7	3,475	389,608,313	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/10/2017	2,366.3000	Closing Purchase.	(21,536,313)	(21,536,313)	0	0	0/0	50
ESH7	1,292	144,855,810	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/10/2017	2,366.3000	Closing Purchase.	(8,007,170)	(8,007,170)	0	0	0/0	50
ESH7	295	33,074,663	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	03/10/2017	2,366.3000	Closing Purchase.	(1,828,263)	(1,828,263)	0	0	0/0	50
ESH7	10	1,121,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/17/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	12/29/2016	2,243.7500	03/10/2017	2,366.3000	Closing Purchase.	(61,275)	(61,275)	0	0	0/0	50
ESM7	10	1,181,575	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	04/24/2017	2,368.7500	Closing Purchase.	(2,800)	(2,800)	0	0	0/0	50
ESM7	25	2,953,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	04/25/2017	2,384.7500	Closing Purchase.	(27,000)	(27,000)	0	0	0/0	50
ESM7	25	2,953,997	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	04/26/2017	2,388.5000	Closing Purchase.	(31,688)	(31,688)	0	0	0/0	50
ESM7	10	1,181,575	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	05/25/2017	2,414.0000	Closing Purchase.	(25,425)	(25,425)	0	0	0/0	50
ESM7	15	1,772,363	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	06/02/2017	2,431.7500	Closing Purchase.	(51,450)	(51,450)	0	0	0/0	50
ESM7	10	1,181,575	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	06/05/2017	2,438.0000	Closing Purchase.	(37,425)	(37,425)	0	0	0/0	50
ESM7	345	40,764,338	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	06/09/2017	2,432.5000	Closing Purchase.	(1,196,288)	(1,196,288)	0	0	0/0	50
ESM7	15	1,768,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/14/2017	2,358.0000	06/09/2017	2,432.5000	Closing Purchase.	(55,875)	(55,875)	0	0	0/0	50
ESM7	15	1,751,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/17/2017	2,335.7500	06/09/2017	2,432.5000	Closing Purchase.	(72,563)	(72,563)	0	0	0/0	50
ESM7	925	109,295,688	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	06/09/2017	2,432.5000	Closing Purchase.	(3,207,438)	(3,207,438)	0	0	0/0	50
ESM7	35	4,099,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	2,342.7500	06/09/2017	2,432.5000	Closing Purchase.	(157,063)	(157,063)	0	0	0/0	50
ESM7	25	2,918,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/19/2017	2,334.7500	06/09/2017	2,432.5000	Closing Purchase.	(122,188)	(122,188)	0	0	0/0	50
ESM7	3,475	410,597,313	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	06/09/2017	2,432.5000	Closing Purchase.	(12,049,563)	(12,049,563)	0	0	0/0	50
ESM7	125	14,635,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	2,341.7500	06/09/2017	2,432.5000	Closing Purchase.	(567,188)	(567,188)	0	0	0/0	50
ESM7	1,292	152,659,490	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1500	06/09/2017	2,432.5000	Closing Purchase.	(4,480,010)	(4,480,010)	0	0	0/0	50
ESM7	50	5,860,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/13/2017	2,344.0000	06/09/2017	2,432.5000	Closing Purchase.	(221,250)	(221,250)	0	0	0/0	50
ESM7	305	36,037,275	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/10/2017	2,363.1000	06/09/2017	2,432.5000	Closing Purchase.	(1,058,350)	(1,058,350)	0	0	0/0	50
ESM7	15	1,754,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	03/22/2017	2,339.5000	06/09/2017	2,432.5000	Closing Purchase.	(69,750)	(69,750)	0	0	0/0	50
ESM7	10	1,168,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	04/11/2017	2,337.7500	06/09/2017	2,432.5000	Closing Purchase.	(47,375)	(47,375)	0	0	0/0	50
ESM7	5	590,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/16/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	05/18/2017	2,363.7500	06/09/2017	2,432.5000	Closing Purchase.	(17,188)	(17,188)	0	0	0/0	50
ESU7	100	12,151,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/05/2017	2,429.5000	Closing Purchase.	3,500	3,500	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU7	30	3,645,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/05/2017	2,429.2500	Closing Purchase.	1,425	1,425	0	0	0/0	50
ESU7	25	3,037,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/05/2017	2,429.5000	Closing Purchase.	875	875	0	0	0/0	50
ESU7	27	3,280,770	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/07/2017	2,421.0000	Closing Purchase.	12,420	12,420	0	0	0/0	50
ESU7	70	8,505,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/17/2017	2,458.5000	Closing Purchase.	(99,050)	(99,050)	0	0	0/0	50
