6524220182010010101

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 65242 Employer's ID Number 35-0457540

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 12/26/1905 Commenced Business 12/26/1905

Statutory Home Office 301 East 4th Street, Cincinnati , OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway
(Street and Number)
Cincinnati , OH, US 45202, 513-362-4900
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 400 Broadway, Cincinnati , OH, US 45202
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway
(Street and Number)
Cincinnati , OH, US 45202, 513-362-4900
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.Lafayettelife.com

Statutory Statement Contact Wade Matthew Fugate, 513-629-1402
(Name) (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com, 513-629-1871
(E-mail Address) (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett
Secretary and Counsel Donald Joseph Wuebbling
President & CEO Bryan Chalmer Dunn

OTHER

Karen Ann Chamberlain, Sr VP, Chf Information Off	Kim Rehling Chiodi, Sr VP	Michael Francis Donahue, VP
Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller	Daniel Eugene Haneline, VP, Chief Financial Officer
Daniel Wayne Harris, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, VP, Deputy Gen Counsel
Bradley Joseph Hunkler, Sr VP	Jay Vincent Johnson #, VP, Assistant Treasurer	Cheryl Ann Jorgenson, VP
Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr VP	Roger Michael Lanham, Sr VP, Co-Chief Inv Officer
Daniel Roger Larsen, VP, Tax	Bruce William Maisel, VP, CCO	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Lawrence Robert Silverstein, Sr VP, CMO	James Joseph Vance, Sr VP, Treasurer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Aaron Jason Wolf #, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

John Finn Barrett	Bryan Chalmer Dunn	Jill Tripp McGruder
Jimmy Joe Miller	Jonathan David Niemeyer	

State of Ohio
County of Hamilton SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Bryan Chalmer Dunn	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
20 day of April, 2018

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,810,553,567	0	3,810,553,567	3,712,343,160
2.	Stocks:				
	2.1 Preferred stocks	34,592,060	0	34,592,060	27,394,032
	2.2 Common stocks	91,011,538	573,398	90,438,140	91,430,676
3.	Mortgage loans on real estate:				
	3.1 First liens	453,452,981	0	453,452,981	455,659,511
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 11,754,036), cash equivalents ($ 36,861,666) and short-term investments ($ 0)	48,615,702	0	48,615,702	100,415,648
6.	Contract loans (including $ premium notes)	550,623,586	0	550,623,586	539,760,283
7.	Derivatives	52,515,210	0	52,515,210	71,189,079
8.	Other invested assets	275,845,201	1,937,177	273,908,024	250,615,359
9.	Receivables for securities	1,964,060	0	1,964,060	6,404,092
10.	Securities lending reinvested collateral assets	31,535,794	0	31,535,794	51,156,487
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,350,709,699	2,510,575	5,348,199,124	5,306,368,327
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	54,227,840	0	54,227,840	50,165,480
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	6,288,111	0	6,288,111	7,227,250
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	42,016,653		42,016,653	42,921,790
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,870,764	0	5,870,764	3,242,933
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	247,306	0	247,306	257,281
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	2,177,632	0	2,177,632	1,699,544
18.2	Net deferred tax asset	32,485,590	11,097,540	21,388,050	22,244,570
19.	Guaranty funds receivable or on deposit	1,758,412	0	1,758,412	1,771,458
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable	1,649,308	1,220,341	428,967	0
25.	Aggregate write-ins for other than invested assets	0	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,497,431,315	14,828,456	5,482,602,859	5,435,898,633
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	5,497,431,315	14,828,456	5,482,602,859	5,435,898,633
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,164,265,944 less $ included in Line 6.3 (including $ 3,020,891 Modco Reserve)	4,164,265,944	4,115,104,365
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	408,455	420,476
3.	Liability for deposit-type contracts (including $ Modco Reserve)	539,020,592	490,922,546
4.	Contract claims:		
	4.1 Life	9,971,483	12,745,673
	4.2 Accident and health		
5.	Policyholders' dividends $ 994,021 and coupons $ due and unpaid	994,021	1,055,288
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	62,136,966	61,290,954
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	1,250,766	917,394
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 142,265 assumed and $ 3,375,865 ceded	3,518,130	4,000,753
	9.4 Interest Maintenance Reserve	7,660,490	7,553,814
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	318,958	500,926
11.	Commissions and expense allowances payable on reinsurance assumed	175	175
12.	General expenses due or accrued	254,889	779,889
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,270,041	2,736,141
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,583	3,651
17.	Amounts withheld or retained by company as agent or trustee	27,830	147,347
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	1,335,077	4,446,245
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	1,168,425	1,135,979
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	59,974,427	60,484,564
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,947,043	3,707,060
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	32,712,227	47,029,351
	24.09 Payable for securities	8,658,784	14,612,136
	24.10 Payable for securities lending	167,970,147	202,564,149
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	98,691,334	85,760,148
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,165,559,787	5,117,919,024
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	5,165,559,787	5,117,919,024
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	0	
33.	Gross paid in and contributed surplus	180,825,285	180,825,285
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	133,717,787	134,654,324
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	314,543,072	315,479,609
38.	Totals of Lines 29, 30 and 37	317,043,072	317,979,609
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,482,602,859	5,435,898,633
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to Low Income Housing Tax Credit Property	91,124,785	78,636,385
2502.	Payable for collateral on Derivatives	6,750,000	6,380,000
2503.	Outstanding disbursement - death	658,762	649,235
2598.	Summary of remaining write-ins for Line 25 from overflow page	157,787	94,528
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	98,691,334	85,760,148
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	141,750,706	140,343,572	558,401,406
2.	Considerations for supplementary contracts with life contingencies	1,225,377	1,751,865	3,567,971
3.	Net investment income	50,719,471	48,897,530	200,665,953
4.	Amortization of Interest Maintenance Reserve (IMR)	149,204	6,006	564,220
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	16,410	17,461	78,163
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	521,901	416,604	1,500,979
9.	Totals (Lines 1 to 8.3)	194,383,069	191,433,038	764,778,692
10.	Death benefits	8,387,163	8,469,584	28,118,106
11.	Matured endowments (excluding guaranteed annual pure endowments)	49,827	85,181	112,008
12.	Annuity benefits	7,128,729	12,349,950	31,463,344
13.	Disability benefits and benefits under accident and health contracts	276,887	605,125	1,862,290
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	83,428,562	68,001,342	288,344,090
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,511,372	2,500,347	10,735,415
18.	Payments on supplementary contracts with life contingencies	575,696	524,483	2,407,982
19.	Increase in aggregate reserves for life and accident and health contracts	49,149,558	62,436,477	245,582,544
20.	Totals (Lines 10 to 19)	151,507,794	154,972,489	608,625,779
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,390,387	13,660,475	52,864,233
22.	Commissions and expense allowances on reinsurance assumed	385	490	2,223
23.	General insurance expenses	9,813,769	9,485,744	39,759,058
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,063,569	2,315,093	8,591,617
25.	Increase in loading on deferred and uncollected premiums	(294,901)	(1,156,768)	275,293
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,194,069	1,110,264	3,739,859
28.	Totals (Lines 20 to 27)	177,675,072	180,387,787	713,858,062
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,707,997	11,045,251	50,920,630
30.	Dividends to policyholders	14,903,608	13,892,750	60,293,129
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,804,389	(2,847,499)	(9,372,499)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,958,031)	(2,683,741)	(8,473,980)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	3,762,420	(163,758)	(898,519)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (357,383) (excluding taxes of $ 137,782 transferred to the IMR)	3,444,340	1,929,980	4,243,912
35.	Net income (Line 33 plus Line 34)	7,206,760	1,766,222	3,345,393
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	317,979,609	288,655,357	288,655,357
37.	Net income (Line 35)	7,206,760	1,766,222	3,345,393
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (606,349)	(7,320,020)	4,602,634	20,732,355
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,081,362	793,656	(22,554,645)
41.	Change in nonadmitted assets	(2,414,776)	(621,838)	10,241,873
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			529,630
44.	Change in asset valuation reserve	510,137	(3,608,861)	(12,970,354)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(936,537)	2,931,813	29,324,252
55.	Capital and surplus, as of statement date (Lines 36 + 54)	317,043,072	291,587,170	317,979,609
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	519,025	412,797	917,363
08.302.	Miscellaneous Income	2,876	3,807	583,616
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	521,901	416,604	1,500,979
2701.	Securities lending interest expense	681,571	304,758	2,061,262
2702.	Benefits for employees and agents not included elsewhere	444,809	372,068	1,037,657
2703.	Modified coinsurance change in mean reserve adjustment	67,689	433,438	640,940
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,194,069	1,110,264	3,739,859
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	145,448,632	146,287,273	562,349,170
2.	Net investment income	51,319,782	49,372,046	218,795,417
3.	Miscellaneous income	548,286	376,600	1,577,994
4.	Total (Lines 1 to 3)	197,316,700	196,035,919	782,722,581
5.	Benefit and loss related payments	108,242,880	92,392,336	359,688,877
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	27,322,197	27,197,465	104,626,243
8.	Dividends paid to policyholders	14,118,863	13,380,694	56,473,266
9.	Federal and foreign income taxes paid (recovered) net of $ (27,130) tax on capital gains (losses)	(1,699,544)	(593,508)	(782,599)
10.	Total (Lines 5 through 9)	147,984,396	132,376,987	520,005,787
11.	Net cash from operations (Line 4 minus Line 10)	49,332,304	63,658,932	262,716,794
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	134,166,984	90,201,567	637,083,224
	12.2 Stocks	3,195,605	1,607,062	12,024,786
	12.3 Mortgage loans	4,570,913	6,512,731	28,204,041
	12.4 Real estate	0	0	0
	12.5 Other invested assets	877,363	138,976	1,084,958
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	444	6,686	6,672
	12.7 Miscellaneous proceeds	24,060,725	4,134,342	10,696,044
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	166,872,034	102,601,364	689,099,725
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	234,870,972	245,268,603	932,408,931
	13.2 Stocks	10,956,460	3,089,465	22,395,470
	13.3 Mortgage loans	2,364,382	13,201,491	93,330,303
	13.4 Real estate	0	0	0
	13.5 Other invested assets	15,839,500	5,263,607	43,595,688
	13.6 Miscellaneous applications	8,441,986	7,487,262	45,649,702
	13.7 Total investments acquired (Lines 13.1 to 13.6)	272,473,300	274,310,428	1,137,380,094
14.	Net increase (or decrease) in contract loans and premium notes	10,863,303	8,918,704	47,249,783
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(116,464,569)	(180,627,768)	(495,530,152)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	30,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	48,098,046	54,490,754	124,047,544
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(32,765,726)	30,659,123	108,026,828
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	15,332,320	85,149,877	262,074,372
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(51,799,946)	(31,818,959)	29,261,014
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	100,415,648	71,154,634	71,154,634
	19.2 End of period (Line 18 plus Line 19.1)	48,615,702	39,335,675	100,415,648

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	108,240,370	112,605,046	434,292,434
3.	Ordinary individual annuities	40,913,874	35,266,615	141,180,445
4.	Credit life (group and individual)			0
5.	Group life insurance	10,705	11,627	50,403
6.	Group annuities	4,312,755	4,572,089	20,188,781
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	36,144	52,652	171,769
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	153,513,848	152,508,029	595,883,832
12.	Deposit-type contracts	650,655,349	132,703,996	1,070,391,612
13.	Total	804,169,197	285,212,025	1,666,275,444
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Lafayette Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

		SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	7,206,760	3,345,393
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	7,206,760	3,345,393
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	317,043,072	317,979,609
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	317,043,072	317,979,609

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

No Change.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2018.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2018, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2018, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	0	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2018:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	4,920,405
2. 12 Months or Longer	1,912,414
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	318,404,598
2. 12 Months or Longer	45,396,681

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $167.5 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit Property Investments. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	52,515,216	—	52,515,216

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(32,712,227)	—	(32,712,227)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) Through June 30, 2011, the Company was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). On July 1, 2011, the Company terminated its membership with FHLBI and became a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The Company has conducted business activity (borrowings) with the both FHLBI and FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $570.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	6,523,078	6,523,078	—
	(b) Membership Stock - Class B	—	—	—
	(c) Activity Stock	9,983,022	9,983,022	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	16,506,100	16,506,100	—
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	570,000,000	XXX	XXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	5,893,721	5,893,721	—
	(b) Membership Stock - Class B	—	—	—
	(c) Activity Stock	9,482,979	9,482,979	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	15,376,700	15,376,700	—
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	605,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	6,523,078	6,523,078	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	559,248,964	551,228,574	476,167,816
2. Current Year General Account Total Collateral Pledged	559,248,964	551,228,574	476,167,816
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	544,004,587	528,223,792	426,836,128

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	559,248,964	551,228,574	476,167,816
2. Current Year General Account Maximum Collateral Pledged	559,248,964	551,228,574	476,167,816
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	544,004,587	528,223,792	426,836,128

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	476,167,816	476,167,816	—	467,539,308
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	476,167,816	476,167,816	—	467,539,308
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	426,836,128	426,836,128	—	418,299,820
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	426,836,128	426,836,128	—	418,299,820

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	478,406,486	478,406,486	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	478,406,486	478,406,486	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds: Exchange traded funds	8,118,278	—	—	8,118,278	—
Common stock: Unaffiliated	71,658,941	2,500,000	—	74,158,941	2,500,000
Derivative assets: Options, purchased	—	—	52,338,390	52,338,390	—
Derivative assets: Stock warrants	—	176,820	—	176,820	—
Total assets at fair value	79,777,219	2,676,820	52,338,390	134,792,429	2,500,000

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(32,712,227)	(32,712,227)	—
Total liabilities at fair value	—	—	(32,712,227)	(32,712,227)	—

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment is restricted and cannot be sold without consent from the corporation.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 03/31/2018

Description	Beginning Balance at 01/01/2018	Transfers into Level 3	Transfers out of Level 3*	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2018
a. Assets										
Common stock: Unaffiliated	1,700,000	—	(1,700,000)	—	—	—	—	—	—	—
Derivative assets: Options, purchased	70,990,286	—	—	(941,282)	(20,199,248)	9,400,978	—	—	(6,912,344)	52,338,390
Total Assets	72,690,286	—	(1,700,000)	(941,282)	(20,199,248)	9,400,978	—	—	(6,912,344)	52,338,390

Description	Beginning Balance at 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2018
b. Liabilities										
Derivative liabilities: Options, written	(47,029,355)	—	—	5,054,549	15,191,424	—	(5,928,845)	—	—	(32,712,227)
Total liabilities	(47,029,355)	—	—	5,054,549	15,191,424	—	(5,928,845)	—	—	(32,712,227)

* Transfers out of Level 3 are due to utilizing net asset value.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) The fair value of common stock included in Level 2 has been determined by utilizing recent financing for similar securities.

Derivative instruments included in Level 2 consist of stock warrants. The fair value of the warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the S&P 500 Index and Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	3,904,493,431	3,810,553,567	10,357,923	3,675,603,539	218,531,969		—
Common stock: Unaffiliated**	90,438,141	90,438,141	87,938,141	2,500,000	—		2,500,000
Preferred stock	35,293,847	34,592,060	—	35,293,847	—		—
Mortgage loans	462,423,201	453,452,981	—	—	462,423,201		—
Cash, cash equivalents, & short-term investments	48,624,900	48,615,701	48,624,900	—	—		—
Other invested assets: Surplus notes	55,888,706	46,635,082	—	55,888,706	—		—
Securities lending reinvested collateral assets	31,535,794	31,535,794	31,535,794	—	—		—
Derivative assets	52,515,210	52,515,210	—	176,820	52,338,390		—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(559,624,560)	(545,283,312)	—	—	(559,624,560)		—
Fixed-indexed annuity contracts	(1,299,337,406)	(1,322,268,597)	—	—	(1,299,337,406)		—
Derivative liabilities	(32,712,227)	(32,712,227)	—	—	(32,712,227)		—
Cash collateral payable	(6,750,000)	(6,750,000)	—	(6,750,000)	—		—
Securities lending liability	(167,970,147)	(167,970,147)	—	(167,970,147)	—		—

**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of common stock included in Level 2 has been determined by utilizing recent financing for similar securities.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities and Fixed-Indexed Annuity Contracts

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—					
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—					
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed	2 Non-accrued Amounts for Impairment or Other Reasons	3 Amounts	4 Asset Balance (Gross of Non-admissions)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2013

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 128,001,730

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 582,590	$ 573,397
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 64,658,290	$ 63,628,355
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 65,240,880	$ 64,201,752
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 167,508,436

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 167,558,619

16.3 Total payable for securities lending reported on the liability page. ..... $ 167,970,147

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
FEDERAL HOME LOAN BANK	INDIANAPOLIS IN 45240
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET NY NY 10005

