



QUARTERLY STATEMENT

As of June 30, 2017
of the Condition and Affairs of the

Reliance Standard Life Insurance Company

NAIC Group Code.....3098, 3098
(Current Period) (Prior Period)

NAIC Company Code..... 68381

Employer's ID Number..... 36-0883760

Organized under the Laws of IL

State of Domicile or Port of Entry IL

Country of Domicile US

Incorporated/Organized..... April 2, 1907

Commenced Business..... April 15, 1907

Statutory Home Office

1100 East Woodfield Road, Two Woodfield Lake, Suit..... Schaumburg IL US 60173
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

2001 Market Street, Suite 1500..... Philadelphia PA US 19103
(Street and Number) (City or Town, State, Country and Zip Code)

267-256-3500
(Area Code) (Telephone Number)

Mail Address

2001 Market Street, Suite 1500..... Philadelphia PA US 19103
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

2001 Market Street, Suite 1500..... Philadelphia PA US 19103
(Street and Number) (City or Town, State, Country and Zip Code)

267-256-3500
(Area Code) (Telephone Number)

Internet Web Site Address

www.reliancestandard.com

Statutory Statement Contact

Paul Van Haren
(Name)
paul.van.haren@rsli.com
(E-Mail Address)

267-256-3664
(Area Code) (Telephone Number) (Extension)
267-256-3522
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Christopher Anthony Fazzini	President	2. Charles Thomas Denaro	Secretary
3. Thomas Arthur Lutter #	Treasurer	4. Rosemary Theresa Barton, FSA, MAAA	Appointed Actuary

OTHER

John Michael Albanese	Senior Vice President	Scott Howard Boutin #	Senior Vice President
Thomas William Burghart	Executive Vice President	Warren Mark Cohen	Senior Vice President
Chad William Coulter	Senior Vice President	Charles Thomas Denaro	Vice President
Gregory Francis Esemplare	Senior Vice President	Robin Dale Harris #	Senior Vice President
Thomas Arthur Lutter #	Senior Vice President	Evan Greg Schaffner #	Senior Vice President
Michael Wilbert	Senior Vice President		

DIRECTORS OR TRUSTEES

Christopher Anthony Fazzini #	Steven Andrew Hirsh	Seigo Ishimaru #	Stephan Arthur Kiratsous
James Michael Litvack	James Norbert Meehan	Philip Robert O'Connor	Robert Rosenkranz
Donald Alan Sherman			

State of..... Pennsylvania
County of..... Philadelphia

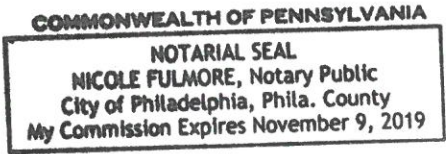
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

(Signature)	(Signature)	(Signature)
Christopher Anthony Fazzini	Charles Thomas Denaro	Thomas Arthur Lutter
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9th day of August, 2017

a. Is this an original filing?
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

Yes [X] No []



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	7,666,048,211		7,666,048,211	7,305,496,260
2. Stocks:				
2.1 Preferred stocks.....	50,588,850		50,588,850	50,614,134
2.2 Common stocks.....	269,780,542		269,780,542	291,782,126
3. Mortgage loans on real estate:				
3.1 First liens.....	2,222,688,011	913,108	2,221,774,903	1,801,282,978
3.2 Other than first liens.....	327,916,078		327,916,078	308,520,077
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	499	499	0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	3,294,026		3,294,026	3,518,502
5. Cash (\$.....118,338,346), cash equivalents (\$.....0) and short-term investments (\$.....144,028,844).....	262,367,190		262,367,190	435,309,328
6. Contract loans (including \$.....0 premium notes).....	292,425		292,425	283,705
7. Derivatives.....	38,688,375		38,688,375	26,920,395
8. Other invested assets.....	245,739,905		245,739,905	246,367,322
9. Receivables for securities.....	33,477,316		33,477,316	10,153,684
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,120,881,428	913,607	11,119,967,821	10,480,248,511
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	127,260,121		127,260,121	110,113,086
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	71,223,738	1,418,628	69,805,110	75,179,886
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	254,806		254,806	257,595
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	5,817,219		5,817,219	7,913,375
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	1,731,576		1,731,576	3,176,145
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	35,271,330		35,271,330	27,524,747
18.2 Net deferred tax asset.....	48,969,421	15,790,120	33,179,301	28,781,473
19. Guaranty funds receivable or on deposit.....	4,628,772		4,628,772	1,394,856
20. Electronic data processing equipment and software.....	15,608,278	14,165,535	1,442,743	1,581,845
21. Furniture and equipment, including health care delivery assets (\$.....0).....	5,505,853	5,505,853	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	9,473		9,473	193,000
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	15,852,988	15,852,988	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	11,453,015,003	53,646,731	11,399,368,272	10,736,364,519
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	157,814,086		157,814,086	153,069,201
28. Total (Lines 26 and 27).....	11,610,829,089	53,646,731	11,557,182,358	10,889,433,720

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Prepaid fees and suspense debits.....	14,537,420	14,537,420	0	
2502. Other than invested assets nonadmitted.....	20,692	20,692	0	
2503. Other assets nonadmitted.....	1,294,876	1,294,876	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	15,852,988	15,852,988	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....5,201,817,269 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	5,201,817,269	4,751,490,326
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	1,056,975,775	1,010,938,207
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,552,383,027	2,550,224,191
4. Contract claims:		
4.1 Life.....	52,431,631	59,137,740
4.2 Accident and health.....	610,833,559	581,594,748
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 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 \$.....0 discount; including \$....158,792 accident and health premiums.....	136,266	153,748
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$....560,971 assumed and \$....475,911 ceded.....	1,036,881	2,025,843
9.4 Interest Maintenance Reserve.....	72,500,516	72,955,324
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....		
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	54,548,334	48,475,774
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(99,289)	(93,101)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,576,045	1,236,206
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.....		
17. Amounts withheld or retained by company as agent or trustee.....	9,185,484	6,503,652
18. Amounts held for agents' account, including \$....5,550,789 agents' credit balances.....	5,550,789	4,414,224
19. Remittances and items not allocated.....	79,719,876	80,679,002
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$....55,000,000 and interest thereon \$....342,146.....	55,342,146	55,342,146
23. Dividends to stockholders declared and unpaid.....	2,000,000	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	129,338,646	95,704,629
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	273,662,907	273,662,907
24.04 Payable to parent, subsidiaries and affiliates.....	54,035	52,383
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	626,734	423,312
24.09 Payable for securities.....	148,796,749	36,704,779
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	37,596,080	38,647,416
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	10,346,013,460	9,670,273,456
27. From Separate Accounts statement.....	157,814,086	153,069,201
28. Total liabilities (Lines 26 and 27).....	10,503,827,546	9,823,342,657
29. Common capital stock.....	6,003,113	6,003,113
30. Preferred capital stock.....	50,000,000	50,000,000
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	100,000,000	100,000,000
33. Gross paid in and contributed surplus.....	187,876,387	187,876,387
34. Aggregate write-ins for special surplus funds.....	352,308	0
35. Unassigned funds (surplus).....	709,123,004	722,211,563
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	997,351,699	1,010,087,950
38. Totals of Lines 29, 30 and 37.....	1,053,354,812	1,066,091,063
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	11,557,182,358	10,889,433,720

DETAILS OF WRITE-INS

2501. Retained assets program liability to claimants and other miscellaneous liabilities.....	18,089,064	19,140,400
2502. Liability for pension and postretirement benefits.....	19,507,016	19,507,016
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	37,596,080	38,647,416
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Affordable Care Act 9010 fee assessment.....	352,308	
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	352,308	0

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.....	1,092,862,360	867,251,246	1,801,139,616
2. Considerations for supplementary contracts with life contingencies.....	1,159,841	485,045	3,207,544
3. Net investment income.....	290,766,292	266,739,190	549,997,963
4. Amortization of Interest Maintenance Reserve (IMR).....	7,173,971	8,398,392	14,859,443
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	1,499,274	1,612,677	3,233,400
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.....	548,108	515,641	1,047,067
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	4,270,438	3,857,745	7,871,857
9. Totals (Lines 1 to 8.3).....	1,398,280,284	1,148,859,936	2,381,356,890
10. Death benefits.....	29,147,705	34,981,131	70,437,192
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	40,310,942	37,966,225	75,427,474
13. Disability benefits and benefits under accident and health contracts.....	305,421,384	289,786,719	581,277,448
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	178,476,172	149,848,817	334,332,083
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	35,448,929	31,440,992	64,354,039
18. Payments on supplementary contracts with life contingencies.....	1,051,628	914,418	1,904,966
19. Increase in aggregate reserves for life and accident and health contracts.....	479,507,918	249,920,542	544,857,605
20. Totals (Lines 10 to 19).....	1,069,364,678	794,858,844	1,672,590,807
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	104,581,796	86,024,853	173,718,210
22. Commissions and expense allowances on reinsurance assumed.....	825,701	638,751	1,951,398
23. General insurance expenses.....	93,730,494	88,105,210	180,577,540
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	19,078,489	19,148,285	35,356,642
25. Increase in loading on deferred and uncollected premiums.....	(6,125,944)	(4,187,091)	1,462,999
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,026)	(2,196)	(4,235)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	1,281,453,188	984,586,656	2,065,653,361
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	116,827,096	164,273,280	315,703,529
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	116,827,096	164,273,280	315,703,529
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	32,559,577	35,816,388	82,589,756
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).....	84,267,519	128,456,892	233,113,773
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(3,618,010) (excluding taxes of \$.....3,618,010 transferred to the IMR).....	(782,359)	(58,419,522)	(67,067,108)
35. Net income (Line 33 plus Line 34).....	83,485,160	70,037,370	166,046,665
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,066,091,063	923,927,128	923,927,128
37. Net income (Line 35).....	83,485,160	70,037,370	166,046,665
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....4,777,089.....	5,601,261	(15,203,315)	7,113,984
39. Change in net unrealized foreign exchange capital gain (loss).....	4,798,843	37,609,767	33,208,534
40. Change in net deferred income tax.....	(557,906)	2,851,885	1,271,046
41. Change in nonadmitted assets.....	(1,677,291)	9,015,095	15,236,753
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(33,634,017)	(6,240,874)	(27,359,071)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(54,000,000)	(54,000,000)	(54,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(16,752,301)	0	646,024
54. Net change in capital and surplus (Lines 37 through 53).....	(12,736,251)	44,069,928	142,163,935
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,053,354,812	967,997,056	1,066,091,063
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	4,270,438	3,857,745	7,871,857
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	4,270,438	3,857,745	7,871,857
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Prior period adjustment - LTD reserves.....	(16,752,301)		
5302. Affordable Care Act 9010 fee assessment.....	(352,308)	958,464	958,464
5303. Reclassification of Affordable Care Act 9010 fee assessment to special surplus funds.....	352,308	(958,464)	(958,464)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	646,024
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(16,752,301)	0	646,024

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.....	1,105,508,228	863,698,535	1,792,850,214
2. Net investment income.....	216,963,270	209,787,001	437,855,840
3. Miscellaneous income.....	6,311,636	5,985,832	12,148,363
4. Total (Lines 1 through 3).....	1,328,783,134	1,079,471,368	2,242,854,417
5. Benefit and loss related payments.....	534,276,512	528,031,909	1,083,425,677
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,022)	(2,191)	(4,259)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	220,237,625	196,565,905	398,331,327
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	27,204,930	15,951,655	43,462,243
10. Total (Lines 5 through 9).....	781,717,045	740,547,278	1,525,214,988
11. Net cash from operations (Line 4 minus Line 10).....	547,066,089	338,924,090	717,639,429
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,430,503,920	1,131,328,703	3,127,959,595
12.2 Stocks.....	79,735,442	52,069,428	113,874,618
12.3 Mortgage loans.....	462,514,398	209,999,570	496,390,821
12.4 Real estate.....			
12.5 Other invested assets.....	23,751,203	11,435,019	36,805,887
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	279,202	1,213,391	1,536,035
12.7 Miscellaneous proceeds.....	74,429,657		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,071,213,822	1,406,046,111	3,776,566,956
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,743,921,220	1,051,529,141	2,947,813,411
13.2 Stocks.....	55,853,390	21,931,401	51,691,913
13.3 Mortgage loans.....	877,726,411	855,099,051	1,640,986,108
13.4 Real estate.....			
13.5 Other invested assets.....	19,497,482	11,707,853	43,866,595
13.6 Miscellaneous applications.....		43,264,351	44,176,187
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,696,998,503	1,983,531,797	4,728,534,214
14. Net increase or (decrease) in contract loans and premium notes.....	8,720	9,039	33,821
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(625,793,401)	(577,494,725)	(952,001,079)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(32,634,316)	302,014,202	548,560,058
16.5 Dividends to stockholders.....	52,000,000	52,000,000	54,000,000
16.6 Other cash provided (applied).....	(9,580,511)	(24,080,740)	13,023,508
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(94,214,827)	225,933,462	507,583,566
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(172,942,139)	(12,637,173)	273,221,915
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	435,309,329	162,087,414	162,087,414
19.2 End of period (Line 18 plus Line 19.1).....	262,367,190	149,450,241	435,309,329

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

20.0001	Non-cash acquisitions from invested asset exchanges - bonds, preferred and common stocks.....	(37,031,564)	(9,177,205)	(214,779,848)
20.0002	Non-cash proceeds from invested asset exchanges - bonds, preferred and common stocks.....	(37,031,564)	(9,177,205)	(214,779,848)
20.0003	Tax credit bonds.....	(6,322,556)	(5,988,018)	(12,013,965)
20.0004	Mortgage loan refinancing.....		(25,500,000)	(54,013,326)
20.0005	Other invested assets exchange.....			(1,930,000)
20.0006	Capitalization of mortgage interest.....	(17,594,648)	(8,604,520)	(21,029,845)
20.0007	Capitalization of bond interest.....	(3,409,440)	(3,672,516)	(7,520,381)
20.0008	Real estate acquired in satisfaction of debt.....			(3,518,503)
20.0009	Non-cash miscellaneous activity.....			3,324,071

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	1,892,236	1,921,721	4,301,156
3. Ordinary individual annuities.....	568,660,744	322,378,449	713,272,530
4. Credit life (group and individual).....			
5. Group life insurance.....	213,187,717	214,673,417	429,577,013
6. Group annuities.....	51,586,528	65,596,988	118,108,734
7. A&H - group.....	398,466,946	405,194,632	814,003,340
8. A&H - credit (group and individual).....			
9. A&H - other.....	65,799	66,743	130,922
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,233,859,970	1,009,831,950	2,079,393,695
12. Deposit-type contracts.....	100,000,000	300,000,000	600,000,000
13. Total.....	1,333,859,970	1,309,831,950	2,679,393,695

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Reliance Standard Life Insurance Company (the “Company”) have been prepared in conformity with statutory accounting practices (“SAP”) as set forth in the National Association of Insurance Commissioners (“NAIC”) *Accounting Practices and Procedures* manuals and the NAIC *Annual Statement Instructions* manuals and with accounting practices prescribed by the State of Illinois.

	SSAP #	F/S Page	F/S Line #	June 30, 2017	December 31, 2016
Net Income					
(1) RSL State Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 83,485,160	\$ 166,046,665
(2) State Prescribed Practices that increase/(decrease) NAIC SAP: e.g., Depreciation of fixed assets				-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP: e.g., Depreciation, home office property				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 83,485,160	\$ 166,046,665
Surplus					
(5) RSL State Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,053,354,812	\$ 1,066,091,063
(6) State Prescribed Practices that increase/(decrease) NAIC SAP: e.g., Goodwill, net e.g., Fixed Assets, net				- -	- -
(7) State Permitted Practices that increase/(decrease) NAIC SAP: e.g., Home office Property				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,053,354,812	\$ 1,066,091,063

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

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. SAP also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

Ordinary life insurance premiums are recognized as income over the premium-paying period of the related policies. Group life and accident and health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Considerations for annuity and supplementary contracts with mortality or morbidity risk are recognized as revenue when received. Funds received from deposit-type contracts, annuity and supplementary contracts without mortality or morbidity risk, are recorded as an addition to policy reserves and are not recognized as revenue. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at cost or amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (3) Common stocks are stated at market value, except common stocks of affiliated companies, which are valued as stated in item (7) of this Note 1(C) and Note 10 below.
- (4) Preferred stocks are stated at cost, except for those in reserve classes four through six which are stated at the lower of cost or market value.
- (5) Mortgage loans on real estate are stated at amortized cost using the interest method.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value using the interest method; significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.
- (7) The Company owns 100% of the common stock of First Reliance Standard Life Insurance Company (“FRSLIC”). The Company’s carrying value of the stock is equal to the statutory capital and surplus of FRSLIC.
- (8) The Company has certain ownership interests in limited partnerships and limited liability companies. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) The Company’s derivative instruments that do not meet the criteria to qualify for hedge accounting are accounted for at fair value and the related changes in fair values during the holding period are recorded as unrealized gains and losses.
- (10) The Company considers anticipated investment income in its review of reserves for potential premium deficiencies.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

- (11) Unpaid claims and claim adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) Not Applicable.

The amounts reported in this statement that pertain to the entire business of the Company include, as appropriate, the activity of the Company's separate account business.

D. Going Concern

Management has no substantial doubt about the Company's ability to continue as a going concern based on current capitalization levels, historical profitable operating results, significant operating cash flows, as well as the existence of a capital support agreement for the Company's benefit with its parent company, Tokio Marine & Nichido Fire Insurance Company, Ltd, an insurance company domiciled in Japan ("TMNF").

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

During the first quarter ended March 31, 2017, the Company identified an error on the calculation of the aggregate contract reserves for accident and health related to the duration of benefits that were incorrectly applied. The correction of this error, which was made in accordance with Statement of Statutory Accounting Principle No.3, Accounting Changes and Correction of Errors, resulted in an increase of the reserves of \$24,080,848, for which an amended financial statement was not filed and is reported as an adjustment, net of a federal income tax benefit, to unassigned surplus.

3. BUSINESS COMBINATIONS AND GOODWILL Not applicable.

4. DISCONTINUED OPERATIONS Not applicable.

5. INVESTMENTS

A. Mortgage Loans

- (1) During 2017, the Company acquired commercial other mortgage loans with a maximum and minimum lending rate of 15.22% and 3.02%, respectively.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan was 92.31%.
- (3) Not applicable.
- (4) Age Analysis of Mortgage Loans:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investments (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 2,214,970,117	\$ 327,916,078	\$ 2,542,886,195
(b) 30-59 Days past due	-	-	-	-	-	-	-
(c) 60-89 Days past due	-	-	-	-	-	-	-
(d) 90-179 Days past due	-	-	-	-	6,804,786	-	6,804,786
(e) 180+ Days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	0%	0%	0%	0%	0%	0%	0%

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
b. Prior Year							
1. Recorded Investments (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 1,801,282,978	\$ 308,520,077	\$ 2,109,803,055
(b) 30-59 Days past due	-	-	-	-	-	-	-
(c) 60-89 Days past due	-	-	-	-	-	-	-
(d) 90-179 Days past due	-	-	-	-	-	-	-
(e) 180+ Days past due	-	-	-	-	-	-	-
2. Accruing interest 90-179 days past due							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Interest accrued	-	-	-	-	-	-	-
3. Accruing interest 180+ days past due							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Interest accrued	-	-	-	-	-	-	-
4. Interest reduced							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	0%	0%	0%	0%	0%	0%	0%

- (5-8) Not applicable.
- (9) The Company recognizes interest income on its impaired loans upon receipt. Cash receipts are recorded on the day the payments are received by the Company.

B-C. Not applicable.

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate environment. The prospective adjustment method is used to value all securities.
- (2) Not applicable.
- (3) The Company did not experience any other-than-temporary impairments based on the Company's intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. Other-than-temporary impairments classified on the basis that the present value of cash flows expected to be collected is less than the amortized cost basis of the security are presented in the table below.

CUSIP	Book/Adjusted Carrying Value Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Book/Adjusted Carrying Value After OTTI	Fair Value	Date of Financial Statement Where Reported
05968KAM6	5,955,757	5,229,976	(725,782)	5,229,976	5,229,976	3/31/2017
46630JAP4	6,635,491	4,735,955	(1,899,536)	4,735,955	4,735,955	3/31/2017
43709YAB5	1,323,032	1,015,762	(307,270)	1,015,762	796,034	6/30/2017
46630JAP4	4,115,504	3,510,300	(605,203)	3,510,300	3,510,300	6/30/2017
	18,029,784	14,491,993	(3,537,791)	14,491,993	14,272,265	

- (4) The gross unrealized losses and fair value of loan-backed securities aggregated by the length of time the individual securities have been in a continuous temporarily impaired position are as follows:
- a. The aggregate amount of unrealized losses:
- | | | |
|----|---------------------|-----------------|
| 1. | Less than 12 Months | \$ (8,828,296) |
| 2. | 12 Months or Longer | \$ (43,017,263) |
- b. The aggregate related fair value of securities with unrealized losses:
- | | | |
|----|---------------------|----------------|
| 1. | Less than 12 Months | \$ 465,137,336 |
| 2. | 12 Months or Longer | \$ 479,948,597 |
- (5) Declines in the fair value of investments that are considered in the judgment of management to be other than temporary are reported as realized losses. Management evaluates, among other things, the financial position and prospects of the issuer, conditions in the issuer's industry and geographical area, liquidity of the investment, changes in the amount or timing of expected future cash flows from the investment and recent changes in the credit ratings of the issuer by a ratings agency to determine if and when a decline in the fair value of an investment below amortized cost is other than temporary. The length of time and extent to which the fair value of the investment is lower than its amortized cost, the Company's ability and intent to retain the investment to allow for anticipated recovery in the investment's fair value and whether the Company has made a decision to sell the investment are other factors also considered.
- E. Not applicable.
- F. The Company had real estate held for sale with a book/adjusted carrying value of \$3,294,026 as of June 30, 2017 and \$3,518,502 as of December 31, 2016. As of June 30, 2017, the Company recognized \$224,477 of other than temporary impairment losses due to the decline in the fair value below the book value of this property. The Company had real estate held for the production of income with a book/adjusted carrying value of \$499 as of June 30, 2017 and December 31, 2016, respectively. During 2017, the Company did not recognize other than temporary impairment losses due to declines in the fair value below the book value of this property.
- G. Not applicable.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets.

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate (S/A) Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	Total (1Plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted (5 minus 8)	Total Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for w hich liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		\$ -	0.0%	0.0%
b. Collateral held under security lending agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
c. Subject to repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-		-	0.0%	0.0%
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0.0%	0.0%
h. Letter stock or securities restricted as to sale (excluding FHLB capital stock)	-	-	-	-	-	-	-	-	-	0.0%	0.0%
i. FHLB capital stock	2,000,000	-	-	-	2,000,000	309,400	1,690,600		2,000,000	0.0%	0.0%
j. On deposit with states	13,685,883	-	-	-	13,685,883	13,489,273	196,610	-	13,685,883	0.1%	0.1%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	0.0%	0.0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	169,202,116	-	-	-	169,202,116	-	169,202,116	-	169,202,116	1.5%	1.5%
m. Pledged as collateral not captured in other categories	527,111,204	-	-	-	527,111,204	563,824,981	(36,713,777)	-	527,111,204	4.5%	4.6%
n. Other restricted assets	8,543,594	-	-	-	8,543,594	-	8,543,594	-	8,543,594	0.1%	0.1%
o. Total Restricted Assets	\$720,542,797	\$ -	\$ -	\$ -	\$720,542,797	\$577,623,654	\$ 142,919,143	\$ -	\$720,542,797	6.2%	6.2%

- (a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted and Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	Total (1Plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Mortgage related securities pledged to RSLT	\$ 364,318,001	\$ -	\$ -	\$ -	\$ 364,318,001	\$ 393,294,234	\$ (28,976,233)	\$ 364,318,001	3.1%	3.2%
Reinsurance	152,671,685				152,671,685	160,582,006	(7,910,321)	152,671,685	1.3%	1.3%
Derivatives	10,121,518	-	-	-	10,121,518	9,948,741	172,777	10,121,518	0.1%	0.1%
Total Restricted Assets	\$ 527,111,204	\$ -	\$ -	\$ -	\$ 527,111,204	\$ 563,824,981	\$ (36,713,777)	\$ 527,111,204	4.5%	4.6%

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

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted and Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	Total (1Plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Restricted cash	\$ 8,543,594	\$ -	\$ -	\$ -	\$ 8,543,594	\$ -	\$ 8,543,594	\$ 8,543,594	0.1%	0.1%
Total other restricted assets	\$ 8,543,594	\$ -	\$ -	\$ -	\$ 8,543,594	\$ -	\$ 8,543,594	\$ 8,543,594	0.1%	0.1%

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

(4) Not applicable.

I-K Not applicable.

L 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - AC	2	5	\$ 9,479,575	\$ 7,802,090	\$ 9,479,576	\$ 7,801,492
2. LB & SS - AC	1	1	9,320,071	9,116,840	9,022,383	8,719,471
3. Preferred Stock - AC	-	-	-	-	-	-
4. Preferred Stock - FV	-	-	-	-	-	-
5. Total (1+2+3+4)	3	6	\$ 18,799,646	\$ 16,918,930	\$ 18,501,959	\$ 16,520,963

AC- Amortized Cost
FV - Fair Value

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

6.	<u>JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES</u>	Not applicable.
7.	<u>INVESTMENT INCOME</u>	Not applicable.
8.	<u>DERIVATIVE INSTRUMENTS</u>	

A-C. A currency forward is an agreement to buy or sell a foreign currency, in return for U.S. dollars, at an exchange rate agreed upon today, to settle on a specific future date. All of the Company's forward contracts are traded over-the-counter, which exposes the Company to counterparty risk to the extent there are unrealized gains on open positions. To minimize counterparty risk, the Company evaluates all counterparties based on credit ratings and maintains master agreements with netting provisions and collateral requirements.

An option is an agreement that gives the buyer the right to buy (call option) or sell (put option) a financial instrument at a specified price within a specified time period. The buyer of an option pays a premium to the seller on the settlement date. This premium is the buyer's only cash requirement and represents the maximum amount at risk. The seller (or writer) of an option receives a premium from the buyer on the settlement date. The seller settles changes in the market value daily in cash. The Company is exposed to counterparty risk with respect to any over-the-counter options and minimizes this risk by requiring collateral from counterparties in an amount equal to any unrealized gains.

An interest rate futures contract is an agreement to buy or sell U.S. Treasury Bonds to settle on a specific future date. All of the Company's futures contracts are exchange traded which minimize counterparty risk. The Company satisfies the initial margin requirements with cash.

During 2017, the Company used currency forward contracts to reduce the currency risk inherent in certain bond investments denominated in foreign currencies. The Company also used interest rate futures contracts to reduce interest rate-related risk related to certain bond investments.

- D. For the six months ended June 30, 2017 net realized gains on derivatives were \$2,243,587. The portion of unassigned surplus represented by cumulative net unrealized gains on derivatives totaled \$8,848,254 for the six months ended June 30, 2017.
- E-F. Not applicable.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES - OPEN

A. The components of the net deferred tax asset/(liability) at June 30, 2017 are as follows:

1.	As of June 30, 2017		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 75,212,607	\$ 25,261,502	\$ 100,474,109
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	75,212,607	25,261,502	100,474,109
(d) Deferred Tax Assets Nonadmitted	5,174,835	10,615,285	15,790,120
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	70,037,772	14,646,217	84,683,989
(f) Deferred Tax Liabilities	36,858,471	14,646,217	51,504,688
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 33,179,301	\$ -	\$ 33,179,301

	As of December 31, 2016		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 69,154,498	\$ 32,651,730	\$ 101,806,228
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	69,154,498	32,651,730	101,806,228
(d) Deferred Tax Assets Nonadmitted	4,544,485	20,428,581	24,973,066
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	64,610,013	12,223,149	76,833,162
(f) Deferred Tax Liabilities	35,828,540	12,223,149	48,051,689
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 28,781,473	\$ -	\$ 28,781,473

	Change		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 6,058,109	\$ (7,390,228)	\$ (1,332,119)
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	6,058,109	(7,390,228)	(1,332,119)
(d) Deferred Tax Assets Nonadmitted	630,350	(9,813,296)	(9,182,946)
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	5,427,759	2,423,068	7,850,827
(f) Deferred Tax Liabilities	1,029,931	2,423,068	3,452,999
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 4,397,828	\$ -	\$ 4,397,828

2. Admission Calculation Components SSAP No. 101:

	As of June 30, 2017		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	\$ 33,179,301	\$ -	\$ 33,179,301
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	152,809,915
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	36,858,471	14,646,217	51,504,688
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 70,037,772	\$ 14,646,217	\$ 84,683,989

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

	As of December 31, 2016		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	\$ 28,781,473	\$ -	\$ 28,781,473
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	155,359,162
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	35,828,540	12,223,149	48,051,689
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 64,610,013	\$ 12,223,149	\$ 76,833,162

	Change		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	\$ 4,397,828	\$ -	\$ 4,397,828
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	(2,549,247)
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	1,029,931	2,423,068	3,452,999
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 5,427,759	\$ 2,423,068	\$ 7,850,827

3.	June 30, 2017	December 31, 2016
(a) Ratio Percentage Used to Determine Recovery Period And Threshold limitation Amount.	708%	810%
(b) Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	1,018,732,766	1,035,727,745

4. Impact of Tax-Planning Strategies:

	As of June 30, 2017	
	Ordinary	Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 75,212,607	\$ 25,261,502
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	\$ 70,037,772	\$ 14,646,217
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No <u>X</u>

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

Impact of Tax-Planning Strategies	As of December 31, 2016	
	Ordinary Percent	Capital Percent
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 69,154,498	\$ 32,651,730
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	\$ 64,610,013	\$ 12,223,149
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No <u>X</u>

Impact of Tax-Planning Strategies	Change	
	Ordinary Percent	Capital Percent
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 5,068,109	\$ (7,390,228)
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	\$ 5,427,759	\$ 2,423,068
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No <u>X</u>

B. Temporary differences for which a DTL have not been established: Not applicable.

C. Current income taxes incurred consist of the following major components:

	June 30, 2017	June 30, 2016	Change
1. Current Income Tax			
(a) Federal	\$ 32,559,577	\$ 35,816,388	\$ (3,256,811)
(b) Foreign	-	-	-
(c) Subtotal	32,559,577	35,816,388	(3,256,811)
(d) Federal income tax on net capital gains	(3,618,010)	(2,713,874)	\$ (904,136)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	\$ 28,941,567	\$ 33,102,514	\$ (4,160,947)
2. Deferred Tax Assets:			
	June 30, 2017	December 31, 2016	Change
(a) Ordinary			
(1) Discounting of unpaid losses	\$ 9,097,947	\$ 8,130,596	\$ 967,351
(2) Unearned premium reserve	273,769	503,944	(230,175)
(3) Policyholder reserves	-	-	-
(4) Investments	7,161,263	6,805,042	356,221
(5) Deferred acquisition costs	37,649,706	35,304,504	2,345,202
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	4,918,831	4,346,475	572,356
(8) Compensation and benefits accrual	1,906,996	2,635,135	(728,139)
(9) Pension accrual	7,876,239	7,501,398	374,841
(10) Receivables - nonadmitted	-	-	-
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	6,327,856	3,927,404	2,400,452
(99) Subtotal	\$ 75,212,607	\$ 69,154,498	\$ 6,058,109
(b) Statutory valuation allowance adjustment	-	-	-

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

	June 30, 2017	December 31, 2016	Change
(c) Nonadmitted	5,174,835	4,544,485	630,350
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 70,037,772	\$ 64,610,013	\$ 5,427,759
(e) Capital:			
(1) Investments	\$ 25,261,502	\$ 32,651,730	\$ (7,390,228)
(2) Net Capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	25,261,502	32,651,730	(7,390,228)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	10,615,285	20,428,581	(9,813,296)
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	14,646,217	12,223,149	2,423,068
(i) Admitted deferred tax assets (2d + 2h)	\$ 84,683,989	\$ 76,833,162	\$ 7,850,827

3. Deferred Tax Liabilities:

(a) Ordinary:			
(1) Investments	\$ 34,164,116	\$ 34,043,386	\$ 120,730
(2) Fixed Assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	-	-	-
(5) Other (including items <5% of total ordinary tax liabilities)	2,694,355	1,785,154	909,201
(99) Subtotal	\$ 36,858,471	\$ 35,828,540	\$ 1,029,931
(b) Capital:			
(1) Investments	14,646,217	12,223,149	2,423,068
(2) Real estate	-	-	-
(3) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	14,646,217	12,223,149	2,423,068
(c) Deferred tax liabilities (3a99 + 3b99)	51,504,688	48,051,689	3,452,999
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 33,179,301	\$ 28,781,473	\$ 4,397,828

5. Reconciliation Between Deferred Inventory and the Change in Net Deferred Income Taxes

	2017	2016	Change
(a) Total deferred tax assets	\$ 100,474,109	\$ 101,806,228	\$ (1,332,119)
(b) Total deferred tax liabilities	\$ 51,504,688	\$ 48,051,689	\$ 3,452,999
(c) Net deferred tax assets/liabilities	\$ 48,969,421	\$ 53,754,539	\$ (4,785,118)
(d) Statutory valuation allowance adjustment ("SVA")	\$ -	\$ -	\$ -
(e) Net deferred tax assets/liabilities after SVA	\$ 48,969,421	\$ 53,754,539	\$ (4,785,118)
(f) Tax effect of unrealized gains/(losses)			4,777,090
(g) Minimum Pension Liability			-
(h) Other intraperiod allocation of deferred tax movement			(549,878)
(i) Change in net deferred income tax [charge/(benefit)]			\$ (557,906)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate.

Among the more significant book tax adjustments were the following:

June 30, 2017		
	Income Tax Expense	Effective Tax Rate (%)
Provision computed at statutory rate	\$ 39,349,354	35.0%
Tax-exempt interest	(1,490,799)	-1.3%
Amortization of interest maintenance reserve	(2,510,890)	-2.2%
Change in nonadmitted assets	(4,927,752)	-4.4%
Current Year Permanent Differences	(920,596)	-0.8%
Other	156	0.0%
Total	\$ 29,499,473	26.3%
Federal income taxes incurred	\$ 32,559,577	29.0%
Realized capital gains (losses) tax	(3,618,010)	-3.2%
Change in net deferred income taxes	557,906	0.5%
Total statutory income taxes	\$ 29,499,473	26.3%

June 30, 2016		
	Income Tax Expense	Effective Tax Rate (%)
Provision computed at statutory rate	\$ 36,098,959	35.0%
Tax-exempt interest	(1,471,698)	-1.4%
Amortization of interest maintenance reserve	(2,939,437)	-2.8%
Change in nonadmitted assets	(1,217,911)	-1.2%
Current Year Permanent Differences	(914,126)	-0.9%
Prior period balance adjustments	694,839	0.7%
Other	(1)	0.0%
Total	\$ 30,250,625	29.4%
Federal income taxes incurred	\$ 35,816,388	34.7%
Realized capital gains (losses) tax	(3,713,874)	-2.6%
Change in net deferred income taxes	(2,851,889)	-2.7%
Total statutory income taxes	\$ 29,250,625	29.4%

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. Not applicable.
2. The following are income taxes incurred in the current and prior year that will be available for recoupment in the event of future net losses:

Year	Amount of Tax		
	Ordinary	Capital	Total
June 30, 2017	\$ 32,559,577	\$ -	\$ 32,559,577
December 31, 2016	\$ 89,041,448	\$ -	\$ 89,041,448
December 31, 2015	\$ 76,169,627	\$ 8,834,430	\$ 85,004,057

3. Not applicable.

- F. 1. The Company consolidates its federal income tax return with the return of its ultimate domestic parent, Delphi Financial Group, Inc. ("DFG"). DFG and all of its direct and indirect subsidiaries are members of the consolidated tax group. See Schedule Y, Part 1 for a list of the members of the consolidated tax group.
2. The method of allocation between the companies is subject to a written tax allocation agreement approved by the Company's Board of Directors. The agreement requires the Company to accrue federal taxes based on the amount of tax it would have paid or received if it had filed on a separate return basis with the Internal Revenue Service. Intercompany tax balances are settled within 15 days after filing a tax return or receipt of a refund.

- G. Not applicable.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A - C. On December 21, 2011, the Company's ultimate parent, DFG, entered into an Agreement and Plan of Merger with Tokio Marine Holdings, Inc., a Japanese corporation ("Tokio Marine"), and TM Investment (Delaware) Inc. ("TM Sub"), a Delaware corporation which was wholly owned by TMNF which is a subsidiary of Tokio Marine. After being approved by DFG's stockholders and by the relevant regulatory authorities in Japan and the U.S., the merger transaction closed on May 15, 2012, pursuant to which TM Sub was merged with and into DFG, the surviving corporation in the merger. As a result, DFG became a subsidiary of TMNF and Tokio Marine became DFG's ultimate parent.

The outstanding shares of the Company's preferred stock are owned by DFG, Reliance Standard Life Insurance Company of Texas ("RSL-Texas"), the Company's direct parent, and Safety National Casualty Corporation ("SNCC"), a subsidiary of DFG. During the six months ended June 30, 2017, the Company paid cash dividends on its cumulative preferred stock issued to SNCC, DFG and RSL-Texas totaling \$1,000,000, \$800,000 and \$200,000, respectively.

On October 1, 2015, the Company received a contribution to its surplus from its immediate parent company, RSL-Texas, of 36 shares of common stock of DFG which had an admitted value of \$62,926,198. The amount deducted from the market value of this common stock in accordance with the NAIC Securities Valuation Office Purposes and Procedures Manual ("SVO Manual") was \$22,872,653 at December 31, 2015.

On December 15, 2015, the Company issued a 5.00% fixed rate surplus note with a principal amount of \$100,000,000 to SNCC in exchange for cash. For more information related to this surplus note, please see Note 13(11).

From time to time, the Company has obtained advances from its parent, RSL-Texas, for purposes of financing mortgage-related investments. To fund these advances, RSL-Texas obtained advances from the Federal Home Loan Bank of Dallas ("FHLB Dallas"). The terms of the Company's advances from RSL-Texas are identical to the terms of RSL-Texas' advances from the FHLB Dallas. As of June 30, 2017 and December 31, 2016, the Company had an outstanding borrowing from RSL-Texas, which totaled \$55,342,146 including accrued interest of \$342,146.

In 2014, the Company's parent, RSL-Texas, issued various funding agreements in an aggregate principal amount of \$300,000,000 to the FHLB Dallas, the liabilities under which have been ceded by RSL-Texas to the Company under an indemnity reinsurance agreement. The Company has collateralized its obligations under this reinsurance agreement by pledging certain investment securities to RSL-Texas, which have in turn been pledged by RSL-Texas to the FHLB Dallas to collateralize RSL-Texas' obligations under the funding agreements issued to the FHLB Dallas. During the first quarter of 2017, RSL-Texas repaid \$100,000,000 in aggregate principal amount of the funding agreements at their maturity.

On December 31, 2014, SNCC issued to the Company a surplus note in the principal amount of \$40,000,000 in exchange for a cash payment by the Company in such amount. The maturity date of the surplus note is January 15, 2045. Interest is payable semi-annually at a rate of 5.0% per annum. As of June 30, 2017, the Company earned \$1,022,222 of interest income related to this surplus note.

During 2017, the Company did not obtain any additional advances from RSL-Texas. The Company paid interest totaling \$2,052,875 during the six months ended June 30, 2017 on the advance from RSL-Texas. See Note 11 for additional information regarding the Company's borrowings.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

- D. The Company does not have any material receivables or payables with affiliates other than the items disclosed in Note 10A-C, Note 11B and Schedule D, Part 1.
- E. There are no guarantees or undertakings for the benefit of any affiliate, which result in a material contingent exposure to the Company's assets.
- F. Pursuant to an investment consulting agreement, the Company paid to Acorn Advisory Capital, L.P. certain fixed fees associated with the formulation of the business and investment strategies of the Company. For the six months ended June 30, 2017 these fees amounted to \$6,345,837.

In May 2015, the Company, along with certain of its affiliated insurers, entered into commercial mortgage loan investment management agreements with ACORE Capital, LP ("ACORE"), a SEC-registered investment adviser in which certain directors and officers of the Company hold a majority of the financial interests and in 2016, these agreements were amended and restated to among other things, increase the capital commitment thereunder. Fees payable under these agreements include a commitment fee, a management fee and a performance-based fee. For the services rendered to the Company during the six month ended June 30, 2017 the total fees payable to ACORE amounted to \$6,681,634. All other contracts and cost sharing arrangements are based on generally accepted accounting principles.
- G. All of the outstanding common shares of the Company are owned by RSL-Texas, a life insurance company domiciled in Texas. The outstanding shares of the Company's preferred stock are owned by SNCC (250,000 shares), DFG (200,000 shares) and RSL-Texas (50,000 shares).
- H. As of June 30, 2017, the Company owned 36 shares of the common stock of DFG. The amount deducted from the market value of this common stock in accordance with the SVO manual was \$33,062,199 at June 30, 2017.
- I. Not applicable.
- J. The Company did not recognize any impairment write down for its investment in FRSLIC during the six months ended June 30, 2017.
- K - L. Not applicable.
- M. Not significant change.
- N. Not applicable.

11. DEBT

A. Debt

(1) The Company has entered into a revolving loan agreement with DFG, under which the Company can obtain loans from time to time in a total amount of up to \$150,000,000. This agreement was amended and restated during 2016 to increase the maximum borrowing capacity from \$100,000,000 to \$150,000,000 and to extend the termination date to December 31, 2026. At the option of the Company, early repayment may be made without penalty. Interest is payable monthly at a variable money market rate. The loan agreement does not contain any collateral requirements or financial covenants. As of June 30, 2017 and December 31, 2016, respectively, the Company did not have any outstanding borrowings under this agreement.

From time to time, the Company has obtained advances from its parent, RSL-Texas, for purposes of financing mortgage-related investments. To fund these advances, RSL-Texas obtained advances from the FHLB Dallas. The terms of the Company's advances from RSL-Texas are identical to the terms of RSL-Texas' advances from the FHLB Dallas. As of June 30, 2017 the Company has one borrowing outstanding from RSL-Texas, which totaled \$55,342,146 including accrued interest of \$342,146 and is included in the liability for borrowed money caption on the balance sheet. Interest paid during the six months ended June 30, 2017 was \$2,052,875. The principal amount of the borrowing outstanding as of June 30, 2017 is \$55,000,000 and matures in 2020. The interest rate on the borrowing is 7.47%. This borrowing is collateralized by mortgage-related securities owned by the Company. The statement value and market value of the securities held as collateral totaled \$78,578,392 and \$83,839,541 respectively, as of June 30, 2017.

The Company did not have any reverse repurchase agreements outstanding at June 30, 2017.

B. FHLB Agreements

(1) During 2016, the Company became a member of the Federal Home Loan Bank of Chicago ("FHLB Chicago"). Pursuant to the requirements of the FHLB Chicago, the Company purchased shares of FHLB Chicago capital stock. The Company owns shares of FHLB Chicago capital stock with a book/adjusted carrying value of \$2,000,000 as of the six months ended June 30, 2017. The stock is carried at cost, as the resale of the securities is restricted only to the FHLB Chicago. During June 2017, the Company issued a funding agreement in the principal amount of \$100,000,000 to FHLB Chicago.

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Period

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	\$ 299,000	\$ 299,000	\$ -
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	1,701,000	1,701,000	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	\$ 2,000,000	\$ 2,000,000	\$ -
(f)	Actual or estimated Borrowing capacity as Determined by the Insurer	\$ 100,000,000	\$ -	XXX

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	\$ 309,400	\$ 309,400	\$ -
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	-	-	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	\$ 309,400	\$ 309,400	-
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$ -	\$ -	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	\$ 299,000	\$ 299,000	\$ -	\$ -	\$ -	\$ -
2.	Class B	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 169,202,116	\$ 169,202,116	\$ 100,000,000
2.	Current Year General Account Total Collateral Pledged	\$ 169,202,116	\$ 169,202,116	\$ 100,000,000
3.	Current Year Separate Accounts Total Collateral Pledge	-	-	-
4.	Prior Year-End Total General and Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

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)	\$ 169,202,116	\$ 169,202,116	\$ 100,000,000
2.	Current Year General Account Maximum Collateral Pledged	\$ 169,202,116	\$ 169,202,116	\$ 100,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledge	-	-	-
4.	Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1	2	3	4
	Total 2 + 3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 100,000,000	\$ 100,000,000	\$ -	\$ 100,051,463
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total	\$ 100,000,000	\$ 100,000,000	-	\$ 100,051,463

2. Prior Year-end

	1	2	3	4
	Total 2 + 3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	-	XXX
(b) Funding Agreements	\$ -	\$ -	-	\$ -
(c) Other	\$ -	\$ -	-	XXX
(d) Aggregate Total	\$ -	\$ -	-	\$ -

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2 + 3	General Account	Separate Account
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 100,000,000	\$ 100,000,000	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total	\$ 100,000,000	\$ 100,000,000	\$ -

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

Reliance Standard Life Insurance Company **NOTES TO FINANCIAL STATEMENTS**

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. Defined Benefit Plans

During 2009 and prior, the Company sponsored a qualified non-contributory defined benefit pension plan covering substantially all employees age 21 or over with more than one year of service with the Company or its affiliates. The Company funds pension costs in accordance with the requirements of ERISA. Effective December 31, 2009, the plan was frozen and will not accept new participants after that date. Existing participants in the plan will not accrue any additional benefits under the plan.

During 2009 and prior, the Company also sponsored a supplemental executive retirement plan. The plan provided certain key employees with the opportunity for additional postemployment income, which would otherwise have been limited under the pension plan. The plan is a nonqualified tax-deferred retirement plan and is not funded. Effective December 31, 2009, the plan was frozen and will not accept new participants after that date. Existing participants in the plan will not accrue any additional benefits under the plan.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("postretirement benefits") for retired employees. The health care plan is non-contributory for current retirees and those employees who attained age 55 with ten years of service by December 31, 1992. Cost sharing features include deductibles and co-payment provisions. Other employees will be eligible for a dollar denominated postretirement health plan. Life insurance benefits are generally set at a fixed percentage of policy face value based on the employee's age. Employees hired after December 31, 1992 are not eligible for any postretirement benefits. The Company funds postretirement benefit payments as claims are incurred or as premium payments are due to the insurer.

The assets, benefits obligations and periodic costs related to these plans are not material to the Company's financial position or results of operation.

E. Defined Contribution Plans

The Company sponsors a qualified tax-deferred retirement savings plan for employees of the Company or its affiliates, who are at least 21 years old. In addition, the Company sponsors a nonqualified tax-deferred savings plan for certain key employees. The Company has created this plan as an additional tax-deferred savings option for highly compensated employees whose compensation exceeds the limit on the tax-deferred savings plan or whose contributions to the deferred savings plan are limited to ensure the plan's compliance with a nondiscrimination test. During the six months ended June 30, 2017, the Company made matching contributions for every dollar the employee contributes under the combined plans, up to 4% of the employee's before-tax contributions. The Company's contributions to the plans were not material.

F-I. Not applicable.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

1. The Company has 2,000,000 shares of common stock authorized with a \$4.50 per share par value of which 1,334,025 shares are issued and outstanding. The Company also has 600,000 shares of preferred stock authorized with a \$100 per share par value of which 500,000 shares are issued and outstanding.
2. Dividends on the Company's preferred stock are cumulative at a rate of \$8 per share, payable semi-annually. The redemption price is \$100 per share.
3. The maximum amount of dividends which can be paid by Illinois insurance companies to shareholders in any twelve-month period without prior approval of the Director of Insurance is subject to restrictions related to prior year statutory surplus and net income. Surplus at December 31, 2016 was \$1,066,091,063 and net income was \$166,046,665. Therefore, the maximum total of dividends available for payout in 2017 without prior approval will be equal to \$166,046,665.
3. On March 31, 2017, the Company paid an ordinary dividend on its common stock of \$50,000,000 to RSL-Texas. On March 31, 2017, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000. On June 15, 2017, the Company declared an ordinary dividend on its preferred stock totaling \$2,000,000. The payment date for this dividend was July 3, 2017.
5. Within the limitations described in Note 13(3) above, there are no restrictions placed on the portion of Company profits that may be paid as dividends to shareholders.
6. The Company does not have any material restrictions on unassigned surplus.
7. Not applicable.
8. The Company does not hold any common stock for special purposes.
9. During the six month ended June 30, 2017 the Company recorded an estimate of its Affordable Care Act fee assessment in the amount of \$352,308 which increased special surplus funds and reduced unassigned surplus.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

10. The portion of unassigned surplus represented by cumulative net unrealized gains totaled \$53,680,914 as of June 30, 2017.
11. The Company issued the following surplus debentures or similar obligations:

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest And/Or Principal Paid Current Year	Total Interest And/Or Principal Paid	Unapproved Interest And/Or Principal	Date of Maturity
12/15/2015	5.00%	\$ 100,000,000	\$ 100,000,000	\$ 2,583,333	\$ 5,541,666	\$ 2,319,444	1/4/2036
		\$ 100,000,000	\$ 100,000,000	\$ 2,583,333	\$ 5,541,666	\$ 2,319,444	

On December 15, 2015, the Company issued a surplus note to SNCC in the principal amount of \$100,000,000 in the exchange for a cash payment in such amount. The maturity date of the surplus note is January 4, 2036. Interest is payable semi-annually at a rate of 5.0% per annum. During the six months ended June 30, 2017, the Company paid \$2,583,333 of interest relating to this note.

The surplus note has the following repayment conditions and restrictions: any payment of principal or interest may be made only with the prior written approval of the Director of the Department of Insurance of the State of Illinois, with the approval of the Company's Board of Directors and only out of the Company's surplus in excess of the minimum amount required under Illinois law. The Company's obligations under this surplus note is subordinate to all claims of policyholders and general creditors of the Company, other than any future holder of this surplus note of the Company or of indebtedness which is expressly subordinated to such obligations.

12-13. Not applicable.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A-B. Not applicable.
- C. The Company has no material gain contingencies.
- D. During the six month ended June 30, 2017, the Company did not make any payments related to extra-contractual obligations or bad faith claims stemming from lawsuits.
- E. In the course of its business, the Company is a party to other litigation and proceedings, primarily involving its insurance operations. In some cases, these proceedings entail claims against the Company for punitive damages and similar types of relief. The ultimate disposition of such pending litigation and proceedings is not expected to have a material adverse effect on the Company's results of operations, liquidity or financial condition.
- F. Not applicable.

15. LEASES

No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

- (1) The table below summarizes the face amount of the Company's financial instruments with off- balance sheet risk.

	Assets		Liabilities	
	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016
a. Forwards	\$ -	\$ -	\$ 626,734	\$ 423,312
b. Futures	351,051	447,401	-	-
c. Options	38,337,324	26,472,994	-	-
d. Total	\$ 38,688,375	\$ 26,920,395	\$ 626,734	\$ 423,312

- (2)-(4) Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy, please see Note 8 – Derivative Instruments.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

Not applicable.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

18.

GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS
AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Not applicable.
19.

DIRECT PREMIUM WRITTEN/PRODUCED BY MGA'S AND TPA'S

No significant change.
20.

FAIR VALUE MEASUREMENTS

- A.

The methodologies and valuation techniques used by the Company to value those of its assets, which are measured at fair value are described below.

Instruments included in bonds include mortgage-backed and corporate securities, U.S. Treasury and other U.S. government guaranteed securities, securities issued by U.S. government-sponsored enterprises, and obligations of U.S. states, municipalities and political subdivisions. The market liquidity of each security is taken into consideration in the valuation technique used to value such security. For securities where market transactions involving identical or comparable assets generate sufficient relevant information, the Company employs a market approach to valuation. If sufficient information is not generated from market transactions involving identical or comparable assets, the Company uses an income approach to valuation. The majority of the instruments included as bonds are valued utilizing observable inputs; accordingly, they are categorized in either Level 1 or Level 2 of the fair value hierarchy described below. However, in instances where significant inputs utilized are unobservable, the securities are categorized in Level 3 of the fair value hierarchy.

The inputs used in the valuation techniques employed by the Company are provided by nationally recognized pricing services, external investment managers and internal resources. To assess these inputs, the Company's review process includes, but is not limited to, quantitative analysis including benchmarking, initial and ongoing evaluations of methodologies used by external parties to calculate fair value, and ongoing evaluations of fair value estimates based on the Company's knowledge and monitoring of market conditions.

The levels are categorized as follows:

Level 1- Valuation is based upon quoted prices for identical assets or liabilities in active markets. Level 1 fair value is not subject to valuation adjustments or block discounts.

Level 2 - Valuation is based upon quoted prices for similar assets or liabilities in active markets or quoted prices for identical or similar instruments in markets that are not active. In addition, a company may use various valuation techniques or pricing models that use observable inputs to measure fair value.

Level 3 - Valuation is generated from techniques in which one or more of the significant inputs for valuing such assets or liabilities are not observable. These inputs may reflect the Company's best estimates of the various assumptions that market participants would use in valuing the financial assets and financial liabilities.

Other investments held at fair value primarily consist of common stock, currency forwards and purchased option contracts. For private equity investments, since quoted market prices are not available, the transaction price is used as the best estimate of fair value at inception. When evidence is believed to support a change to the carrying value from the transaction price, adjustments are made to reflect expected exit values. Ongoing reviews by Company management are based on assessments of each underlying investment, and the inputs utilized in these reviews include, among other things, the evaluation of financing and sale transactions with third parties, expected cash flows, material events and market-based information. These investments are included in Level 3 of the fair value hierarchy.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

(1) Assets measured at fair value are summarized below:

	As of June 30, 2017			
	Level 1	Level 2	Level 3	Total
a) Assets at fair value:				
Bonds:				
Industrial and miscellaneous	\$ -	\$ 3,463,425	\$ 18,822,661	\$ 22,286,086
Total Bonds:	-	3,463,425	18,822,661	22,286,086
Common Stock:				
Industrial and miscellaneous	134,092,403	-	19,115	134,111,518
Total Common Stock:	134,092,403	-	19,115	134,111,518
Derivatives:	351,050	-	38,337,303	38,688,353
Other Assets:				
Separate account assets	66,126,763	-	91,687,323	157,814,086
Total Assets at Fair Value	\$ 200,570,216	\$ 3,463,425	\$ 148,866,402	\$ 352,900,043
b) Liabilities at fair value:				
Derivatives	\$ -	\$ -	\$ (626,734)	\$ (626,734)
Total Liabilities at Fair Value	\$ -	\$ -	\$ (626,734)	\$ (626,734)

	As of December 31, 2016			
	Level 1	Level 2	Level 3	Total
a) Assets at fair value				
Bonds:				
Industrial and miscellaneous	\$ -	\$ 4,982,233	\$ 15,653,256	\$ 20,635,489
Total Bonds:	-	4,982,233	15,653,256	20,635,489
Common Stock:				
Industrial and miscellaneous	159,847,222	-	19,113	159,866,335
Total Common Stock:	159,847,222	-	19,113	159,866,335
Derivatives:	447,401	-	26,472,994	26,920,395
Other Assets:				
Separate account assets	47,096,243	-	105,972,958	153,069,201
Total Assets at Fair Value	\$ 207,390,866	\$ 4,982,233	\$ 148,118,321	\$ 360,491,420
b) Liabilities at fair value				
Derivatives	\$ -	\$ -	\$ (423,313)	\$ (423,313)
Total Liabilities at fair value	\$ -	\$ -	\$ (423,313)	\$ (423,313)

(2) -(3) The following table provides reconciliations for Level 3 assets measured at fair value. Transfers into Level 3 are recognized as of the end of the period. There were no significant transfers between Level 1 and Level 2.

	As of June 30, 2017							
	Balance at January 1, 2017	Total gains and (losses) included in income	Total gains and (losses) included in surplus	Purchases	Sales	Transfer to Level 3	Transfer out of Level 3	Balance at June 30, 2017
Level 3 Rollforward								
a) Assets								
Bonds								
Industrial and miscellaneous	\$ 15,653,256	\$ (120,953)	\$ (1,376,954)	\$ 2,004,210	\$ (164,490)	\$ 2,939,041	\$ (111,449)	\$ 18,822,661
Total Bonds	\$ 15,653,256	\$ (120,953)	\$ (1,376,954)	\$ 2,004,210	\$ (164,490)	\$ 2,939,041	\$ (111,449)	\$ 18,822,661
Common Stock								
Industrial and miscellaneous	\$ 19,113	\$ -	\$ 2	\$ -	\$ -	\$ -	\$ -	\$ 19,115
Derivatives	26,472,994	6,786,886	3,489,672	17,479,442	(15,891,691)	-	-	38,337,303
Separate account	105,972,958	1,052,979	-	3,570	(15,342,184)	-	-	91,687,323
Total Assets	\$ 148,118,321	\$ 7,718,912	\$ 2,112,720	\$ 19,487,222	\$ (31,398,365)	\$ 2,939,041	\$ (111,449)	\$ 148,866,402
b) Liabilities								
Derivatives	\$ (423,313)	\$ (3,023,289)	\$ (203,422)	\$ 3,023,290	\$ -	\$ -	\$ -	\$ (626,734)
Total Liabilities	\$ (423,313)	\$ (3,023,289)	\$ (203,422)	\$ 3,023,290	\$ -	\$ -	\$ -	\$ (626,734)

(4)-(5) Not applicable.

B. Not applicable.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

C. The carrying values and estimated fair values of certain of the Company's financial instruments not recorded at fair value in the consolidated balance sheets are shown below. Because fair values for all balance sheet items are not required to be disclosed, the aggregate fair value amounts presented below are not reflective of the underlying value of the Company.

As of June 30, 2017						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	\$ 7,945,861,521	\$ 7,643,762,125	\$ 11,426,876	\$ 6,904,471,254	\$ 1,029,963,391	\$ -
Common Stock	2,145,565	2,145,565	-	-	2,145,565	-
Preferred stock	56,323,250	58,588,850	52,052,417	-	4,270,833	-
Mortgage loans	2,536,942,526	2,549,690,981	-	-	2,536,942,526	-
Cash and Short-Term Investments	262,367,190	262,367,190	251,906,325	-	10,460,865	-
Other invested assets	147,433,934	138,536,287	-	107,433,934	-	40,000,000
Total assets	<u>\$ 10,951,073,986</u>	<u>\$ 10,655,090,998</u>	<u>\$ 315,385,618</u>	<u>\$ 7,011,905,188</u>	<u>\$ 3,583,783,180</u>	<u>\$ 40,000,000</u>
Liabilities:						
Policyholder account balances	\$ 7,750,602,894	\$ 7,624,424,772	\$ -	\$ -	\$ 7,750,602,894	\$ -
Advances from RSL-Texas	64,588,903	55,342,146	-	64,588,903	-	-
Separate account	157,814,086	157,814,086	66,126,763	-	91,687,323	-
Total liabilities	<u>\$ 7,973,005,883</u>	<u>\$ 7,837,581,004</u>	<u>\$ 66,126,763</u>	<u>\$ 64,588,903</u>	<u>\$ 7,842,290,217</u>	<u>\$ -</u>

The fair values for bonds, preferred and common stocks and other invested assets have been primarily obtained from broker-dealers and from nationally recognized statistical organizations and, in the case of certain structured notes, by reference to the fair values of the underlying investments. The carrying values for loans approximate fair values because these investments are primarily either short-term in duration or have an underlying interest rate that is variable. The Company has assessed the fair value of the loans based on a representative sample and determined that any remaining difference between the fair value and carrying value of loans is not material. There are no quoted market prices available for the Company's surplus notes. Fair values for policyholder account balances were determined by deducting an estimate of the future profits to be realized from the business, discounted at a current interest rate, from the adjusted carrying values. The fair values for advances from RSL-Texas were calculated using discounted cash flow analyses based on the interest rates for the advances at the balance sheet date. Separate account liabilities are recorded at the amount credited to the contract holder, which reflects the fair value of the corresponding separate account assets, and therefore, carrying value approximates fair value.

D. Not practicable to estimate Fair Value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Surplus Note	\$ 40,000,000	5.0%	01/15/2036	The fair value of the Company's surplus notes is not practicable as a quoted market price is not available and it is financially impracticable to develop the valuation model necessary to estimate fair value.

21. OTHER ITEMS

A-E. Not applicable.

F. (1) The Company generally characterizes its subprime mortgage underlying mortgage loans to borrowers with weighted average Fair Issac & Co., Inc. (FICO) credit scores below 650. Additionally, the weighted-average loan-to-value ratios (LTVs) of these loans are generally above 80%.

(2) Not applicable.

Reliance Standard Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments at June 30, 2017, was as follows:

	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
Other Investments:				
Residential mortgage- backed securities	\$ 471,434,362	\$ 489,604,283	\$ 532,587,441	\$ (1,033,052)
Structured securities	8,420,025	9,347,523	12,108,838	-
Total	\$ 479,854,387	\$ 498,951,806	\$ 544,696,279	\$ (1,033,052)

(4) Not applicable.

G. No significant change.

H. Not applicable.

22. EVENTS SUBSEQUENT

The Company follows Statement of Statutory Accounting Principle No. 9, Subsequent Events, which establishes general standards of accounting for and disclosure of events that occur through the balance sheet date but before financial statements are issued or are available to be issued. Financial statements are considered available to be issued when they are complete in a form and format that complies with SAP and all approvals necessary for issuance have been obtained; for example, from management and/or the board of directors. The date through which an entity has evaluated subsequent events and the basis for that date should also be disclosed. The Company has evaluated subsequent events that have occurred for recognition or disclosure through August 14, 2017, the date the June 2017 financial statements were available to be issued.

23. REINSURANCE No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT Not Applicable.

EXPENSES Not applicable.

26. INTERCOMPANY POOLING ARRANGEMENTS Not applicable.

27. STRUCTURED SETTLEMENTS Not applicable.

28. HEALTH CARE RECEIVABLES Not applicable.

29. PARTICIPATING POLICIES No significant change.

30. PREMIUM DEFICIENCY RESERVES No significant change.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS No significant change.

Reliance Standard Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

32.

ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT
TYPE LIABILITES BY WITHDRAWAL CHARACTERISTICS

	General Account	Separate Account With Guarantees	Separate Account Non Guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) with market value adjustment	\$1,929,355,308	\$ -	\$ -	\$1,929,355,308	25%
(2) at book value less current surrender charges of 5% or more	1,606,999,564	-	-	1,606,999,564	20%
(3) at fair value	-	-	-	-	0%
(4) Total with market value adjustment or at fair value	3,536,354,872	-	-	3,536,354,872	45%
(5) at book value without adjustment (minimal charge or adjustment)	1,513,839,443	-	-	1,513,839,443	19%
B. Not subject to discretionary withdrawal	2,871,887,451	-	-	2,871,887,451	36%
C. Total (gross: direct + assumed)	7,922,081,766	-	-	7,922,081,766	100%
D. Reinsurance ceded	(297,656,994)	-	-	(297,656,994)	
E. Total (net)*(C)-(D)	\$7,624,424,772	\$ -	\$ -	\$7,624,424,772	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F.

Life & Accident & Health Annual Statement:

1. Exhibit 5, Annuity Section, Total (net)	\$5,056,758,840
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Totals (net)	15,282,906
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,552,383,026
4. Subtotal	7,624,424,772

Separate Accounts Annual Statement:

5. Exhibit 3, Line 0299999, Column 2	-
6. Exhibit 3, Line 0399999, Column 3	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	-
12. Combined Total	\$7,624,424,772

33.

PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and uncollected life insurance premiums and annuity considerations as of June 30, 2017 were as follows:

TYPE	GROSS	NET OF LOADING
Ordinary Renewal	\$ 436,026	\$ 370,622
Group Life	22,208,233	21,350,016
Total	\$22,644,259	\$21,720,638

34.

SEPARATE ACCOUNTS

No significant change.

35.

LOSS/CLAIM ADJUSTMENT EXPENSES

No significant 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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X] No [☐]
- 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.

- 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 name of 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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [☐] No [☒ X] N/A [☐]

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2012
- 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).