ESU7	5	607,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/18/2017	2,448.5000	Closing Purchase.	(4,575)	(4,575)	0	0	0/0	50
ESU7	8	972,080	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/19/2017	2,464.0000	Closing Purchase.	(13,520)	(13,520)	0	0	0/0	50
ESU7	7	850,570	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/20/2017	2,468.2500	Closing Purchase.	(13,318)	(13,318)	0	0	0/0	50
ESU7	30	3,645,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/20/2017	2,472.0000	Closing Purchase.	(62,700)	(62,700)	0	0	0/0	50
ESU7	7	850,570	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/26/2017	2,476.5000	Closing Purchase.	(16,205)	(16,205)	0	0	0/0	50
ESU7	35	4,252,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/26/2017	2,475.7500	Closing Purchase.	(79,713)	(79,713)	0	0	0/0	50
ESU7	90	10,935,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/26/2017	2,477.2500	Closing Purchase.	(211,725)	(211,725)	0	0	0/0	50
ESU7	30	3,645,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	07/26/2017	2,475.2500	Closing Purchase.	(67,575)	(67,575)	0	0	0/0	50
ESU7	10	1,215,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	08/31/2017	2,465.2500	Closing Purchase.	(17,525)	(17,525)	0	0	0/0	50
ESU7	10	1,215,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/01/2017	2,476.0000	Closing Purchase.	(22,900)	(22,900)	0	0	0/0	50
ESU7	10	1,215,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/01/2017	2,478.0000	Closing Purchase.	(23,900)	(23,900)	0	0	0/0	50
ESU7	328	39,855,280	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(593,680)	(593,680)	0	0	0/0	50
ESU7	10	1,207,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/06/2017	2,414.0000	09/08/2017	2,466.4000	Closing Purchase.	(26,200)	(26,200)	0	0	0/0	50
ESU7	15	1,832,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	2,443.5000	09/08/2017	2,466.4000	Closing Purchase.	(17,175)	(17,175)	0	0	0/0	50
ESU7	15	1,818,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	2,424.0000	09/08/2017	2,466.4000	Closing Purchase.	(31,800)	(31,800)	0	0	0/0	50
ESU7	950	115,434,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(1,719,500)	(1,719,500)	0	0	0/0	50
ESU7	40	4,850,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	2,425.0000	09/08/2017	2,466.4000	Closing Purchase.	(82,800)	(82,800)	0	0	0/0	50
ESU7	1,000	121,510,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(1,810,000)	(1,810,000)	0	0	0/0	50
ESU7	1,000	121,510,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(1,810,000)	(1,810,000)	0	0	0/0	50
ESU7	1,000	121,510,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(1,810,000)	(1,810,000)	0	0	0/0	50
ESU7	340	41,313,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(615,400)	(615,400)	0	0	0/0	50
ESU7	13	1,588,113	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	2,443.2500	09/08/2017	2,466.4000	Closing Purchase.	(15,048)	(15,048)	0	0	0/0	50
ESU7	77	9,407,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	2,443.5000	09/08/2017	2,466.4000	Closing Purchase.	(88,165)	(88,165)	0	0	0/0	50
ESU7	80	9,698,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/18/2017	2,424.5000	09/08/2017	2,466.4000	Closing Purchase.	(167,600)	(167,600)	0	0	0/0	50
ESU7	1,000	121,510,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(1,810,000)	(1,810,000)	0	0	0/0	50
ESU7	252	30,620,520	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(456,120)	(456,120)	0	0	0/0	50
ESU7	35	4,238,063	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/21/2017	2,421.7500	09/08/2017	2,466.4000	Closing Purchase.	(78,138)	(78,138)	0	0	0/0	50
ESU7	273	33,172,230	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	06/09/2017	2,430.2000	09/08/2017	2,466.4000	Closing Purchase.	(494,130)	(494,130)	0	0	0/0	50
ESU7	9	1,091,363	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	07/11/2017	2,425.2500	09/08/2017	2,466.4000	Closing Purchase.	(18,518)	(18,518)	0	0	0/0	50
ESU7	10	1,219,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	08/11/2017	2,439.0000	09/08/2017	2,466.4000	Closing Purchase.	(13,700)	(13,700)	0	0	0/0	50
ESZ7	12	1,478,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/12/2017	2,491.0000	Closing Purchase.	(15,750)	(15,750)	0	0	0/0	50
ESZ7	15	1,848,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/12/2017	2,490.5000	Closing Purchase.	(19,313)	(19,313)	0	0	0/0	50