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	
	1.13 Commercial Mortgages	$	446,611,659
	1.14 Total Mortgages in Good Standing	$	446,611,659
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	6,841,323
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	453,452,982
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	766,585	40,689	0		807,274	0
2. Alaska AK	L	29,680	0	0		29,680	0
3. Arizona AZ	L	2,704,083	945,488	98		3,649,669	0
4. Arkansas AR	L	872,422	231,214	208		1,103,844	0
5. California CA	L	7,148,322	3,806,147	2,735		10,957,204	0
6. Colorado CO	L	4,654,002	1,821,996	59		6,476,057	0
7. Connecticut CT	L	2,491,006	2,791,369	863		5,283,238	0
8. Delaware DE	L	518,692	79,792	0		598,484	0
9. District of Columbia DC	L	537,367	281,150	0		818,517	0
10. Florida FL	L	3,808,941	2,103,341	2,537		5,914,819	0
11. Georgia GA	L	1,526,246	442,332	348		1,968,926	0
12. Hawaii HI	L	2,402,053	198,892	1,997		2,602,942	0
13. Idaho ID	L	433,847	397,004	0		830,851	0
14. Illinois IL	L	2,339,715	196,029	3,004		2,538,748	164,557
15. Indiana IN	L	2,025,710	183,302	3,819		2,212,831	0
16. Iowa IA	L	995,647	2,843	746		999,236	0
17. Kansas KS	L	1,213,308	374,618	444		1,588,370	0
18. Kentucky KY	L	680,674	83,138	347		764,159	0
19. Louisiana LA	L	329,530	17,967	448		347,945	0
20. Maine ME	L	178,515	2,574	149		181,238	0
21. Maryland MD	L	3,906,295	2,449,457	363		6,356,115	0
22. Massachusetts MA	L	1,660,508	1,641,749	2,042		3,304,299	0
23. Michigan MI	L	2,424,605	19,116	1,782		2,445,503	0
24. Minnesota MN	L	1,825,509	372,352	0		2,197,861	0
25. Mississippi MS	L	159,941	204,101	0		364,042	0
26. Missouri MO	L	6,618,559	2,251,801	0		8,870,360	0
27. Montana MT	L	235,514	9,107	0		244,621	0
28. Nebraska NE	L	802,642	242,617	274		1,045,533	0
29. Nevada NV	L	339,533	96,077	29		435,639	0
30. New Hampshire NH	L	569,165	1,221,036	1,554		1,791,755	0
31. New Jersey NJ	L	3,144,709	621,802	3,013		3,769,524	0
32. New Mexico NM	L	606,353	81,824	0		688,177	15,000
33. New York NY	N	476,435	131,173	538		608,146	0
34. North Carolina NC	L	2,456,654	797,906	317		3,254,877	0
35. North Dakota ND	L	270,545	377,396	0		647,941	0
36. Ohio OH	L	3,739,323	185,799	1,249		3,926,371	650,303,800
37. Oklahoma OK	L	282,709	241,784	0		524,493	0
38. Oregon OR	L	973,070	213,310	158		1,186,538	0
39. Pennsylvania PA	L	4,707,026	5,389,156	2,742		10,098,924	0
40. Rhode Island RI	L	297,615	331,782	93		629,490	0
41. South Carolina SC	L	614,579	376,444	407		991,430	0
42. South Dakota SD	L	175,254	27,150	0		202,404	0
43. Tennessee TN	L	1,233,025	281,478	326		1,514,829	0
44. Texas TX	L	7,578,517	3,113,855	522		10,692,894	54,960
45. Utah UT	L	775,782	1,177,539	0		1,953,321	117,032
46. Vermont VT	L	671,445	897,967	0		1,569,412	
47. Virginia VA	L	4,232,523	6,527,968	1,476		10,761,967	
48. Washington WA	L	2,992,644	237,542	426		3,230,612	
49. West Virginia WV	L	375,670	436,466	919		813,055	
50. Wisconsin WI	L	1,153,182	836,000	0		1,989,182	
51. Wyoming WY	L	55,305	423,284	0		478,589	
52. American Samoa AS	N	443				443	
53. Guam GU	N	34,200				34,200	
54. Puerto Rico PR	N	9,519				9,519	
55. U.S. Virgin Islands VI	N	4,355				4,355	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	80,611	7,100	112	0	87,823	0
59. Subtotal	XXX	91,140,109	45,222,023	36,144	0	136,398,276	650,655,349
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	16,705,797	4,606			16,710,403	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	405,169				405,169	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	108,251,075	45,226,629	36,144	0	153,513,848	650,655,349
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	108,251,075	45,226,629	36,144	0	153,513,848	650,655,349
98. Less Reinsurance Ceded	XXX	9,414,762	180,269	36,144		9,631,175	
99. Totals (All Business) less Reinsurance Ceded	XXX	98,836,313	45,046,360	0	0	143,882,673	650,655,349
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	80,611	7,100	112		87,823	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	80,611	7,100	112	0	87,823	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	55.070	WS Mutual Holding Co	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.460	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	41.160	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.040	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	RE	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	DS	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	.0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	90,097	78,289
2505.	Modco adjustment Wilton reinsurance	67,690	16,239
2597.	Summary of remaining write-ins for Line 25 from overflow page	157,787	94,528

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	455,659,502	390,533,240
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		64,381,885
	2.2 Additional investment made after acquisition	2,364,382	28,948,418
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,570,913	28,204,041
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		0
10.	Deduct current year's other than temporary impairment recognized		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)	453,452,971	455,659,502
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	453,452,971	455,659,502
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	453,452,971	455,659,502

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	252,828,931	214,670,648
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,000,000	26,549,401
	2.2 Additional investment made after acquisition	3,327,900	18,521,166
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	2,612	11,850
5.	Unrealized valuation increase (decrease)	(4,410,599)	(4,284,944)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	877,363	1,084,958
8.	Deduct amortization of premium and depreciation	26,279	107,624
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		1,446,608
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	275,845,202	252,828,931
12.	Deduct total nonadmitted amounts	1,937,177	2,213,571
13.	Statement value at end of current period (Line 11 minus Line 12)	273,908,025	250,615,360

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,831,750,485	3,524,645,880
2.	Cost of bonds and stocks acquired	245,827,432	954,804,401
3.	Accrual of discount	671,550	1,863,712
4.	Unrealized valuation increase (decrease)	(2,076,419)	9,256,837
5.	Total gain (loss) on disposals	416,908	2,077,475
6.	Deduct consideration for bonds and stocks disposed of	137,362,589	649,108,010
7.	Deduct amortization of premium	2,020,175	8,970,614
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,050,000	2,819,196
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,936,157,192	3,831,750,485
12.	Deduct total nonadmitted amounts	573,397	582,590
13.	Statement value at end of current period (Line 11 minus Line 12)	3,935,583,795	3,831,167,895

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,187,701,842	156,092,158	137,341,924	24,282,536	2,230,734,612			2,187,701,842
2.	NAIC 2 (a)	1,326,043,396	1,040,446,548	1,023,193,782	(34,731,496)	1,308,564,666			1,326,043,396
3.	NAIC 3 (a)	125,646,603	10,690,441	11,547,721	5,603,023	130,392,346			125,646,603
4.	NAIC 4 (a)	116,102,189	37,471,275	19,393,002	(3,743,589)	130,436,873			116,102,189
5.	NAIC 5 (a)	28,037,185	489,472	3,012,760	5,801,887	31,315,784			28,037,185
6.	NAIC 6 (a)	1,673,902	0	0	(1,191)	1,672,711			1,673,902
7.	Total Bonds	3,785,205,117	1,245,189,894	1,194,489,189	(2,788,830)	3,833,116,992	0	0	3,785,205,117
	PREFERRED STOCK								
8.	NAIC 1	6,507,381	0	0	0	6,507,381			6,507,381
9.	NAIC 2	20,886,651	7,198,028	0	0	28,084,679			20,886,651
10.	NAIC 3	0	0	0	0	0			
11.	NAIC 4	0	0	0	0	0			
12.	NAIC 5	0	0	0	0	0			
13.	NAIC 6	0	0	0	0	0			
14.	Total Preferred Stock	27,394,032	7,198,028	0	0	34,592,060	0	0	27,394,032
15.	Total Bonds and Preferred Stock	3,812,599,149	1,252,387,922	1,194,489,189	(2,788,830)	3,867,709,052	0	0	3,812,599,149

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

NAIC 1 $ 17,066,470 ; NAIC 2 $ 5,496,955 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	43,807,757
2.	Cost of short-term investments acquired	0	7,564,314
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	0	51,371,201
7.	Deduct amortization of premium	0	870
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	24,159,734
2.	Cost Paid/(Consideration Received) on additions	3,472,133
3.	Unrealized Valuation increase/(decrease)	(5,029,802)
4.	Total gain (loss) on termination recognized	4,113,267
5.	Considerations received/(paid) on terminations	6,912,344
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	19,802,988
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	19,802,988

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	19,802,986	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		19,802,986
4.	Part D, Section 1, Column 5	52,515,216	
5.	Part D, Section 1, Column 6	(32,712,230)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	19,802,986	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		19,802,986
10.	Part D, Section 1, Column 8	52,515,216	
11.	Part D, Section 1, Column 9	(32,712,230)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	83,885,421	30,704,751
2.	Cost of cash equivalents acquired	1,132,102,388	6,037,826,230
3.	Accrual of discount	0	71
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	444	6,672
6.	Deduct consideration received on disposals	1,179,126,588	5,984,652,303
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	36,861,665	83,885,421
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	36,861,665	83,885,421