07/16/2014

- 6.4

By what department or departments?
Illinois 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 with 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 the 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 | 2 | 3 | 4 | 5 | 6 |
|----------------|------------------------|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
| | | | | | |

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒ X] No [☐]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]

- 9.21

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

- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒ X]

- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☒ X] No [☐]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

\$56

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:

\$3,141,444

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

\$0

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	\$0
14.22 Preferred Stock	0	0
14.23 Common Stock	131,460,825	133,523,459
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	51,748,854	52,066,558
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$183,209,679	\$185,590,017
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$62,926,198	\$68,897,046

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.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

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

\$0

16.3 Total payable for securities lending reported on the liability page:

\$0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon Trust Company of Illinois	2 North LaSalle Street, Suite 1020, Chicago, IL, 60602

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [] No [X]

17.4 If yes, give full and complete 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
ACORE Capital, LP	U
Acorn Advisory Capital L.P.	A
ACRES Capital, LLC	U
Bain Capital Credit, LP	U
Canyon Capital Realty Advisors, LLC	U
Delphi Capital Management, Inc.	A
DoubleLine Capital, LP	U
Eagle Point Credit Management	U
EARNEST Partner Limited, LLC	U
Flaherty & Crumrine Incorporated	U
GC Advisors, LLC	U
Guggenheim Partners Asset Management, LLC	U
Verde Asset Management	U
H.I.G. Capital, LLC	U
Highbridge Principal Strategies, LLC	U
Kayne Senior Credit II Manager, L.P.	U
RCG Longview Management, LLC	U
Medley SMA Advisors, LLC	U
Pine River Capital Management, L.P.	U
Prophet Capital Asset Management, LP	U
Reams Asset Management	U
SIT Fixed Income Advisors II, LLC	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Tennenbaum Capital Partners, LLC	U
Wells Capital Management, Inc.	U
Western Asset Management Company	U
Zais Group, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] 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 [X] 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
175054	ACORE Capital, LP	n/a	Securities Exchange Commission	DS
133040	Acorn Advisory Capital L.P.	n/a	Securities Exchange Commission	DS
281190	ACRES Capital, LLC	n/a	Securities Exchange Commission	NO
134852	Bain Capital Credit, LP	n/a	Securities Exchange Commission	NO
107880	Canyon Capital Realty Advisors, LLC	n/a	Securities Exchange Commission	NO
n/a	Delphi Capital Management, Inc.	n/a	n/a	DS
n/a	DoubleLine Capital, LP	549300AQKG3ZYRYGH003	Securities Exchange Commission	DS
166370	Eagle Point Credit Management	549300JTV07DRG00U053	Securities Exchange Commission	NO
107926	EARNEST Partner Limited, LLC	n/a	Securities Exchange Commission	NO
15499	Flaherty & Crumrine Incorporated	n/a	Securities Exchange Commission	NO
n/a	GC Advisors, LLC	n/a	Securities Exchange Commission	NO
137432	Guggenheim Partners Asset Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commission	NO
171608	Verde Asset Management	54930038E4QEW4ROCF13	Securities Exchange Commission	NO
160711	H.I.G. Capital, LLC	n/a	Securities Exchange Commission	NO
282125	Highbridge Principal Strategies, LLC	549300IW7540H8HHM8F38	Securities Exchange Commission	NO
104536	Kayne Senior Credit II Manager, L.P.	5493001WLH6CGZOJVX22	Securities Exchange Commission	NO
165252	RCG Longview Management, LLC	n/a	Securities Exchange Commission	NO
167354	Medley SMA Advisors, LLC	n/a	Securities Exchange Commission	NO
133720	Pine River Capital Management, L.P.	TGK3KJG6UJLG6VRMTI83	Securities Exchange Commission	NO
150683	Prophet Capital Asset Management, LP	5493008GXEU8NXVCP011	Securities Exchange Commission	NO
111787	Reams Asset Management	DZ466HY86D4U5HRY0D72	Securities Exchange Commission	DS
105725	SIT Fixed Income Advisors II, LLC	n/a	Securities Exchange Commission	NO
113203	Tennenbaum Capital Partners, LLC	n/a	Securities Exchange Commission	NO
104973	Wells Capital Management, Inc.	549300B3H2IOO2L85I90	Securities Exchange Commission	NO
110441	Western Asset Management Company	n/a	Securities Exchange Commission	DS
108371	Zais Group, LLC	E0MBPPL0D7ILISPPA045	Securities Exchange Commission	NO

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:

Reliance Standard Life Insurance Company
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

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.....

1.14 Total mortgages in good standing.....

Amount

\$.....

\$.....

\$.....2,542,886,195

\$.....2,542,886,195

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....

\$.....

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

\$.....

\$.....

\$.....6,804,786

\$.....6,804,786

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)

\$.....2,549,690,981

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.....

.....85.7

.....0.7

.....28.0

3.1 Do you act as a custodian for health savings accounts?.....

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?.....

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

Yes [] No [X]

\$.....

Yes [] No [X]

\$.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating
Life Affiliates								
00000.....	AA-1126510.....	01/01/2017	Lloyd's Syndicate Number 510.....	GBR.....	OTH/G.....	Authorized.....	.....	.....
Life Non-Affiliates								
00000.....	AA-1126033.....	01/01/2017	Lloyd's Syndicate Number 033.....	GBR.....	OTH/G.....	Authorized.....	.....	.....
00000.....	AA-1128001.....	01/01/2017	Lloyd's Syndicate Number 2001.....	GBR.....	OTH/G.....	Authorized.....	.....	.....
A&H Affiliates								
00000.....	AA-1126510.....	01/01/2017	Lloyd's Syndicate Number 510.....	GBR.....	OTH/G.....	Authorized.....	.....	.....
A&H Non-Affiliates								
00000.....	AA-1126033.....	01/01/2017	Lloyd's Syndicate Number 033.....	GBR.....	OTH/G.....	Authorized.....	.....	.....
00000.....	AA-1128001.....	01/01/2017	Lloyd's Syndicate Number 2001.....	GBR.....	OTH/G.....	Authorized.....	.....	.....

Reliance Standard Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS
Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....	L.....	4,382,038	8,963,937	3,971,497		17,317,472	
2.	Alaska.....	AK.....	L.....	891,101	13,131	1,338,687		2,242,919	
3.	Arizona.....	AZ.....	L.....	3,197,224	8,630,981	4,549,907		16,378,112	
4.	Arkansas.....	AR.....	L.....	1,362,360	7,575,922	2,406,522		11,344,804	
5.	California.....	CA.....	L.....	26,795,036	66,935,586	37,437,380		131,168,002	
6.	Colorado.....	CO.....	L.....	838,506	7,491,443	5,016,709		13,346,658	
7.	Connecticut.....	CT.....	L.....	3,858,259	24,166,739	5,018,835		33,043,833	
8.	Delaware.....	DE.....	L.....	2,799,934	343,645	3,453,261		6,596,840	
9.	District of Columbia.....	DC.....	L.....	1,056,574	175,641	3,246,352		4,478,567	
10.	Florida.....	FL.....	L.....	13,846,732	46,301,846	30,289,758		90,438,336	
11.	Georgia.....	GA.....	L.....	9,386,507	12,332,989	13,905,636		35,625,132	
12.	Hawaii.....	HI.....	L.....	728,680	10,738,984	1,466,938		12,934,602	
13.	Idaho.....	ID.....	L.....	155,222	1,716,074	2,777,201		4,648,497	
14.	Illinois.....	IL.....	L.....	14,035,649	18,728,436	14,653,242		47,417,327	100,000,000
15.	Indiana.....	IN.....	L.....	7,318,558	19,892,635	20,476,265		47,687,458	
16.	Iowa.....	IA.....	L.....	4,133,068	5,475,818	6,280,418		15,889,304	
17.	Kansas.....	KS.....	L.....	3,109,110	4,854,619	4,130,686		12,094,415	
18.	Kentucky.....	KY.....	L.....	2,362,011	4,811,191	3,816,895		10,990,097	
19.	Louisiana.....	LA.....	L.....	3,909,317	4,494,645	9,354,175		17,758,137	
20.	Maine.....	ME.....	L.....	282,719	654,529	1,161,703		2,098,951	
21.	Maryland.....	MD.....	L.....	8,873,963	8,933,482	10,720,522		28,527,967	
22.	Massachusetts.....	MA.....	L.....	9,840,723	19,158,189	19,957,753		48,956,665	
23.	Michigan.....	MI.....	L.....	9,359,391	27,008,091	12,887,587		49,255,069	
24.	Minnesota.....	MN.....	L.....	3,028,567	8,136,822	12,222,686		23,388,075	
25.	Mississippi.....	MS.....	L.....	865,141	1,739,454	1,556,068		4,160,663	
26.	Missouri.....	MO.....	L.....	4,474,932	9,053,420	6,983,593		20,511,945	
27.	Montana.....	MT.....	L.....	502,419	130,258	1,435,585		2,068,262	
28.	Nebraska.....	NE.....	L.....	1,836,773	1,357,545	3,462,481		6,656,799	
29.	Nevada.....	NV.....	L.....	517,189	11,551,177	1,545,861		13,614,227	
30.	New Hampshire.....	NH.....	L.....	1,197,345	9,068,744	2,109,643		12,375,732	
31.	New Jersey.....	NJ.....	L.....	8,734,706	29,165,262	16,148,674		54,048,642	
32.	New Mexico.....	NM.....	L.....	667,760	1,126,476	1,081,048		2,875,284	
33.	New York.....	NY.....	Q.....	58,216	2,756	30,509		91,481	
34.	North Carolina.....	NC.....	L.....	6,438,931	24,547,535	17,853,757		48,840,223	
35.	North Dakota.....	ND.....	L.....	176,749	839,556	178,446		1,194,751	
36.	Ohio.....	OH.....	L.....	4,896,208	23,521,915	13,926,638		42,344,761	
37.	Oklahoma.....	OK.....	L.....	763,111	2,172,459	1,126,068		4,061,638	
38.	Oregon.....	OR.....	L.....	2,376,185	2,729,842	3,798,997		8,905,024	
39.	Pennsylvania.....	PA.....	L.....	12,252,294	34,869,019	21,930,904		69,052,217	
40.	Rhode Island.....	RI.....	L.....	261,698	1,102,886	400,020		1,764,604	
41.	South Carolina.....	SC.....	L.....	1,709,998	15,424,855	5,202,787		22,337,640	
42.	South Dakota.....	SD.....	L.....	129,692	336,422	1,416,071		1,882,185	
43.	Tennessee.....	TN.....	L.....	9,381,881	9,070,646	14,244,483		32,697,010	
44.	Texas.....	TX.....	L.....	6,930,483	34,673,343	19,940,513		61,544,339	
45.	Utah.....	UT.....	L.....	1,383,987	7,661,154	2,949,402		11,994,543	
46.	Vermont.....	VT.....	L.....	695,852	4,417,822	1,531,427		6,645,101	
47.	Virginia.....	VA.....	L.....	4,687,276	22,849,855	10,126,582		37,663,713	
48.	Washington.....	WA.....	L.....	3,849,229	29,846,337	8,328,248		42,023,814	
49.	West Virginia.....	WV.....	L.....	436,044	4,743,278	1,135,145		6,314,467	
50.	Wisconsin.....	WI.....	L.....	6,512,320	15,871,413	13,167,489		35,551,222	
51.	Wyoming.....	WY.....	L.....	382,198	2,497,467	1,553,724		4,433,389	
52.	American Samoa.....	AS.....	N.....					0	
53.	Guam.....	GU.....	L.....					0	
54.	Puerto Rico.....	PR.....	L.....	106,219	2,341,000	192		2,447,411	
55.	US Virgin Islands.....	VI.....	L.....	13,688				13,688	
56.	Northern Mariana Islands.....	MP.....	N.....					0	
57.	Canada.....	CAN.....	N.....	262		97,868		98,130	
58.	Aggregate Other Alien.....	OT.....	XXX.....	0	0	0	0	0	0
59.	Subtotal.....	(a)..53.....		217,790,035	620,247,271	403,802,838	0	1,241,840,144	100,000,000
90.	Reporting entity contributions for employee benefit plans.....	XXX.....						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....		16,047				16,047	
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.....		65,176				65,176	
94.	Aggregate other amounts not allocable by State.....	XXX.....		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....		217,871,258	620,247,271	403,802,838	0	1,241,921,367	100,000,000
96.	Plus Reinsurance Assumed.....	XXX.....		64,642	267,279	38,154,260		38,486,181	
97.	Totals (All Business).....	XXX.....		217,935,900	620,514,550	441,957,098	0	1,280,407,548	100,000,000
98.	Less Reinsurance Ceded.....	XXX.....		132,060,640	659,018	43,339,503		176,059,161	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....		85,875,260	619,855,532	398,617,595	0	1,104,348,387	100,000,000
DETAILS OF WRITE-INS									
58001.		XXX.....						0	
58002.		XXX.....						0	
58003.		XXX.....						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....		0	0	0	0	0	0
9401.		XXX.....						0	
9402.		XXX.....						0	
9403.		XXX.....						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
Tokio Marine Holdings, Inc.					Japan		
	Tokio Marine & Nichido Fire Insurance Co., Ltd.	X	100.0%		Japan		AA-1580100
	TM Claims Service, Inc.	(Non Insurer)	100.0%		New York	13-3382776	
	Tokio Marine North America, Inc.	(Non Insurer)	100.0%		Delaware	45-2682016	
	Tokio Marine America Insurance Company	X	100.0%	10945	New York	13-4032666	
	Trans Pacific Insurance Company	X	100.0%	41238	New York	13-3118700	
	TM Specialty Insurance Company	X	100.0%	10738	Arizona	91-1932966	
	Tokio Marine Management, Inc.	(Non Insurer)	100.0%		New York	13-2871816	
	TNUS Insurance Company	X	100.0%	32301	New York	20-0940754	
	TMNA Services, LLC	(Non Insurer)	100.0%		Delaware	45-2682309	
	Philadelphia Consolidated Holding Corp.	(Non-Insurer)	100.0%		Pennsylvania	23-2202671	
	Tokio Marine Specialty Insurance Company	X	100.0%	23850	Delaware	23-2423138	
	Philadelphia Indemnity Insurance Company	X	100.0%	18058	Pennsylvania	23-1738402	
	PCHC Investment Corp.	(Non-Insurer)	100.0%		Delaware	51-0385989	
	Maguire Insurance Agency, Inc.	(Non-Insurer)	100.0%		Pennsylvania	23-1609281	
	Gillingham & Associates, Inc.	(Non-Insurer)	100.0%		Colorado	84-1181504	
	The Allen J. Flood Companies, Inc.	(Non-Insurer)	100.0%		New York	13-1924482	
	Liberty American Insurance Group, Inc.	(Non-Insurer)	100.0%		Florida	23-2996755	
	Liberty American Insurance Company	(Non-Insurer)	100.0%		Florida	59-3448220	
	Liberty American Select Insurance Company	(Non-Insurer)	100.0%		Florida	65-0091741	
	Liberty American Insurance Services, Inc.	(Non-Insurer)	100.0%		Florida	59-1059110	
	First Insurance Company of Hawaii, Ltd.	X	100.0%	41742	Hawaii	99-0218317	
	First Risk Management Services, Inc.	(Non Insurer)	100.0%		Hawaii	13-4267947	
	First Fire and Casualty Insurance of Hawaii, Inc.	X	100.0%	41726	Hawaii	99-0218320	
	First Indemnity Insurance of Hawaii, Inc.	X	100.0%	41734	Hawaii	99-0218318	
	First Security Insurance of Hawaii, Inc.	X	100.0%	10938	Hawaii	99-0335740	
	J.M. Lydgate, Limited	(Non Insurer)	100.0%		Hawaii	99-0046912	
	Delphi Financial Group, Inc.	(Non Insurer)	100.0%		Delaware	13-3427277	
	Reliance Standard Life Insurance Company of Texas	X	100.0%	66575	Texas	74-2281123	
	Reliance Standard Life Insurance Company	X	100.0%	68381	Illinois	36-0883760	
	First Reliance Standard Life Insurance Company	X	100.0%	71005	New York	13-3176850	
	Delphi Project Foundation	(Non Insurer)			Pennsylvania	23-2711230	
	Insurance Dedicated Fund LLC	(Non Insurer)	100.0%		Delaware	36-0883760	
	Flat Rock Holdings LLC	(Non Insurer)	78.9%		Delaware	27-3562945	
	Flat Rock Mortgage Investment Trust	(Non Insurer)	100.0%		Delaware	27-3562945	
	Flat Rock Properties LLC	(Non Insurer)	100.0%		Delaware	27-3562945	
	SIG Holdings, Inc.	(Non Insurer)	100.0%		Delaware	51-0374001	
	Safety National Casualty Corporation	X	100.0%	15105	Missouri	43-0727872	
	Safety First Insurance Company	X	100.0%	11123	Illinois	43-1901552	
	Safety National Re SPC	X	100.0%		Cayman Islands		AA-3770149
	Safety Specialty Insurance Company	X	100.0%	13815	Missouri	27-2237608	
	Insurance Data Services Corporation	(Non Insurer)	100.0%		Missouri	45-3123432	
	Greenbrook LLC	(Non Insurer)	100.0%		Delaware	22-3704234	
	TER I, LLC	(Non Insurer)	82.7%		Delaware	52-2284613	
	Matrix Absence Management, Inc.	(Non Insurer)	100.0%		Delaware	77-0493584	
	Matrix Payroll Services, Inc.	(Non Insurer)	100.0%		California	77-0246850	
	Delphi Capital Management, Inc.	(Non Insurer)	100.0%		Delaware	52-1658222	
	Chestnut Investors IV, Inc.	(Non Insurer)	100.0%		Delaware	23-2513246	
	Tersk Investors LLC	(Non Insurer)	100.0%		Delaware	13-3439651	
	Delphi CRE Funding LLC	(Non Insurer)	100.0%		Delaware	13-3427277	
	Tokio Marine Management (Canada) Ltd.	(Non Insurer)	100.0%		Canada		
	Tokio Millennium Re AG	X	100.0%		Switzerland		AA-1460023

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Tokio Millennium Re AG (U.S. Branch)	X	100.0%	15529	New York	30-0703280	
	TMR Management, Inc.	(Non Insurer)	100.0%		Connecticut	46-4913789	
	Tokio Solution Management Ltd.	(Non Insurer)	100.0%		Bermuda		
	Shima Reinsurance Ltd.	X	100.0%		Bermuda		
	Tokio Marine Seguradora S.A.	X	97.8%		Brazil		
	Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda.	(Non Insurer)	95.0%		Brazil		
	Tokio Marine Compañía de Seguros, S.A. de C.V.	X	100.0%		Mexico		
	Tokio Marine Middle East Limited	(Non Insurer)	100.0%		UAE		
	TM Claims Service Europe Limited	(Non Insurer)	100.0%		UK		
	Tokio Millennium Re (UK) Limited	X	100.0%		UK		AA-1120583
	Tokio Marine Technologies LLC	(Non Insurer)	100.0%		Delaware		
	Tokio Marine Global Limited	(Non Insurer)	100.0%		Ireland		AA-1780032
	Tokio Marine Global Re Asia Ltd.	(Non Insurer)	100.0%		Malaysia		
	The Arab-Eastern Insurance Co. Ltd. E.C.	X	33.3%		Bahrain		
	Tokio Marine Management (Australasia) Pty. Ltd.	(Non Insurer)	100.0%		Australia		
	eSentry Underwriting Pty. Ltd.	(Non-Insurer)	50.0%		Australia		
	Tokio Marine Pacific Insurance Limited	X	100.0%	11216	Guam	66-0571597	
	TM Claims Service Asia Pte. Limited	(Non Insurer)	100.0%		Singapore		
	Asia General Holdings Limited	(Non Insurer)	92.4%		Singapore		
	Tokio Marine Insurance Singapore Ltd.	X	92.4%		Singapore		
	Tokio Marine Life Insurance Singapore Ltd.	X	79.3%		Singapore		
	Tokio Marine Life Insurance Malaysia Bhd.	X	79.3%		Malaysia		
	Tokio Marine Insurance (Thailand) Public Company Limited	X	99.9%		Thailand		AA-5780001
	PT Tokio Marine Life Insurance Indonesia	X	96.2%		Indonesia		
	Tokio Marine Kiln Group Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Kiln Insurance Limited	X	100.0%		UK		AA-1121445
	Tokio Marine Europe Limited	(Non Insurer)	100.0%		UK		
	Kiln Underwriting (807) Limited	X	100.0%		UK		
	Kiln Underwriting (807) No 2 Limited	X	100.0%		UK		
	Kiln Underwriting (No. 308) Limited	X	100.0%		UK		
	Kiln Underwriting (510) Limited	X	100.0%		UK		
	NAS Insurance Services, LLC	(Non Insurer)	49.0%		California		
	R J Kiln & Co (No 2) Limited	(Non Insurer)	100.0%		UK		
	WNC Holding Company, LP	(Non Insurer)	49.0%		Delaware		
	WNC Insurance Holding Corp.	(Non Insurer)	49.0%		Delaware		
	WNC Insurance Services, Inc.	(Non Insurer)	49.0%		California		
	Precise Adjustments, Inc.	(Non Insurer)	49.0%		Texas		
	Insurance Management Services, Inc.	(Non Insurer)	49.0%		Texas		
	AMPAC Insurance Marketing, Inc.	(Non Insurer)	49.0%		California		
	Wilshire National Corporation	(Non Insurer)	49.0%		California		
	Highland Insurance Solutions LLC	(Non Insurer)	49.0%		California		
	Kiln Underwriting Limited	X	100.0%		UK		
	Tokio Marine Kiln Syndicates Limited	(Non Insurer)	100.0%		UK		
	TMK Syndicate 510	X			UK		AA-1126510
	TMK Syndicate 308	X			UK		
	TMK Syndicate 1880	X			UK		AA-1120096
	TMK Syndicate 557	X			UK		AA-1126557
	Tokio Marine Kiln Hong Kong Limited	(Non Insurer)	100.0%		Hong Kong		
	R J Kiln & Co (No 1) Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Kiln Regional Underwriting Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Kiln Singapore Pte. Limited	(Non Insurer)	100.0%		Singapore		
	IBEX Insurance Services Limited	(Non Insurer)	30.0%		Gibraltar		
	Tokio Marine Kiln Europe S.A.	(Non Insurer)	100.0%		Belgium		

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Tokio Marine Kiln Insurance Services Limited	(Non Insurer)	100.0%		UK		
	Kiln Pension Guarantee Limited	(Non Insurer)	100.0%		UK		
	R J Kiln & Co (No 4) Limited	(Non Insurer)	100.0%		UK		
	R J Kiln & Co (No 3) Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Underwriting Limited	X	100.0%		UK		
	Tokio Marine Risk Management Rus, LLC	(Non Insurer)	100.0%		Russia		
	The Tokio Marine & Nichido Fire Insurance Company (China) Limited	X	100.0%		China		
	Zhongsheng International Insurance Brokers Co., Ltd.	(Non Insurer)	7.3%		China		
	Tokio Marine Egypt General Takaful Company	X	100.0%		Egypt		
	Tokio Marine Egypt Family Takaful Company	X	100.0%		Egypt		
	Alinma Tokio Marine Company	X	28.8%		Saudi Arabia		
	Edelweiss Tokio Life Insurance Company Limited	X	49.0%		India		
	Allianz Hayat ve Emeklilik A.S.	X	11.0%		Turkey		
	HCC Insurance Holdings, Inc.	(Non-Insurer)	100.0%		Delaware	76-0336636	
	Illium, Inc.	(Non-Insurer)	100.0%		Delaware	20-3853222	
	Houston Casualty Company	X	100.0%	42374	Texas	74-2195939	
	U.S. Specialty Insurance Company	X	100.0%	29599	Texas	52-1504975	
	HCC Employer Services, Inc.	(Non-Insurer)	100.0%		Illinois	36-3224038	
	HCC Administrators, Inc.	(Non-Insurer)	100.0%		Illinois	36-3481109	
	HCC Life Insurance Company	X	100.0%	92711	Indiana	35-1817054	
	HCC Risk Solutions Company	X	100.0%		Nevada	46-0985967	
	US Holdings, Inc.	(Non-Insurer)	100.0%		Delaware	23-2445410	
	HCC Benefits Corporation	(Non-Insurer)	100.0%		Delaware	76-0572393	
	HCC Intermediate Holdings, Inc.	(Non-Insurer)	100.0%		Delaware	76-0585063	
	HCC Risk Management Corporation	(Non-Insurer)	100.0%		Texas	75-1171384	
	HCC Underwriting Agency Ltd.	(Non-Insurer)	100.0%		UK	30-0454192	
	Lloyds Syndicate 4141 TMHCC	X			UK		AA-1120086
	Indemco, LP	(Non-Insurer)	25.0%		Texas	48-1307787	
	Nameco (No. 808) Limited	X	100.0%		UK	98-1009459	
	HCC Service Company, Inc.	(Non-Insurer)	100.0%		Delaware	76-0551723	
	HCC Service Delaware, LLC	(Non-Insurer)	100.0%		Delaware	76-0623081	
	LDG Reinsurance Corporation	(Non-Insurer)	100.0%		Massachusetts	04-2810404	
	HCC Casualty Insurance Services, Inc.	(Non-Insurer)	100.0%		California	68-0101584	
	On Call International, LLC	(Non-Insurer)	100.0%		Delaware	04-3373226	
	On Call International Services, LLC	(Non-Insurer)	100.0%		Delaware	46-0738616	
	Bail USA, Inc.	(Non-Insurer)	100.0%		Pennsylvania	25-1430258	
	HCC Reinsurance Company Limited	X	100.0%		Bermuda	76-0479419	
	HCC Re Agency Ltd.	(Non-Insurer)	100.0%		Bermuda	98-0388625	
	Avemco Corporation	(Non-Insurer)	100.0%		Delaware	52-0733935	
	Avemco Insurance Company	X	100.0%	10367	Maryland	52-0795746	
	HCC Specialty Insurance Company	X	100.0%	11243	Oklahoma	76-0699782	
	Avemco Insurance Agency, Inc.	(Non-Insurer)	100.0%		Maryland	52-1008186	
	HCC Indemnity Guaranty Agency, Inc.	(Non-Insurer)	100.0%		New York	11-2514767	
	HCC Insurance Holdings (International) Limited	(Non-Insurer)	100.0%		UK	98-0218594	
	Pepys Holdings Limited	(Non-Insurer)	100.0%		UK	98-0234131	
	Rattner Mackenzie Limited	(Non-Insurer)	100.0%		Jordan	98-0335106	
	Radius Underwriting Limited	(Non-Insurer)	55.0%		UK	98-1358505	
	HCC International Insurance Company PLC	X	100.0%		UK	98-0413966	
	HCCI Credit Services Limited	(Non-Insurer)	100.0%		UK	98-0464134	
	HCC Diversificacion Y Soluciones S.L.	(Non-Insurer)	100.0%		Spain	98-1071873	
	HCC Acquisition Sub, Inc.	(Non-Insurer)	100.0%		New York	76-0695980	
	Professional Indemnity Agency, Inc.	(Non-Insurer)	100.0%		New Jersey	13-2918810	
	TMD PIA, LLC	(Non-Insurer)	100.0%		New York	13-4008249	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	HCC Specialty Underwriters, Inc.	(Non-Insurer)	100.0%		Massachusetts	04-2748570	
	Specialty Reinsurance Intermediaries, Inc.	(Non-Insurer)	100.0%		Massachusetts	04-3146861	
	HCC Specialty Ltd.	(Non-Insurer)	100.0%		UK	98-0372607	
	HCC Specialty Underwriters Ltd.	(Non-Insurer)	100.0%		Canada	98-1161736	
	MAG Acquisition Sub, Inc.	(Non-Insurer)	100.0%		Delaware	04-3716615	
	HCC Global Financial Products, LLC	(Non-Insurer)	100.0%		Delaware	06-1504568	
	HCC Global Financial Products, SL	(Non-Insurer)	100.0%		Spain	98-0388621	
	HCC Surety Group, Inc.	(Non-Insurer)	100.0%		Delaware	20-0167676	
	Surety Associates Holding Co., Inc.	(Non-Insurer)	100.0%		New Mexico	93-1030249	
	American Contractors Indemnity Company	X	100.0%	10216	California	95-4290651	
	Occidental Services, Inc.	(Non-Insurer)	100.0%		Delaware	20-2465160	
	USSC Holdings, Inc.	(Non-Insurer)	100.0%		Maryland	43-1997476	
	United States Surety Company	X	100.0%	10656	Maryland	52-1976385	
	HCC Credit Group, Inc.	(Non-Insurer)	100.0%		New York	20-3021762	
	G.B. Kenrick & Associates, Inc.	(Non-Insurer)	100.0%		Michigan	38-2554454	
	HCC Public Risk Claim Service, Inc.	(Non-Insurer)	100.0%		Michigan	38-3002556	
	LifeTrac, Inc.	(Non-Insurer)	100.0%		Delaware	20-8684614	
	HCC Medical Insurance Services, LLC	(Non-Insurer)	100.0%		Wisconsin	20-3384567	
	Brooklyn Ventures, Inc.	(Non-Insurer)	100.0%		Delaware	47-1246008	
	Brooklyn Ventures, LLC	(Non-Insurer)	100.0%		Missouri	26-4114320	
	Producers Ag Insurance Group, Inc.	(Non-Insurer)	100.0%		Delaware	20-4103791	
	International Ag Insurance Solutions, LLC	(Non-Insurer)	100.0%		Delaware	36-4714925	
	Pro Ag Management, Inc.	(Non-Insurer)	100.0%		Illinois	37-1108576	
	Producers Agriculture Insurance Company	X	100.0%	34312	Texas	81-0368291	
	Crop Hail Management, Inc.	(Non-Insurer)	100.0%		Texas	75-1493732	
	Producers Lloyds Insurance Company	X		33170	Texas	75-1494452	
	Weather Analytics, LLC	(Non-Insurer)	25.2%		Delaware	35-2450327	
	The Shinko Building, Ltd.	(Non-Insurer)	54.0%		Japan		
	Tokio Marine & Nichido Adjusting Services Co., Ltd.	(Non Insurer)	100.0%		Japan		
	The Tokio Marine Claims Service Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Nichido Systems Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido ANSHIN 110 Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Human Resources Academy Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Capital Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Office Work Outsourcing Co., Ltd.	(Non Insurer)	100.0%		Japan		
	MMC Insurance Services Co., Ltd.	(Non Insurer)	95.0%		Japan		
	Kudan Insurance Services Co., Ltd.	(Non Insurer)	95.0%		Japan		
	Tokio Marine & Nichido Better Life Services	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Management Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners TOKIO, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Chugokushikoku, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Kansai, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Hokkaido, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Tokaihokuriku, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Kyusyu, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Tohoku, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Partners Maruichi, Ltd.	(Non Insurer)	70.0%		Japan		
	Tokai Nichido Partners EAST, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokai Nichido Magokoro Partners, Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Finance Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine & Nichido Communications Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Nichido Auto-support Center Co., Ltd.	(Non Insurer)	100.0%		Japan		
	The Tokio Marine Research Institute	(Non Insurer)	100.0%		Japan		

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

Group Name	Name of Company	Insurance Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	International Assistance Co., Ltd.	(Non Insurer)	100.0%		Japan		
	The Mitsubishi Asset Brains Co., Ltd.	(Non Insurer)	25.0%		Japan		
	MST Insurance Service Co., Ltd.	(Non Insurer)	16.1%		Japan		
	Kaijyosyoji, Inc.	(Non Insurer)	28.4%		Japan		
	Tokio Marine Mezzanine Co., Ltd.	(Non Insurer)	100.0%		Japan		
	TMAP-SPV	(Non Insurer)	100.0%		Cayman Islands		
Tokio Marine Asia Pte. Ltd.		(Non-Insurer)	100.0%		Singapore		
	The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	X	100.0%		Hong Kong		AA-5321001
	Tokio Marine Newa Insurance Co., Ltd.	X	48.9%		Taiwan		
	Bao Viet Tokio Marine Insurance Company Limited	X	51.0%		Vietnam		
	Tokio Marine South East Servicing Company Limited	(Non-Insurer)	56.6%		Thailand		
	Tokio Marine Insurance Broker Co., Ltd.	(Non-Insurer)	56.6%		Thailand		
	Tokio Management Services (Thailand) Co., Ltd.	(Non-Insurer)	49.0%		Thailand		
	TMF Holding (Thailand) Limited	(Non-Insurer)	74.0%		Thailand		
	PIM Holding (Thailand) Co., Ltd.	(Non-Insurer)	37.7%		Thailand		
	Pannasub Co., Ltd.	(Non-Insurer)	74.0%		Thailand		
	Tokio Marine Life Insurance (Thailand) Public Company Limited	X	86.7%		Thailand		
	Tokio Marine Insurans (Malaysia) Berhad	X	100.0%		Malaysia		
	P.T. Asuransi Tokio Marine Indonesia	X	60.0%		Indonesia		
	IFFCO-TOKIO General Insurance Company Ltd.	X	26.0%		India		
	IFFCO-TOKIO Insurance Services Limited	(Non-Insurer)	26.0%		India		
	Malayan Insurance Company, Inc.	X	20.0%		Philippines		
Tokio Marine Asset Management Co., Ltd.		(Non Insurer)	100.0%		Japan		
	Tokio Marine Asset Management (London) Limited	(Non Insurer)	100.0%		UK		
	Tokio Marine Asset Management International Pte. Ltd.	(Non Insurer)	100.0%		Singapore		
	Tokio Marine Asset Management (USA) Ltd.	(Non Insurer)	100.0%		NY		
	Tokio Marine Rogge Asset Management Ltd.	(Non Insurer)	50.0%		UK		
	Governance for Owners Japan Co., Ltd.	(Non Insurer)	40.0%		Japan		
Nisshin Fire & Marine Insurance Co., Ltd.		X	100.0%		Japan		AA-1580070
	Nisshin Information System Development Co., Ltd.	(Non-Insurer)	100.0%		Japan		
	Universal Risk Solution Company, Limited	(Non-Insurer)	100.0%		Japan		
	Nisshin Fire Insurance Service Co., Ltd.	(Non-Insurer)	100.0%		Japan		
	Nisshin Fire Total Service Company, Limited	(Non-Insurer)	100.0%		Japan		
Tokio Marine & Nichido Life Insurance Co., Ltd.		X	100.0%		Japan		AA-1580017
	TOKIO MARINE ANSHIN AGENCY Corporation	(Non-Insurer)	100.0%		Japan		
Tokio Marine & Nichido Anshin Consulting Co., Ltd.		(Non Insurer)	100.0%		Japan		
	T&N Insurance Services Co., Ltd.	(Non-Insurer)	100.0%		Japan		
Tokio Marine & Nichido Career Service Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine & Nichido Facilities, Inc.		(Non Insurer)	77.5%		Japan		
	Tokio Marine & Nichido Facility Service, Inc.	(Non Insurer)	77.5%		Japan		
	Tokio Marine & Nichido Lec Service, Inc.	(Non Insurer)	77.5%		Japan		
Tokio Marine & Nichido Medical Service Co., Ltd.		(Non Insurer)	100.0%		Japan		
Tokio Marine & Nichido Risk Consulting Co., Ltd.		(Non Insurer)	97.7%		Japan		
	Tokio Marine Bluebell Re Limited	X	100.0%		UK		
	Tokio Marine Millea SAST Insurance Co., Ltd.	X	100.0%		Japan		
	Tokio Marine West SAST Insurance Co., Ltd.	X	100.0%		Japan		
	E. design Insurance Co., Ltd.	X	92.4%		Japan		
	Tokio Marine Business Support Co., Ltd.	(Non Insurer)	100.0%		Japan		
	Tokio Marine Assistance Co., Ltd.	(Non Insurer)	80.1%		Japan		

(*)Tokio Marine Group's total proportional share

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
03098	Tokio Marine Holdings, Inc. GRP	10945	13-4032666		1169486	Tokyo Stock Exchange	Tokio Marine Holdings, Inc.	JPN	UIP					N	
	Tokio Marine Holdings, Inc. GRP	32301	20-0940754				Tokio Marine & Nichido Fire Insurance Co., Ltd.	JPN	UIP	Tokio Marine Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	41238	13-3118700				TM Claims Service, Inc.	NY	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10738	91-1932966				Tokio Marine North America, Inc.	DE	UIP	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	41726	99-0218317				TMNA Services, LLC	DE	NIA	Tokio Marine North America, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	41734	99-0218318				Tokio Marine America Insurance Company	NY	IA	Tokio Marine North America, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	10938	99-0335740				TNUS Insurance Company	NY	IA	Tokio Marine America Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				Trans Pacific Insurance Company	NY	IA	Tokio Marine America Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				TM Specialty Insurance Company	AZ	IA	Tokio Marine America Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				Tokio Marine Management, Inc.	NY	NIA	Tokio Marine America Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				First Insurance Company of Hawaii, Ltd.	HI	IA	Tokio Marine North America, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				First Risk Management Services, Inc.	HI	NIA	First Insurance Company of Hawaii, Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				First Fire and Casualty Insurance of Hawaii, Inc.	HI	IA	First Insurance Company of Hawaii, Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				First Indemnity Insurance of Hawaii, Inc.	HI	IA	First Insurance Company of Hawaii, Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				First Security Insurance of Hawaii, Inc.	HI	IA	First Insurance Company of Hawaii, Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				J.M. Lydgate, Limited.	HI	NIA	First Insurance Company of Hawaii, Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10938	99-0046912				Delphi Financial Group, Inc.	DE	UIP	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	66575	74-2281123				Reliance Standard Life Insurance Company of Texas	TX	UDP	Delphi Financial Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	68381	36-0883760				Reliance Standard Life Insurance Company	IL	RE	Reliance Standard Life Insurance Company of Texas	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	71005	13-3176850				First Reliance Standard Life Insurance Company	NY	DS	Reliance Standard Life Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	71005	23-2711230				Delphi Project Foundation	PA	NIA	Reliance Standard Life Insurance Company	Other		Tokio Marine Holdings, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
03098	Tokio Marine Holdings, Inc. GRP	15105	52-2284613				TER I, LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	23.500	Tokio Marine Holdings, Inc.	N	
			52-2284613				TER I, LLC	DE	NIA	Safety National Casualty Corporation	Ownership	25.100	Tokio Marine Holdings, Inc.	N	
			52-2284613				TER I, LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	3.500	Tokio Marine Holdings, Inc.	N	
			52-2284613				TER I, LLC	DE	NIA	Philadelphia Indemnity Insurance Company	Ownership	30.600	Tokio Marine Holdings, Inc.	N	
			36-0883760				Insurance Dedicated Fund LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			27-3562945				Flat Rock Holdings LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	78.900	Tokio Marine Holdings, Inc.	N	
			27-3562945				Flat Rock Mortgage Investment Trust	DE	NIA	Flat Rock Holdings LLC	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			27-3562945				Flat Rock Properties LLC	DE	NIA	Flat Rock Mortgage Investment Trust	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			51-0374001				SIG Holdings, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			43-0727872				Safety National Casualty Corporation	MO	IA	SIG Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	Y	
	Tokio Marine Holdings, Inc. GRP	11123	43-1901552				Safety First Insurance Company	IL	IA	Safety National Casualty Corporation	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			AA-3770149				Safety National Re SPC	CYM	IA	Safety National Casualty Corporation	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	13815	27-2237608				Safety Specialty Insurance Company	MO	IA	Safety National Casualty Corporation	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			22-3704234				Greenbrook LLC	DE	NIA	Safety National Casualty Corporation	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			45-3123432				Insurance Data Services Corporation	MO	NIA	Safety National Casualty Corporation	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			77-0493584				Matrix Absence Management, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			77-0246850				Matrix Payroll Services, Inc.	CA	NIA	Matrix Absence Management, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			52-1658222				Delphi Capital Management, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			23-2513246				Chestnut Investors IV, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			13-3439651				Tersk Investors LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	52.200	Tokio Marine Holdings, Inc.	N	
			13-3439651				Tersk Investors LLC	DE	NIA	Safety National Casualty Corporation	Ownership	25.200	Tokio Marine Holdings, Inc.	N	
			13-3439651				Tersk Investors LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	22.600	Tokio Marine Holdings, Inc.	N	
			13-3427277				Delphi CRE Funding LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	15529					Tokio Marine Management (Canada) Ltd	CAN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			AA-1460023				Tokio Millennium Re AG	CHE	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			30-0703280				Tokio Millennium Re AG (U.S. Branch)	NY	IA	Tokio Millennium Re AG	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			46-4913789				TMR Management, Inc.	CT	NIA	Tokio Millennium Re AG	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
							Tokio Solution Management Ltd	BMU	NIA	Tokio Millennium Re AG	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
							Shima Reinsurance Ltd	BMU	IA	Tokio Millennium Re AG	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
							Tokio Marine Seguradora S.A.	BRA	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	97.800	Tokio Marine Holdings, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q13.3							Kiln Underwriting (No. 308) Limited.....	GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Kiln Underwriting (510) Limited.....	GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							NAS Insurance Services, LLC.....	CA.....	NIA.....	Kiln Underwriting (510) Limited.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							R J Kiln & Co (No 2) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							WNC Holding Company, LP.....	DE.....	NIA.....	R J Kiln & Co (No 2) Limited.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							WNC Insurance Holding Corp.....	DE.....	NIA.....	WNC Holding Company, LP.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							WNC Insurance Services, Inc.....	CA.....	NIA.....	WNC Insurance Holding Corp.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Precise Adjustments, Inc.....	TX.....	NIA.....	WNC Insurance Services, Inc.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Insurance Management Services, Inc.....	TX.....	NIA.....	WNC Insurance Services, Inc.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							AMPAC Insurance Marketing, Inc.....	CA.....	NIA.....	WNC Insurance Services, Inc.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Wilshire National Corporation.....	CA.....	NIA.....	WNC Insurance Services, Inc.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Highland Insurance Solutions LLC.....	CA.....	NIA.....	WNC Insurance Services, Inc.....	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Kiln Underwriting Limited.....	GBR.....	IA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Syndicates Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
			AA-1126510.				TMK Syndicate 510.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....	.....	Tokio Marine Holdings, Inc.....	...N.....	.....
							TMK Syndicate 308.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....	.....	Tokio Marine Holdings, Inc.....	...N.....	.....
			AA-1120096.				TMK Syndicate 1880.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....	.....	Tokio Marine Holdings, Inc.....	...N.....	.....
			AA-1126557.				TMK Syndicate 557.....	GBR.....	IA.....	Tokio Marine Kiln Syndicates Limited.....	Management.....	.....	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Hong Kong Limited.....	HKG.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							R J Kiln & Co (No 1) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Regional Underwriting Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Singapore Pte. Limited.....	SGP.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							IBEX Insurance Services Limited.....	GIB.....	NIA.....	Tokio Marine Kiln Syndicates Limited.....	Ownership.....	...30.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Europe S.A.....	BEL.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...99.900	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Europe S.A.....	BEL.....	NIA.....	Tokio Marine Kiln Insurance Services Limited.....	Ownership.....	...0.100	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Kiln Insurance Services Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Kiln Pension Guarantee Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							R J Kiln & Co (No 4) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							R J Kiln & Co (No 3) Limited.....	GBR.....	NIA.....	Tokio Marine Kiln Group Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Underwriting Limited.....	GBR.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							Tokio Marine Risk Management Rus, LLC.....	RUS.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....
							The Tokio Marine & Nichido Fire Insurance Company (China) Limited.....	CHN.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
03098	Tokio Marine Holdings, Inc. GRP	23850	23-2202671				Philadelphia Consolidated Holding Corp.....	PA.....	NIA.....	Tokio Marine North America, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
	Tokio Marine Holdings, Inc. GRP		23-2423138				Tokio Marine Specialty Insurance Company.....	DE.....	IA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
03098	Tokio Marine Holdings, Inc. GRP	18058	23-1738402				Philadelphia Indemnity Insurance Company.....	PA.....	IA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			51-0385989				PCHC Investment Corp.....	DE.....	NIA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			23-1609281				Maguire Insurance Agency, Inc.....	PA.....	NIA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			84-1181504				Gillingham & Associates, Inc.....	CO.....	NIA.....	Maguire Insurance Agency, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			13-1924482				The Allen J. Flood Companies, Inc.....	NY.....	NIA.....	Maguire Insurance Agency, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			23-2996755				Liberty American Insurance Group, Inc.....	FL.....	NIA.....	Philadelphia Consolidated Holding Corp.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			59-3448220				Liberty American Insurance Company.....	FL.....	NIA.....	Liberty American Insurance Group, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			65-0091741				Liberty American Select Insurance Company....	FL.....	NIA.....	Liberty American Insurance Group, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			59-1059110				Liberty American Insurance Services, Inc.....	FL.....	NIA.....	Liberty American Insurance Group, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
							Zhongsheng International Insurance Brokers Co., Ltd.	CHN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Other.....		Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Egypt General Takaful Company.	EGY.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Egypt General Takaful Company.	EGY.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....		Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Egypt General Takaful Company.	EGY.....	IA.....	Tokio Marine Middle East Limited.....	Ownership.....		Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Egypt Family Takaful Company....	EGY.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Egypt Family Takaful Company....	EGY.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....		Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Egypt Family Takaful Company....	EGY.....	IA.....	Tokio Marine Middle East Limited.....	Ownership.....		Tokio Marine Holdings, Inc.....	...N.....	
							Alinma Tokio Marine Company.....	SAU.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	...28.800	Tokio Marine Holdings, Inc.....	...N.....	
							Edelweiss Tokio Life Insurance Company Limited	IND.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	...49.000	Tokio Marine Holdings, Inc.....	...N.....	
							Allianz Hayat ve Emeklilik A.S.....	TUR.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Other.....		Tokio Marine Holdings, Inc.....	...N.....	
			76-0336636				HCC Insurance Holdings, Inc.....	DE.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			20-3853222				Illium, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
03098	Tokio Marine Holdings, Inc. GRP	42374	74-2195939				Houston Casualty Company.....	TX.....	IA.....	Illium, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
03098	Tokio Marine Holdings, Inc. GRP	29599	52-1504975				U.S. Specialty Insurance Company.....	TX.....	IA.....	Houston Casualty Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			36-3224038				HCC Employer Services, Inc.....	IL.....	NIA.....	U.S. Specialty Insurance Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
03098	Tokio Marine Holdings, Inc. GRP	92711...	36-3481109...				HCC Administrators, Inc.....	IL.....	NIA.....	HCC Employer Services, Inc. (IL).....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			35-1817054...				HCC Life Insurance Company.....	IN.....	IA.....	Houston Casualty Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			46-0985967...				HCC Risk Solutions Company.....	NV.....	IA.....	HCC Life Insurance Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			23-2445410...				US Holdings, Inc.....	DE.....	NIA.....	HCC Life Insurance Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			76-0572393...				HCC Benefits Corporation.....	DE.....	NIA.....	HCC Life Insurance Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			76-0585063...				HCC Intermediate Holdings, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			75-1171384...				HCC Risk Management Corporation.....	TX.....	NIA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			30-0454192...				HCC Underwriting Agency Ltd.....	GBR.....	NIA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			AA-1120086...				Lloyds Syndicate 4141 TMHCC.....	GBR.....	IA.....	HCC Underwriting Agency Ltd.....	Management.....		Tokio Marine Holdings, Inc.....	...N.....	
			48-1307787...				Indemco, LP.....	TX.....	NIA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	...25.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-1009459...				Nameco (No. 808) Limited.....	GBR.....	IA.....	HCC Intermediate Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			76-0551723...				HCC Service Company, Inc.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			76-0623081...				HCC Service Delaware, LLC.....	DE.....	NIA.....	HCC Service Company, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			04-2810404...				LDG Reinsurance Corporation.....	MA.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			68-0101584...				HCC Casualty Insurance Services, Inc.....	CA.....	NIA.....	LDG Reinsurance Corporation.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			04-3373226...				On Call International, LLC.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			46-0738616...				On Call International Services, LLC.....	DE.....	NIA.....	On Call International LLC.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			25-1430258...				Bail USA, Inc.....	PA.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			76-0479419...				HCC Reinsurance Company Limited.....	BMU.....	IA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-0388625...				HCC Re Agency Ltd.....	BMU.....	NIA.....	HCC Reinsurance Company Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			52-0733935...				Avemco Corporation.....	DE.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
03098	Tokio Marine Holdings, Inc. GRP	10367...	52-0795746...				Avemco Insurance Company.....	MD.....	IA.....	Avemco Corporation.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
03098	Tokio Marine Holdings, Inc. GRP	11243...	76-0699782...				HCC Specialty Insurance Company.....	OK.....	IA.....	Avemco Insurance Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			52-1008186...				Avemco Insurance Agency, Inc.....	MD.....	NIA.....	Avemco Insurance Company.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			11-2514767...				HCC Indemnity Guaranty Agency, Inc.....	NY.....	NIA.....	Avemco Corporation.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-0218594...				HCC Insurance Holdings (International) Limited.....	GBR.....	NIA.....	HCC Insurance Holdings, Inc.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-0234131...				Pepys Holdings Limited.....	GBR.....	NIA.....	HCC Insurance Holdings (International) Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-0335106...				Rattner Mackenzie Limited.....	JOR.....	NIA.....	Pepys Holdings Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-1358505...				Radius Underwriting Limited.....	GBR.....	NIA.....	Pepys Holdings Limited.....	Ownership.....	...55.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-0413966...				HCC International Insurance Company PLC.....	GBR.....	IA.....	Pepys Holdings Limited.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-0464134...				HCCI Credit Services Limited.....	GBR.....	NIA.....	HCC International Insurance Company PLC...	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
			98-1071873...				HCC Diversificacion Y Soluciones S.L.....	ESP.....	NIA.....	HCC International Insurance Company PLC...	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
03098	Tokio Marine Holdings, Inc. GRP	10216	76-0695980				HCC Acquisition Sub, Inc.	NY	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			13-2918810				Professional Indemnity Agency, Inc.	NJ	NIA	HCC Acquisition Sub, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			13-4008249				TMD PIA, LLC	NY	NIA	HCC Acquisition Sub, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			04-2748570				HCC Specialty Underwriters, Inc.	MA	NIA	HCC Acquisition Sub, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			04-3146861				Specialty Reinsurance Intermediaries, Inc.	MA	NIA	HCC Specialty Underwriters, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			98-0372607				HCC Specialty Ltd.	GBR	NIA	HCC Specialty Underwriters, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			98-1161736				HCC Specialty Underwriters Ltd.	CAN	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			04-3716615				MAG Acquisition Sub, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			06-1504568				HCC Global Financial Products, LLC	DE	NIA	MAG Acquisition Sub, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			98-0388621				HCC Global Financial Products, SL	ESP	NIA	HCC Global Financial Products, LLC	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			20-0167676				HCC Surety Group, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			93-1030249				Surety Associates Holding Co., Inc.	NM	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	10656	95-4290651				American Contractors Indemnity Company	CA	IA	Surety Associates Holding Co., Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			20-2465160				Occidental Services, Inc.	DE	NIA	Surety Associates Holding Co., Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			43-1997476				USSC Holdings, Inc.	MD	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			52-1976385				United States Surety Company	MD	IA	USSC Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			20-3021762				HCC Credit Group, Inc.	NY	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			38-2554454				G.B. Kenrick & Associates, Inc.	MI	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			38-3002556				HCC Public Risk Claim Service, Inc.	MI	NIA	G.B. Kenrick & Associates, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			20-8684614				LifeTrac, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			20-3384567				HCC Medical Insurance Services, LLC	WI	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			47-1246008				Brooklyn Ventures, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			26-4114320				Brooklyn Ventures, LLC	MO	NIA	Brooklyn Ventures, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			20-4103791				Producers Ag Insurance Group, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			36-4714925				International Ag Insurance Solutions, LLC	DE	NIA	Producers Ag Insurance Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			37-1108576				Pro Ag Management, Inc.	IL	NIA	Producers Ag Insurance Group, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
	Tokio Marine Holdings, Inc. GRP	34312	81-0368291				Producers Agriculture Insurance Company	TX	IA	Pro Ag Management, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			75-1493732				Crop Hail Management, Inc.	TX	NIA	Producers Agriculture Insurance Company	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
03098	Tokio Marine Holdings, Inc. GRP	33170	75-1494452				Producers Lloyds Insurance Company	TX		Producers Agriculture Insurance Company	Management		Tokio Marine Holdings, Inc.	N	
			35-2450327				Weather Analytics, LLC	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	25.200	Tokio Marine Holdings, Inc.	N	
							Tokio Marine Asia Pte. Ltd.	SGP	NIA	Tokio Marine Holdings, Inc.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	
			AA-5321001				The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	HKG	IA	Tokio Marine Asia Pte. Ltd.	Ownership	100.000	Tokio Marine Holdings, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Tokio Marine Newa Insurance Co., Ltd.....	TWN.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	48.900	Tokio Marine Holdings, Inc.....	...N.....	
							Bao Viet Tokio Marine Insurance Company Limited	VNM.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	51.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine South East Servicing Company Limited	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	45.100	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine South East Servicing Company Limited	THA.....	NIA.....	TMF Holding (Thailand) Limited.....	Ownership.....	15.500	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Insurance Broker Co., Ltd.....	THA.....	NIA.....	Tokio Marine South East Servicing Company Limited	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Insurance Broker Co., Ltd.....	THA.....	NIA.....	Tokio Management Services (Thailand) Co., Ltd.	Ownership.....	.....	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Insurance Broker Co., Ltd.....	THA.....	NIA.....	TMF Holding (Thailand) Limited.....	Ownership.....	.....	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Management Services (Thailand) Co., Ltd.	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	49.000	Tokio Marine Holdings, Inc.....	...N.....	
							TMF Holding (Thailand) Limited.....	THA.....	NIA.....	Tokio Management Service (Thailand) Co., Ltd.	Ownership.....	51.000	Tokio Marine Holdings, Inc.....	...N.....	
							TMF Holding (Thailand) Limited.....	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	49.000	Tokio Marine Holdings, Inc.....	...N.....	
							PIM Holding (Thailand) Co., Ltd.....	THA.....	NIA.....	TMF Holding (Thailand) Limited.....	Ownership.....	51.000	Tokio Marine Holdings, Inc.....	...N.....	
			AA-5780001.				Tokio Marine Insurance (Thailand) Public Company Limited	THA.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	99.800	Tokio Marine Holdings, Inc.....	...N.....	
			AA-5780001.				Tokio Marine Insurance (Thailand) Public Company Limited	THA.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	0.100	Tokio Marine Holdings, Inc.....	...N.....	
			AA-5780001.				Tokio Marine Insurance (Thailand) Public Company Limited	THA.....	IA.....	TMF Holding (Thailand) Limited.....	Ownership.....	.....	Tokio Marine Holdings, Inc.....	...N.....	
							Pannasub Co., Ltd.....	THA.....	NIA.....	Tokio Management Service (Thailand) Co., Ltd.	Ownership.....	51.000	Tokio Marine Holdings, Inc.....	...N.....	
							Pannasub Co., Ltd.....	THA.....	NIA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	49.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Life Insurance (Thailand) Public Company Limited	THA.....	IA.....	Pannasub Co., Ltd.....	Ownership.....	51.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Life Insurance (Thailand) Public Company Limited	THA.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	49.000	Tokio Marine Holdings, Inc.....	...N.....	
							Tokio Marine Insurans (Malaysia) Berhad.....	MYS.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	...100.000	Tokio Marine Holdings, Inc.....	...N.....	
							P.T. Asuransi Tokio Marine Indonesia.....	IDN.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	60.000	Tokio Marine Holdings, Inc.....	...N.....	
							IFFCO-TOKIO General Insurance Company Ltd.	IND.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	26.000	Tokio Marine Holdings, Inc.....	...N.....	
							IFFCO-TOKIO Insurance Services Limited.....	IND.....	NIA.....	IFFCO-TOKIO General Insurance Company, Ltd.	Ownership.....	26.000	Tokio Marine Holdings, Inc.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Malayan Insurance Company, Inc.....	PHL.....	IA.....	Tokio Marine Asia Pte. Ltd.....	Ownership.....	20.000	Tokio Marine Holdings, Inc.....	N.....	
							PT Tokio Marine Life Insurance Indonesia.....	IDN.....	IA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	96.200	Tokio Marine Holdings, Inc.....	N.....	
			AA-1580070.				Nisshin Fire & Marine Insurance Co., Ltd.....	JPN.....	IA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Nisshin Information System Development Co., Ltd.	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Universal Risk Solution Company, Limited.....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Nisshin Fire Insurance Service Co., Ltd.....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Nisshin Fire Total Service Company, Limited....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
			AA-1580017.				Tokio Marine & Nichido Life Insurance Co., Ltd.	JPN.....	IA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							TOKIO MARINE ANSHIN AGENCY Corporation	JPN.....	NIA.....	Tokio Marine & Nichido Life Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Anshin Consulting Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	50.700	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Anshin Consulting Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	49.300	Tokio Marine Holdings, Inc.....	N.....	
							T&N Insurance Services Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Anshin Consulting Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Career Service Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Facilities, Inc.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	75.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Facilities, Inc.....	JPN.....	NIA.....	Nisshin Fire & Marine Insurance Co., Ltd.....	Ownership.....	2.500	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Facility Service, Inc.....	JPN.....	NIA.....	Tokio Marine & Nichido Facilities, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Lec Service, Inc.....	JPN.....	NIA.....	Tokio Marine & Nichido Facilities, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Medical Service Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Risk Consulting Co., Ltd.	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	97.700	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Bluebell Re Limited.....	GBR.....	IA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Millea SAST Insurance Co., Ltd...	JPN.....	IA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine West SAST Insurance Co., Ltd.....	JPN.....	IA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							E. Design Insurance Co., Ltd.....	JPN.....	IA.....	Tokio Marine Holdings, Inc.....	Ownership.....	92.400	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Business Support Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							The Shinko Building, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	54.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Adjusting Services Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q13.9							The Tokio Marine Claims Service Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Nichido Systems Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido ANSHIN 110 Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Human Resources Academy Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Asset Management Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Asset Management (London) Limited	GBR.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Asset Management International Pte. Ltd.	SGP.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Asset Management (USA) Ltd.....	NY.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Rogge Asset Management Ltd.....	GBR.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	50.000	Tokio Marine Holdings, Inc.....	N.....	
							Governance for Owners Japan Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Asset Management Co., Ltd.....	Ownership.....	40.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Capital Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Office Work Outsourcing Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							MMC Insurance Services Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	95.000	Tokio Marine Holdings, Inc.....	N.....	
							Kudan Insurance Services Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	95.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Better Life Services.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Management Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners TOKIO, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Chugokushikoku, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Kansai, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Hokkaido, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q13.10							Tokai Nichido Partners Tokaihokuriku, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Kyusyu, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Tohoku, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners Maruichi, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	70.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Partners EAST, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokai Nichido Magokoro Partners, Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Finance Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine & Nichido Communications Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Nichido Auto-support Center Co., Ltd.	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							The Tokio Marine Research Institute.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							International Assistance Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							The Mitsubishi Asset Brains Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	25.000	Tokio Marine Holdings, Inc.....	N.....	
							MST Insurance Service Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	16.100	Tokio Marine Holdings, Inc.....	N.....	
							Kaijyosyoji, Inc.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	28.400	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Mezzanine Co., Ltd.....	JPN.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							TMAP-SPV.....	CYM.....	NIA.....	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership.....	100.000	Tokio Marine Holdings, Inc.....	N.....	
							Tokio Marine Assistance Co., Ltd.....	JPN.....	NIA.....	Tokio Marine Holdings, Inc.....	Ownership.....	80.100	Tokio Marine Holdings, Inc.....	N.....	

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?	NO

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

Bar Code:



Reliance Standard Life Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

		1	2	3
		Current	Prior	Prior Year Ended
		Year to Date	Year to Date	December 31
5304.	Unassigned funds - pension and postretirement benefits.....	.....	.....	.....646,024
5397.	Summary of remaining write-ins for Line 53.....	0	0	646,024

Reliance Standard Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,519,003	500
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		3,518,503
2.2 Additional investment made after acquisition.....	138,475	
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....	138,475	
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....	224,477	
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	3,294,526	3,519,003
10. Deduct total nonadmitted amounts.....	500	500
11. Statement value at end of current period (Line 9 minus Line 10).....	3,294,026	3,518,503

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	2,110,861,480	940,497,395
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	716,117,078	1,255,107,024
2.2 Additional investment made after acquisition.....	179,203,981	463,012,740
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	6,868,075	6,879,986
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	175,467	(39,282)
7. Deduct amounts received on disposals.....	462,514,398	553,922,650
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	107,579	673,734
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	2,550,604,104	2,110,861,480
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	2,550,604,104	2,110,861,480
14. Deduct total nonadmitted amounts.....	913,108	1,058,414
15. Statement value at end of current period (Line 13 minus Line 14).....	2,549,690,995	2,109,803,066

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	246,367,322	241,340,105
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	10,371,573	28,299,597
2.2 Additional investment made after acquisition.....	9,125,909	17,496,999
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	2	
5. Unrealized valuation increase (decrease).....	4,133,630	8,226,970
6. Total gain (loss) on disposals.....	136,369	(3,784,066)
7. Deduct amounts received on disposals.....	23,751,203	38,735,887
8. Deduct amortization of premium and depreciation.....	643,706	948,767
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		5,527,629
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	245,739,896	246,367,322
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	245,739,896	246,367,322

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	7,647,892,521	7,841,289,057
2. Cost of bonds and stocks acquired.....	1,837,643,616	3,222,296,574
3. Accrual of discount.....	38,599,631	93,523,467
4. Unrealized valuation increase (decrease).....	7,627,094	28,027,260
5. Total gain (loss) on disposals.....	23,334,178	(5,738,708)
6. Deduct consideration for bonds and stocks disposed of.....	1,547,270,926	3,465,808,006
7. Deduct amortization of premium.....	6,622,067	26,612,055
8. Total foreign exchange change in book/adjusted carrying value.....	5,210,545	32,129,866
9. Deduct current year's other-than-temporary impairment recognized.....	19,996,993	71,214,934
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,986,417,599	7,647,892,521
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	7,986,417,599	7,647,892,521

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	5,006,122,856	1,268,225,119	1,470,616,104	5,041,845	5,006,122,856	4,808,773,716		5,374,380,246
2. NAIC 2 (a).....	2,018,766,182	176,032,950	206,717,603	11,935,997	2,018,766,182	2,000,017,526		1,686,473,979
3. NAIC 3 (a).....	320,454,727	158,966,679	26,133,914	(9,801,952)	320,454,727	443,485,540		287,592,451
4. NAIC 4 (a).....	244,930,237	126,686,029	18,516,806	7,931,979	244,930,237	361,031,439		168,723,060
5. NAIC 5 (a).....	122,754,329	23,963,431	5,096,693	3,134,419	122,754,329	144,755,486		148,224,979
6. NAIC 6 (a).....	59,379,295	10,692,669	16,303,435	(1,755,181)	59,379,295	52,013,348		75,773,439
7. Total Bonds.....	7,772,407,626	1,764,566,877	1,743,384,555	16,487,107	7,772,407,626	7,810,077,055	0	7,741,168,154
PREFERRED STOCK								
8. NAIC 1.....	662,500				662,500	662,500		662,500
9. NAIC 2.....	20,931,654	1,243,763	1,716,511		20,931,654	20,458,906		20,680,908
10. NAIC 3.....	25,332,626		136,015		25,332,626	25,196,611		25,333,226
11. NAIC 4.....		333,333				333,333		
12. NAIC 5.....	3,937,500	3,000,000	3,000,000		3,937,500	3,937,500		3,937,500
13. NAIC 6.....						0		
14. Total Preferred Stock.....	50,864,280	4,577,096	4,852,526	0	50,864,280	50,588,850	0	50,614,134
15. Total Bonds and Preferred Stock.....	7,823,271,906	1,769,143,973	1,748,237,081	16,487,107	7,823,271,906	7,860,665,905	0	7,791,782,288

(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 \$.....139,054,675; NAIC 2 \$.....2,961,828; NAIC 3 \$.....0; NAIC 4 \$.....2,012,341; NAIC 5 \$.....0; NAIC 6 \$.....0.