ESZ7	30	3,697,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/13/2017	2,493.2500	Closing Purchase.	(42,750)	(42,750)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/18/2017	2,504.5000	Closing Purchase.	(19,875)	(19,875)	0	0	0/0	50
ESZ7	60	7,394,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/18/2017	2,505.0000	Closing Purchase.	(120,750)	(120,750)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/18/2017	2,504.7500	Closing Purchase.	(20,000)	(20,000)	0	0	0/0	50
ESZ7	25	3,080,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/19/2017	2,502.0000	Closing Purchase.	(46,563)	(46,563)	0	0	0/0	50
ESZ7	75	9,242,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/20/2017	2,504.5000	Closing Purchase.	(149,063)	(149,063)	0	0	0/0	50
ESZ7	35	4,313,313	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/20/2017	2,504.0000	Closing Purchase.	(68,688)	(68,688)	0	0	0/0	50
ESZ7	8	985,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/28/2017	2,506.2500	Closing Purchase.	(16,600)	(16,600)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ7	20	2,464,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	09/28/2017	2,506.2500	Closing Purchase.	(41,500)	(41,500)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/02/2017	2,523.2500	Closing Purchase.	(29,250)	(29,250)	0	0	0/0	50
ESZ7	100	12,323,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/02/2017	2,523.0000	Closing Purchase.	(291,250)	(291,250)	0	0	0/0	50
ESZ7	30	3,697,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/02/2017	2,524.0000	Closing Purchase.	(88,875)	(88,875)	0	0	0/0	50
ESZ7	8	985,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/02/2017	2,522.7500	Closing Purchase.	(23,200)	(23,200)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/04/2017	2,532.2500	Closing Purchase.	(33,750)	(33,750)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/04/2017	2,534.2500	Closing Purchase.	(34,750)	(34,750)	0	0	0/0	50
ESZ7	40	4,929,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/04/2017	2,532.0000	Closing Purchase.	(134,500)	(134,500)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/05/2017	2,548.0000	Closing Purchase.	(41,625)	(41,625)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/06/2017	2,545.0000	Closing Purchase.	(40,125)	(40,125)	0	0	0/0	50
ESZ7	40	4,929,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/06/2017	2,544.5000	Closing Purchase.	(159,500)	(159,500)	0	0	0/0	50
ESZ7	8	985,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,554.0000	Closing Purchase.	(35,700)	(35,700)	0	0	0/0	50
ESZ7	450	55,456,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,551.7500	Closing Purchase.	(1,957,500)	(1,957,500)	0	0	0/0	50
ESZ7	685	84,417,688	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,551.7500	Closing Purchase.	(2,979,750)	(2,979,750)	0	0	0/0	50
ESZ7	315	38,819,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,551.7500	Closing Purchase.	(1,370,250)	(1,370,250)	0	0	0/0	50
ESZ7	600	73,942,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,551.7500	Closing Purchase.	(2,610,000)	(2,610,000)	0	0	0/0	50
ESZ7	600	73,942,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,551.7500	Closing Purchase.	(2,610,000)	(2,610,000)	0	0	0/0	50
ESZ7	130	16,020,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/13/2017	2,551.7500	Closing Purchase.	(565,500)	(565,500)	0	0	0/0	50
ESZ7	25	3,080,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/19/2017	2,558.2500	Closing Purchase.	(116,875)	(116,875)	0	0	0/0	50
ESZ7	9	1,109,138	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/23/2017	2,572.7500	Closing Purchase.	(48,600)	(48,600)	0	0	0/0	50
ESZ7	25	3,080,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/27/2017	2,570.7500	Closing Purchase.	(132,500)	(132,500)	0	0	0/0	50
ESZ7	75	9,242,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/27/2017	2,571.2500	Closing Purchase.	(399,375)	(399,375)	0	0	0/0	50
ESZ7	30	3,697,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	10/27/2017	2,571.2500	Closing Purchase.	(159,750)	(159,750)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/22/2017	2,595.7500	Closing Purchase.	(65,500)	(65,500)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/27/2017	2,604.2500	Closing Purchase.	(69,750)	(69,750)	0	0	0/0	50
ESZ7	8	985,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/29/2017	2,629.7500	Closing Purchase.	(66,000)	(66,000)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/29/2017	2,625.5000	Closing Purchase.	(80,375)	(80,375)	0	0	0/0	50