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
LL-1702	Kissimmee	FL		03/02/2017	4.500	0	1,266,335	48,000,000
LL-1705	Port Wentworth	GA		12/07/2017	5.000	0	1,098,047	50,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	2,364,382	98,000,000
0899999. Total Mortgages in good standing						0	2,364,382	98,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	2,364,382	98,000,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0204	Cumberland	IN		03/06/2003	03/20/2018	301,748	0	0	0	0	0	0	289,811	289,811	0	0	0
LL-8132	Williamstown	NJ		01/20/1999	02/01/2018	6,088	0	0	0	0	0	0	6,088	6,088	0	0	0
LL-8146	Oakland Park	FL		01/15/1999	02/01/2018	38,058	0	0	0	0	0	0	19,086	19,086	0	0	0
0199999. Mortgages closed by repayment						345,894	0	0	0	0	0	0	314,985	314,985	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		335,784	0	0	0	0	0	0	0	63,056	0	0	0
LL-0204	Cumberland	IN		03/06/2003		301,748	0	0	0	0	0	0	0	11,936	0	0	0
LL-0206	Grandville	MI		11/26/2002		425,883	0	0	0	0	0	0	0	17,838	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,121,710	0	0	0	0	0	0	0	56,927	0	0	0
LL-0305	Anderson	IN		08/14/2003		225,684	0	0	0	0	0	0	0	74,159	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,337,550	0	0	0	0	0	0	0	45,374	0	0	0
LL-0312	Temecula	CA		02/05/2004		455,687	0	0	0	0	0	0	0	14,964	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,327,058	0	0	0	0	0	0	0	65,800	0	0	0
LL-0503	West Chester	OH		04/12/2005		633,176	0	0	0	0	0	0	0	17,280	0	0	0
LL-0507	Long Beach	CA		08/31/2005		652,564	0	0	0	0	0	0	0	55,268	0	0	0
LL-0509	Round Rock	TX		11/09/2005		771,141	0	0	0	0	0	0	0	19,247	0	0	0
LL-0510	Round Rock	TX		10/11/2005		158,996	0	0	0	0	0	0	0	12,636	0	0	0
LL-0515	St. Paul	MN		07/17/2006		764,862	0	0	0	0	0	0	0	46,987	0	0	0
LL-0516	Louisville	KY		01/03/2006		366,122	0	0	0	0	0	0	0	27,313	0	0	0
LL-0517	Nashville	TN		06/26/2006		496,752	0	0	0	0	0	0	0	9,484	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,773,180	0	0	0	0	0	0	0	53,467	0	0	0
LL-0608	Sun City	FL		09/22/2006		542,232	0	0	0	0	0	0	0	9,936	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,498,105	0	0	0	0	0	0	0	18,954	0	0	0
LL-0613	Middletown	OH		12/06/2006		356,848	0	0	0	0	0	0	0	19,201	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0618	Golden	CO		02/14/2007		1,568,248	0	0	0	0	0	0	0	17,144	0	0	0
LL-0702	Vandalia	OH		05/01/2007		818,606	0	0	0	0	0	0	0	40,503	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,114,290	0	0	0	0	0	0	0	22,508	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,755,135	0	0	0	0	0	0	0	26,234	0	0	0
LL-0708	Roseville	MI		08/13/2007		81,585	0	0	0	0	0	0	0	25,090	0	0	0
LL-0710	Concord	NC		03/12/2008		1,552,407	0	0	0	0	0	0	0	61,377	0	0	0
LL-0714	Vandalia	OH		02/14/2008		963,076	0	0	0	0	0	0	0	39,120	0	0	0
LL-0715	Colfax	NC		06/19/2008		1,785,781	0	0	0	0	0	0	0	67,507	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,156,890	0	0	0	0	0	0	0	30,051	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,028,906	0	0	0	0	0	0	0	53,914	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		700,345	0	0	0	0	0	0	0	9,511	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,439,838	0	0	0	0	0	0	0	23,065	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,235,480	0	0	0	0	0	0	0	28,495	0	0	0
LL-0808	Plainfield	IN		08/18/2008		161,646	0	0	0	0	0	0	0	53,061	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,386,268	0	0	0	0	0	0	0	68,407	0	0	0
LL-0811	San Antonio	TX		10/10/2008		185,497	0	0	0	0	0	0	0	38,232	0	0	0
LL-0812	Gastonia	NC		11/17/2008		351,429	0	0	0	0	0	0	0	5,503	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		694,760	0	0	0	0	0	0	0	22,916	0	0	0
LL-0902	Beckley	WV		03/08/2010		846,434	0	0	0	0	0	0	0	7,974	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,071,741	0	0	0	0	0	0	0	30,241	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,001,028	0	0	0	0	0	0	0	54,981	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,141,639	0	0	0	0	0	0	0	33,625	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,121,609	0	0	0	0	0	0	0	15,323	0	0	0
LL-0907	Orlando	FL		09/03/2009		470,885	0	0	0	0	0	0	0	10,731	0	0	0
LL-0908	Houston	TX		10/01/2009		2,569,296	0	0	0	0	0	0	0	33,011	0	0	0
LL-0909	Leesburg	FL		12/10/2009		846,141	0	0	0	0	0	0	0	17,947	0	0	0
LL-0910	Minneola	FL		12/10/2009		796,368	0	0	0	0	0	0	0	16,891	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,521,109	0	0	0	0	0	0	0	20,015	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,490,842	0	0	0	0	0	0	0	33,973	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,823,211	0	0	0	0	0	0	0	19,619	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,034,093	0	0	0	0	0	0	0	26,479	0	0	0
LL-1003	Independence	MO		08/12/2010		3,191,594	0	0	0	0	0	0	0	80,707	0	0	0
LL-1005	Keizer	OR		07/30/2010		531,200	0	0	0	0	0	0	0	7,516	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,407,908	0	0	0	0	0	0	0	34,129	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,234,417	0	0	0	0	0	0	0	22,036	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,292,552	0	0	0	0	0	0	0	53,239	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,136,766	0	0	0	0	0	0	0	11,067	0	0	0
LL-1104	Cooper City	FL		12/02/2011		4,861,168	0	0	0	0	0	0	0	36,705	0	0	0
LL-1202	Lansing	MI		04/19/2012		2,618,032	0	0	0	0	0	0	0	133,291	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,361,900	0	0	0	0	0	0	0	65,457	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,078,537	0	0	0	0	0	0	0	90,259	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,042,587	0	0	0	0	0	0	0	98,731	0	0	0
LL-1302	Miramar	FL		07/16/2013		4,802,174	0	0	0	0	0	0	0	90,348	0	0	0
LL-1303	Tampa	FL		07/16/2013		2,881,304	0	0	0	0	0	0	0	54,209	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,123,027	0	0	0	0	0	0	0	21,823	0	0	0
LL-1401	Austin	TX		05/19/2014		17,658,919	0	0	0	0	0	0	0	81,449	0	0	0
LL-1402	Union City	CA		08/25/2014		42,404,258	0	0	0	0	0	0	0	388,638	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,143,490	0	0	0	0	0	0	0	15,820	0	0	0
LL-1504	Round Rock	TX		08/07/2015		12,537,652	0	0	0	0	0	0	0	178,411	0	0	0
LL-1505	American Canyon	CA		09/10/2015		20,865,668	0	0	0	0	0	0	0	133,194	0	0	0
LL-1506	Columbus	OH		09/23/2015		13,466,921	0	0	0	0	0	0	0	125,592	0	0	0
LL-1601	Watsonville	CA		01/04/2016		29,137,441	0	0	0	0	0	0	0	440,483	0	0	0
LL-1602	Clarksville	TN		07/01/2016		19,065,606	0	0	0	0	0	0	0	81,771	0	0	0
LL-1604	Lafayette	IN		12/22/2016		14,000,000	0	0	0	0	0	0	0	38,645	0	0	0
LL-1701	West Chester	OH		01/30/2017		9,255,149	0	0	0	0	0	0	0	75,321	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		633,908	0	0	0	0	0	0	0	53,655	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		132,921	0	0	0	0	0	0	0	65,817	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		38,058	0	0	0	0	0	0	0	18,973	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		399,515	0	0	0	0	0	0	0	80,287	0	0	0
LL-8156	Greenwood	IN		09/29/1999		240,592	0	0	0	0	0	0	0	30,774	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-8161	Cotuit	MA		07/10/2001		176,395	0	0	0	0	0	0	0	10,646	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,277,472	0	0	0	0	0	0	0	43,661	0	0	0
0299999. Mortgages with partial repayments						314,256,796	0	0	0	0	0	0	0	4,255,929	0	0	0
0599999 - Totals						314,602,690	0	0	0	0	0	0	314,985	4,570,914	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			2,627,962			0.290
	MPC NC 2017 Energy LP	Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017			24,320			0.000
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016			250,000		3,950,000	0.500
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016			425,618		4,155,486	1.060
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,327,900	0	8,105,486	XXX
000000-00-0	R4 Housing Partners IX, LP	New York	NY	R4 Capital Partners		01/19/2018		25,000,000			22,907,240	12.410
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								25,000,000	0	0	22,907,240	XXX
4499999. Total - Unaffiliated								25,000,000	3,327,900	0	31,012,726	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								25,000,000	3,327,900	0	31,012,726	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017		165,122					0		165,122	165,122			0	
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016		419,042					0		419,042	419,042			0	
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016		64,681					0		64,681	64,681			0	
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016		228,517					0		228,517	228,517			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							877,363	0	0	0	0	0	0	877,363	877,363	0	0	0	0
4499999. Total - Unaffiliated							877,363	0	0	0	0	0	0	877,363	877,363	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							877,363	0	0	0	0	0	0	877,363	877,363	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36230U-YF-0	G2 4.673% 09/20/61		02/01/2018	Interest Capitalization		1,532	1,532	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2018	Interest Capitalization		6,488	6,488	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		03/01/2018	Interest Capitalization		115,210	115,210	0	1
38378N-LV-3	GNR 2013-191 Z 4.082% 11/16/53		03/01/2018	Interest Capitalization		85,372	85,372	0	1
38378N-YB-3	GNR 2014-24 KZ 3.979% 01/16/54		03/01/2018	Interest Capitalization		43,361	43,361	0	1
690353-2K-2	OPIC 1.593% 02/15/28		01/22/2018	WELLS FARGO		2,500,000	2,500,000	0	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		03/13/2018	DEUTSCHE BANK		19,514	20,000	125	1
0599999. Subtotal - Bonds - U.S. Governments						2,771,477	2,771,963	125	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2.000% 09/27/18	A	01/12/2018	FIFTH THIRD SECURITIES		800,448	800,000	4,889	1FE
1099999. Subtotal - Bonds - All Other Governments						800,448	800,000	4,889	XXX
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH A-1 6.000% 12/01/48		03/19/2018	DiPERNA FINANCIAL		152,648	152,648	0	5*
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		03/19/2018	DiPERNA FINANCIAL		69,824	69,824	0	5*
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2018	Interest Capitalization		29,570	29,570	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2018	Interest Capitalization		50,461	50,461	0	1
3136AW-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		03/01/2018	Interest Capitalization		51,692	51,692	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		03/01/2018	Interest Capitalization		9,840	9,840	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						364,035	364,035	0	XXX
00215V-AA-0	AREIT 2018-CRE1 A 2.658% 02/15/35		02/14/2018	GOLDMAN SACHS		25,000,000	25,000,000	0	1FE
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/05/2018	WELLS FARGO		1,699,949	1,700,000	13,402	1FE
020002-BF-7	ALLSTATE CORPORATION 2.932% 03/29/23		03/26/2018	BANK of AMERICA SEC		4,000,000	4,000,000	0	2FE
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		03/26/2018	JEFFERIES & CO		4,795,600	5,000,000	75,521	2FE
03027W-AK-8	AMERICAN TOWER TRUST I 3.652% 03/23/28		03/27/2018	BARCLAYS		5,500,000	5,500,000	0	1FE
04010L-AN-3	ARES CAPITAL CORP 4.875% 11/30/18		01/11/2018	WELLS FARGO		1,429,428	1,400,000	8,721	2FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		01/11/2018	MITSUBISHI UFJ SECURITIES		1,399,860	1,400,000	8,983	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		01/11/2018	MITSUBISHI UFJ SECURITIES		1,867,963	1,868,000	11,556	1FE
075887-CD-9	BECTON DICKINSON 6.700% 12/01/26		01/01/2018	Tax Free Exchange		2,006,059	2,000,000	0	2FE
10373Q-AA-8	BP CAP MARKETS AMERICA 4.200% 06/15/18		02/08/2018	FIFTH THIRD SECURITIES		760,730	755,000	5,021	1FE
126650-CH-1	CVS CORP 1.900% 07/20/18		01/09/2018	GOLDMAN SACHS		799,832	800,000	7,220	2FE
15672W-AJ-3	CEQUEL COM HLDG I/CAP 7.500% 04/01/28		03/22/2018	GOLDMAN SACHS		267,000	267,000	0	5FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		01/30/2018	BANK of AMERICA SEC		699,762	700,000	2,975	1FE
17290M-AA-2	CGMT 2015-101 A 3.529% 01/14/43		02/12/2018	DEUTSCHE BANK		4,736,133	5,000,000	6,372	1FM
172967-JN-2	CITIGROUP 1.700% 04/27/18		01/03/2018	FIFTH THIRD SECURITIES		505,676	506,000	1,625	2FE
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/09/2018	FIFTH THIRD SECURITIES		800,120	800,000	23,239	1FE
20030N-CE-9	COMCAST CORP 3.999% 11/01/49		01/17/2018	SUNTRUST		4,068,040	4,000,000	39,990	1FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		01/04/2018	GOLDMAN SACHS		800,072	800,000	6,089	2FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		01/29/2018	Various		3,610,219	3,599,000	8,767	3FE
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		02/07/2018	GOLDMAN SACHS		1,650,099	1,650,000	9,797	2FE
256677-AF-2	DOLLAR GENERAL CORP 4.125% 05/01/28		03/26/2018	GOLDMAN SACHS		3,995,960	4,000,000	0	2FE
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		01/29/2018	FIFTH THIRD SECURITIES		350,231	350,000	939	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		01/11/2018	GOLDMAN SACHS		687,070	686,000	1,477	2FE
29379V-BQ-5	ENTERPRISE PRODUCTS 4.250% 02/15/48		02/01/2018	J P MORGAN SEC FIXED INC		2,496,625	2,500,000	0	2FE
30040W-AE-8	EVERSOURCE ENERGY 3.300% 01/15/28		01/03/2018	WELLS FARGO		4,996,600	5,000,000	0	2FE
31428X-BQ-8	FEDEX CORP 4.050% 02/15/48		01/29/2018	MORGAN STANLEY FIXED INC		3,983,360	4,000,000	0	2FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		03/02/2018	Various		2,648,241	2,650,000	5,518	1FE
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		01/10/2018	FIFTH THIRD SECURITIES		610,968	600,000	4,613	2FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		02/09/2018	FIFTH THIRD SECURITIES		1,474,837	1,475,000	10,693	1FE
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		02/09/2018	GUGGENHEIM CAPITAL MARKETS		5,685,763	5,485,000	220,618	4FE
428040-CP-2	HERTZ 5.875% 10/15/20		03/20/2018	MORGAN STANLEY HI-YLD		9,962,500	10,000,000	256,215	4FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		01/16/2018	MIZUHO SECURITIES USA INC		10,007,031	10,000,000	21,019	1FE
472141-AA-8	JBSSBZ 6.750% 02/15/28		02/01/2018	BARCLAYS		2,400,000	2,400,000	0	4FE
55336V-AN-0	MPLX LP 4.700% 04/15/48		02/05/2018	BANK of AMERICA SEC		993,480	1,000,000	0	2FE
55336V-AR-1	MPLX LP 4.000% 03/15/28		02/05/2018	MIZUHO SECURITIES USA INC		4,977,550	5,000,000	0	2FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		01/10/2018	GOLDMAN SACHS		2,399,784	2,400,000	16,575	1FE
57636Q-AK-0	MASTERCARD INC 3.950% 02/26/48		02/21/2018	J P MORGAN SEC FIXED INC		3,996,520	4,000,000	0	1FE
589433-AA-9	MEREDITH CORP 6.875% 02/01/26		01/19/2018	CREDIT SUISSE FIRST BOSTON		944,000	944,000	0	4FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		02/14/2018	US BANCORP		1,113,112	1,100,000	11,277	2FE
74153W-BZ-1	PRU 1.600% 05/29/18		02/07/2018	STIFEL NICHOLAS		1,179,103	1,180,000	3,671	1FE
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		03/21/2018	FIFTH THIRD SECURITIES		641,069	640,000	8,647	2FE
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		01/11/2018	GOLDMAN SACHS		776,039	775,000	1,683	2FE
78008S-7D-2	ROYAL BANK OF CANADA 2.200% 07/27/18		01/05/2018	GOLDMAN SACHS		1,001,850	1,000,000	9,900	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		01/18/2018	RBC/DAIN		6,200,000	6,200,000	0	1FE
81663A-AD-7	SEMGROUP CORP-CLASS A 6.375% 03/15/25		02/16/2018	Tax Free Exchange		4,782,234	4,850,000	135,699	4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
816851-BC-2	SEMPRA ENERGY 1.970% 07/15/19		01/09/2018	RBC/DAIN		1,000,000	1,000,000	0	2FE
86765L-AK-3	SUNOCO LP/FINANCE CORP 5.500% 02/15/26		01/10/2018	Various		2,006,003	2,001,000	0	3FE
89236T-EM-3	TOYOTA 3.050% 01/11/28		01/08/2018	HONG KONG SHANGHAI BK		1,995,560	2,000,000	0	1FE
893574-AL-7	TRANSCONT GAS PIPE LINE 4.600% 03/15/48		03/08/2018	J P MORGAN SEC FIXED INC		992,760	1,000,000	0	2FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		01/18/2018	US BANCORP		2,900,087	2,900,000	25,294	2FE
92277G-AM-9	VENTAS REALTY LP/CAP CRP 4.000% 03/01/28		02/13/2018	JEFFERIES & CO		1,984,660	2,000,000	0	2FE
95001P-AA-1	WFCM 2018-BXI A 2.539% 12/15/36		01/16/2018	WELLS FARGO		19,981,250	20,000,000	0	1FE
960386-AL-4	WABTEC 3.450% 11/15/26		01/05/2018	Cantor Fitzgerald Fixed		1,952,440	2,000,000	10,350	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/06/2018	GOLDMAN SACHS		1,999,540	2,000,000	17,444	2FE
98956P-AP-7	ZIMMER HOLDINGS INC 2.928% 03/19/21		03/08/2018	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	2FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	02/02/2018	BMO CAPITAL MARKETS CORP		1,885,645	1,854,000	17,356	4FE
552697-AQ-7	MDC PARTNERS INC 6.500% 05/01/24	A	02/09/2018	GUGGENHEIM CAPITAL MARKETS		8,521,250	8,500,000	151,576	4FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	02/02/2018	Various		3,289,884	3,335,000	0	4FE
775109-BB-6	ROGERS COMMUNICATIONS 5.000% 03/15/44	A	01/30/2018	Various		9,675,329	8,634,000	158,544	2FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	01/10/2018	GOLDMAN SACHS		999,690	1,000,000	3,542	1FE
44920U-AM-0	HYUNDAI CAPITAL SERVICES 3.750% 03/05/23	D	02/26/2018	CITIGROUP GLOBAL MKTS		9,977,000	10,000,000	0	2FE
539439-AR-0	LLOYDS BANKING GROUP PLC 4.375% 03/22/28	D	03/15/2018	MORGAN STANLEY FIXED INC		996,470	1,000,000	0	1FE
69343M-AA-0	PFP III 2015-2 A 3.227% 07/14/34	D	02/16/2018	Interest Capitalization		3,757	3,757	0	1FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	D	03/15/2018	BANK of AMERICA SEC		1,000,000	1,000,000	0	2FE
71654Q-CH-3	PETROLEOS MEXICANOS 5.350% 02/12/28	D	02/02/2018	Various		4,999,000	5,000,000	0	2FE
87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D	03/07/2018	RBC/DAIN		2,090,000	2,000,000	29,167	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						227,950,794	227,207,757	1,351,095	XXX
118230-AS-0	BUCKEYE PARTNERS 6.375% 01/22/78		01/18/2018	WELLS FARGO		2,984,220	3,000,000	0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						2,984,220	3,000,000	0	XXX
8399997. Total - Bonds - Part 3						234,870,974	234,143,755	1,356,109	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						234,870,974	234,143,755	1,356,109	XXX
233331-80-0	DTE ENERGY COMPANY PFD		02/07/2018	JANNEY MONTGOMERY SCOTT NINC	90,771.000	2,204,828	0.00	0	P2LFE
45822P-20-4	INTEGRYS ENERGY PREFERRED		02/09/2018	JANNEY MONTGOMERY SCOTT NINC	190,000.000	4,993,200	0.00	0	P2UFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						7,198,028	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						7,198,028	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						7,198,028	XXX	0	XXX
38174@-10-8	Golub Capital Investment Corpo		01/30/2018	PRIVATE PLACEMENT	20,000.000	300,000		0	U
38174*-10-0	Golub Capital Investment Corp BDC 3		02/23/2018	PRIVATE PLACEMENT	13,333.330	200,000		0	U
38174@-10-8	Golub Capital Investment Corpo		02/26/2018	PRIVATE PLACEMENT	20,000.000	300,000		0	U
38174*-10-0	Golub Capital Investment Corp BDC 3		02/20/2018	Tax Free Exchange	40,000.000	600,000		0	U
001055-10-2	AFLAC INC		03/19/2018	Stock Split	5,944.000	0		0	L