QS102

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.....	144,028,844	XXX.....	144,042,923	24,089	1,223

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.....	435,671,895	162,207,065
2. Cost of short-term investments acquired.....	1,983,148,005	4,556,785,445
3. Accrual of discount.....	34,537	219,083
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	281,739	1,536,034
6. Deduct consideration received on disposals.....	2,274,963,891	4,283,428,321
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....	(143,441)	123,752
9. Deduct current year's other-than-temporary impairment recognized.....		1,771,163
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	144,028,844	435,671,895
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	144,028,844	435,671,895

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).....	26,049,682
2.	Cost paid/(consideration received) on additions.....	17,479,745
3.	Unrealized valuation increase/(decrease).....	3,285,978
4.	Total gain (loss) on termination recognized.....	3,763,587
5.	Considerations received/(paid) on terminations.....	12,868,401
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge 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).....	37,710,591
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	37,710,591

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	447,401
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(96,350)
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.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(2,070)
3.14	Section 1, Column 18, prior year.....	(241,040)238,970238,970
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.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(2,069)
3.24	Section 1, Column 19, prior year.....	(241,040)238,971238,971
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(1)
4.1	Cumulative variation margin on terminated contracts during the year.....	(1,519,746)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(1,519,746)(1,519,746)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the 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).....	351,050
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	351,050

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	37,710,591
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	351,050
3.	Total (Line 1 plus Line 2).....	38,061,641
4.	Part D, Section 1, Column 5.....	86,800,112
5.	Part D, Section 1, Column 6.....	(48,738,471)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	37,710,591
8.	Part B, Section 1, Column 13.....	132,725
9.	Total (Line 7 plus Line 8).....	37,843,316
10.	Part D, Section 1, Column 8.....	86,581,787
11.	Part D, Section 1, Column 9.....	(48,738,471)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	106,137
14.	Part B, Section 1, Column 20.....	4,135,434
15.	Part D, Section 1, Column 11.....	4,241,571
16.	Total (Line 13 plus Line 14 minus Line 15).....	(0)

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
						Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year		Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation											
Property Disposed																			
BOULDER RIDGE CONDOMINIUM.....	DOVER.....	VT..	04/01/2017	DIRECT.....	138,475	.....	.....138,475	.....	.....	.....	.....0	.....	.....138,475	138,475	.....	.....	.....0	.....	.....
0199999. Totals.....					138,475	0	138,475	0	0	0	0	0	138,475	138,475	0	0	0	0	0
0399999. Totals.....					138,475	0	138,475	0	0	0	0	0	138,475	138,475	0	0	0	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
LN1510020.....	San Jose.....	CA.....	.....	08/03/2015....	3.340	.....	.....555,089	1,448,562
LN1520029.....	San Jose.....	CA.....	.....	08/03/2015....	4.590	.....	.....39,649	96,588
LN1530028.....	San Jose.....	CA.....	.....	08/03/2015....	6.090	.....	.....39,649	90,544
LN1540027.....	San Jose.....	CA.....	.....	08/03/2015....	10.340	.....	.....158,597	289,727
LN2014220.....	Hopkinsville.....	KY.....	.....	07/31/2015....	11.050	.....	.....66,693	97,009
LN2014253.....	Jensen Beach.....	FL.....	.....	01/20/2015....	10.980	.....	.....1,962	2,527
LN2014303.....	New York.....	NY.....	.....	01/15/2015....	10.800	.....	.....255,747	365,353
LN2015151.....	Louisville.....	KY.....	.....	04/02/2015....	11.080	.....	.....19,078	85,361
LN2015185.....	Naples.....	FL.....	.....	04/29/2015....	11.550	.....	.....236,736	315,732
LN2015193.....	Floral Park.....	NY.....	.....	09/01/2015....	11.050	.....	.....279,357	532,616
LN2015268.....	Kissimmee.....	FL.....	.....	10/05/2015....	13.050	.....	.....64,445	305,572
LN2015292.....	Southampton.....	NY.....	.....	02/05/2016....	11.050	.....	.....900,429	1,866,175
LN2015342.....	Fort Myers.....	FL.....	.....	12/15/2015....	10.800	.....	.....4,263,709	9,985,268
LN2015359.....	S. Palm Beach.....	FL.....	.....	03/28/2016....	11.050	.....	.....201,094	309,376
LN2016027.....	Fort Myers.....	FL.....	.....	03/16/2016....	11.670	.....	.....27,025	58,508
LN2016035.....	Elizabeth.....	NJ.....	.....	03/18/2016....	11.710	.....	.....352,141	568,795
LN2016092.....	Oxnard.....	CA.....	.....	04/15/2016....	10.550	.....	.....1,409,450	2,058,793
LN2016118.....	Iowa City.....	IA.....	.....	11/07/2016....	9.580	.....	.....6,990,242	10,331,425
LN2016126.....	Malibu.....	CA.....	.....	12/07/2016....	10.000	.....	.....846,040	3,572,805
LN2016134.....	Buffalo.....	NY.....	.....	07/08/2016....	10.050	.....	.....2,019,396	2,958,822
LN2116090.....	Naples.....	FL.....	.....	07/29/2016....	11.730	.....	.....1,174,883	2,037,605
LN6501412.....	Woodmere.....	NY.....	.....	03/31/2016....	14.160	.....	.....120,977	180,240
LN6501420.....	Los Angeles.....	CA.....	.....	03/08/2016....	3.840	.....	.....2,666,445	7,849,411
LN6501438.....	Los Angeles.....	CA.....	.....	03/08/2016....	3.840	.....	.....205,111	560,566
LN6501446.....	Los Angeles.....	CA.....	.....	03/08/2016....	3.840	.....	.....205,111	523,243
LN6501453.....	Los Angeles.....	CA.....	.....	03/08/2016....	10.840	.....	.....1,025,555	2,022,792
LN6501495.....	Pasadena.....	CA.....	.....	02/19/2016....	4.590	.....	.....2,876,869	5,632,085
LN6501503.....	Pasadena.....	CA.....	.....	02/19/2016....	10.470	.....	.....1,194,948	1,652,764
LN6501610.....	Plano.....	TX.....	.....	04/05/2016....	4.090	.....	.....2,739,251	6,689,258
LN6501719.....	Plano.....	TX.....	.....	04/05/2016....	10.760	.....	.....1,173,965	2,006,777
LN6510082.....	Santa Rosa.....	CA.....	.....	05/24/2016....	4.840	.....	.....892,001	1,587,756
LN6510108.....	Austin.....	TX.....	.....	06/07/2016....	10.140	.....	.....84,028	122,758
LN6510256.....	Nashville.....	TN.....	.....	07/12/2016....	9.090	.....	.....17,526	27,160
LN6510264.....	Nashville.....	TN.....	.....	07/12/2016....	9.090	.....	.....8,678	12,792
LN6510447.....	New Orleans.....	LA.....	.....	07/27/2016....	4.090	.....	.....4,316,125	11,234,057
LN6510454.....	New Orleans.....	LA.....	.....	07/27/2016....	14.090	.....	.....1,664,791	3,126,955
LN6510470.....	Burbank.....	CA.....	.....	08/12/2016....	3.840	.....	.....860,649	1,739,739
LN6510488.....	Burbank.....	CA.....	.....	08/12/2016....	10.040	.....	.....286,883	435,001
LN6510520.....	Woodmere.....	NY.....	.....	08/15/2016....	5.590	.....	.....5,225,238	11,616,802
LN6510561.....	Beverly Hills.....	CA.....	.....	08/22/2016....	3.840	.....	.....722,766	1,445,532
LN6510579.....	Beverly Hills.....	CA.....	.....	08/22/2016....	10.750	.....	.....274,153	405,132
LN6510587.....	Glendale.....	CA.....	.....	08/23/2016....	8.840	.....	.....94,929	164,950
LN6510603.....	Amityville.....	NY.....	.....	09/28/2016....	4.590	.....	.....1,663,572	4,536,603
LN6510611.....	Amityville.....	NY.....	.....	08/08/2016....	4.590	.....	.....133,802	364,880
LN6510629.....	Amityville.....	NY.....	.....	11/30/2016....	4.590	.....	.....467,979	1,222,516

QE02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6510637.....	Amityville.....	NY.....	.....	08/08/2016....	4.590.....	.....	63,433.....	165,708.....
LN6510645.....	Amityville.....	NY.....	.....	09/28/2016....	17.450.....	.....	895,770.....	1,587,963.....
LN6510652.....	Amityville.....	NY.....	.....	08/08/2016....	17.450.....	.....	72,047.....	127,720.....
LN6510660.....	Amityville.....	NY.....	.....	11/30/2016....	17.450.....	.....	251,989.....	427,825.....
LN6510678.....	Amityville.....	NY.....	.....	08/08/2016....	17.450.....	.....	34,156.....	57,990.....
LN6510686.....	Miami.....	FL.....	.....	08/08/2016....	4.090.....	.....	149,039.....	492,039.....
LN6510694.....	Miami.....	FL.....	.....	08/08/2016....	14.320.....	.....	112,433.....	218,104.....
LN6510777.....	Rochester.....	NY.....	.....	09/13/2016....	3.990.....	.....	1,034,880.....	2,522,867.....
LN6510785.....	Rochester.....	NY.....	.....	09/13/2016....	11.680.....	.....	498,276.....	863,114.....
LN6510868.....	San Jose.....	CA.....	.....	09/29/2016....	3.340.....	.....	194,341.....	328,890.....
LN6510876.....	San Jose.....	CA.....	.....	09/29/2016....	12.570.....	.....	48,724.....	67,974.....
LN6511007.....	Woodmere.....	NY.....	.....	10/17/2016....	5.590.....	.....	453,792.....	1,008,874.....
LN6511049.....	New York.....	NY.....	.....	10/10/2016....	4.220.....	.....	1,398,358.....	4,254,206.....
LN6511056.....	New York.....	NY.....	.....	10/10/2016....	11.790.....	.....	752,962.....	1,488,950.....
LN6511080.....	Asheville.....	NC.....	.....	10/27/2016....	3.840.....	.....	361,671.....	947,776.....
LN6511098.....	Asheville.....	NC.....	.....	10/27/2016....	5.340.....	.....	27,821.....	67,707.....
LN6511106.....	Asheville.....	NC.....	.....	10/27/2016....	6.090.....	.....	27,821.....	63,186.....
LN6511114.....	Asheville.....	NC.....	.....	10/27/2016....	13.000.....	.....	139,104.....	236,935.....
LN6511361.....	El Segundo.....	CA.....	.....	02/27/2017....	3.590.....	.....	33,590.....	79,861.....
LN6511387.....	El Segundo.....	CA.....	.....	02/27/2017....	7.340.....	.....	5,168.....	10,648.....
LN6511403.....	El Segundo.....	CA.....	.....	11/14/2016....	9.690.....	.....	40,671.....	62,861.....
LN6511411.....	Menlo Park.....	CA.....	.....	11/14/2016....	4.650.....	.....	8,250,760.....	21,080,123.....
LN6511429.....	Menlo Park.....	CA.....	.....	11/14/2016....	7.090.....	.....	705,289.....	1,659,894.....
LN6511437.....	Menlo Park.....	CA.....	.....	11/14/2016....	13.060.....	.....	4,726,555.....	7,281,705.....
LN6511452.....	New York.....	NY.....	.....	11/08/2016....	13.130.....	.....	187,023.....	317,580.....
LN6511585.....	New York.....	NY.....	.....	11/30/2016....	5.090.....	.....	149,577.....	474,697.....
LN6511593.....	New York.....	NY.....	.....	11/30/2016....	15.090.....	.....	80,541.....	146,973.....
LN6511619.....	New York.....	NY.....	.....	12/02/2016....	13.130.....	.....	296,956.....	504,255.....
LN6511692.....	Long Island City.....	NY.....	.....	12/08/2016....	3.840.....	.....	295,482.....	620,761.....
LN6511700.....	Long Island City.....	NY.....	.....	12/08/2016....	7.590.....	.....	21,106.....	41,384.....
LN6511718.....	Long Island City.....	NY.....	.....	12/08/2016....	10.090.....	.....	105,529.....	159,990.....
LN6511767.....	Austin.....	TX.....	.....	12/28/2016....	3.840.....	.....	846,150.....	2,642,568.....
LN6511775.....	Austin.....	TX.....	.....	12/28/2016....	6.270.....	.....	97,013.....	271,822.....
LN6511783.....	Austin.....	TX.....	.....	12/28/2016....	12.430.....	.....	463,953.....	884,731.....
LN6511916.....	Chicago.....	IL.....	.....	01/05/2017....	3.940.....	.....	285,890.....	639,147.....
LN6511924.....	Chicago.....	IL.....	.....	01/05/2017....	10.220.....	.....	32,987.....	69,726.....
LN6511932.....	Kamuela.....	HI.....	.....	01/06/2017....	4.590.....	.....	103,841.....	336,165.....
LN6511940.....	Kamuela.....	HI.....	.....	01/06/2017....	8.090.....	.....	17,307.....	48,021.....
LN6511957.....	Kamuela.....	HI.....	.....	01/06/2017....	14.260.....	.....	51,921.....	103,966.....
LN6511965.....	Manhattan Beach.....	CA.....	.....	01/09/2017....	3.840.....	.....	515,667.....	1,121,746.....
LN6511973.....	Manhattan Beach.....	CA.....	.....	01/09/2017....	7.590.....	.....	36,833.....	74,789.....
LN6511981.....	Manhattan Beach.....	CA.....	.....	01/09/2017....	12.890.....	.....	184,167.....	302,012.....
LN6511999.....	San Diego.....	CA.....	.....	01/13/2017....	3.690.....	.....	721,771.....	2,072,863.....
LN6512005.....	San Diego.....	CA.....	.....	01/13/2017....	6.690.....	.....	111,042.....	276,429.....
LN6512013.....	San Diego.....	CA.....	.....	01/13/2017....	9.610.....	.....	277,604.....	536,433.....

QE02.1

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6512021.....	Tarrytown.....	NY.....	.....	01/20/2017....	3.590	.....	.....152,283	315,090
LN6512039.....	Tarrytown.....	NY.....	.....	01/20/2017....	6.840	.....	.....12,663	25,948
LN6512047.....	Tarrytown.....	NY.....	.....	01/20/2017....	12.440	.....	.....48,336	79,683
LN6512054.....	Portland.....	OR.....	.....	01/09/2017....	4.090	.....	.....27,215	98,747
LN6512062.....	Portland.....	OR.....	.....	01/09/2017....	13.460	.....	.....18,143	40,725
LN6512252.....	Floral Park.....	NY.....	.....	01/27/2017....	3.590	.....	.....683,322	1,705,321
LN6512260.....	Floral Park.....	NY.....	.....	01/27/2017....	7.760	.....	.....93,180	204,612
LN6512278.....	Floral Park.....	NY.....	.....	01/27/2017....	8.790	.....	.....258,834	439,447
LN6512286.....	Tucson.....	AZ.....	.....	01/31/2017....	3.380	.....	.....366,965	758,663
LN6512294.....	Tucson.....	AZ.....	.....	01/31/2017....	6.980	.....	.....26,212	50,582
LN6512302.....	Tucson.....	AZ.....	.....	01/31/2017....	7.480	.....	.....26,212	47,416
LN6512310.....	Tucson.....	AZ.....	.....	01/31/2017....	10.080	.....	.....104,847	156,465
LN6512468.....	Dallas.....	TX.....	.....	03/28/2017....	4.090	.....	.....1,247,929	3,600,489
LN6512476.....	Dallas.....	TX.....	.....	03/28/2017....	6.260	.....	.....374,379	830,845
LN6512484.....	Dallas.....	TX.....	.....	03/28/2017....	10.300	.....	.....873,551	1,299,153
LN6512534.....	Nashville.....	TN.....	.....	04/27/2017....	3.740	46,332,000	.....	.....138,057,212
LN6512542.....	Nashville.....	TN.....	.....	04/27/2017....	5.700	10,045,434	.....	.....24,597,046
LN6512559.....	Nashville.....	TN.....	.....	04/27/2017....	11.940	18,525,966	.....	.....34,142,953
LN6512575.....	Wanship.....	UT.....	.....	05/05/2017....	4.240	3,580,500	.....	.....19,229,323
LN6512583.....	Wanship.....	UT.....	.....	05/05/2017....	6.100	596,750	.....	.....2,747,468
LN6512591.....	Wanship.....	UT.....	.....	05/05/2017....	10.030	7,757,750	.....	.....12,498,389
LN6512609.....	Roseland.....	NJ.....	.....	05/05/2017....	9.390	81,124	124,703	316,220
LN6512617.....	New York.....	NY.....	.....	05/10/2017....	3.590	17,482,118	.....	.....51,282,248
LN6512625.....	New York.....	NY.....	.....	05/10/2017....	7.250	1,248,723	.....	.....3,418,349
LN6512633.....	New York.....	NY.....	.....	05/10/2017....	7.750	1,248,723	.....	.....3,205,141
LN6512641.....	New York.....	NY.....	.....	05/10/2017....	10.090	2,702,439	.....	.....6,021,476
LN6512666.....	Brooklyn.....	NY.....	.....	05/16/2017....	4.590	5,568,750	.....	.....19,601,373
LN6512674.....	Brooklyn.....	NY.....	.....	05/16/2017....	13.990	5,290,313	.....	.....9,549,301
LN6512690.....	Dallas.....	TX.....	.....	05/18/2017....	3.590	8,569,809	.....	.....22,852,823
LN6512708.....	Dallas.....	TX.....	.....	05/18/2017....	6.960	2,448,517	.....	.....5,078,857
LN6512716.....	Dallas.....	TX.....	.....	05/18/2017....	9.720	4,746,487	.....	.....6,815,748
LN6512732.....	Los Angeles.....	CA.....	.....	05/31/2017....	10.590	106,316	.....	.....229,674
LN6512740.....	Wanship.....	UT.....	.....	06/07/2017....	4.470	136,351	115,978	1,355,152
LN6512757.....	Wanship.....	UT.....	.....	06/07/2017....	6.220	22,725	19,330	193,623
LN6512765.....	Wanship.....	UT.....	.....	06/07/2017....	10.250	295,427	251,286	880,801
LN6512773.....	Falls Church.....	VA.....	.....	06/06/2017....	3.670	19,790,481	.....	.....43,182,372
LN6512781.....	Falls Church.....	VA.....	.....	06/06/2017....	6.670	1,413,606	.....	.....2,878,448
LN6512799.....	Falls Church.....	VA.....	.....	06/06/2017....	9.470	1,413,606	.....	.....2,698,751
LN6512807.....	Falls Church.....	VA.....	.....	06/06/2017....	10.470	4,947,620	.....	.....7,750,032
LN6512831.....	New York.....	NY.....	.....	06/20/2017....	5.100	68,823	.....	.....174,016
LN6512849.....	Dallas.....	TX.....	.....	06/19/2017....	3.220	77,268,750	.....	.....181,595,182
LN6512856.....	Dallas.....	TX.....	.....	06/19/2017....	6.720	5,943,750	.....	.....12,969,125
LN6512864.....	Dallas.....	TX.....	.....	06/19/2017....	7.970	5,943,750	.....	.....12,105,397
LN6512872.....	Dallas.....	TX.....	.....	06/19/2017....	9.470	5,943,750	.....	.....11,349,532
LN6512880.....	Dallas.....	TX.....	.....	06/19/2017....	9.600	14,265,000	.....	.....23,684,211

QE02.2

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LN6512906.....	Concord.....	CA.....	.....	06/20/2017....	3.560.....	10,185,494.....	.....	.....26,109,955.....
LN6512914.....	Concord.....	CA.....	.....	06/20/2017....	6.560.....	1,131,722.....	.....	.....2,611,263.....
LN6512922.....	Concord.....	CA.....	.....	06/20/2017....	9.660.....	3,772,405.....	.....	.....6,527,782.....
LN6512948.....	Dallas.....	TX.....	.....	06/23/2017....	3.720.....	11,163,806.....	.....	.....26,900,737.....
LN6512955.....	Dallas.....	TX.....	.....	06/23/2017....	7.220.....	1,860,634.....	.....	.....3,842,698.....
LN6512963.....	Dallas.....	TX.....	.....	06/23/2017....	9.720.....	5,014,029.....	.....	.....7,433,697.....
LN6512989.....	New York.....	NY.....	.....	06/26/2017....	5.220.....	106,797.....	.....	.....338,930.....
LN6512997.....	New York.....	NY.....	.....	06/26/2017....	15.220.....	57,506.....	.....	.....104,976.....
LN6513003.....	Grove City.....	OH.....	.....	06/26/2017....	7.090.....	79,137,442.....	.....	.....132,714,140.....
LN6513011.....	Hillsboro.....	OR.....	.....	06/30/2017....	3.480.....	38,090,250.....	.....	.....67,740,086.....
LN6513029.....	Hillsboro.....	OR.....	.....	06/30/2017....	8.980.....	2,539,350.....	.....	.....4,234,367.....
LN6513037.....	Hillsboro.....	OR.....	.....	06/30/2017....	9.600.....	8,887,725.....	.....	.....12,159,974.....
LOAN15606.....	Somerset.....	NJ.....	.....	07/25/2016....	14.500.....	.....	.....395,450.....	413,607.....
LOAN30019.....	New York.....	NY.....	.....	04/07/2017....	11.000.....	2,871,452.....	.....	.....5,459,034.....
LOAN80253.....	Sunny Isle Beach.....	FL.....	.....	08/04/2015....	11.750.....	.....	.....547,437.....	1,134,585.....
LOAN80287.....	Studio City.....	CA.....	.....	11/23/2015....	10.000.....	.....	.....680,023.....	1,042,820.....
LOAN90054.....	Denton.....	TX.....	.....	04/01/2016....	10.000.....	.....	.....1,260,849.....	1,746,812.....
LOAN90070.....	Weatherford.....	TX.....	.....	04/28/2016....	10.000.....	.....	.....29,301.....	40,421.....
LOAN90104.....	Jacksonville.....	FL.....	.....	05/03/2016....	10.000.....	.....	.....423.....	577.....
LOAN90138.....	Proberta.....	CA.....	.....	05/31/2017....	10.000.....	408,930.....	.....	.....545,240.....
LOAN90203.....	Philomath.....	OR.....	.....	07/28/2016....	10.000.....	.....	.....83,954.....	111,908.....
LOAN91003.....	San Antonio.....	TX.....	.....	07/22/2016....	10.000.....	.....	.....134,771.....	186,534.....
LOAN91011.....	Largo.....	FL.....	.....	08/10/2016....	10.000.....	.....	.....488,558.....	665,611.....
LOAN91110.....	Pembroke Pines.....	FL.....	.....	12/02/2016....	10.000.....	.....	.....214,051.....	295,937.....
LOAN94007.....	Baytown.....	TX.....	.....	05/05/2017....	12.000.....	9,110,975.....	901,795.....	13,468,886.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	448,123,875.....	83,545,753.....	1,145,229,916.....
Mortgages in Good Standing - Mezzanine Loans								
LN1610028.....	New York.....	NY.....	.....	01/15/2016....	12.540.....	.....	.....554,096.....	788,749.....
LN6501511.....	Pasadena.....	CA.....	.....	02/19/2016....	10.470.....	.....	.....125,933.....	168,946.....
LN6510462.....	New Orleans.....	LA.....	.....	07/27/2016....	14.090.....	.....	.....184,977.....	336,995.....
LN6510595.....	Glendale.....	CA.....	.....	08/23/2016....	8.840.....	.....	.....16,752.....	28,236.....
LN6511445.....	Menlo Park.....	CA.....	.....	11/14/2016....	13.060.....	.....	.....423,173.....	632,357.....
LN6512567.....	Nashville.....	TN.....	.....	04/27/2017....	11.940.....	2,316,600.....	.....	.....4,141,223.....
LN6512658.....	New York.....	NY.....	.....	05/10/2017....	10.090.....	2,292,452.....	.....	.....4,707,295.....
LN6512682.....	Brooklyn.....	NY.....	.....	05/16/2017....	13.990.....	278,438.....	.....	.....490,034.....
LN6512724.....	Dallas.....	TX.....	.....	05/18/2017....	9.720.....	558,633.....	.....	.....782,071.....
LN6512815.....	Falls Church.....	VA.....	.....	06/06/2017....	10.470.....	706,803.....	.....	.....1,079,418.....
LN6512898.....	Dallas.....	TX.....	.....	06/19/2017....	9.600.....	9,510,000.....	.....	.....14,525,737.....
LN6512971.....	Dallas.....	TX.....	.....	06/23/2017....	9.720.....	567,874.....	.....	.....820,983.....
LN6513045.....	Hillsboro.....	OR.....	.....	06/30/2017....	9.600.....	1,269,675.....	.....	.....1,693,577.....
LOAN09054.....	Tampa.....	FL.....	.....	09/20/2016....	14.000.....	.....	.....10,361,795.....	17,152,450.....
LOAN15085.....	Middlesex.....	NJ.....	.....	04/01/2016....	14.500.....	.....	.....2,526,738.....	2,819,705.....
LOAN15093.....	New York.....	NY.....	.....	06/22/2016....	9.500.....	.....	.....180,100.....	206,537.....
LOAN150X0.....	New York.....	NY.....	.....	12/03/2015....	13.550.....	.....	.....153,605.....	481,521.....
LOAN15168.....	Stamford.....	CT.....	.....	06/30/2014....	12.800.....	.....	.....21,356.....	27,171.....
LOAN15325.....	New York.....	NY.....	.....	08/17/2015....	15.300.....	.....	.....208,640.....	353,868.....

QE02.3

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LOAN15333.....	Chatham.....	NJ.....		08/31/2015....	12.000	.....	.....6,690	7,247
LOAN15358.....	New York.....	NY.....		10/13/2015....	9.550	.....	.....569,739	987,759
LOAN15390.....	West Orange.....	NJ.....		12/10/2015....	12.000	.....	.....14,835	15,400
LOAN30027.....	New York.....	NY.....		04/05/2017....	12.550	7,550,920	.....	.....9,642,344
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	25,051,395	15,348,429	61,889,623
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	473,175,270	98,894,182	1,207,119,539
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other								
LOAN80188.....	Ann Arbor.....	MI.....		09/15/2014....	10.000	.....	.....722,146	882,280
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0	722,146	882,280
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....				XXX.....	XXX.....	0	722,146	882,280
3399999. Total Mortgages.....				XXX.....	XXX.....	473,175,270	99,616,328	1,208,001,819

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
LN6501313.....	Tallahassee.....	FL.....	.....	03/04/2016....	04/11/2017....	14,190,043	.....	.....65,957	.....	.....	.....65,957	.....	.....14,256,000	14,256,000	.....	.....	.....0
LN1510145.....	Various.....	SC.....	.....	12/22/2015....	05/12/2017....	97,777	.....	.....36	.....	.....	.....36	.....	.....97,813	98,352	.....	.....540	540
LN1520144.....	Various.....	SC.....	.....	12/22/2015....	05/12/2017....	6,984	.....	.....2	.....	.....	.....2	.....	.....6,986	7,025	.....	.....39	39
LN1530143.....	Various.....	SC.....	.....	12/22/2015....	05/12/2017....	26,188	.....	.....9	.....	.....	.....9	.....	.....26,197	26,344	.....	.....147	147
LN1540142.....	Various.....	SC.....	.....	12/22/2015....	05/12/2017....	8,729	.....	.....3	.....	.....	.....3	.....	.....8,732	8,781	.....	.....49	49
LN1610119.....	Long Island City.....	NY.....	.....	02/12/2016....	04/06/2017....	19,787,569	.....	.....(65,069)	.....	.....	.....(65,069)	.....	.....19,722,500	19,722,500	.....	.....	.....0
LN2014303.....	New York.....	NY.....	.....	01/15/2015....	06/30/2017....	9,084,037	.....	.....	.....	.....	.....0	.....	.....9,084,037	9,084,037	.....	.....	.....0
LN2015144.....	East Bedford.....	PA.....	.....	06/05/2015....	04/03/2017....	355,589	.....	.....	.....	.....	.....0	.....	.....355,589	355,589	.....	.....	.....0
LN6501321.....	Tallahassee.....	FL.....	.....	03/04/2016....	04/11/2017....	1,576,810	.....	.....7,190	.....	.....	.....7,190	.....	.....1,584,000	1,584,000	.....	.....	.....0
LN6501339.....	Tallahassee.....	FL.....	.....	03/04/2016....	04/11/2017....	3,364,055	.....	.....15,145	.....	.....	.....15,145	.....	.....3,379,200	3,379,200	.....	.....	.....0
LN6501347.....	Tallahassee.....	FL.....	.....	03/04/2016....	04/11/2017....	1,892,281	.....	.....8,519	.....	.....	.....8,519	.....	.....1,900,800	1,900,800	.....	.....	.....0
LN6512179.....	Roseland.....	NJ.....	.....	01/23/2017....	05/12/2017....	46,100,480	.....	.....3,658	.....	.....	.....3,658	.....	.....46,104,139	46,323,863	.....	.....219,724	219,724
LN6512187.....	Roseland.....	NJ.....	.....	01/23/2017....	05/12/2017....	7,093,801	.....	.....481	.....	.....	.....481	.....	.....7,094,282	7,126,748	.....	.....32,466	32,466
LOAN15283.....	New York.....	NY.....	.....	04/20/2015....	05/19/2017....	667,905	.....	.....	.....	.....	.....0	.....	.....667,905	667,905	.....	.....	.....0
LOAN15317.....	New York.....	NY.....	.....	08/12/2015....	04/28/2017....	3,241,800	.....	.....	.....	.....	.....0	.....	.....3,241,800	3,241,800	.....	.....	.....0
LOAN23006.....	New York.....	NY.....	.....	11/30/2016....	06/01/2017....	12,943	.....	.....	.....	.....	.....0	.....	.....12,943	12,943	.....	.....	.....0
LOAN80030.....	New York.....	NY.....	.....	01/30/2015....	04/28/2017....	9,978,036	.....	.....21,880	.....	.....	.....21,880	.....	.....9,999,917	9,999,917	.....	.....	.....0
LOAN82333.....	North Hollywood.....	CA.....	.....	04/14/2015....	06/09/2017....	11,760,094	.....	.....	.....	.....	.....0	.....	.....11,760,094	11,760,094	.....	.....	.....0
LOAN90047.....	Austin.....	TX.....	.....	04/22/2016....	04/01/2017....	4,613,997	.....	.....	.....	.....	.....0	.....	.....4,613,997	4,613,997	.....	.....	.....0
LOAN90062.....	Beverly.....	WV.....	.....	04/15/2016....	05/23/2017....	1,239,493	.....	.....	.....	.....	.....0	.....	.....1,239,493	1,239,493	.....	.....	.....0
LOAN90096.....	Mckinney.....	TX.....	.....	05/05/2016....	06/15/2017....	4,009,705	.....	.....	.....	.....	.....0	.....	.....4,009,705	4,009,705	.....	.....	.....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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LOAN91003.....	San Antonio.....	TX.....	.....	07/25/2016...	05/22/2017...	3,501,695	.....	.....	.....	.....	.....0	.....	.....3,501,695	3,501,695	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....																	
							0	57,811	0	0	57,811	0	142,667,824	142,920,788	0	252,965	252,965

Mortgages With Partial Repayments

LN6510231.....	San Antonio.....	TX.....	.....	06/20/2016...	04/17/2017...	24,006	.....	.....647	.....	.....	.....647	.....	.....24,653	24,653	.....	.....	.....0
LN1520086.....	New York.....	NY.....	.....	12/04/2015...	04/03/2017...	1,712,804	.....	.....10,050	.....	.....	.....10,050	.....	.....1,722,854	1,722,854	.....	.....	.....0
LN1560140.....	Various.....	TN.....	.....	12/22/2015...	06/16/2017...	6,216	.....	.....1,191	.....	.....	.....1,191	.....	.....7,407	7,407	.....	.....	.....0
LN1580148.....	Various.....	TN.....	.....	12/22/2015...	06/16/2017...	7,791	.....	.....1,468	.....	.....	.....1,468	.....	.....9,259	9,259	.....	.....	.....0
LOAN15069.....	New York.....	NY.....	.....	04/07/2016...	06/20/2017...	68,222	.....	.....	.....	.....	.....0	.....	.....68,222	68,222	.....	.....	.....0
LN6510769.....	Tallahassee.....	FL.....	.....	09/08/2016...	04/26/2017...	49,320	.....	.....944	.....	.....	.....944	.....	.....50,264	50,264	.....	.....	.....0
LOAN91029.....	Lucasville.....	OH.....	.....	08/12/2016...	04/01/2017...	26,999	.....	.....	.....	.....	.....0	.....	.....26,999	26,999	.....	.....	.....0
LN6510082.....	Santa Rosa.....	CA.....	.....	05/24/2016...	06/07/2017...	569,425	.....	.....	.....	.....	.....0	.....	.....569,425	569,425	.....	.....	.....0
LN1530085.....	New York.....	NY.....	.....	12/04/2015...	04/03/2017...	7,202,052	.....	.....43,591	.....	.....	.....43,591	.....	.....7,245,644	7,245,644	.....	.....	.....0
LN6510181.....	Champaign.....	IL.....	.....	06/01/2016...	06/16/2017...	7,787	.....	.....1,036	.....	.....	.....1,036	.....	.....8,824	8,824	.....	.....	.....0
LOAN15309.....	New York.....	NY.....	.....	06/09/2015...	06/20/2017...	27,015	.....	.....	.....	.....	.....0	.....	.....27,015	27,015	.....	.....	.....0
LN1570149.....	Various.....	TN.....	.....	12/22/2015...	06/16/2017...	23,373	.....	.....4,403	.....	.....	.....4,403	.....	.....27,776	27,776	.....	.....	.....0
LOAN15515.....	New York.....	NY.....	.....	06/30/2014...	06/20/2017...	187,296	.....	.....	.....	.....	.....0	.....	.....187,296	187,296	.....	.....	.....0
LN1640017.....	Tarrytown.....	NY.....	.....	01/08/2016...	05/09/2017...	229,949	.....	.....3,206	.....	.....	.....3,206	.....	.....233,155	233,155	.....	.....	.....0
LN6502014.....	Plantation.....	FL.....	.....	04/07/2016...	04/17/2017...	22,169	.....	.....2,179	.....	.....	.....2,179	.....	.....24,348	24,348	.....	.....	.....0
LOAN30019.....	New York.....	NY.....	.....	04/07/2017...	06/30/2017...	383,115	.....	.....	.....	.....	.....0	.....	.....383,115	383,115	.....	.....	.....0
LN6510165.....	Champaign.....	IL.....	.....	06/01/2016...	06/16/2017...	16,642	.....	.....2,159	.....	.....	.....2,159	.....	.....18,800	18,800	.....	.....	.....0
LN6510744.....	Tallahassee.....	FL.....	.....	09/08/2016...	04/26/2017...	157,420	.....	.....2,997	.....	.....	.....2,997	.....	.....160,417	160,417	.....	.....	.....0
LN1520060.....	Santa Rosa.....	CA.....	.....	10/23/2015...	06/07/2017...	1,684,675	.....	.....9,567	.....	.....	.....9,567	.....	.....1,694,241	1,694,241	.....	.....	.....0
LN1620019.....	Tarrytown.....	NY.....	.....	01/08/2016...	05/09/2017...	374,188	.....	.....14,404	.....	.....	.....14,404	.....	.....388,591	388,591	.....	.....	.....0
LOAN90104.....	Jacksonville.....	FL.....	.....	05/03/2016...	04/01/2017...	46,222	.....	.....	.....	.....	.....0	.....	.....46,222	46,222	.....	.....	.....0
LN2014220.....	Hopkinsville.....	KY.....	.....	07/31/2015...	06/30/2017...	1,124,771	.....	.....9,834	.....	.....	.....9,834	.....	.....1,134,605	1,134,605	.....	.....	.....0
LN6510223.....	San Antonio.....	TX.....	.....	06/20/2016...	04/17/2017...	296,074	.....	.....7,984	.....	.....	.....7,984	.....	.....304,058	304,058	.....	.....	.....0
LN6510751.....	Tallahassee.....	FL.....	.....	09/08/2016...	04/26/2017...	213,036	.....	.....4,062	.....	.....	.....4,062	.....	.....217,097	217,097	.....	.....	.....0
LOAN90070.....	Weatherford.....	TX.....	.....	04/28/2016...	04/01/2017...	29,917	.....	.....	.....	.....	.....0	.....	.....29,917	29,917	.....	.....	.....0
LN1510087.....	New York.....	NY.....	.....	12/04/2015...	04/03/2017...	21,125,018	.....	.....123,508	.....	.....	.....123,508	.....	.....21,248,526	21,248,526	.....	.....	.....0
LN2016035.....	Elizabeth.....	NJ.....	.....	03/18/2016...	06/13/2017...	381,281	.....	.....	.....	.....	.....0	.....	.....381,281	381,281	.....	.....	.....0
LN1550141.....	Various.....	TN.....	.....	12/22/2015...	06/16/2017...	86,846	.....	.....16,850	.....	.....	.....16,850	.....	.....103,696	103,696	.....	.....	.....0
LN6510215.....	San Antonio.....	TX.....	.....	06/20/2016...	04/17/2017...	480,223	.....	.....12,844	.....	.....	.....12,844	.....	.....493,067	493,067	.....	.....	.....0
LN2015359.....	S. Palm Beach.....	FL.....	.....	03/28/2016...	06/30/2017...	175,432	.....	.....	.....	.....	.....0	.....	.....175,432	175,432	.....	.....	.....0
LOAN30027.....	New York.....	NY.....	.....	04/05/2017...	06/30/2017...	1,007,459	.....	.....	.....	.....	.....0	.....	.....1,007,459	1,007,459	.....	.....	.....0
LN6510173.....	Champaign.....	IL.....	.....	06/01/2016...	06/16/2017...	54,510	.....	.....7,255	.....	.....	.....7,255	.....	.....61,765	61,765	.....	.....	.....0
LN1630018.....	Tarrytown.....	NY.....	.....	01/08/2016...	05/09/2017...	1,230,362	.....	.....19,922	.....	.....	.....19,922	.....	.....1,250,284	1,250,284	.....	.....	.....0
LN6510736.....	Tallahassee.....	FL.....	.....	09/08/2016...	04/26/2017...	629,682	.....	.....11,984	.....	.....	.....11,984	.....	.....641,667	641,667	.....	.....	.....0
LN6501917.....	Plantation.....	FL.....	.....	04/07/2016...	04/17/2017...	199,521	.....	.....19,611	.....	.....	.....19,611	.....	.....219,132	219,132	.....	.....	.....0
LN6510157.....	Champaign.....	IL.....	.....	06/01/2016...	06/16/2017...	181,220	.....	.....23,509	.....	.....	.....23,509	.....	.....204,729	204,729	.....	.....	.....0
LN2016118.....	Iowa City.....	IA.....	.....	11/07/2016...	03/13/2017...	51,295	.....	.....10,018	.....	.....	.....10,018	.....	.....61,313	61,313	.....	.....	.....0
LN1610010.....	Tarrytown.....	NY.....	.....	01/08/2016...	05/09/2017...	4,609,774	.....	.....63,755	.....	.....	.....63,755	.....	.....4,673,529	4,673,529	.....	.....	.....0
LN6501818.....	Plantation.....	FL.....	.....	04/07/2016...	04/17/2017...	666,270	.....	.....64,167	.....	.....	.....64,167	.....	.....730,437	730,437	.....	.....	.....0

QE02.5

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Total - Mortgages With Partial Repayments.....						45,369,377	0	493,145	0	0	493,145	0	45,862,521	45,862,521	0	0	0
Mortgages Disposed																	
LN6510884.....	New York.....	NY.....		09/29/2016....	06/30/2017....	12,019,018		43,487			43,487		12,062,505	12,024,543		(37,961)	(37,961)
LN6510959.....	Tucson.....	AZ.....		09/30/2016....	06/30/2017....	6,474,995		25,386			25,386		6,500,382	6,465,964		(34,418)	(34,418)
LN6510967.....	Tucson.....	AZ.....		09/30/2016....	06/30/2017....	462,485		1,807			1,807		464,292	461,855		(2,438)	(2,438)
LN6510975.....	Tucson.....	AZ.....		09/30/2016....	06/30/2017....	462,483		1,807			1,807		464,290	461,855		(2,435)	(2,435)
LN6511171.....	Tucson.....	AZ.....		10/27/2016....	06/30/2017....	4,372,937					0		4,372,937	4,315,333		(57,604)	(57,604)
LN6511189.....	Tucson.....	AZ.....		10/27/2016....	06/30/2017....	312,352					0		312,352	308,238		(4,115)	(4,115)
LN6511197.....	Tucson.....	AZ.....		10/27/2016....	06/30/2017....	312,352					0		312,352	308,238		(4,115)	(4,115)
LN6511353.....	El Segundo.....	CA.....		11/14/2016....	04/21/2017....	22,391,472		17,454			17,454		22,408,926	22,473,352		64,426	64,426
LN6511361.....	El Segundo.....	CA.....		02/27/2017....	04/21/2017....	84,061		7			7		84,069	83,787		(282)	(282)
LN6511379.....	El Segundo.....	CA.....		11/14/2016....	04/21/2017....	3,445,000		2,652			2,652		3,447,652	3,457,439		9,787	9,787
LN6511387.....	El Segundo.....	CA.....		02/27/2017....	04/21/2017....	12,933		1			1		12,934	12,890		(44)	(44)
LN6511791.....	Dallas.....	TX.....		12/21/2016....	05/22/2017....	33,666,162		13,499			13,499		33,679,662	33,736,348		56,686	56,686
LN6511809.....	Dallas.....	TX.....		12/21/2016....	05/22/2017....	2,154,943		826			826		2,155,769	2,159,126		3,357	3,357
LN6511817.....	Dallas.....	TX.....		12/21/2016....	05/22/2017....	2,101,114		800			800		2,101,915	2,105,148		3,234	3,234
LN6511874.....	Greenbelt.....	MD.....		12/22/2016....	04/21/2017....	14,214,688		2,557			2,557		14,217,245	14,269,358		52,113	52,113
LN6511882.....	Greenbelt.....	MD.....		12/22/2016....	04/21/2017....	2,187,126		383			383		2,187,508	2,195,286		7,778	7,778
LN6512286.....	Tucson.....	AZ.....		01/31/2017....	06/30/2017....	498,142					0		498,142	491,580		(6,562)	(6,562)
LN6512294.....	Tucson.....	AZ.....		01/31/2017....	06/30/2017....	35,582					0		35,582	35,113		(469)	(469)
LN6512302.....	Tucson.....	AZ.....		01/31/2017....	06/30/2017....	35,582					0		35,582	35,113		(469)	(469)
LN6512831.....	New York.....	NY.....		06/20/2017....	06/30/2017....	68,823					0		68,823	68,242		(581)	(581)
LOAN94007.....	Baytown.....	TX.....		05/05/2017....	06/13/2017....	4,555,488					0		4,555,488	4,555,488			0
0399999. Total - Mortgages Disposed.....						109,867,738	0	110,666	0	0	110,666	0	109,978,407	110,024,296	0	45,888	45,888
0599999. Total Mortgages.....						297,847,126	0	661,622	0	0	661,622	0	298,508,752	298,807,605	0	298,853	298,853

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
000000 00 0	FITNESS CAPITAL PARTNERS LP - CLASS A.....			PALM BEACH.....	FL.....	FITNESS CAPITAL PARTNERS LP.....	.....	05/28/2014.....	5	.....	.....6,250	.....	.....	.....1.322
000000 00 0	FITNESS CAPITAL PARTNERS LP - CLASS B.....			PALM BEACH.....	FL.....	FITNESS CAPITAL PARTNERS LP.....	.....	05/28/2014.....	5	.....	.....10,000	.....	.....	.....6.428
000000 00 0	GOLUB CAPITAL PARTNERS 10, L.P.....			NEW YORK.....	NY.....	GOLUB CAPITAL .....	.....	07/01/2015.....	11	.....	.....281,250	.....	.....	.....1.000
000000 00 0	H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....			MIAMI	FL.....	HIG BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....	.....	07/15/2016.....	11	.....	.....128,566	.....	.....	.....2.256
000000 00 0	PETERSHILL II LP.....			NEW YORK.....	NY.....	PETERSHILL II LP.....	.....	12/16/2014.....	5	.....	.....650,000	.....	.....	.....1.050
000000 00 0	SPINDRIFT PARTNERS, L.P.....			BOSTON.....	MA...	WELLINGTON HEDGE MANAGEMENT LLC.....	.....	03/20/2009.....	5	.....	.....10,586	.....	.....	.....0.035
000000 00 0	TURNER MULTIFAMILY IMPACT FUND, L.P.....			SANTA MONICA.....	CA...	TMIF GP, LLC.....	.....	09/01/2015.....	10	.....	.....424,738	.....	.....	.....5.986
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										0	1,511,390	0	0	XXX.....
Surplus Debentures - Unaffiliated														
878091 BF 3	TEACHERS INSUR & ANNUITY.....			NEW YORK.....	NY...	JP MORGAN.....	1FE.....	05/03/2017...	.....	.....159,488	.....	.....	.....	.....
2399999. Total - Surplus Debentures - Unaffiliated.....										159,488	0	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....										159,488	1,511,390	0	0	XXX.....
4699999. Totals.....										159,488	1,511,390	0	0	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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
000000 00 0	CAPITAL Z PARTNERS CO-INVEST (BMS), L.P.....			NEW YORK.....	NY..	CAPITAL Z PARTNERS CO-INVEST (BMS) LP	05/12/2014	05/08/2017	3,754,913	627,994	.....	.....	.....	.....627,994	.....	.....4,382,907	4,382,907	.....	.....	.....0	4,382,907
000000 00 0	D.E. SHAW COMPOSITE FUND, L.L.C.....			NEW YORK.....	NY..	D.E. SHAW AND COMPANY, L.L.C.....	03/20/2009	05/17/2017	235	24	.....	.....	.....	.....24	.....	.....259	259	.....	.....	.....0	.....
000000 00 0	GOLUB CAPITAL PARTNERS 10, L.P.....			NEW YORK.....	NY..	GOLUB CAPITAL	07/01/2015	04/25/2017	45,301	2,150	.....	.....	.....	.....2,150	.....	.....47,451	47,451	.....	.....	.....0	47,451
000000 00 0	GOLUB CAPITAL PARTNERS 9, L.P.....			NEW YORK.....	NY..	GOLUB CAPITAL	07/01/2015	04/26/2017	63,237	3,070	.....	.....	.....	.....3,070	.....	.....66,307	66,307	.....	.....	.....0	66,307
000000 00 0	OZ DOMESTIC PARTNERS, L.P.....			NEW YORK.....	NY..	OZ MANAGEMENT II, LP.....	03/20/2009	06/01/2017	2,328,354	106,993	.....	.....	.....	.....106,993	.....	.....2,435,347	2,435,347	.....	.....	.....0	79,443
000000 00 0	H.I.G. BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.....			MIAMI	FL.....	HIG BAYSIDE LOAN OPPORTUNITY FUND IV, L.P.	07/15/2016	05/31/2017	53,501	11,123	.....	.....	.....	.....11,123	.....	.....64,624	64,624	.....	.....	.....0	30,818
000000 00 0	PETERSHILL II LP.....			NEW YORK.....	NY..	PETERSHILL II LP.....	12/16/2014	05/09/2017	149,723	13,128	.....	.....	.....	.....13,128	.....	.....162,851	162,851	.....	.....	.....0	162,851
000000 00 0	PINE RIVER FIXED INCOME FUND LP.....			MINNETONKA.....	MN.	PINE RIVER CAPITAL MANAGEMENT, L.P.	01/03/2011	04/05/2017	303,312	(36,910)	.....	.....	.....	.....(36,910)	.....	.....266,402	266,402	.....	.....	.....0	.....
000000 00 0	PINE RIVER FUND L.P.....			MINNETONKA.....	MN.	PINE RIVER CAPITAL MANAGEMENT, L.P.	01/01/2016	04/28/2017	422,920	(3,346)	.....	.....	.....	.....(3,346)	.....	.....419,574	419,574	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									7,121,497	724,226	0	0	0	724,226	0	7,845,722	7,845,722	0	0	0	4,769,777
Surplus Debentures - Unaffiliated																					

QE03

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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
638671 AE 7	NATIONWIDE MUTUAL INS.....	NEW YORK.....	NY..	BARCLAYS AMERICAN.....	01/29/2013	04/12/2017	3,417,899	.....	.....(11,351)	.....	.....	.....(11,351)	.....	.....3,406,549	3,474,825	.....	.....68,276	68,276	.....
2399999. Total - Surplus Debentures - Unaffiliated.....							3,417,899	0	(11,351)	0	0	(11,351)	0	3,406,549	3,474,825	0	68,276	68,276	0
4499999. Subtotal - Unaffiliated.....							10,539,396	724,226	(11,351)	0	0	712,876	0	11,252,271	11,320,547	0	68,276	68,276	4,769,777
4699999. Totals.....							10,539,396	724,226	(11,351)	0	0	712,876	0	11,252,271	11,320,547	0	68,276	68,276	4,769,777

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8		9	10	
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost	Par Value	Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																	
912810	RU	4	US TREASURY N/B.....			05/05/2017.....	VARIOUS.....					1,959,594	1,980,000	24,498	1.....		
912810	RV	2	US TREASURY N/B.....			06/21/2017.....	VARIOUS.....					1,099,489	1,070,000	9,795	1.....		
912828	U2	4	US TREASURY N/B.....			04/24/2017.....	GOLDMAN SACHS.....					586,031	600,000	5,337	1.....		
912828	V9	8	US TREASURY N/B.....			04/26/2017.....	VARIOUS.....					877,431	880,000	3,414	1.....		
912828	W7	1	US TREASURY N/B.....			04/25/2017.....	VARIOUS.....					150,313	150,000	230	1.....		
912828	W8	9	US TREASURY N/B.....			05/03/2017.....	VARIOUS.....					621,843	620,000	870	1.....		
912828	X4	7	US TREASURY N/B.....			05/22/2017.....	VARIOUS.....					390,881	390,000	399	1.....		
912828	X7	0	US TREASURY N/B.....			05/10/2017.....	BANK AMERICA.....					187,595	190,000	155	1.....		
912828	X8	8	US TREASURY N/B.....			06/29/2017.....	VARIOUS.....					2,588,009	2,550,000	3,994	1.....		
912828	XR	6	US TREASURY N/B.....			06/14/2017.....	GOLDMAN SACHS.....					30,087	30,000	27	1.....		
912828	XT	2	US TREASURY N/B.....			06/28/2017.....	VARIOUS.....					729,908	730,000	1,175	1.....		
0599999. Total - Bonds - U.S. Government.....												9,221,181	9,190,000	49,894	XXX.....		
Bonds - All Other Government																	
040114	HG	8	REPUBLIC OF ARGENTINA.....	D.....		05/19/2017.....	NOMURA SECURITIES DOMESTIC.....					2,027,500	2,000,000	54,625	4FE.....		
EI8404	63	0	NOTA DO TESOURO NACIONAL.....	B.....		06/28/2017.....	VARIOUS.....					58,590,936	57,932,567	1,204,773	3FE.....		
EJ8068	49	0	MEX BONOS DESARR FIX RT.....	B.....		04/27/2017.....	J.P. MORGAN.....					976,291	1,049,738	18,169	2FE.....		
P3579E	BE	6	DOMINICAN REPUBLIC.....	D.....		05/19/2017.....	MERRILL LYNCH.....					2,634,375	2,500,000	55,656	3FE.....		
1099999. Total - Bonds - All Other Government.....												64,229,102	63,482,305	1,333,223	XXX.....		
Bonds - U.S. Political Subdivisions of States																	
167505	KK	1	CHICAGO IL BRD OF EDU.....			06/28/2017.....	JEFFERIES & CO.....					1,045,000	2,000,000	1,750	4FE.....		
215457	BZ	4	COOK HSD #201-TXBL.....			04/26/2017.....	FTN FINANCIAL SECURITIES CORP.....					5,500,000	5,500,000		1FE.....		
251130	ED	8	DETROIT SD-BABS.....			04/24/2017.....	RAMIREZ & CO.....					531,165	500,000	16,732	1FE.....		
660393	P8	6	N LAS VEGAS-A-AGM-CR.....			06/14/2017.....	WELLS FARGO FINANCIAL US.....					5,753,000	5,000,000	16,430	1FE.....		
2499999. Total - Bonds - U.S. Political Subdivisions of States.....												12,829,165	13,000,000	34,912	XXX.....		
Bonds - U.S. Special Revenue and Special Assessment																	
01F022	66	7	FANNIE MAE.....			04/25/2017.....	WELLS FARGO SECURITIES LLC.....					5,278,711	5,500,000		1.....		
01F022	67	5	FANNIE MAE.....			05/24/2017.....	WELLS FARGO SECURITIES LLC.....					5,290,313	5,500,000		1.....		
01F030	66	0	FNCL 3 6/12.....			04/25/2017.....	VARIOUS.....					9,324,937	9,375,000		1.....		
01F030	67	8	FNCL 3 7/12.....			06/01/2017.....	VARIOUS.....					9,392,578	9,375,000		1.....		
01F030	68	6	FNCL 3 8/12.....			06/19/2017.....	VARIOUS.....					9,405,395	9,375,000		1.....		
01F032	66	6	FANNIE MAE.....			04/25/2017.....	MURIEL SIEBERT.....					6,145,078	6,000,000		1.....		
01F032	67	4	FANNIE MAE.....			05/25/2017.....	MURIEL SIEBERT.....					6,170,391	6,000,000		1.....		
01F032	68	2	FNCL 3.5 8/11.....			06/19/2017.....	MURIEL SIEBERT.....					6,174,609	6,000,000		1.....		
01F040	68	5	FNCL 4 8/11.....			06/20/2017.....	J P MORGAN.....					3,024,927	2,875,000		1FE.....		
04052B	AT	1	ARIZONA INDL DEV AUTH.....			04/21/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....					2,541,550	2,500,000		3FE.....		
04052B	AU	8	ARIZONA INDL DEV AUTH.....			04/21/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....					4,363,839	4,325,000		3FE.....		
130536	QZ	1	CA POLL CTRL FIN-AMT.....			06/06/2017.....	STIFEL NICOLAUS & CO.....					2,554,717	2,455,000		3.....		
130536	RA	5	CA POLL CTRL FIN-AMT.....			06/15/2017.....	STIFEL NICOLAUS & CO.....					1,219,219	1,125,000	1,500	4.....		
13077E	FK	1	CALIFORNIA ST STWD CM.....			06/06/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....					2,517,906	2,565,000		3.....		
15200X	AE	3	CENTERRA CO MET DIST.....			04/20/2017.....	D.A. DAVIDSON & CO.....					1,591,875	1,500,000		3.....		
20775C	TW	4	CONNECTICUT HSG FI-C1.....			04/26/2017.....	JONES & ASSOCIATES.....					1,000,000	1,000,000		1FE.....		
232265	5Q	7	CUYAHOGA CO HOSP.....			06/14/2017.....	GOLDMAN SACHS.....					11,800,360	11,000,000	36,667	2FE.....		
3136A7	MJ	8	FNA 2012-M8 ASQ2.....			05/25/2017.....	KGS ALPHA CAPITAL MARKETS.....					1,552,464	1,552,866	1,834	1.....		
3136AM	M6	3	FNA 2015-M4 ABV2.....			04/03/2017.....	KGS ALPHA CAPITAL MARKETS.....					525,817	523,934	172	1.....		
3136AP	3Z	3	FNA 2015-M12 FA.....			06/16/2017.....	KGS ALPHA CAPITAL MARKETS.....					2,363,606	2,359,182	1,614	1.....		
3136AS	4T	0	FANNIEMAE-ACES.....			05/11/2017.....	CANTOR FITZGERALD.....					2,317,969	2,400,000	2,385	1.....		

QE04

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3136AW	WE	3	FANNIEMAE-ACES.....		05/09/2017.....	POPULAR ECURITIES INC.....		1,999,967	2,000,000	4,565	1.....
404530	AA	5	HACKENSACK MERIDIAN HLTH.....		04/06/2017.....	GOLDMAN SACHS.....		5,946,240	6,000,000		1FE.....
59465M	3K	9	MICHIGAN ST HSG DEV A.....		06/23/2017.....	JONES & ASSOCIATES.....		1,500,000	1,500,000		1FE.....
64542P	EL	5	NEW HOPE CULT EDU-B.....		04/07/2017.....	PIPER JAFFREY & CO.....		1,005,000	1,000,000		1FE.....
64579R	BR	7	NJ INST OF TECH-TXBL.....		05/18/2017.....	MORGAN STANLEY.....		2,500,000	2,500,000		1FE.....
64579R	BS	5	NJ INST OF TECH-TXBL.....		05/18/2017.....	MORGAN STANLEY.....		3,585,000	3,585,000		1FE.....
658207	TY	1	NC HSG FIN-38B.....		05/17/2017.....	RBC CAPITAL MARKETS LONDON.....		1,000,000	1,000,000		1FE.....
670656	86	7	NUVEEN NY-AMT.....		05/11/2017.....	BARCLAYS AMERICAN.....		6,000,000	6,000,000		1FE.....
74442P	DE	2	PUBLIC FIN AUTH REV.....		04/03/2017.....	LOOP CAPITAL MARKETS, LLC.....		2,453,425	2,500,000		3.....
74442P	DH	5	PUBLIC FIN AUTH WI RE.....		04/26/2017.....	MURIEL SIEBERT.....		11,250,000	11,250,000		3.....
74446E	AC	0	PUBLIC FIN AUTH-B.....		06/22/2017.....	GOLDMAN SACHS.....		9,600,000	9,600,000		3.....
74446H	AA	7	PUBLIC FIN AUTH WI LI.....		06/23/2017.....	GOLDMAN SACHS.....		5,163,900	5,000,000		2.....
762315	QM	4	RHODE ISLAND ST STUDE.....		04/06/2017.....	MAY SECURITIES.....		735,000	735,000		1FE.....
837151	SR	1	SC PUB SVC-C-TXBL-AGM.....		06/15/2017.....	WELLS FARGO FINANCIAL US.....		4,454,737	3,815,000	11,646	1FE.....
944488	QK	4	WAYNE CNTY-BLDG-JAIL.....		05/15/2017.....	FIRST MARATHON SECURITIES.....		296,250	250,000	11,597	3FE.....
979585	AW	6	WOODLAND WTR-B-REF.....		06/21/2017.....	DEUTSCHE BANK.....		979,550	1,000,000	15,004	3.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							153,025,330	151,040,982	86,984	XXX.....

Bonds - Industrial and Miscellaneous

00027@	AB	3	AAAH ACQUISITION CORPORATION.....		04/21/2017.....	DIRECT.....		8,216	8,216		4.....
00095@	AC	8	ADCS CLINICS - REV.....		06/29/2017.....	DIRECT.....		14,513	14,513		3Z.....
00191P	AB	9	APS 2014-1 1M.....		04/27/2017.....	CAPITALIZED INTEREST.....		35,433	35,433		5.....
00206R	CP	5	AT&T INC.....		06/09/2017.....	VARIOUS.....		4,302,829	4,460,000	17,418	2FE.....
00214C	BF	1	ASG 2013-2 2M30.....		05/29/2017.....	CAPITALIZED INTEREST.....			.96		5.....
002824	BF	6	ABBOTT LABORATORIES.....		04/17/2017.....	CREDIT SUISSE FIRST BOSTON.....		2,026,040	2,000,000	30,833	2FE.....
004421	MJ	9	ACE 2005-HE2 M7.....		04/28/2017.....	CAPITALIZED INTEREST.....			43,666		5FM.....
00506@	AA	5	ACTIVE DAY - DDTL.....		06/30/2017.....	DIRECT.....		100,297	100,297		2FE.....
00507V	AK	5	ACTIVISION BLIZZARD.....		06/06/2017.....	EXCHANGE.....		2,210,807	2,250,000	17,213	2FE.....
00703R	AE	0	ARMT 2007-3 2A1.....		04/27/2017.....	CAPITALIZED INTEREST.....			2,095		1FM.....
02146Q	AJ	2	CWALT 2006-OA10 XAD.....		06/20/2017.....	MERRILL LYNCH.....		2,764,123		50,046	4.....
02147P	BX	1	CWALT 2006-29T1 2A23.....		04/28/2017.....	CAPITALIZED INTEREST.....			.618		6FM.....
02148F	AE	5	CWALT 2007-4CB 1A5.....		04/26/2017.....	CAPITALIZED INTEREST.....			8,959		1FM.....
02150J	AD	4	CWALT 2007-9T1 1A4.....		04/27/2017.....	CAPITALIZED INTEREST.....			8,635		1FM.....
02151F	AH	2	CWALT 2007-21CB 2A2.....		05/31/2017.....	CAPITALIZED INTEREST.....			3,942		5FM.....
023770	AA	8	AMER AIRLN 15-1 A PTT.....		06/27/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		2,272,806	2,259,812	12,500	1FE.....
023771	R9	1	AMER AIRLINE 16-3 AA PTT.....		04/13/2017.....	BARCLAYS AMERICAN.....		971,790	1,000,000	.333	1FE.....
02660L	AC	4	AHMA 2006-4 1A21.....		06/30/2017.....	CAPITALIZED INTEREST.....			19,326		1FM.....
02660T	GT	4	AHM 2005-4 3A2.....		06/26/2017.....	VARIOUS.....		720,606	2,192,954	1,825	4.....
02660T	HL	0	AHM 2005-SD1 1A1.....		06/29/2017.....	CAPITALIZED INTEREST.....			.674		1FM.....
03027X	AP	5	AMERICAN TOWER CORP.....		06/27/2017.....	BARCLAYS AMERICAN.....		997,730	1,000,000		2FE.....
03065J	AD	6	AMCAR 2014-4 A3.....		06/22/2017.....	GOLDMAN SACHS.....		120,688	120,721	.81	1FE.....
03065N	AD	7	AMCAR 2015-3 A3.....		06/26/2017.....	BALENTINE & CO.....		1,062,906	1,063,031	.955	1FE.....
032511	BN	6	ANADARKO PETROLEUM CORP.....		05/05/2017.....	CITIGROUP GLOBAL MARKETS.....		88,382	80,000	.678	2FE.....
037411	BC	8	APACHE CORP.....		06/29/2017.....	J.P. MORGAN.....		113,671	120,000	2,408	2FE.....
03765D	AU	4	APID 2014-18A CR MTGE.....		04/04/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000		2AM.....
04541G	QF	2	ABSHE 2005-HE2 M5.....		06/27/2017.....	CAPITALIZED INTEREST.....			1,195		1FM.....
04542B	BB	7	ABFC 2002-NC1 M3.....		05/18/2017.....	MORGAN STANLEY.....		292,972	279,854	869	4.....

QE04.1

SCHEDULE D - PART 3

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

QE04.2

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
05490Q	AE	8	BCAP 2015-RR6 1A5.....		05/29/2017.....	CAPITALIZED INTEREST.....		62,866	62,866		5.....
05955E	AN	3	BAFC 2009-R4A 3A2.....		06/27/2017.....	CAPITALIZED INTEREST.....		54,072	35,115		1FM.....
05968K	AG	9	BAFC 2014-R2 2A2.....		06/27/2017.....	CAPITALIZED INTEREST.....		36,131	36,131		1FM.....
05968K	AM	6	BAFC 2014-R2 3A2.....		04/01/2017.....	CAPITALIZED INTEREST.....		184,290	184,290		1FM.....
05990R	AH	4	BAFC 2015-R4 3A2.....		05/29/2017.....	CAPITALIZED INTEREST.....		27,984	27,984		5.....
05990R	AQ	4	BAFC 2015-R4 5A2.....		05/29/2017.....	CAPITALIZED INTEREST.....		19,747	19,747		5.....
05990T	BB	2	BAFC 2015-R2 8A2.....		05/29/2017.....	CAPITALIZED INTEREST.....		5,791	34,062		1FM.....
06051G	GL	7	BANK OF AMERICA CORP.....		04/19/2017.....	BANK AMERICA.....		440,000	440,000		2FE.....
06541F	AJ	8	BANK 2017-BNK4 D.....		05/03/2017.....	WELLS FARGO FINANCIAL US.....		822,930	1,000,000	1,399	1.....
065604	AC	4	BWSTA 2014-1 A3.....		06/21/2017.....	BNP PARIBAS DUBLIN.....		1,293,298	1,293,854	431	1FE.....
065607	AC	7	BWSTA 2015-1 A3.....		05/25/2017.....	BNP PARIBAS - LONDON.....		553,745	553,767	322	1FE.....
06646#	AC	7	BANKRUPTCY MANAGEMENT SOLUTIONS, INC.....		05/19/2017.....	DIRECT.....		4,166,400	4,200,000		3.....
07384Y	SC	1	BSABS 2004-HE3 M6.....		06/26/2017.....	CAPITALIZED INTEREST.....			494		4.....
07386H	TB	7	BALTA 2005-4 23A4.....		04/24/2017.....	AMHERST SECURITIES GROUP.....		2,265,666	3,038,613	7,857	6FE.....
07387U	BU	4	BSABS 2006-HE1 2M4.....		06/26/2017.....	CAPITALIZED INTEREST.....			1,727		1FM.....
075887	BF	5	BECTON DICKINSON AND CO.....		04/28/2017.....	MORGAN STANLEY.....		2,015,760	2,000,000	28,627	2FE.....
075887	BG	3	BECTON DICKINSON AND CO.....		05/05/2017.....	CITIGROUP GLOBAL MARKETS.....		19,776	20,000	377	2FE.....
075887	BW	8	BECTON DICKINSON AND CO.....		05/22/2017.....	VARIOUS.....		3,320,000	3,320,000		2FE.....
10922N	AA	1	BRIGHTHOUSE FINANCIAL IN.....		06/15/2017.....	VARIOUS.....		2,447,967	2,450,000		2FE.....
12515A	AN	0	CD 2016-CD2 D.....		04/12/2017.....	CITIGROUP GLOBAL MARKETS.....		401,797	500,000	688	1.....
12546C	AG	4	CIBT SOLUTIONS 2ND LIEN TL.....		06/16/2017.....	DIRECT.....		1,156,649	1,168,333		5.....
12549J	AS	0	CIFC 2014-1A CR.....		04/07/2017.....	CREDIT SUISSE FIRST BOSTON.....		1,500,000	1,500,000		1FE.....
12629E	AD	7	CSAB 2007-1 1A3A.....		06/06/2017.....	RAMIREZ & CO.....		401,903	852,844	1,110	1FM.....
126378	AA	6	CSMC 2007-1 1A1A.....		05/30/2017.....	STIFEL NICOLAUS & CO.....		165,409	349,147	58	1FM.....
12649F	BY	3	CSMC 2014-11R 7A2.....		06/28/2017.....	CAPITALIZED INTEREST.....		113,868	120,924		3FM.....
126650	BQ	2	CVS PASS-THROUGH TRUST.....		04/28/2017.....	KEYBANC CAPITAL MARKETS.....		447,493	374,942	1,663	2FE.....
126670	UZ	9	CWL 2006-2 M4.....		04/28/2017.....	CAPITALIZED INTEREST.....			137		1FM.....
126673	G5	5	CWL 2005-SD1 M3.....		05/31/2017.....	CAPITALIZED INTEREST.....			4,915		1FM.....
12667G	W2	5	CWALT 2005-41 1A2B.....		04/26/2017.....	CAPITALIZED INTEREST.....			1,963		4.....
12668B	KM	4	CWALT 2006-J1 2A1.....		05/31/2017.....	CAPITALIZED INTEREST.....			2,550		1FM.....
12668B	PS	6	CWALT 2006-4CB 1A6.....		04/27/2017.....	CAPITALIZED INTEREST.....			16		1FM.....
12669G	B2	6	CWHL 2005-HYB3 M.....		04/26/2017.....	CAPITALIZED INTEREST.....			958		1FM.....
12669G	JL	6	CWHL 2004-29 1B1.....		06/26/2017.....	CAPITALIZED INTEREST.....			25,983		1FM.....
12669G	NQ	0	CWHL 2005-7 2A2.....		04/26/2017.....	CAPITALIZED INTEREST.....			1,565		1FM.....
12669G	QM	6	CWHL 2005-HYB1 1A2.....		04/10/2017.....	CREDIT SUISSE.....		2,212,583	3,253,799	2,077	3FM.....
12669G	TT	8	CWHL 2005-3 1A5.....		05/05/2017.....	MIZUHO SECURITIES.....		191,825	697,544	480	4.....
12684*	AL	2	CVS HOLDING B-1 TL.....		04/03/2017.....	DIRECT.....		1,296,806	1,325,177		3.....
14149Y	BH	0	CARDINAL HEALTH INC.....		06/01/2017.....	mitsubishi ufj trust and banking corpora.....		1,000,000	1,000,000		2FE.....
14149Y	BJ	6	CARDINAL HEALTH INC.....		06/02/2017.....	VARIOUS.....		240,088	240,000		2FE.....
14916R	AD	6	CATHOLIC HEALTH INITIATI.....		06/20/2017.....	VARIOUS.....		3,618,180	4,165,000	62,957	2FE.....
152314	PA	2	CXHE 2005-C M7.....		05/31/2017.....	VARIOUS.....		141,579	363,184	130	4.....
16163E	AE	8	CHASE 2007-S2 1A5.....		06/30/2017.....	CAPITALIZED INTEREST.....			118		1FM.....
17025J	AK	9	CWHL 2007-13 A10.....		04/27/2017.....	CAPITALIZED INTEREST.....			105		1FM.....
171798	AD	3	CIMAREX ENERGY CO.....		06/30/2017.....	VARIOUS.....		329,392	330,000	284	2FE.....
172967	AL	5	CITIGROUP INC.....		06/27/2017.....	STIFEL NICOLAUS & CO.....		643,900	500,000	4,922	2FE.....
17323F	AE	0	CMLTI 2014-10 2A3.....		05/25/2017.....	VARIOUS.....		1,306,634	3,556,030	2,674	4.....