ESZ7	25	3,080,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/30/2017	2,648.2500	Closing Purchase.	(229,375)	(229,375)	0	0	0/0	50
ESZ7	10	1,232,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/30/2017	2,636.7500	Closing Purchase.	(86,000)	(86,000)	0	0	0/0	50
ESZ7	65	8,010,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/30/2017	2,636.7500	Closing Purchase.	(559,000)	(559,000)	0	0	0/0	50
ESZ7	40	4,929,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/30/2017	2,637.7500	Closing Purchase.	(346,000)	(346,000)	0	0	0/0	50
ESZ7	8	985,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	11/30/2017	2,648.2500	Closing Purchase.	(73,400)	(73,400)	0	0	0/0	50
ESZ7	282	34,752,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(2,626,125)	(2,626,125)	0	0	0/0	50
ESZ7	415	51,143,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(3,864,688)	(3,864,688)	0	0	0/0	50
ESZ7	935	115,227,063	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(8,707,188)	(8,707,188)	0	0	0/0	50
ESZ7	65	8,010,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(605,313)	(605,313)	0	0	0/0	50
ESZ7	445	54,840,688	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(4,144,063)	(4,144,063)	0	0	0/0	50
ESZ7	210	25,879,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(1,955,625)	(1,955,625)	0	0	0/0	50
ESZ7	287	35,369,163	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(2,672,688)	(2,672,688)	0	0	0/0	50
ESZ7	102	12,570,225	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/15/2017.	CME	SNZ2OJLFK8MNNCLQOF39.	09/08/2017	2,464.7500	12/11/2017	2,651.0000	Closing Purchase.	(949,875)	(949,875)	0	0	0/0	50
ESH8	7	928,848	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.8500	12/12/2017	2,672.0000	Closing Purchase.	(6,353)	(6,353)	0	0	0/0	50
ESH8	15	1,990,388	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.8500	12/18/2017	2,695.2500	Closing Purchase.	(31,050)	(31,050)	0	0	0/0	50
ESH8	50	6,634,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.8500	12/18/2017	2,694.2500	Closing Purchase.	(101,000)	(101,000)	0	0	0/0	50
ESH8	30	3,980,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.9000	12/19/2017	2,689.2500	Closing Purchase.	(53,025)	(53,025)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH8	7	928,865	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.9000	12/19/2017	2,689.5000	Closing Purchase.	(12,460)	(12,460)	0	0	0/0	50
ESH8	25	3,317,441	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.9000	12/20/2017	2,681.7500	Closing Purchase.	(34,813)	(34,813)	0	0	0/0	50
ESH8	70	9,288,011	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF39.	12/11/2017	2,653.8500	12/20/2017	2,683.2500	Closing Purchase.	(102,895)	(102,895)	0	0	0/0	50
1349999. Total-Short Futures-Hedging Other														(245,656,966)	(245,656,966)	0	0	XXX	XXX
1389999. Total-Short Futures														(245,656,966)	(245,656,966)	0	0	XXX	XXX
1409999. Total-Hedging Other														(241,791,454)	(241,791,454)	0	0	XXX	XXX
1449999. TOTAL														(241,791,454)	(241,791,454)	0	0	XXX	XXX

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
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	2,631,919	(12,711,713)	2,631,919	2,631,919	(12,711,713)	2,631,919	39,508,827	2,631,919
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	200,000	929,515	0	729,515	929,515	0	729,515	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	0	0	0	0	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	72,425	0	72,425	72,425	0	72,425	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	7,880,000	10,973,006	(2,352,798)	740,209	10,973,006	(2,352,798)	740,209	150,111	150,111
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	1,100,000	9,410,101	(7,243,107)	1,066,994	9,410,101	(7,243,107)	1,066,994	459,483	459,483
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	1,820,000	11,336,867	(7,784,922)	1,731,946	11,336,867	(7,784,922)	1,731,946	640,528	640,528
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	3,899,950	10,394,692	(5,722,516)	772,227	10,394,692	(5,722,516)	772,227	340,637	340,637
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	18,590,000	18,305,266	0	0	18,305,266	0	0	0	0
0299999. Total NAIC 1 Designation				33,489,950	61,421,875	(23,103,343)	5,113,316	61,421,875	(23,103,343)	5,113,316	1,590,759	1,590,759