00206R-10-2	AT&T INC		03/12/2018	INSTINET	3,001.000	112,394		0	L
14149Y-10-8	CARDINAL HEALTH INC		03/26/2018	S. G. COWEN SECURITIES CORP.	3,882.000	239,357		0	L
20030N-10-1	COMCAST CORP CL A		03/26/2018	S. G. COWEN SECURITIES CORP.	7,160.000	238,043		0	L
31337#-10-5	FHLB CINCINNATI		03/19/2018	PRIVATE PLACEMENT	13,563.000	1,356,300		0	A
46590V-10-0	JBG SMITH PROPERTIES REIT		01/01/2018	Spin Off	1,207.500	40,613		0	L
806857-10-8	SCHLUMBERGER LTD		03/12/2018	INSTINET	3,681.000	250,601		0	L
92343V-10-4	VERIZON COMMUNICATIONS		03/12/2018	INSTINET	2,480.000	121,124		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,758,432	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,758,432	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,758,432	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						10,956,460	XXX	0	XXX
9999999 - Totals						245,827,434	XXX	1,356,109	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-Z5-0	G2 #765164 4.593% 10/20/61		03/01/2018	Paydown		531,399	531,399	572,109	535,174	0	(3,775)	0	(3,775)	0	531,399	0	0	0	4,313	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2018	Paydown		31,882	31,882	31,922	31,911	0	(29)	0	(29)	0	31,882	0	0	0	140	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2018	Paydown		55,768	55,768	53,262	53,661	0	2,106	0	2,106	0	55,768	0	0	0	256	09/15/2030	1
36230U-YF-0	G2 4.673% 09/20/61		03/01/2018	Paydown		67,028	67,028	72,194	67,279	0	(458)	0	(458)	0	67,028	0	0	0	692	09/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2018	Paydown		98,439	98,439	100,578	98,512	0	(407)	0	(407)	0	98,439	0	0	0	1,086	11/20/2060	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		03/01/2018	Paydown		127,253	127,253	128,386	127,249	0	4	0	4	0	127,253	0	0	0	1,271	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		03/01/2018	Paydown		296,956	296,956	272,016	295,114	0	1,843	0	1,843	0	296,956	0	0	0	2,592	01/20/2035	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		03/01/2018	Paydown		206,253	206,253	219,370	207,617	0	(1,364)	0	(1,364)	0	206,253	0	0	0	1,435	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2018	Paydown		256,169	256,169	285,679	276,081	0	(19,912)	0	(19,912)	0	256,169	0	0	0	1,367	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.285% 02/16/44		03/01/2018	Paydown		0	0	3,824	2,134	0	(2,134)	0	(2,134)	0	0	0	0	0	103	02/16/2044	1
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		03/01/2018	Paydown		311,908	311,908	309,569	310,698	0	1,210	0	1,210	0	311,908	0	0	0	2,262	04/20/2039	1
38376Y-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		03/01/2018	Paydown		180,600	180,600	176,311	179,314	0	1,287	0	1,287	0	180,600	0	0	0	1,942	01/20/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2018	Paydown		30,698	30,698	32,017	31,243	0	(545)	0	(545)	0	30,698	0	0	0	231	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 8.973% 11/16/43		03/01/2018	Paydown		60,856	60,856	69,267	70,044	0	(9,188)	0	(9,188)	0	60,856	0	0	0	627	11/16/2043	1
690353-C9-6	OPIC 0.910% 01/15/30		01/16/2018	Redemption 100.0000		111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	371	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.593% 09/15/22		03/15/2018	Redemption 100.0000		24,970	24,970	24,970	24,970	0	0	0	0	0	24,970	0	0	0	94	09/15/2022	1
690353-SC-2	OPIC US Agency Floating Rate 0.150% 06/15/24		03/15/2018	Redemption 100.0000		175,441	175,441	175,441	175,441	0	0	0	0	0	175,441	0	0	0	659	06/15/2024	1
0599999. Subtotal - Bonds - U.S. Governments						2,566,941	2,566,941	2,638,236	2,597,763	0	(31,362)	0	(31,362)	0	2,566,941	0	0	0	19,441	XXX	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		01/17/2018	Redemption 100.0000		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	1,824	12/01/2030	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	1,824	XXX	XXX
072887-TR-3	BAYONNE N J GENERAL OBLIGATION 5.050% 01/15/18		01/15/2018	Redemption 100.0000		200,000	200,000	197,000	199,970	0	30	0	30	0	200,000	0	0	0	5,050	01/15/2018	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2018	Redemption 100.0000		13,084	13,084	13,084	13,084	0	0	0	0	0	13,084	0	0	0	76	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2018	Redemption 100.0000		18,220	18,220	18,152	18,160	0	61	0	61	0	18,220	0	0	0	106	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2018	Paydown		105,598	105,598	106,258	106,071	0	(473)	0	(473)	0	105,598	0	0	0	361	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2018	Paydown		66,355	66,355	68,957	68,358	0	(2,003)	0	(2,003)	0	66,355	0	0	0	311	08/15/2042	1
31335A-UL-0	FG #G60587 4.000% 02/01/46		02/01/2018	Paydown		237,027	237,027	249,563	249,441	0	(12,414)	0	(12,414)	0	237,027	0	0	0	1,315	02/01/2046	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		03/01/2018	Paydown		27,190	27,190	25,329	26,351	0	839	0	839	0	27,190	0	0	0	199	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		03/01/2018	Paydown		22,989	22,989	22,098	22,762	0	227	0	227	0	22,989	0	0	0	236	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		03/01/2018	Paydown		3,369	3,369	3,392	3,430	0	(60)	0	(60)	0	3,369	0	0	0	36	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		03/01/2018	Paydown		59,352	59,352	55,068	58,098	0	1,254	0	1,254	0	59,352	0	0	0	723	04/15/2029	1
31359Y-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		03/01/2018	Paydown		8,674	8,674	8,475	8,626	0	48	0	48	0	8,674	0	0	0	83	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2018	Paydown		44,474	44,474	43,918	44,021	0	453	0	453	0	44,474	0	0	0	187	02/25/2032	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2018	Paydown		109,837	109,837	104,689	108,852	0	985	0	985	0	109,837	0	0	0	600	11/15/2037	1
3137A8-SR-0	FHMS 3841 NW 4.500% 04/15/26		03/01/2018	Paydown		169,070	169,070	176,387	171,306	0	(2,236)	0	(2,236)	0	169,070	0	0	0	1,433	04/15/2026	1
3137AN-MP-7	FHR K707 X1 1.513% 12/25/18		03/01/2018	Paydown		0	0	11,200	1,117	0	(1,117)	0	(1,117)	0	0	0	0	0	342	12/25/2018	1
3137AP-PA-2	FHLMC K018 1.367% 01/25/22		03/01/2018	Paydown		0	0	16,912	7,074	0	(7,074)	0	(7,074)	0	0	0	0	0	389	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.249% 07/25/22		03/01/2018	Paydown		0	0	48,533	28,533	0	(28,533)	0	(28,533)	0	0	0	0	0	803	07/25/2022	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2018	Paydown		63,242	63,242	62,511	62,725	0	518	0	518	0	63,242	0	0	0	288	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2018	Paydown		3,148	3,148	3,124	3,130	0	18	0	18	0	3,148	0	0	0	18	05/15/2044	1
3137BR-QL-2	FHMS K057 X1 1.193% 07/25/26		03/01/2018	Paydown		0	0	3,766	5,629	0	(5,629)	0	(5,629)	0	0	0	0	0	64	07/25/2026	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2018	Paydown		133,682	133,682	133,781	133,673	0	9	0	9	0	133,682	0	0	0	726	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2018	Paydown		58,150	58,150	61,057	60,927	0	(2,778)	0	(2,778)	0	58,150	0	0	0	402	09/01/2043	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		03/01/2018	Paydown		159,345	159,345	163,223	162,832	0	(3,487)	0	(3,487)	0	159,345	0	0	0	882	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		03/01/2018	Paydown		110,057	110,057	112,731	112,643	0	(2,587)	0	(2,587)	0	110,057	0	0	0	648	10/01/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392R-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		01/01/2018	Paydown		3,602	3,602	3,545	3,602	0	0	0	0	0	3,602	0	0	0	15	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		02/01/2018	Paydown		3,674	3,674	3,614	3,662	0	13	0	13	0	3,674	0	0	0	16	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		03/01/2018	Paydown		173,432	173,432	166,224	171,948	0	1,485	0	1,485	0	173,432	0	0	0	1,711	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		03/01/2018	Paydown		33,904	33,904	33,269	33,530	0	374	0	374	0	33,904	0	0	0	316	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		02/01/2018	Paydown		47,775	47,775	48,482	47,689	0	86	0	86	0	47,775	0	0	0	266	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		02/01/2018	Paydown		15,053	15,053	15,403	15,027	0	26	0	26	0	15,053	0	0	0	91	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		03/01/2018	Paydown		43,114	43,114	43,687	43,052	0	62	0	62	0	43,114	0	0	0	320	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		03/01/2018	Paydown		47,283	47,283	47,775	47,216	0	67	0	67	0	47,283	0	0	0	346	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		03/01/2018	Paydown		247,878	247,878	241,720	245,991	0	1,886	0	1,886	0	247,878	0	0	0	2,035	01/25/2024	1
31394P-X6-5	FHR SER 2756 ME 5.000% 02/15/24		03/01/2018	Paydown		379,983	379,983	376,540	378,727	0	1,256	0	1,256	0	379,983	0	0	0	2,949	02/15/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		03/01/2018	Paydown		114,198	114,198	113,413	113,940	0	258	0	258	0	114,198	0	0	0	934	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		03/01/2018	Paydown		76,410	76,410	75,240	75,921	0	489	0	489	0	76,410	0	0	0	732	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		03/01/2018	Paydown		124,816	124,816	122,690	123,927	0	888	0	888	0	124,816	0	0	0	1,103	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		03/01/2018	Paydown		64,462	64,462	63,495	64,041	0	422	0	422	0	64,462	0	0	0	560	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		03/01/2018	Paydown		131,021	131,021	128,933	130,170	0	851	0	851	0	131,021	0	0	0	1,136	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		03/01/2018	Paydown		39,599	39,599	39,203	39,397	0	202	0	202	0	39,599	0	0	0	361	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		03/01/2018	Paydown		239,089	239,089	213,050	225,493	0	13,596	0	13,596	0	239,089	0	0	0	1,605	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		01/01/2018	Paydown		487,783	487,783	482,257	487,783	0	0	0	0	0	487,783	0	0	0	2,032	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		03/01/2018	Paydown		90,601	90,601	90,459	90,422	0	178	0	178	0	90,601	0	0	0	901	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		03/01/2018	Paydown		28,475	28,475	26,251	27,536	0	939	0	939	0	28,475	0	0	0	293	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		03/01/2018	Paydown		129,375	129,375	129,334	129,178	0	197	0	197	0	129,375	0	0	0	1,445	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2018	Paydown		147,636	147,636	149,262	147,978	0	(342)	0	(342)	0	147,636	0	0	0	777	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		03/01/2018	Paydown		26,396	26,396	25,200	25,930	0	466	0	466	0	26,396	0	0	0	159	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		02/01/2018	Paydown		420,475	420,475	405,808	415,027	0	5,449	0	5,449	0	420,475	0	0	0	1,938	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2018	Paydown		77,742	77,742	81,799	79,089	0	(1,347)	0	(1,347)	0	77,742	0	0	0	539	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2018	Paydown		198,038	198,038	191,014	195,365	0	2,673	0	2,673	0	198,038	0	0	0	1,449	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2018	Paydown		292,585	292,585	305,340	293,872	0	(1,287)	0	(1,287)	0	292,585	0	0	0	2,124	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2018	Paydown		139,677	139,677	151,812	142,390	0	(2,713)	0	(2,713)	0	139,677	0	0	0	1,118	09/25/2025	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2018	Paydown		143,110	143,110	145,413	144,571	0	(1,461)	0	(1,461)	0	143,110	0	0	0	915	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2018	Redemption 100.0000		42,910	42,910	42,910	42,910	0	0	0	0	0	42,910	0	0	0	200	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		01/05/2018	Maturity		180,000	180,000	182,925	180,000	0	0	0	0	0	180,000	0	0	0	4,725	01/05/2018	1FE
45189F-AN-4	ILLINOIS DEV FIN AUTH REV DEVELOPMENT 5.500% 03/01/18		03/01/2018	Maturity		810,000	810,000	805,958	809,795	0	205	0	205	0	810,000	0	0	0	22,275	03/01/2018	1FE
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		02/01/2018	Redemption 100.0000		75,000	75,000	76,673	75,707	0	(707)	0	(707)	0	75,000	0	0	0	2,329	02/01/2027	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		03/01/2018	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	251	11/01/2041	1FE
658207-NP-6	NORTH CAROLINA ST HSG 2.263% 01/01/18		01/01/2018	Maturity		790,000	790,000	790,000	790,000	0	0	0	0	0	790,000	0	0	0	8,939	01/01/2018	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2018	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	80	09/01/2041	1FE
84774B-AZ-6	SPEEDWAY IND REDEV AUTH LEASE UTILITIES 5.626% 02/01/22		02/01/2018	Redemption 100.0000		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	13,924	02/01/2022	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2018	Redemption 100.0000		71,013	71,013	71,013	71,013	0	0	0	0	0	71,013	0	0	0	(1,827)	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		02/01/2018	Redemption 100.0000		13,832	13,832	13,832	13,832	0	0	0	0	0	13,832	0	0	0	75	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/01/2018	Redemption 100.0000		56,579	56,579	56,579	56,579	0	0	0	0	0	56,579	0	0	0	177	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,189,383	8,189,383	8,239,330	8,229,123	0	(39,738)	0	(39,738)	0	8,189,383	0	0	0	94,612	XXX	XXX
00130H-BW-4	AES CORP 5.500% 04/15/25		03/21/2018	TENDER OFFER		248,390	236,000	233,640	234,141	0	57	0	57	0	234,199	0	14,191	14,191	5,625	04/15/2025	3FE
00206R-CW-0	AT&T INC 1.750% 01/15/18		01/15/2018	Maturity		500,000	500,000	499,880	499,993	0	7	0	7	0	500,000	0	0	0	4,375	01/15/2018	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		03/22/2018	Call 100.0000		4,895,000	4,895,000	5,341,520	4,974,352	0	(13,825)	0	(13,825)	0	4,960,528	0	(65,528)	(65,528)	248,614	04/01/2019	2FE
00440E-AK-3	ACE INA HOLDINGS INC 5.800% 03/15/18		03/15/2018	Maturity		1,000,000	1,000,000	999,160	999,778	0	222	0	222	0	1,000,000	0	0	0	29,000	03/15/2018	1FE
00766T-AB-6	AECOM TECHNOLOGY 5.750% 10/15/22		03/16/2018	Call 100.0000		3,040,000	3,040,000	3,055,200	3,049,448	0	(546)	0	(546)	0	3,048,902	0	(8,902)	(8,902)	204,434	10/15/2022	3FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2018	Paydown		72,068	72,068	72,536	72,668	0	(599)	0	(599)	0	72,068	0	0	0	370	11/25/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.636% 04/25/45		03/01/2018	Paydown		19,401	19,401	19,842	19,787	0	(386)	0	(386)	0	19,401	0	0	0	118	04/25/2045	1FM
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/15/2018	Maturity		1,700,000	1,700,000	1,699,949	0	0	51	0	51	0	1,700,000	0	0	0	14,025	02/15/2018	1FE
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		01/02/2018	Redemption 100.0000		68,571	68,571	75,502	69,840	0	(1,269)	0	(1,269)	0	68,571	0	0	0	2,399	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2018	Redemption 100.0000		120,000	120,000	110,267	111,364	0	8,636	0	8,636	0	120,000	0	0	0	2,755	12/31/2025	2FE
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		02/15/2018			195,001	195,001	195,001	195,001	0	0	0	0	0	195,001	0	0	0	3,559	02/15/2029	1FE
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		03/26/2018	TENDER OFFER		203,750	200,000	200,000	200,000	0	0	0	0	0	200,000	0	3,750	3,750	6,632	03/15/2021	4FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2018	Paydown		29,389	29,389	29,388	29,244	0	146	0	146	0	29,389	0	0	0	200	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		03/01/2018	Paydown		63,247	63,247	63,243	63,072	0	175	0	175	0	63,247	0	0	0	388	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2018	Paydown		14,391	14,391	14,390	14,385	0	6	0	6	0	14,391	0	0	0	80	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
038336-B#-9	APTARGROUP PP 6.030% 07/31/18		01/02/2018	Call 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	47,932	07/31/2018	2
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	155	10/30/2045	2AM
04684T-AA-9	A10 2017-1A A1FL 2.627% 03/15/36		03/15/2018	Paydown		3,617,524	3,617,524	3,617,524	3,617,524	0	0	0	0	0	3,617,524	0	0	0	18,647	03/15/2036	1FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		02/26/2018	Maturity		1,400,000	1,400,000	1,399,860	0	0	140	0	140	0	1,400,000	0	0	0	11,550	02/26/2018	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		03/05/2018	Maturity		2,448,000	2,448,000	2,448,264	580,056	0	(18)	0	(18)	0	2,448,000	0	0	0	20,808	03/05/2018	1FE
067383-AA-7	BARD C.R. INC 6.700% 12/01/26		01/01/2018	Tax Free Exchange		2,011,059	2,000,000	2,009,800	2,006,048	0	11	0	11	0	2,006,059	0	5,000	5,000	10,422	12/01/2026	2FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		01/26/2018	RBC/DAIN		525,086	1,355,060	555,575	556,703	0	11,028	0	11,028	0	567,731	0	(42,645)	(42,645)	15,212	12/01/2018	1AM
12189L-AW-1	BURLINGTON NORTH SANTA FE 4.150% 04/01/45		02/08/2018	JEFFERIES & CO		1,033,060	1,000,000	996,730	996,868	0	18	0	18	0	996,886	0	36,174	36,174	15,101	04/01/2045	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2018	Redemption 100.0000		182,682	182,682	182,682	182,682	0	0	0	0	0	182,682	0	0	0	7,537	01/15/2021	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2018	Paydown		58,294	58,294	58,876	58,330	0	(36)	0	(36)	0	58,294	0	0	0	309	12/10/2044	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2018	Paydown		60,165	60,165	60,029	60,026	0	139	0	139	0	60,165	0	0	0	302	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2018	Paydown		38,012	38,012	38,297	37,980	0	32	0	32	0	38,012	0	0	0	325	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2018	Paydown		23,946	23,946	21,995	21,651	0	2,294	0	2,294	0	23,946	0	0	0	219	11/25/2035	2FM
14042E-3V-0	CAPITAL ONE NA 1.500% 03/22/18		02/22/2018	Call 100.0000		3,700,000	3,700,000	3,697,188	3,698,289	0	1,065	0	1,065	0	3,699,354	0	647	647	23,125	03/22/2018	2FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		03/29/2018	Call 100.0000		1,600,000	1,600,000	1,599,672	899,922	0	201	0	201	0	1,599,886	0	114	114	0	05/01/2018	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2018	Paydown		1,122	10,151	6,603	6,897	0	(5,774)	0	(5,774)	0	1,122	0	0	0	89	11/25/2035	2FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2018	Paydown		38,951	38,951	38,157	38,203	0	748	0	748	0	38,951	0	0	0	186	10/25/2043	1FM
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		02/06/2018	US BANCORP		3,060,480	3,000,000	2,973,150	2,983,174	0	258	0	258	0	2,983,432	0	77,048	77,048	25,867	11/01/2023	1FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	163	04/25/2047	2AM
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/15/2018	Maturity		800,000	800,000	800,120	0	0	(120)	0	(120)	0	800,000	0	0	0	23,500	02/15/2018	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2018	Redemption 100.0000		19,202	19,202	19,202	19,202	0	0	0	0	0	19,202	0	0	0	130	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		03/01/2018	Paydown		103,766	103,766	104,802	103,821	0	(55)	0	(55)	0	103,766	0	0	0	820	11/10/2046	1FM
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		02/01/2018	Paydown		304	304	307	305	0	(1)	0	(1)	0	304	0	0	0	2	07/10/2044	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2018	Paydown		189,454	189,454	191,345	189,307	0	147	0	147	0	189,454	0	0	0	8,523	04/10/2021	1FM