SCHEDULE D - PART 3

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

QE04.3

1			2		3	4	5	6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
17323L	AK	3	CMLTI 2015-3 2A3.....			06/26/2017.....	CAPITALIZED INTEREST.....		29,136	29,136		5.....
189754	AB	0	COACH INC.....			06/06/2017.....	BANK AMERICA.....		169,159	170,000		2FE.....
189754	AC	8	COACH INC.....			06/06/2017.....	BANK AMERICA.....		149,787	150,000		2FE.....
202795	JE	1	COMMONWEALTH EDISON CO.....			06/09/2017.....	DEUTSCHE BANK.....		2,033,620	2,000,000	7,406	1FE.....
20338H	AB	9	COMMSCOPE TECH LLC.....			04/19/2017.....	J.P. MORGAN.....		1,500,000	1,500,000	8,542	3FE.....
21036P	AS	7	CONSTELLATION BRANDS INC.....			05/02/2017.....	VARIOUS.....		4,200,149	4,210,000		2FE.....
22160K	AK	1	COSTCO WHOLESALE CORP.....			05/09/2017.....	CITIGROUP GLOBAL MARKETS.....		169,363	170,000		1FE.....
22160K	AM	7	COSTCO WHOLESALE CORP.....			05/09/2017.....	CITIGROUP GLOBAL MARKETS.....		178,447	180,000		1FE.....
22541S	JT	6	CSFB 2004-AR5 11M2.....			04/25/2017.....	CAPITALIZED INTEREST.....			419		4.....
225458	2H	0	CSFB 2005-8 7A1.....			04/25/2017.....	CAPITALIZED INTEREST.....			25		1FM.....
22546M	AQ	9	CSMC 2005-1R 2A5.....			05/31/2017.....	CAPITALIZED INTEREST.....			13,124		1FM.....
2254W0	NP	6	CSFB 2005-11 4A1.....			04/25/2017.....	CAPITALIZED INTEREST.....			19		1FM.....
22822V	AE	1	CROWN CASTLE INTL CORP.....			04/26/2017.....	MERRILL LYNCH.....		255,668	250,000	2,472	2FE.....
231021	AJ	5	CUMMINS INC.....			05/02/2017.....	SUSQUEHANNA FINANCIAL.....		1,104,921	839,000	10,627	1FE.....
23243H	AF	8	CWL 2006-24 M1.....			06/26/2017.....	CAPITALIZED INTEREST.....			23,184		6FM.....
23244F	AV	6	CWALT 2006-J7 1A1.....			06/26/2017.....	CAPITALIZED INTEREST.....			3,426		1FM.....
23283P	AH	7	CYRUSONE LP/CYRUSONE FIN.....			05/30/2017.....	MERRILL LYNCH.....		1,030,000	1,000,000	11,198	4FE.....
23313*	AA	2	DENTAL CARE ALLIANCE REVOLVER.....			06/30/2017.....	DIRECT.....		244,485	244,485		2.....
23333Y	AD	7	DSLA 2007-AR1 2A1B.....			04/26/2017.....	CAPITALIZED INTEREST.....			4,070		1FM.....
247025	AE	9	DELL INC.....			06/28/2017.....	VARIOUS.....		1,215,849	1,099,000	13,244	3FE.....
25272K	AN	3	DIAMOND 1 FIN/DIAMOND 2.....			04/12/2017.....	MORGAN STANLEY.....		1,055,768	850,000	17,786	2FE.....
25470X	AL	9	DISH DBS CORP.....			05/17/2017.....	WELLS FARGO FINANCIAL US.....		1,511,250	1,500,000	13,958	3FE.....
25470X	AW	5	DISH DBS CORP.....			05/23/2017.....	BARCLAYS AMERICAN.....		793,125	750,000	1,346	3FE.....
25470X	AY	1	DISH DBS CORP.....			05/17/2017.....	VARIOUS.....		2,315,000	2,000,000	60,708	3FE.....
25746U	CT	4	DOMINION ENERGY INC.....			05/15/2017.....	GOLDMAN SACHS.....		240,247	240,000	470	2FE.....
26846@	AC	5	EGD SECURITY - REVOLVER.....			05/12/2017.....	DIRECT.....		11,361	11,361		2FE.....
26882P	BE	1	ERAC USA FINANCE LLC.....			05/15/2017.....	GOLDMAN SACHS.....		2,492,760	2,000,000	12,833	2FE.....
278062	AE	4	EATON CORP.....			04/06/2017.....	KEYBANC CAPITAL MARKETS.....		178,733	180,000	3,299	2FE.....
278265	AE	3	EATON VANCE CORP.....			04/03/2017.....	MORGAN STANLEY.....		209,227	210,000		1FE.....
29364W	AZ	1	ENTERGY LOUISIANA LLC.....			05/17/2017.....	MITSUBISHI UFJ TRUST AND BANKING CORPORA.....		999,510	1,000,000		1FE.....
29444U	AQ	9	EQUINIX INC.....			04/12/2017.....	JANNEY MONTGOMERY SCOTT.....		213,250	200,000	3,035	3FE.....
29652*	AB	6	ESOLUTIONS TL.....			05/19/2017.....	DIRECT.....		635,844	642,267		3.....
30015F	AD	8	SAVERS (EVERGREEN) TERM LOAN C.....			06/15/2017.....	DIRECT.....		1,025,750	1,100,000		5.....
30301T	AG	4	FREM F 2017-K725 C.....			04/12/2017.....	WELLS FARGO FINANCIAL US.....		466,609	500,000	1,239	1.....
3137BN	N2	6	FHMS KP03 A2.....			06/22/2017.....	J P MORGAN.....		1,521,045	1,518,435	1,952	1.....
319963	BP	8	FIRST DATA CORPORATION.....			04/18/2017.....	VARIOUS.....		1,601,250	1,500,000	40,639	4FE.....
320277	AG	1	FFML 2006-FF7 M1.....			06/26/2017.....	CAPITALIZED INTEREST.....			7,242		4.....
32027G	AF	3	FFML 2006-FF12 M1.....			06/26/2017.....	CAPITALIZED INTEREST.....			1,973		4.....
32027N	JB	8	FFML 2004-FFH2 M4.....			04/25/2017.....	CAPITALIZED INTEREST.....			41,568		1FM.....
32027N	TX	9	FFML 2005-FFH2 M4.....			06/02/2017.....	MERRILL LYNCH.....		3,509,710	7,311,895	5,475	4.....
32027N	VZ	1	FFML 2005-FF9 M1.....			06/26/2017.....	CAPITALIZED INTEREST.....			190		1FM.....
337932	AH	0	FIRSTENERGY CORP.....			06/20/2017.....	VARIOUS.....		728,202	730,000	11	2FE.....
35671D	BY	0	FREEPORT-MCMORAN INC.....			06/27/2017.....	EXCHANGE.....		43,052	42,000	319	3FE.....
35671D	CA	1	FREEPORT-MCMORAN INC.....			06/30/2017.....	EXCHANGE.....		176,209	170,000	4,749	3FE.....
36194#	AA	4	HI-TECH MANUFACTURING LLC.....			05/02/2017.....	DIRECT.....		4,330,675	4,424,000		3.....
36228F	4U	7	GSR 2004-7 B2.....			06/21/2017.....	CREDIT SUISSE.....		609,802	990,541	2,192	4.....
362341	6T	1	GSR 2006-1F 1A11.....			06/26/2017.....	CAPITALIZED INTEREST.....			1,057		1FM.....

SCHEDULE D - PART 3

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

QE04.4

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36242D	WF	6	GSAMP 2005-SD1 M3.....		05/31/2017.....	AURIGA USA.....		2,025,000	3,600,000	3,051	4.....
37045X	BT	2	GENERAL MOTORS FINL CO.....		04/13/2017.....	MERRILL LYNCH.....		2,020,960	2,000,000	22,233	2FE.....
37363#	AA	7	GEORGIA PINE CLOTHIERS REVOLVER.....		06/30/2017.....	VARIOUS.....		24,191	24,191		2.....
378272	AN	8	GLENCORE FUNDING LLC.....		05/16/2017.....	VARIOUS.....		29,632	30,000	102	2FE.....
38141G	WL	4	GOLDMAN SACHS GROUP INC.....		05/31/2017.....	GOLDMAN SACHS.....		2,000,000	2,000,000		1FE.....
39538B	AJ	3	GPMF 2006-AR6 2A2.....		05/31/2017.....	CAPITALIZED INTEREST.....			988		1FM.....
39538R	BX	6	GPMF 2005-AR3 1A2.....		05/10/2017.....	NOMURA SECURITIES DOMESTIC.....		685,247	769,941	561	4.....
402040	AH	2	GUIAR CENTER INC.....		03/03/2017.....	DIRECT.....		(42,142)		42,142	5FE.....
404119	BR	9	HCA INC.....		04/11/2017.....	MERRILL LYNCH.....		1,035,750	1,000,000	11,347	4FE.....
404119	BV	0	HCA INC.....		06/30/2017.....	VARIOUS.....		371,369	370,000	64	3FE.....
41161P	L8	4	HVMLT 2006-4 X1.....		06/20/2017.....	MORGAN STANLEY.....		1,846,389		27,138	4.....
41165B	AE	0	HVMLT 2007-6 2A1C.....		06/30/2017.....	CAPITALIZED INTEREST.....			264,186		1FM.....
413875	AT	2	HARRIS CORPORATION.....		06/29/2017.....	CITIGROUP GLOBAL MARKETS.....		22,709	20,000	191	2FE.....
437097	AE	8	HEAT 2006-6 2A4.....		06/14/2017.....	MERRILL LYNCH.....		1,213,750	4,000,000	3,510	4.....
43814K	AC	5	HAROT 2015-1 A3.....		06/16/2017.....	J P MORGAN.....		297,421	297,747	52	1FE.....
44614U	AC	3	HUNT 2015-1 A3.....		06/16/2017.....	BNP PARIBAS DUBLIN.....		93,841	93,932	19	1FE.....
45073D	AD	0	IXIS 2007-HE1 A4.....		05/23/2017.....	AURIGA USA.....		2,904,134	7,506,646	255	1FM.....
45254N	QK	6	IMM 2005-6 1M1.....		06/30/2017.....	CAPITALIZED INTEREST.....			129,331		1FM.....
45660L	RJ	0	INDX 2005-AR13 5A2.....		04/26/2017.....	CAPITALIZED INTEREST.....			26		1FM.....
45660L	XP	9	RAST 2005-A10 A5.....		05/31/2017.....	CAPITALIZED INTEREST.....			16,651		1FM.....
456681	AE	5	INDX 2007-AR13 4A1.....		04/27/2017.....	CAPITALIZED INTEREST.....			6,380		1FM.....
46263*	AB	1	IPSEN, INC.....		06/26/2017.....	DIRECT.....		1,623,600	1,650,000		3.....
466275	AC	8	JPALT 2007-S1 M1.....		05/29/2017.....	CAPITALIZED INTEREST.....			27,517		1FM.....
46628U	AE	8	JPALT 2006-A3 1A5.....		04/06/2017.....	STIFEL NICOLAUS & CO.....		1,868,680	1,273,377	723	4.....
478160	CG	7	JOHNSON & JOHNSON.....		06/29/2017.....	VARIOUS.....		283,323	270,000	3,404	1FE.....
48171#	AB	4	JLANE 2016-1 B.....		05/15/2017.....	CAPITALIZED INTEREST.....		641,706	641,706		4.....
48305Q	AD	5	KAISER FOUNDATION HOSPIT.....		04/25/2017.....	GOLDMAN SACHS.....		257,533	260,000		1FE.....
492386	AU	1	KERR-MCGEE CORP.....		05/12/2017.....	J.P. MORGAN.....		117,883	100,000	2,626	2FE.....
494368	BW	2	KIMBERLY-CLARK CORP.....		05/01/2017.....	J.P. MORGAN.....		79,426	80,000		1FE.....
494580	AD	5	KINDRED HEALTHCARE INC.....		05/15/2017.....	MERRILL LYNCH.....		975,000	1,000,000	5,844	4FE.....
494580	AF	0	KINDRED HEALTHCARE INC.....		05/04/2017.....	MERRILL LYNCH.....		2,050,000	2,000,000	55,417	4FE.....
50077L	AD	8	KRAFT HEINZ FOODS CO.....		05/17/2017.....	VARIOUS.....		86,384	90,000	1,259	2FE.....
514666	AK	2	LAND OLAKES INC.....		06/02/2017.....	EXCHANGE.....		372,254	361,000	6,177	3FE.....
525221	HU	4	LXS 2006-1 1M3.....		06/26/2017.....	CAPITALIZED INTEREST.....			79,237		5FM.....
52522W	AG	4	LXS 2006-11 2A3.....		04/25/2017.....	CAPITALIZED INTEREST.....			38		1FM.....
52523M	AD	2	LXS 2006-15 A4.....		05/31/2017.....	CAPITALIZED INTEREST.....			1,436		1FM.....
532457	BP	2	ELI LILLY & CO.....		05/04/2017.....	BANK AMERICA.....		129,955	130,000		1FE.....
55818Y	BJ	9	MDPK 2015-17A DR MTGE.....		05/23/2017.....	MORGAN STANLEY.....		12,575,000	12,575,000		2AM.....
55820T	AG	3	MDPK 2017-23A D.....		06/30/2017.....	MORGAN STANLEY.....		11,500,000	11,500,000		2.....
56577A	AN	2	MCLO 2014-7A BR.....		04/12/2017.....	CITI.....		2,000,000	2,000,000		1FE.....
57061*	AT	3	MARKET TRACK 9A TL.....		04/05/2017.....	DIRECT.....		147,835	149,328		3.....
589929	2V	9	MLCC 2003-F B3.....		05/03/2017.....	MORGAN STANLEY.....		296,360	587,942	688	4.....
59020U	WN	1	MLMI 2005-WMC2 M6.....		05/02/2017.....	MORGAN STANLEY.....		451,326	809,100	459	4.....
59523U	AN	7	MID-AMERICA APARTMENTS L.....		05/02/2017.....	VARIOUS.....		1,394,752	1,400,000		2FE.....
60001P	AD	9	CSM BAKERY SOLUTIONS LLC.....		05/18/2017.....	DIRECT.....		3,155,650	3,740,000		5FE.....
61690T	BC	6	MSRR 2015-R3 10B.....		06/27/2017.....	CAPITALIZED INTEREST.....		225,576	226,066		5.....

SCHEDULE D - PART 3

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

QE04.5

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
61744Y	AG	3	MORGAN STANLEY.....		04/19/2017.....	MORGAN STANLEY.....		500,000	500,000		1FE.....
617463	AC	8	MSIX 2006-2 A3.....		06/20/2017.....	MERRILL LYNCH.....		736,977	1,457,557	1,378	1FM.....
61756V	BE	8	MSM 2007-14AR 6A1.....		05/31/2017.....	CAPITALIZED INTEREST.....			2,729		1FM.....
61758V	AR	8	MSRR 2010-R2 2C.....		04/27/2017.....	CAPITALIZED INTEREST.....			4,323		1FM.....
61764K	AD	5	MSRR 2014-R8 2B.....		06/27/2017.....	CAPITALIZED INTEREST.....		35,655	35,655		5.....
637432	NN	1	NATIONAL RURAL UTIL COOP.....		04/18/2017.....	J P MORGAN.....		1,995,900	2,000,000		1FE.....
63860H	AH	2	NSTR 2007-A M4.....		05/29/2017.....	VARIOUS.....		897,969	4,277,526		4.....
64072T	AA	3	NEPTUNE FINCO CORP.....		04/28/2017.....	BARCLAYS AMERICAN.....		1,206,250	1,000,000	32,625	4FE.....
65473Q	BF	9	NISOURCE FINANCE CORP.....		05/11/2017.....	J.P. MORGAN.....		49,959	50,000		2FE.....
655374	AA	4	NAA 2007-S1 A1.....		05/31/2017.....	CAPITALIZED INTEREST.....			14,462		3FM.....
665859	AS	3	NORTHERN TRUST CORP.....		05/03/2017.....	BANK AMERICA.....		160,000	160,000		1FE.....
666807	AW	2	NORTHROP GRUMMAN SYSTEMS.....		04/18/2017.....	US BANK.....		3,296,331	2,276,000	32,338	2FE.....
67091C	AS	1	NXTC 2014-1A B1R.....		06/23/2017.....	WELLS FARGO SECURITIES LLC.....		250,000	250,000		1FE.....
67113@	AA	9	OTG MANAGEMENT LLC.....		02/28/2017.....	CAPITALIZED INTEREST.....		(21,246)	(21,246)		4Z.....
67113@	AB	7	OTG MANAGEMENT LLC DDTL.....		06/14/2017.....	DIRECT.....		56,301	58,001		3.....
67572Y	BG	6	OCT22 2014-1A C3R.....		05/19/2017.....	MURIEL SIEBERT.....		3,000,000	3,000,000		1FE.....
68087*	AA	1	OLIVER STREET DERM -DDTL.....		05/24/2017.....	DIRECT.....		130,936	130,936		3.....
68087*	AB	9	OLIVER STREET DERM - REVOLVER.....		06/15/2017.....	DIRECT.....		186,367	186,367		3.....
68383N	DB	6	OPMAC 2005-5 M1.....		04/06/2017.....	MORGAN STANLEY.....		2,261,263	4,369,590	2,570	4.....
68400X	AC	4	MESA 2001-5 M1.....		06/30/2017.....	VARIOUS.....		1,667,614	2,065,349	6,509	4.....
69394@	AA	5	PT INTERMEDIATE HOLDINGS - REVOLVER.....		06/30/2017.....	DIRECT.....		308,121	308,121		2.....
69396@	AA	3	PPT MANAGEMENT HOLDING - DDTL.....		05/17/2017.....	DIRECT.....		156,015	157,937		3.....
69396@	AC	9	PPT MANAGEMENT HOLDING - REVOLVER.....		06/29/2017.....	DIRECT.....		71,985	71,985		2.....
69883#	AA	1	THE PAPER STORE.....		03/27/2017.....	CAPITALIZED INTEREST.....		2,859	2,859		4.....
713448	DV	7	PEPSICO INC.....		04/27/2017.....	J.P. MORGAN.....		358,441	360,000		1FE.....
71681#	AG	8	PETVET CARE CENTERS - DDTL.....		04/03/2017.....	DIRECT.....		654,703	654,703		3Z.....
72347L	AE	4	JIMMY SANDERS - PINN TL B.....		06/30/2017.....	CAPITALIZED INTEREST.....		5,723	5,723		5FE.....
72348X	AA	5	PINNACLE OPERATING CORP.....		05/09/2017.....	DIRECT.....		644,000	800,000	35,400	5FE.....
72350*	AB	1	PINNACLE TREATMENT - REVOLVER.....		04/28/2017.....	DIRECT.....		7,397	7,397		3.....
73116*	AD	0	POLK - REVOLVER.....		04/04/2017.....	DIRECT.....		5,012	5,012		3.....
737446	AL	8	POST HOLDINGS INC.....		04/24/2017.....	BARCLAYS AMERICAN.....		1,035,000	1,000,000	11,153	4FE.....
737446	AM	6	POST HOLDINGS INC.....		04/21/2017.....	MERRILL LYNCH.....		1,030,000	1,000,000	11,500	4FE.....
74625#	AA	4	PURFOODS - DDTL.....		06/08/2017.....	DIRECT.....		61,152	61,152		2FE.....
74625#	AB	2	PURFOODS - REV.....		04/03/2017.....	DIRECT.....		31,630	31,630		2.....
747525	AR	4	QUALCOMM INC.....		05/19/2017.....	GOLDMAN SACHS.....		2,995,170	3,000,000		1FE.....
747525	AS	2	QUALCOMM INC.....		05/19/2017.....	GOLDMAN SACHS.....		500,000	500,000		1FE.....
747525	AT	0	QUALCOMM INC.....		05/19/2017.....	GOLDMAN SACHS.....		2,991,360	3,000,000		1FE.....
747525	AV	5	QUALCOMM INC.....		05/19/2017.....	GOLDMAN SACHS.....		2,149,656	2,150,000		1FE.....
74844*	AB	1	QUICKBASE - TL B.....		05/12/2017.....	DIRECT.....		908,622	917,800		2Z.....
74922Q	AA	0	RALI 2006-QA8 A1.....		05/31/2017.....	CAPITALIZED INTEREST.....			592		1FM.....
74922W	AB	5	RALI 2007-QH3 A2.....		06/08/2017.....	MORGAN STANLEY.....		564,596	757,530	493	4.....
74924N	AF	4	RASC 2007-KS4 M2S.....		05/29/2017.....	VARIOUS.....		184,668	562,534	509	4.....
74928D	AX	3	RBSSP 2009-1 8A2.....		05/08/2017.....	CAPITALIZED INTEREST.....		51,876	51,876		3FM.....
74957M	AL	3	RGIS SERVICES LLC.....		05/11/2017.....	DIRECT.....		5,074,152	5,204,259		4FE.....
74993#	AC	4	RXH BUYER REV.....		06/28/2017.....	DIRECT.....		36,145	36,145		3.....
75115Y	AB	5	RALI 2007-QO1 A2.....		05/17/2017.....	CREDIT SUISSE.....		757,841	1,295,455	1,147	1FM.....

SCHEDULE D - PART 3

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

QE04.6

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
75405R	AC	7	RPRO 2005-1A B.....		05/05/2017.....	WELLS FARGO SECURITIES LLC.....		1,518,324	1,594,878	1,578	1FE.....
754730	AF	6	RAYMOND JAMES FINANCIAL.....		05/05/2017.....	BANK AMERICA.....		1,057,820	1,030,000	16,287	2FE.....
75886Q	AU	7	REGT3 2014-1A BR.....		06/14/2017.....	CITL.....		2,000,000	2,000,000		1FE.....
75887F	AU	0	REGT4 2014-1A CR.....		06/28/2017.....	MURIEL SIEBERT.....		3,000,000	3,000,000		1.....
75975#	AA	7	RELADYNE - DDTL.....		05/22/2017.....	DIRECT.....		4,895	4,895		3.....
75975#	AC	3	RELADYNE - TL.....		05/22/2017.....	DIRECT.....		499,818	504,867		3.....
76110W	R4	0	RASC 2005-EMX1 SB.....		05/29/2017.....	CAPITALIZED INTEREST.....			69,527		5.....
761120	AC	8	RAST 2007-A2 1A3.....		05/31/2017.....	CAPITALIZED INTEREST.....			3,037		1FM.....
771367	CD	9	ROCHESTER GAS & ELECTRIC.....		05/17/2017.....	J P MORGAN.....		998,030	1,000,000		1FE.....
785592	AS	5	SABINE PASS LIQUEFACTION.....		05/12/2017.....	EXCHANGE.....		212,960	210,000	1,663	2FE.....
797440	BV	5	SAN DIEGO G & E.....		06/05/2017.....	GOLDMAN SACHS.....		199,108	200,000		1FE.....
81105#	AA	8	BIC GRAPHIC USA MANUFACTURING CO. INC.....		06/30/2017.....	DIRECT.....		5,779,648	5,880,000		3.....
81881L	AQ	0	SHACK 2014-6A CR.....		04/07/2017.....	MURIEL SIEBERT.....		1,250,000	1,250,000		1FE.....
81881V	AW	5	SHACK 2014-5A C1R.....		04/26/2017.....	MURIEL SIEBERT.....		3,000,000	3,000,000		1FE.....
824348	AW	6	SHERWIN-WILLIAMS CO.....		05/02/2017.....	CREDIT SUISSE.....		2,989,110	3,000,000		2FE.....
843452	AZ	6	SOUTHERN NATURAL GAS.....		04/20/2017.....	SUNTRUST ROBINSON HUMPHREY.....		367,543	270,000	3,240	2FE.....
84611W	AB	0	SURGERY CENTER HOLDINGS.....		06/19/2017.....	JEFFERIES & CO.....		1,000,000	1,000,000		5FE.....
85207U	AF	2	SPRINT CORP.....		04/25/2017.....	WELLS FARGO FINANCIAL US.....		1,117,500	1,000,000	9,406	4FE.....
85207U	AH	8	SPRINT CORP.....		04/25/2017.....	WELLS FARGO FINANCIAL US.....		1,075,000	1,000,000	26,323	4FE.....
86358E	FV	3	SAIL 2003-BC12 B.....		04/28/2017.....	CAPITALIZED INTEREST.....			135		1FM.....
86360Q	AC	9	SAMI 2006-AR4 2A2.....		04/27/2017.....	CAPITALIZED INTEREST.....			45		1FM.....
87248N	AA	6	THC ESCROW CORP III.....		06/06/2017.....	VARIOUS.....		2,225,390	2,224,000		3FE.....
87248N	AC	2	THC ESCROW CORP III.....		06/06/2017.....	VARIOUS.....		1,750,000	1,750,000		4FE.....
87248N	AE	8	THC ESCROW CORP III.....		06/06/2017.....	BARCLAYS AMERICAN.....		1,248,750	1,250,000		5FE.....
87286*	AA	0	T5 MERGER CORP REVOLVER.....		05/09/2017.....	DIRECT.....		206,396	206,396		2.....
87814*	AC	7	THE TEACHING COMPANY REVOLVER.....		04/27/2017.....	DIRECT.....		64,976	64,976		3.....
88023U	AG	6	TEMPUR SEALY INTL INC.....		05/23/2017.....	JEFFERIES & CO.....		1,290,823	1,286,000	31,632	4FE.....
88033G	CR	9	TENET HEALTHCARE CORP.....		06/05/2017.....	BARCLAYS AMERICAN.....		888,000	888,000		3FE.....
881561	HG	2	TMTS 2004-6SL B3.....		04/25/2017.....	CAPITALIZED INTEREST.....			64		4.....
89078Y	AA	3	TOPS HOLDING/MARKETS II.....		06/19/2017.....	DIRECT.....		838,417	1,000,000	11,333	5FE.....
902494	BC	6	TYSON FOODS INC.....		05/23/2017.....	MURIEL SIEBERT.....		1,996,660	2,000,000		2FE.....
913017	CP	2	UNITED TECHNOLOGIES CORP.....		05/01/2017.....	CITL.....		269,255	270,000		1FE.....
913903	AT	7	UNIVERSAL HEALTH SVCS.....		05/05/2017.....	MERRILL LYNCH.....		1,027,500	1,000,000	22,083	2FE.....
92262@	AB	4	VENDOR CREDENTIALING TL.....		05/08/2017.....	DIRECT.....		637,721	644,163		2FE.....
92329L	AU	8	VENTR 2012-10A CRR.....		04/07/2017.....	JEFFERIES & CO.....		1,000,000	1,000,000		1FE.....
92329Y	AJ	5	VENTR 2014-17A CR.....		06/22/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		1,000,000	1,000,000		1.....
92343V	DC	5	VERIZON COMMUNICATIONS.....		04/27/2017.....	BARCLAYS AMERICAN.....		78,389	90,000	794	2FE.....
92343V	DV	3	VERIZON COMMUNICATIONS.....		05/03/2017.....	VARIOUS.....		342,198	320,000	2,542	2FE.....
92549*	BL	8	VETCOR PRACTICES - 3RD AMEND DDTL.....		06/30/2017.....	DIRECT.....		285,856	285,856		2Z.....
92553P	AP	7	VIACOM INC.....		05/10/2017.....	GOLDMAN SACHS.....		25,936	30,000	219	2FE.....
92553P	AQ	5	VIACOM INC.....		04/11/2017.....	BANK AMERICA.....		27,452	30,000	496	2FE.....
92553P	BB	7	VIACOM INC.....		05/11/2017.....	CREDIT SUISSE.....		944,540	1,000,000	4,121	2FE.....
92927B	AB	8	WAMU 2007-OA6 1A1B.....		04/27/2017.....	KEYBANC CAPITAL MARKETS.....		1,235,463	4,422,238	181	4.....
93934F	NT	5	WMALT 2006-3 4CB.....		04/26/2017.....	CAPITALIZED INTEREST.....			438		1FM.....
942683	AH	6	ACTAVIS INC.....		04/27/2017.....	BARCLAYS AMERICAN.....		9,933	10,000	40	2FE.....
94974B	FP	0	WELLS FARGO & COMPANY.....		04/21/2017.....	VARIOUS.....		190,014	170,000	4,416	1FE.....
94974B	GU	8	WELLS FARGO & COMPANY.....		04/21/2017.....	WELLS FARGO SECURITIES LLC.....		41,306	40,000	728	1FE.....

SCHEDULE D - PART 3

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

QE04.7

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
94981P AQ 3	WFHET 2005-2 M12.....			06/26/2017.....	CAPITALIZED INTEREST.....			3,663		4FM.....
95000U 2A 0	WELLS FARGO & COMPANY.....			05/15/2017.....	WELLS FARGO SECURITIES LLC.....		3,290,000	3,290,000		1FE.....
95001M AP 5	WFCM 2017-C38 D.....			06/27/2017.....	WELLS FARGO FINANCIAL US.....		2,374,284	3,000,000	3,000	1.....
981811 AE 2	WORTHINGTON INDUSTRIES.....			04/21/2017.....	J P MORGAN.....		274,739	265,000	368	2FE.....
983919 AJ 0	XILINX INC.....			05/24/2017.....	J.P. MORGAN.....		339,616	340,000		1FE.....
AFFINI ON 1	AFFINION.....			05/09/2017.....	DIRECT.....		24,060,313	24,715,565		4.....
ALLARR EV 7	ALL AROUND ROUSTABOUT-REVOLVER.....			05/01/2017.....	CAPITALIZED INTEREST.....		20,792	20,792		6.....
AMERIC AN 1	AMERICAN MEDIA.....			04/25/2017.....	DIRECT.....		795,293	809,458		4.....
AVANTI PP 8	AVANTI.....			06/21/2017.....	DIRECT.....		8,102,421	8,102,421		4.....
BLKANG RV 1	BLACK ANGUS - REV.....			05/01/2017.....	DIRECT.....		103,125	103,125		4.....
C7236# AB 0	PET HOLDINGS - DDTL.....			05/09/2017.....	DIRECT.....		41,005	41,005		4.....
C7236# AC 8	PET HOLDINGS - REVOLVER.....			06/30/2017.....	DIRECT.....		442,854	442,854		4.....
CALBRH OM 8	CALIBER HOME LOANS.....			04/26/2017.....	DIRECT.....		109,075	109,075		4Z.....
D3785# AB 3	IPSEN INC.....			06/26/2017.....	DIRECT.....		1,623,600	1,650,000		3.....
DEXMED IA 8	DEX MEDIA.....			06/30/2017.....	DIRECT.....		3,250,499	3,250,499		4.....
DHISCT LA 8	DHISCO - TL A.....			05/01/2017.....	DIRECT.....		1,328,317	1,328,317		6.....
DHISCT LB 6	DHISCO - TL B.....			05/01/2017.....	DIRECT.....		4,649,109	4,649,109		6.....
DHISCT LC 4	DHISCO - TL C.....			05/01/2017.....	DIRECT.....		424,574	3,984,950		6.....
DHISCT LD 2	DHISCO - TL D.....			05/01/2017.....	DIRECT.....			3,387,208		6.....
DILIB2 TL 2	DILIGENT CORP - TRANCHE B-2 TL.....			05/10/2017.....	DIRECT.....		1,251,055	1,270,107		3.....
FASDHO LD 3	FASTENER DISTRIBUTION HOLDINGS - TL.....			04/03/2017.....	DIRECT.....		4,967,487	5,092,308		3.....
G7366* AB 2	TRINTECH TL.....			06/19/2017.....	DIRECT.....		241,823	244,266		3FE.....
000000 00 0	IRHE 2002-1.....			04/05/2017.....	BREAN CAPITAL, LLC.....		1,750,000	3,090,074		4.....
IMPADD TL 5	IMPACT SALES - DDTL.....			05/01/2017.....	DIRECT.....		169,778	171,875		4.....
INTERN AP 5	INTERNAP CORPORATION.....			04/13/2017.....	DIRECT.....		1,616,353	1,640,967		5.....
KILOFI NT 1	KILOWATT FINANCIAL LLC TL.....			06/27/2017.....	DIRECT.....		478,343	478,343		3.....
MAVBRC EV 1	MAVERICK BIDCO - REVOLVER.....			06/13/2017.....	DIRECT.....		17,184	17,184		3.....
MAVBID TL 2	MAVERICK BIDCO - TL.....			04/28/2017.....	DIRECT.....		1,083,972	1,101,460		3.....
MODMED IA 8	MOOD MEDIA.....			06/28/2017.....	DIRECT.....		7,559,414	7,807,634		4.....
NVTNDD TL 7	NVTN - DDTL.....			05/01/2017.....	DIRECT.....		744,010	744,010		4.....
NVTNTL B1 5	NVTN - TL B.....			05/01/2017.....	DIRECT.....		2,481,343	2,481,343		4.....
NVTNTL C1 4	NVTN - TL C.....			05/01/2017.....	DIRECT.....		1,318,492	1,498,896		4.....
ONYXCE NT 4	ONYX CENTERSOURCE.....			04/21/2017.....	DIRECT.....		42,852	42,852		4Z.....
PACUNI ON 2	PACIFIC UNION FINANCIAL LLC.....			04/21/2017.....	DIRECT.....		3,032,008	3,062,635		5.....
PADIHD TL 5	PADI HOLDINGS - TL.....			04/26/2017.....	DIRECT.....		600,415	610,204		3.....
PADIHR EV 8	PADI HOLDINGS - REVOLVER.....			06/28/2017.....	DIRECT.....		16,978	16,978		3.....
PETVET RV 9	PET VET CARE CENTERS - REVOLVER.....			06/23/2017.....	DIRECT.....		22,046	22,046		3.....
PETVET TL 9	PET VET CARE CENTERS - TERM LOAN.....			06/08/2017.....	DIRECT.....		2,602,181	2,647,100		3.....
PLDDEV TL 5	P&L DEVELOPMENT LLC 1ST LIEN TL.....			05/17/2017.....	DIRECT.....		7,920,000	8,000,000		4.....
PLSELL C1 3	PULSE SECURE LCC 1ST LIEN - TL.....			05/03/2017.....	DIRECT.....		2,027,271	2,058,150		5.....
SABASW TL 7	SABA SOFTWARE - TL.....			05/01/2017.....	DIRECT.....		1,139,484	1,151,880		3.....
SAFGUA RD 5	SAFEGUARD SCIENTIFICS.....			05/11/2017.....	DIRECT.....		2,023,328	2,135,439		4.....
SOUTHE AT 0	SOUTHERN THEATERS LLC.....			05/24/2017.....	DIRECT.....		45,602	45,602		4Z.....
T5MCDD TL 9	T5 MERGER CORP - DDTL.....			05/05/2017.....	DIRECT.....		85,414	85,414		3.....
TANGOE TL 4	TANGOE INC, SS 1ST LIEN LAST OUT TL.....			06/16/2017.....	DIRECT.....		3,970,176	4,132,793		5.....
TIERPO IN 8	TIERPOINT 2ND LIEN TL.....			05/03/2017.....	DIRECT.....		2,197,800	2,220,000		5.....

SCHEDULE D - PART 3

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

QE04.8

1			2		3	4	5	6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
WILTBR	ND	6	WILTON BRANDS.....			05/15/2017.....	DIRECT.....		5,398,517	5,508,690		4.....
000000	00	0	EMCM 02-1.....			04/13/2017.....	STORM HARBOUR SECURITIES.....		3,400,000	10,000,000		1.....
15135U	AL	3	CENOVUS ENERGY INC.....		A.....	04/04/2017.....	J.P. MORGAN.....		99,983	100,000		2FE.....
77509N	AF	0	ROGERS COMMUNICATIONS IN.....		A.....	04/25/2017.....	RBC CAPITAL MARKETS SECURITIES - US.....		607,058	434,000	18,671	2FE.....
98462Y	AB	6	YAMANA GOLD INC.....		A.....	04/26/2017.....	MORGAN STANLEY.....		50,609	50,000	729	2FE.....
000823	AA	2	ABPCI 2017-1A A1.....		D.....	06/02/2017.....	NATIXIS LONDON.....		3,000,000	3,000,000		1FE.....
00162L	CJ	4	ALM 2015-16A C1R.....		D.....	06/20/2017.....	GOLDMAN SACHS.....		5,000,000	5,000,000		2AM.....
00164K	AN	7	ALM 2014-14A BR.....		D.....	04/05/2017.....	BANK AMERICA.....		2,000,000	2,000,000		1FE.....
00507U	AT	8	ACTAVIS FUNDING SCS.....		D.....	05/24/2017.....	GOLDMAN SACHS.....		20,582	20,000	190	2FE.....
02007A	AU	0	ALM 2014-11A CR.....		D.....	04/28/2017.....	MORGAN STANLEY.....		5,000,000	5,000,000		2AM.....
034863	AR	1	ANGLO AMERICAN CAPITAL.....		D.....	04/04/2017.....	VARIOUS.....		1,342,500	1,340,000		3FE.....
03766F	AA	2	APID 2017-26A C.....		D.....	04/28/2017.....	CREDIT SUISSE.....		5,000,000	5,000,000		2AM.....
03767J	AE	5	APID 2017-27A C.....		D.....	06/23/2017.....	MERRILL LYNCH.....		5,750,000	5,750,000		2AM.....
04964U	AE	9	ATRM 11A SUB.....		D.....	04/10/2017.....	CITI.....		505,500	600,000		6.....
055451	AV	0	BHP BILLITON FIN USA LTD.....		D.....	06/29/2017.....	DEUTSCHE BANK.....		267,021	230,000	3,035	1FE.....
05578U	AB	0	BPCE SA.....		D.....	04/25/2017.....	CITI.....		3,128,040	3,000,000	41,629	2FE.....
05583J	AA	0	BPCE SA.....		D.....	05/15/2017.....	MORGAN STANLEY.....		486,962	490,000		2FE.....
06738E	AW	5	BARCLAYS PLC.....		D.....	05/02/2017.....	BARCLAYS AMERICAN.....		760,000	760,000		2FE.....
06760B	AL	6	BABSN 2017-1A D.....		D.....	06/23/2017.....	WELLS FARGO FINANCIAL US.....		1,000,000	1,000,000		2AM.....
09073W	AA	0	BRCHW 2014-1A INC.....		D.....	05/23/2017.....	CREDIT SUISSE.....		189,438	350,000		6.....
09629C	AG	0	BLUEM 2017-1A C.....		D.....	05/19/2017.....	J.P. MORGAN.....		3,000,000	3,000,000		1FE.....
12548J	AJ	1	CIFC 2017-3A C.....		D.....	06/02/2017.....	CITIGROUP GLOBAL MARKETS.....		8,000,000	8,000,000		2AM.....
13080B	AD	3	SYMP 2013-12A CR.....		D.....	04/03/2017.....	NOMURA SECURITIES DOMESTIC.....		1,500,000	1,500,000		1FE.....
13875E	AU	8	CANYC 2014-2A DR.....		D.....	05/12/2017.....	CREDIT SUISSE.....		400,200	400,000	1,442	3AM.....
21684A	AA	4	RABOBANK NEDERLAND.....		D.....	05/11/2017.....	GOLDMAN SACHS.....		267,098	250,000	5,299	1FE.....
234064	AB	9	DAIWA SECURITIES GROUP.....		D.....	04/12/2017.....	J.P. MORGAN.....		410,000	410,000		2FE.....
26244Q	AC	7	DRSLF 2017-49A C.....		D.....	05/23/2017.....	CREDIT SUISSE.....		7,000,000	7,000,000		1FE.....
26244Q	AD	5	DRSLF 2017-49A D.....		D.....	05/23/2017.....	CREDIT SUISSE.....		5,000,000	5,000,000		2AM.....
28622P	AJ	2	AWPT 2017-6A D.....		D.....	06/15/2017.....	GOLDMAN SACHS.....		1,485,000	1,500,000		2AM.....
30251G	AU	1	FMG RESOURCES AUG 2006.....		D.....	05/09/2017.....	J.P. MORGAN.....		500,000	500,000		3FE.....
30251G	AW	7	FMG RESOURCES AUG 2006.....		D.....	05/09/2017.....	J.P. MORGAN.....		250,000	250,000		3FE.....
38172X	AL	3	GOCAP 2013-16A BR.....		D.....	06/23/2017.....	WELLS FARGO SECURITIES LLC.....		750,000	750,000		1FE.....
38172X	AN	9	GOCAP 2013-16A CR.....		D.....	06/23/2017.....	WELLS FARGO SECURITIES LLC.....		250,000	250,000		1FE.....
40436X	AJ	6	HLM 3A-2014 CR.....		D.....	06/28/2017.....	CITIGROUP GLOBAL MARKETS.....		1,600,000	1,600,000		2AM.....
48274J	AB	2	KVK 2013-2A SUB.....		D.....	04/20/2017.....	NOMURA SECURITIES DOMESTIC.....		202,500	500,000		6.....
48274K	AB	9	KVK 2014-1A SUB.....		D.....	04/05/2017.....	NOMURA SECURITIES DOMESTIC.....		265,531	725,000		6.....
48274M	AR	0	KVK 2014-2A CR.....		C.....	04/04/2017.....	CREDIT SUISSE FIRST BOSTON.....		500,000	500,000		1FE.....
50181G	AW	0	LCM 16A DR.....		D.....	06/14/2017.....	CREDIT SUISSE.....		5,500,000	5,500,000		2AM.....
50247V	AC	3	LYB INTL FINANCE BV.....		D.....	04/06/2017.....	WELLS FARGO SECURITIES LLC.....		1,012,780	1,000,000	3,521	2FE.....
55818R	AT	3	MDPK 2014-14A C1R.....		D.....	04/13/2017.....	NOMURA SECURITIES DOMESTIC.....		500,000	500,000		1FE.....
56576V	AQ	0	MCLO 2014-6A BR.....		D.....	05/03/2017.....	CITI.....		3,000,000	3,000,000		1FE.....
59801W	AJ	5	MIDO 2017-7A D.....		D.....	06/02/2017.....	GOLDMAN SACHS.....		2,156,000	2,200,000		2AM.....
62856R	AD	7	MYRIAD INTL HOLDINGS BV.....		D.....	06/29/2017.....	CITIGROUP GLOBAL MARKETS.....		240,000	240,000		2FE.....
62877P	AA	2	NBK SPC LTD.....		D.....	05/22/2017.....	J.P. MORGAN.....		577,048	580,000		1FE.....
62947Q	AT	5	NXP BV/NXP FUNDING LLC.....		D.....	05/31/2017.....	MERRILL LYNCH.....		1,082,500	1,000,000	21,840	3FE.....
62947Q	AV	0	NXP BV/NXP FUNDING LLC.....		D.....	05/31/2017.....	MERRILL LYNCH.....		813,750	750,000	385	3FE.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
62947Q	AW 8 NXP BV/NXP FUNDING LLC.....	D.....	05/19/2017.....	MERRILL LYNCH.....		1,048,750	1,000,000	8,934	3FE.....
64129J	AY 6 NEUB 2013-14A DR.....	D.....	04/19/2017.....	DEUTSCHE BANK.....		2,437,500	2,500,000		1AM.....
67107F	AW 7 OZLM 2014-8A BR.....	D.....	05/16/2017.....	BANK AMERICA.....		1,000,000	1,000,000		1FE.....
67400L	AL 2 OAKTA 2014-A2 CR.....	D.....	04/28/2017.....	MITSUBISHI UFJ SECURITIES USA.....		3,250,000	3,250,000		1FE.....
67590G	BA 6 OCT17 2013-1A CR.....	D.....	05/15/2017.....	NOMURA SECURITIES DOMESTIC.....		2,000,000	2,000,000		1FE.....
675920	AG 7 OCT30 2017-1A C.....	D.....	06/15/2017.....	CREDIT SUISSE.....		4,343,038	4,340,000	51,933	3AM.....
69689C	AU 0 PLMRS 2015-2A CR.....	D.....	06/27/2017.....	CITIGROUP GLOBAL MARKETS.....		830,000	830,000		2AM.....
780641	AH 9 KONINKLIJKE KPN NV.....	D.....	04/26/2017.....	BARCLAYS AMERICAN.....		287,931	210,000	1,466	2FE.....
83608H	BA 1 SNDPT 2013-2A DR.....	D.....	04/07/2017.....	MORGAN STANLEY.....		250,000	250,000		2AM.....
83610K	AG 8 SNDPT 2017-2A D.....	D.....	05/19/2017.....	CREDIT SUISSE.....		7,912,256	8,000,000		2AM.....
87232B	AE 2 TSYMP 2017-1A D.....	D.....	06/29/2017.....	MERRILL LYNCH.....		2,000,000	2,000,000		2AM.....
872455	AW 0 TICP 2014-1A BR.....	C.....	04/04/2017.....	CITI.....		2,000,000	2,000,000		1FE.....
87938W	AU 7 TELEFONICA EMISIONES SAU.....	D.....	04/24/2017.....	CITI.....		154,539	150,000	1,086	2FE.....
87970U	BA 3 TELOS 2014-6A CR.....	C.....	04/06/2017.....	PARIBAS CORPORATION.....		1,500,000	1,500,000		1FE.....
92557Y	AB 5 VIBR 2016-5A SUB.....	D.....	04/27/2017.....	NOMURA SECURITIES DOMESTIC.....		841,242	975,000		6.....
986255	AQ 0 YCLO 2014-1A CR.....	D.....	04/17/2017.....	CITI.....		1,500,000	1,500,000		1FE.....
98887U	AB 1 ZAIS6 2017-1A SUB.....	D.....	05/03/2017.....	GOLDMAN SACHS.....		754,572	910,000		2.....
BL0926	81 8 PINNACLE HOLDCO SARL.....	D.....	05/03/2017.....	DIRECT.....		1,650,621	1,991,699		5FE.....
EJ9017	50 4 JBS INVESTMENTS GMBH.....	D.....	06/08/2017.....	SANTANDER SEC CORP.....		710,000	750,000	7,158	4FE.....
P14008	AC 3 BANCO MERCANTIL DEL NORT.....	D.....	05/19/2017.....	MORGAN STANLEY.....		2,000,000	2,000,000	15,972	3FE.....
P30179	AK 4 COMISION FED DE ELECTRIC.....	D.....	05/19/2017.....	J.P. MORGAN.....		1,313,000	1,300,000	20,764	2FE.....
P47718	AC 8 GLOBAL BANK CORPORATION.....	D.....	05/22/2017.....	MERRILL LYNCH.....		2,025,000	2,000,000	8,750	2FE.....
PRJCLO	UD 2 EVRY.....	B.....	06/19/2017.....	DIRECT.....		3,127,432	3,184,355		4.....
Y0963B	AA 1 BPRL INTERNATIONAL SINGA.....	D.....	05/23/2017.....	STANDARD NEW YORK.....		2,587,475	2,500,000	38,585	2FE.....
Y7138A	AF 7 PERTAMINA PERSERO PT.....	D.....	05/22/2017.....	VARIOUS.....		2,633,750	2,500,000	1,797	2FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					462,469,074	507,318,923	1,191,235	XXX.....
Bonds - Hybrid Securities									
46625H	HA 1 JPMORGAN CHASE & CO.....		06/16/2017.....	CITIGROUP GLOBAL MARKETS.....		518,650	500,000	5,596	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....					518,650	500,000	5,596	XXX.....
Bonds - SVO Identified Funds									
464288	51 3 ISHARES IBOXX H/Y CORP BOND.....		06/27/2017.....	WEEDEN & CO.....		6,441,700	73,300		4.....
8199999.	Total - Bonds - SVO Identified Funds.....					6,441,700	73,300	0	XXX.....
8399997.	Total - Bonds - Part 3.....					708,734,202	744,605,510	2,701,844	XXX.....
8399999.	Total - Bonds.....					708,734,202	744,605,510	2,701,844	XXX.....
Preferred Stocks - Industrial and Miscellaneous									
373334	11 9 GEORGIA POWER COMPANY.....		05/03/2017.....	BARCLAYS AMERICAN.....	10,300.000	1,044,163			RP2LFE.....
49446R	77 8 KIMCO REALTY CORP.....		05/09/2017.....	JANNEY MONTGOMERY SCOTT.....	8,000.000	199,600			RP2LFE.....
AMVEST	RP 0 AMVESTAR HOLDINGS, LLC.....		05/01/2017.....	DIRECT.....	30,000.000	3,000,000			P5UZ*.....
SFPREF	EQ 1 SMART FINANCIAL - PREF EQ.....		05/01/2017.....	DIRECT.....	333,333.330	333,333			P4A.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					4,577,096	XXX	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....					4,577,096	XXX	0	XXX.....
8999999.	Total - Preferred Stocks.....					4,577,096	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous									
29273R	10 9 ENERGY TRANSFER PARTNERS LP.....		04/21/2017.....	WEEDEN & CO.....	94,640.000	3,320,600	XXX		L.....
29278N	10 3 ENERGY TRANSFER PARTNERS LP.....		05/12/2017.....	VARIOUS.....	876,281.000	20,904,746	XXX		L.....
35905B	10 7 FRONTERA ENERGY CORP.....		06/14/2017.....	EXCHANGE.....	124,051.000	4,329,925	XXX		L.....
89832P	35 8 MILLER OPPORTUNITY TR-FI.....		05/01/2017.....	VARIOUS.....	65,415.000	1,172,086	XXX		L.....

QE04.9

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
90187B 10 1	TWO HARBORS INVESTMENT CORP		06/12/2017	WEEDEN & CO	1,247,709.000	12,304,638	XXX	.....	L
000000 00 0	FHLB CHICAGO CAPITAL STOCK		06/19/2017	DIRECT	17,010.000	1,701,000	XXX	.....	U
IMEDXC OM 4	IMEDX - COMMON EQUITY		05/01/2017	DIRECT	14,487.000	.....	XXX	.....	U
NVTNTL EQ 7	NVTN - COMMON EQUITY		05/01/2017	DIRECT	2,303,521.250	.....	XXX	.....	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					43,732,995	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					43,732,995	XXX	0	XXX
9799999.	Total - Common Stocks					43,732,995	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					48,310,091	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					757,044,293	XXX	2,701,844	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....3.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																								
34554*	AA	7	FHA SOUTHWESTERLY APTS.....	..	06/16/2017.	CALLED BY ISSUER at 100.000....		4,465	4,465	4,465	4,465				0		4,465			0	113	10/01/2032.	1.....	
36178M	2Q	3	GN AB2583.....	..	06/01/2017.	MBS PAYMENT.....		81,108	81,108	82,339	81,202		(94)		(94)		81,108			0	723	08/15/2023.	1.....	
36180B	C4	1	GN #AD0091.....	..	06/01/2017.	MBS PAYMENT.....		31,637	31,637	30,878	31,618		19		19		31,637			0	360	06/15/2032.	1.....	
36202D	X7	1	G2 3402.....	..	06/01/2017.	MBS PAYMENT.....		5,373	5,373	5,279	5,367		5		5		5,373			0	113	06/20/2033.	1.....	
3620AN	RT	9	GN 734998.....	..	06/01/2017.	MBS PAYMENT.....		155,893	155,893	155,893	155,893				0		155,893			0	1,943	04/15/2020.	1.....	
3620AN	RW	2	GN 735001.....	..	06/01/2017.	MBS PAYMENT.....		119,305	119,305	119,305	119,305				0		119,305			0	1,989	01/15/2029.	1.....	
36225C	TZ	9	G2 80567.....	..	06/01/2017.	MBS PAYMENT.....		32,709	32,709	32,464	32,686		23		23		32,709			0	251	01/20/2032.	1.....	
36225C	U6	1	G2 80604.....	..	06/01/2017.	MBS PAYMENT.....		5,791	5,791	5,820	5,790		1		1		5,791			0	45	05/20/2032.	1.....	
36225C	UU	8	G2 80594.....	..	06/01/2017.	MBS PAYMENT.....		207	207	208	207				0		207			0	2	04/20/2032.	1.....	
36230M	EN	3	GN 752841.....	..	06/01/2017.	MBS PAYMENT.....		20,150	20,150	20,150	20,150				0		20,150			0	315	10/15/2026.	1.....	
38373A	GF	7	GNR 2009-72 LG.....	..	06/01/2017.	MBS PAYMENT.....		125,146	125,146	126,632	125,208		(62)		(62)		125,146			0	2,706	08/16/2039.	1.....	
38373V	QE	3	GNR 2002-67 UB.....	..	06/20/2017.	MBS PAYMENT.....		770	770	825	775		(5)		(5)		770			0	62	11/20/2031.	1.....	
38373V	ST	8	GNR 2002-66 SG.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....				7,989	2,113		(2,113)		(2,113)				0	2,573	11/16/2024.	1.....		
38373X	EK	8	GNR 2002-45 Z.....	..	06/01/2017.	MBS PAYMENT.....		106,073	106,073	105,216	106,021		52		52		106,073			0	2,592	06/20/2032.	1.....	
38374B	6Z	1	GNR 2003-80 SG.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....				3,273	576		(576)		(576)				0	1,094	05/16/2032.	1.....		
38374B	YY	3	GNR 2003-69 SB.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....				2,552	1,558		(1,558)		(1,558)				0	714	08/16/2033.	1.....		
38374C	F6	3	GNR 2003-86 ZC.....	..	06/01/2017.	MBS PAYMENT.....		147,371	147,371	161,172	148,454		(1,083)		(1,083)		147,371			0	2,869	10/20/2033.	1.....	
38374C	K2	6	GNR 2003-86 ZK.....	..	06/01/2017.	MBS PAYMENT.....		181,415	181,415	182,987	181,544		(129)		(129)		181,415			0	3,815	10/20/2033.	1.....	
38374C	XE	6	GNR 2003-94 SD.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....				1,618	839		(839)		(839)				0	371	07/16/2033.	1.....		
38374E	Z3	4	GNR 2003-112 S.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....				3,207	1,270		(1,270)		(1,270)				0	814	12/16/2033.	1.....		
38374N	GD	3	GNR 2006-28 VS.....	..	06/20/2017.	MBS PAYMENT.....		1,917	1,917	3,398	2,010		(94)		(94)		1,917			0	582	06/20/2036.	1.....	
38376V	TB	3	GNR 2010-21 PB.....	..	06/01/2017.	MBS PAYMENT.....		166,793	166,793	171,614	167,165		(372)		(372)		166,793			0	2,094	12/20/2038.	1.....	
63556*	BY	1	PEACON COMMUNITY.....	..	06/23/2017.	CALLED BY ISSUER at 100.000....		53,946	53,946	55,497	53,993		(47)		(47)		53,946			0	1,486	11/01/2029.	1.....	
737518	AC	4	POSTAL SQUARE LP.....	..	06/15/2017.	SINK.....		78,483	78,483	78,502	78,502				0		78,502		(19)	(19)	2,551	06/15/2022.	1.....	
759330	AA	1	REINAUER MARITIME CO LLC.....	..	05/30/2017.	VARIOUS.....		85,000	85,000	85,000	85,000				0		85,000			0	2,497	11/30/2026.	1.....	
83162C	JQ	7	SBAP 1998-20K 1.....	..	05/01/2017.	MBS PAYMENT.....		14,144	14,144	14,144	14,144				0		14,144			0	415	11/01/2018.	1FE.....	
83162C	JX	2	SBAP 1999-20D 1.....	..	04/01/2017.	MBS PAYMENT.....		9,310	9,310	9,310	9,310				0		9,310			0	286	04/01/2019.	1FE.....	
83162C	LD	3	SBAP 2000-20L 1.....	..	06/01/2017.	MBS PAYMENT.....		24,999	24,999	24,999	24,999				0		24,999			0	862	12/01/2020.	1FE.....	
83162C	SE	4	SBAP 2008-20L 1.....	..	06/01/2017.	MBS PAYMENT.....		222,131	222,131	222,322	222,132				0		222,131			0	7,245	12/01/2028.	1FE.....	
912810	RU	4	US TREASURY N/B.....	..	05/10/2017.	VARIOUS.....		3,313,444	3,350,000	3,273,298			101		101		3,273,399		40,044	40,044	42,515	11/15/2046.	1.....	
912810	RV	2	US TREASURY N/B.....	..	06/27/2017.	VARIOUS.....		1,112,245	1,070,000	1,099,489			(20)		(20)		1,099,469		12,776	12,776	11,073	02/15/2047.	1.....	
912828	V9	8	US TREASURY N/B.....	..	05/01/2017.	VARIOUS.....		878,652	880,000	877,431			6		6		877,437		1,215	1,215	3,809	02/15/2027.	1.....	
912828	W7	1	US TREASURY N/B.....	..	05/24/2017.	BANK OF AMERICA.....		150,650	150,000	150,313			(4)		(4)		150,309		342	342	523	03/31/2024.	1.....	
912828	W8	9	US TREASURY N/B.....	..	05/22/2017.	VARIOUS.....		619,806	620,000	621,843			(17)		(17)		621,826		(2,020)	(2,020)	1,471	03/31/2022.	1.....	
912828	X4	7	US TREASURY N/B.....	..	06/06/2017.	VARIOUS.....		321,005	320,000	320,619			(4)		(4)		320,615		391	391	475	04/30/2022.	1.....	
912828	X7	0	US TREASURY N/B.....	..	05/24/2017.	VARIOUS.....		188,769	190,000	187,595			7		7		187,602		1,166	1,166	239	04/30/2024.	1.....	
912828	X8	8	US TREASURY N/B.....	..	06/30/2017.	VARIOUS.....		2,293,219	2,260,000	2,292,707			(137)		(137)		2,292,570		649	649	5,544	05/15/2027.	1.....	
0599999.	Total - Bonds - U.S. Government.....							10,551,926	10,514,136	10,540,353	1,682,296	0	(8,210)	0	(8,210)	0	10,497,382	0	54,544	54,544	107,131	XXX	XXX	
Bonds - All Other Government																								
EJ2827	91	7	MEX BONOS DESARR FIX RT.....	B	06/15/2017.	MATURITY.....		1,673,463	1,657,481	2,478,814	1,463,373		(11,987)		(11,987)	983,837	2,435,223	(761,760)		(761,760)	41,139	06/15/2017.	1FE.....	
EJ8068	49	0	MEX BONOS DESARR FIX RT.....	B	06/21/2017.	VARIOUS.....		3,096,301	3,182,364	2,945,626	1,861,836		6,407		6,407	109,976	2,954,510	180,345	(38,554)	141,791	80,418	06/14/2018.	2FE.....	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
1099999	Total - Bonds - All Other Government.....								4,769,764	4,839,845	5,424,440	3,325,209	0	(5,580)	0	(5,580)	1,093,813	5,389,733	(581,415)	(38,554)	(619,969)	121,557	XXX	XXX
Bonds - U.S. States, Territories and Possessions																								
452152	H2	0	ILLINOIS ST-REF.....		06/14/2017	MORGAN STANLEY.....		2,983,770	3,000,000	3,257,880	3,254,396		(9,754)		(9,754)		3,244,642		(260,872)	(260,872)	94,583	02/01/2029	2FE.....	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....								2,983,770	3,000,000	3,257,880	3,254,396	0	(9,754)	0	(9,754)	0	3,244,642	0	(260,872)	(260,872)	94,583	XXX	XXX
Bonds - U.S. Political Subdivisions of States																								
167505	LR	5	CHICAGO IL BRD OF EDU.....		06/15/2017	MATURITY.....		380,650	380,650	299,152	367,573		13,077		13,077		380,650			0		06/15/2017	4FE.....	
213185	DV	0	COOK CNTY-TXB-D-BABS.....		06/28/2017	RAMIREZ & CO.....		6,135,650	5,000,000	5,468,350	5,438,041		(6,495)		(6,495)		5,431,546		704,104	704,104	197,252	11/15/2034	1FE.....	
403755	G3	9	GWINNETT CNTY GA SCH DIST.....		06/15/2017	MATURITY.....		283,276	283,276	231,771	277,178		6,098		6,098		283,276			0		06/15/2017	1.....	
603789	5A	2	MINNEAPOLIS MN SPL SCH DIST #1.....		06/15/2017	MATURITY.....		244,240	244,240	199,832	238,983		5,257		5,257		244,240			0		06/15/2017	1.....	
86768M	AP	7	SUNRISE FL SPL ASSMNT.....		05/01/2017	CALLED BY ISSUER at 100.000....		310,000	310,000	310,000	310,000				0		310,000			0	6,898	05/01/2020	2FE.....	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....								7,353,816	6,218,166	6,509,105	6,631,775	0	17,937	0	17,937	0	6,649,712	0	704,104	704,104	204,150	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																								
00339T	AA	6	ABILENE CHRISTIAN UVSTY.....		04/06/2017	CITIGROUP GLOBAL MARKETS...		4,804,700	5,000,000	5,000,000	5,000,000				0		5,000,000		(195,300)	(195,300)	125,868	04/01/2046	1FE.....	
01F022	65	9	FANNIE MAE.....		04/25/2017	WELLS FARGO SECURITIES LLC.....		5,287,519	5,500,000	5,224,141					0		5,224,141		63,379	63,379		05/01/2047	1.....	
01F022	66	7	FANNIE MAE.....		05/24/2017	WELLS FARGO SECURITIES LLC.....		5,298,047	5,500,000	5,278,711					0		5,278,711		19,336	19,336		06/01/2047	1.....	
01F022	67	5	FANNIE MAE.....		06/20/2017	WELLS FARGO SECURITIES LLC.....		5,348,750	5,500,000	5,290,313					0		5,290,313		58,438	58,438		07/01/2047	1.....	
01F030	65	2	FANNIE MAE.....		04/25/2017	VARIOUS.....		9,342,148	9,375,000	9,251,587					0		9,251,587		90,562	90,562		05/01/2047	1.....	
01F030	66	0	FNCL 3 6/12.....		06/01/2017	VARIOUS.....		9,407,227	9,375,000	9,324,937					0		9,324,937		82,290	82,290		03/01/2042	1.....	
01F030	67	8	FNCL 3 7/12.....		06/19/2017	VARIOUS.....		9,420,410	9,375,000	9,392,578					0		9,392,578		27,832	27,832		04/01/2042	1.....	
01F032	65	8	FNCL 3.5 5/12.....		04/25/2017	MURIEL SIEBERT.....		6,157,500	6,000,000	6,126,094					0		6,126,094		31,406	31,406		09/01/2041	1.....	
01F032	66	6	FANNIE MAE.....		05/25/2017	MURIEL SIEBERT.....		6,180,938	6,000,000	6,145,078					0		6,145,078		35,859	35,859		06/01/2045	1.....	
01F032	67	4	FANNIE MAE.....		06/19/2017	MURIEL SIEBERT.....		6,184,688	6,000,000	6,170,391					0		6,170,391		14,297	14,297		11/01/2045	1.....	
051687	DG	3	AURORA IL SF MTGE REVENUE.....		06/01/2017	CALLED BY ISSUER at 100.000....		56,912	56,912	50,789	51,245		5,667		5,667		56,912			0	1,165	06/01/2045	1FE.....	
051687	DK	4	AURORA IL SF MTGE REVENUE.....		06/01/2017	CALLED BY ISSUER at 100.000....		20,602	20,602	19,366	19,455		1,147		1,147		20,602			0	473	06/01/2045	1FE.....	
067054	AA	4	BARAGA CNTY MI MEMORIAL HOSP R.....		06/20/2017	CALLED BY ISSUER at 100.000....		20,000	20,000	20,000	20,000				0		20,000			0	558	09/20/2036	1FE.....	
133335	AA	7	CAMERON CNTY TX HSG FIN CORP M.....		06/20/2017	CALLED BY ISSUER at 100.000....		10,000	10,000	9,838	9,890		110		110		10,000			0	250	06/20/2043	1FE.....	
167727	VZ	6	CHICAGO WSTWTR-TXBL.....		04/11/2017	JEFFERIES & CO.....		2,769,250	2,500,000	2,500,000	2,500,000				0		2,500,000		269,250	269,250	116,029	01/01/2035	1FE.....	
183596	BH	7	BALTIMORE MD BRD OF SCH COMMIS.....		06/15/2017	MATURITY.....		195,290	195,290	143,120	189,812		5,478		5,478		195,290			0		06/15/2017	1FE.....	
222102	AA	3	COULEE WA MED FNDTN REVENUE.....		05/22/2017	CALLED BY ISSUER at 100.000....		15,000	15,000	15,000	15,000				0		15,000			0	352	04/20/2036	1FE.....	
230582	ER	5	CUMBERLAND CNTY NC COPS.....		06/15/2017	MATURITY.....		239,692	239,692	196,111	234,533		5,159		5,159		239,692			0		06/15/2017	1FE.....	
246343	LJ	4	DE RIVER JT TOLL.....		04/11/2017	RAYMOND JAMES.....		3,125,210	2,750,000	3,069,550			(3,331)		(3,331)		3,066,219		58,991	58,991	17,569	07/01/2042	1FE.....	
246395	VJ	3	DELAWARE ST HSG AUTH REVENUE.....		05/01/2017	CALLED BY ISSUER at 100.000....		40,000	40,000	40,896	40,354		(354)		(354)		40,000			0	1,152	07/01/2035	1FE.....	
25477P	FT	7	DIST OF COLUMBIA HSG FIN AGY M.....		06/01/2017	CALLED BY ISSUER at 100.000....		60,000	60,000	57,000	58,073		1,927		1,927		60,000			0	1,440	06/01/2038	1FE.....	
270602	PN	9	E BATON ROUGE LA MTGE FIN AUTH.....		04/03/2017	CALLED BY ISSUER at 100.000....		5,000	5,000	4,880	4,909		91		91		5,000			0	133	10/01/2040	1FE.....	
3128HJ	AH	9	FG W30008.....		06/01/2017	MBS PAYMENT.....		72,951	72,951	83,681	73,375		(423)		(423)		72,951			0	2,326	05/01/2025	1.....	
312945	DS	4	FG A96413.....		06/01/2017	MBS PAYMENT.....		5,232	5,232	5,232	5,233		(1)		(1)		5,232			0	87	01/01/2041	1.....	
3132HP	NB	6	FG Q13086.....		06/01/2017	MBS PAYMENT.....		4,760	4,760	4,990	4,769		(9)		(9)		4,760			0	59	11/01/2042	1.....	
3133T2	GN	4	FHR 1636 B.....		06/26/2017	INTEREST ONLY PAYMENT.....				3,923	256		(256)		(256)					0	229	11/15/2023	1.....	
3133T4	GM	2	FHG 27 SD.....		06/01/2017	MBS PAYMENT.....		9,778	9,778	7,935	9,628		150		150		9,778			0	1,137	03/25/2024	1.....	
3133TD	SX	5	FHR 2060 Z.....		06/01/2017	MBS PAYMENT.....		26,234	26,234	27,362	26,336		(102)		(102)		26,234			0	694	05/15/2028	1.....	
3133TG	ZW	2	FHR 2107 Z.....		06/01/2017	MBS PAYMENT.....		13,287	13,287	12,725	13,268		19		19		13,287			0	335	12/15/2028	1.....	
31349T	E4	9	FH 781955.....		05/25/2017	VARIOUS.....		8,047	8,047	8,136	8,047		(1)		(1)		8,047			0	180	05/01/2034	1.....	