0999999. Gross Totals				33,489,950	64,053,794	(35,815,055)	7,745,235	64,053,794	(35,815,055)	7,745,235	41,099,586	4,222,678
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					64,053,794	(35,815,055)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE ANGGYXNX0JLX3X63JN86...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	1,100,000	1,100,000	XXX	N/A	IV
BNP PARIBAS KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	7,880,000	7,880,000	XXX	N/A	IV
BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	200,000	200,000	XXX	N/A	IV
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	18,590,000	18,590,000	XXX	N/A	IV
GOLDMAN SACHS W22LROWP2IHZNBB6K528..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	1,820,000	1,820,000	XXX	N/A	IV
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	3,899,950	3,899,950	XXX	N/A	IV
0299999. Totals				33,489,950	33,489,950	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one 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
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC	C		532,954	532,954	
8899999.	Total - Other Invested Assets (Schedule BA Type)			532,954	532,954	XXX
9999999.	Totals			532,954	532,954	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....532,954 Book/Adjusted Carrying Value $.....532,954
2. Average balance for the year: Fair Value $.....225,264,936 Book/Adjusted Carrying Value $.....225,264,933
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....532,954 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
U.S. Bank	Cincinnati, OH		0.000	0	0	289,569,673	XXX
Wells Fargo Securities, LLC	Charlotte, NC		0.000	0	0	52,289,004	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	320,963	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	342,179,640	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	342,179,640	XXX
0599999. Total Cash		XXX	XXX	0	0	342,179,640	XXX

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

1. January	229,770,457	4. April	202,781,135	7. July	171,464,930	10. October	239,584,050
2. February	239,284,173	5. May	236,293,199	8. August	206,365,817	11. November	259,718,189
3. March	201,087,701	6. June	164,692,902	9. September	261,738,023	12. December	342,179,640

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ALLIANT ENERGY CORP CP - Discount		12/22/2017	1.950	01/09/2018	4,997,833	0	1,624
	DUKE ENERGY CORPORATION CP - Discount		12/20/2017	1.830	01/18/2018	4,995,677	0	3,047
	EI DU PONT DE NEMOURS CP - Discount		12/20/2017	1.830	01/22/2018	4,994,660	0	2,793
	EDISON INTERNATIONAL CP - Discount		12/20/2017	1.800	01/04/2018	2,999,550	0	1,650
	ORANGE & ROCKLAND UTIL CP - Discount		12/21/2017	1.830	01/16/2018	4,996,186	0	2,540
	SNAP-ON INC CP - Discount		12/22/2017	1.880	01/05/2018	4,998,955	0	1,566
	TORCHMARK CORP CP - Discount		12/21/2017	1.860	01/19/2018	4,995,348	0	2,581
	UDR INC CP - Discount		12/20/2017	1.900	01/19/2018	4,995,247	0	2,900
	WESTROCK CO CP - Discount		12/21/2017	1.930	01/12/2018	4,997,050	0	2,679
	CARNIVAL CORPORATION CP - Discount		12/26/2017	2.050	01/03/2018	4,999,430	0	1,423
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						47,969,936	0	22,803
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						47,969,936	0	22,803
Total Bonds								
7799999. Subtotals - Issuer Obligations						47,969,936	0	22,803
8399999. Subtotals - Bonds						47,969,936	0	22,803
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		12/29/2017	0.093		33,144,792	0	452,072
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						33,144,792	0	452,072
8899999. Total - Cash Equivalents						81,114,728	0	474,875

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	164,782	181,712	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	109,855	121,141	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	109,855	121,141	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	274,636	302,853	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	439,418	484,564	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	7,184,485	7,922,621	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	549,273	605,705	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	State regulatory requirement	229,571	232,785	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	9,061,875	9,972,522	0	0
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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