24703B-AE-5	DEFT 2015-1 C 2.420% 03/23/20		01/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(17,041)	03/23/2020	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2018	Redemption 100.0000		53,944	53,944	54,129	54,037	0	(93)	0	(93)	0	53,944	0	0	0	1,840	08/10/2022	1FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		02/21/2018	Maturity		800,000	800,000	800,072	0	0	(72)	0	(72)	0	800,000	0	0	0	8,000	02/21/2018	2FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		01/29/2018	JEFFERIES & CO		554,320	520,000	581,483	543,553	0	(1,115)	0	(1,115)	0	542,438	0	11,882	11,882	17,063	09/01/2019	3FE
25470X-AQ-8	DISH DBS CORP 5.125% 05/01/20		01/26/2018	Various		3,146,920	3,079,000	3,094,395	3,085,952	0	(259)	0	(259)	0	3,085,693	0	61,227	61,227	38,882	05/01/2020	3FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2018	Paydown		20,000	20,000	20,092	20,083	0	(83)	0	(83)	0	20,000	0	0	0	206	07/25/2047	3AM
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2018	Redemption 100.0000		65,929	65,929	65,929	65,929	0	0	0	0	0	65,929	0	0	0	1,717	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/17/2018	Redemption 100.0000		64,156	64,156	64,156	64,156	0	0	0	0	0	64,156	0	0	0	0	01/19/2031	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2018	Paydown		85,276	85,276	84,582	84,654	0	622	0	622	0	85,276	0	0	0	377	06/25/2043	1FM
302568-AA-8	FPL ENERGY CAITHNESS FDG 7.645% 12/31/18		01/01/2018	Redemption 100.0000		418,100	418,100	418,100	418,100	0	0	0	0	0	418,100	0	0	0	15,982	12/31/2018	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36161R-AE-9	GFCM 2003-1 A5 5.413% 05/12/35		03/01/2018	Paydown		66,365	66,365	73,945	67,754	0	(1,389)	0	(1,389)	0	66,365	0	0	0	1,060	05/12/2035	1FM
36228F-2R-6	GSR 2004-6F CL 3A4 6.500% 05/25/34		03/01/2018	Paydown		3,214	3,214	3,070	3,066	0	149	0	149	0	3,214	0	0	0	45	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2018	Paydown		31,008	31,008	31,937	31,204	0	(197)	0	(197)	0	31,008	0	0	0	196	08/10/2043	1FM
37362#-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		03/30/2018	Redemption 100.0000		32,667	32,667	32,667	32,667	0	0	0	0	0	32,667	0	0	0	685	06/30/2030	1
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		01/22/2018	Maturity		5,800,000	5,800,000	5,831,088	5,802,434	0	(2,434)	0	(2,434)	0	5,800,000	0	0	0	68,875	01/22/2018	1FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		03/05/2018	Maturity		1,475,000	1,475,000	1,474,837	0	0	163	0	163	0	1,475,000	0	0	0	12,538	03/05/2018	1FE
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		02/26/2018	Maturity		1,050,000	1,050,000	1,050,473	1,050,030	0	(30)	0	(30)	0	1,050,000	0	0	0	8,925	02/26/2018	1FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.854% 08/15/49		03/01/2018	Paydown		0	0	22,501	19,376	0	(19,376)	0	(19,376)	0	0	0	0	0	462	08/15/2049	1FE
466247-SE-4	JPMMT 2005-A5 1A2 3.581% 08/25/35		03/01/2018	Paydown		330,893	330,893	280,018	303,676	0	27,217	0	27,217	0	330,893	0	0	0	1,835	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2018	Paydown		35,362	35,362	35,715	35,406	0	(44)	0	(44)	0	35,362	0	0	0	282	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		02/01/2018	Paydown		306,068	306,068	309,127	306,157	0	(89)	0	(89)	0	306,068	0	0	0	13,142	11/15/2043	1FM
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		03/01/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	63,750	03/01/2018	2FE
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		02/05/2018	Call 100.0000		4,000,000	4,000,000	3,998,720	3,999,275	0	365	0	365	0	3,999,641	0	359	359	23,844	03/07/2018	1FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/09/2018	Maturity		2,400,000	2,400,000	2,399,784	0	0	216	0	216	0	2,400,000	0	0	0	19,500	02/09/2018	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		03/01/2018	Paydown		1,065	1,065	938	1,017	0	48	0	48	0	1,065	0	0	0	10	11/25/2034	1FM
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/10/2018	Maturity		3,000,000	3,000,000	2,999,760	2,999,933	0	67	0	67	0	3,000,000	0	0	0	22,500	01/10/2018	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		01/01/2018	Redemption 100.0000		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	786	06/30/2027	2FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2018	Paydown		67,635	67,635	65,944	66,067	0	1,568	0	1,568	0	67,635	0	0	0	276	07/25/2043	1FM
629568-AQ-9	NABORS INDUSTRIES INC 6.150% 02/15/18		02/15/2018	Maturity		3,462,000	3,462,000	3,715,315	3,466,339	0	(4,339)	0	(4,339)	0	3,462,000	0	0	0	106,457	02/15/2018	3FE
69403W-AB-3	PACIFIC BEACON LLC 1.944% 07/15/26		01/15/2018	Redemption 100.0000		64,020	64,020	54,417	57,984	0	6,036	0	6,036	0	64,020	0	0	0	504	07/15/2026	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2018	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
74836H-AC-1	QUESTAR PIPELINE CO 5.830% 02/01/18		02/01/2018	Maturity		1,000,000	1,000,000	1,121,600	1,001,681	0	(1,681)	0	(1,681)	0	1,000,000	0	0	0	9,717	02/01/2018	2FE
74890E-AA-5	RAITF 2017-FL7 A 2.758% 06/15/37		03/15/2018	Paydown		41,589	41,589	41,589	41,589	0	0	0	0	0	41,589	0	0	0	253	06/15/2037	1FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		03/01/2018	Paydown		19,193	19,991	19,806	19,732	0	(539)	0	(539)	0	19,193	0	0	0	196	04/25/2035	3FM
76112B-SF-8	RAMP SER 2005-SP1 CL A16 5.000% 09/25/34		03/01/2018	Paydown		373,067	373,067	310,345	357,839	0	15,229	0	15,229	0	373,067	0	0	0	3,805	09/25/2034	1FM
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		03/01/2018	Paydown		19,186	19,186	18,802	18,954	0	232	0	232	0	19,186	0	0	0	184	09/25/2033	3FM
80284Q-AE-1	SDART 2015-5 B 1.960% 05/15/20		03/15/2018	Paydown		3,983,635	3,983,635	3,983,024	3,983,139	0	496	0	496	0	3,983,635	0	0	0	12,749	05/15/2020	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		03/15/2018	Paydown		2,078,958	2,078,958	2,078,958	0	0	0	0	0	0	2,078,958	0	0	0	4,281	02/15/2019	1FE
81618T-AA-8	SELECT INCOME REIT 2.850% 02/01/18		01/02/2018	Call 100.0000		5,000,000	5,000,000	4,980,800	4,999,291	0	23	0	23	0	4,999,314	0	686	686	59,375	02/01/2018	2FE
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		02/16/2018	Tax Free Exchange		4,782,234	4,850,000	4,775,650	4,780,812	0	1,421	0	1,421	0	4,782,234	0	0	0	135,699	03/15/2025	4FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2018	Paydown		94,055	94,055	92,423	92,522	0	1,533	0	1,533	0	94,055	0	0	0	440	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2018	Paydown		59,166	59,166	59,018	59,056	0	109	0	109	0	59,166	0	0	0	284	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.521% 03/25/43		03/01/2018	Paydown		19,667	19,667	20,184	20,151	0	(484)	0	(484)	0	19,667	0	0	0	122	03/25/2043	1FM
82280D-BY-6	SCOT 2015-1 B1 3.834% 08/25/45		03/01/2018	Paydown		28,083	28,083	28,855	28,764	0	(682)	0	(682)	0	28,083	0	0	0	180	08/25/2045	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/20/2018	Paydown		265,077	265,077	265,030	265,051	0	27	0	27	0	265,077	0	0	0	1,005	10/20/2033	1FE
83034-AG-6	SNAP-ON INC 6.700% 03/01/19		03/22/2018	Call 100.0000		2,000,000	2,000,000	1,996,640	1,999,245	0	228	0	228	0	1,999,473	0	527	527	150,445	03/01/2019	1FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/15/2018	Maturity		3,175,000	3,175,000	3,295,335	3,204,481	0	(29,481)	0	(29,481)	0	3,175,000	0	0	0	115,094	03/15/2018	2FE
87305N-AE-8	TTX CORP PP 7.060% 01/02/19		01/02/2018	Redemption 100.0000		279,407	279,407	279,407	279,407	0	0	0	0	0	279,407	0	0	0	9,863	01/02/2019	1
87305N-AJ-7	TTX CORP PP 7.060% 07/02/19		01/02/2018	Redemption 100.0000		27,084	27,084	27,084	27,084	0	0	0	0	0	27,084	0	0	0	956	07/02/2019	1
87305N-AL-2	TTX CORP PP 7.060% 01/02/19		01/02/2018	Redemption 100.0000		355,624	355,624	355,624	355,624	0	0	0	0	0	355,624	0	0	0	12,554	01/02/2019	1
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2018	Redemption 100.0000		93,428	93,428	93,328	93,370	0	58	0	58	0	93,428	0	0	0	2,165	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2018			50,475	50,475	50,325	50,402	0	74	0	74	0	50,475	0	0	0	1,185	03/30/2023	3AM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		01/01/2018	Call 100.0000		88,000	88,000	88,000	88,000	0	0	0	0	0	88,000	0	0	0	2,370	10/01/2020	3FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		03/15/2018	Paydown		188,827	188,827	216,473	210,221	0	(21,394)	0	(21,394)	0	188,827	0	0	0	2,195	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2018	Paydown		20,290	20,290	23,255	22,368	0	(2,078)	0	(2,078)	0	20,290	0	0	0	189	07/15/2059	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		03/26/2018	Maturity		1,200,000	1,200,000	1,201,764	1,200,445	0	(445)	0	(445)	0	1,200,000	0	0	0	10,800	03/26/2018	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2018	Paydown		240,848	240,848	244,450	241,730	0	(882)	0	(882)	0	240,848	0	0	0	1,348	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2018	Paydown		264,489	264,489	268,454	265,484	0	(995)	0	(995)	0	264,489	0	0	0	1,386	05/10/2045	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		03/01/2018	Paydown		102,469	102,469	105,542	103,548	0	(1,079)	0	(1,079)	0	102,469	0	0	0	662	03/10/2046	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		03/01/2018	Paydown		151,633	151,633	155,421	152,776	0	(1,143)	0	(1,143)	0	151,633	0	0	0	716	08/10/2049	1FM
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2018	Redemption 100.0000		79,158	79,158	79,158	79,158	0	0	0	0	0	79,158	0	0	0	1,227	07/07/2028	1FE
909320-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2018	Redemption 100.0000		142,822	142,822	142,822	142,822	0	0	0	0	0	142,822	0	0	0	2,678	09/03/2026	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		02/15/2018	Maturity		2,900,000	2,900,000	2,900,087	0	0	(87)	0	(87)	0	2,900,000	0	0	0	29,000	02/15/2018	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2018	Redemption 100.0000		22,366	22,366	22,366	22,366	0	0	0	0	0	22,366	0	0	0	335	06/30/2030	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		01/30/2018	Redemption 100.0000		21,406	21,406	21,599	21,501	0	(95)	0	(95)	0	21,406	0	0	0	278	04/30/2024	1
92976W-BH-8	WACHOVIA CORPORATION 5.750% 02/01/18		02/01/2018	Maturity		1,500,000	1,500,000	1,669,680	1,502,072	0	(2,072)	0	(2,072)	0	1,500,000	0	0	0	43,125	02/01/2018	1FE
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		03/10/2018	Redemption 100.0000		23,262	23,262	23,262	23,262	0	0	0	0	0	23,262	0	0	0	286	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 3.731% 12/25/33		03/01/2018	Paydown		4,375	4,375	4,495	4,530	0	(155)	0	(155)	0	4,375	0	0	0	19	12/25/2033	1FM
966387-AG-7	WHITING PETROLEUM CORP 5.000% 03/15/19		01/26/2018	Call 100.0000		6,638,000	6,638,000	6,787,355	6,668,280	0	(2,075)	0	(2,075)	0	6,666,204	0	(28,204)	(28,204)	318,321	03/15/2019	4FE
976520-BL-2	WIN 2014-2 B3 4.110% 09/20/44		03/01/2018	Paydown		52,866	52,866	54,518	54,392	0	(1,526)	0	(1,526)	0	52,866	0	0	0	363	09/20/2044	1FM
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2018	Redemption 100.0000		29,781	29,781	29,781	29,781	0	0	0	0	0	29,781	0	0	0	806	03/03/2024	1
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2018			83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	3
C9824@-AC-4	WORLEYPARSONS CANADIAN FINANCE PP 4.860% 03/26/18	A	03/26/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,050	03/26/2018	3
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2018	Redemption 100.0000		670,333	670,333	670,333	670,333	0	0	0	0	0	670,333	0	0	0	17,429	02/15/2022	2
06738E-AF-2	BARCLAYS PLC 2.000% 03/16/18	D	03/16/2018	Maturity		200,000	200,000	200,324	200,060	0	(60)	0	(60)	0	200,000	0	0	0	2,000	03/16/2018	2FE
45687A-AA-0	INGERSOLL-RAND GL HLD CO 6.875% 08/15/18	D	03/15/2018	Call 100.0000		3,000,000	3,000,000	3,009,330	3,000,542	0	(434)	0	(434)	0	3,000,108	0	(108)	(108)	176,167	08/15/2018	2FE
69343M-AA-0	PFP III 2015-2 A 3.227% 07/14/34	D	03/16/2018	Paydown		109,801	109,801	109,801	109,609	0	0	0	0	0	109,801	0	0	0	612	07/14/2034	1FE
69345B-AA-2	PFP 2017-3 A 2.827% 01/14/35	D	03/14/2018	Paydown		89,770	89,770	89,770	89,770	0	0	0	0	0	89,770	0	0	0	587	01/14/2035	1FE
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	01/31/2018	TENDER OFFER		8,064,447	7,862,000	7,730,901	7,741,893	0	2,671	0	2,671	0	7,744,564	0	319,883	319,883	199,144	11/02/2020	4FE
87266H-AA-6	TFINS 2016-1A A 3.994% 01/20/38	D	01/20/2018	Paydown		244,471	244,471	219,412	224,704	0	19,766	0	19,766	0	244,471	0	0	0	2,258	01/20/2038	1FE
899415-AA-1	TULLOW OIL PLC 6.000% 11/01/20	D	03/23/2018	Call 100.0000		3,000,000	3,000,000	3,090,000	3,017,464	0	(4,704)	0	(4,704)	0	3,012,760	0	(12,760)	(12,760)	116,000	11/01/2020	5FE
N0021#-AE-6	Abertis Infrastructures Financ PP 5.260% 12/21/19	C	01/02/2018	Call 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	52,400	12/21/2019	2
N4281@-BD-6	KONINKLIJKE VOPAK NV PP 6.140% 06/19/22	C	01/01/2018	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	208,164	06/19/2022	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						119,810,662	120,292,803	120,647,133	103,336,278	0	(20,541)	0	(20,541)	0	119,437,322	0	373,341	373,341	2,908,451	XXX	XXX
976657-AH-9	WISCONSIN ENERGY CORP 3.951% 05/15/67		02/09/2018	JEFFERIES & CO		2,910,000	3,000,000	2,992,500	2,988,042	0	50	0	50	0	2,988,092	0	(78,092)	(78,092)	26,463	05/15/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						2,910,000	3,000,000	2,992,500	2,988,042	0	50	0	50	0	2,988,092	0	(78,092)	(78,092)	26,463	XXX	XXX
8399997. Total - Bonds - Part 4						134,166,986	134,739,127	135,207,199	117,841,206	0	(91,591)	0	(91,591)	0	133,871,738	0	295,249	295,249	3,050,791	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						134,166,986	134,739,127	135,207,199	117,841,206	0	(91,591)	0	(91,591)	0	133,871,738	0	295,249	295,249	3,050,791	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31339*-10-7	FHLB Indianapolis		03/28/2018	PRIVATE PLACEMENT	4,538.000	453,800		408,721	453,800	(45,079)	0	0	(45,079)	0	408,721	0	45,079	45,079	80		A
38174@-10-8	Golub Capital Investment Corpo		02/20/2018	Tax Free Exchange	40,000.000	600,000		600,000	600,000	0	0	0	0	0	600,000	0	0	0	0		U
46590V-10-0	JBG SMITH PROPERTIES REIT		03/01/2018	Various	1,208.000	40,613		40,613	17	(1)	0	0	(1)	0	40,613	0	0	0	0		L
46590V-10-0	JBG SMITH PROPERTIES REIT		01/01/2018	Cash Adjustment	1.000	16		17	0	0	0	0	0	0	17	0	(1)	(1)	0		L
703395-10-3	PATTERSON COS INC		03/26/2018	S. G. COWEN SECURITIES CORP.	3,812.000	83,102		156,475	137,728	18,747	0	0	18,747	0	156,475	0	(73,373)	(73,373)	991		L
929042-10-9	VORNADO REALTY TRUST REIT		03/01/2018	Spin Off	0.000	0		0	3,206	(3,206)	0	0	(3,206)	0	0	0	0	0	0		L
95082P-10-5	WESCO INTERNATIONAL INC		01/12/2018	S. G. COWEN SECURITIES CORP.	30,376.000	2,018,074		1,868,121	2,070,124	(202,003)	0	0	(202,003)	0	1,868,121	0	149,953	149,953	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,195,605	XXX	3,073,947	3,264,875	(231,542)	0	0	(231,542)	0	3,073,947	0	121,658	121,658	1,071	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,195,605	XXX	3,073,947	3,264,875	(231,542)	0	0	(231,542)	0	3,073,947	0	121,658	121,658	1,071	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,195,605	XXX	3,073,947	3,264,875	(231,542)	0	0	(231,542)	0	3,073,947	0	121,658	121,658	1,071	XXX	XXX
9899999. Total - Preferred and Common Stocks						3,195,605	XXX	3,073,947	3,264,875	(231,542)	0	0	(231,542)	0	3,073,947	0	121,658	121,658	1,071	XXX	XXX
9999999 - Totals						137,362,591	XXX	138,281,146	121,106,081	(231,542)	(91,591)	0	(323,133)	0	136,945,685	0	416,907	416,907	3,051,862	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/01/2017	12/27/2019	6,428		174.70	52,781			111,143		111,143	8,164						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/11/2017	04/13/2018	815		176.74	4,003			11,790		11,790	1,002						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/27/2017	04/27/2018	1,476		178.92	7,339			18,119		18,119	1,195						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/11/2017	05/14/2018	4,399		179.60	21,962			51,024		51,024	2,771						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/24/2017	05/24/2018	1,177		180.14	5,894			13,040		13,040	577						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/14/2017	06/14/2018	2,499		181.28	12,593			25,014		25,014	575						100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/27/2017	06/27/2018	1,286		180.46	6,450			13,923		13,923	463						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/13/2017	07/13/2018	1,283		179.99	6,422			14,528		14,528	565						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/27/2017	07/27/2018	975		180.60	4,893			10,525		10,525	302						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/11/2017	08/14/2018	161		180.27	806			1,795		1,795	58						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/25/2017	08/27/2018	856		179.90	4,281			9,887		9,887	360						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/13/2017	09/14/2018	3,280		182.94	16,680			29,583		29,583	(197)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/27/2017	09/27/2018	1,688		183.03	8,590			15,262		15,262	(101)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/12/2017	10/12/2018	3,171		186.07	16,402			21,847		21,847	(1,300)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/26/2017	10/26/2018	362		187.82	1,890			2,129		2,129	(192)						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/14/2017	11/14/2018	1,749		187.49	9,118			10,864		10,864	(840)						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/27/2017	11/27/2018	1,937		188.44	10,147			11,157		11,157	(1,027)						100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/13/2016	12/14/2018	2,813		174.19	19,110			47,793		47,793	4,051						100/89
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/13/2017	12/14/2018	4,311		189.52	22,713			22,762		22,762	(2,457)						100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/27/2017	12/27/2018	2,702		191.36	14,373			12,077		12,077	(1,702)						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/12/2017	01/11/2019	360		174.83	2,457			5,924		5,924	465						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/11/2018	01/11/2019	1,568		195.81		8,412		4,390		4,390	(4,022)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/26/2018	01/25/2019	3,251		197.76		17,618		7,511		7,511	(10,107)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/14/2017	02/14/2019	336		175.82	2,301			5,238		5,238	362						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/14/2018	02/14/2019	2,720		190.79		14,221		13,846		13,846	(374)						100/91
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/24/2017	02/27/2019	1,397		176.77	9,633			20,708		20,708	1,272						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/26/2018	02/27/2019	2,970		192.59		15,673		12,979		12,979	(2,694)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/14/2017	03/14/2019	2,275		175.82	15,600			35,650		35,650	2,434						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/13/2018	03/14/2019	6,093		191.19		31,921		31,137		31,137	(784)						100/100