QE05.1

SCHEDULE D - PART 4

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

QE052

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358Q	SY	2	FNR G92-52 SQ.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	1,970	1,768	.....	.....(105)	.....	.....(105)	.....	1,663	.....	.....(1,663)	(1,663)	640	09/25/2022.	1.....
31358U	B5	4	FNR 1993-51 E.....	..	06/01/2017.	MBS PAYMENT.....	.....	1,777	1,777	1,563	1,759	.....	.....18	.....	.....18	.....	1,777	.....	.....	.....0	.....	02/25/2023.	1.....
31359F	DD	7	FNR 1993-202 SZ.....	..	06/01/2017.	MBS PAYMENT.....	.....	5,400	5,400	5,839	5,438	.....	.....(38)	.....	.....(38)	.....	5,400	.....	.....	.....0	221	11/25/2023.	1.....
31359U	G6	6	FNR 1998-57 ZE.....	..	06/01/2017.	MBS PAYMENT.....	.....	24,957	24,957	24,817	24,964	.....	.....(8)	.....	.....(8)	.....	24,957	.....	.....	.....0	597	10/25/2028.	1.....
31364J	LN	1	FNS 285 1.....	..	06/01/2017.	MBS PAYMENT.....	.....	2,770	2,770	2,261	2,770	.....	.....	.....	.....0	.....	2,770	.....	.....	.....0	.....	02/25/2027.	1.....
3136A2	5F	6	FNR 2011-141 EA.....	..	06/01/2017.	MBS PAYMENT.....	.....	418,083	418,083	421,938	419,000	.....	.....(917)	.....	.....(917)	.....	418,083	.....	.....	.....0	3,047	07/25/2021.	1.....
3136A7	MJ	8	FNA 2012-M8 ASQ2.....	..	06/01/2017.	MBS PAYMENT.....	.....	1,404,003	1,404,003	1,408,696	901,977	.....	.....(530)	.....	.....(530)	.....	1,404,003	.....	.....	.....0	8,960	12/25/2019.	1.....
3136A7	MQ	2	FNA 2012-M8 AB2.....	..	06/01/2017.	MBS PAYMENT.....	.....	10,407	10,407	10,404	10,403	.....	.....4	.....	.....4	.....	10,407	.....	.....	.....0	224	05/25/2022.	1.....
3136AE	7B	7	FNA 2013-M10 AFL.....	..	06/25/2017.	MBS PAYMENT.....	.....	49,950	49,950	49,326	49,639	.....	.....311	.....	.....311	.....	49,950	.....	.....	.....0	254	06/25/2023.	1.....
3136AE	GM	3	FNA 2013-M7 ASQ2.....	..	06/01/2017.	MBS PAYMENT.....	.....	106,497	106,497	106,614	106,576	.....	.....(78)	.....	.....(78)	.....	106,497	.....	.....	.....0	807	03/26/2018.	1.....
3136AG	QM	7	FNA 2013-M13 A.....	..	06/01/2017.	MBS PAYMENT.....	.....	50,176	50,176	50,438	50,232	.....	.....(56)	.....	.....(56)	.....	50,176	.....	.....	.....0	340	05/25/2018.	1.....
3136AK	XS	7	FNA 2014-M9 ASQ2.....	..	04/01/2017.	MBS PAYMENT.....	.....	49,051	49,051	49,136	48,972	.....	.....79	.....	.....79	.....	49,051	.....	.....	.....0	239	04/25/2017.	1.....
3136AM	M6	3	FNA 2015-M4 ABV2.....	..	06/01/2017.	MBS PAYMENT.....	.....	7,327	7,327	7,307	6,371	.....	.....	.....	.....0	.....	7,327	.....	.....	.....0	66	07/25/2022.	1.....
3136AN	LG	0	FNA 2015-M7 AB1.....	..	05/01/2017.	MBS PAYMENT.....	.....	863,320	863,320	861,185	859,292	.....	.....4,028	.....	.....4,028	.....	863,320	.....	.....	.....0	26,790	12/25/2024.	1.....
3136AN	LH	8	FNA 2015-M7 AB2.....	..	06/01/2017.	MBS PAYMENT.....	.....	1,345,135	1,345,135	1,299,438	1,343,893	.....	.....1,242	.....	.....1,242	.....	1,345,135	.....	.....	.....0	24,935	12/25/2024.	1.....
3136AS	4S	2	FNA 2016-M7 AB1.....	..	06/01/2017.	MBS PAYMENT.....	.....	31,005	31,005	30,928	31,005	.....	.....	.....	.....0	.....	31,005	.....	.....	.....0	240	09/25/2026.	1.....
3136AT	5G	5	FNA 2016-M11 AL.....	..	06/01/2017.	MBS PAYMENT.....	.....	37,643	37,643	37,197	37,631	.....	.....12	.....	.....12	.....	37,643	.....	.....	.....0	518	07/25/2039.	1.....
3136AV	QQ	5	FANNIEMAE-ACES.....	..	06/01/2017.	MBS PAYMENT.....	.....	5,950	5,950	5,903	.....	.....	.....1	.....	.....1	.....	5,950	.....	.....	.....0	25	12/25/2026.	1.....
3136AW	WE	3	FANNIEMAE-ACES.....	..	06/01/2017.	MBS PAYMENT.....	.....	2,401	2,401	2,401	.....	.....	.....	.....	.....0	.....	2,401	.....	.....	.....0	5	11/25/2028.	1.....
31371M	LB	1	FN 256022.....	..	06/01/2017.	MBS PAYMENT.....	.....	658	658	719	664	.....	.....(6)	.....	.....(6)	.....	658	.....	.....	.....0	17	12/01/2035.	1.....
31377E	2Q	1	FANNIE MAE.....	..	06/01/2017.	MBS PAYMENT.....	.....	9,728	9,728	9,883	.....	.....	.....(3)	.....	.....(3)	.....	9,728	.....	.....	.....0	118	07/01/2027.	1.....
31377T	FQ	4	FN 386375.....	..	06/01/2017.	MBS PAYMENT.....	.....	14,792	14,792	14,822	14,798	.....	.....(6)	.....	.....(6)	.....	14,792	.....	.....	.....0	295	08/01/2028.	1.....
31377T	UW	4	FN 386797.....	..	06/01/2017.	MBS PAYMENT.....	.....	3,472	3,472	3,559	3,477	.....	.....(5)	.....	.....(5)	.....	3,472	.....	.....	.....0	77	01/01/2022.	1.....
31377U	FH	1	FN 387268.....	..	06/01/2017.	MBS PAYMENT.....	.....	20,163	20,163	20,718	20,189	.....	.....(26)	.....	.....(26)	.....	20,163	.....	.....	.....0	459	02/01/2025.	1.....
31377U	PU	1	FN 387535.....	..	06/01/2017.	MBS PAYMENT.....	.....	19,078	19,078	19,230	19,084	.....	.....(6)	.....	.....(6)	.....	19,078	.....	.....	.....0	409	08/01/2025.	1.....
31377U	TV	5	FN 387664.....	..	06/01/2017.	MBS PAYMENT.....	.....	50,087	50,087	50,416	50,110	.....	.....(23)	.....	.....(23)	.....	50,087	.....	.....	.....0	1,065	10/01/2025.	1.....
31377U	TZ	6	FN 387668.....	..	06/01/2017.	MBS PAYMENT.....	.....	8,155	8,155	8,474	8,169	.....	.....(13)	.....	.....(13)	.....	8,155	.....	.....	.....0	182	10/01/2035.	1.....
3137A5	VL	5	FHR 3786 SG.....	..	06/15/2017.	MBS PAYMENT.....	.....	90,680	90,680	71,637	89,598	.....	.....1,082	.....	.....1,082	.....	90,680	.....	.....	.....0	2,964	01/15/2041.	1.....
3137AF	UM	2	FHR 3942 JZ.....	..	06/01/2017.	MBS PAYMENT.....	.....	439,571	439,571	417,263	437,759	.....	.....1,812	.....	.....1,812	.....	439,571	.....	.....	.....0	7,166	10/15/2041.	1.....
3137AJ	XV	4	FHR 3954 PD.....	..	06/01/2017.	MBS PAYMENT.....	.....	17,735	17,735	17,773	17,739	.....	.....(4)	.....	.....(4)	.....	17,735	.....	.....	.....0	149	07/15/2041.	1.....
3137AM	XJ	1	FHR 4011 DA.....	..	06/01/2017.	MBS PAYMENT.....	.....	1	1	1	.....	.....	.....	.....	.....0	.....	1	.....	.....	.....0	.....	09/15/2041.	1.....
3137AM	XL	6	FHR 4011 DC.....	..	06/01/2017.	MBS PAYMENT.....	.....	3	3	3	3	.....	.....	.....	.....0	.....	3	.....	.....	.....0	.....	09/15/2041.	1.....
3137B2	3A	6	FHR 4211 SA.....	..	06/15/2017.	MBS PAYMENT.....	.....	68,618	68,618	57,167	68,274	.....	.....343	.....	.....343	.....	68,618	.....	.....	.....0	1,424	05/15/2043.	1.....
3137BE	RD	8	FHR 4399 A.....	..	06/25/2017.	MBS PAYMENT.....	.....	254,719	254,719	257,664	256,087	.....	.....(1,368)	.....	.....(1,368)	.....	254,719	.....	.....	.....0	2,654	07/15/2024.	1.....
31381G	JE	9	FN 460261.....	..	06/01/2017.	MBS PAYMENT.....	.....	37,918	37,918	35,359	37,918	.....	.....	.....	.....0	.....	37,918	.....	.....	.....0	1,078	12/25/2018.	1.....
31381K	4L	0	FN 463527.....	..	06/01/2017.	MBS PAYMENT.....	.....	7,975	7,975	8,269	7,983	.....	.....(8)	.....	.....(8)	.....	7,975	.....	.....	.....0	168	10/01/2024.	1.....
31381K	6Z	7	FN 463588.....	..	06/01/2017.	MBS PAYMENT.....	.....	10,162	10,162	10,559	10,174	.....	.....(12)	.....	.....(12)	.....	10,162	.....	.....	.....0	216	12/01/2024.	1.....
31384L	NJ	9	FN 526993.....	..	06/01/2017.	MBS PAYMENT.....	.....	5,121	5,121	5,005	5,121	.....	.....	.....	.....0	.....	5,121	.....	.....	.....0	102	11/01/2028.	1.....
31389L	4B	2	FN 629118.....	..	06/01/2017.	MBS PAYMENT.....	.....	1,878	1,878	1,885	1,877	.....	.....1	.....	.....1	.....	1,878	.....	.....	.....0	22	02/01/2032.	1.....
3138A1	JB	8	FN AH0257.....	..	06/01/2017.	MBS PAYMENT.....	.....	1,980	1,980	1,928	1,980	.....	.....	.....	.....0	.....	1,980	.....	.....	.....0	28	12/01/2040.	1.....
3138A2	EC	9	FN AH1030.....	..	06/01/2017.	MBS PAYMENT.....	.....	5,766	5,766	5,934	5,774	.....	.....(8)	.....	.....(8)	.....	5,766	.....	.....	.....0	126	12/01/2040.	1.....
3138A4	6Y	6	FN AH3586.....	..	06/01/2017.	MBS PAYMENT.....	.....	8,899	8,899	8,994	8,905	.....	.....(7)	.....	.....(7)	.....	8,899	.....	.....	.....0	151	01/01/2041.	1.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification		Description	F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
3138A5	NC	2		06/01/2017	MBS PAYMENT		1,430	1,430	1,476	1,433		(3)		(3)		1,430			.0	.24	02/01/2041	1
3138A9	CW	2		06/01/2017	MBS PAYMENT		4,424	4,424	4,602	4,441		(17)		(17)		4,424			.0	.77	03/01/2041	1
3138AB	YR	4		06/01/2017	MBS PAYMENT		5,677	5,677	5,906	5,689		(12)		(12)		5,677			.0	.104	04/01/2041	1
3138AK	RJ	0		06/01/2017	MBS PAYMENT		1,267	1,267	1,288	1,268		(1)		(1)		1,267			.0	.21	07/01/2041	1
3138E0	6C	8		06/01/2017	MBS PAYMENT		208,247	208,247	212,640	208,442		(195)		(195)		208,247			.0	3,033	12/01/2041	1
3138E9	P2	0		06/01/2017	MBS PAYMENT		8,176	8,176	8,449	8,188		(12)		(12)		8,176			.0	.111	03/01/2042	1
3138L3	WT	8		06/01/2017	MBS PAYMENT		21,777	21,777	21,583			.42		.42		21,777			.0	.95	05/01/2028	1
3138LE	YS	4		06/01/2017	MBS PAYMENT		17,503	17,503	16,644			.14		.14		17,503			.0	.110	08/01/2028	1
3138LF	QX	9		06/01/2017	MBS PAYMENT		16,477	16,477	15,926			.3		.3		16,477			.0	.116	10/01/2036	1
3138LY	5E	3		06/01/2017	MBS PAYMENT		2,726	2,726	2,924	2,735		(9)		(9)		2,726			.0	.40	07/01/2042	1
3138M6	N2	9		06/01/2017	MBS PAYMENT		5,440	5,440	5,810	5,450		(10)		(10)		5,440			.0	.67	10/01/2042	1
3138MB	MB	9		06/01/2017	MBS PAYMENT		4,752	4,752	4,968	4,759		(7)		(7)		4,752			.0	.61	09/01/2042	1
31392G	CF	0		06/26/2017	INTEREST ONLY PAYMENT		2,715		801			(801)		(801)		789			.0	.789	12/25/2032	1
31393B	R8	0		06/01/2017	MBS PAYMENT		4,346	4,346	3,614	4,273		.73		.73		4,346			.0	.313	05/25/2033	1
31393D	JL	6		06/01/2017	MBS PAYMENT		135,784	135,784	144,050	136,596		(812)		(812)		135,784			.0	3,546	07/25/2033	1
31394N	HE	1		06/01/2017	MBS PAYMENT		113,401	113,401	115,669	113,469		(68)		(68)		113,401			.0	2,739	01/15/2034	1
31394R	NN	5		06/01/2017	MBS PAYMENT		74,269	74,269	75,746	74,315		(46)		(46)		74,269			.0	1,720	02/15/2034	1
31395V	CC	1		06/01/2017	MBS PAYMENT		113,227	113,227	112,236	113,107		.120		.120		113,227			.0	2,284	06/15/2035	1
31396E	3H	7		06/01/2017	MBS PAYMENT		182,064	182,064	209,466	183,794		(1,729)		(1,729)		182,064			.0	3,807	02/15/2035	1
31396L	S4	3		06/26/2017	INTEREST ONLY PAYMENT		155		58			(58)		(58)					.0	.54	12/25/2036	1
31396N	G7	5		06/01/2017	MBS PAYMENT		287,865	287,865	296,051	288,585		(721)		(721)		287,865			.0	6,671	02/15/2036	1
31396N	RF	5		06/01/2017	MBS PAYMENT		241,499	241,499	260,449	243,120		(1,621)		(1,621)		241,499			.0	5,948	05/15/2036	1
31396W	D8	6		06/01/2017	MBS PAYMENT		120,016	120,016	135,108	123,216		(3,199)		(3,199)		120,016			.0	2,627	07/25/2037	1
31396Y	F7	2		06/01/2017	MBS PAYMENT		49,005	49,005	54,187	49,506		(501)		(501)		49,005			.0	.887	04/25/2038	1
31397A	RJ	4		06/01/2017	MBS PAYMENT		185,936	185,936	187,954	186,134		(198)		(198)		185,936			.0	3,674	07/15/2036	1
31397L	VX	4		06/26/2017	INTEREST ONLY PAYMENT		148		44			(44)		(44)					.0	.44	06/25/2037	1
31397M	6F	9		06/26/2017	INTEREST ONLY PAYMENT		4,794		1,559			(1,559)		(1,559)					.0	1,632	02/25/2039	1
31397Q	UQ	9		06/01/2017	MBS PAYMENT		8,094	8,094	8,355	8,132		(39)		(39)		8,094			.0	.92	06/25/2020	1
31398F	ER	8		06/01/2017	MBS PAYMENT		233,345	233,345	212,058	231,918		1,427		1,427		233,345			.0	4,087	10/25/2039	1
31398J	VX	8		06/01/2017	MBS PAYMENT		599		599	595		.4		.4		599			.0		10/15/2036	1
31398N	W7	5		06/01/2017	MBS PAYMENT		311,329	311,329	313,469			(427)		(427)		311,329			.0	1,449	03/25/2024	1
31398S	KG	7		06/01/2017	MBS PAYMENT		455,640	455,640	396,708	451,148		4,492		4,492		455,640			.0	7,361	12/25/2040	1
31401C	TK	9		06/01/2017	MBS PAYMENT		36,896	36,896	37,069	36,865		.31		.31		36,896			.0	.534	05/01/2033	1
31402G	RN	5		06/01/2017	MBS PAYMENT		3,365	3,365	3,401	3,362		.3		.3		3,365			.0	.40	07/01/2033	1
31402Q	WH	0		06/01/2017	MBS PAYMENT		50,033	50,033	50,291	49,977		.56		.56		50,033			.0	.662	07/01/2034	1
31402R	K9	9		06/01/2017	MBS PAYMENT		6,366	6,366	6,589	6,390		(24)		(24)		6,366			.0	.271	06/01/2023	1
31409K	VM	6		06/01/2017	MBS PAYMENT		10,990	10,990	12,157	11,031		(41)		(41)		10,990			.0	.289	06/01/2036	1
31409L	7J	8		06/01/2017	MBS PAYMENT		6,352	6,352	7,050	6,373		(22)		(22)		6,352			.0	.167	10/01/2037	1
31409L	Q7	3		06/01/2017	MBS PAYMENT		5,669	5,669	6,093	5,684		(14)		(14)		5,669			.0	.139	04/01/2037	1
31412Q	2W	8		06/01/2017	MBS PAYMENT		10,083	10,083	10,135	10,089		(6)		(6)		10,083			.0	.198	01/01/2040	1
31416N	YV	8		06/01/2017	MBS PAYMENT		4,060	4,060	4,206	4,077		(18)		(18)		4,060			.0	.67	03/01/2039	1
31416W	T9	3		06/01/2017	MBS PAYMENT		12,142	12,142	12,661	12,177		(35)		(35)		12,142			.0	.243	09/01/2040	1

SCHEDULE D - PART 4

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

QE054

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31417A JK 6	FN AB3865			06/01/2017	MBS PAYMENT			3,701	3,701	3,789	3,703		(3)		(3)		3,701			0	.55	11/01/2041	1
31417D KX 0	FN AB6609			06/01/2017	MBS PAYMENT			239,711	239,711	245,292	240,048		(337)		(337)		239,711			0	3,610	10/01/2042	1
31417Y SC 2	FN MA0514			06/01/2017	MBS PAYMENT			3,593	3,593	3,757	3,606		(12)		(12)		3,593			0	.60	09/01/2040	1
31418A FD 5	FN MA1063			06/01/2017	MBS PAYMENT			6,058	6,058	6,387	6,086		(28)		(28)		6,058			0	.73	05/01/2022	1
31418U WW 0	FN AD6960			06/01/2017	MBS PAYMENT			4,645	4,645	4,773	4,654		(10)		(10)		4,645			0	.91	07/01/2040	1
31418W FJ 4	FN AD8268			06/01/2017	MBS PAYMENT			5,983	5,983	6,125	5,992		(9)		(9)		5,983			0	.111	09/01/2040	1
31419J M8 8	FN AE7582			06/01/2017	MBS PAYMENT			19,804	19,804	20,237	19,830		(26)		(26)		19,804			0	.358	11/01/2040	1
31419L C7 6	FN AE9093			06/01/2017	MBS PAYMENT			9,604	9,604	9,905	9,625		(21)		(21)		9,604			0	.160	12/01/2040	1
34074M CJ 8	FLORIDA ST HSG FIN CORP REVENUE			04/03/2017	CALLED BY ISSUER at 100.000			10,000	10,000	10,000	10,000				0		10,000			0	.242	01/01/2029	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REVENUE			04/03/2017	CALLED BY ISSUER at 100.000			20,000	20,000	20,000	20,000				0		20,000			0	.467	01/01/2030	1FE
381276 AC 8	GOLDEN VLY MN MF HSG REVENUE			06/20/2017	CALLED BY ISSUER at 100.000			20,000	20,000	19,120	19,267		.733		.733		20,000			0	.485	12/20/2041	1FE
45201Y M9 5	IL HSG DEV AUTH-C			04/26/2017	MORGAN KEEGAN & CO INC.			923,620	1,000,000	1,000,000	1,000,000				0		1,000,000		(76,380)	(76,380)	18,858	02/01/2035	1FE
45204E PQ 5	IL ST FIN AUTH-REF-A			05/31/2017	CITIGROUP GLOBAL MARKETS			550,545	500,000	555,115	554,386		(2,191)		(2,191)		552,194		(1,649)	(1,649)	14,236	02/15/2045	1FE
462590 HH 6	IOWA ST STUDENT LOAN LIQUIDITY			06/01/2017	CALLED BY ISSUER at 100.000			120,000	120,000	117,235	118,874		1,126		1,126		120,000			0	3,150	12/01/2022	1FE
544445 CB 3	LA DEPT OF APRTS-B			04/19/2017	RBC CAPITAL MARKETS SECURITIES - US			2,231,120	2,000,000	2,203,300			(4,938)		(4,938)		2,198,362		32,758	32,758	26,389	05/15/2041	1FE
54627A DD 6	LOUISIANA ST HSG FIN AGY SF MT			06/01/2017	CALLED BY ISSUER at 100.000			255,000	255,000	251,813	253,026		1,974		1,974		255,000			0	6,630	06/01/2039	1FE
57419P MU 0	MD ST DEV-AMT-H			05/08/2017	CALLED BY ISSUER at 100.000			440,000	440,000	433,620	434,125		5,875		5,875		440,000			0	15,198	09/01/2037	1FE
594650 SH 7	MICHIGAN ST HSG DEV AUTH MF RE			04/20/2017	CALLED BY ISSUER at 100.000			220,000	220,000	217,250	218,534		1,466		1,466		220,000			0	5,500	10/20/2035	1FE
603798 AE 9	MINNEAPOLIS ST/SAINT PAUL HSG			06/01/2017	CALLED BY ISSUER at 100.000			126,836	126,836	121,763	122,407		4,429		4,429		126,836			0	2,759	11/01/2038	1FE
60415N 4Z 2	MINNESOTA ST HSG FIN AGY			06/01/2017	CALLED BY ISSUER at 100.000			25,000	25,000	25,000	25,000				0		25,000			0	.646	07/01/2034	1FE
60415N 5G 3	MINNESOTA ST HSG FIN AGY			06/01/2017	CALLED BY ISSUER at 100.000			15,000	15,000	15,000	15,000				0		15,000			0	.396	01/01/2040	1FE
61212W AL 9	MT BRD OF HSG-B1			06/01/2017	CALLED BY ISSUER at 100.000			40,000	40,000	40,157	40,142		(142)		(142)		40,000			0	.800	12/01/2038	1FE
641279 GB 4	NEVADA ST HSG DIV SF MTGE REVE			04/03/2017	CALLED BY ISSUER at 100.000			15,000	15,000	15,000	15,000				0		15,000			0	.375	10/01/2034	1FE
641279 GD 0	NEVADA ST HSG DIV SF MTGE REVE			04/03/2017	CALLED BY ISSUER at 100.000			5,000	5,000	5,000	5,000				0		5,000			0	.128	10/01/2040	1FE
641279 LQ 5	NEVADA ST HSG DIV SF			04/03/2017	CALLED BY ISSUER at 100.000			115,000	115,000	115,000	115,000				0		115,000			0	2,271	10/01/2044	1FE
646129 3K 0	NEW JERSEY ST HSG & MTGE FIN A			04/03/2017	CALLED BY ISSUER at 100.000			15,000	15,000	15,000	15,000				0		15,000			0	.375	10/01/2034	1FE
646129 7A 8	NEW JERSEY ST HSG & MTGE FIN A			04/03/2017	CALLED BY ISSUER at 100.000			15,000	15,000	15,000	15,000				0		15,000			0	.338	10/01/2030	1FE
649883 WZ 4	NY MTGE AGY-181			04/03/2017	CALLED BY ISSUER at 100.000			145,000	145,000	145,000	145,000				0		145,000			0	3,480	10/01/2044	1FE
662352 AB 9	NORTHWELL HEALTHCARE INC			06/14/2017	MERRILL LYNCH			3,388,133	2,637,500	3,622,923	3,617,725		(9,794)		(9,794)		3,607,931		(219,798)	(219,798)	102,731	11/01/2043	1FE
67178K AA 8	OAK RIDGE IDA-TXBL			06/15/2017	SINK			260,022	260,022	298,700	260,836		(814)		(814)		260,022			0	7,515	12/15/2032	1FE
684518 BJ 1	ORANGE CNTY FL SCH BRD LEASING			06/15/2017	MATURITY			529,240	529,240	433,014	517,848		11,392		11,392		529,240			0		06/15/2017	1
70360P EW 7	PAULDING CO WTR/SWR			04/06/2017	JEFFERIES & CO			4,297,561	5,110,000	4,140,991			.917		.917		4,141,908		155,653	155,653	55,358	12/01/2048	1FE
731126 BH 0	POLK CNTY FL SCH BRD FING CORP			06/15/2017	MATURITY			311,226	311,226	254,639	304,527		6,699		6,699		311,226			0		06/15/2017	1
797330 AA 5	SAN DIEGO TOBACCO SETTLEMENT			06/01/2017	CALLED BY ISSUER at 100.000			1,470,000	1,470,000	1,676,325	1,669,230		(199,230)		(199,230)		1,470,000			0	52,369	06/01/2032	2FE
833221 TB 0	SNOHOMISH CNTY WA SCH DIST #20			06/15/2017	MATURITY			258,622	258,622	211,599	253,055		5,567		5,567		258,622			0		06/15/2017	1
837114 HG 5	SOUTH CAROLINA ST EDU ASSISTAN			04/03/2017	CALLED BY ISSUER at 100.000			55,000	55,000	54,320	54,677		323		323		55,000			0	1,403	10/01/2029	2FE
88045R B6 8	TN HSG DEV AGY-A			06/01/2017	CALLED BY ISSUER at 100.000			30,000	30,000	30,000	30,000				0		30,000			0	.608	01/01/2035	1FE
88045R FZ 0	TENNESSEE ST HSG DEV AGY			06/01/2017	CALLED BY ISSUER at 100.000			15,000	15,000	15,143	15,039		(39)		(39)		15,000			0	.509	07/01/2034	1FE
880461 GW 2	TENNESSEE HSG DEV AGY			04/03/2017	CALLED BY ISSUER at 100.000			5,000	5,000	5,000	5,000				0		5,000			0	.97	07/01/2035	1FE
882756 2Q 1	TX PUB FIN AUTH-TXBL			05/18/2017	RAYMOND JAMES			2,127,500	2,000,000	2,120,000	2,113,316		(17,601)		(17,601)		2,095,715		31,785	31,785	147,583	07/01/2024	2
88275A BJ 8	TEXAS ST DEPT OF HSG & CMNTY A			06/20/2017	CALLED BY ISSUER at 100.000			5,520,000	5,520,000	5,420,640	5,451,521		68,479		68,479		5,520,000			0	144,900	06/20/2047	1FE

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	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				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
91412G	HA	6	UNIV OF CA-TXBL-AD.....			05/18/2017.	RAYMOND JAMES.....		3,629,475	3,566,000	4,068,699	4,068,699		(99)		(99)		4,068,600		(439,125)	(439,125)	90,468	05/15/2112.	1FE.....		
93978X	AX	8	WASHINGTON ST HSG FIN COMMISSI...			04/03/2017.	CALLED BY ISSUER at 100.000....		75,000	75,000	75,000	75,000				0	75,000	75,000			1,781	04/01/2028.	1FE.....			
95805M	BA	5	WSTRN CONTRA COSTA CA TRANSPRT ..			05/01/2017.	CALLED BY ISSUER at 100.000....		55,000	55,000	54,725	55,000				0	55,000	55,000			1,375	05/01/2023.	1FE.....			
976904	A3	6	WISCONSIN ST HSG & EC.....			06/01/2017.	CALLED BY ISSUER at 100.000....		180,000	180,000	180,000	180,000				0	180,000	180,000			3,674	11/01/2030.	1FE.....			
98322Q	JR	9	WYOMING CMNTY DEV-AMT.....			06/01/2017.	CALLED BY ISSUER at 100.000....		290,000	290,000	290,725	290,624		(624)		(624)		290,000			7,004	06/01/2030.	1FE.....			
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.						110,679,453	109,893,612	110,466,338	38,246,759	0	(111,945)	0	(111,945)	0	110,641,534	0	37,921	37,921	1,137,623	XXX	XXX		

Bonds - Industrial and Miscellaneous

00027@	AA	5	AAAH ACQUISITION CORPORATION.....	06/30/2017.	CALLED BY ISSUER at 100.000....			4,267	4,267	4,201	4,146			65		65			4,267			0	191	12/14/2021.	4Z.....
00095@	AA	2	ADCS CLINICS - TL.....	06/30/2017.	CALLED BY ISSUER at 100.000....			4,023	4,023	3,972	3,976			47		47			4,023			0	160	05/18/2022.	2.....
00095@	AD	6	ADCS CLINICS - DD TL.....	06/30/2017.	CALLED BY ISSUER at 100.000....			357	357	357	343					0			357			0	36	05/18/2022.	3Z.....
00105H	EA	0	AFC 1999-2 2A.....	06/25/2017.	MBS PAYMENT.....			23,065	23,066	19,145	22,887			178		178			23,065			0	138	06/25/2029.	1FM.....
00105H	EJ	1	AFC 2000-2 1A.....	06/25/2017.	MBS PAYMENT.....			5,240	5,240	4,349	5,166			74		74			5,240			0	30	06/25/2030.	1FM.....
00206R	CP	5	AT&T INC.....	06/14/2017.	VARIOUS.....			1,024,768	1,040,000	997,906	79,782			180		180			998,099	26,669	26,669		16,790	05/15/2035.	2FE.....
00206R	DJ	8	AT&T INC.....	04/24/2017.	KEYBANC CAPITAL MARKETS....			45,043	50,000	51,127	51,128			(3)		(3)			51,125	(6,082)	(6,082)		1,438	03/09/2048.	2FE.....
00206R	DS	8	AT&T INC.....	04/07/2017.	VARIOUS.....			82,108	80,000	79,551				2		2			79,553	2,555	2,555		748	03/01/2047.	2FE.....
00249*	AA	9	AXA EQUITABLE LIFE INS. (POWELL-WHITE)	06/01/2017.	MBS PAYMENT.....			600	600	252	591			9		9			600			0		03/01/2032.	1.....
00249*	AD	3	AXA EQUITABLE LIFE INSUR CO (SCHWARZER)	06/05/2017.	MBS PAYMENT.....			1,557	1,557	1,077	1,438			119		119			1,557			0		12/05/2026.	1.....
00249*	AE	1	AXA EQUITABLE LIFE INS CO (SCHWARZER)	06/05/2017.	MBS PAYMENT.....			2,100	2,100	1,230	2,058			42		42			2,100			0		12/05/2026.	1.....
00441Y	AD	4	ACE 2006-OP2 A2C.....	06/25/2017.	MBS PAYMENT.....			122,909	122,909	76,972	119,583			3,326		3,326			122,909			0	609	08/25/2036.	1FM.....
004421	EZ	2	ACE 2004-OP1 M4.....	05/03/2017.	STIFEL NICOLAUS & CO.....			592,056	665,232	574,594	599,899			727		727			600,626	(8,570)	(8,570)		9,360	05/25/2034.	1FM.....
004421	MJ	9	ACE 2005-HE2 M7.....	06/26/2017.	MBS PAYMENT.....				11,045	2,312	5	74	(78)		(4)							0	120	04/25/2035.	5FM.....
004421	XF	5	ACE 2006-ASP2 A2D.....	06/25/2017.	MBS PAYMENT.....			98,270	98,270	38,878	93,552			4,718		4,718			98,270			0	472	03/25/2036.	1FM.....
00506@	AA	5	ACTIVE DAY - DDTL.....	06/30/2017.	CALLED BY ISSUER at 100.000....			392	392	392	392					0			392			0	17	12/08/2021.	2FE.....
00506@	AC	1	ACTIVE DAY TL.....	06/30/2017.	CALLED BY ISSUER at 100.000....			10,267	10,267	10,134	10,192			75		75			10,267			0	276	12/08/2021.	2FE.....
00507V	AJ	8	ACTIVISION BLIZZARD.....	06/06/2017.	EXCHANGE.....			2,210,807	2,250,000	2,210,048	1,251,328			769		769			2,210,807			0	37,990	09/15/2026.	2FE.....
007034	AJ	0	ARMT 2006-2 3A1.....	06/01/2017.	MBS PAYMENT.....			165,449	165,387	109,728	159,426			6,023		6,023			165,449			0	2,500	05/25/2036.	1FM.....
007036	HB	5	ARMT 2005-2 6M3.....	06/16/2017.	MIZUHO SECURITIES.....			819,483	1,327,098	470,418	477,115			4,038		4,038			481,154	338,329	338,329		14,378	06/25/2035.	1FM.....
007036	LX	2	ARMT 2005-5 6A21.....	06/25/2017.	MBS PAYMENT.....			9,689	9,689	3,415	8,063			1,626		1,626			9,689			0	50	09/25/2035.	1FM.....
007036	TH	9	ARMT 2005-10 3A31.....	06/01/2017.	MBS PAYMENT.....			126,794	126,790	108,405	123,322			3,472		3,472			126,794			0	1,795	01/25/2036.	1FM.....
007037	AE	4	ARMT 2007-1 5A1.....	06/25/2017.	MBS PAYMENT.....			51,479	62,291	47,056	50,694			785		785			51,479			0	268	03/25/2037.	1FM.....
007037	BJ	2	ARMT 2007-1 5A31.....	06/25/2017.	MBS PAYMENT.....			55,035	66,594	50,306	54,193			843		843			55,035			0	284	03/25/2037.	1FM.....
00703R	AE	0	ARMT 2007-3 2A1.....	06/01/2017.	MBS PAYMENT.....			128,902	142,121	74,343	74,343			9,851		9,851			84,194	44,708	44,708		3,041	11/25/2037.	1FM.....
00770S	AB	2	ADVANCEPIERRE FOODS.....	06/08/2017.	CALLED BY ISSUER at 100.000....			96,577	96,577	95,531	96,577					0			96,577			0	1,965	07/10/2017.	6.....
01026C	AD	3	ALABAMA ECON SETTLEME.....	04/19/2017.	CITIGROUP GLOBAL MARKETS...			1,562,205	1,500,000	1,511,865	1,511,836			(193)		(193)			1,511,644	50,561	50,561		22,914	09/15/2032.	1FE.....
01310T	AP	4	ALBERTSONS HOLDINGS LLC.....	06/16/2017.	VARIOUS.....			25,959	25,959	25,570	25,761			198		198			25,959			0	509	08/08/2021.	3FE.....
013817	AV	3	ALCOA INC.....	06/28/2017.	CITIGROUP GLOBAL MARKETS...			882,525	840,000	852,600	849,985			(1,130)		(1,130)			848,855	33,670	33,670		32,414	04/15/2021.	3FE.....
018490	AP	7	ALLERGAN INC.....	04/05/2017.	J.P. MORGAN.....			79,694	80,000	79,834	79,965			8		8			79,974	(280)	(280)		603	03/15/2018.	2FE.....
02001@	AE	3	ALLSTATE LIFE INSURANCE (HOSPEDALES)	06/15/2017.	MBS PAYMENT.....			2,400	2,400	1,365	2,348			52		52			2,400			0		03/15/2025.	1.....

SCHEDULE D - PART 4

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

QE05.6

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02001@ AF 0	ALLSTATE LIFE INSURANCE (MINER).....		..	06/01/2017.	MBS PAYMENT.....	.....	.....2,167	2,167	1,274	2,117	.....	......50	.....	.....50	.....	.....2,167	.....	.....	......0	.....	04/01/2024.	1.....
02001@ AG 8	ALLSTATE LIFE INS CO OF NEW YORK (MINER)		..	06/01/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,646	2,346	.....	......54	.....	.....54	.....	.....2,400	.....	.....	......0	.....	04/01/2024.	1.....
02001@ AH 6	ALLSTATE LIFE INS CO (MERCEDES).....		..	06/28/2017.	MBS PAYMENT.....	.....	......656	656	293	647	.....	......9	.....	.....9	.....	......656	.....	.....	......0	.....	07/30/2033.	1.....
02001@ AJ 2	ALLSTATE LIFE INS CO NEW YORK (MCGRADY)		..	06/22/2017.	MBS PAYMENT.....	.....	.....1,800	1,800	1,130	1,766	.....	......34	.....	.....34	.....	.....1,800	.....	.....	......0	.....	12/22/2027.	1.....
02001@ AM 5	ALLSTATE LIFE INS CO OF NY (MERCEDES)		..	06/15/2017.	MBS PAYMENT.....	.....	.....1,407	1,407	748	1,383	.....	......24	.....	.....24	.....	.....1,407	.....	.....	......0	.....	09/15/2028.	1.....
02001@ AP 8	ALLSTATE LIFE INS CO NEW YORK (SINERA)		..	04/25/2017.	MBS PAYMENT.....	.....	.....30,000	30,000	20,628	31,622	.....	.....(1,622)	.....	.....(1,622)	.....	.....30,000	.....	.....	......0	.....	04/25/2020.	1.....
02001@ AQ 6	ALLSTATE LIFE INS CO OF NEW YORK (RIVAS)		..	06/09/2017.	MBS PAYMENT.....	.....	.....3,009	3,009	1,195	2,978	.....	......31	.....	.....31	.....	.....3,009	.....	.....	......0	.....	01/09/2043.	1.....
02001@ AR 4	ALLSTATE LIFE INS CO OF NY (LABOSSIERE)		..	06/17/2017.	MBS PAYMENT.....	.....	.....1,650	1,650	993	1,625	.....	......25	.....	.....25	.....	.....1,650	.....	.....	......0	.....	10/17/2031.	1.....
02001@ AU 7	ALLSTATE LIFE INSURANCE CO OF NY (FURSE)		..	06/18/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	1,825	2,940	.....	......60	.....	.....60	.....	.....3,000	.....	.....	......0	.....	08/18/2025.	1.....
02001@ AX 1	ALLSTATE LIFE INS CO OF NY (HERNANDEZ)		..	06/28/2017.	MBS PAYMENT.....	.....	......680	680	415	668	.....	......12	.....	.....12	.....	......680	.....	.....	......0	.....	01/07/2029.	1.....
02001@ AY 9	ALLSTATE SETTLEMENT CORP (ACOSTA)		..	06/12/2017.	MBS PAYMENT.....	.....	.....2,641	2,641	1,284	2,606	.....	......36	.....	.....36	.....	.....2,641	.....	.....	......0	.....	03/12/2035.	1.....
02003@ AG 6	ALLSTATE LIFE INSURANCE (MCCRAY)		..	06/27/2017.	MBS PAYMENT.....	.....	.....1,159	1,159	412	1,145	.....	......15	.....	.....15	.....	.....1,159	.....	.....	......0	.....	08/27/2035.	1.....
02003@ AM 3	ALLSTATE LIFE INSURANCE (WALKER).....		..	06/15/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	880	1,466	.....	......34	.....	.....34	.....	.....1,500	.....	.....	......0	.....	03/15/2023.	1.....
02003@ AN 1	ALLSTATE LIFE INSURANCE (MOORE).....		..	06/01/2017.	MBS PAYMENT.....	.....	......804	804	443	790	.....	......14	.....	.....14	.....	......804	.....	.....	......0	.....	12/01/2028.	1.....
02003@ AT 8	ALLSTATE LIFE INSURANCE (MCGRADY)		..	06/22/2017.	MBS PAYMENT.....	.....	.....1,174	1,174	650	1,153	.....	......22	.....	.....22	.....	.....1,174	.....	.....	......0	.....	04/22/2028.	1.....
02003@ AU 5	ALLSTATE LIFE INSURANCE (DUNN).....		..	06/15/2017.	MBS PAYMENT.....	.....	.....1,502	1,502	715	1,478	.....	......24	.....	.....24	.....	.....1,502	.....	.....	......0	.....	02/15/2030.	1.....
02003@ AV 3	ALLSTATE LIFE INSURANCE (DELONEY) ..		..	06/26/2017.	MBS PAYMENT.....	.....	......300	300	100	297	.....	......3	.....	.....3	.....	......300	.....	.....	......0	.....	11/26/2039.	1.....
02003@ AY 7	ALLSTATE LIFE INSURANCE (DEANE).....		..	06/19/2017.	MBS PAYMENT.....	.....	.....2,513	2,513	1,595	2,455	.....	......57	.....	.....57	.....	.....2,513	.....	.....	......0	.....	08/19/2021.	1.....
02003@ AZ 4	ALLSTATE LIFE INSURANCE (MONROE, JR.)		..	06/07/2017.	MBS PAYMENT.....	.....	.....1,676	1,676	1,147	1,635	.....	......41	.....	.....41	.....	.....1,676	.....	.....	......0	.....	04/07/2022.	1.....
02003@ BA 8	ALLSTATE LIFE INSURANCE (GUERRERO)		..	06/01/2017.	MBS PAYMENT.....	.....	......900	900	471	886	.....	......14	.....	.....14	.....	......900	.....	.....	......0	.....	06/01/2033.	1.....
02003@ BB 6	ALLSTATE LIFE INSURANCE (MOORE).....		..	06/01/2017.	MBS PAYMENT.....	.....	.....1,050	1,050	643	1,030	.....	......20	.....	.....20	.....	.....1,050	.....	.....	......0	.....	05/01/2027.	1.....
02003@ BE 0	ALLSTATE LIFE INSURANCE (BURFORD) ..		..	06/18/2017.	MBS PAYMENT.....	.....	.....1,031	1,031	568	1,014	.....	......18	.....	.....18	.....	.....1,031	.....	.....	......0	.....	07/18/2031.	1.....
02003@ BF 7	ALLSTATE LIFE INSURANCE (MOORE).....		..	06/01/2017.	MBS PAYMENT.....	.....	.....1,230	1,230	763	1,207	.....	......23	.....	.....23	.....	.....1,230	.....	.....	......0	.....	08/01/2027.	1.....
02003@ BH 3	ALLSTATE LIFE INSURANCE (TAYLOR).....		..	06/01/2017.	MBS PAYMENT.....	.....	.....2,220	2,220	1,069	2,182	.....	......38	.....	.....38	.....	.....2,220	.....	.....	......0	.....	06/01/2031.	1.....
02003@ BK 6	ALLSTATE LIFE INSURANCE (GALINDO)		..	06/16/2017.	MBS PAYMENT.....	.....	.....1,840	1,840	896	1,807	.....	......33	.....	.....33	.....	.....1,840	.....	.....	......0	.....	03/16/2028.	1.....
02003@ BM 2	ALLSTATE LIFE INSURANCE (MCGRADY)		..	06/01/2017.	MBS PAYMENT.....	.....	.....1,235	1,235	719	1,213	.....	......22	.....	.....22	.....	.....1,235	.....	.....	......0	.....	12/01/2027.	1.....
02003@ BN 0	ALLSTATE LIFE INSURANCE COMPANY (SPARKS)		..	06/02/2017.	MATURITY.....	.....	.....125,000	125,000	89,582	121,495	.....	.....3,505	.....	.....3,505	.....	.....125,000	.....	.....	......0	.....	06/02/2017.	1.....
02003@ BQ 3	ALLSTATE LIFE INSURANCE CO (TURNER-POPE)		..	06/01/2017.	MBS PAYMENT.....	.....	......975	975	667	948	.....	......27	.....	.....27	.....	......975	.....	.....	......0	.....	10/01/2020.	1.....

SCHEDULE D - PART 4

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

QE05.7

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02003@ BR 1	ALLSTATE LIFE INSURANCE COMPANY (KIMBLE)	..	06/13/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	920	1,475	.....	.....25	.....	.....25	.....	.....1,500	.....	.....	.....0	.....	01/13/2028.	1.....
02003@ BU 4	ALLSTATE LIFE INS CO (ORTIZ).....	..	06/01/2017.	MBS PAYMENT.....	.....	.....450	450	263	440	.....	.....10	.....	.....10	.....	.....450	.....	.....	.....0	.....	01/01/2029.	1.....
02003@ BX 8	ALLSTATE LIFE INS CO (RODRIGUES)...	..	06/05/2017.	MBS PAYMENT.....	.....	.....1,455	1,455	809	1,431	.....	.....24	.....	.....24	.....	.....1,455	.....	.....	.....0	.....	05/05/2031.	1.....
02003@ CA 7	ALLSTATE LIFE INS CO (FARREN).....	..	06/22/2017.	MBS PAYMENT.....	.....	.....300	300	185	293	.....	.....7	.....	.....7	.....	.....300	.....	.....	.....0	.....	06/22/2020.	1.....
02003@ CC 3	ALLSTATE LIFE INS CO (COWART).....	..	06/02/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	1,188	2,961	.....	.....39	.....	.....39	.....	.....3,000	.....	.....	.....0	.....	10/02/2036.	1.....
02003@ CF 6	ALLSTATE LIFE INS CO (WILLIAMS).....	..	06/11/2017.	MBS PAYMENT.....	.....	.....1,311	1,311	774	1,286	.....	.....25	.....	.....25	.....	.....1,311	.....	.....	.....0	.....	12/11/2025.	1.....
02003@ CG 4	ALLSTATE LIFE INS CO (ISEMAN).....	..	06/22/2017.	MBS PAYMENT.....	.....	.....901	901	494	887	.....	.....15	.....	.....15	.....	.....901	.....	.....	.....0	.....	08/22/2029.	1.....
02003@ CN 9	ALLSTATE LIFE INSURANCE COMPANY (YBARRA)	..	06/01/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,336	2,356	.....	.....44	.....	.....44	.....	.....2,400	.....	.....	.....0	.....	12/01/2030.	1.....
02003@ CP 4	ALLSTATE LIFE INSURANCE CO (HAMILTON)	..	06/10/2017.	MBS PAYMENT.....	.....	.....1,273	1,273	856	1,190	.....	.....83	.....	.....83	.....	.....1,273	.....	.....	.....0	.....	01/10/2026.	1.....
02003@ CQ 2	ALLSTATE LIFE INSUR CO (ALVARADO-MEDINA)	..	06/10/2017.	MBS PAYMENT.....	.....	.....1,825	1,825	1,083	1,798	.....	.....28	.....	.....28	.....	.....1,825	.....	.....	.....0	.....	12/10/2031.	1.....
02003@ CS 8	ALLSTATE LIFE INSURANCE CO (BEAUFORD)	..	06/01/2017.	MBS PAYMENT.....	.....	.....6,727	6,727	4,096	6,627	.....	.....100	.....	.....100	.....	.....6,727	.....	.....	.....0	.....	03/01/2031.	1.....
02003@ CT 6	ALLSTATE LIFE INSURANCE CO (WILLIAMS)	..	04/28/2017.	MBS PAYMENT.....	.....	.....36,850	36,850	22,823	41,576	.....	.....(4,726)	.....	.....(4,726)	.....	.....36,850	.....	.....	.....0	.....	04/28/2023.	1.....
02003@ CU 3	ALLSTATE LIFE INSURANCE COMPANY (GEROW)	..	06/03/2017.	MBS PAYMENT.....	.....	.....1,050	1,050	569	1,033	.....	.....17	.....	.....17	.....	.....1,050	.....	.....	.....0	.....	04/03/2031.	1.....
02003@ CV 1	ALLSTATE LIFE INSURANCE COMPANY (YBARRA)	..	06/01/2017.	MBS PAYMENT.....	.....	.....2,154	2,154	1,171	2,117	.....	.....37	.....	.....37	.....	.....2,154	.....	.....	.....0	.....	04/01/2031.	1.....
02003@ CW 9	ALLSTATE LIFE INSURANCE COMPANY (ORTIZ)	..	06/01/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	539	1,483	.....	.....17	.....	.....17	.....	.....1,500	.....	.....	.....0	.....	11/01/2037.	1.....
02003@ CX 7	ALLSTATE LIFE INSURANCE CO (WATKINS)	..	06/18/2017.	MBS PAYMENT.....	.....	.....2,096	2,096	921	2,069	.....	.....27	.....	.....27	.....	.....2,096	.....	.....	.....0	.....	12/18/2039.	1.....
02003@ DD 0	ALLSTATE LIFE INSURANCE COMPANY (BROWN)	..	06/01/2017.	MBS PAYMENT.....	.....	.....3,403	3,403	1,288	3,364	.....	.....38	.....	.....38	.....	.....3,403	.....	.....	.....0	.....	09/01/2038.	1.....
02003@ DE 8	ALLSTATE LIFE INSURANCE CO (SEDILLO)	..	06/15/2017.	MBS PAYMENT.....	.....	.....2,446	2,446	1,610	2,396	.....	.....50	.....	.....50	.....	.....2,446	.....	.....	.....0	.....	12/15/2025.	1.....
02003@ DF 5	ALLSTATE LIFE INSURANCE CO (KINONEN)	..	06/30/2017.	MBS PAYMENT.....	.....	.....1,200	1,200	728	1,175	.....	.....25	.....	.....25	.....	.....1,200	.....	.....	.....0	.....	01/30/2024.	1.....
02003@ DG 3	ALLSTATE LIFE INSURANCE COMPANY (YBARRA)	..	06/01/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	866	1,472	.....	.....28	.....	.....28	.....	.....1,500	.....	.....	.....0	.....	12/01/2030.	1.....
02003@ DH 1	ALLSTATE LIFE INSURANCE CO (WATKINS)	..	06/03/2017.	MBS PAYMENT.....	.....	.....417	417	191	411	.....	.....6	.....	.....6	.....	.....417	.....	.....	.....0	.....	12/03/2034.	1.....
02003@ DN 8	ALLSTATE LIFE INSURANCE COMPANY (JONES)	..	06/01/2017.	MBS PAYMENT.....	.....	.....2,586	2,586	1,512	2,538	.....	.....48	.....	.....48	.....	.....2,586	.....	.....	.....0	.....	12/01/2029.	1.....
02003@ DP 3	ALLSTATE LIFE INSURANCE COMPANY (FLOYD)	..	06/03/2017.	MBS PAYMENT.....	.....	.....1,312	1,312	881	1,283	.....	.....29	.....	.....29	.....	.....1,312	.....	.....	.....0	.....	08/03/2024.	1.....
02003@ DT 5	ALLSTATE LIFE INSURANCE COMPANY (REED)	..	06/15/2017.	MBS PAYMENT.....	.....	.....973	973	547	953	.....	.....20	.....	.....20	.....	.....973	.....	.....	.....0	.....	12/15/2022.	1.....
02003@ DW 8	ALLSTATE LIFE INSURANCE CO (PARRISH)	..	06/28/2017.	MBS PAYMENT.....	.....	.....2,400	2,400	1,631	2,342	.....	.....58	.....	.....58	.....	.....2,400	.....	.....	.....0	.....	12/28/2021.	1.....

SCHEDULE D - PART 4

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

QE058

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02003@ DZ 1	ALLSTATE LIFE INSURANCE CO OF NY (RIVAS)		..	06/09/2017.	MBS PAYMENT.....		1,802	1,802	916	1,777	.....	.....25	.....	.....25	.....	.....1,802	.....	.....	.....0	.....	12/09/2043.	1.....
02003@ EG 2	ALLSTATE LIFE INSURANCE COMPANY (SHAUD)		..	06/28/2017.	MBS PAYMENT.....		1,071	1,071	642	1,053	.....	.....18	.....	.....18	.....	.....1,071	.....	.....	.....0	.....	08/28/2028.	1.....
02003@ EJ 6	ALLSTATE LIFE INSURANCE CO (SCHMOYER)		..	06/15/2017.	MBS PAYMENT.....		600	600	408	587	.....	.....13	.....	.....13	.....	.....600	.....	.....	.....0	.....	08/15/2020.	1.....
02003@ EK 3	ALLSTATE ASSIGNMENT CO (YBARRA).		..	06/01/2017.	MBS PAYMENT.....		600	600	351	589	.....	.....11	.....	.....11	.....	.....600	.....	.....	.....0	.....	12/01/2030.	1.....
02003@ EN 7	ALLSTATE ASSIGNMENT CO (STEPHENS)		..	06/12/2017.	MBS PAYMENT.....		792	792	549	777	.....	.....16	.....	.....16	.....	.....792	.....	.....	.....0	.....	07/12/2024.	1.....
02003@ ER 8	ALLSTATE LIFE INSURANCE COMPANY (BAKER)		..	06/29/2017.	MBS PAYMENT.....		1,547	1,547	1,207	1,508	.....	.....39	.....	.....39	.....	.....1,547	.....	.....	.....0	.....	09/29/2020.	1.....
02003@ ES 6	ALLSTATE ASSIGNMENT CO (QUINONES)		..	06/01/2017.	MBS PAYMENT.....		1,139	1,139	757	1,119	.....	.....20	.....	.....20	.....	.....1,139	.....	.....	.....0	.....	06/01/2026.	1.....
02003@ ET 4	ALLSTATE SETTLEMENT CORP (THOMAS)		..	06/02/2017.	MBS PAYMENT.....		1,350	1,350	768	1,329	.....	.....21	.....	.....21	.....	.....1,350	.....	.....	.....0	.....	12/02/2030.	1.....
02003@ EU 1	ALLSTATE ASSIGNMENT CO (BELCHER)		..	06/01/2017.	MBS PAYMENT.....		2,000	2,000	667	1,980	.....	.....20	.....	.....20	.....	.....2,000	.....	.....	.....0	.....	06/01/2037.	1.....
02003@ EV 9	ALLSTATE ASSIGNMENT CO (WILLIAMS)		..	06/01/2017.	MBS PAYMENT.....		3,450	3,450	2,331	3,394	.....	.....56	.....	.....56	.....	.....3,450	.....	.....	.....0	.....	01/01/2028.	1.....
02003@ EX 5	ALLSTATE ASSIGNMENT CO (REED).....		..	06/01/2017.	MBS PAYMENT.....		2,187	2,187	1,709	2,135	.....	.....53	.....	.....53	.....	.....2,187	.....	.....	.....0	.....	03/01/2021.	1.....
02003@ FB 2	ALLSTATE SETTLEMENT CORP (BETTINIERI)		..	06/01/2017.	MBS PAYMENT.....		9,461	9,461	5,490	9,333	.....	.....128	.....	.....128	.....	.....9,461	.....	.....	.....0	.....	11/01/2033.	1.....
02003@ FC 0	ALLSTATE SETTLEMENT CORP (WATKINS)		..	06/03/2017.	MBS PAYMENT.....		1,462	1,462	603	1,446	.....	.....16	.....	.....16	.....	.....1,462	.....	.....	.....0	.....	01/03/2040.	1.....
02003@ FF 3	ALLSTATE SETTLEMENT CORP (WHEELER)		..	06/06/2017.	MBS PAYMENT.....		6,984	6,984	4,445	6,886	.....	.....99	.....	.....99	.....	.....6,984	.....	.....	.....0	.....	05/06/2031.	1.....
02003K 36 3	ALLSTATE LIFE INSURANCE (MCGRADY)		..	06/22/2017.	MBS PAYMENT.....		750	750	378	731	.....	.....19	.....	.....19	.....	.....750	.....	.....	.....0	.....	12/22/2025.	1.....
02146Q AJ 2	CWALT 2006-OA10 XAD.....		..	06/26/2017.	INTEREST ONLY PAYMENT.....		.....	.....	.....55,908	.....	.....	.....(55,908)	.....	.....(55,908)	.....	.....	.....	.....0	.....	.....	08/25/2046.	4.....
02146T AL 1	CWALT 2006-24CB A11.....		..	06/01/2017.	MBS PAYMENT.....		54,183	57,958	44,569	54,426	.....	.....(243)	.....	.....(243)	.....	.....54,183	.....	.....	.....0	1,417	06/25/2036.	1FM.....
02146T AR 8	CWALT 2006-24CB A16.....		..	06/01/2017.	MBS PAYMENT.....		64,083	68,546	52,934	64,649	.....	.....(566)	.....	.....(566)	.....	.....64,083	.....	.....	.....0	1,676	06/25/2036.	1FM.....
02146V AC 6	CWALT 2006-30T1 1A3.....		..	06/01/2017.	MBS PAYMENT.....		1,225	1,230	857	838	.....	.....(3)	.....	.....(3)	.....	.....835	.....	.....390	390	27	11/25/2036.	1FM.....
02147B AD 7	CWALT 2007-7T2 A4.....		..	06/26/2017.	INTEREST ONLY PAYMENT.....		.....	.....	.....70,913	50,094	.....	.....(50,094)	.....	.....(50,094)	.....	.....	.....	.....0	.....	.....7,354	04/25/2037.	6.....
02147B AH 8	CWALT 2007-7T2 A8.....		..	06/01/2017.	MBS PAYMENT.....		83,137	128,101	80,270	72,257	.....	.....(6,362)	.....	.....(6,362)	.....	.....65,896	.....	.....17,241	17,241	3,945	04/25/2037.	1FM.....
02147J AH 1	CWALT 2006-46 A8.....		..	06/01/2017.	MBS PAYMENT.....		112,905	149,672	120,361	115,318	.....	.....(2,413)	.....	.....(2,413)	.....	.....112,905	.....	.....	.....0	3,868	02/25/2047.	1FM.....
02147P BX 1	CWALT 2006-29T1 2A23.....		..	06/25/2017.	MBS PAYMENT.....		24,109	30,179	41,674	25,892	.....	.....(1,783)	.....	.....(1,783)	.....	.....24,109	.....	.....	.....0	4,169	11/25/2036.	6FM.....
02147Q AQ 5	CWALT 2006-19CB A15.....		..	06/01/2017.	MBS PAYMENT.....		42,483	47,051	27,832	41,499	.....	.....985	.....	.....985	.....	.....42,483	.....	.....	.....0	1,208	08/25/2036.	1FM.....
02147Q AW 2	CWALT 2006-19CB A21.....		..	06/01/2017.	MBS PAYMENT.....		288,415	319,454	266,505	266,505	.....	.....17,314	.....	.....17,314	.....	.....283,819	.....	.....4,596	4,596	8,205	08/25/2036.	1FM.....
02147R AG 5	CWALT 2006-23CB 1A7.....		..	06/01/2017.	MBS PAYMENT.....		251,195	261,357	213,486	252,208	.....	.....(1,014)	.....	.....(1,014)	.....	.....251,195	.....	.....	.....0	6,764	08/25/2036.	1FM.....
02148A AF 3	CWALT 2006-34 A6.....		..	06/01/2017.	MBS PAYMENT.....		132,625	148,274	93,772	93,772	.....	.....6,315	.....	.....6,315	.....	.....100,088	.....	.....32,537	32,537	3,712	11/25/2046.	1FM.....
02148B AC 8	CWALT 2006-33CB 2A1.....		..	06/01/2017.	MBS PAYMENT.....		34,307	39,141	30,780	24,133	.....	.....7,698	.....	.....7,698	.....	.....31,831	.....	.....2,476	2,476	1,020	11/25/2036.	1FM.....
02148F AE 5	CWALT 2007-4CB 1A5.....		..	06/01/2017.	MBS PAYMENT.....		448,525	456,605	393,601	449,700	.....	.....(1,176)	.....	.....(1,176)	.....	.....448,525	.....	.....	.....0	11,324	04/25/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.9

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02149C	AC	5	CWALT 2006-41CB 1A3.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....22,424	26,382	17,190	22,072	.....	.....352	.....	.....352	.....	.....22,424	.....	.....	.....0	634	01/25/2037.	1FM.....
02149M	AY	5	CWALT 2007-J1 2A10.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....10,482	28,839	11,901	9,969	.....	.....513	.....	.....513	.....	.....10,482	.....	.....	.....0	758	03/25/2037.	1FM.....
02149V	AJ	8	CWALT 2007-3T1 1A9.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....218,095	267,586	142,486	216,489	.....	.....1,605	.....	.....1,605	.....	.....218,095	.....	.....	.....0	7,841	04/25/2037.	1FM.....
02150D	AB	1	CWALT 2007-OA4 A2.....	..	06/26/2017.	MBS PAYMENT.....	.....	.....103,179	103,179	28,311	101,764	.....	.....1,415	.....	.....1,415	.....	.....103,179	.....	.....	.....0	484	05/25/2047.	1FM.....
02150G	AX	6	CWALT 2007-11T1 A21.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....471,183	538,772	333,173	466,616	.....	.....4,567	.....	.....4,567	.....	.....471,183	.....	.....	.....0	16,140	05/25/2037.	1FM.....
02150J	AD	4	CWALT 2007-9T1 1A4.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....56,916	73,781	22,295	53,018	.....	.....3,897	.....	.....3,897	.....	.....56,916	.....	.....	.....0	933	05/25/2037.	1FM.....
02150J	AE	2	CWALT 2007-9T1 1A5.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....2,136	1,413	.....	.....(1,413)	.....	.....(1,413)	.....	.....	.....	.....	.....0	633	05/25/2037.	6FE.....
02150M	AD	7	CWALT 2007-13 A4.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....160,915	169,062	136,519	136,519	.....	.....8,502	.....	.....8,502	.....	.....145,021	.....	.....15,894	15,894	4,450	06/25/2047.	1FM.....
02150Q	AK	2	CWALT 2007-HY4 4A1.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....4,817	5,659	1,786	4,558	.....	.....260	.....	.....260	.....	.....4,817	.....	.....	.....0	92	06/25/2047.	1FM.....
02151C	BK	1	CWALT 2007-15CB A25.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....35,536	40,532	28,602	28,602	.....	.....2,283	.....	.....2,283	.....	.....30,885	.....	.....4,650	4,650	944	07/25/2037.	1FM.....
02151F	AH	2	CWALT 2007-21CB 2A2.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....67,698	82,116	99,322	99,322	.....	.....(14,276)	.....	.....(14,276)	.....	.....85,046	.....	.....(17,348)	(17,348)	9,239	09/25/2037.	5FM.....
02151G	AD	9	CWALT 2007-24 A4.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....4,037	16,507	4,762	3,995	.....	.....42	.....	.....42	.....	.....4,037	.....	.....	.....0	111	10/25/2037.	1FM.....
02152A	AG	4	CWALT 2007-16CB 1A7.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....259,847	273,932	227,022	227,022	.....	.....13,143	.....	.....13,143	.....	.....240,164	.....	.....19,683	19,683	6,941	08/25/2037.	1FM.....
02152A	BS	7	CWALT 2007-16CB 4A7.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....149,015	150,735	128,131	148,705	.....	.....310	.....	.....310	.....	.....149,015	.....	.....	.....0	3,812	08/25/2037.	1FM.....
02209S	AV	5	ALTRIA GROUP INC.....	..	05/18/2017.	STIFEL NICOLAUS & CO.....	.....	.....66,511	70,000	68,961	68,966	.....	.....7	.....	.....7	.....	.....68,973	.....	.....(2,463)	(2,463)	1,861	09/16/2046.	1FE.....
02369#	AA	5	AMERICAN ACHIEVEMENTS TL.....	..	06/01/2017.	CALLED BY ISSUER at 100.000....	.....	.....13,570	13,570	13,461	13,479	.....	.....91	.....	.....91	.....	.....13,570	.....	.....	.....0	673	09/30/2020.	4.....
02376S	AA	8	AMER AIRLINE 16-2 AA PTT.....	..	06/15/2017.	SINK.....	.....	.....49,400	49,400	48,815	26,000	.....	.....38	.....	.....38	.....	.....49,400	.....	.....	.....0	790	06/15/2028.	1FE.....
02376X	AA	7	AMER AIRLN 14-1 B PTT.....	..	04/04/2017.	CALLED BY ISSUER at 100.000....	.....	.....6,338	6,338	6,338	6,338	.....	.....0	.....	.....0	.....	.....6,338	.....	.....	.....0	139	10/01/2022.	2FE.....
023770	AA	8	AMER AIRLN 15-1 A PTT.....	..	05/01/2017.	SINK.....	.....	.....2,024	2,024	2,024	2,024	.....	.....0	.....	.....0	.....	.....2,024	.....	.....	.....0	34	05/01/2027.	1FE.....
023770	AB	6	AMER AIRLN 15-1 B PTT.....	..	05/01/2017.	SINK.....	.....	.....5,583	5,583	5,583	5,583	.....	.....0	.....	.....0	.....	.....5,583	.....	.....	.....0	103	05/01/2023.	2FE.....
02377A	AA	6	AMER AIRLN 14-1 A PTT.....	..	04/03/2017.	CALLED BY ISSUER at 100.000....	.....	.....8,820	8,820	8,820	8,820	.....	.....0	.....	.....0	.....	.....8,820	.....	.....	.....0	163	10/01/2026.	1FE.....
02639#	AE	1	AMERICAN GENERAL LIFE INSURANCE (SCHWART.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	746	1,474	.....	.....26	.....	.....26	.....	.....1,500	.....	.....	.....0	.....	12/01/2029.	1.....
02639#	AM	3	AMERICAN GENERAL LIFE INSURANCE (WALLS).....	..	06/25/2017.	MBS PAYMENT.....	.....	.....631	631	313	616	.....	.....14	.....	.....14	.....	.....631	.....	.....	.....0	.....	07/25/2027.	1.....
02639#	AN	1	AMERICAN GENERAL LIFE INS. (MARTIN).....	..	06/28/2017.	MBS PAYMENT.....	.....	.....551	551	285	542	.....	.....9	.....	.....9	.....	.....551	.....	.....	.....0	.....	03/28/2033.	1.....
02639#	AP	6	AMERICAN GENERAL ANNUITY SVC (SANCHEZ).....	..	06/01/2017.	MBS PAYMENT.....	.....	.....1,650	1,650	567	1,632	.....	.....18	.....	.....18	.....	.....1,650	.....	.....	.....0	.....	04/01/2038.	1.....
02639#	AQ	4	TRANSAMERICA LIFE INSURANCE (FERNANDES).....	..	06/28/2017.	MBS PAYMENT.....	.....	.....557	557	305	545	.....	.....12	.....	.....12	.....	.....557	.....	.....	.....0	.....	08/30/2025.	1.....
02639#	AS	0	AMERICAN GENERAL LIFE INS CO (FERNANDES).....	..	06/28/2017.	MBS PAYMENT.....	.....	.....1,062	1,062	562	1,044	.....	.....18	.....	.....18	.....	.....1,062	.....	.....	.....0	.....	04/30/2030.	1.....
02639#	AY	7	AMERICAN GENERAL LIFE INS CO (RIOBE).....	..	06/10/2017.	MBS PAYMENT.....	.....	.....183,441	183,441	100,704	188,971	.....	.....(5,529)	.....	.....(5,529)	.....	.....183,441	.....	.....	.....0	.....	07/10/2029.	1.....
02639#	AZ	4	AIG ANNUITY INS CO (SERCYE).....	..	06/15/2017.	MBS PAYMENT.....	.....	.....900	900	578	882	.....	.....18	.....	.....18	.....	.....900	.....	.....	.....0	.....	12/15/2029.	1.....
02639#	BA	8	AMERICAN GENERAL LIFE INS CO (SPARKS).....	..	06/02/2017.	MATURITY.....	.....	.....125,000	125,000	92,702	121,584	.....	.....3,416	.....	.....3,416	.....	.....125,000	.....	.....	.....0	.....	06/02/2017.	1.....
02639#	BE	0	AMERICAN GENERAL LIFE INS CO (WALLS).....	..	06/25/2017.	MBS PAYMENT.....	.....	.....1,120	1,120	610	1,096	.....	.....24	.....	.....24	.....	.....1,120	.....	.....	.....0	.....	07/25/2027.	1.....
02639#	BF	7	AMERICAN GENERAL LIFE INS CO(FERNANDES).....	..	06/28/2017.	MBS PAYMENT.....	.....	.....478	478	179	472	.....	.....6	.....	.....6	.....	.....478	.....	.....	.....0	.....	04/30/2036.	1.....
02639#	BG	5	AMERICAN GENERAL LIFE INS CO(BLACKWELL).....	..	06/15/2017.	MBS PAYMENT.....	.....	.....933	933	506	918	.....	.....15	.....	.....15	.....	.....933	.....	.....	.....0	.....	09/15/2031.	1.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02639#	BH	3	F o r e i g n	06/15/2017.	AMERICAN GENERAL LIFE INSUR CO (SERCYE).....MBS PAYMENT.....		225	225	113	221	.....	.....4	.....	.....4	.....	.....225	.....	.....	.....0	.....	12/15/2029.	1.....
	BJ	9		06/22/2017.	WESTERN NATIONAL LIFE INS CO (CROCKETT).....MBS PAYMENT.....		960	960	536	943	.....	.....17	.....	.....17	.....	.....960	.....	.....	.....0	.....	06/22/2029.	1.....
	BK	6		06/01/2017.	AMER GEN LIFE INS CO OF DELAWARE (JONES).....MBS PAYMENT.....		3,267	3,267	2,403	3,204	.....	.....63	.....	.....63	.....	.....3,267	.....	.....	.....0	.....	05/01/2023.	1.....
	BM	2		06/08/2017.	AMERICAN GENERAL LIFE INS CO (ONEAL),867.....MBS PAYMENT.....		3,500	3,500	1,812	3,450	.....	.....50	.....	.....50	.....	.....3,500	.....	.....	.....0	.....	11/08/2034.	1.....
	BS	9		06/15/2017.	AMERICAN GENERAL LIFE INS CO (BLACKWELL).....MBS PAYMENT.....		367	367	162	362	.....	.....5	.....	.....5	.....	.....367	.....	.....	.....0	.....	09/15/2031.	1.....
	BT	7		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (SHAW).....MBS PAYMENT.....		8,376	8,376	4,359	8,253	.....	.....123	.....	.....123	.....	.....8,376	.....	.....	.....0	.....	12/01/2034.	1.....
	BU	4		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (HEARD).....MBS PAYMENT.....		450	450	213	443	.....	.....7	.....	.....7	.....	.....450	.....	.....	.....0	.....	01/01/2026.	1.....
	BV	2		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (CUTINO).....MBS PAYMENT.....		939	939	579	921	.....	.....18	.....	.....18	.....	.....939	.....	.....	.....0	.....	06/01/2027.	1.....
	BY	6		06/01/2017.	AMERICAN GENERAL LIFE INS CO (WALTERS).....MBS PAYMENT.....		2,031	2,031	1,262	1,996	.....	.....35	.....	.....35	.....	.....2,031	.....	.....	.....0	.....	12/01/2028.	1.....
	BZ	3		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (BECK).....MBS PAYMENT.....		6,600	6,600	3,881	6,494	.....	.....106	.....	.....106	.....	.....6,600	.....	.....	.....0	.....	12/01/2030.	1.....
	CB	5		06/01/2017.	AMERICAN GENERAL LIFE INS CO (CUTINO).....MBS PAYMENT.....		765	765	483	751	.....	.....14	.....	.....14	.....	.....765	.....	.....	.....0	.....	06/01/2027.	1.....
	CC	3		06/01/2017.	AMERICAN GENERAL LIFE INS CO (CUTINO).....MBS PAYMENT.....		1,127	1,127	685	1,105	.....	.....21	.....	.....21	.....	.....1,127	.....	.....	.....0	.....	06/01/2027.	1.....
	CF	6		06/01/2017.	AMERICAN GENERAL LIFE INS CO (CUTINO).....MBS PAYMENT.....		1,787	1,787	1,134	1,754	.....	.....33	.....	.....33	.....	.....1,787	.....	.....	.....0	.....	06/01/2027.	1.....
	CJ	8		06/15/2017.	AMERICAN GENERAL LIFE INSUR CO (SERCYE).....MBS PAYMENT.....		150	150	66	148	.....	.....2	.....	.....2	.....	.....150	.....	.....	.....0	.....	03/15/2030.	1.....
	CK	5		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (JONES).....MBS PAYMENT.....		5,400	5,400	2,357	5,339	.....	.....61	.....	.....61	.....	.....5,400	.....	.....	.....0	.....	09/01/2041.	1.....
	CL	3		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (LEWIS).....MBS PAYMENT.....		1,560	1,560	953	1,533	.....	.....27	.....	.....27	.....	.....1,560	.....	.....	.....0	.....	02/01/2027.	1.....
	CM	1		06/01/2017.	AMERICAN GENERAL LIFE INSUR CO (CUTINO).....MBS PAYMENT.....		1,139	1,139	731	1,118	.....	.....21	.....	.....21	.....	.....1,139	.....	.....	.....0	.....	06/01/2027.	1.....
	CP	4		06/15/2017.	AMERICAN GENERAL LIFE INS CO (POURCIAU).....MBS PAYMENT.....		9,000	9,000	4,475	8,883	.....	.....117	.....	.....117	.....	.....9,000	.....	.....	.....0	.....	09/15/2036.	1.....
	CR	0		06/01/2017.	AMERICAN GENERAL LIFE INS CO (LEWIS).....MBS PAYMENT.....		964	964	628	947	.....	.....17	.....	.....17	.....	.....964	.....	.....	.....0	.....	02/01/2027.	1.....
	CT	6		06/15/2017.	AMERICAN GENERAL A S COR (POURCIAU).....MBS PAYMENT.....		4,620	4,620	1,802	4,576	.....	.....44	.....	.....44	.....	.....4,620	.....	.....	.....0	.....	10/15/2042.	1.....
02639#	CU	3		06/25/2017.	AMERICAN GENERAL ANNUITY SVC COR (WALLS).....MBS PAYMENT.....		380	380	222	372	.....	.....8	.....	.....8	.....	.....380	.....	.....	.....0	.....	07/25/2027.	1.....

SCHEDULE D - PART 4

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

QE05.11

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02639#	CV	1		06/15/2017.	MBS PAYMENT.....		1,650	1,650	1,028	1,622		28		28		1,650			0		12/15/2027.	1.....
02639#	CW	9		06/15/2017.	MBS PAYMENT.....		1,050	1,050	676	1,031		19		19		1,050			0		02/15/2027.	1.....
02639#	CY	5		06/15/2017.	MBS PAYMENT.....		3,060	3,060	2,088	3,001		59		59		3,060			0		04/15/2024.	1.....
02639#	DB	4		06/15/2017.	MBS PAYMENT.....		300	300	121	296		4		4		300			0		02/15/2033.	1.....
02639#	DE	8		06/15/2017.	MBS PAYMENT.....		2,400	2,400	1,127	2,371		29		29		2,400			0		03/15/2033.	1.....
02639#	DG	3		06/01/2017.	MBS PAYMENT.....		1,800	1,800	1,368	1,765		35		35		1,800			0		03/01/2023.	1.....
02639#	DJ	7		06/15/2017.	MBS PAYMENT.....		2,100	2,100	1,594	2,056		44		44		2,100			0		04/15/2021.	1.....
02639#	DK	4		06/18/2017.	MBS PAYMENT.....		1,200	1,200	632	1,184		16		16		1,200			0		01/18/2036.	1.....
02639#	DL	2		06/15/2017.	MBS PAYMENT.....		2,685	2,685	1,467	2,651		35		35		2,685			0		04/15/2033.	1.....
02639#	DM	0		06/23/2017.	MBS PAYMENT.....		3,750	3,750	3,078	3,677		73		73		3,750			0		08/23/2020.	1.....
02639#	DQ	1		06/20/2017.	MBS PAYMENT.....		4,344	4,344	2,729	4,280		63		63		4,344			0		10/20/2030.	1.....
02640*	AA	0		06/16/2017.	MBS PAYMENT.....		5,032	5,032	2,072	4,964		68		68		5,032			0		10/16/2036.	1.....
02660L	AC	4		06/25/2017.	MBS PAYMENT.....		117,954	280,182	64,476	116,576		1,378		1,378		117,954			0	1,118	10/25/2046.	1FM.....
02660T	BQ	5		06/01/2017.	MBS PAYMENT.....		30,384	30,384	27,688	30,219		166		166		30,384			0	664	10/25/2034.	1FM.....
02660T	GT	4		06/25/2017.	MBS PAYMENT.....		57,295	96,462	32,134			(241)		(241)		57,295			0	170	11/25/2045.	4.....
02660T	GW	7		06/01/2017.	MBS PAYMENT.....		12,946	12,946	6,133	12,502		443		443		12,946			0	146	11/25/2045.	1FM.....
02660T	HL	0		06/25/2017.	MBS PAYMENT.....		20,402	27,280	19,386	20,167		236		236		20,402			0	189	10/25/2035.	1FM.....
02660V	AE	8		06/25/2017.	MBS PAYMENT.....		16,783	16,783	10,287	16,311		472		472		16,783			0	99	11/25/2035.	1FM.....
026935	AC	0		06/25/2017.	MBS PAYMENT.....		61,730	102,039	54,039	60,688		1,042		1,042		61,730			0	202	07/25/2037.	1FM.....
02944#	AG	6		06/30/2017.	PRIOR PERIOD INCOME.....									0					0	17	08/19/2021.	3.....
03064V	AC	2		06/08/2017.	MBS PAYMENT.....		134,760	134,760	134,328	134,647		113		113		134,760			0	473	02/08/2019.	1FE.....
03065J	AD	6		06/08/2017.	MBS PAYMENT.....		207,229	207,229	207,245	207,272		(43)		(43)		207,229			0	1,087	07/08/2019.	1FE.....
03065K	AD	3		06/08/2017.	MBS PAYMENT.....		283,002	283,002	283,049	157,766		(13)		(13)		283,002			0	1,341	11/08/2019.	1FE.....
03072S	Q2	4		06/01/2017.	MBS PAYMENT.....		20,406	20,406	19,756	20,296		110		110		20,406			0	369	11/25/2035.	1FM.....
03083@	AA	0		05/18/2017.	CALLED BY ISSUER at 100.000....		63,417	63,417	62,656	62,727		690		690		63,417			0	2,290	01/20/2021.	4.....
03149*	AB	2		06/15/2017.	MBS PAYMENT.....		1,490	1,490	1,252	1,457		33		33		1,490			0		12/15/2019.	1.....
03235M	AA	0		06/15/2017.	MATURITY.....		827,083	827,083	827,083	827,083				0		827,083			0	39,286	06/15/2017.	1FE.....
03332*	AA	1		06/30/2017.	VARIOUS.....		109,398	109,398	108,085	108,166		1,232		1,232		109,398			0	3,601	06/30/2021.	4.....
035242	AN	6		05/15/2017.	BANK AMERICA.....		10,938	10,000	9,977	9,977				0		9,977		961	961	391	02/01/2046.	1FE.....
03761U	AG	1		06/28/2017.	STIFEL NICOLAUS & CO.....		2,010,000	2,000,000	1,992,470	1,993,570		323		323		1,993,893		16,107	16,107	87,500	03/03/2025.	2FE.....
03763K	AB	2		06/15/2017.	MBS PAYMENT.....		173,212	173,212	173,212	173,212				0		173,212			0	3,359	12/15/2029.	1.....

SCHEDULE D - PART 4

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

QE05.12

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03763K AC 0	AASET 2014-1 B.....		..	06/15/2017.	MBS PAYMENT.....	.....	..64,954	64,954	64,965	64,965	.....	.....	.....	.....0	.....	.....64,965	.....	.....(10)	(10)	1,745	12/15/2029.	3.....
03766K AA 1	AASET 2016-1A A.....		..	06/17/2017.	MBS PAYMENT.....	.....	.....12,500	12,500	12,775	.....	.....	.....(20)	.....	.....(20)	.....	.....12,500	.....	.....	.....	.....203	03/17/2036.	1FE.....
03879Q AF 1	ARC PROP OPER PART LP/CL.....		..	06/16/2017.	WELLS FARGO FINANCIAL US....	.....	1,577,175	1,500,000	1,463,355	1,470,567	.....	1,659	.....	1,659	.....	1,472,227	.....	104,948	104,948	60,375	02/06/2024.	2FE.....
040104 RF 0	ARSI 2006-W1 A2C.....		..	06/25/2017.	MBS PAYMENT.....	.....	101,376	101,376	64,106	100,023	.....	1,353	.....	1,353	.....	101,376	.....	.....	.....	447	03/25/2036.	1FM.....
040104 RG 8	ARSI 2006-W1 A2D.....		..	06/25/2017.	MBS PAYMENT.....	.....	115,035	115,035	73,245	113,469	.....	1,566	.....	1,566	.....	115,035	.....	.....	.....	561	03/25/2036.	1FM.....
042735 AL 4	ARROW ELECTRONICS INC.....		..	06/21/2017.	CALLED BY ISSUER at 105.089....	.....	5,254,450	5,000,000	5,175,000	5,042,129	.....	212,321	.....	212,321	.....	5,254,450	.....	.....	.....	190,972	06/01/2018.	2FE.....
04541G CU 4	ABSHE 2002-HE3 M4.....		..	04/15/2017.	MBS PAYMENT.....	.....	.....	13,953	8,721	109	.....	.....(109)	.....	.....(109)	.....	.....	.....	.....	.....	198	11/15/2032.	1FM.....
04541G GB 2	ABSHE 2003-HE6 M1.....		..	06/25/2017.	MBS PAYMENT.....	.....	176,234	176,234	123,804	169,898	.....	6,335	.....	6,335	.....	176,234	.....	.....	.....	1,345	11/25/2033.	1FM.....
04542B MS 8	ABFC 2005-AQ1 A4.....		..	06/01/2017.	MBS PAYMENT.....	.....	111,522	111,522	112,010	111,837	.....	.....(316)	.....	.....(316)	.....	111,522	.....	.....	.....	2,665	06/25/2035.	1FM.....
04544T AE 1	ABSHE 2007-HE2 A5.....		..	06/25/2017.	MBS PAYMENT.....	.....	128,644	128,644	65,126	127,055	.....	1,589	.....	1,589	.....	128,644	.....	.....	.....	579	05/25/2037.	1FM.....
04964R AJ 5	ATRM 10A D.....		..	05/31/2017.	MBS PAYMENT.....	.....	5,000,000	5,000,000	4,835,000	4,901,439	.....	98,561	.....	98,561	.....	5,000,000	.....	.....	.....	140,975	07/16/2025.	2AM.....
05366V AA 6	ACAP 2000-1A A1.....		..	05/01/2017.	MBS PAYMENT.....	.....	161,933	1,714,606	298,087	128,595	169,491	.....	.....	169,491	.....	298,087	.....	.....(136,154)	(136,154)	7,439	11/15/2025.	6FE.....
05377R BK 9	AESOP 2012-2A C.....		..	05/21/2017.	MBS PAYMENT.....	.....	500,000	500,000	499,990	501,319	.....	.....(1,319)	.....	.....(1,319)	.....	500,000	.....	.....	.....	7,476	05/21/2018.	3.....
05384# AA 9	AVIVA LIFE AND ANNUITY (MAYES).....		..	06/10/2017.	MBS PAYMENT.....	.....	480	480	247	471	.....	9	.....	9	.....	480	.....	.....	.....	.....	10/10/2028.	1.....
05384@ AA 1	AVIVA LIFE AND ANNUITY (ROBINSON).....		..	06/04/2017.	MBS PAYMENT.....	.....	904	904	511	882	.....	22	.....	22	.....	904	.....	.....	.....	.....	02/04/2024.	1.....
05384@ AB 9	AVIVA LIFE AND ANNUITY (JERNIGAN).....		..	06/01/2017.	MBS PAYMENT.....	.....	5,000	5,000	2,817	4,962	.....	38	.....	38	.....	5,000	.....	.....	.....	.....	05/01/2023.	1.....
05384@ AC 7	AVIVA LIFE AND ANNUITY (MALDONADO).....		..	06/19/2017.	MBS PAYMENT.....	.....	675	675	303	663	.....	12	.....	12	.....	675	.....	.....	.....	.....	05/19/2030.	1.....
05384@ AD 5	AVIVA LIFE AND ANNUITY (LAMAR).....		..	06/01/2017.	MBS PAYMENT.....	.....	702	702	375	691	.....	11	.....	11	.....	702	.....	.....	.....	.....	05/01/2032.	1.....
05384@ AE 3	AVIVA LIFE AND ANNUITY (LAMAR).....		..	06/01/2017.	MBS PAYMENT.....	.....	498	498	192	492	.....	6	.....	6	.....	498	.....	.....	.....	.....	01/01/2034.	1.....
05384@ AF 0	AVIVA LIFE AND ANNUITY (ROWE).....		..	06/20/2017.	MBS PAYMENT.....	.....	1,500	1,500	858	1,469	.....	31	.....	31	.....	1,500	.....	.....	.....	.....	10/20/2024.	1.....
05384@ AH 6	AVIVA LIFE AND ANNUITY COMPANY (MAYES).....		..	06/10/2017.	MBS PAYMENT.....	.....	3,800	3,800	2,227	3,724	.....	76	.....	76	.....	3,800	.....	.....	.....	.....	10/10/2028.	1.....
05384@ AL 7	AVIVA LIFE AND ANNUITY CO (DANIELS).....		..	06/02/2017.	MBS PAYMENT.....	.....	1,350	1,350	766	1,326	.....	24	.....	24	.....	1,350	.....	.....	.....	.....	03/02/2032.	1.....
05384@ AP 8	AVIVA LIFE AND ANNUITY CO (MALDONADO).....		..	06/19/2017.	MBS PAYMENT.....	.....	1,425	1,425	703	1,403	.....	22	.....	22	.....	1,425	.....	.....	.....	.....	05/19/2030.	1.....
05384@ AQ 6	AVIVA LIFE AND ANNUITY CO (POLITT).....		..	06/15/2017.	MBS PAYMENT.....	.....	1,050	1,050	453	1,036	.....	14	.....	14	.....	1,050	.....	.....	.....	.....	04/15/2036.	1.....
05384@ AS 2	AVIVA LIFE AND ANNUITY CO (HELMS).....		..	06/01/2017.	MBS PAYMENT.....	.....	2,185	2,185	1,212	2,152	.....	34	.....	34	.....	2,185	.....	.....	.....	.....	12/01/2029.	1.....
05384@ AT 0	AVIVA LIFE AND ANNUITY COMPANY(MAYES).....		..	06/10/2017.	MBS PAYMENT.....	.....	1,000	1,000	591	980	.....	20	.....	20	.....	1,000	.....	.....	.....	.....	10/10/2028.	1.....
05384@ AU 7	AVIVA LIFE AND ANNUITY COMPANY (BUSLER).....		..	06/01/2017.	MBS PAYMENT.....	.....	2,000	2,000	1,459	1,964	.....	36	.....	36	.....	2,000	.....	.....	.....	.....	11/01/2023.	1.....
05384@ AV 5	AVIVA LIFE AND ANNUITY COMPANY (HELMS).....		..	06/01/2017.	MBS PAYMENT.....	.....	1,390	1,390	658	1,369	.....	21	.....	21	.....	1,390	.....	.....	.....	.....	12/01/2030.	1.....
05386@ AB 7	AVIVA LIFE AND ANNUITY CO OF NY (DIOUF).....		..	06/13/2017.	MBS PAYMENT.....	.....	5,423	5,423	2,532	5,345	.....	78	.....	78	.....	5,423	.....	.....	.....	.....	11/13/2032.	1.....
05490C AQ 2	BCAP 2013-RR12 2A6.....		..	04/26/2017.	MBS PAYMENT.....	.....	778,612	778,612	716,323	766,323	.....	12,289	.....	12,289	.....	778,612	.....	.....	.....	2,498	05/26/2037.	5.....
05490Q AE 8	BCAP 2015-RR6 1A5.....		..	06/27/2017.	MBS PAYMENT.....	.....	.....	336,767	151,599	12,856	.....	.....(12,856)	.....	.....(12,856)	.....	.....	.....	.....	.....	8,520	05/26/2037.	5.....
05530W AE 7	BCAP 2007-AA4 13A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	321,513	363,536	263,309	315,484	.....	6,029	.....	6,029	.....	321,513	.....	.....	.....	6,356	06/25/2047.	1FM.....
05532V BE 6	BCAP 2010-RR2 5A2.....		..	06/01/2017.	MBS PAYMENT.....	.....	74,998	74,998	74,998	74,998	.....	.....	.....	.....0	.....	74,998	.....	.....	.....	.....	12/26/2036.	1FM.....
05533H CY 1	BCAP 2010-RR10 4A10.....		..	06/01/2017.	MBS PAYMENT.....	.....	341,038	341,038	296,703	340,372	.....	666	.....	666	.....	341,038	.....	.....	.....	3,037	09/27/2037.	1FM.....
05544E AJ 0	BCAP 2014-RR3 4A1.....		..	06/25/2017.	MBS PAYMENT.....	.....	137,309	137,309	123,921	135,990	.....	1,319	.....	1,319	.....	137,309	.....	.....	.....	516	03/26/2036.	5.....

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	AA	2	F	04/03/2017.	CALL BY ISSUER at 100.000....		49,518	49,518	55,461	55,286	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	49,518			0	1,394	04/01/2024.	1FE.....
05565S	AA	2	r	04/01/2017.	MBS PAYMENT.....		118,951	118,951	125,883	118,951		(5,767)		0		118,951			0	2,954	04/01/2023.	1FE.....
05567Y	AA	7		06/25/2017.	MBS PAYMENT.....		203,882	203,882	115,193	196,447		7,435		7,435		203,882			0	924	10/25/2036.	1FM.....
055682	AC	2		06/16/2017.	SINK.....		131,646	131,646	131,350	131,559		87		87		131,646			0	2,266	06/16/2028.	1FE.....
05581J	AA	2		05/18/2017.	CALL BY ISSUER at 100.000....		1,959,322	1,959,322	1,935,810	1,941,888		17,433		17,433		1,959,322			0	105,563	10/09/2021.	5'.....
05608#	AA	9		06/01/2017.	MBS PAYMENT.....		249,596	264,386	233,445	233,445		(5,045)		(5,045)		228,400		21,196	21,196	5,898	01/25/2036.	1FM.....
05946X	2E	2		06/01/2017.	MBS PAYMENT.....		173,799	176,834	156,498	173,344		455		455		173,799			0	4,076	11/25/2035.	1FM.....
05946X	S3	8		06/01/2017.	MBS PAYMENT.....		252,621	318,260	215,838	243,056		9,565		9,565		252,621			0	7,536	06/25/2037.	1FM.....
059475	AF	0		06/26/2017.	MBS PAYMENT.....		1,343,006	1,533,435	1,450,236	1,450,236		(99,154)		(99,154)		1,351,082		(8,076)	(8,076)	41,335	08/25/2035.	1FM.....
05949C	EZ	5		06/26/2017.	INTEREST ONLY PAYMENT.....				4,911	2,731		(2,731)		(2,731)					0	1,438	09/25/2036.	5FE.....
05950N	BS	6		06/01/2017.	MBS PAYMENT.....		94	100	53	94				0		94			0	3	07/25/2037.	1FM.....
059523	AU	4		06/25/2017.	MBS PAYMENT.....		122,522	122,522	93,730	120,629		1,893		1,893		122,522			0	615	07/25/2037.	1FM.....
059526	AC	7		06/01/2017.	MBS PAYMENT.....			12,561	7,556	173		(173)		(173)		122,522			0	277	10/25/2037.	1FM.....
05953L	AD	1		06/01/2017.	MBS PAYMENT.....		95,025	95,025	90,630	93,541		1,484		1,484		95,025			0	2,526	09/25/2037.	1FM.....
05954W	AD	6		06/01/2017.	MBS PAYMENT.....			168,305	35,369	35,369		(161)		(161)		35,208		(35,208)	(35,208)	4,663	09/26/2037.	1FM.....
05955E	AN	3		04/04/2017.	VARIOUS.....		5,570,287	29,239,709	6,864,963	6,140,047			725,782	(725,782)		5,414,265		156,022	156,022	519,118	07/26/2036.	1FM.....
05968K	AM	6		05/01/2017.	MBS PAYMENT.....			39,539	14,651	(140)		140		140					0	394	04/27/2045.	1FM.....
05990T	BB	2		06/15/2017.	MBS PAYMENT.....		178,972	178,972	179,007	179,006		(34)		(34)		178,972			0	805	03/15/2019.	1FE.....
065604	AC	4		06/15/2017.	MBS PAYMENT.....		607,829	607,829	608,275	546,025		(161)		(161)		607,829			0	3,015	10/15/2019.	1FE.....
065607	AC	7		06/30/2017.	CALL BY ISSUER at 100.000....		10,500	10,500	10,416			84		84		10,500			0	80	03/31/2022.	3.....
06646#	AC	7		06/30/2017.	CALL BY ISSUER at 100.000....		1,669	1,669	1,660	1,667		2		2		1,669			0	66	07/06/2022.	3.....
07133*	AA	3		06/01/2017.	MBS PAYMENT.....		4,096	4,096	1,843	4,022		75		75		4,096			0	56	02/25/2035.	1FM.....
07384M	6F	4		06/01/2017.	MBS PAYMENT.....		80,920	80,920	58,262	78,047		2,873		2,873		80,920			0	989	04/25/2034.	1FM.....
07384M	K2	7		06/01/2017.	MBS PAYMENT.....		7,200	7,200	7,304	7,172				0		7,172		29	29	99	07/25/2033.	1FM.....
07384M	VR	0		06/01/2017.	MBS PAYMENT.....		39,733	45,201	38,834	24,689		2,051		2,051		26,740		12,993	12,993	628	05/25/2036.	1FM.....
07386H	L6	6		05/31/2017.	VARIOUS.....		2,410,284	3,038,613	2,265,666			933		933		2,266,598		143,686	143,686	18,550	05/25/2035.	6FE.....
07386H	TB	7		06/25/2017.	MBS PAYMENT.....		582	827	194	505		77		77		582			0	5	04/25/2037.	1FM.....
073870	AA	5		06/01/2017.	MBS PAYMENT.....		6,991	8,883	3,109	6,764		227		227		6,991			0	126	07/25/2036.	1FM.....
073871	BN	4		06/25/2017.	MBS PAYMENT.....		4,698	6,508	2,308	4,394		304		304		4,698			0	31	08/25/2036.	1FM.....
073873	AA	9		06/01/2017.	MBS PAYMENT.....		106,971	133,963	96,170	63,411		5,450		5,450		68,860		38,111	38,111	1,723	08/25/2046.	1FM.....
07387Q	AM	2		06/01/2017.	VARIOUS.....		11,003	11,003	5,997	10,922		82		82		11,003			0	182	02/25/2036.	1FM.....
07387U	CE	9		06/01/2017.	MBS PAYMENT.....		38,780	44,661	31,486	37,601		1,179		1,179		38,780			0	803	06/25/2047.	1FM.....
07401C	AV	5		04/13/2017.	PRIOR PERIOD INCOME.....									0					0	91,428	06/11/2050.	1FM.....
07401D	AJ	0		04/17/2017.	STORM HARBOUR SECURITIES..		1,620,026	954,360	504,179	535,636		31,857		31,857		567,493		1,052,533	1,052,533	3,115	01/25/2037.	1FM.....
07401N	AQ	2																				
08468#	AA	2		06/27/2017.	MBS PAYMENT.....		3,000	3,000	1,390	2,951		49		49		3,000			0		03/27/2031.	1.....
08468#	AB	0		06/28/2017.	MBS PAYMENT.....		1,800	1,800	988	1,767		33		33		1,800			0		01/29/2028.	1.....
08468#	AC	8		06/28/2017.	MBS PAYMENT.....		1,200	1,200	582	1,181		19		19		1,200			0		12/29/2030.	1.....
08468#	AD	6		06/28/2017.	MBS PAYMENT.....		2,400	2,400	1,359	2,359		41		41		2,400			0		12/29/2028.	1.....

SCHEDULE D - PART 4

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

QE05.14

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
08468# AE 4	BERKSHIRE HATH. LIFE INS. OF NE(HAYES)			..	06/23/2017.	MBS PAYMENT.....		3,978	3,978	2,435	3,900		78		78		3,978			0		01/23/2028.	1.....
08468# AH 7	BERK-HATH LIFE INS CO OF NB (HAYES)			..	06/23/2017.	MBS PAYMENT.....		1,622	1,622	1,006	1,593		30		30		1,622			0		01/23/2028.	1.....
08468# AJ 3	BERKSHIRE HATHAWAY LIFE IN CO NB (KURTY)			..	06/20/2017.	MBS PAYMENT.....		1,125	1,125	404	1,112		13		13		1,125			0		04/20/2043.	1.....
08468# AL 8	BERK-HATH LIFE INS CO OF NB (NESBITT)			..	06/10/2017.	MBS PAYMENT.....		1,890	1,890	959	1,861		29		29		1,890			0		07/10/2032.	1.....
08468# AN 4	BERK-HATH LIFE INS CO OF NB (WHITING)			..	06/01/2017.	MBS PAYMENT.....		1,965	1,965	1,234	1,928		37		37		1,965			0		12/01/2026.	1.....
08468# AP 9	BERK-HATH LIFE INS CO OF NB (KURTY)			..	06/20/2017.	MBS PAYMENT.....		1,875	1,875	905	1,846		29		29		1,875			0		04/20/2033.	1.....
08468# AQ 7	BERK-HATH LIFE INS CO OF NB (HAYES)			..	06/23/2017.	MBS PAYMENT.....		2,318	2,318	1,450	2,275		42		42		2,318			0		01/23/2028.	1.....
08468# AR 5	BERK-HATH LIFE INS CO OF NB (FLORES)			..	06/12/2017.	MBS PAYMENT.....		762	762	435	749		13		13		762			0		12/12/2028.	1.....
08468# AS 3	BERKSHIRE HATHAWAY LIFE INS NE (WYATT)			..	06/11/2017.	MBS PAYMENT.....		3,300	3,300	2,357	3,232		68		68		3,300			0		12/11/2029.	1.....
08468# AT 1	BHG STRUCTURED SETTLEMENTS INC (BARTHOLO)			..	06/15/2017.	MBS PAYMENT.....		3,000	3,000	1,932	2,953		47		47		3,000			0		08/15/2033.	1.....
08468# AU 8	BHG STRUCTURED SETTLEMENTS INC (NESBITT)			..	06/10/2017.	MBS PAYMENT.....		1,200	1,200	754	1,182		18		18		1,200			0		07/10/2032.	1.....
08468# AV 6	BHG STRUCTURED SETTLEMENTS INC (HAYES)			..	06/23/2017.	MBS PAYMENT.....		1,391	1,391	864	1,368		23		23		1,391			0		01/23/2028.	1.....
08468# AW 4	BHG STRUCTURED SETTLEMENTS (INCARDELLA)			..	06/20/2017.	MBS PAYMENT.....		1,050	1,050	496	1,037		13		13		1,050			0		05/20/2038.	1.....
09069# AB 9	BIORECLAMATION TL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....		49,180	49,180	48,636	48,884		297		297		49,180			0	1,504	01/05/2021.	2.....
09779* AB 6	BOMGAR CORP - TL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....		2,072	2,072	2,050	2,067		5		5		2,072			0	90	06/23/2022.	3.....
10526# AB 6	BRANDMUSCLE TL A.....			..	05/05/2017.	CALLED BY ISSUER at 100.000....		10,755	10,755	10,633	10,633		122		122		10,755			0	158	12/01/2021.	3.....
12189T AY 0	BURLINGTN NORTH SANTA FE.....			..	05/01/2017.	MATURITY.....		600,000	600,000	589,536	600,000				0		600,000			0	16,950	05/01/2017.	1FE.....
12479H AA 7	CAUTO 2011-1A A.....			..	04/17/2017.	CALLED BY ISSUER at 100.000....		6,961,113	6,961,113	6,958,866	6,962,045		(932)		(932)		6,961,113			0	132,342	11/15/2039.	1FE.....
12514A AE 1	CD 2007-CD5 A4.....			..	06/01/2017.	MBS PAYMENT.....		126,318	126,318	138,180	127,743		(1,425)		(1,425)		126,318			0	2,853	11/15/2044.	1FM.....
125438 AB 7	CWLH 2007-HYB2 3A1.....			..	06/01/2017.	MBS PAYMENT.....		82,288	84,766	28,766	77,894		4,394		4,394		82,288			0	2,198	02/25/2047.	1FM.....
12544X AX 3	CWLH 2007-9 A13.....			..	06/01/2017.	MBS PAYMENT.....		191,328	191,328	180,046	192,427		(1,100)		(1,100)		191,328			0	4,479	07/25/2037.	1FM.....
125634 AJ 4	CLIF 2013-2A NOTE.....			..	06/18/2017.	MBS PAYMENT.....		47,500	47,500	47,395	47,477		23		23		47,500			0	637	06/18/2028.	1FE.....
125634 AQ 8	CLIF 2014-2A A.....			..	06/18/2017.	MBS PAYMENT.....		40,909	40,909	40,893	40,851		58		58		40,909			0	576	10/18/2029.	1FE.....
12566Q AE 3	CMALT 2007-A1 1A5.....			..	06/01/2017.	MBS PAYMENT.....		136,942	157,983	114,933	135,778		1,163		1,163		136,942			0	4,040	01/25/2037.	1FM.....
12566T AA 5	CMALT 2006-A7 1A1.....			..	06/01/2017.	MBS PAYMENT.....		222,463	286,705	238,542	238,542		(31,210)		(31,210)		207,332		15,131	15,131	7,293	12/25/2036.	1FM.....
12566T AK 3	CMALT 2006-A7 1A10.....			..	06/26/2017.	INTEREST ONLY PAYMENT.....				32,475	17,958		(17,958)		(17,958)					0	4,861	12/25/2036.	5FE.....
12566V AH 5	CMALT 2007-A4 1A8.....			..	06/26/2017.	INTEREST ONLY PAYMENT.....				603	343		(343)		(343)					0	173	04/25/2037.	5FE.....
12566V AN 2	CMALT 2007-A4 1A13.....			..	06/01/2017.	MBS PAYMENT.....		209,669	256,758	217,603	211,328		(1,659)		(1,659)		209,669			0	5,998	04/25/2037.	1FM.....
12628K AA 0	CSAB 2006-3 A1A.....			..	06/01/2017.	MBS PAYMENT.....		50,357	50,357	23,664	23,664				0		23,664		26,692	26,692	710	11/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.15

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12628L AD 2	CSAB 2006-4 A2A.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....35,936	35,936	17,070	.....	.....	.....70	.....	.....70	.....	.....35,936	.....	.....	.....0	346	12/25/2036.	4.....
12628L AJ 9	CSAB 2006-4 A6A.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....102,333	102,333	58,773	58,773	.....	.....	.....	.....0	.....	.....58,773	.....	.....43,560	43,560	1,650	12/25/2036.	1FM.....
12629E AA 3	CSAB 2007-1 1A1A.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....23,863	23,863	12,647	23,871	.....	.....(8)	.....	.....(8)	.....	.....23,863	.....	.....	.....0	301	05/25/2037.	1FM.....
12629E AC 9	CSAB 2007-1 1A2.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....119,560	119,560	56,492	119,635	.....	.....(75)	.....	.....(75)	.....	.....119,560	.....	.....	.....0	1,466	05/25/2037.	1FM.....
12629E AD 7	CSAB 2007-1 1A3A.....		..	06/26/2017.	MBS PAYMENT.....	.....	.....24,178	24,178	11,571	20,299	.....	.....(23)	.....	.....(23)	.....	.....24,178	.....	.....	.....0	254	05/25/2037.	1FM.....
12630D AE 4	COMM 2014-CR14 D.....		..	06/01/2017.	DIRECT.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(115)	02/10/2047.	2FE.....
126378 AA 6	CSMC 2007-1 1A1A.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....4,439	4,439	2,317	3,216	.....	.....5	.....	.....5	.....	.....4,439	.....	.....	.....0	45	02/25/2037.	1FM.....
126378 AL 2	CSMC 2007-1 1A6A.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....72,563	72,563	37,294	37,294	.....	.....	.....	.....0	.....	.....37,294	.....	.....35,268	35,268	1,006	02/25/2037.	1FM.....
126384 CF 1	CSMC 2007-2 2A5.....		..	05/01/2017.	MBS PAYMENT.....	.....	.....43,153	43,145	41,689	43,191	.....	.....(38)	.....	.....(38)	.....	.....43,153	.....	.....	.....0	727	03/25/2037.	1FM.....
12639B AG 4	CSMC 2008-4R 1A4.....		..	06/26/2017.	MBS PAYMENT.....	.....	.....986,663	986,663	848,531	969,902	.....	.....16,762	.....	.....16,762	.....	.....986,663	.....	.....	.....0	5,523	08/26/2037.	1FM.....
12643G AC 6	CSMC 2010-2R 1A3.....		..	06/01/2017.	VARIOUS.....	.....	.....171,933	184,717	145,011	173,127	.....	.....(1,194)	.....	.....(1,194)	.....	.....171,933	.....	.....	.....0	4,375	07/26/2037.	1FM.....
12646B BS 8	CSMC 2012-2R 2A13.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....204,728	204,728	186,216	203,499	.....	.....1,229	.....	.....1,229	.....	.....204,728	.....	.....	.....0	3,435	03/27/2047.	1FM.....
12649F BY 3	CSMC 2014-11R 7A2.....		..	06/28/2017.	MBS PAYMENT.....	.....	.....33,756	33,756	19,347	19,347	.....	.....(19,347)	.....	.....(19,347)	.....	.....	.....	.....	.....0	1,828	02/27/2037.	4FM.....
126650 AW 0	CVS PASS-THROUGH TRUST.....		..	06/10/2017.	MBS PAYMENT.....	.....	.....13,007	13,007	12,448	12,969	.....	.....38	.....	.....38	.....	.....13,007	.....	.....	.....0	287	01/11/2027.	2FE.....
126650 BC 3	CVS PASS-THROUGH TRUST.....		..	06/10/2017.	MBS PAYMENT.....	.....	.....21,640	21,640	21,640	21,640	.....	.....	.....	.....0	.....	.....21,640	.....	.....	.....0	531	01/10/2028.	2FE.....
126650 BP 4	CVS PASS-THROUGH TRUST.....		..	06/10/2017.	MBS PAYMENT.....	.....	.....119,407	119,407	121,177	112,227	.....	.....(55)	.....	.....(55)	.....	.....119,407	.....	.....	.....0	2,969	12/10/2028.	2FE.....
126650 BQ 2	CVS PASS-THROUGH TRUST.....		..	06/12/2017.	SINK.....	.....	.....17,648	17,648	21,217	5,420	.....	.....(93)	.....	.....(93)	.....	.....17,648	.....	.....	.....0	395	01/10/2030.	2FE.....
126650 BS 8	CVS PASS-THROUGH TRUST.....		..	06/10/2017.	SINK.....	.....	.....48,851	48,851	61,494	41,295	.....	.....(376)	.....	.....(376)	.....	.....48,851	.....	.....	.....0	1,480	01/10/2032.	2FE.....
126650 BV 1	CVS PASS-THROUGH TRUST.....		..	06/10/2017.	SINK.....	.....	.....50,681	50,681	56,396	48,214	.....	.....(165)	.....	.....(165)	.....	.....50,681	.....	.....	.....0	1,207	01/10/2033.	2FE.....
126650 BY 5	CVS PASS-THROUGH TRUST.....		..	06/12/2017.	SINK.....	.....	.....2,794	2,794	3,218	.....	.....	.....(8)	.....	.....(8)	.....	.....2,794	.....	.....	.....0	55	01/10/2034.	2FE.....
126659 AA 9	CVS PASS-THROUGH TRUST.....		..	06/12/2017.	SINK.....	.....	.....7,193	7,193	9,648	7,261	.....	.....(68)	.....	.....(68)	.....	.....7,193	.....	.....	.....0	251	07/10/2031.	2FE.....
12665V AA 0	CVS PASS-THROUGH TR 2014.....		..	06/10/2017.	SINK.....	.....	.....23,333	23,333	23,333	23,333	.....	.....	.....	.....0	.....	.....23,333	.....	.....	.....0	405	08/10/2036.	2FE.....
126670 CH 9	CWL 2005-11 AF3.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....10,459	10,459	8,402	8,402	.....	.....	.....	.....0	.....	.....8,402	.....	.....2,056	2,056	196	02/25/2036.	1FM.....
126670 PM 4	CWL 2005-16 MV5.....		..	06/16/2017.	VARIOUS.....	.....	.....452,600	2,000,000	500,000	500,270	.....	.....(9,410)	.....	.....(9,410)	.....	.....490,860	.....	.....(38,260)	(38,260)	15,984	05/25/2036.	1FM.....
126670 UZ 9	CWL 2006-2 M4.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....	.....186,193	2,707	2,287	.....	.....(2,287)	.....	.....(2,287)	.....	.....	.....	.....	.....0	1,152	06/25/2036.	1FM.....
126673 4Y 5	CWL 2005-SD2 M3.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....30,326	30,326	8,321	8,321	.....	.....	.....	.....0	.....	.....8,321	.....	.....22,005	22,005	645	08/25/2035.	1FM.....
126673 FV 9	CWL 2004-10 AF5B.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....35,116	35,116	33,920	35,053	.....	.....64	.....	.....64	.....	.....35,116	.....	.....	.....0	746	02/25/2035.	1FM.....
126673 Y7 1	CWL 2005-7 AF4.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....892,547	892,547	821,143	889,561	.....	.....2,986	.....	.....2,986	.....	.....892,547	.....	.....	.....0	20,953	10/25/2035.	1FM.....
12667A AC 0	CWL 2006-12 2A2.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....38,406	62,811	52,290	39,904	.....	.....(1,498)	.....	.....(1,498)	.....	.....38,406	.....	.....	.....0	240	12/25/2036.	1FM.....
12667F 6D 2	CWALT 2005-J2 1A8.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....18,987	18,987	8,901	8,901	.....	.....	.....	.....0	.....	.....8,901	.....	.....10,086	10,086	.....	04/25/2035.	3FM.....
12667F RY 3	CWALT 2004-22CB 1A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....64,728	64,728	63,403	64,663	.....	.....65	.....	.....65	.....	.....64,728	.....	.....	.....0	1,637	10/25/2034.	1FM.....
12667F YW 9	CWALT 2004-28CB 7A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....11,104	11,104	9,230	10,901	.....	.....203	.....	.....203	.....	.....11,104	.....	.....	.....0	242	01/25/2020.	1FM.....
12667G G4 9	CWALT 2005-J7 XB.....		..	06/26/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....	.....90	1	.....	.....(1)	.....	.....(1)	.....	.....	.....	.....	.....0	8	10/25/2017.	4FE.....
12667G QC 0	CWALT 2005-20CB 2A6.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....169,595	173,846	152,517	152,517	.....	.....(1,679)	.....	.....(1,679)	.....	.....150,837	.....	.....18,757	18,757	3,615	07/25/2035.	1FM.....
12667G W2 5	CWALT 2005-41 1A2B.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....80,031	443,454	99,512	.....	.....	.....(20,139)	.....	.....(20,139)	.....	.....80,031	.....	.....	.....0	3,589	09/25/2035.	4.....
12667G X4 0	CWALT 2005-34CB 1A9.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....238,092	284,582	251,003	238,422	.....	.....(330)	.....	.....(330)	.....	.....238,092	.....	.....	.....0	6,137	09/25/2035.	1FM.....
12667G X4 8	CWALT 2005-38 A4.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....342,368	429,936	180,036	.....	.....	.....2,743	.....	.....2,743	.....	.....342,368	.....	.....	.....0	1,167	09/25/2035.	4.....
12668B FH 1	CWALT 2005-86CB A8.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....16,803	16,803	10,586	16,423	.....	.....380	.....	.....380	.....	.....16,803	.....	.....	.....0	392	02/25/2036.	1FM.....
12668B JZ 7	CWALT 2006-J1 1A3.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....111,736	136,332	90,672	110,805	.....	.....931	.....	.....931	.....	.....111,736	.....	.....	.....0	3,142	02/25/2036.	1FM.....
12668B KM 4	CWALT 2006-J1 2A1.....		..	04/01/2017.	MBS PAYMENT.....	.....	.....	.....6,454	2,442	(60)	.....	.....60	.....	.....60	.....	.....	.....	.....	.....0	238	02/25/2036.	1FM.....
12668B PS 6	CWALT 2006-4CB 1A6.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....8,779	12,272	7,344	8,722	.....	.....56	.....	.....56	.....	.....8,779	.....	.....	.....0	340	04/25/2036.	1FM.....
12668B RG 0	CWALT 2006-OC2 2A3.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....25,463	25,404	14,419	24,798	.....	.....665	.....	.....665	.....	.....25,463	.....	.....	.....0	160	02/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.16

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668G AF 9	CWL 2006-S9 A6.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....68,047	68,047	29,601	57,603	.....	.....10,444	.....	.....10,444	.....	.....68,047	.....	.....	.....0	1,595	08/25/2036.	1FM.....
12668V AC 3	CWL 2006-S7 A3.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....74,254	74,254	34,157	19,662	.....	.....	.....	.....0	.....	.....19,662	.....	.....54,592	54,592	1,788	11/25/2035.	1FM.....
12668V AF 6	CWL 2006-S7 A6.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....104,387	104,387	55,688	49,314	.....	.....	.....	.....0	.....	.....49,314	.....	.....55,073	55,073	2,487	11/25/2035.	1FM.....
12668W AC 1	CWL 2007-4 A3.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....217,618	281,848	174,767	220,241	.....	.....(2,624)	.....	.....(2,624)	.....	.....217,618	.....	.....	.....0	6,206	04/25/2047.	1FM.....
126694 2H 0	CWL 2006-10 1A11.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....37,508	46,622	32,871	36,991	.....	.....517	.....	.....517	.....	.....37,508	.....	.....	.....0	1,033	05/25/2036.	1FM.....
126694 AF 5	CWL 2005-19 1A6.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....93,178	103,902	93,799	93,799	.....	.....(7,208)	.....	.....(7,208)	.....	.....86,592	.....	.....6,586	6,586	2,462	08/25/2035.	1FM.....
126694 EG 9	CWL 2005-21 A40.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....34,761	65,647	22,426	35,222	.....	.....(461)	.....	.....(461)	.....	.....34,761	.....	.....	.....0	1,499	10/25/2035.	1FM.....
126694 FC 7	CWL 2005-20 A5.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....72,168	71,879	53,015	70,797	.....	.....1,371	.....	.....1,371	.....	.....72,168	.....	.....	.....0	1,748	10/25/2035.	1FM.....
126694 JY 5	CWL 2005-24 A8.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....52,305	55,269	38,133	51,371	.....	.....933	.....	.....933	.....	.....52,305	.....	.....	.....0	1,263	11/25/2035.	1FM.....
126694 MR 6	CWL 2005-26 1A7.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....5,982	8,993	9,575	6,052	.....	.....(70)	.....	.....(70)	.....	.....5,982	.....	.....	.....0	375	11/25/2035.	2FM.....
12669F N5 8	CWL 2004-12 11A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....620	620	182	602	.....	.....19	.....	.....19	.....	.....620	.....	.....	.....0	8	08/25/2034.	1FM.....
12669G B2 6	CWL 2005-HYB3 M.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....37,621	96,846	32,921	38,128	.....	.....(507)	.....	.....(507)	.....	.....37,621	.....	.....	.....0	1,297	06/20/2035.	1FM.....
12669G BE 0	CWL 2004-HYB6 A4.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....21,616	21,616	14,050	20,760	.....	.....856	.....	.....856	.....	.....21,616	.....	.....	.....0	291	11/20/2034.	1FM.....
12669G GN 5	CWL 2004-HYB8 1M1.....		..	04/20/2017.	VARIOUS.....	.....	.....2,396	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....2,396	2,396	7,834	01/20/2035.	1FM.....
12669G JL 6	CWL 2004-29 1B1.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....81,543	160,002	41,851	79,757	.....	.....1,785	.....	.....1,785	.....	.....81,543	.....	.....	.....0	1,467	02/25/2035.	1FM.....
12669G KJ 9	CWL 2004-25 2A4.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....35,947	73,773	30,247	.....	.....	.....(501)	.....	.....(501)	.....	.....35,947	.....	.....	.....0	320	02/25/2035.	4.....
12669G NQ 0	CWL 2005-7 2A2.....		..	06/30/2017.	MBS PAYMENT.....	.....	.....147,798	204,612	61,653	61,653	.....	.....14,780	.....	.....14,780	.....	.....76,433	.....	.....71,364	71,364	1,462	03/25/2035.	1FM.....
12669G QM 6	CWL 2005-HYB1 1A2.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....226,806	228,197	155,174	.....	.....	.....(1,356)	.....	.....(1,356)	.....	.....226,806	.....	.....	.....0	630	03/25/2035.	3FM.....
12669G TT 8	CWL 2005-3 1A5.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....22,864	55,535	15,272	.....	.....	.....1,497	.....	.....1,497	.....	.....22,864	.....	.....	.....0	134	04/25/2035.	4.....
12669H AA 7	CWL 2007-QH1 A1.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....83,471	83,471	54,338	83,004	.....	.....468	.....	.....468	.....	.....83,471	.....	.....	.....0	360	03/25/2037.	1FM.....
12669T AA 1	CWL 2007-SD1 A1.....		..	06/25/2017.	MBS PAYMENT.....	.....	.....122,794	202,850	99,937	122,550	.....	.....244	.....	.....244	.....	.....122,794	.....	.....	.....0	951	04/25/2047.	1FM.....
12670B AC 3	CWL 2007-S2 A3.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....192,208	192,208	76,616	76,616	.....	.....	.....	.....0	.....	.....76,616	.....	.....115,592	115,592	4,780	05/25/2037.	1FM.....
126802 CE 5	CABMT 2012-2A A1.....		..	06/15/2017.	MBS PAYMENT.....	.....	.....2,360,000	2,360,000	2,361,752	.....	.....	.....(1,752)	.....	.....(1,752)	.....	.....2,360,000	.....	.....	.....0	11,407	06/15/2020.	1FE.....
12684* AJ 7	CVS HOLDING DD TL.....		..	04/03/2017.	DIRECT.....	.....	.....114,832	114,832	114,832	114,832	.....	.....	.....	.....0	.....	.....114,832	.....	.....	.....0	5,705	08/15/2021.	3.....
12684* AK 4	CVS HOLDING TL.....		..	06/30/2017.	VARIOUS.....	.....	.....1,128,522	1,140,040	1,125,458	1,127,733	.....	.....789	.....	.....789	.....	.....1,128,522	.....	.....	.....0	2,478	08/14/2021.	3.....
12684* AL 2	CVS HOLDING B-1 TL.....		..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....11,898	11,898	11,741	8,464	.....	.....146	.....	.....146	.....	.....11,898	.....	.....	.....0	440	08/14/2021.	3.....
14855G AB 7	CLAST 2014-1 A1.....		..	04/15/2017.	MBS PAYMENT.....	.....	.....652,862	652,862	652,862	652,862	.....	.....	.....	.....0	.....	.....652,862	.....	.....	.....0	11,681	02/15/2029.	1.....
14855G AD 3	CLAST 2014-1 B.....		..	04/15/2017.	MBS PAYMENT.....	.....	.....323,628	323,628	323,628	323,628	.....	.....	.....	.....0	.....	.....323,628	.....	.....	.....0	8,272	02/15/2029.	2.....
152314 GB 0	CXHE 2002-D AF6.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....76,115	76,115	62,870	75,136	.....	.....979	.....	.....979	.....	.....76,115	.....	.....	.....0	1,488	12/25/2032.	1FM.....
152314 KH 2	CXHE 2004-C AF4.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....64,303	64,303	52,756	63,962	.....	.....341	.....	.....341	.....	.....64,303	.....	.....	.....0	1,410	05/25/2032.	1FM.....
15677G AB 0	CERIDIAN HCM HOLDING INC.....		..	06/15/2017.	VARIOUS.....	.....	.....40,969	41,000	41,000	41,000	.....	.....	.....	.....0	.....	.....41,000	.....	.....(31)	(31)	1,101	09/15/2020.	4FE.....
161175 BD 5	CHARTER COMM OPT LLC/CAP.....		..	06/14/2017.	VARIOUS.....	.....	.....127,971	120,000	119,962	.....	.....	.....1	.....	.....1	.....	.....119,962	.....	.....8,009	8,009	923	05/01/2047.	2FE.....
161546 DZ 6	CFAB 2003-1 1A5.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....147,561	147,561	132,436	146,767	.....	.....794	.....	.....794	.....	.....147,561	.....	.....	.....0	3,328	10/25/2032.	1FM.....
161546 HC 3	CFAB 2003-6 1A7.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....14,392	14,392	11,657	14,226	.....	.....166	.....	.....166	.....	.....14,392	.....	.....	.....0	279	11/25/2034.	1FM.....
161546 HX 7	CFAB 2004-1 1B.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....	.....111,389	88,589	(8,433)	8,364	69	.....	.....8,433	.....	.....	.....	.....	.....0	.....	02/25/2032.	6FM.....
16162W LF 4	CHASE 2005-S1 M.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....2,226	31,194	12,887	2,891	.....	.....(665)	.....	.....(665)	.....	.....2,226	.....	.....	.....0	753	05/25/2035.	1FM.....
16162W MB 2	CHASE 2005-S2 A15.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....193,856	193,856	186,340	186,340	.....	.....	.....	.....0	.....	.....186,340	.....	.....7,516	7,516	4,328	10/25/2035.	1FM.....
16163E AE 8	CHASE 2007-S2 1A5.....		..	06/30/2017.	MBS PAYMENT.....	.....	.....64	540	.....	.....2,603	.....	.....(2,539)	.....	.....(2,539)	.....	.....64	.....	.....	.....0	11	03/25/2037.	1FM.....
16163F AG 0	CHASE 2007-S1 A7.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....362,722	356,191	299,573	365,466	.....	.....(2,744)	.....	.....(2,744)	.....	.....362,722	.....	.....	.....0	8,770	02/25/2037.	1FM.....
162809 B* 7	CHECKERS DRIVE IN TL.....		..	05/02/2017.	CALLED BY ISSUER at 100.000....	.....	.....635,875	635,875	629,516	632,119	.....	.....3,756	.....	.....3,756	.....	.....635,875	.....	.....	.....0	11,511	01/05/2022.	2.....
166430 AA 6	CHEST 2014-1A A.....		..	06/15/2017.	MBS PAYMENT.....	.....	.....22,500	22,500	22,500	22,500	.....	.....	.....	.....0	.....	.....22,500	.....	.....	.....0	506	12/15/2034.	1FE.....
17025J AK 9	CWL 2007-13 A10.....		..	06/01/2017.	MBS PAYMENT.....	.....	.....77,249	77,260	67,069	77,431	.....	.....(182)	.....	.....(182)	.....	.....77,249	.....	.....	.....0	2,154	08/25/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.17

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17216*	AA	2		06/12/2017.	MBS PAYMENT.....	.....	1,575	1,575	1,061	1,539	.....	.....36	.....	.....36	.....	1,575	.....	.....	.....0	.....	01/12/2021.	1.....
17216*	AB	0		06/24/2017.	MBS PAYMENT.....	.....	301	301	122	298	.....	.....3	.....	.....3	.....	301	.....	.....	.....0	.....	08/24/2041.	1.....
172967	BU	4		04/19/2017.	CITIGROUP GLOBAL MARKETS.....	.....	4,477,469	3,911,000	4,333,381	4,292,220	.....	.....(605)	.....	.....(605)	.....	4,291,615	.....	.....185,854	185,854	60,692	02/22/2033.	2FE.....
172967	LC	3		05/31/2017.	BNP PARIBAS - LONDON.....	.....	2,528,775	2,500,000	2,478,375	2,478,387	.....	.....1,773	.....	.....1,773	.....	2,480,160	.....	.....48,615	48,615	35,646	12/08/2021.	2FE.....
17306S	AA	1		06/01/2017.	MBS PAYMENT.....	.....	29,433	30,538	17,646	29,077	.....	.....356	.....	.....356	.....	29,433	.....	.....	.....0	416	06/25/2036.	1FM.....
17307G	4H	8		06/01/2017.	MBS PAYMENT.....	.....	6,345	6,345	3,950	4,506	.....	.....10	.....	.....10	.....	4,515	.....	.....1,830	1,830	98	03/25/2036.	1FM.....
17307G	4K	1		06/01/2017.	MBS PAYMENT.....	.....	42,213	42,213	29,035	41,988	.....	.....225	.....	.....225	.....	42,213	.....	.....	.....0	654	03/25/2036.	1FM.....
17307G	4L	9		06/01/2017.	MBS PAYMENT.....	.....	230,235	230,235	151,143	151,143	.....	.....	.....	.....0	.....	151,143	.....	.....79,092	79,092	3,566	03/25/2036.	1FM.....
17307G	GY	8		06/01/2017.	MBS PAYMENT.....	.....	196,358	196,358	198,442	198,293	.....	.....	.....	.....0	.....	198,293	.....	.....(1,935)	(1,935)	5,688	08/25/2034.	1FM.....
17307G	L3	0		06/26/2017.	MBS PAYMENT.....	.....	.....	20,963	11,432	11,432	.....	.....(2,905)	.....	.....(2,905)	.....	8,527	.....	.....(8,527)	(8,527)	469	11/25/2035.	1FM.....
17307G	MJ	4		06/01/2017.	MBS PAYMENT.....	.....	2,114	2,114	1,649	2,073	.....	.....41	.....	.....41	.....	2,114	.....	.....	.....0	31	12/25/2034.	1FM.....
17307G	PF	9		06/01/2017.	MBS PAYMENT.....	.....	4,402	4,402	3,868	4,304	.....	.....98	.....	.....98	.....	4,402	.....	.....	.....0	90	11/25/2034.	1FM.....
17307G	Y8	5		06/26/2017.	MBS PAYMENT.....	.....	.....	23,647	14,940	187	.....	.....(187)	.....	.....(187)	.....	.....	.....	.....	.....0	543	08/25/2035.	1FM.....
17309P	AD	8		04/25/2017.	VARIOUS.....	.....	200,849	1,007,068	166,796	.....	.....	.....(12,645)	.....	.....(12,645)	.....	164,154	.....	.....36,695	36,695	2,883	09/25/2036.	6FE.....
17309R	AA	0		06/01/2017.	MBS PAYMENT.....	.....	9,989	11,030	7,542	9,733	.....	.....256	.....	.....256	.....	9,989	.....	.....	.....0	147	08/25/2036.	1FM.....
17309V	AQ	6		06/01/2017.	MBS PAYMENT.....	.....	37,367	37,367	30,641	36,628	.....	.....739	.....	.....739	.....	37,367	.....	.....	.....0	896	08/25/2021.	1FM.....
17311F	AD	6		06/01/2017.	MBS PAYMENT.....	.....	51,476	51,476	31,143	51,247	.....	.....229	.....	.....229	.....	51,476	.....	.....	.....0	857	01/25/2037.	1FM.....
17311F	AE	4		06/01/2017.	MBS PAYMENT.....	.....	41,328	41,328	27,483	41,252	.....	.....76	.....	.....76	.....	41,328	.....	.....	.....0	688	01/25/2037.	1FM.....
17311L	AB	7		06/01/2017.	MBS PAYMENT.....	.....	18,713	19,491	8,399	17,057	.....	.....1,656	.....	.....1,656	.....	18,713	.....	.....	.....0	288	04/25/2037.	1FM.....
17311Y	AA	1		06/01/2017.	MBS PAYMENT.....	.....	97,984	97,984	52,299	97,412	.....	.....572	.....	.....572	.....	97,984	.....	.....	.....0	761	03/25/2037.	1FM.....
17312W	AB	2		05/24/2017.	CREDIT SUISSE.....	.....	556,025	967,000	240,618	355,599	.....	.....469	.....	.....469	.....	356,068	.....	.....199,957	199,957	7,016	11/25/2046.	1FM.....
17315J	AV	4		06/01/2017.	MBS PAYMENT.....	.....	.....	10,168	6,483	(72)	.....	.....72	.....	.....72	.....	.....	.....	.....	.....0	226	01/25/2037.	1FM.....
17315X	AM	3		06/26/2017.	MBS PAYMENT.....	.....	.....	99,850	56,415	3,048	.....	.....(3,048)	.....	.....(3,048)	.....	.....	.....	.....	.....0	2,402	01/25/2037.	1FM.....
17317H	AP	9		06/25/2017.	VARIOUS.....	.....	2,424,070	2,682,199	2,075,025	2,061,982	.....	.....(8,088)	.....	.....(8,088)	.....	2,053,894	.....	.....370,176	370,176	60,437	02/25/2036.	1FM.....
17317N	AD	3		06/01/2017.	MBS PAYMENT.....	.....	97,727	98,015	83,432	98,142	.....	.....(415)	.....	.....(415)	.....	97,727	.....	.....	.....0	1,379	11/25/2035.	1FM.....
186108	CH	7		05/05/2017.	MORGAN STANLEY.....	.....	274,875	250,000	338,273	278,100	.....	.....(5,164)	.....	.....(5,164)	.....	272,936	.....	.....1,939	1,939	10,662	11/15/2018.	2FE.....
189754	AB	0		06/14/2017.	BANK AMERICA.....	.....	39,930	40,000	39,802	.....	.....	.....	.....	.....0	.....	39,802	.....	.....128	128	.....	07/15/2022.	2FE.....
189754	AC	8		06/27/2017.	VARIOUS.....	.....	149,934	150,000	149,787	.....	.....	.....1	.....	.....1	.....	149,788	.....	.....147	147	127	07/15/2027.	2FE.....
18976G	AF	3		06/01/2017.	MBS PAYMENT.....	.....	198,825	295,087	234,696	234,696	.....	.....(4,669)	.....	.....(4,669)	.....	230,028	.....	.....(31,202)	(31,202)	7,601	06/25/2037.	1FM.....
20029P	AG	4		05/01/2017.	MATURITY.....	.....	1,250,000	1,250,000	1,637,073	1,265,277	.....	.....(15,277)	.....	.....(15,277)	.....	1,250,000	.....	.....	.....0	55,469	05/01/2017.	1FE.....
20338H	AB	9		06/14/2017.	MERRILL LYNCH.....	.....	1,007,500	1,000,000	1,000,000	.....	.....	.....	.....	.....0	.....	1,000,000	.....	.....7,500	7,500	13,333	03/15/2027.	3FE.....
20453K	AA	3		06/05/2017.	KEYBANC CAPITAL MARKETS.....	.....	249,520	250,000	247,548	247,905	.....	.....94	.....	.....94	.....	247,999	.....	.....1,521	1,521	6,405	04/10/2025.	2FE.....
21036P	AQ	1		05/24/2017.	MORGAN STANLEY.....	.....	10,152	10,000	9,991	9,991	.....	.....	.....	.....0	.....	9,991	.....	.....161	161	179	12/06/2026.	2FE.....
21036P	AS	7		05/24/2017.	MORGAN STANLEY.....	.....	39,900	40,000	39,906	.....	.....	.....	.....	.....0	.....	39,907	.....	.....(7)	(7)	82	05/09/2027.	2FE.....
21075W	KC	8		06/01/2017.	MBS PAYMENT.....	.....	8,879	8,879	7,215	8,857	.....	.....22	.....	.....22	.....	8,879	.....	.....	.....0	231	04/25/2030.	1FM.....
21076P	AE	9		06/30/2017.	CALLED BY ISSUER at 100.000....	.....	34,091	34,091	30,682	.....	.....	.....3,409	.....	.....3,409	.....	34,091	.....	.....	.....0	1,167	12/22/2021.	4FE.....
21079S	QA	1		04/11/2017.	MBS PAYMENT.....	.....	13,176	13,176	13,176	13,176	.....	.....	.....	.....0	.....	13,176	.....	.....	.....0	412	04/11/2020.	2FE.....
21079N	AA	9		04/19/2017.	MBS PAYMENT.....	.....	53,417	53,417	55,932	53,417	.....	.....	.....	.....0	.....	53,417	.....	.....	.....0	1,598	04/19/2022.	2FE.....
21079U	AA	3		05/10/2017.	MBS PAYMENT.....	.....	11,812	11,812	12,285	11,812	.....	.....	.....	.....0	.....	11,812	.....	.....	.....0	428	11/10/2019.	1FE.....
210885	A#	6		06/01/2017.	MBS PAYMENT.....	.....	2,184	2,184	1,523	2,136	.....	.....47	.....	.....47	.....	2,184	.....	.....	.....0	.....	01/01/2023.	1.....
210885	A@	8		06/27/2017.	MBS PAYMENT.....	.....	1,606	1,606	1,044	1,569	.....	.....38	.....	.....38	.....	1,606	.....	.....	.....0	.....	06/27/2022.	1.....
210885	B*	9		06/16/2017.	MBS PAYMENT.....	.....	3,351	3,351	2,159	3,282	.....	.....70	.....	.....70	.....	3,351	.....	.....	.....0	.....	05/16/2024.	1.....