SCHEDULE DB - PART A - SECTION 1

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2019	1,509		175.64	10,335			23,929		23,929	1,660						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/27/2019	8,322		191.06		43,566		43,940		43,940	374						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2017	04/12/2019	673		176.74	4,641			10,073		10,073	606						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/26/2019	1,453		178.92	10,140			19,255		19,255	814						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	212		179.60	1,482			2,702		2,702	97						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	883		180.14	6,201			10,963		10,963	344						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2019	1,798		181.28	12,714			20,950		20,950	468						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2019	1,125		180.46	7,917			13,848		13,848	416						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/12/2019	589		179.99	4,134			7,485		7,485	253						100/87
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/26/2019	172		180.60	1,209			2,116		2,116	62						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2019	638		180.27	4,485			8,057		8,057	255						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2019	1,473		179.90	10,335			19,076		19,076	663						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/13/2019	1,755		182.94	12,519			19,126		19,126	175						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2019	661		183.03	4,719			7,213		7,213	66						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2017	10/11/2019	1,731		186.07	12,558			15,731		15,731	(294)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/25/2019	1,661		187.82	12,168			13,588		13,588	(465)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/14/2019	1,280		187.49	9,360			10,804		10,804	(320)						100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2019	228		188.44	1,677			1,828		1,828	(68)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	3,525		174.19	28,858			62,250		62,250	4,794						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/13/2019	638		189.52	4,719			4,808		4,808	(223)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2017	12/27/2019	925		191.36	6,903			6,216		6,216	(398)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/14/2020	4,799		174.83	39,433			82,638		82,638	5,999						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2020	1,563		195.81		11,628		7,751		7,751	(3,877)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2020	1,861		197.76		13,947		8,113		8,113	(5,834)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	2,173		175.82	17,954			35,936		35,936	2,390						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/14/2020	1,530		190.79		11,067		11,035		11,035	(32)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2020	4,147		176.77	34,451			65,766		65,766	3,939						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2020	1,418		192.59		10,319		9,171		9,171	(1,148)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/13/2020	5,756		175.82	47,564			95,663		95,663	6,447						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/13/2020	2,594		191.19		18,749		18,601		18,601	(148)						100/100

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	7,031		175.64	58,045			118,128		118,128	8,156						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/27/2020	5,087		191.06		36,742		37,138		37,138	396						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2017	04/14/2020	3,350		176.74	27,824			53,626		53,626	3,283						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	4,572		178.92	38,446			66,246		66,246	3,063						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	100		179.60	846			1,410		1,410	59						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	5,579		180.14	47,235			76,711		76,711	2,901						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	3,806		181.28	32,430			49,634		49,634	1,446						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/26/2020	1,806		180.46	15,322			24,604		24,604	867						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	778		179.99	6,580			10,874		10,874	428						100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	5,559		180.60	47,188			75,717		75,717	2,613						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2020	4,726		180.27	40,044			65,600		65,600	2,410						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2017	08/27/2020	1,479		179.90	12,502			20,952		20,952	843						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2020	3,750		182.94	32,242			46,123		46,123	862						100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	4,699		183.03	40,420			57,747		57,747	1,034						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2017	10/14/2020	3,741		186.07	32,712			39,650		39,650	(187)						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/27/2020	3,328		187.82	29,375			32,378		32,378	(566)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/13/2020	5,062		187.49	44,603			50,414		50,414	(709)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2020	451		188.44	3,995			4,299		4,299	(90)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/14/2020	9,297		189.52	82,814			84,139		84,139	(2,510)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/22/2020	7,724		191.36	69,466			63,797		63,797	(2,703)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2018	01/14/2021	2,788		195.81		24,843		18,097		18,097	(6,746)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2021	5,016		197.76		45,037		29,345		29,345	(15,692)						100/159
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/12/2021	1,861		190.79		16,117		16,132		16,132	15						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2018	02/26/2021	4,003		192.59		34,849		31,786		31,786	(3,063)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2018	03/12/2021	5,753		191.19		49,610		49,480		49,480	(130)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/26/2021	3,235		191.06		27,872		28,173		28,173	301						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2015	09/14/2018	1,224		173.24	9,964			21,832		21,832	2,068						100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	7,386		174.25	60,489			124,675		124,675	10,783						100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	35		171.61	234			679		679	71						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	223		170.57	1,482			4,545		4,545	499						100/96

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/13/2015	11/14/2018	13,079		172.49	106,032			242,747		242,747	23,673						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/21/2016	11/27/2018	1,289		172.24	8,658			24,231		24,231	2,384						100/89
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/14/2015	12/14/2018	19,285		171.17	155,147			382,227		382,227	40,113						100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/23/2016	12/27/2018	2,679		174.70	18,252			44,309		44,309	3,563						100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/13/2016	01/11/2019	23,450		168.87	186,120			515,900		515,900	60,970						100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/27/2017	01/25/2019	2,082		174.80	14,196			34,338		34,338	2,686						100/117
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/11/2016	02/14/2019	11,229		172.32	90,945			210,658		210,658	20,100						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/14/2016	03/14/2019	20,436		171.02	164,265			407,907		407,907	41,690						100/117
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/14/2016	04/12/2019	14,895		172.20	120,555			281,673		281,673	26,216						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/13/2016	05/14/2019	20,278		172.45	164,359			379,611		379,611	34,473						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/14/2016	06/14/2019	18,720		173.40	152,562			335,832		335,832	28,267						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/14/2016	07/12/2019	24,765		175.29	204,027			406,141		406,141	28,479						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/12/2016	08/14/2019	15,001		174.86	123,281			252,460		252,460	18,451						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/14/2016	09/13/2019	13,019		172.44	105,515			246,320		246,320	21,872						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/13/2016	10/14/2019	7,426		171.69	59,925			145,627		145,627	13,664						100/134
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/26/2016	10/25/2019	4,330		171.61	34,921			85,293		85,293	8,010						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/14/2016	11/14/2019	8,003		170.57	64,155			164,933		164,933	16,565						100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/25/2016	11/27/2019	6,433		172.24	52,076			123,640		123,640	11,065						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/27/2017	01/27/2020	3,370		174.80	27,683			58,260		58,260	4,279						100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2019	83		229.43		675		293		293	(381)						100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/25/2019	1,062		233.45		8,903		2,826		2,826	(6,077)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/14/2019	493		220.90		3,848		3,489		3,489	(359)						100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2019	316		221.55		2,499		2,193		2,193	(306)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2018	03/14/2019	1,150		221.69		9,078		8,086		8,086	(992)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/27/2019	501		219.69		3,806		4,061		4,061	255						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2020	39		229.43		452		269		269	(183)						100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/27/2020	30		233.45		354		172		172	(183)						100/103
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/14/2020	349		220.90		3,827		3,622		3,622	(205)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2020	239		221.55		2,661		2,442		2,442	(218)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2018	03/13/2020	519		221.69		5,762		5,322		5,322	(439)						100/100

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	03/27/2018	03/27/2020	282		219.69		3,013		3,181		3,181	167						100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2017	12/24/2020	96		229.43	1,368			895		895	(477)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	01/12/2018	01/14/2021	157		229.43		2,218		1,478		1,478	(740)						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	01/26/2018	01/27/2021	34		233.45		495		281		281	(214)						100/3
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	02/14/2018	02/12/2021	77		220.90		1,027		990		990	(37)						100/81
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	02/27/2018	02/26/2021	2,149		221.55		28,988		27,222		27,222	(1,767)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	03/14/2018	03/12/2021	956		221.69		12,953		12,145		12,145	(808)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	03/27/2018	03/26/2021	674		219.69		8,762		9,182		9,182	421						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	660		2,328.95	84,535			206,060		206,060	2,653						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	414		2,328.95	30,880			102,170		102,170	19,031						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	496		2,349.01	21,553			66,447		66,447	(12,899)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	1,799		2,349.01	65,910			199,774		199,774	(46,818)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	5,968		2,349.01	419,198			1,374,777		1,374,777	106,596						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	556		2,349.01	15,138			41,700		41,700	(14,168)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	16,707		2,349.01	2,134,928			4,898,167		4,898,167	(705,550)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	1,971		2,349.01	67,135			194,443		194,443	(51,357)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	498		2,384.25	53,820			128,828		128,828	(21,726)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/17/2017	04/16/2018	234		2,407.74	22,385			55,217		55,217	(10,431)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	73		2,388.77	5,220			14,509		14,509	2,053						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	129		2,388.77	16,016			33,361		33,361	(1,282)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	194		2,390.90	18,096			39,812		39,812	6,515						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	433		2,390.90	54,908			114,212		114,212	(2,912)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	1,642		2,402.32	55,625			117,316		117,316	(37,020)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	885		2,402.32	39,100			87,041		87,041	(21,429)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	1,700		2,402.32	63,726			137,583		137,583	(39,410)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	5,776		2,402.32	384,338			1,135,497		1,135,497	86,790						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	373		2,402.32	10,472			19,992		19,992	(7,785)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	281		2,402.32	11,543			25,440		25,440	(6,664)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	16,553		2,402.32	2,103,569			4,221,114		4,221,114	(620,895)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	05/15/2017	05/15/2018	85		2,438.35	9,123			18,994		18,994	(3,167)						100/101

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	05/15/2017	05/15/2018	227		2,462.38	21,419			45,696		45,696	(8,298)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	149		2,415.82	9,360			28,199		28,199	3,347						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	103		2,415.82	13,250			25,656		25,656	(812)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	663		2,437.92	87,318			156,160		156,160	(5,956)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	211		2,437.92	14,729			36,942		36,942	5,063						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	1,217		2,432.46	47,064			66,831		66,831	(30,050)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	389		2,432.46	16,632			24,048		24,048	(9,979)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	882		2,432.46	30,459			42,486		42,486	(20,704)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	471		2,432.46	12,939			16,772		16,772	(9,705)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	11,916		2,432.46	1,573,886			2,831,344		2,831,344	(354,292)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	4,444		2,432.46	303,761			789,576		789,576	51,376						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	06/15/2017	06/15/2018	277		2,493.27	27,338			51,871		51,871	(8,034)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	36		2,419.38	2,401			7,275		7,275	738						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	94		2,419.38	12,130			24,359		24,359	(151)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	159		2,459.27	10,753			26,814		26,814	2,836						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	376		2,459.27	47,730			87,198		87,198	(1,629)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	3,808		2,459.14	247,236			653,073		653,073	24,938						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	1,356		2,459.14	51,026			52,904		52,904	(25,534)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	1,257		2,459.14	51,294			56,796		56,796	(25,423)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	12,513		2,459.14	1,578,501			2,915,663		2,915,663	(317,514)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	327		2,459.14	9,821			9,071		9,071	(5,145)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	81		2,496.03	8,560			16,543		16,543	(1,930)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	248		2,520.62	22,875			46,093		46,093	(5,188)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	25		2,475.42	2,489			4,047		4,047	181						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	104		2,475.42	12,642			23,497		23,497	(385)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	461		2,465.84	60,261			109,631		109,631	(918)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	140		2,465.84	10,005			24,760		24,760	1,885						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	4,234		2,464.61	302,615			760,710		760,710	7,699						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	270		2,464.61	12,569			11,745		11,745	(4,877)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	440		2,464.61	13,454			9,637		9,637	(5,552)						100/101

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,396		2,464.61	54,008			44,608		44,608	(21,483)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	13,286		2,464.61	1,712,564			3,192,379		3,192,379	(256,825)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,812		2,464.61	77,245			68,082		68,082	(30,361)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	77		2,501.58	8,246			16,300		16,300	(1,346)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	306		2,526.23	28,690			59,059		59,059	(4,932)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	9		2,443.05	695			1,933		1,933	102						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	59		2,443.05	7,704			15,414		15,414	247						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	660		2,495.62	88,390			149,034		149,034	(171)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	233		2,495.62	16,326			37,751		37,751	1,343						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	380		2,500.23	17,575			11,984		11,984	(5,170)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	16,157		2,500.23	2,153,054			3,616,635		3,616,635	(237,181)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	432		2,500.23	12,960			6,756		6,756	(3,868)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	4,998		2,500.23	356,732			798,805		798,805	(24,487)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	1,770		2,500.23	67,703			40,742		40,742	(20,085)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	2,138		2,500.23	90,331			58,041		58,041	(26,675)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	88		2,537.73	9,724			17,265		17,265	(1,279)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	310		2,562.74	30,148			55,311		55,311	(4,060)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	142		2,507.04	19,188			31,572		31,572	(10)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	12		2,507.04	849			1,870		1,870	(31)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	667		2,553.17	88,556			130,547		130,547	(1,107)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	448		2,553.17	30,774			55,381		55,381	(1,671)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	297		2,557.64	9,880			3,212		3,212	(2,658)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	2,412		2,557.64	108,592			45,666		45,666	(29,765)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	14,859		2,557.64	1,972,460			2,927,304		2,927,304	(151,365)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	4,403		2,557.64	299,516			552,294		552,294	(52,434)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	1,656		2,557.64	67,760			26,493		26,493	(18,599)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	111		2,596.00	12,284			19,051		19,051	(901)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	252		2,621.58	24,317			38,931		38,931	(1,672)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	77		2,581.07	5,420			8,130		8,130	(711)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	399		2,581.07	53,509			72,854		72,854	(635)						100/99

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	364		2,578.87	53,617			68,753		68,753	(98)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	105		2,578.87	8,541			12,240		12,240	(663)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	4,172		2,564.62	333,840			540,964		540,964	(60,997)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	1,741		2,564.62	81,263			25,906		25,906	(19,036)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	1,585		2,564.62	67,073			19,623		19,623	(15,457)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	13,115		2,564.62	1,940,740			2,614,344		2,614,344	(89,060)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	472		2,564.62	15,609			3,765		3,765	(3,526)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	33		2,603.09	4,157			5,760		5,760	(160)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	326		2,628.74	36,239			51,289		51,289	(1,132)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	19		2,601.42	1,382			1,902		1,902	(198)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	193		2,601.42	27,112			34,561		34,561	(10)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	253		2,652.01	19,593			19,429		19,429	(1,898)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	616		2,652.01	90,632			93,785		93,785	(1,404)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	1,779		2,675.81	97,104			19,408		19,408	(17,032)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	11,780		2,675.81	1,722,568			1,655,152		1,655,152	30,722						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	1,250		2,675.81	62,552			11,376		11,376	(10,519)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	4,156		2,675.81	316,364			278,767		278,767	(59,271)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	835		2,675.81	33,972			4,978		4,978	(5,204)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	62		2,715.95	7,557			7,318		7,318	262						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	271		2,742.71	29,218			28,474		28,474	1,421						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	416		2,682.62	64,339			58,424		58,424	13						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	142		2,682.62	12,046			8,819		8,819	(1,109)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	74		2,786.24		6,130		1,980		1,980	(4,150)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	515		2,786.24		78,925		47,590		47,590	(31,335)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	1,682		2,776.42		81,258		12,430		12,430	(68,828)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	4,536		2,776.42		374,072		149,021		149,021	(225,050)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	2,649		2,776.42		140,481		23,286		23,286	(117,195)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	12,082		2,776.42		1,868,457		1,180,059		1,180,059	(688,398)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	335		2,776.42		13,113		1,645		1,645	(11,468)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	22		2,818.07		2,808		1,719		1,719	(1,089)						100/100