SCHEDULE D - PART 4

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

QE05.18

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
210885 B@ 7	CONTINENTAL ASSURANCE COMPANY (DAVIS)		..	06/27/2017.	MBS PAYMENT.....		2,276	2,276	1,570	2,226	.....	.....50		50		2,276			0		06/27/2022.	1.....
210885 C* 8	CNS STRUCTURED SETTLEMENTS INC (DAVIS)		..	06/27/2017.	MBS PAYMENT.....		3,750	3,750	2,576	3,679	.....	.....71		71		3,750			0		08/27/2023.	1.....
210885 C@ 6	CNA STRUCTURED SETTLEMENTS INC (DAVIS)		..	06/27/2017.	MBS PAYMENT.....		2,119	2,119	1,600	2,079	.....	.....40		40		2,119			0		06/27/2022.	1.....
21121# AC 0	CONTINENTAL CASUALTY (MORGAN)...		..	06/13/2017.	MBS PAYMENT.....		1,230	1,230	884	1,195	.....	.....35		35		1,230			0		05/13/2021.	1.....
21121# AD 8	CONTINENTAL CASUALTY COMPANY (YOUNG)		..	06/15/2017.	MBS PAYMENT.....		660	660	285	650	.....	.....10		10		660			0		09/15/2033.	1.....
21121# AF 3	CONTINENTAL CASUALTY CO (YOUNG)		..	06/15/2017.	MBS PAYMENT.....		300	300	131	296	.....	.....4		4		300			0		09/15/2033.	1.....
21121# AG 1	CONTINENTAL CASUALTY COMPANY (YOUNG)		..	06/15/2017.	MBS PAYMENT.....		750	750	386	738	.....	.....12		12		750			0		09/15/2033.	1.....
21121# AH 9	CONTINENTAL CASUALTY COMPANY (SMITH)		..	06/12/2017.	MBS PAYMENT.....		4,200	4,200	2,167	4,136	.....	.....64		64		4,200			0		10/12/2032.	1.....
21121# AK 2	PRUDENTIAL INSUR CO OF AMERICA (MORRIS)		..	06/20/2017.	MBS PAYMENT.....		1,500	1,500	936	1,472	.....	.....28		28		1,500			0		03/20/2028.	1.....
21121# AL 0	CONTINENTAL CASUALTY CO (SMITH)...		..	06/12/2017.	MBS PAYMENT.....		3,000	3,000	1,591	2,956	.....	.....44		44		3,000			0		10/12/2032.	1.....
21121# AN 6	CNA STRUCTURED SETTLEMENTS INC (HORSLEY)		..	06/12/2017.	MBS PAYMENT.....		2,250	2,250	1,609	2,207	.....	.....43		43		2,250			0		12/12/2025.	1.....
22541N 5S 4	CSFB 2003-10 1A4.....		..	06/01/2017.	MBS PAYMENT.....		182,313	182,313	152,459	181,916	.....	.....397		397		182,313			0	3,428	05/25/2033.	1FM.....
22541N W9 6	CSFB 2003-8 4PPA.....		..	06/01/2017.	MBS PAYMENT.....		49,623	49,623	49,957	49,957	.....			.....0		49,957		(334)	(334)	960	04/22/2033.	1FM.....
22541Q 3U 4	CSFB 2003-29 1A1.....		..	06/01/2017.	MBS PAYMENT.....		73,899	73,899	66,509	73,532	.....	.....368		368		73,899			0	1,884	12/25/2033.	1FM.....
22541Q PZ 9	CSFB 2003-21 4A1.....		..	06/01/2017.	MBS PAYMENT.....		5,976	5,976	5,367	5,902	.....	.....74		74		5,976			0	136	08/25/2033.	1FM.....
22541Q QQ 8	CSFB 2003-21 DB1.....		..	06/01/2017.	MBS PAYMENT.....		21,767	21,767	22,253	21,892	.....	(125)		(125)		21,767			0	555	08/25/2033.	1FM.....
22541S JT 6	CSFB 2004-AR5 11M2.....		..	05/25/2017.	MBS PAYMENT.....		10,682	10,682	13,118		.....	.....164		164		10,682			0	99	06/25/2034.	4.....
225458 2H 0	CSFB 2005-8 7A1.....		..	06/01/2017.	MBS PAYMENT.....		17,316	27,651	16,734	17,209	.....	.....107		107		17,316			0	982	09/25/2035.	1FM.....
22546M AQ 9	CSMC 2005-1R 2A5.....		..	06/26/2017.	MBS PAYMENT.....		103,570	109,659	78,725	101,864	.....	.....1,706		1,706		103,570			0	2,567	12/26/2035.	1FM.....
225470 DY 6	CSFB 2005-10 3A3.....		..	05/01/2017.	MBS PAYMENT.....		111,217	159,791	135,621	135,621	.....			.....0		135,621		(24,404)	(24,404)	2,942	11/25/2035.	1FM.....
225470 RY 1	CSFB 2005-12 6A1.....		..	06/01/2017.	MBS PAYMENT.....		33,971	51,863	35,556	33,676	.....	.....295		295		33,971			0	1,554	01/25/2036.	1FM.....
225470 VM 2	CSMC 2006-1 3A21.....		..	06/01/2017.	MBS PAYMENT.....		47,587	47,587	44,732	47,706	.....	(119)		(119)		47,587			0	1,137	02/25/2036.	1FM.....
225470 YF 4	CSMC 2006-2 2A1.....		..	06/01/2017.	MBS PAYMENT.....		205,990	205,990	182,282	206,822	.....	(832)		(832)		205,990			0	4,601	03/25/2036.	1FM.....
2254W0 NP 6	CSFB 2005-11 4A1.....		..	06/01/2017.	MBS PAYMENT.....		40,958	58,726	28,173	41,782	.....	(824)		(824)		40,958			0	1,931	12/25/2035.	1FM.....
22822V AE 1	CROWN CASTLE INTL CORP.....		..	06/02/2017.	CITIGROUP GLOBAL MARKETS...		259,268	250,000	255,668		.....	(44)		(44)		255,624		3,644	3,644	3,472	03/01/2027.	2FE.....
23242T AB 2	CWL 2006-SD2 2A1B.....		..	06/25/2017.	MBS PAYMENT.....		45,150	72,921	33,662	45,184	.....	(34)		(34)		45,150			0	489	11/25/2036.	1FM.....
232433 AA 0	CWL 2006-SD4 A1.....		..	06/25/2017.	MBS PAYMENT.....		74,883	104,799	55,624	74,059	.....	.....824		824		74,883			0	535	01/25/2037.	1FM.....
23243H AF 8	CWL 2006-24 M1.....		..	05/25/2017.	MBS PAYMENT.....			62,825	3,519		.....	.....137		137					0	264	06/25/2047.	6FM.....
23244F AV 6	CWALT 2006-J7 1A1.....		..	04/01/2017.	MBS PAYMENT.....		496	496	289	289	.....			.....0		289		206	206	10	11/25/2036.	1FM.....
23244L AB 7	CWL 2006-QH2 A1B.....		..	06/25/2017.	MBS PAYMENT.....		66,314	66,314	39,986	39,986	.....			.....0		39,986		26,328	26,328	327	11/25/2036.	1FM.....
23245C AD 2	CWL 2007-1 2A3.....		..	06/25/2017.	MBS PAYMENT.....		10,063	10,063	5,296	9,513	.....	.....550		550		10,063			0	44	07/25/2037.	1FM.....
233046 AD 3	DNKN 2015-1A A2II.....		..	05/20/2017.	MBS PAYMENT.....		11,500	11,500	11,500	11,500	.....			.....0		11,500			0	229	02/20/2045.	2AM.....
23313* AA 2	DENTAL CARE ALLIANCE REVOLVER...		..	06/15/2017.	VARIOUS.....		235,430	235,430	235,430		.....			.....0		235,430			0	2,812	07/02/2021.	2.....

SCHEDULE D - PART 4

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

QE05.19

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23313*	AB	0		06/30/2017.	CALLED BY ISSUER at 100.000....		6,281	6,281	6,218	6,228		53		53		6,281			0	181	07/03/2021.	2.....
23313@	AA	0		06/30/2017.	CALLED BY ISSUER at 100.000....		12,375	12,375	12,240	12,297		78		78		12,375			0	391	07/03/2021.	2.....
23333Y	AD	7		06/19/2017.	MBS PAYMENT.....		36,442	82,419	29,450	32,641		3,800		3,800		36,442			0	399	04/19/2047.	1FM.....
23357@	AA	7		04/28/2017.	CALLED BY ISSUER at 100.000....		5,664	5,664	5,607	5,617		48		48		5,664			0	215	10/15/2020.	2.....
25150Q	AB	3		06/25/2017.	MBS PAYMENT.....		100,369	174,730	85,960		1,377			1,377		100,369			0	541	02/25/2047.	4.....
25150X	AC	6		06/25/2017.	MBS PAYMENT.....		127,980	343,566	159,758			1,342		1,342		127,980			0	1,108	08/25/2047.	4.....
25179M	AV	5		05/16/2017.	J.P. MORGAN.....		334,541	290,000	288,201	288,420		42		42		288,463		46,078	46,078	7,257	12/15/2025.	2FE.....
25272K	AA	1		04/05/2017.	WELLS FARGO SECURITIES LLC		686,402	670,000	670,017	670,014		(1)		(1)		670,012		16,389	16,389	8,096	06/01/2019.	2FE.....
25403#	AB	2		06/30/2017.	CALLED BY ISSUER at 100.000....		3,784	3,784	3,724	3,724		61		61		3,784			0	146	04/14/2020.	4.....
25403#	AC	0		06/30/2017.	VARIOUS.....		910	910	896	897		13		13		910			0	40	04/14/2020.	4.....
25470D	AM	1		05/10/2017.	GOLDMAN SACHS.....		378,193	380,000	379,282			13		13		379,295		(1,102)	(1,102)	2,153	03/13/2024.	2FE.....
25591@	AA	8		05/01/2017.	DIRECT.....		4,543,845	6,546,675	4,543,845	4,478,862	64,982			64,982		4,543,845			0	15,500	04/18/2018.	6.....
26223N	AD	7		04/15/2017.	MBS PAYMENT.....		7,385	7,385	7,385	7,385				0		7,385			0	231	07/15/2024.	2AM.....
26223U	AC	3		04/15/2017.	MBS PAYMENT.....		30,462	30,462	30,462	30,462				0		30,462			0	585	07/15/2023.	2AM.....
26223U	AD	1		04/15/2017.	MBS PAYMENT.....		152,309	152,309	152,307	152,144		166		166		152,309			0	2,653	07/15/2023.	2AM.....
26442E	AA	8		04/03/2017.	PRIOR PERIOD INCOME.....									0					0	3,815	04/01/2019.	1FE.....
26884A	AX	1		06/15/2017.	MATURITY.....		221,000	221,000	219,519	221,000				0		221,000			0	11,649	06/15/2017.	1FE.....
26884T	AA	0		05/15/2017.	MITSUBISHI UFJ TRUST AND BANKING CORPORA		2,180,460	2,000,000	2,286,440	2,196,346		(19,100)		(19,100)		2,177,246		3,214	3,214	66,208	10/01/2020.	2FE.....
26884T	AQ	5		05/31/2017.	VARIOUS.....		1,997,200	2,000,000	1,997,240	1,997,525		192		192		1,997,716		(516)	(516)	25,350	12/01/2021.	2FE.....
278265	AC	7		05/08/2017.	CALLED BY ISSUER at 102.118....		1,021,180	1,000,000	998,620	1,000,000		21,180		21,180		1,021,180			0	38,639	10/02/2017.	1FE.....
278265	AE	3		05/30/2017.	VARIOUS.....		212,680	210,000	209,227			10		10		209,237		3,443	3,443	1,122	04/06/2027.	1FE.....
295242	A#	8		06/01/2017.	MBS PAYMENT.....		1,800	1,800	1,028	1,771		29		29		1,800			0		12/01/2030.	1.....
29652*	AB	6		06/30/2017.	CALLED BY ISSUER at 100.000....		31,101	31,101	30,767	26,248		311		311		31,101			0	733	02/28/2022.	3.....
302567	AA	0		06/20/2017.	SINK.....		40,027	40,027	40,318	39,931		96		96		40,027			0	2,657	06/20/2023.	3FE.....
30605Y	AB	7		06/15/2017.	MBS PAYMENT.....		8,300	8,300	8,300			11		11		8,300			0	96	02/15/2042.	1FE.....
310225	B*	7		06/01/2017.	MBS PAYMENT.....		1,967	1,967	1,361	1,925		42		42		1,967			0		07/01/2023.	1.....
3137BK	WA	4		06/01/2017.	MBS PAYMENT.....		413,852	413,852	413,334	413,306		546		546		413,852			0	2,649	01/25/2020.	1.....
3137BP	W5	4		06/25/2017.	MBS PAYMENT.....		30,989	30,989	31,028	30,918		71		71		30,989			0	144	03/25/2023.	1.....
31434#	AA	5		04/28/2017.	CALLED BY ISSUER at 100.000....		5,521	5,521	5,521	5,521				0		5,521			0	207	04/14/2021.	2.....
31434#	AB	3		05/31/2017.	CALLED BY ISSUER at 100.000....		14,626	14,626	14,460	14,476		151		151		14,626			0	199	04/14/2021.	2.....
31659E	AC	2		06/25/2017.	MBS PAYMENT.....		229,658	229,658	125,316	163,730		4,508		4,508		229,658			0	949	08/25/2036.	1FM.....
31659T	EZ	4		06/25/2017.	MBS PAYMENT.....		44,175	44,175	28,662	43,465		710		710		44,175			0	183	06/25/2036.	1FM.....
31679B	AF	7		06/27/2017.	JANNEY MONTGOMERY SCOTT.		1,001,250	1,000,000	1,001,550	1,001,115		(246)		(246)		1,000,869		381	381	40,490	03/01/2019.	3FE.....
31825#	AB	0		06/28/2017.	MBS PAYMENT.....		4,456	4,456	2,582	4,385		71		71		4,456			0		11/01/2030.	1.....
31825#	AC	8		06/28/2017.	MBS PAYMENT.....		5,227	5,227	3,070	5,145		82		82		5,227			0		11/01/2030.	1.....
32007U	BR	9		04/30/2017.	CALLED BY ISSUER at 100.000....		30,586	30,586	30,134	30,152		434		434		30,586			0	387	03/24/2021.	3FE.....
320277	AG	1		05/25/2017.	MBS PAYMENT.....			408,082	81,291			33,128		33,128					0	1,516	05/25/2036.	4.....
32027N	JB	8		06/26/2017.	MBS PAYMENT.....			72,113	35,633	(2,104)		2,104		2,104					0	702	06/25/2034.	1FM.....
32051G	ZZ	7		06/01/2017.	MBS PAYMENT.....		98,013	109,227	92,846	97,914		99		99		98,013			0	2,943	05/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.20

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32051G	3A	1		06/01/2017.	MBS PAYMENT.....		..82,486	..91,923	75,158	75,158		6,771		6,771		81,929		557	557	2,477	05/25/2036.	3FM.....
32051G	BD	6		06/01/2017.	MBS PAYMENT.....		..92,788	92,788	65,068	89,587		3,202		3,202		92,788			0	954	12/25/2034.	1FM.....
32051G	ET	8		06/01/2017.	MBS PAYMENT.....		5,976	1,689	224	.....	.....	.....(224)	.....	.....(224)	.....	.....	.....	.....0	90	02/25/2035.	1FM.....	
32051G	S8	9		06/01/2017.	MBS PAYMENT.....		..291,868	..327,176	..249,073	..289,625	.....	..2,243	.....	..2,243	.....	..291,868	.....	.....0	7,934	04/25/2036.	1FM.....	
32051G	ZS	7		06/01/2017.	MBS PAYMENT.....		..306,465	..374,072	..325,189	..325,189		(13,520)		(13,520)		..311,669		(5,205)	(5,205)	8,383	12/25/2035.	2FM.....
32113J	AE	5		06/25/2017.	MBS PAYMENT.....		19,519	19,519	7,564	19,695	.....	.....(176)	.....	.....(176)	.....	.....19,519	.....	.....0	107	05/25/2035.	1FM.....	
32115B	AA	8		06/25/2017.	MBS PAYMENT.....		38,360	38,360	21,274	37,878	.....	.....482	.....	.....482	.....	.....38,360	.....	.....0	149	08/25/2037.	1FM.....	
32115B	AC	4		06/25/2017.	MBS PAYMENT.....		84,765	84,765	44,635	83,536	.....	.....1,229	.....	.....1,229	.....	.....84,765	.....	.....0	368	09/25/2037.	1FM.....	
33842H	AG	0		04/20/2017.	MBS PAYMENT.....		..2,000,000	..2,000,000	..1,958,000	..1,971,989	.....	.....28,011	.....	.....28,011	.....	..2,000,000	.....	.....0	39,583	01/20/2026.	1FE.....	
34530E	AD	9		04/15/2017.	MBS PAYMENT.....		109,732	109,732	109,663	109,817	.....	.....(85)	.....	.....(85)	.....	.....109,732	.....	.....0	278	08/15/2018.	1FE.....	
34530K	AB	9		06/15/2017.	MBS PAYMENT.....		299,704	299,704	299,500	299,620	.....	.....83	.....	.....83	.....	.....299,704	.....	.....0	1,113	10/15/2018.	1FE.....	
34530P	AD	4		06/15/2017.	MBS PAYMENT.....		272,930	272,930	272,674	.....	.....	.....285	.....	.....285	.....	.....272,930	.....	.....0	955	05/15/2019.	1FE.....	
34530Q	AD	2		06/15/2017.	MBS PAYMENT.....		312,903	312,903	313,287	126,968	.....	.....(111)	.....	.....(111)	.....	.....312,903	.....	.....0	1,460	09/15/2019.	1FE.....	
345397	VR	1		05/25/2017.	RBC CAPITAL MARKETS LONDON.....		253,587	230,000	263,362	250,845		(1,935)		(1,935)		248,910		4,676	4,676	10,837	02/01/2021.	2FE.....
34956X	AC	4		06/15/2017.	MBS PAYMENT.....		693,881	693,881	604,544	687,350	.....	.....6,531	.....	.....6,531	.....	.....693,881	.....	.....0	3,805	07/15/2019.	1FE.....	
34959L	AS	2		05/15/2017.	CALLED BY ISSUER at 100.000....		..3,000,000	..3,000,000	..3,000,000	..3,000,000	.....	.....	.....	.....0	.....	..3,000,000	.....	.....0	69,704	08/15/2022.	1FE.....	
34959Y	AL	9		04/07/2017.	MBS PAYMENT.....		..1,500,000	..1,500,000	..1,455,600	..1,473,936	.....	.....26,064	.....	.....26,064	.....	..1,500,000	.....	.....0	31,746	04/28/2026.	1FE.....	
34960F	AG	8		04/10/2017.	MBS PAYMENT.....		..2,000,000	..2,000,000	..1,960,600	..1,962,416	.....	.....37,584	.....	.....37,584	.....	..2,000,000	.....	.....0	45,177	10/15/2026.	1FE.....	
35671D	BC	8		05/19/2017.	GOLDMAN SACHS.....		..2,957,500	..3,500,000	..3,008,855	..3,021,217		2,812		2,812		..3,024,028		(66,528)	(66,528)	131,935	03/15/2043.	3FE.....
35671D	BP	9		06/27/2017.	EXCHANGE.....		43,052	42,000	43,185	43,191	.....	.....(139)	.....	.....(139)	.....	.....43,052	.....	.....0	1,471	11/15/2020.	3FE.....	
35671D	BT	1		06/30/2017.	EXCHANGE.....		176,209	170,000	176,638	176,800	.....	.....(591)	.....	.....(591)	.....	.....176,209	.....	.....0	6,279	02/01/2022.	3FE.....	
35729P	EH	9		04/25/2017.	MBS PAYMENT.....		6,695	6,695	5,256	6,589	.....	.....106	.....	.....106	.....	.....6,695	.....	.....0	56	07/25/2034.	1FM.....	
361988	AE	8		06/25/2017.	MBS PAYMENT.....		148,019	148,019	116,195	145,373	.....	.....2,646	.....	.....2,646	.....	.....148,019	.....	.....0	1,560	11/25/2031.	1FM.....	
36228F	K2	1		06/01/2017.	MBS PAYMENT.....		108,555	108,555	107,062	109,621	.....	.....(1,067)	.....	.....(1,067)	.....	.....108,555	.....	.....0	2,437	02/25/2034.	1FM.....	
36228F	P9	1		06/25/2017.	MBS PAYMENT.....		93,461	93,461	82,012	92,594	.....	.....866	.....	.....866	.....	.....93,461	.....	.....0	1,327	03/25/2034.	1FM.....	
36228F	Q2	5		06/30/2017.	MBS PAYMENT.....		15,835	15,835	13,895	11,876	.....	.....3,959	.....	.....3,959	.....	.....15,835	.....	.....0	307	03/25/2034.	1FM.....	
36228F	US	3		06/25/2017.	MBS PAYMENT.....		8,198	8,198	8,653	8,230	.....	.....(32)	.....	.....(32)	.....	.....8,198	.....	.....0	847	10/25/2032.	1FM.....	
3622EC	AA	4		06/25/2017.	MBS PAYMENT.....		1,606	1,606	570	1,516	.....	.....90	.....	.....90	.....	.....1,606	.....	.....0	5	03/25/2047.	1FM.....	
3622EL	AC	0		06/01/2017.	MBS PAYMENT.....		76,196	76,196	45,178	45,178				0		45,178		31,019	31,019	986	11/25/2036.	1FM.....
3622EL	AF	3		06/01/2017.	MBS PAYMENT.....		44,361	44,361	31,385	44,497	.....	.....(136)	.....	.....(136)	.....	.....44,361	.....	.....0	574	11/25/2036.	1FM.....	
3622MA	AB	7		06/25/2017.	MBS PAYMENT.....		29,808	29,808	15,873	29,420	.....	.....388	.....	.....388	.....	.....29,808	.....	.....0	108	12/25/2036.	1FM.....	
3622MW	BG	7		06/01/2017.	MBS PAYMENT.....		138,599	144,731	133,876	139,979	.....	.....(1,380)	.....	.....(1,380)	.....	.....138,599	.....	.....0	2,628	05/25/2037.	1FM.....	
362341	6T	1		06/01/2017.	MBS PAYMENT.....		85,610	92,444	85,702	85,702				0		85,702		(92)	(92)	2,070	02/25/2036.	1FM.....
362341	NJ	2		06/01/2017.	MBS PAYMENT.....		810,177	857,671	807,542	807,542		(11,312)		(11,312)		796,230		13,947	13,947	20,908	02/25/2036.	4FM.....
362341	NJ	4		06/01/2017.	MBS PAYMENT.....		7,276	1,413	1,413	1,413		(478)		(478)		934		(934)	(934)	137	09/25/2035.	1FM.....
362341	WZ	8		06/01/2017.	MBS PAYMENT.....		208,932	208,932	200,333	200,333				0		200,333		8,599	8,599	2,818	11/25/2035.	1FM.....
362341	X4	6		06/01/2017.	MBS PAYMENT.....		23,794	34,130	16,350	22,138	.....	.....1,656	.....	.....1,656	.....	.....23,794	.....	.....0	779	12/25/2035.	1FM.....	
36242D	CH	4		06/01/2017.	MBS PAYMENT.....		94,367	94,367	86,151	93,450	.....	.....917	.....	.....917	.....	.....94,367	.....	.....0	2,699	09/25/2034.	1FM.....	
36242D	HR	7		06/20/2017.	MERRILL LYNCH.....		1,203,206	1,286,851	1,061,652	1,091,398		8,714		8,714		1,100,112		103,094	103,094	16,589	08/25/2034.	1FM.....
36245D	AD	2		06/25/2017.	MBS PAYMENT.....		64,578	64,578	29,706	64,145	.....	.....433	.....	.....433	.....	.....64,578	.....	.....0	273	10/25/2036.	1FM.....	
36245T	AC	9		06/25/2017.	MBS PAYMENT.....		115,518	115,518	59,780	114,042	.....	.....1,476	.....	.....1,476	.....	.....115,518	.....	.....0	502	11/25/2036.	1FM.....	

SCHEDULE D - PART 4

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

QE05.21

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description		F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
36246L	AE	1	..	05/01/2017.	MBS PAYMENT.....		307,566	307,566	334,070	309,464		(1,898)		(1,898)		307,566			0	6,373	08/10/2045.	1FM.....
362611	AA	3		06/01/2017.	MBS PAYMENT.....		12,489	14,573	9,908	12,131		358		358		12,489			0	375	09/25/2036.	1FM.....
362669	BM	4		06/01/2017.	MBS PAYMENT.....		149,909	151,983	126,146	148,007		1,902		1,902		149,909			0	3,812	07/25/2037.	1FM.....
36297T	AC	6		06/01/2017.	MBS PAYMENT.....		325,452	338,914	175,812			3,445		3,445		325,452			0	3,094	04/25/2036.	4.....
368770	A*	4	..	06/25/2017.	MBS PAYMENT.....		711	711	390	699		12		12		711			0		10/25/2026.	1.....
37045V	AK	6	..	04/19/2017.	MERRILL LYNCH.....		2,302,680	2,000,000	2,332,340			(1,577)		(1,577)		2,330,763		(28,083)	(28,083)	74,433	04/01/2036.	2FE.....
37045X	AW	6	..	04/13/2017.	NOMURA SECURITIES DOMESTIC.....		2,015,320	2,000,000	1,981,160	1,983,146		873		873		1,984,019		31,301	31,301	36,225	04/10/2022.	2FE.....
37249@	AB	7	..	06/15/2017.	MBS PAYMENT.....		3,600	3,600	2,124	3,531		70		70		3,600			0		02/15/2026.	3.....
37249@	AC	5	..	06/15/2017.	MBS PAYMENT.....		1,875	1,875	1,156	1,836		39		39		1,875			0		12/15/2024.	3.....
37249@	AD	3	..	06/28/2017.	MBS PAYMENT.....		8,888	8,888	4,646	8,685		203		203		8,888			0		03/28/2026.	3.....
37249@	AE	1	..	05/28/2017.	MBS PAYMENT.....		5,976	5,976	3,830	5,999		(23)		(23)		5,976			0		03/28/2027.	3.....
37249@	AH	4	..	06/27/2017.	MBS PAYMENT.....		1,650	1,650	808	1,621		29		29		1,650			0		06/27/2027.	3.....
37249@	AR	2	..	06/28/2017.	MBS PAYMENT.....		12,200	12,200	9,263	12,216		(16)		(16)		12,200			0		03/28/2027.	3.....
37249@	AV	3	..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	918	1,474		26		26		1,500			0		01/01/2027.	3.....
37249@	AW	1	..	06/15/2017.	MBS PAYMENT.....		825	825	618	807		18		18		825			0		08/15/2020.	3.....
37250@	AA	5	..	06/26/2017.	MBS PAYMENT.....		1,200	1,200	795	1,171		29		29		1,200			0		06/26/2022.	3.....
37250@	AD	9	..	06/24/2017.	MBS PAYMENT.....		750	750	345	737		13		13		750			0		03/24/2028.	3.....
37250@	AE	7	..	06/21/2017.	MBS PAYMENT.....		3,000	3,000	1,584	2,947		53		53		3,000			0		11/21/2028.	3.....
37250@	AF	4	..	06/03/2017.	MBS PAYMENT.....		2,701	2,701	1,608	2,646		55		55		2,701			0		12/03/2026.	3.....
37250@	AL	1	..	06/27/2017.	MBS PAYMENT.....		1,050	1,050	639	1,030		20		20		1,050			0		08/27/2027.	3.....
37250@	AM	9	..	06/17/2017.	MBS PAYMENT.....		1,050	1,050	558	1,031		19		19		1,050			0		01/17/2025.	3.....
37250@	AN	7	..	06/27/2017.	MBS PAYMENT.....		1,250	1,250	988	1,215		35		35		1,250			0		12/27/2019.	3.....
37250@	AQ	0	..	06/09/2017.	MBS PAYMENT.....		2,700	2,700	1,773	2,641		59		59		2,700			0		10/09/2022.	3.....
37250@	AR	8	..	06/15/2017.	MBS PAYMENT.....		2,152	2,152	1,602	2,096		56		56		2,152			0		04/15/2020.	3.....

SCHEDULE D - PART 4

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

QE05.22

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37250@ AV 9	GENWORTH LIFE & ANNUITY INS CO (BUTLER)		..	06/15/2017.	MBS PAYMENT.....		2,462	2,462	1,738	2,404		58		58		2,462			0		04/15/2020.	3.....
37250@ AX 5	GENWORTH LIFE & ANNUITY INC (CARPENTER)		..	06/02/2017.	MBS PAYMENT.....		993	993	482	979		14		14		993			0		12/02/2035.	3.....
37250@ BA 4	GENWORTH LIFE & ANNUITY INS CO (HAYNES)		..	04/08/2017.	MBS PAYMENT.....		5,624	5,624	3,986	5,683		(59)		(59)		5,624			0		04/08/2021.	3.....
37250@ BJ 5	GENWORTH LIFE AND ANNUITY INS CO (QUINN)		..	06/29/2017.	MBS PAYMENT.....		3,000	3,000	2,173	2,929		71		71		3,000			0		05/06/2023.	3.....
37250@ BK 2	GENWORTH LIFE ANNUITY INS CO (HAYNES)		..	04/08/2017.	MBS PAYMENT.....		21,632	21,632	16,041	21,843		(211)		(211)		21,632			0		04/08/2021.	3.....
37250@ BL 0	GENWORTH LIFE & ANNUITY INS CO (GIBSON)		..	06/16/2017.	MBS PAYMENT.....		2,387	2,387	1,262	2,351		36		36		2,387			0		10/16/2032.	3.....
37250@ BQ 9	GENWORTH LIFE INSURANCE CO OF NY (JONES)		..	06/01/2017.	MBS PAYMENT.....		3,000	3,000	1,780	2,954		46		46		3,000			0		02/01/2031.	3.....
37250@ BR 7	GENWORTH LIFE & ANNUITY INS CO (GIBSON)		..	06/16/2017.	MBS PAYMENT.....		1,108	1,108	594	1,091		16		16		1,108			0		10/16/2032.	3.....
37250@ BX 4	JAMESTOWN LIFE INS CO (COLEMAN)...		..	06/20/2017.	MBS PAYMENT.....		6,722	6,722	5,222	6,593		129		129		6,722			0		10/20/2022.	3.....
37250@ CC 9	STATE FARM GENERAL INS CO (FOSS).		..	06/29/2017.	MBS PAYMENT.....		2,800	2,800	1,695	2,757		43		43		2,800			0		08/06/2031.	3.....
37250@ CD 7	JAMESTOWN LIFE INS CO (GIBSON).....		..	06/16/2017.	MBS PAYMENT.....		955	955	555	941		13		13		955			0		10/16/2032.	3.....
37250@ CG 0	JAMESTOWN LIFE INS CO (WALLACE)...		..	05/20/2017.	MBS PAYMENT.....		50,000	50,000	28,604	51,554		(1,554)		(1,554)		50,000			0		05/20/2027.	3.....
37252E A@ 5	GENWORTH LIFE AND ANNUITY INS. (CARR)		..	06/12/2017.	MBS PAYMENT.....		405	405	242	396		9		9		405			0		11/12/2024.	3.....
37252E B# 2	GENWORTH LIFE INS CO NEW YORK (PHIFER)		..	06/01/2017.	MBS PAYMENT.....		600	600	361	589		11		11		600			0		11/01/2027.	3.....
37252E C# 1	GENWORTH LIFE INSURANCE CO OF NY (JONES)		..	06/01/2017.	MBS PAYMENT.....		3,125	3,125	1,613	3,077		48		48		3,125			0		02/01/2031.	3.....
37252E C* 5	GENWORTH LIFE INSURANCE CO OF NY (JONES)		..	06/01/2017.	MBS PAYMENT.....		2,180	2,180	1,205	2,145		36		36		2,180			0		02/01/2030.	3.....
37252E E* 3	GE CAPITAL ASSIGNMENT CORP (PAGE-TARVER)		..	06/01/2017.	MBS PAYMENT.....		9,879	9,879	4,252	9,778		101		101		9,879			0		03/01/2043.	3.....
37363# AA 7	GEORGIA PINE CLOTHIERS REVOLVER		..	06/30/2017.	PRIOR PERIOD INCOME.....									0					0	4	11/13/2021.	2.....
37363# AB 5	GEORGIA PINE CLOTHIERS TERM LOAN		..	06/30/2017.	CALLED BY ISSUER at 100.000....		2,589	2,589	2,563	2,566		23		23		2,589			0	79	11/13/2021.	2.....
37363# AC 3	GEORGIA PINE CLOTHIERS - 2ND AMND TL		..	06/30/2017.	CALLED BY ISSUER at 100.000....		170	170	169	169		2		2		170			0	10	11/13/2021.	2Z.....
37427U AF 7	GETTY IMAGES INC.....		..	06/30/2017.	VARIOUS.....		31,008	31,008	23,228	23,876		7,132		7,132		31,008			0	581	10/18/2019.	5FE.....
37875Q AA 4	GLENN POOL OIL & GAS TRU.....		..	06/02/2017.	VARIOUS.....		(2,668)	(2,668)	(2,351)	(1,300)		(136)		(136)		(2,668)			0	(6,392)	08/02/2021.	4FE.....
38143Y AC 7	GOLDMAN SACHS GROUP INC.....		..	06/08/2017.	TENDER OFFER.....		467,787	370,000	357,427	361,228		218		218		361,446		106,341	106,341	14,385	05/01/2036.	2FE.....
38148L AE 6	GOLDMAN SACHS GROUP INC.....		..	06/19/2017.	BARCLAYS AMERICAN.....		2,570,725	2,500,000	2,497,765	2,498,300		76		76		2,498,376		72,349	72,349	54,688	05/22/2025.	1FE.....
39538B AJ 3	GPMF 2006-AR6 2A2.....		..	06/25/2017.	MBS PAYMENT.....		22,806	48,221	37,885	21,964		841		841		22,806			0	239	10/25/2046.	1FM.....
39538R BX 6	GPMF 2005-AR3 1A2.....		..	06/25/2017.	MBS PAYMENT.....		22,686	22,686	20,190			63		63		22,686			0	46	08/25/2045.	4.....
39538W EN 4	GPMF 2005-AR5 4A1.....		..	04/30/2017.	VARIOUS.....		492,944	563,488	436,012	435,560		11,030		11,030		446,590		46,354	46,354	5,888	11/25/2045.	1FM.....
39538W GG 7	GPMF 2006-AR2 3A2.....		..	06/25/2017.	MBS PAYMENT.....		40,998	55,749	26,454	39,088		1,910		1,910		40,998			0	293	03/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.23

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)														
39539K	AE	3	GPMF 2007-AR1 2A1B.....	06/25/2017.		MBS PAYMENT.....		29,366	81,762	27,359	27,938		1,428		1,428		29,366			0	337	03/25/2047.	1FM.....															
40053R	AA	0	GRX LLC DEFERRABLE INT NT CL A 4/A2 DTD.....	04/24/2017.		MBS PAYMENT.....		260,293	260,293	260,293	260,293				0		260,293			0	4,908	07/01/2023.	3AM.....															
40431K	AE	0	HALO 2007-WF1 A5.....	06/01/2017.		MBS PAYMENT.....		11,874	11,874	6,718	6,718		0		0		6,718		5,156	5,156	171	12/25/2036.	1FM.....															
40431X	AA	0	HFCHC 2007-3 APT.....	06/20/2017.		MBS PAYMENT.....		165,890	165,890	111,457	148,737		17,154		17,154		165,890			0	1,229	11/20/2036.	1FM.....															
40432B	AZ	2	HALO 2007-2 3A6.....	06/01/2017.		MBS PAYMENT.....		58,946	62,509	51,473	58,698		248		248		58,946			0	1,875	09/25/2037.	1FM.....															
40963K	AA	4	HANA 2014 A.....	06/25/2017.		MBS PAYMENT.....		13,667	13,667	13,372	13,534		133		133		13,667			0	206	01/25/2040.	1FE.....															
41161P	KB	8	HVMLT 2004-11 2A2B.....	06/19/2017.		MBS PAYMENT.....		50,862	58,885	19,325	50,630		232		232		50,862			0	388	01/19/2035.	1FM.....															
41161P	QV	8	HVMLT 2005-8 1A2B.....	06/19/2017.		MBS PAYMENT.....		79,115	193,738	74,589			(1,274)		(1,274)		79,115			0	427	09/19/2035.	4.....															
41161X	AD	8	HVMLT 2006-9 2AB1.....	06/19/2017.		MBS PAYMENT.....		38,602	353,613	51,486			(14,707)		(14,707)		38,602			0	1,347	11/19/2036.	4.....															
41165B	AE	0	HVMLT 2007-6 2A1C.....	06/30/2017.		MBS PAYMENT.....		54,577	54,577	9,158	52,910		1,666		1,666		54,577			0	255	08/19/2037.	1FM.....															
41660*	AZ	8	HARTFORD LIFE INSURANCE (HATHAWAY)	06/01/2017.		MBS PAYMENT.....		2,532	2,532	1,643	2,477		55		55		2,532			0		01/01/2023.	2.....															
41660*	BE	4	HARTFORD LIFE INSURANCE (BRIMMER)	06/01/2017.		MBS PAYMENT.....		1,725	1,725	1,212	1,687		38		38		1,725			0		07/01/2022.	2.....															
41660*	BH	7	HARTFORD LIFE INSURANCE (RETTIG).	06/01/2017.		MBS PAYMENT.....		1,350	1,350	788	1,326		24		24		1,350			0		09/01/2028.	2.....															
41660*	BJ	3	HARTFORD LIFE INSURANCE (ROQUEMORE)	06/18/2017.		MBS PAYMENT.....		1,260	1,260	711	1,237		23		23		1,260			0		05/18/2028.	2.....															
41660*	BK	0	HARTFORD LIFE INSURANCE (HATHAWAY)	06/01/2017.		MBS PAYMENT.....		3,377	3,377	2,271	3,306		71		71		3,377			0		01/01/2023.	2.....															
41660*	BN	4	HARTFORD LIFE INSURANCE (STAFFORD)	06/15/2017.		MBS PAYMENT.....		338	338	128	333		5		5		338			0		03/15/2035.	2.....															
41660*	BP	9	HARTFORD LIFE INSURANCE (PHELPS)	06/01/2017.		MBS PAYMENT.....		600	600	280	592		8		8		600			0		06/01/2035.	2.....															
41660*	BQ	7	HARTFORD LIFE INSURANCE (BYRD).....	06/01/2017.		MBS PAYMENT.....		5,355	5,355	3,763	5,241		114		114		5,355			0		09/01/2022.	2.....															
41660*	BR	5	HARTFORD LIFE INSURANCE (GUZMAN)	06/28/2017.		MBS PAYMENT.....		2,400	2,400	1,904	2,325		75		75		2,400			0		01/28/2018.	2.....															
41660*	BT	1	HARTFORD LIFE INSURANCE (HATHAWAY)	06/01/2017.		MBS PAYMENT.....		1,857	1,857	1,256	1,817		40		40		1,857			0		01/01/2023.	2.....															
41660*	BW	4	HARTFORD LIFE INSURANCE COMPANY (GALLUP)	06/01/2017.		MBS PAYMENT.....		2,000	2,000	1,386	1,957		43		43		2,000			0		01/01/2023.	2.....															
41660*	BZ	7	HARTFORD LIFE INSURANCE CO (KHAMVONGSA)	06/15/2017.		MBS PAYMENT.....		5,333	5,333	3,520	5,218		115		115		5,333			0		11/15/2023.	2.....															
41660*	CA	1	HARTFORD LIFE INSURANCE CO (HATHAWAY)	06/01/2017.		MBS PAYMENT.....		4,338	4,338	2,966	4,247		91		91		4,338			0		01/01/2023.	2.....															
41660*	CD	5	HARTFORD LIFE INS CO (ROQUEMORE)	06/18/2017.		MBS PAYMENT.....		4,500	4,500	2,699	4,418		82		82		4,500			0		06/18/2026.	2.....															
41660*	CF	0	HARTFORD CEBSCO (DICKINSON).....	06/01/2017.		MBS PAYMENT.....		1,194	1,194	710	1,173		21		21		1,194			0		08/01/2027.	2.....															
41660*	CG	8	HARTFORD LIFE INS CO (SCHWEITZER)	06/15/2017.		MBS PAYMENT.....		1,500	1,500	1,196	1,457		43		43		1,500			0		05/15/2018.	2.....															
41660*	CL	7	HARTFORD LIFE INS CO (ALLEN).....	06/10/2017.		MBS PAYMENT.....		600	600	307	590		10		10		600			0		03/10/2029.	2.....															
41660*	CM	5	HARTFORD LIFE INS CO (RENTAS).....	06/20/2017.		MBS PAYMENT.....		660	660	346	648		12		12		660			0		02/20/2028.	2.....															
41660*	CQ	6	HARTFORD LIFE INS CO (SALTERS).....	06/01/2017.		MBS PAYMENT.....		1,050	1,050	653	1,031		19		19		1,050			0		06/01/2025.	2.....															
41660*	CR	4	HARTFORD LIFE INS CO (OSCAR JR.)...	06/01/2017.		MBS PAYMENT.....		1,500	1,500	866	1,474		26		26		1,500			0		12/01/2027.	2.....															
41660*	CS	2	HARTFORD LIFE INS CO (FINLEY).....	06/15/2017.		MBS PAYMENT.....		1,660	1,660	807	1,638		22		22		1,660			0		07/15/2038.	2.....															
41660*	CT	0	HARTFORD LIFE INS CO (FIGUEROA)...	06/15/2017.		MBS PAYMENT.....		4,386	4,386	3,159	4,288		98		98		4,386			0		12/15/2021.	2.....															
41660*	CU	7	HARTFORD LIFE INS CO (WITHERSPOON)	06/19/2017.		MBS PAYMENT.....		3,122	3,122	2,609	3,030		92		92		3,122			0		01/19/2018.	2.....															

SCHEDULE D - PART 4

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

QE05.24

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41660*	CV	5	F o r e i g n	06/06/2017.	HARTFORD LIFE INS CO (CRUZ).....	..	5,250	5,250	3,333	5,150	..	101	..	101	..	5,250	..	..	..0	..	12/06/2027.	2.....
41660*	CW	3		06/08/2017.	MBS PAYMENT.....	..	1,500	1,500	825	1,474	..	26	..	26	..	1,500	..	..	..0	..	12/08/2033.	2.....
41660*	CX	1		06/15/2017.	MBS PAYMENT.....	..	3,978	3,978	2,063	3,918	..	60	..	60	..	3,978	..	..	..0	..	12/15/2033.	2.....
41660*	CY	9		06/01/2017.	MBS PAYMENT.....	..	1,248	1,248	723	1,227	..	21	..	21	..	1,248	..	..	..0	..	05/01/2027.	2.....
41660*	CZ	6		06/01/2017.	MBS PAYMENT.....	..	1,390	1,390	819	1,364	..	26	..	26	..	1,390	..	..	..0	..	01/01/2025.	2.....
41660*	DA	0		06/01/2017.	MBS PAYMENT.....	..	1,500	1,500	1,083	1,464	..	36	..	36	..	1,500	..	..	..0	..	12/01/2019.	2.....
41660*	DB	8		06/28/2017.	HARTFORD LIFE INSURANCE CO (HUFNAGEL)	..	1,500	1,500	917	1,471	..	29	..	29	..	1,500	..	..	..0	..	12/29/2025.	2.....
41660*	DD	4			HARTFORD LIFE INSURANCE C (ALLEN, JR.)	..	2,400	2,400	1,751	2,346	..	54	..	54	..	2,400	..	..	..0	..	11/01/2020.	2.....
41660*	DE	2		06/01/2017.	HARTFORD LIFE INSURANCE COMPANY (BARNES)	..	1,500	1,500	1,194	1,470	..	30	..	30	..	1,500	..	..	..0	..	08/01/2020.	2.....
41660*	DF	9		06/18/2017.	HARTFORD LIFE INSUR CO (ROQUEMORE)	..	1,740	1,740	786	1,718	..	22	..	22	..	1,740	..	..	..0	..	09/18/2033.	2.....
41660*	DG	7		06/06/2017.	HARTFORD LIFE INSURANCE CO (MCMILLAN)	..	10,853	10,853	6,555	10,683	..	171	..	171	..	10,853	..	..	..0	..	12/06/2029.	2.....
41660*	DJ	1		06/15/2017.	HARTFORD LIFE INSURANCE COMPANY (KEITH)	..	1,500	1,500	887	1,474	..	26	..	26	..	1,500	..	..	..0	..	12/15/2029.	2.....
41660*	DK	8		06/06/2017.	HARTFORD LIFE INSURANCE CO (MCMILLAN)	..	3,278	3,278	1,219	3,241	..	37	..	37	..	3,278	..	..	..0	..	03/06/2039.	2.....
41660*	DL	6		06/15/2017.	HARTFORD LIFE INSURANCE COMPANY (OSUNA)	..	1,826	1,826	991	1,795	..	31	..	31	..	1,826	..	..	..0	..	06/15/2029.	2.....
41660*	DM	4		06/29/2017.	HARTFORD LIFE INSURANCE CO (HUFNAGEL)	..	1,500	1,500	939	1,470	..	30	..	30	..	1,500	..	..	..0	..	12/29/2025.	2.....
41660*	DP	7		06/01/2017.	HARTFORD LIFE INSURANCE CO (ALLEN, JR.)	..	4,500	4,500	2,733	4,414	..	86	..	86	..	4,500	..	..	..0	..	12/01/2025.	2.....
41660*	DQ	5		06/01/2017.	HARTFORD LIFE INSURANCE COMPANY (GALLUP)	..	3,258	3,258	2,252	3,194	..	65	..	65	..	3,258	..	..	..0	..	01/01/2025.	2.....
41660*	DR	3		06/30/2017.	HARTFORD LIFE INSURANCE CO (GUTIERREZ)	..	600	600	316	590	..	10	..	10	..	600	..	..	..0	..	01/31/2030.	2.....
41660*	DS	1		06/13/2017.	HARTFORD LIFE INSURANCE COMPANY (DIOUF)	..	5,878	5,878	2,786	5,793	..	86	..	86	..	5,878	..	..	..0	..	11/13/2032.	2.....
41660*	DV	4		06/15/2017.	HARTFORD LIFE INSURANCE COMPANY (VARGAS)	..	4,566	4,566	2,134	4,501	..	65	..	65	..	4,566	..	..	..0	..	09/15/2032.	2.....
41660*	DY	8		06/15/2017.	HARTFORD LIFE INSURANCE COMPANY (VARGAS)	..	2,803	2,803	1,472	2,761	..	43	..	43	..	2,803	..	..	..0	..	09/15/2032.	2.....
41660*	DZ	5		06/01/2017.	HARTFORD LIFE INSURANCE COMPANY (RHODEN)	..	875	875	483	860	..	15	..	15	..	875	..	..	..0	..	11/01/2029.	2.....
41660*	EA	9		06/13/2017.	HARTFORD LIFE INSURANCE COMPANY (ZWEEP)	..	2,985	2,985	1,668	2,942	..	43	..	43	..	2,985	..	..	..0	..	06/13/2033.	2.....
41660*	EB	7		06/15/2017.	HARTFORD LIFE INSURANCE CO (HALL)	..	2,100	2,100	1,230	2,068	..	32	..	32	..	2,100	..	..	..0	..	10/15/2030.	2.....
41660*	EC	5		06/08/2017.	HARTFORD CEBSCO (KURTEK).....	..	960	960	617	943	..	17	..	17	..	960	..	..	..0	..	11/08/2026.	2.....

SCHEDULE D - PART 4

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

QE05.25

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41660*	ED	3	..	06/13/2017	MBS PAYMENT.....	.....	1,215	1,215	675	1,197	.....	.....18	.....	.....18	.....	1,215	.....	.....	.....0	.....	06/13/2033	2.....
41660*	EE	1		06/15/2017	MBS PAYMENT.....	.....	2,400	2,400	1,057	2,374	.....	.....26	.....	.....26	.....	2,400	.....	.....	.....0	.....	08/15/2038	2.....
41660*	EF	8	..	06/01/2017	HARTFORD LIFE INSURANCE COMPANY (ALLEN).....	.....	1,800	1,800	1,059	1,773	.....	.....27	.....	.....27	.....	1,800	.....	.....	.....0	.....	05/01/2032	2.....
41660*	EN	1	..	06/01/2017	MBS PAYMENT.....	.....	2,250	2,250	1,456	2,213	.....	.....37	.....	.....37	.....	2,250	.....	.....	.....0	.....	10/01/2025	2.....
41660*	EP	6	..	06/13/2017	MBS PAYMENT.....	.....	2,250	2,250	1,347	2,223	.....	.....27	.....	.....27	.....	2,250	.....	.....	.....0	.....	05/13/2030	2.....
41660*	ET	8	..	06/03/2017	MBS PAYMENT.....	.....	600	600	397	590	.....	.....10	.....	.....10	.....	600	.....	.....	.....0	.....	10/03/2024	2.....
41660*	EV	3	..	06/01/2017	MBS PAYMENT.....	.....	1,800	1,800	1,122	1,775	.....	.....25	.....	.....25	.....	1,800	.....	.....	.....0	.....	05/01/2032	2.....
41660*	EW	1	..	06/01/2017	MBS PAYMENT.....	.....	7,378	7,378	4,596	7,269	.....	.....109	.....	.....109	.....	7,378	.....	.....	.....0	.....	05/01/2029	2.....
41660*	EX	9	..	06/15/2017	MBS PAYMENT.....	.....	1,590	1,590	870	1,568	.....	.....22	.....	.....22	.....	1,590	.....	.....	.....0	.....	06/15/2031	2.....
41660*	FA	8	..	06/01/2017	MBS PAYMENT.....	.....	9,312	9,312	5,389	9,181	.....	.....131	.....	.....131	.....	9,312	.....	.....	.....0	.....	05/01/2031	2.....
41660*	FD	2	..	06/25/2017	MBS PAYMENT.....	.....	1,156	1,156	530	1,144	.....	.....12	.....	.....12	.....	1,156	.....	.....	.....0	.....	05/25/2040	2.....
421915	ED	7	..	05/01/2017	HCP INC.....	.....	1,700,000	1,700,000	1,669,382	1,699,761	.....	.....239	.....	.....239	.....	1,700,000	.....	.....	.....0	47,813	05/01/2017	2FE.....
421924	BK	6	..	05/03/2017	JEFFERIES & CO.....	.....	1,277,681	1,245,000	1,269,900	.....	.....	.....(920)	.....	.....(920)	.....	1,268,980	.....	8,701	8,701	37,186	11/01/2024	4FE.....
428291	AN	8	..	05/17/2017	BANK AMERICA.....	.....	164,541	160,000	159,260	.....	.....	.....16	.....	.....16	.....	159,276	.....	5,264	5,264	1,685	02/15/2027	2FE.....
431466	A*	2	..	06/01/2017	PRIOR PERIOD INCOME.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	18,375	09/26/2020	5.....
43709Y	AB	5	..	06/25/2017	MBS PAYMENT.....	.....	38,077	38,077	5,816	5,816	.....	.....	.....	.....0	.....	5,816	.....	32,261	32,261	153	03/25/2037	1FM.....
437690	AT	7	..	06/25/2017	HMAC 2004-3 AV1.....	.....	70,815	70,815	59,042	69,249	.....	.....1,566	.....	.....1,566	.....	70,815	.....	.....	.....0	599	07/25/2034	1FM.....
437690	BU	3	..	06/25/2017	MBS PAYMENT.....	.....	93,067	93,067	77,594	90,261	.....	.....2,806	.....	.....2,806	.....	93,067	.....	.....	.....0	648	10/25/2034	1FM.....
43814J	AC	8	..	06/17/2017	HAROT 2014-4 A3.....	.....	97,950	97,950	97,771	97,883	.....	.....67	.....	.....67	.....	97,950	.....	.....	.....0	401	09/17/2018	1FE.....
43814K	AC	5	..	06/15/2017	MBS PAYMENT.....	.....	623,204	623,204	622,987	196,073	.....	.....250	.....	.....250	.....	623,204	.....	.....	.....0	2,127	10/15/2018	1FE.....
444859	AY	8	..	04/05/2017	MILLENNIUM ADVISORS, LLC (PAS).....	.....	106,196	100,000	121,529	105,774	.....	.....(1,024)	.....	.....(1,024)	.....	104,749	.....	1,447	1,447	2,220	06/15/2018	2FE.....
44614U	AC	3	..	06/16/2017	MBS PAYMENT.....	.....	412,956	412,956	413,001	413,003	.....	.....(47)	.....	.....(47)	.....	412,956	.....	.....	.....0	2,110	09/16/2019	1FE.....
44890R	AC	5	..	04/16/2017	MBS PAYMENT.....	.....	118,471	118,471	118,439	118,548	.....	.....(77)	.....	.....(77)	.....	118,471	.....	.....	.....0	312	07/16/2018	1FE.....
45073D	AB	4	..	06/25/2017	MBS PAYMENT.....	.....	142,395	142,395	49,172	141,295	.....	.....1,100	.....	.....1,100	.....	142,395	.....	.....	.....0	578	05/25/2037	1FM.....
45073D	AD	0	..	06/25/2017	MBS PAYMENT.....	.....	33,005	33,005	12,985	6,251	.....	.....98	.....	.....98	.....	33,005	.....	.....	.....0	58	05/25/2037	1FM.....
45254N	MP	9	..	06/25/2017	MBS PAYMENT.....	.....	87,068	87,068	47,452	82,880	.....	.....4,188	.....	.....4,188	.....	87,068	.....	.....	.....0	548	04/25/2035	1FM.....
45254N	NQ	6	..	06/25/2017	MBS PAYMENT.....	.....	19,621	19,621	13,857	19,222	.....	.....399	.....	.....399	.....	19,621	.....	.....	.....0	119	08/25/2035	1FM.....
45254N	PG	6	..	06/25/2017	VARIOUS.....	.....	386,823	431,119	296,687	294,692	.....	.....5,761	.....	.....5,761	.....	300,454	.....	86,369	86,369	3,159	05/25/2035	1FM.....
45254N	PH	4	..	06/25/2017	MBS PAYMENT.....	.....	80,802	80,802	48,683	78,191	.....	.....2,612	.....	.....2,612	.....	80,802	.....	.....	.....0	568	05/25/2035	1FM.....
45254N	QK	6	..	06/30/2017	MBS PAYMENT.....	.....	140,339	140,339	91,739	100,222	.....	.....	.....	.....0	.....	100,222	.....	40,117	40,117	796	10/25/2035	1FM.....
45254N	QQ	3	..	06/25/2017	MBS PAYMENT.....	.....	114,763	114,763	63,837	99,613	.....	.....15,150	.....	.....15,150	.....	114,763	.....	.....	.....0	578	10/25/2035	1FM.....
45254T	RY	2	..	06/02/2017	VARIOUS.....	.....	297,403	893,869	263,691	180,588	.....	.....20,275	.....	.....20,275	.....	200,863	.....	96,540	96,540	4,874	07/25/2035	1FM.....
453247	AD	0	..	06/05/2017	MBS PAYMENT.....	.....	9,120	9,120	9,120	9,120	.....	.....	.....	.....0	.....	9,120	.....	.....	.....0	138	06/01/2033	4AM.....
456606	KH	4	..	06/25/2017	MBS PAYMENT.....	.....	89,472	89,472	80,078	88,317	.....	.....1,156	.....	.....1,156	.....	89,472	.....	.....	.....0	358	03/25/2036	1FM.....
45660L	5S	4	..	06/01/2017	MBS PAYMENT.....	.....	3,973	4,093	1,142	3,880	.....	.....93	.....	.....93	.....	3,973	.....	.....	.....0	50	03/25/2036	1FM.....
45660L	6U	8	..	06/01/2017	MBS PAYMENT.....	.....	120,463	134,679	102,410	95,789	.....	.....3,196	.....	.....3,196	.....	98,985	.....	21,479	21,479	3,140	04/25/2036	1FM.....
45660L	A2	5	..	06/01/2017	MBS PAYMENT.....	.....	77,423	83,858	76,323	77,266	.....	.....157	.....	.....157	.....	77,423	.....	.....	.....0	1,807	10/25/2035	1FM.....
45660L	QJ	1	..	06/01/2017	MBS PAYMENT.....	.....	82,107	81,538	56,244	81,910	.....	.....197	.....	.....197	.....	82,107	.....	.....	.....0	1,038	08/25/2035	1FM.....
45660L	RJ	0	..	06/01/2017	MBS PAYMENT.....	.....	8,539	8,539	2,862	7,235	.....	.....1,304	.....	.....1,304	.....	8,539	.....	.....	.....0	120	08/25/2035	1FM.....
45660L	XP	9	..	06/01/2017	MBS PAYMENT.....	.....	205,461	288,908	248,974	205,198	.....	.....262	.....	.....262	.....	205,461	.....	.....	.....0	6,290	09/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.26

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
45660N	QA	6	RAST 2003-A5 A2.....	..	04/01/2017.	MBS PAYMENT.....	.....	.....19,273	19,273	16,807	19,207	.....	.....66	.....	.....66	.....	.....19,273	.....	.....	.....0	353	06/25/2033.	1FM.....	
45660N	UG	8	RAST 2003-A10 A4.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....46,459	46,459	35,309	45,958	.....	.....500	.....	.....500	.....	.....46,459	.....	.....	.....0	1,092	09/25/2033.	1FM.....	
456681	AE	5	INDX 2007-AR13 4A1.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....190,735	211,678	155,179	104,118	.....	.....46,349	.....	.....46,349	.....	.....150,467	.....	.....40,268	40,268	2,741	07/25/2037.	1FM.....	
45669E	AC	0	INDX 2007-AR5 2A1.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....297,697	336,866	255,673	250,667	.....	.....5,385	.....	.....5,385	.....	.....256,053	.....	.....41,644	41,644	21,849	05/25/2037.	1FM.....	
45684@	AA	4	ING LIFE INSURANCE AND ANNUITY (BETHEL).....	..	06/11/2017.	MBS PAYMENT.....	.....	.....4,500	4,500	2,524	4,424	.....	.....76	.....	.....76	.....	.....4,500	.....	.....	.....0	.....	10/11/2030.	1.....	
45684@	AB	2	ING LIFE INS CO (BETHEL).....	..	06/11/2017.	MBS PAYMENT.....	.....	.....2,250	2,250	1,209	2,212	.....	.....38	.....	.....38	.....	.....2,250	.....	.....	.....0	.....	12/11/2028.	1.....	
45684@	AC	0	ING LIFE INS AND ANNUITY CO. (BETHEL).....	..	06/11/2017.	MBS PAYMENT.....	.....	.....6,510	6,510	3,962	6,411	.....	.....99	.....	.....99	.....	.....6,510	.....	.....	.....0	.....	10/11/2030.	1.....	
45685E	AE	6	ING US INC.....	..	04/05/2017.	GOLDMAN SACHS.....	.....	.....131,190	130,000	129,794	129,949	.....	.....12	.....	.....12	.....	.....129,961	.....	.....1,229	1,229	2,419	02/15/2018.	2FE.....	
45824#	AA	3	INTEGRITY LIFE INSURANCE (GARCIA-PORTEE).....	..	06/25/2017.	MBS PAYMENT.....	.....	.....2,871	2,871	1,652	2,820	.....	.....51	.....	.....51	.....	.....2,871	.....	.....	.....0	.....	03/25/2028.	1.....	
45824#	AC	9	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....	..	06/25/2017.	MBS PAYMENT.....	.....	.....820	820	356	809	.....	.....11	.....	.....11	.....	.....820	.....	.....	.....0	.....	03/25/2034.	1.....	
45824#	AD	7	INTEGRITY LIFE INS CO (GARCIA-KOROTNEY).....	..	06/25/2017.	MBS PAYMENT.....	.....	.....983	983	618	964	.....	.....20	.....	.....20	.....	.....983	.....	.....	.....0	.....	03/25/2026.	1.....	
45824#	AF	2	GENERAL AMER LIFE INS (GARCIA-KOROTNEY).....	..	06/25/2017.	MBS PAYMENT.....	.....	.....312	312	137	309	.....	.....3	.....	.....3	.....	.....312	.....	.....	.....0	.....	03/25/2034.	1.....	
46611J	AA	0	JBG/ROCKVILLE NCI CAMPUS.....	..	06/15/2017.	SINK.....	.....	.....129,105	129,105	129,105	129,105	.....	.....0	.....	.....0	.....	.....129,105	.....	.....	.....0	2,099	07/15/2023.	1FE.....	
46618L	AA	8	HENDR 2015-1A A.....	..	06/15/2017.	MBS PAYMENT.....	.....	.....65,870	65,870	64,964	65,769	.....	.....101	.....	.....101	.....	.....65,870	.....	.....	.....0	875	09/15/2072.	1FE.....	
466247	B5	1	JPMMT 2005-S3 2A2.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....48,835	48,858	47,554	47,882	.....	.....953	.....	.....953	.....	.....48,835	.....	.....	.....0	1,221	01/25/2021.	1FM.....	
466247	J4	6	JPMMT 2006-A2 2A1.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....84,703	93,957	77,044	83,547	.....	.....1,156	.....	.....1,156	.....	.....84,703	.....	.....	.....0	1,206	04/25/2036.	1FM.....	
466275	AC	8	JPALT 2007-S1 M1.....	..	06/29/2017.	MBS PAYMENT.....	.....	.....	.....13,520	7,639	(379)	.....	.....379	.....	.....379	.....	.....	.....	.....	.....0	85	04/25/2047.	1FM.....	
46627M	ER	4	JPALT 2006-S1 1A19.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....6,677	9,140	6,274	6,274	.....	.....290	.....	.....290	.....	.....6,564	.....	.....113	113	240	03/25/2036.	1FM.....	
46628B	BC	3	JPMMT 2006-A6 3A1.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....22,469	22,469	15,068	21,599	.....	.....871	.....	.....871	.....	.....22,469	.....	.....	.....0	289	10/25/2036.	1FM.....	
46628U	AE	8	JPALT 2006-A3 1A5.....	..	06/25/2017.	MBS PAYMENT.....		204,225	472,680	693,658		(5,637)		(5,637)		(5,637)		204,225			0	665	07/25/2036.	4.....
46629A	AJ	0	JPMMT 2006-S3 1A9.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....128,170	128,172	116,627	126,532	.....	.....1,638	.....	.....1,638	.....	.....128,170	.....	.....	.....0	3,389	08/25/2036.	1FM.....	
46629A	AW	1	JPMMT 2006-S3 1A21.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....16,631	31,550	18,289	17,101	.....	.....(470)	.....	.....(470)	.....	.....16,631	.....	.....	.....0	165	08/25/2036.	1FM.....	
46629A	AX	9	JPMMT 2006-S3 1A22.....	..	06/26/2017.	INTEREST ONLY PAYMENT.....	.....	.....	.....7,838	5,633	.....	.....(5,633)	.....	.....(5,633)	.....	.....(5,633)	.....	.....	.....	.....0	836	08/25/2036.	6FE.....	
46629C	AM	9	JPMMT 2006-A5 3A6.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....162,764	162,760	126,749	159,665	.....	.....3,099	.....	.....3,099	.....	.....162,764	.....	.....	.....0	2,137	08/25/2036.	1FM.....	
46629E	AE	3	JPALT 2006-A4 A5.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....26,476	26,310	21,509	25,687	.....	.....788	.....	.....788	.....	.....26,476	.....	.....	.....0	117	09/25/2036.	1FM.....	
46629K	AD	1	JPMAC 2006-WMC3 A3.....	..	04/25/2017.	MBS PAYMENT.....	.....	.....7,787	7,787	4,679	.....	.....	.....27	.....	.....27	.....	.....7,787	.....	.....	.....0	12	08/25/2036.	4.....	
46629K	AF	6	JPMAC 2006-WMC3 A5.....	..	04/25/2017.	MBS PAYMENT.....	.....	.....30,608	30,608	18,393	.....	.....	.....116	.....	.....116	.....	.....30,608	.....	.....	.....0	54	08/25/2036.	4.....	
46629Q	AC	0	JPMAC 2006-CH2 AF2.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....32,051	32,051	26,382	31,758	.....	.....293	.....	.....293	.....	.....32,051	.....	.....	.....0	538	10/25/2036.	1FM.....	
466302	AJ	5	JPALT 2006-S4 A6.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....156,004	177,537	156,232	152,712	.....	.....3,291	.....	.....3,291	.....	.....156,004	.....	.....	.....0	3,766	12/25/2036.	1FM.....	
46630G	AY	1	JPMMT 2007-A1 6A2.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....4,869	4,869	4,182	4,803	.....	.....66	.....	.....66	.....	.....4,869	.....	.....	.....0	73	07/25/2035.	1FM.....	
46630G	BG	9	JPMMT 2007-A1 7A4.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....27,956	27,956	24,496	27,694	.....	.....262	.....	.....262	.....	.....27,956	.....	.....	.....0	381	07/25/2035.	1FM.....	
46630J	AE	9	JPMCC 2007-LDPX AM.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....3,155,698	3,155,698	3,178,379	3,153,637	.....	.....2,061	.....	.....2,061	.....	.....3,155,698	.....	.....	.....0	73,449	01/15/2049.	1FM.....	
46630J	AP	4	JPMCC 2007-LDPX AJS.....	..	05/01/2017.	MBS PAYMENT.....	.....	.....1,824,803	1,824,803	620,451	620,451	.....	.....0	.....	.....0	.....	.....620,451	.....	.....1,204,352	1,204,352	84,745	01/15/2049.	1FM.....	
46631N	CR	8	JPMMT 2007-S3 1A64.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....225,205	269,058	215,180	187,678	.....	.....(10,106)	.....	.....(10,106)	.....	.....177,572	.....	.....47,633	47,633	8,413	08/25/2037.	1FM.....	
47232C	AY	0	JMAC 2009-R1 5A6.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....	.....100,839	46,386	1,066	.....	.....(1,066)	.....	.....(1,066)	.....	.....	.....	.....	.....0	1,463	05/21/2036.	1FM.....	
47808@	AB	9	JOHN HANCOCK LIFE INSURANCE (SMITH).....	..	06/15/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	1,718	2,937	.....	.....63	.....	.....63	.....	.....3,000	.....	.....	.....0	.....	01/15/2024.	1.....	