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	1,007		2,845.83		115,434		68,968		68,968	(46,465)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	277		2,872.87		46,805		16,851		16,851	(29,953)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	17		2,872.87		1,640		183		183	(1,457)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	865		2,698.63		160,648		126,785		126,785	(33,863)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	179		2,698.63		19,312		12,553		12,553	(6,758)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	222		2,731.20		7,623		1,489		1,489	(6,134)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	4,608		2,731.20		499,625		272,140		272,140	(227,484)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	10,830		2,731.20		1,996,650		1,408,384		1,408,384	(588,266)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	1,331		2,731.20		58,160		13,229		13,229	(44,931)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	2,021		2,731.20		93,288		21,949		21,949	(71,339)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	57		2,772.17		9,099		6,235		6,235	(2,863)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	209		2,799.48		30,381		19,971		19,971	(10,411)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	175		2,744.28		31,025		22,137		22,137	(8,888)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	29		2,744.28		3,010		1,507		1,507	(1,502)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	306		2,749.49		43,784		17,401		17,401	(26,383)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	998		2,749.49		186,592		128,733		128,733	(57,859)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	1,725		2,747.33		91,482		19,565		19,565	(71,917)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	264		2,747.33		13,340		2,739		2,739	(10,601)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	4,421		2,747.33		473,655		267,096		267,096	(206,559)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	288		2,747.33		10,902		1,812		1,812	(9,090)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	11,799		2,747.33		2,204,220		1,519,322		1,519,322	(684,898)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	1,727		2,747.33		82,563		16,321		16,321	(66,242)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	127		2,788.54		20,650		13,892		13,892	(6,758)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	182		2,816.01		26,750		17,613		17,613	(9,137)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	39		2,612.62		4,707		5,237		5,237	530						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	371		2,612.62		71,148		77,798		77,798	6,650						100/97
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										25,923,667	9,399,249	0	52,338,396	XXX	52,338,396	(6,226,612)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										25,923,667	9,399,249	0	52,338,396	XXX	52,338,396	(6,226,612)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 2138000KYDSBDFTH2K71	07/28/2017	05/31/2022	306,070		42.75	128,060			176,820		176,820	(21,972)						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	0	0	176,820	XXX	176,820	(21,972)	0	0	0	0	XXX	XXX

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0359999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	(21,972)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										26,051,727	9,399,249	0	52,515,216	XXX	52,515,216	(6,248,584)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										26,051,727	9,399,249	0	52,515,216	XXX	52,515,216	(6,248,584)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	87		2,393.00	(7,856)			(21,712)		(21,712)	594						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	37		2,398.82	(1,318)			(6,452)		(6,452)	(1,338)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	425		2,398.82	(36,989)			(103,326)		(103,326)	3,516						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	302		2,404.64	(10,194)			(51,601)		(51,601)	(10,836)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	18		2,404.64	(1,520)			(4,286)		(4,286)	158						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	130		2,410.46	(10,605)			(30,174)		(30,174)	1,332						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	5		2,410.46	(163)			(850)		(850)	(181)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	71		2,422.11	(1,947)			(10,875)		(10,875)	(2,378)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	1,011		2,384.25	(107,350)			(261,511)		(261,511)	44,102						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	345		2,384.25	(17,172)			(67,290)		(67,290)	(6,113)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	1,422		2,390.12	(146,626)			(359,465)		(359,465)	63,178						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	268		2,395.99	(11,844)			(49,191)		(49,191)	(4,742)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	498		2,398.34	(49,257)			(122,025)		(122,025)	22,072						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	6,164		2,407.74	(579,200)			(1,453,727)		(1,453,727)	274,609						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	2,322		2,413.61	(84,007)			(385,029)		(385,029)	(40,868)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	6,911		2,413.61	(628,295)			(1,591,700)		(1,591,700)	311,914						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	2,288		2,419.48	(77,400)			(365,975)		(365,975)	(40,212)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	275		2,419.48	(24,188)			(61,640)		(61,640)	12,638						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	53		2,427.70	(1,625)			(8,074)		(8,074)	(933)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	285		2,431.23	(8,375)			(42,271)		(42,271)	(4,993)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	924		2,432.40	(75,516)			(195,945)		(195,945)	42,944						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	407		2,448.84	(9,455)			(53,100)		(53,100)	(7,063)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/17/2017	04/16/2018	234		2,448.84	(17,380)			(46,030)		(46,030)	10,771						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	5		2,466.41	(400)			(939)		(939)	98						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	120		2,472.38	(9,209)			(21,798)		(21,798)	2,270						100/105

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	73		2,484.32	(1,844)			(7,560)		(7,560)	(1,241)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	4		2,490.29	(288)			(694)		(694)	90						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	233		2,462.63	(19,662)			(46,338)		(46,338)	3,285						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	113		2,468.60	(5,854)			(14,466)		(14,466)	(2,751)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	2		2,468.60	(136)			(324)		(324)	22						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	106		2,474.58	(8,357)			(20,131)		(20,131)	1,480						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	2		2,474.58	(82)			(203)		(203)	(39)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	79		2,486.54	(3,591)			(8,675)		(8,675)	(1,710)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	92		2,492.51	(6,520)			(16,041)		(16,041)	1,511						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,278		2,438.35	(134,466)			(284,467)		(284,467)	47,434						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	418		2,438.35	(19,397)			(67,212)		(67,212)	(6,139)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	271		2,444.36	(27,625)			(58,654)		(58,654)	10,338						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	96		2,450.37	(3,910)			(14,234)		(14,234)	(1,386)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	85		2,455.17	(8,221)			(17,761)		(17,761)	3,152						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	8,332		2,462.38	(774,581)			(1,678,220)		(1,678,220)	304,765						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	5,520		2,468.38	(495,924)			(1,085,993)		(1,085,993)	202,252						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	2,187		2,468.38	(73,045)			(285,924)		(285,924)	(30,569)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	2,287		2,474.39	(71,435)			(285,258)		(285,258)	(31,589)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	535		2,475.59	(46,260)			(101,679)		(101,679)	19,391						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	110		2,485.20	(3,021)			(12,568)		(12,568)	(1,457)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	310		2,486.40	(8,344)			(34,960)		(34,960)	(4,070)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	227		2,486.40	(18,421)			(40,998)		(40,998)	8,497						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	366		2,492.41	(9,152)			(39,096)		(39,096)	(4,705)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	618		2,496.01	(47,520)			(106,526)		(106,526)	22,911						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	76		2,500.37	(5,943)			(13,443)		(13,443)	963						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	46		2,506.41	(671)			(4,505)		(4,505)	(501)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	103		2,512.45	(1,325)			(9,615)		(9,615)	(1,052)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	11		2,512.45	(780)			(1,793)		(1,793)	141						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	17		2,518.49	(1,156)			(2,668)		(2,668)	244						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	3		2,504.96	(302)			(591)		(591)	38						100/97

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	2		2,511.06	(51)			(167)		(167)	(23)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	438		2,511.06	(39,052)			(77,039)		(77,039)	4,547						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	153		2,517.15	(4,413)			(14,735)		(14,735)	(1,950)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	46		2,529.34	(1,130)			(3,893)		(3,893)	(482)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	10		2,535.44	(221)			(768)		(768)	(93)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	222		2,541.53	(16,639)			(33,997)		(33,997)	2,457						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	1,357		2,468.95	(148,830)			(280,637)		(280,637)	38,440						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	261		2,468.95	(12,319)			(36,873)		(36,873)	(2,653)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	123		2,475.03	(13,110)			(24,976)		(24,976)	3,481						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	103		2,481.11	(4,250)			(13,270)		(13,270)	(969)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	4,317		2,493.27	(417,900)			(806,906)		(806,906)	124,976						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	1,385		2,499.35	(46,506)			(153,686)		(153,686)	(10,837)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	5,196		2,499.35	(486,640)			(949,588)		(949,588)	140,749						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	304		2,505.43	(27,602)			(53,893)		(53,893)	8,636						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	2,051		2,505.43	(63,872)			(215,112)		(215,112)	(14,427)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	45		2,515.16	(1,243)			(4,305)		(4,305)	(271)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	277		2,517.60	(23,490)			(46,485)		(46,485)	7,707						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	158		2,517.60	(4,235)			(14,687)		(14,687)	(885)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	440		2,523.68	(10,807)			(38,177)		(38,177)	(2,189)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	06/15/2017	06/15/2018	619		2,530.97	(48,612)			(97,294)		(97,294)	16,758						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	26		2,504.06	(508)			(3,028)		(3,028)	(238)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	10		2,510.11	(185)			(1,159)		(1,159)	(88)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	2		2,516.16	(175)			(444)		(444)	17						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	06/27/2017	06/27/2018	92		2,522.20	(6,216)			(16,052)		(16,052)	512						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	3		2,526.90	(282)			(582)		(582)	18						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	239		2,533.05	(19,958)			(41,453)		(41,453)	1,728						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	96		2,539.20	(2,549)			(8,698)		(8,698)	(590)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	16		2,545.34	(390)			(1,345)		(1,345)	(75)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	47		2,551.49	(1,067)			(3,737)		(3,737)	(198)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	134		2,563.79	(9,306)			(20,361)		(20,361)	760						100/97

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	1,069		2,496.03	(110,460)			(217,532)		(217,532)	25,374						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	258		2,496.03	(11,240)			(34,862)		(34,862)	(1,020)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	671		2,502.17	(66,990)			(133,738)		(133,738)	14,614						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	169		2,508.32	(6,350)			(20,752)		(20,752)	(479)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	81		2,514.47	(7,620)			(15,434)		(15,434)	1,718						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	5,144		2,520.62	(464,255)			(955,871)		(955,871)	107,597						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	5,154		2,526.77	(448,695)			(929,567)		(929,567)	105,276						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	1,234		2,526.77	(37,027)			(129,687)		(129,687)	(1,365)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	1,842		2,532.91	(50,736)			(182,810)		(182,810)	(372)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	248		2,545.21	(19,398)			(41,499)		(41,499)	4,830						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	305		2,546.44	(6,975)			(26,393)		(26,393)	450						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ20ELI146	07/17/2017	07/16/2018	474		2,553.82	(35,067)			(76,016)		(76,016)	8,931						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	9		2,562.06	(439)			(716)		(716)	33						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	16		2,568.25	(732)			(1,156)		(1,156)	77						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	104		2,580.63	(6,347)			(15,355)		(15,355)	419						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	19		2,533.65	(1,647)			(3,475)		(3,475)	22						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	13		2,539.82	(378)			(1,385)		(1,385)	(56)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	349		2,539.82	(29,756)			(63,675)		(63,675)	446						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	78		2,545.98	(2,093)			(7,865)		(7,865)	(234)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	4		2,552.14	(99)			(388)		(388)	(11)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	45		2,564.47	(910)			(3,823)		(3,823)	(65)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	94		2,570.64	(6,607)			(14,944)		(14,944)	283						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	807		2,501.58	(84,575)			(170,723)		(170,723)	14,095						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	363		2,501.58	(17,453)			(52,234)		(52,234)	305						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	264		2,507.74	(26,715)			(54,310)		(54,310)	4,972						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	57		2,513.90	(2,380)			(7,504)		(7,504)	106						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	77		2,518.83	(7,315)			(15,340)		(15,340)	1,280						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	5,833		2,526.23	(533,313)			(1,124,461)		(1,124,461)	93,897						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	5,181		2,532.39	(457,166)			(979,482)		(979,482)	82,240						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,657		2,532.39	(55,965)			(190,542)		(190,542)	6,089						100/101

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	1,637		2,538.55	(50,841)			(178,846)		(178,846)	7,558						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	359		2,539.78	(30,356)			(65,687)		(65,687)	5,505						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	140		2,544.71	(4,037)			(14,527)		(14,527)	667						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	306		2,550.87	(24,085)			(53,511)		(53,511)	5,086						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	379		2,557.03	(9,257)			(35,240)		(35,240)	2,223						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	842		2,559.50	(63,080)			(142,849)		(142,849)	12,038						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	5		2,522.45	(101)			(583)		(583)	(7)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	5		2,540.77	(77)			(555)		(555)	4						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	5		2,540.77	(330)			(923)		(923)	(11)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	54		2,546.88	(3,485)			(9,871)		(9,871)	(124)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	8		2,564.25	(762)			(1,416)		(1,416)							100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	311		2,570.49	(28,594)			(53,412)		(53,412)	529						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	5		2,570.49	(165)			(499)		(499)	8						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	77		2,576.73	(2,235)			(6,963)		(6,963)	87						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	6		2,582.97	(161)			(515)		(515)	14						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	145		2,595.44	(3,258)			(11,034)		(11,034)	438						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	340		2,601.68	(26,149)			(51,459)		(51,459)	(180)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	478		2,537.73	(23,123)			(60,156)		(60,156)	3,852						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	1,644		2,537.73	(180,018)			(322,540)		(322,540)	23,886						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	292		2,543.98	(31,025)			(56,222)		(56,222)	3,610						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	60		2,550.23	(2,543)			(6,899)		(6,899)	534						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	88		2,551.48	(8,888)			(16,414)		(16,414)	1,213						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	7,087		2,562.74	(680,448)			(1,264,667)		(1,264,667)	92,839						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	5,797		2,568.99	(539,214)			(1,014,209)		(1,014,209)	63,061						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	1,710		2,568.99	(58,354)			(170,061)		(170,061)	16,218						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	612		2,570.24	(56,457)			(106,631)		(106,631)	6,625						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	1,742		2,575.24	(54,655)			(164,099)		(164,099)	18,154						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	502		2,581.49	(14,621)			(44,894)		(44,894)	5,092						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	310		2,587.74	(25,653)			(50,519)		(50,519)	3,059						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	506		2,593.99	(12,460)			(40,390)		(40,390)	5,417						100/98

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	724		2,595.24	(57,920)			(113,838)		(113,838)	6,716						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	19		2,601.05	(1,579)			(3,012)		(3,012)	(20)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	12		2,607.32	(267)			(885)		(885)	90						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	123		2,613.59	(9,425)			(18,323)		(18,323)	(157)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	212		2,629.77	(18,610)			(30,741)		(30,741)	(104)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	188		2,636.15	(4,944)			(11,637)		(11,637)	1,021						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	120		2,636.15	(10,129)			(16,808)		(16,808)	141						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	251		2,648.91	(5,504)			(13,636)		(13,636)	1,191						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	281		2,648.91	(22,043)			(37,267)		(37,267)	197						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	9		2,655.30	(187)			(480)		(480)	31						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	54		2,661.68	(3,905)			(6,756)		(6,756)	11						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	1,607		2,596.00	(173,442)			(274,740)		(274,740)	12,992						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	184		2,596.00	(8,319)			(17,558)		(17,558)	2,438						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	297		2,602.40	(31,008)			(49,811)		(49,811)	1,736						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	88		2,608.79	(3,443)			(7,593)		(7,593)	1,193						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	111		2,608.79	(11,258)			(18,117)		(18,117)	821						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	231		2,616.47	(22,361)			(36,607)		(36,607)	1,166						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	5,276		2,621.58	(496,616)			(814,510)		(814,510)	34,991						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	1,816		2,627.98	(56,669)			(133,522)		(133,522)	23,600						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	6,946		2,627.98	(630,658)			(1,050,214)		(1,050,214)	30,212						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	1,935		2,634.37	(55,440)			(133,696)		(133,696)	26,743						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	379		2,640.76	(9,991)			(24,788)		(24,788)	4,929						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	252		2,647.16	(20,511)			(34,908)		(34,908)	1,300						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	10/16/2017	10/15/2018	502		2,648.44	(40,478)			(69,244)		(69,244)	2,567						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	230		2,658.50	(20,043)			(30,699)		(30,699)	(278)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	77		2,664.95	(2,000)			(3,884)		(3,884)	511						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	95		2,677.86	(7,320)			(11,499)		(11,499)	(18)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	75		2,690.77	(5,374)			(8,602)		(8,602)	(40)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	12		2,649.79	(1,197)			(1,663)		(1,663)	(3)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	59		2,656.24	(5,814)			(8,199)		(8,199)	(136)						100/100

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	17		2,656.24	(662)			(1,113)		(1,113)	62						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	138		2,662.68	(13,243)			(18,692)		(18,692)	(101)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	18		2,662.68	(630)			(1,069)		(1,069)	76						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	70		2,675.58	(2,118)			(3,731)		(3,731)	223						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	149		2,675.58	(13,325)			(19,058)		(19,058)	(185)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	7		2,688.47	(581)			(843)		(843)	(11)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	1,244		2,603.09	(153,758)			(216,206)		(216,206)	5,990						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	220		2,603.09	(11,357)			(22,324)		(22,324)	3,335						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	881		2,609.50	(105,768)			(150,310)		(150,310)	2,281						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	119		2,615.91	(5,917)			(11,006)		(11,006)	1,804						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	33		2,618.48	(3,817)			(5,446)		(5,446)	135						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	5,297		2,628.74	(577,363)			(834,449)		(834,449)	18,418						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	5,063		2,635.15	(534,982)			(782,000)		(782,000)	6,157						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	131		2,636.43	(13,702)			(20,095)		(20,095)	154						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	1,437		2,636.43	(68,910)			(114,446)		(114,446)	20,374						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	2,045		2,641.56	(76,944)			(155,553)		(155,553)	30,620						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	326		2,654.38	(31,313)			(46,216)		(46,216)	670						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	351		2,656.95	(11,070)			(23,551)		(23,551)	5,168						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	499		2,662.08	(45,568)			(69,105)		(69,105)	(129)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	87		2,679.46	(7,933)			(11,428)		(11,428)	(89)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	19		2,685.97	(500)			(970)		(970)	99						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	40		2,698.97	(3,224)			(4,814)		(4,814)	(135)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	67		2,711.98	(5,011)			(7,667)		(7,667)	(254)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	6		2,724.94	(617)			(681)		(681)	(17)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	200		2,731.57	(19,658)			(21,722)		(21,722)	(252)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	92		2,738.20	(2,815)			(3,376)		(3,376)	239						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	294		2,738.20	(27,952)			(31,275)		(31,275)	(975)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	22		2,744.83	(625)			(752)		(752)	71						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	138		2,751.46	(3,556)			(4,405)		(4,405)	318						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	20		2,758.09	(1,727)			(1,948)		(1,948)	(46)						100/98

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	95		2,764.72	(7,759)			(8,870)		(8,870)	(407)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	725		2,715.95	(86,621)			(86,051)		(86,051)	(3,075)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	290		2,717.29	(14,454)			(13,760)		(13,760)	3,650						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	542		2,722.64	(62,568)			(61,976)		(61,976)	(1,458)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	92		2,729.33	(4,006)			(3,889)		(3,889)	1,095						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	62		2,741.37	(6,518)			(6,511)		(6,511)	(322)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	4,202		2,742.71	(439,117)			(441,638)		(441,638)	(22,039)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	1,030		2,749.39	(35,677)			(35,583)		(35,583)	12,138						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	5,359		2,749.39	(539,901)			(541,164)		(541,164)	(19,789)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	2,162		2,756.08	(69,131)			(70,480)		(70,480)	22,738						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	583		2,766.79	(16,458)			(16,079)		(16,079)	5,631						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	308		2,769.46	(28,098)			(28,452)		(28,452)	(1,894)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	914		2,777.49	(78,851)			(80,354)		(80,354)	(4,220)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	45		2,756.39	(4,764)			(4,526)		(4,526)	(76)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	263		2,763.10	(27,040)			(26,007)		(26,007)	(990)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	103		2,769.81	(3,505)			(2,839)		(2,839)	494						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	27		2,776.51	(842)			(697)		(697)	101						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	12		2,783.22	(346)			(284)		(284)	51						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	76		2,789.92	(6,806)			(6,613)		(6,613)	(368)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	32		2,796.63	(2,743)			(2,655)		(2,655)	(107)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	24		2,862.86		(2,506)		(1,460)		(1,460)	1,046						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	270		2,869.83		(27,111)		(15,895)		(15,895)	11,216						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	3		2,869.83		(91)		(24)		(24)	67						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	39		2,876.79		(1,331)		(336)		(336)	995						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	44		2,883.76		(4,133)		(2,392)		(2,392)	1,741						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	9		2,883.76		(269)		(68)		(68)	201						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	9		2,890.72		(268)		(64)		(64)	204						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	103		2,897.69		(8,923)		(5,093)		(5,093)	3,830						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	14		2,897.69		(361)		(86)		(86)	275						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	75		2,904.66		(6,240)		(3,489)		(3,489)	2,751						100/100

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	167		2,818.07		(9,579)		(3,606)		(3,606)	5,973						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	848		2,818.07		(109,272)		(67,458)		(67,458)	41,814						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	441		2,825.01		(55,125)		(34,186)		(34,186)	20,939						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	124		2,831.95		(6,279)		(2,290)		(2,290)	3,989						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	22		2,836.11		(2,562)		(1,572)		(1,572)	990						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	4,967		2,845.83		(564,011)		(340,278)		(340,278)	223,733						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	5,185		2,852.77		(568,603)		(337,681)		(337,681)	230,921						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	1,698		2,852.77		(69,782)		(23,979)		(23,979)	45,803						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	2,075		2,859.71		(79,488)		(27,364)		(27,364)	52,124						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	472		2,868.04		(16,637)		(5,502)		(5,502)	11,135						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	1,036		2,873.59		(102,638)		(60,452)		(60,452)	42,185						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELI146	01/16/2018	01/15/2019	612		2,881.92		(58,140)		(33,634)		(33,634)	24,506						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	12		2,951.87		(1,401)		(451)		(451)	950						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	17		2,966.24		(735)		(56)		(56)	679						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	107		2,973.42		(11,451)		(3,608)		(3,608)	7,844						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	45		2,980.60		(4,644)		(1,434)		(1,434)	3,210						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	68		2,987.78		(6,786)		(2,093)		(2,093)	4,693						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	46		2,994.97		(4,402)		(1,328)		(1,328)	3,074						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	478		2,772.84		(65,970)		(51,609)		(51,609)	14,361						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	4		2,779.59		(240)		(150)		(150)	90						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	179		2,786.34		(23,474)		(18,220)		(18,220)	5,254						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	147		2,786.34		(8,239)		(5,175)		(5,175)	3,064						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	11		2,793.08		(568)		(350)		(350)	218						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	82		2,799.83		(10,144)		(7,819)		(7,819)	2,325						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	17		2,806.58		(805)		(489)		(489)	316						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	66		2,806.58		(7,957)		(6,047)		(6,047)	1,909						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	60		2,813.32		(6,987)		(5,344)		(5,344)	1,644						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	110		2,772.17		(9,060)		(4,791)		(4,791)	4,269						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	509		2,772.17		(80,481)		(55,916)		(55,916)	24,565						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	412		2,779.00		(63,563)		(43,592)		(43,592)	19,970						100/101

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	62		2,785.82		(4,709)		(2,434)		(2,434)	2,275						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	57		2,787.19		(8,479)		(5,754)		(5,754)	2,725						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	4,082		2,799.48		(584,260)		(390,650)		(390,650)	193,610						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	2,072		2,806.31		(136,406)		(67,331)		(67,331)	69,075						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	5,108		2,806.31		(711,450)		(477,615)		(477,615)	233,835						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	2,021		2,813.14		(126,408)		(61,017)		(61,017)	65,391						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	342		2,814.50		(21,225)		(10,236)		(10,236)	10,989						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	238		2,826.79		(30,672)		(19,984)		(19,984)	10,688						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	690		2,828.16		(88,407)		(57,671)		(57,671)	30,736						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	25		2,833.47		(1,352)		(604)		(604)	749						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	93		2,833.47		(11,366)		(7,896)		(7,896)	3,470						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	31		2,847.19		(3,511)		(2,421)		(2,421)	1,090						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	4		2,854.05		(165)		(72)		(72)	93						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	51		2,854.05		(5,711)		(3,965)		(3,965)	1,746						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	343		2,825.10		(47,477)		(31,918)		(31,918)	15,559						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	238		2,838.85		(21,255)		(6,508)		(6,508)	14,747						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	273		2,838.85		(35,775)		(23,844)		(23,844)	11,931						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	25		2,845.72		(2,160)		(634)		(634)	1,526						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	103		2,852.60		(12,763)		(8,424)		(8,424)	4,340						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	280		2,859.47		(33,682)		(21,911)		(21,911)	11,771						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	43		2,859.47		(3,451)		(954)		(954)	2,497						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	499		2,788.54		(79,186)		(54,375)		(54,375)	24,811						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	138		2,788.54		(11,096)		(6,294)		(6,294)	4,802						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	237		2,795.41		(36,660)		(25,254)		(25,254)	11,406						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	162		2,802.28		(10,458)		(6,656)		(6,656)	3,802						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	127		2,805.02		(19,040)		(12,986)		(12,986)	6,054						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	5,735		2,816.01		(822,411)		(555,000)		(555,000)	267,411						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	4,872		2,822.88		(679,958)		(461,135)		(461,135)	218,823						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	1,492		2,822.88		(93,480)		(52,844)		(52,844)	40,636						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	2,364		2,829.75		(140,292)		(78,228)		(78,228)	62,064						100/97

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	264		2,836.62		(14,790)		(8,355)		(8,355)	6,435						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	182		2,843.49		(23,450)		(15,518)		(15,518)	7,932						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	457		2,859.97		(54,718)		(36,106)		(36,106)	18,612						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	2		2,684.47		(284)		(322)		(322)	(38)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	123		2,697.53		(17,334)		(19,798)		(19,798)	(2,464)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	87		2,710.59		(11,645)		(13,382)		(13,382)	(1,737)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	39		2,710.59		(2,544)		(3,148)		(3,148)	(604)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	105		2,717.12		(13,700)		(15,694)		(15,694)	(1,994)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	54		2,723.66		(6,867)		(7,935)		(7,935)	(1,068)						100/97
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(14,476,723)	(5,928,853)	0	(32,712,230)	XXX	(32,712,230)	4,689,102	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(14,476,723)	(5,928,853)	0	(32,712,230)	XXX	(32,712,230)	4,689,102	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(14,476,723)	(5,928,853)	0	(32,712,230)	XXX	(32,712,230)	4,689,102	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(14,476,723)	(5,928,853)	0	(32,712,230)	XXX	(32,712,230)	4,689,102	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										11,446,944	3,470,396	0	19,626,166	XXX	19,626,166	(1,537,510)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										128,060	0	0	176,820	XXX	176,820	(21,972)	0	0	0	0	XXX	XXX
1449999 - Totals										11,575,004	3,470,396	0	19,802,986	XXX	19,802,986	(1,559,482)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
					5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	176,820		176,820	176,820		176,820		
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	18,688,208	(13,596,225)	5,091,983	18,688,208	(13,596,225)	5,091,983	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	25,391,176	(18,279,883)	7,111,293	25,391,176	(18,279,883)	7,111,293	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	6,550,000	6,896,315	0	346,315	6,896,315	0	346,315	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	200,000	429,427	(280,613)	0	429,427	(280,613)	0	0	0
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Y	Y	0	845,121	(555,509)	289,612	845,121	(555,509)	289,612	0	0
JP Morgan	ZBUT11V806EZRVTWT807	Y	Y	0	88,149	0	88,149	88,149	0	88,149	0	0
0299999. Total NAIC 1 Designation				6,750,000	52,338,396	(32,712,230)	12,927,352	52,338,396	(32,712,230)	12,927,352	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				6,750,000	52,515,216	(32,712,230)	13,104,172	52,515,216	(32,712,230)	13,104,172	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					52,515,216	(32,712,230)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	6,550,000	6,550,000	XXX		V
Morgan Stanley 4PQUHN3JPFGFNF3BB653				200,000	200,000	XXX		V
0299999 - Total				6,750,000	6,750,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			31,535,794	31,535,794	04/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				31,535,794	31,535,794	XXX
9999999 - Totals				31,535,794	31,535,794	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (19,620,692) Book/Adjusted Carrying Value $ (19,620,692)
2. Average balance for the year Fair Value $ 47,448,500 Book/Adjusted Carrying Value $ 47,448,500
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 19,205,742 NAIC 2 $ 12,330,052 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-C8-8	OPIC Adj % Due 6/1/2033 MJSD1		1	1,940,158	1,940,158	06/01/2033
690353-C9-6	OPIC Adj % Due 1/15/2030 JAJO15		1	5,343,396	5,343,396	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	1,049,950	1,049,950	09/15/2022
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	3,100,000	3,100,000	02/15/2028
690353-SC-2	OPIC US Agency Floating Rate Adj % Due 6/15/2024 MJSD15		1	4,385,945	4,385,945	06/15/2024
690353-U8-8	OPIC Flt % Due 2/15/2028 JAJO15		1	1,800,000	1,800,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	2,400,000	2,400,000	08/15/2029
690353-ZB-6	OPIC Adj % Due 10/15/2033 Sched		1	3,270,000	3,270,000	10/15/2033
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	3,200,000	3,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				28,989,449	28,989,449	XXX
0599999. Total - U.S. Government Bonds				28,989,449	28,989,449	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	799,023	800,321	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				799,023	800,321	XXX
1099999. Total - All Other Government Bonds				799,023	800,321	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT Adj % Due 11/1/2039 Mo-1		1FE	4,200,000	4,200,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,200,000	4,200,000	XXX
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	8,900,000	8,900,000	07/01/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK Adj % Due 4/1/2046 M		1FE	2,080,000	2,080,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				10,980,000	10,980,000	XXX
3199999. Total - U.S. Special Revenues Bonds				15,180,000	15,180,000	XXX
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,000,716	1,000,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO22		1FE	1,000,217	1,000,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	1,416,727	1,422,440	11/30/2018
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,277,807	2,279,336	04/15/2018
10373Q-AA-8	BP CAP MARKETS AMERICA 4.2% Due 6/15/2018 JD15		1FE	757,343	758,439	06/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	798,273	799,886	07/20/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	2,299,253	2,300,000	01/25/2019
172967-JN-2	CITIGROUP 1.7% Due 4/27/2018 AO27		2FE	505,748	505,922	04/27/2018
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	3,995,592	4,000,000	09/18/2019
225470-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 AO27		1FE	3,163,813	3,164,978	04/27/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,702,815	1,703,020	09/19/2019
256677-AB-1	DOLLAR GENERAL CORP 1 7/8% Due 4/15/2018 AO15		2FE	1,649,408	1,650,018	04/15/2018
26441C-AK-1	DUKE ENERGY 2.1% Due 6/15/2018 JD15		2FE	349,645	350,104	06/15/2018
29273R-BH-1	ENERGY TRANSFER PARTNERS 2 1/2% Due 6/15/2018 JD15		2FE	685,739	686,518	06/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	2,646,266	2,648,443	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,005,366	2,007,535	05/15/2018
37045X-AB-2	GENERAL MOTORS FINL CO 6 3/4% Due 6/1/2018 JD1		2FE	603,851	604,726	06/01/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,600,269	1,600,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,599,373	1,600,000	09/20/2019
42224D-AA-1	HEALTHEUM LLC Adj % Due 11/1/2029 FMAN1		1FE	2,290,000	2,290,000	11/01/2029
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	4,204,213	4,222,258	10/05/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	5,700,000	5,700,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	1,114,416	1,118,507	08/23/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	3,101,590	3,100,000	03/07/2019
667752-AB-5	NORTHWEST PIPELINE LLC 6.05% Due 6/15/2018 JD15		2FE	1,106,274	1,108,137	06/15/2018
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	3,125,000	3,125,000	12/01/2037
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		1FE	1,400,165	1,400,000	04/15/2019
74153W-BZ-1	PRU 1.6% Due 5/29/2018 MN29		1FE	1,178,496	1,179,518	05/29/2018
760759-AL-4	REPUBLIC SERVICES INC 3.8% Due 5/15/2018 MN15		2FE	640,812	640,903	05/15/2018
761713-BC-9	REYNOLDS AMERICAN INC 2.3% Due 6/12/2018 JD12		2FE	774,227	775,493	06/12/2018
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27		1FE	999,051	1,001,067	07/27/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJO15		2FE	1,000,000	1,000,000	07/15/2019
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	811,072	814,033	08/15/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	3,800,000	3,800,000	04/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				61,303,537	61,356,281	XXX
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	4,116,680	4,121,042	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,116,680	4,121,042	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				65,420,217	65,477,323	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				95,292,010	95,346,051	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				15,096,680	15,101,042	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				110,388,689	110,447,093	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Huntington National Bank Money Market Account			14,208	14,208	
000000-00-0	Key Bank Money Market Account			13,310	13,310	
000000-00-0	BB&T Bank Money Market Account			18,767	18,767	
000000-00-0	Key Bank VMDA			8,402,235	8,402,235	
9099999. Total - Cash (Schedule E Part 1 type)				8,448,519	8,448,519	XXX
	CATHOLIC HEALTH INITIATV CP 1.81% Due 4/11/2018 At Mat			3,197,932	3,191,333	04/11/2018
	KANSAS CITY POWER & LT CP 2.3% Due 4/2/2018 At Mat			6,798,486	6,798,262	04/02/2018
	KROGER CO CP 2.2% Due 4/2/2018 At Mat			2,999,267	2,999,267	04/02/2018
	ONE GAS INC CP 1.85% Due 4/3/2018 At Mat			1,579,561	1,579,350	04/03/2018
	UNITEDHEALTH GROUP INC CP 1.79% Due 4/2/2018 At Mat			2,499,446	2,498,258	04/02/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			60,743	60,743	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				17,135,434	17,127,214	XXX
9999999 - Totals				135,972,642	136,022,825	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (15,091,036) — Book/Adjusted Carrying Value $ (15,062,953)
2. Average balance for the year — Fair Value $ 152,257,962 — Book/Adjusted Carrying Value $ 152,477,778

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON ..... NEW YORK, NY					(196,380)	558,753	379,284	XXX
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC					3,534,939	3,538,844	3,542,375	XXX
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH					1,162,978	1,164,296	1,164,985	XXX
JP MORGAN/CHASE ..... NEW YORK, NY					(12,793,006)	(18,855,961)	(6,184,990)	XXX
KEYCORP (KEY BANK) ..... CLEVELAND, OH					8,399,334	8,411,867	8,430,048	XXX
US BANK ..... CINCINNATI, OH					3,751,832	3,461,161	3,946,969	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			474,788	475,682	475,365	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	4,334,485	(1,245,358)	11,754,036	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	4,334,485	(1,245,358)	11,754,036	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	4,334,485	(1,245,358)	11,754,036	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	CATHOLIC HEALTH INITIATV CP		03/27/2018	2.500	04/06/2018	1,998,611	694	0
	CATHOLIC HEALTH INITIATV CP		02/16/2018	1.950	04/11/2018	3,191,333	6,933	0
	CHUGACH ELECTRIC ASSN CP		03/28/2018	2.250	04/04/2018	1,499,344	375	0
	KANSAS CITY POWER & LT CP		03/29/2018	2.300	04/02/2018	6,798,262	1,303	0
	KROGER CO CP		03/29/2018	2.200	04/02/2018	2,999,267	550	0
	OGLETHORPE POWER CORP CP		03/28/2018	2.250	04/05/2018	1,999,000	500	0
	ONE GAS INC CP		03/26/2018	1.850	04/03/2018	1,579,350	487	0
	UNITEDHEALTH GROUP INC CP		03/20/2018	1.930	04/02/2018	2,498,258	1,608	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,563,425	12,450	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,563,425	12,450	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						22,563,425	12,450	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						22,563,425	12,450	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2018	0.010	XXX	125,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		03/29/2018	0.290	XXX	3,459,264	0	16,155
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,584,264	0	16,155
38141W-33-1	GOLDMAN SACHS FIN SQ Prime Obligation Fund 462		03/02/2018	0.438	XXX	10,713,977	0	35,524
8699999. Subtotal - All Other Money Market Mutual Funds						10,713,977	0	35,524
8899999 - Total Cash Equivalents						36,861,666	12,450	51,679