SCHEDULE D - PART 4

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

QE05.27

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.27	CUSIP Identification	Description	F o r e i g n																			
	47808@ AD 5	JOHN HANCOCK LIFE INSURANCE (BALLARD)	..	06/01/2017.	MBS PAYMENT.....		750	750	293	740	.....	.....10	.....	.....10	.....	.....750	.....	.....	.....0	.....	12/01/2036.	1.....
	47808@ AE 3	JOHN HANCOCK LIFE INS. CO. (MATTESON)	..	06/01/2017.	MBS PAYMENT.....		5,066	5,066	2,749	4,981	.....	.....84	.....	.....84	.....	.....5,066	.....	.....	.....0	.....	05/01/2030.	1.....
	47808@ AG 8	JOHN HANCOCK LIFE INS CO (MAGUIRE)	..	06/01/2017.	MBS PAYMENT.....		1,050	1,050	596	1,032	.....	.....18	.....	.....18	.....	.....1,050	.....	.....	.....0	.....	12/01/2029.	1.....
	47808@ AH 6	JOHN HANCOCK LIFE INS CO (DIEVERT)	..	06/01/2017.	MBS PAYMENT.....		11,100	11,100	4,967	10,964	.....	.....136	.....	.....136	.....	.....11,100	.....	.....	.....0	.....	12/01/2039.	1.....
	47808@ AJ 2	JOHN HANCOCK LIFE INSURANCE COMPANY (FOR	..	06/01/2017.	MBS PAYMENT.....		646	646	333	634	.....	.....11	.....	.....11	.....	.....646	.....	.....	.....0	.....	07/01/2030.	1.....
	47808@ AK 9	JOHN HANCOCK LIFE INSURANCE CO(GRIFFITH)	..	06/01/2017.	MBS PAYMENT.....		2,976	2,976	1,541	2,934	.....	.....42	.....	.....42	.....	.....2,976	.....	.....	.....0	.....	01/01/2039.	1.....
	47808@ AL 7	JOHN HANCOCK LIFE INSURANCE CO (WOODS)	..	06/03/2017.	MBS PAYMENT.....		600	600	346	589	.....	.....11	.....	.....11	.....	.....600	.....	.....	.....0	.....	05/03/2028.	1.....
	47808@ AM 5	JOHN HANCOCK LIFE INS CO (QUILES)	..	06/01/2017.	MBS PAYMENT.....		6,036	6,036	4,718	5,911	.....	.....125	.....	.....125	.....	.....6,036	.....	.....	.....0	.....	01/01/2020.	1.....
	47808@ AN 3	JOHN HANCOCK LIFE INSURANCE CO (FORD)	..	06/01/2017.	MBS PAYMENT.....		1,800	1,800	1,074	1,772	.....	.....28	.....	.....28	.....	.....1,800	.....	.....	.....0	.....	07/01/2030.	1.....
	47808@ AR 4	JOHN HANCOCK LIFE INSURANCE CO (HOOKS)	..	06/01/2017.	MBS PAYMENT.....		5,000	5,000	2,924	4,930	.....	.....70	.....	.....70	.....	.....5,000	.....	.....	.....0	.....	01/01/2033.	1.....
	47808@ AS 2	JOHN HANCOCK LIFE INSURANCE CO (QUILES)	..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	1,217	1,466	.....	.....34	.....	.....34	.....	.....1,500	.....	.....	.....0	.....	01/01/2020.	1.....
	47808@ AT 0	JOHN HANCOCK LIFE INSURANCE CO (PARKER)	..	06/01/2017.	MBS PAYMENT.....		810	810	565	792	.....	.....18	.....	.....18	.....	.....810	.....	.....	.....0	.....	12/01/2023.	1.....
	47808@ AU 7	JOHN HANCOCK LIFE INSURANCE CO (QUILES)	..	06/01/2017.	MBS PAYMENT.....		2,100	2,100	1,632	2,048	.....	.....52	.....	.....52	.....	.....2,100	.....	.....	.....0	.....	01/01/2020.	1.....
	47808@ AW 3	JOHN HANCOCK LIFE INSURANCE CO (JOHNSON)	..	06/01/2017.	MBS PAYMENT.....		900	900	496	886	.....	.....14	.....	.....14	.....	.....900	.....	.....	.....0	.....	08/01/2032.	1.....
	47808@ AX 1	JOHN HANCOCK LIFE INSUR CO (SCHROEDER)	..	06/01/2017.	MBS PAYMENT.....		1,125	1,125	444	1,111	.....	.....14	.....	.....14	.....	.....1,125	.....	.....	.....0	.....	12/01/2039.	1.....
	47808@ AY 9	JOHN HANCOCK LIFE INSURANCE CO (SMITH)	..	06/01/2017.	MBS PAYMENT.....		6,000	6,000	2,598	5,931	.....	.....69	.....	.....69	.....	.....6,000	.....	.....	.....0	.....	02/01/2043.	1.....
	47808@ AZ 6	JOHN HANCOCK LIFE INSURANCE CO (MOHLER)	..	06/15/2017.	MBS PAYMENT.....		34,258	34,258	23,075	34,090	.....	.....168	.....	.....168	.....	.....34,258	.....	.....	.....0	.....	05/15/2025.	1.....
	47808@ BB 8	JOHN HANCOCK LIFE INSURANCE CO (GOODWIN)	..	06/15/2017.	MBS PAYMENT.....		1,500	1,500	977	1,470	.....	.....30	.....	.....30	.....	.....1,500	.....	.....	.....0	.....	05/15/2025.	1.....
	47808@ BC 6	JOHN HANCOCK LIFE INSUR CO (ROBICHAUX)	..	06/01/2017.	MBS PAYMENT.....		3,000	3,000	1,620	2,953	.....	.....47	.....	.....47	.....	.....3,000	.....	.....	.....0	.....	12/01/2032.	1.....
	47808@ BD 4	JOHN HANCOCK LIFE INSURANCE CO (LEWIS)	..	06/05/2017.	MBS PAYMENT.....		1,200	1,200	688	1,177	.....	.....23	.....	.....23	.....	.....1,200	.....	.....	.....0	.....	11/05/2027.	1.....
	47808@ BE 2	JOHN HANCOCK LIFE INS (CONAWAY-HUNTER)	..	06/19/2017.	MBS PAYMENT.....		6,000	6,000	4,581	5,840	.....	.....160	.....	.....160	.....	.....6,000	.....	.....	.....0	.....	09/19/2018.	1.....
	47808@ BF 9	JOHN HANCOCK LIFE INSURANCE CO (LEWIS)	..	06/05/2017.	MBS PAYMENT.....		450	450	189	445	.....	.....5	.....	.....5	.....	.....450	.....	.....	.....0	.....	11/05/2037.	1.....

SCHEDULE D - PART 4

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

QE05.28

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47808@ BH 5	JOHN HANCOCK ASSIGNMENT CO (ROBICHAUX)			..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	605	1,484		16		16		1,500			0		12/01/2039.	1.....
47808@ BJ 1	JOHN HANCOCK ASSIGNMENT CO (SCHROEDER)			..	06/01/2017.	MBS PAYMENT.....		1,125	1,125	528	1,111		14		14		1,125			0		12/01/2039.	1.....
47808@ BK 8	JOHN HANCOCK ASSIGNMENT CO (BOSHERS)			..	06/26/2017.	MBS PAYMENT.....		1,500	1,500	1,163	1,468		32		32		1,500			0		02/26/2022.	1.....
47808@ BL 6	JOHN HANCOCK ASSIGNMENT CO (WILLIAMS)			..	06/07/2017.	MBS PAYMENT.....		1,085	1,085	698	1,068		17		17		1,085			0		09/07/2029.	1.....
47808@ BN 2	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW)			..	06/01/2017.	MBS PAYMENT.....		750	750	527	735		15		15		750			0		12/01/2024.	1.....
47808@ BP 7	JOHN HANCOCK ASSIGNMENT CO (LAINHART)			..	06/01/2017.	MBS PAYMENT.....		1,519	1,519	1,249	1,486		34		34		1,519			0		08/01/2020.	1.....
47808@ BS 1	JOHN HANCOCK LIFE INS CO (WYATT).			..	06/01/2017.	MBS PAYMENT.....		3,348	3,348	2,070	3,299		49		49		3,348			0		12/01/2031.	1.....
47808@ BT 9	JOHN HANCOCK ASSIGNMENT CO (LAINHART)			..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	1,251	1,468		32		32		1,500			0		08/01/2020.	1.....
47808@ BV 4	JOHN HANCOCK ASSIGNMENT CO (WILLIAMS)			..	06/07/2017.	MBS PAYMENT.....		450	450	188	445		5		5		450			0		11/07/2038.	1.....
47808@ BW 2	JOHN HANCOCK ASSIGNMENT CO (SCHOWGUROW)			..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	1,068	1,472		28		28		1,500			0		12/01/2025.	1.....
47808@ BX 0	JOHN HANCOCK ASSIGNMENT CO (BOSHERS)			..	06/26/2017.	MBS PAYMENT.....		1,785	1,785	1,446	1,750		35		35		1,785			0		02/26/2022.	1.....
47812@ AA 5	JOHN HANCOCK LIFE INSURANCE CO (FFRENCH)			..	06/21/2017.	MBS PAYMENT.....		3,735	3,735	2,375	3,665		70		70		3,735			0		03/21/2027.	1.....
478160 CF 9	JOHNSON & JOHNSON.....			..	06/29/2017.	VARIOUS.....		283,200	270,000	269,314			8		8		269,322		13,878	13,878	3,291	03/03/2037.	1FE.....
48171# AA 6	JLANE 2016-1 A.....			..	05/15/2017.	CALLED BY ISSUER at 100.000....		28,976,511	28,976,511	28,976,511	28,976,511				0		28,976,511			0	181,885	12/15/2026.	1.....
49725V AB 8	KIOWA POWER PARTNERS LLC.....			..	06/30/2017.	SINK.....		13,701	13,701	13,692	13,701				0		13,701			0	393	03/30/2021.	2FE.....
50076Q AZ 9	KRAFT FOODS GROUP INC.....			..	05/17/2017.	VARIOUS.....		145,303	140,000	138,818	139,386		57		57		139,443		5,860	5,860	2,232	06/06/2022.	2FE.....
50177A AE 9	LBCMT 2007-C3 A4.....			..	06/16/2017.	MBS PAYMENT.....		355,746	355,746	386,832	358,147		(2,401)		(2,401)		355,746			0	8,990	07/15/2044.	1FM.....
50180C AG 5	LBUBS 2006-C7 AJ.....			..	06/11/2017.	MBS PAYMENT.....			24,247	17,456	(72)		72		72					0	355	11/15/2038.	1FM.....
514666 AL 0	LAND OLAKES INC.....			..	06/02/2017.	EXCHANGE.....		372,254	361,000	373,000	372,678		(424)		(424)		372,254			0	13,397	01/01/9999.	3FE.....
52520C AJ 4	LMT 2006-3 1A6.....			..	06/25/2017.	MBS PAYMENT.....		151,045	311,136	161,791	152,025		(981)		(981)		151,045			0	2,000	07/25/2036.	1FM.....
52520M EJ 8	LMT 2005-3 3A1.....			..	05/01/2017.	MBS PAYMENT.....			46,322	30,225	(449)		449		449					0	718	01/25/2036.	1FM.....
52520Q AP 9	LMT 2006-7 2A4.....			..	06/26/2017.	INTEREST ONLY PAYMENT.....				18,431	16,639		(16,639)		(16,639)					0	1,954	02/25/2056.	6FE.....
52520Q BF 0	LMT 2006-7 4A2.....			..	06/26/2017.	INTEREST ONLY PAYMENT.....				1,979	919		(919)		(919)					0	96	11/25/2036.	6FE.....
52520S AE 0	LMT 2006-8 2A2.....			..	06/26/2017.	INTEREST ONLY PAYMENT.....				22,060	14,096		(14,096)		(14,096)					0	1,754	12/25/2036.	6FE.....
52521F AF 4	LMT 2007-1 2A3.....			..	06/26/2017.	INTEREST ONLY PAYMENT.....				17,550	14,340		(14,340)		(14,340)					0	1,375	02/25/2037.	6.....
52521L BG 8	LMT 2007-4 4A1.....			..	06/01/2017.	MBS PAYMENT.....		2,358	2,682	1,043	2,280		79		79		2,358			0	68	05/25/2037.	1FM.....
52521Y AL 0	LMT 2007-8 3A1.....			..	06/01/2017.	MBS PAYMENT.....		98,557	323,992	173,617	105,249		(6,692)		(6,692)		98,557			0	9,718	09/25/2037.	1FM.....
525221 EN 3	LXS 2005-7N 1A1B.....			..	06/25/2017.	MBS PAYMENT.....		20,482	28,463	16,642	20,082		400		400		20,482			0	133	12/25/2035.	1FM.....
525227 AJ 3	LXS 2006-GP2 1A5B.....			..	06/25/2017.	MBS PAYMENT.....		158,416	158,036	121,083			1,850		1,850		158,416			0	541	06/25/2046.	4.....
52522C AG 8	LXS 2006-14N 3A2.....			..	06/25/2017.	MBS PAYMENT.....		6,403	7,983	1,334	5,657		746		746		6,403			0	42	08/25/2036.	1FM.....
52522D AN 1	LXS 2006-16N A4B.....			..	06/25/2017.	MBS PAYMENT.....		51,241	189,662	59,388	50,222		1,019		1,019		51,241			0	815	12/25/2046.	1FM.....
52522Q AE 2	LMT 2007-10 2A2.....			..	06/01/2017.	MBS PAYMENT.....		195,640	214,944	167,995	167,995		(7,412)		(7,412)		160,583		35,057	35,057	5,923	01/25/2038.	3FM.....

SCHEDULE D - PART 4

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

QE05.29

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52522W	AG	4	LXS 2006-11 2A3.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....	.....86,937	58,349	58,349	.....	.....(58,281)	.....	.....(58,281)	.....	.....69	.....	.....(69)	(69)	2,134	06/24/2046.	1FM.....
525237	AR	4	LXS 2007-10H 2A1.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....319,610	540,687	391,572	391,572	.....	.....25,221	.....	.....25,221	.....	.....416,793	.....	.....(97,182)	(97,182)	1,823	07/25/2037.	1FM.....
52523M	AD	2	LXS 2006-15 A4.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....86,319	97,813	71,555	84,550	.....	.....1,769	.....	.....1,769	.....	.....86,319	.....	.....	.....0	413	10/25/2036.	1FM.....
52523Y	AB	0	LXS 2006-19 A2.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....737,057	842,501	733,509	719,113	.....	.....17,944	.....	.....17,944	.....	.....737,057	.....	.....	.....0	3,324	12/25/2036.	1FM.....
525241	AB	1	LXS 2007-1 1A2.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....476,452	570,409	417,824	466,438	.....	.....10,014	.....	.....10,014	.....	.....476,452	.....	.....	.....0	2,523	02/25/2037.	1FM.....
525241	AL	9	LXS 2007-1 WF1.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....28,063	97,445	65,658	31,901	.....	.....(3,837)	.....	.....(3,837)	.....	.....28,063	.....	.....	.....0	2,900	01/25/2037.	1FM.....
525245	AU	0	LXS 2007-3 4BA1.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....213,976	380,380	192,033	215,590	.....	.....(1,614)	.....	.....(1,614)	.....	.....213,976	.....	.....	.....0	537	03/25/2037.	1FM.....
52524T	AA	2	LXS 2007-8H A1.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....8,374	8,454	2,536	6,121	.....	.....2,254	.....	.....2,254	.....	.....8,374	.....	.....	.....0	31	06/25/2037.	1FM.....
52524V	AG	4	LXS 2007-15N 2A1.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....107,802	107,802	70,408	104,449	.....	.....3,353	.....	.....3,353	.....	.....107,802	.....	.....	.....0	455	08/25/2037.	1FM.....
52525L	AT	7	LXS 2007-14H A211.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....122,075	144,904	96,750	117,159	.....	.....4,916	.....	.....4,916	.....	.....122,075	.....	.....	.....0	754	07/25/2047.	1FM.....
52729K	AJ	5	LEVEL 3 FINANCING INC.....	..	04/17/2017.	VARIOUS.....	.....	.....290,000	290,000	288,536	128,698	.....	.....1,088	.....	.....1,088	.....	.....290,000	.....	.....	.....0	3,294	08/01/2019.	2FE.....
53072@	AD	2	LIBERTY LIFE ASSURANCE (SINSMYR).....	..	06/09/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	735	1,473	.....	.....27	.....	.....27	.....	.....1,500	.....	.....	.....0	.....	09/09/2031.	1.....
53072@	AE	0	LIBERTY LIFE ASSURANCE (SINSMYR).....	..	06/09/2017.	MBS PAYMENT.....	.....	.....2,250	2,250	1,267	2,212	.....	.....38	.....	.....38	.....	.....2,250	.....	.....	.....0	.....	12/09/2030.	1.....
53072@	AF	7	LIBERTY LIFE ASSUR CO BOSTON (SINSMYR).....	..	06/09/2017.	MBS PAYMENT.....	.....	.....1,050	1,050	397	1,038	.....	.....12	.....	.....12	.....	.....1,050	.....	.....	.....0	.....	07/09/2036.	1.....
53072@	AG	5	LIBERTY LIFE ASSUR CO BOSTON (WHISENTON).....	..	06/27/2017.	MBS PAYMENT.....	.....	.....1,080	1,080	547	1,061	.....	.....19	.....	.....19	.....	.....1,080	.....	.....	.....0	.....	11/27/2026.	1.....
53072@	AH	3	LIBERTY LIFE ASSUR. CO BOSTON(SINSMYR).....	..	06/09/2017.	MBS PAYMENT.....	.....	.....1,200	1,200	437	1,185	.....	.....15	.....	.....15	.....	.....1,200	.....	.....	.....0	.....	07/09/2036.	1.....
53072@	AJ	9	LIBERTY LIFE ASSUR CO BOSTON(WHITAKER).....	..	06/07/2017.	MBS PAYMENT.....	.....	.....2,100	2,100	1,018	2,070	.....	.....30	.....	.....30	.....	.....2,100	.....	.....	.....0	.....	12/07/2035.	1.....
53072@	AK	6	LIBERTY LIFE ASSUR CO BOSTON (WHISENTON).....	..	06/27/2017.	MBS PAYMENT.....	.....	.....2,220	2,220	1,276	2,180	.....	.....40	.....	.....40	.....	.....2,220	.....	.....	.....0	.....	10/27/2026.	1.....
53072@	AL	4	LIBERTY LIFE ASSUR CO BOSTON (WHITAKER).....	..	06/07/2017.	MBS PAYMENT.....	.....	.....1,380	1,380	667	1,360	.....	.....20	.....	.....20	.....	.....1,380	.....	.....	.....0	.....	12/07/2035.	1.....
53072@	AP	5	LIBERTY LIFE ASSUR CO OF BOSTON (FIELDS).....	..	06/15/2017.	MBS PAYMENT.....	.....	.....4,003	4,003	2,976	3,920	.....	.....83	.....	.....83	.....	.....4,003	.....	.....	.....0	.....	04/15/2022.	1.....
53072@	AQ	3	LIBERTY ASSIGNMENT CORP (WILLIAMS).....	..	06/15/2017.	MBS PAYMENT.....	.....	.....705	705	321	697	.....	.....8	.....	.....8	.....	.....705	.....	.....	.....0	.....	02/15/2030.	1.....
53205@	AF	7	LIFE INS CO OF NORTH AMERICA (DEHART).....	..	06/01/2017.	MBS PAYMENT.....	.....	.....1,220	1,220	633	1,203	.....	.....17	.....	.....17	.....	.....1,220	.....	.....	.....0	.....	04/01/2032.	1.....
55265K	2U	2	MASTR 2003-11 9A6.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....462,306	462,306	481,720	481,720	.....	.....0	.....	.....0	.....	.....481,720	.....	.....(19,414)	(19,414)	11,484	12/25/2033.	1FM.....
55274Q	AK	1	MASTR 2006-2 1A10.....	..	06/01/2017.	MBS PAYMENT.....	.....	.....235,033	304,847	286,557	237,083	.....	.....(2,050)	.....	.....(2,050)	.....	.....235,033	.....	.....	.....0	6,930	06/25/2036.	1FM.....
55279H	AG	5	MANUF & TRADERS TRUST CO.....	..	04/05/2017.	MORGAN STANLEY.....	.....	.....372,501	370,000	368,905	369,422	.....	.....58	.....	.....58	.....	.....369,480	.....	.....3,021	3,021	5,804	07/25/2019.	1FE.....
55818Y	AJ	0	MDPK 2015-17A D.....	..	04/21/2017.	VARIOUS.....	.....	.....9,500,000	9,500,000	9,212,339	9,341,421	.....	.....158,579	.....	.....158,579	.....	.....9,500,000	.....	.....	.....0	278,567	07/21/2027.	2AM.....
57061*	AK	2	MARKET TRACK REVOLVER.....	..	06/02/2017.	CALLED BY ISSUER at 100.000....	.....	.....107,462	107,462	106,711	106,912	.....	.....549	.....	.....549	.....	.....107,462	.....	.....	.....0	4,750	10/18/2019.	3.....
57061*	AN	6	MARKET TRACK TL.....	..	06/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....1,712,080	1,712,080	1,694,959	1,698,604	.....	.....13,476	.....	.....13,476	.....	.....1,712,080	.....	.....	.....0	66,617	10/18/2019.	3.....
57061*	AQ	9	MARKET TRACK 6A TL.....	..	06/05/2017.	VARIOUS.....	.....	.....151,829	151,829	150,311	150,477	.....	.....1,352	.....	.....1,352	.....	.....151,829	.....	.....	.....0	5,325	10/18/2019.	3.....
57061*	AR	7	MARKET TRACK 7A TL.....	..	06/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....273,185	273,185	270,453	270,464	.....	.....2,721	.....	.....2,721	.....	.....273,185	.....	.....	.....0	9,610	10/18/2019.	3.....
57061*	AS	5	MARKET TRACK 8A TL.....	..	06/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....54,027	54,027	53,486	.....	.....	.....540	.....	.....540	.....	.....54,027	.....	.....	.....0	1,773	10/18/2019.	3.....
57061*	AT	3	MARKET TRACK 9A TL.....	..	06/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....149,328	149,328	147,835	.....	.....	.....1,493	.....	.....1,493	.....	.....149,328	.....	.....	.....0	2,798	10/18/2019.	3.....
571903	AG	8	MARRIOTT INTERNATIONAL.....	..	06/15/2017.	MATURITY.....	.....	.....5,000,000	5,000,000	4,975,050	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	159,375	06/15/2017.	2FE.....

SCHEDULE D - PART 4

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

QE05.30

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
575767	G*	3	F o r e i g n	05/10/2017.	MBS PAYMENT.....		1,000	1,000	.697	.984		.16		.16		1,000			.0		06/10/2023.	1.....
576429	AD	6		06/25/2017.	MBS PAYMENT.....		63,871	63,871	44,709			709		709		63,871			.0	.152	03/25/2047.	4.....
576433	GH	3		06/01/2017.	MBS PAYMENT.....		1,643	1,643	1,189	1,634		9		9		1,643			.0	.24	01/25/2034.	1FM.....
576433	NK	8		06/01/2017.	MBS PAYMENT.....		40,316	40,316	20,158	41,146		(830)		(830)		40,316			.0	.638	07/25/2034.	1FM.....
576434	2G	8		06/01/2017.	MBS PAYMENT.....		82,449	156,160	41,931	41,931		10,813		10,813		52,744	29,705	29,705	.0	3,751	03/25/2036.	1FM.....
576434	2J	2		06/26/2017.	INTEREST ONLY PAYMENT.....				14,109	12,839		(12,839)		(12,839)		.875			.0	.875	03/25/2036.	6FE.....
576438	AB	1		06/01/2017.	MBS PAYMENT.....		20,777	20,777	8,957	19,802		975		975		20,777			.0	.255	04/25/2036.	1FM.....
57645K	AA	4		06/25/2017.	VARIOUS.....		17,049	17,061	10,023	16,878		171		171		17,049			.0	.76	01/25/2037.	1FM.....
577081	BA	9		04/19/2017.	US BANCORP INVESTMENTS INC.....		284,986	290,000	289,658	289,685		21		21		289,705	(4,719)	(4,719)	.0	4,903	08/15/2021.	2FE.....
589929	2V	9		06/25/2017.	MBS PAYMENT.....		4,966	12,286	6,193			(12)		(12)		4,966			.0	.53	10/25/2028.	4.....
59020U	6L	4		06/01/2017.	MBS PAYMENT.....		29,812	29,812	9,614	29,752		59		59		29,812			.0	.235	03/25/2037.	1FM.....
59020U	WN	1		06/25/2017.	MBS PAYMENT.....			28,842	16,089			271		271		.94			.0	.94	04/25/2036.	4.....
590217	AD	7		06/25/2017.	MBS PAYMENT.....		51,009	51,009	16,004			500		500		51,009			.0	.152	06/25/2037.	4.....
590232	AA	2		06/25/2017.	MBS PAYMENT.....		16,326	16,326	10,020			183		183		16,326			.0	.69	02/25/2047.	1FM.....
590238	AA	9		06/25/2017.	MBS PAYMENT.....		63,646	63,646	33,096	62,593		1,054		1,054		63,646			.0	.247	04/25/2047.	1FM.....
59023L	AD	4		06/25/2017.	MBS PAYMENT.....		87,907	87,907	43,734	86,607		1,300		1,300		87,907			.0	.423	04/25/2037.	1FM.....
59023L	AE	2		06/25/2017.	MBS PAYMENT.....		31,745	31,745	18,571	31,422		323		323		31,745			.0	.166	04/25/2037.	1FM.....
59024E	AB	3		06/25/2017.	MBS PAYMENT.....		30,164	30,164	12,367	29,912		252		252		30,164			.0	.147	11/25/2056.	1FM.....
59024H	AC	4		06/25/2017.	MBS PAYMENT.....		3,293	3,293	.527	3,047		246		246		3,293			.0	.17	04/25/2037.	1FM.....
59024V	AG	4		06/25/2017.	MBS PAYMENT.....		33,768	33,768	22,711	33,313		454		454		33,768			.0	.143	06/25/2037.	1FM.....
59156A	87	3		06/01/2017.	MBS PAYMENT.....		3,394	3,394	2,098	3,306		.88		.88		3,394			.0		08/01/2021.	1.....
591739	BM	8		06/01/2017.	MBS PAYMENT.....		33,788	43,012	39,786	34,356		(569)		(569)		33,788			.0	1,135	11/20/2024.	1FM.....
59181@	AB	1		06/01/2017.	MBS PAYMENT.....		1,731	1,731	.929	1,698		.33		.33		1,731			.0		07/01/2029.	1.....
59181@	AC	9		06/07/2017.	MBS PAYMENT.....		1,200	1,200	.748	1,170		.30		.30		1,200			.0		09/07/2019.	1.....
59181@	AE	5		06/17/2017.	MBS PAYMENT.....		1,624	1,624	1,028	1,590		.34		.34		1,624			.0		01/17/2025.	1.....
59181@	AF	2		06/14/2017.	MBS PAYMENT.....		2,931	2,931	1,945	2,867		.64		.64		2,931			.0		08/14/2023.	1.....
59181@	AG	0		06/13/2017.	MBS PAYMENT.....		1,272	1,272	.680	1,249		.23		.23		1,272			.0		01/13/2029.	1.....
59181@	AH	8		06/01/2017.	MBS PAYMENT.....		1,950	1,950	1,092	1,908		.42		.42		1,950			.0		01/01/2024.	1.....
59181@	AM	7		06/01/2017.	MBS PAYMENT.....		.684	.684	.371	.673		.11		.11		.684			.0		05/01/2029.	1.....
59181@	AQ	8		06/01/2017.	MBS PAYMENT.....		3,450	3,450	1,492	3,411		.39		.39		3,450			.0		09/01/2042.	1.....
59181@	AR	6		06/01/2017.	MBS PAYMENT.....		.528	.528	.341	.517		.11		.11		.528			.0		02/01/2024.	1.....
59181@	AS	4		05/01/2017.	MBS PAYMENT.....		1,000	1,000	.552	.988		.12		.12		1,000			.0		05/01/2030.	1.....
59181@	AU	9		06/18/2017.	MBS PAYMENT.....		3,500	3,500	1,803	3,439		.61		.61		3,500			.0		07/18/2030.	1.....

SCHEDULE D - PART 4

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

QE05.31

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59181@ AY 1	TRAVELERS INSURANCE COMPANY(DENICO)	..	06/23/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	420	1,490	.....	.....10	.....	.....10	.....	.....1,500	.....	.....	.....0	.....	09/23/2041.	1.....
59181@ BB 0	METLIFE INS CO OF CONNECTICUT (HARRISON)	..	06/28/2017.	MBS PAYMENT.....	.....	.....1,650	1,650	1,092	1,620	.....	.....31	.....	.....31	.....	.....1,650	.....	.....	.....0	.....	02/28/2025.	1.....
59181@ BG 9	METLIFE INS CO OF CONNECTICUT (HARRISON)	..	06/29/2017.	MBS PAYMENT.....	.....	.....1,350	1,350	756	1,327	.....	.....23	.....	.....23	.....	.....1,350	.....	.....	.....0	.....	12/29/2029.	1.....
59181@ BK 0	METLIFE INSUR CO OF CONNECTICUT (WILSON)	..	06/13/2017.	MBS PAYMENT.....	.....	.....1,591	1,591	732	1,569	.....	.....23	.....	.....23	.....	.....1,591	.....	.....	.....0	.....	09/13/2033.	1.....
59181@ BR 5	METLIFE INS CO OF CONNECTICUT (TERMAN)	..	06/06/2017.	MBS PAYMENT.....	.....	.....1,095	1,095	763	1,074	.....	.....21	.....	.....21	.....	.....1,095	.....	.....	.....0	.....	06/06/2025.	1.....
59181@ BX 2	METLIFE INS CO OF CONNECTICUT (BEVERLY)	..	06/15/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	2,583	2,925	.....	.....75	.....	.....75	.....	.....3,000	.....	.....	.....0	.....	12/15/2017.	1.....
59181@ BY 0	METLIFE INSURANCE CO OF CT (HARPER)	..	06/20/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	1,035	1,468	.....	.....32	.....	.....32	.....	.....1,500	.....	.....	.....0	.....	08/20/2022.	1.....
59216@ AA 2	METROPOLITAN LIFE INSURANCE (COLLAZO)	..	06/19/2017.	MBS PAYMENT.....	.....	.....1,113	1,113	589	1,093	.....	.....20	.....	.....20	.....	.....1,113	.....	.....	.....0	.....	04/19/2030.	1.....
59216@ AB 0	METROPOLITAN LIFE INSURANCE CO(NELSON)	..	06/26/2017.	MBS PAYMENT.....	.....	.....3,835	3,835	2,560	3,755	.....	.....80	.....	.....80	.....	.....3,835	.....	.....	.....0	.....	12/26/2023.	1.....
592173 #A 6	METRO LIFE INSUR AND ANNUITY CO (RICE)	..	06/18/2017.	MBS PAYMENT.....	.....	.....600	600	208	593	.....	.....7	.....	.....7	.....	.....600	.....	.....	.....0	.....	09/18/2040.	1.....
592173 *A 8	METROPOLITAN LIFE INSURANCE COMPANY(LEE)	..	06/15/2017.	MBS PAYMENT.....	.....	.....1,980	1,980	1,131	1,949	.....	.....31	.....	.....31	.....	.....1,980	.....	.....	.....0	.....	10/15/2033.	1.....
592173 *B 6	METROPOLITAN LIFE INSURANCE CO (WRIGHT)	..	06/01/2017.	MBS PAYMENT.....	.....	.....888	888	423	874	.....	.....14	.....	.....14	.....	.....888	.....	.....	.....0	.....	01/01/2036.	1.....
592173 *D 2	METROPOLITAN LIFE INS CO (SWANSON)	..	06/01/2017.	MBS PAYMENT.....	.....	.....2,278	2,278	1,706	2,224	.....	.....54	.....	.....54	.....	.....2,278	.....	.....	.....0	.....	12/01/2019.	1.....
592173 *F 7	METROPOLITAN LIFE INS CO (DIEVERT)	..	06/01/2017.	MBS PAYMENT.....	.....	.....12,836	12,836	5,932	12,675	.....	.....161	.....	.....161	.....	.....12,836	.....	.....	.....0	.....	12/01/2039.	1.....
592173 *G 5	METROPOLITAN LIFE INS CO (TORRES)	..	06/16/2017.	MBS PAYMENT.....	.....	.....1,546	1,546	850	1,517	.....	.....29	.....	.....29	.....	.....1,546	.....	.....	.....0	.....	07/16/2027.	1.....
592173 *H 3	METROPOLITAN LIFE INS ANNUITY (SCHWARTZ)	..	06/05/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	822	1,475	.....	.....25	.....	.....25	.....	.....1,500	.....	.....	.....0	.....	12/05/2029.	1.....
592173 *L 4	METROPOLITAN LIFE INSURANCE COMPANY(CECE	..	06/28/2017.	MBS PAYMENT.....	.....	.....1,350	1,350	525	1,335	.....	.....15	.....	.....15	.....	.....1,350	.....	.....	.....0	.....	05/30/2037.	1.....
592173 *M 2	METROPOLITAN LIFE INS. CO.(WILDER)	..	06/26/2017.	MBS PAYMENT.....	.....	.....12,690	12,690	6,261	12,491	.....	.....199	.....	.....199	.....	.....12,690	.....	.....	.....0	.....	09/26/2033.	1.....
592173 *N 0	METROPOLITAN LIFE INS. CO.(CALLICUTT)	..	06/27/2017.	MBS PAYMENT.....	.....	.....2,250	2,250	1,220	2,214	.....	.....36	.....	.....36	.....	.....2,250	.....	.....	.....0	.....	08/27/2031.	1.....
592173 *P 5	METRO LIFE INSURANCE CO(AKAKABOTA)	..	06/18/2017.	MBS PAYMENT.....	.....	.....1,170	1,170	597	1,148	.....	.....22	.....	.....22	.....	.....1,170	.....	.....	.....0	.....	02/18/2028.	1.....
592173 *S 9	METLIFE INSUR CO OF CONNECTICUT (CORTEZ)	..	06/01/2017.	MBS PAYMENT.....	.....	.....900	900	479	884	.....	.....16	.....	.....16	.....	.....900	.....	.....	.....0	.....	12/01/2031.	1.....
592173 *T 7	METROPOLITAN LIFE INSUR CO (BREVARD)	..	06/01/2017.	MBS PAYMENT.....	.....	.....4,200	4,200	2,775	4,124	.....	.....76	.....	.....76	.....	.....4,200	.....	.....	.....0	.....	04/01/2025.	1.....
592173 *U 4	METROPOLITAN LIFE INSUR CO (CALLICUTT)	..	06/27/2017.	MBS PAYMENT.....	.....	.....4,800	4,800	1,439	4,753	.....	.....47	.....	.....47	.....	.....4,800	.....	.....	.....0	.....	02/27/2041.	1.....

SCHEDULE D - PART 4

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

QE05.32

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
592173	*V 2 METROPOLITAN LIFE INSUR CO (RIGGINS)	..	06/01/2017.	MBS PAYMENT.....		1,032	1,032	625	1,009	.....	......23		23		1,032			0		12/01/2026.	1.....
592173	*W 0 METROPOLITAN LIFE INSURANCE CO (BUTLER)	..	06/15/2017.	MBS PAYMENT.....		5,664	5,664	2,425	5,599	.....	......65		65		5,664			0		09/15/2040.	1.....
592173	*X 8 METROPOLITAN LIFE INSURANCE CO (DIXON)	..	06/26/2017.	MBS PAYMENT.....		1,159	1,159	454	1,146	.....	......13		13		1,159			0		03/26/2040.	1.....
592173	*Y 6 METROPOLITAN LIFE INSUR CO (BREVARD)	..	06/01/2017.	MBS PAYMENT.....		3,600	3,600	2,276	3,530	.....	......70		70		3,600			0		04/01/2025.	1.....
592173	*Z 3 METROPOLITAN LIFE INSUR CO (SOLOMON)	..	06/23/2017.	MBS PAYMENT.....		1,234	1,234	541	1,217	.....	......17		17		1,234			0		01/23/2043.	1.....
592173	@B 5 METROPOLITAN LIFE INSUR CO (POMPEY)	..	06/20/2017.	MBS PAYMENT.....		1,200	1,200	691	1,181	.....	......19		19		1,200			0		12/20/2030.	1.....
592173	@C 3 MONUMENTAL LIFE INSUR CO (POWELL)	..	06/01/2017.	MBS PAYMENT.....		4,052	4,052	2,906	3,964	.....	......88		88		4,052			0		03/01/2023.	1.....
592173	@D 1 METROPOLITAN LIFE INSURANCE CO (BARDLEY)	..	06/15/2017.	MBS PAYMENT.....		1,050	1,050	638	1,032	.....	......18		18		1,050			0		11/15/2029.	1.....
592173	@F 6 METRO LIFE INSUR AND ANNUITY CO (PETERS)	..	06/15/2017.	MBS PAYMENT.....		600	600	317	591	.....	......9		9		600			0		07/15/2032.	1.....
592173	@K 5 METROPOLITAN LIFE INSUR CO (GABRIELLI)	..	06/25/2017.	MBS PAYMENT.....		2,733	2,733	1,261	2,698	.....	......35		35		2,733			0		07/25/2035.	1.....
592173	@L 3 METROPOLITAN LIFE INSUR CO (GABRIELLI)	..	06/25/2017.	MBS PAYMENT.....		2,554	2,554	1,229	2,521	.....	......33		33		2,554			0		07/25/2035.	1.....
592173	@M 1 METROPOLITAN LIFE INSURANCE CO (DIXON)	..	06/26/2017.	MBS PAYMENT.....		381	381	171	376	.....	......5		5		381			0		02/26/2033.	1.....
592173	@N 9 METROPOLITAN LIFE INSURANCE CO (ROANE)	..	06/28/2017.	MBS PAYMENT.....		1,259	1,259	737	1,237	.....	......22		22		1,259			0		12/28/2028.	1.....
592173	@P 4 METROPOLITAN LIFE INSURANCE CO (BAKER)	..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	755	1,476	.....	......24		24		1,500			0		12/01/2031.	1.....
592173	@Q 2 METROPOLITAN LIFE INSURANCE CO (BREVARD)	..	06/01/2017.	MBS PAYMENT.....		5,400	5,400	2,796	5,321	.....	......79		79		5,400			0		09/01/2030.	1.....
592173	@R 0 METROPOLITAN LIFE INSURANCE CO (TORRES)	..	06/16/2017.	MBS PAYMENT.....		10,500	10,500	5,769	10,323	.....	......177		177		10,500			0		08/16/2029.	1.....
592173	@S 8 METROPOLITAN LIFE INSURANCE CO (SMALLS)	..	06/05/2017.	MBS PAYMENT.....		2,730	2,730	1,715	2,674	.....	......56		56		2,730			0		02/05/2025.	1.....
592173	@T 6 METROPOLITAN LIFE INS ANNUITY CO (HAYES)	..	06/01/2017.	MBS PAYMENT.....		2,855	2,855	1,847	2,794	.....	......62		62		2,855			0		02/01/2023.	1.....
592173	D# 2 METROPOLITAN LIFE INSURANCE (HITCHCOCK)	..	06/26/2017.	MBS PAYMENT.....		3,018	3,018	1,511	2,971	.....	......47		47		3,018			0		02/26/2033.	1.....
592173	E# 1 METROPOLITAN LIFE INSURANCE (ROSARIO)	..	06/01/2017.	MBS PAYMENT.....		900	900	465	882	.....	......18		18		900			0		05/01/2027.	1.....
592173	E@ 3 METROPOLITAN LIFE INSURANCE (LOTT)	..	06/01/2017.	MBS PAYMENT.....		363	363	187	357	.....	......6		6		363			0		08/01/2028.	1.....
592173	F# 0 METROPOLITAN LIFE INSURANCE (BRYSON)	..	06/25/2017.	MBS PAYMENT.....		1,072	1,072	590	1,052	.....	......20		20		1,072			0		01/25/2028.	1.....

SCHEDULE D - PART 4

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

QE05.33

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
592173 F@ 2	METROPOLITAN LIFE INSURANCE (MALDONADO)	..	06/28/2017.	MBS PAYMENT.....		1,800	1,800	985	1,762		38		38		1,800			0		12/02/2030.	1.....
592173 G# 9	METROPOLITAN LIFE INSURANCE (GARCIA)	..	06/23/2017.	MBS PAYMENT.....		900	900	592	875		25		25		900			0		11/23/2020.	1.....
592173 G@ 1	METROPOLITAN LIFE INSURANCE (MEDLOCK)	..	06/01/2017.	MBS PAYMENT.....		15,750	15,750	9,132	16,089		(339)		(339)		15,750			0		05/01/2027.	1.....
592173 H# 8	METROPOLITAN LIFE INSURANCE (SCOTT)	..	06/01/2017.	MBS PAYMENT.....		1,950	1,950	1,364	1,901		49		49		1,950			0		05/01/2022.	1.....
592173 H* 2	METROPOLITAN LIFE INSURANCE (SCOTT)	..	06/28/2017.	MBS PAYMENT.....		1,069	1,069	490	1,053		16		16		1,069			0		02/28/2031.	1.....
592173 J# 6	METROPOLITAN LIFE INSURANCE (MEDINA)	..	06/01/2017.	MBS PAYMENT.....		837	837	448	822		15		15		837			0		01/01/2028.	1.....
592173 J@ 8	METROPOLITAN LIFE INSURANCE (BRYSON)	..	06/25/2017.	MBS PAYMENT.....		1,174	1,174	530	1,155		19		19		1,174			0		01/25/2028.	1.....
592173 K* 8	METROPOLITAN LIFE INSURANCE (LOTT)	..	06/01/2017.	MBS PAYMENT.....		450	450	221	443		7		7		450			0		12/01/2029.	1.....
592173 K@ 6	METROPOLITAN LIFE INSURANCE (STABLES)	..	06/15/2017.	MBS PAYMENT.....		1,500	1,500	829	1,474		26		26		1,500			0		12/15/2030.	1.....
592173 L# 3	METROPOLITAN LIFE INSURANCE (ADAMS)	..	06/10/2017.	MBS PAYMENT.....		2,400	2,400	1,725	2,338		62		62		2,400			0		04/10/2022.	1.....
592173 L@ 5	METROPOLITAN LIFE INSURANCE (MATA)	..	06/28/2017.	MBS PAYMENT.....		1,440	1,440	1,102	1,408		32		32		1,440			0		10/01/2021.	1.....
592173 M# 2	METROPOLITAN LIFE INSURANCE (QUINN)	..	06/15/2017.	MBS PAYMENT.....		614	614	187	607		7		7		614			0		12/15/2034.	1.....
592173 M@ 4	METROPOLITAN LIFE INSURANCE (WRIGHT)	..	06/01/2017.	MBS PAYMENT.....		1,683	1,683	682	1,657		26		26		1,683			0		01/01/2036.	1.....
592173 N# 1	METROPOLITAN LIFE INSURANCE (BRYSON)	..	06/25/2017.	MBS PAYMENT.....		827	827	464	811		16		16		827			0		01/25/2028.	1.....
592173 N@ 3	METROPOLITAN LIFE INSURANCE (GARCIA)	..	06/23/2017.	MBS PAYMENT.....		1,950	1,950	1,151	1,912		38		38		1,950			0		05/23/2025.	1.....
592173 P* 3	METROPOLITAN LIFE INSURANCE (BRYSON)	..	06/25/2017.	MBS PAYMENT.....		552	552	288	542		10		10		552			0		01/25/2028.	1.....
592173 Q@ 0	METROPOLITAN LIFE INSURANCE (WRIGHT)	..	06/01/2017.	MBS PAYMENT.....		1,016	1,016	542	998		17		17		1,016			0		02/01/2030.	1.....
592173 R# 7	METROPOLITAN LIFE INSURANCE (HINGER)	..	06/01/2017.	MBS PAYMENT.....		1,200	1,200	781	1,173		27		27		1,200			0		09/01/2025.	1.....
592173 R* 1	METROPOLITAN LIFE INSURANCE (MEDINA)	..	06/01/2017.	MBS PAYMENT.....		637	637	318	627		10		10		637			0		01/01/2029.	1.....
592173 S# 6	METROPOLITAN LIFE INSURANCE (SCHWARTZ)	..	06/05/2017.	MBS PAYMENT.....		1,320	1,320	789	1,294		26		26		1,320			0		12/05/2027.	1.....
592173 S* 0	METROPOLITAN LIFE INSURANCE (CASS)	..	06/01/2017.	MBS PAYMENT.....		1,575	1,575	704	1,554		21		21		1,575			0		08/01/2036.	1.....
592173 S@ 8	METROPOLITAN LIFE INSURANCE (PANGBURN)	..	06/28/2017.	MBS PAYMENT.....		755	755	409	739		17		17		755			0		06/01/2024.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
592173	T#	5	QE05.34	06/05/2017.	MBS PAYMENT.....		1,343	1,343	.811	1,317		.26		.26		1,343			.0		03/05/2027.	1.....
592173	T*	9		06/01/2017.	MBS PAYMENT.....		1,545	1,545	1,096	1,507		.38		.38		1,545			.0		08/01/2021.	1.....
592173	T@	7		06/18/2017.	MBS PAYMENT.....		1,200	1,200	.618	1,180		.20		.20		1,200			.0		12/18/2028.	1.....
592173	U#	3		06/16/2017.	MBS PAYMENT.....		2,459	2,459	1,774	2,398		.60		.60		2,459			.0		10/16/2019.	1.....
592173	U*	7		06/01/2017.	MBS PAYMENT.....		2,283	2,283	1,613	2,226		.57		.57		2,283			.0		06/01/2024.	1.....
592173	U@	5		06/15/2017.	MBS PAYMENT.....		.453	.453	.188	.447		.6		.6		.453			.0		05/15/2029.	1.....
592173	V#	2		06/01/2017.	MBS PAYMENT.....		2,400	2,400	1,406	2,350		.50		.50		2,400			.0		12/01/2024.	1.....
592173	V*	6		06/01/2017.	MBS PAYMENT.....		1,725	1,725	.764	1,703		.22		.22		1,725			.0		08/01/2036.	1.....
592173	V@	4		06/01/2017.	MBS PAYMENT.....		2,448	2,448	1,387	2,399		.49		.49		2,448			.0		05/01/2027.	1.....
592173	W*	5		06/01/2017.	MBS PAYMENT.....		1,350	1,350	.789	1,325		.25		.25		1,350			.0		01/01/2030.	1.....
592173	W@	3		06/03/2017.	MBS PAYMENT.....		.770	.770	.293	.762		.9		.9		.770			.0		10/03/2041.	1.....
592173	Y#	9		06/26/2017.	MBS PAYMENT.....		1,194	1,194	.687	1,170		.23		.23		1,194			.0		02/26/2026.	1.....
592173	Y@	1		06/23/2017.	MBS PAYMENT.....		1,500	1,500	.729	1,477		.23		.23		1,500			.0		09/23/2028.	1.....
592173	Z*	2		06/01/2017.	MBS PAYMENT.....		2,250	2,250	1,461	2,205		.45		.45		2,250			.0		12/01/2026.	1.....
592173	Z@	0		06/03/2017.	MBS PAYMENT.....		.716	.716	.257	.708		.8		.8		.716			.0		10/03/2041.	1.....
59218*	AH	7		06/15/2017.	MBS PAYMENT.....		2,100	2,100	.807	2,075		.25		.25		2,100			.0		09/15/2038.	1.....
59218*	AK	0		06/03/2017.	MBS PAYMENT.....		.803	.803	.284	.795		.9		.9		.803			.0		10/03/2041.	1.....
59218*	AL	8		06/16/2017.	MBS PAYMENT.....		1,650	1,650	.893	1,621		.29		.29		1,650			.0		12/16/2028.	1.....
59218*	AP	9		06/01/2017.	MBS PAYMENT.....		13,905	13,905	10,179	13,564		.341		.341		13,905			.0		08/01/2021.	1.....
59218*	AQ	7		06/07/2017.	MBS PAYMENT.....		2,787	2,787	2,238	2,704		.83		.83		2,787			.0		07/07/2018.	1.....
59218*	AT	1		06/15/2017.	MBS PAYMENT.....		13,500	13,500	10,564	13,313		.187		.187		13,500			.0		09/15/2035.	1.....
59218*	AW	4		06/04/2017.	MBS PAYMENT.....		4,500	4,500	2,800	4,405		.95		.95		4,500			.0		02/04/2027.	1.....
59218*	AY	0		06/18/2017.	MBS PAYMENT.....		2,541	2,541	1,191	2,507		.34		.34		2,541			.0		06/18/2036.	1.....
59218*	BA	1		06/15/2017.	MBS PAYMENT.....		12,000	12,000	8,981	11,732		.268		.268		12,000			.0		07/15/2022.	1.....
59218*	BB	9		06/01/2017.	MBS PAYMENT.....		1,500	1,500	.688	1,478		.22		.22		1,500			.0		12/01/2031.	1.....
59218*	BD	5		06/12/2017.	MBS PAYMENT.....		2,250	2,250	1,302	2,208		.42		.42		2,250			.0		09/12/2026.	1.....

SCHEDULE D - PART 4

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

QE05.35

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description		F o r e i g n																			
	59218*	BE 3		06/03/2017.	MBS PAYMENT.....		160	160	95	158		1		1		160			0		10/03/2041.	1.....
	59218*	BF 0		06/01/2017.	MBS PAYMENT.....		4,312	4,312	2,330	4,244		68		68		4,312			0		03/01/2031.	1.....
	59218*	BG 8		06/18/2017.	MBS PAYMENT.....		2,371	2,371	962	2,342		29		29		2,371			0		09/18/2036.	1.....
	59218*	BH 6		06/01/2017.	MBS PAYMENT.....		2,591	2,591	1,818	2,527		64		64		2,591			0		04/01/2022.	1.....
	59218*	BP 8		06/26/2017.	MBS PAYMENT.....		4,220	4,220	1,979	4,143		76		76		4,220			0		10/26/2032.	1.....
	59218*	BR 4		06/01/2017.	MBS PAYMENT.....		375	375	146	370		5		5		375			0		03/01/2036.	1.....
	59218*	BS 2		06/15/2017.	MBS PAYMENT.....		2,516	2,516	1,125	2,485		31		31		2,516			0		09/15/2038.	1.....
	59218*	BT 0		06/23/2017.	MBS PAYMENT.....		300	300	124	296		4		4		300			0		01/23/2038.	1.....
	59218*	BV 5		06/09/2017.	MBS PAYMENT.....		3,000	3,000	2,253	2,928		72		72		3,000			0		12/09/2019.	1.....
	59218*	BX 1		06/23/2017.	MBS PAYMENT.....		7,043	7,043	5,645	6,869		174		174		7,043			0		07/23/2019.	1.....
	59218*	CD 4		06/20/2017.	MBS PAYMENT.....		1,800	1,800	1,227	1,763		37		37		1,800			0		01/20/2023.	1.....
	59218*	CE 2		06/10/2017.	MBS PAYMENT.....		2,235	2,235	1,654	2,191		44		44		2,235			0		02/10/2023.	1.....
	59218*	CF 9		06/16/2017.	MBS PAYMENT.....		3,874	3,874	1,823	3,827		47		47		3,874			0		08/16/2034.	1.....
	59218*	CQ 5		06/08/2017.	MBS PAYMENT.....		2,235	2,235	1,683	2,192		43		43		2,235			0		09/08/2022.	1.....
	59218*	CS 1		06/19/2017.	MBS PAYMENT.....		6,830	6,830	3,992	6,729		101		101		6,830			0		06/19/2030.	1.....
	59218*	CT 9		06/01/2017.	MBS PAYMENT.....		4,965	4,965	3,952	4,874		91		91		4,965			0		10/01/2022.	1.....
	59218*	CV 4		04/19/2017.	MBS PAYMENT.....		6,629	6,629	3,719	7,001		(372)		(372)		6,629			0		04/19/2032.	1.....
	59218*	CX 0		06/18/2017.	MBS PAYMENT.....		4,644	4,644	3,674	4,552		92		92		4,644			0		09/18/2021.	1.....
	59218*	CY 8		06/01/2017.	MBS PAYMENT.....		1,950	1,950	1,534	1,905		45		45		1,950			0		05/01/2020.	1.....
59218*	DA 9			06/01/2017.	MBS PAYMENT.....		3,919	3,919	2,350	3,862		57		57		3,919			0		07/01/2030.	1.....
592188	AN 6			06/01/2017.	MBS PAYMENT.....			224	148					0					0	8	06/25/2029.	1FM.....
59218@	AC 6			06/01/2017.	MBS PAYMENT.....		1,226	1,226	660	1,202		24		24		1,226			0		07/01/2029.	1.....

SCHEDULE D - PART 4

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

QE05.36

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59218@ AF 9	METROPOLITAN LIFE INS CO (FERGUSON)		..	06/24/2017.	MBS PAYMENT.....		1,970	1,970	1,278	1,924		46		46		1,970			0		05/24/2021.	1.....
59562V AT 4	MIDAMERICAN ENERGY HLDGS.....		..	04/03/2017.	PRIOR PERIOD INCOME.....									0					0	1,725	04/01/2018.	1FE.....
604668 AC 7	MRMX 2014-1A A2.....		..	04/20/2017.	MBS PAYMENT.....		60,000	60,000	59,997	59,896		104		104		60,000			0	1,002	07/20/2026.	2AM.....
60871R AG 5	MOLSON COORS BREWING CO.....		..	06/07/2017.	BANK AMERICA.....		58,581	60,000	60,771	60,756		(31)		(31)		60,725		(2,144)	(2,144)	1,675	07/15/2026.	2FE.....
615326 B* 5	(AIKEN)		..	06/13/2017.	MBS PAYMENT.....		2,400	2,400	1,175	2,360		40		40		2,400			0		05/13/2030.	1.....
615326 C# 0	MONUMENTAL LIFE INS CO (SCOTT).....		..	06/28/2017.	MBS PAYMENT.....		1,200	1,200	840	1,173		27		27		1,200			0		12/01/2024.	1.....
615326 C* 4	MONUMENTAL LIFE INSURANCE (HARRIS)		..	06/28/2017.	MBS PAYMENT.....		9,270	9,270	5,260	9,087		183		183		9,270			0		12/01/2030.	1.....
615326 D# 9	MONUMENTAL LIFE INS CO (AIKEN).....		..	06/13/2017.	MBS PAYMENT.....		468	468	203	463		5		5		468			0		01/13/2037.	1.....
615326 D* 3	MONUMENTAL LIFE INS CO (BRAKE).....		..	06/16/2017.	MBS PAYMENT.....		3,420	3,420	2,452	3,341		79		79		3,420			0		03/16/2022.	1.....
615326 E# 8	MONUMENTAL LIFE INSUR CO (TUBBS-SPANN)		..	06/17/2017.	MBS PAYMENT.....		15,519	15,519	8,589	15,246		273		273		15,519			0		12/17/2031.	1.....
615326 F# 7	MONUMENTAL LIFE INSUR CO (HOLLINS)		..	06/01/2017.	MBS PAYMENT.....		4,052	4,052	2,906	3,964		88		88		4,052			0		03/01/2023.	1.....
615326 F* 1	MONUMENTAL LIFE INSUR CO (SCOTT)		..	06/28/2017.	MBS PAYMENT.....		600	600	345	588		12		12		600			0		10/01/2034.	1.....
615326 G# 6	MONUMENTAL LIFE INSUR CO (EPPERSON)		..	06/03/2017.	MBS PAYMENT.....		1,482	1,482	691	1,462		20		20		1,482			0		02/03/2035.	1.....
615326 G* 0	MONUMENTAL LIFE INSURANCE CO (HOLLINS)		..	06/01/2017.	MBS PAYMENT.....		6,469	6,469	4,641	6,348		121		121		6,469			0		03/01/2023.	1.....
615326 H@ 7	MONUMENTAL LIFE INSURANCE CO (POWELL)		..	06/01/2017.	MBS PAYMENT.....		6,469	6,469	4,592	6,317		153		153		6,469			0		03/01/2023.	1.....
615326 J# 3	MONUMENTAL LIFE INSURANCE COMPANY (RAY)		..	06/08/2017.	MBS PAYMENT.....		1,337	1,337	786	1,318		20		20		1,337			0		04/08/2033.	1.....
615326 J@ 5	MONUMENTAL LIFE INSURANCE CO (SCOTT)		..	06/28/2017.	MBS PAYMENT.....		450	450	265	440		10		10		450			0		10/01/2034.	1.....
615326 K* 5	MONUMENTAL LIFE INSURANCE CO (JOLLEY)		..	06/16/2017.	MBS PAYMENT.....		3,321	3,321	1,940	3,265		56		56		3,321			0		10/16/2029.	1.....
615326 L@ 2	MONUMENTAL LIFE INSURANCE CO (JOHNS)		..	06/07/2017.	MBS PAYMENT.....		1,147	1,147	583	1,132		16		16		1,147			0		12/07/2034.	1.....
615326 M@ 1	AEGON ASSIGNMENT CORP (HESTER).		..	06/29/2017.	MBS PAYMENT.....		1,125	1,125	837	1,098		27		27		1,125			0		06/29/2019.	1.....
615326 N# 8	MONUMENTAL LIFE INSURANCE (SCOTT)		..	06/28/2017.	MBS PAYMENT.....		450	450	243	443		7		7		450			0		10/01/2034.	1.....
615326 P* 0	AEGON ASSIGNMENT CORP (WOODHOUSE)		..	06/28/2017.	MBS PAYMENT.....		15,393	15,393	8,155	15,160		233		233		15,393			0		02/01/2032.	1.....
615326 P@ 8	AEGON STRUCTURED SETTLEMENTS INC (VAN HE		..	06/26/2017.	MBS PAYMENT.....		1,500	1,500	771	1,479		21		21		1,500			0		10/26/2031.	1.....
615329 A* 0	MONUMENTAL LIFE INS CO (SCOTT).....		..	06/28/2017.	MBS PAYMENT.....		300	300	138	294		6		6		300			0		10/01/2034.	1.....
61690T BC 6	MSRR 2015-R3 10B.....		..	05/01/2017.	MBS PAYMENT.....			43,964	11,031	1,378		(1,378)		(1,378)					0	1,829	04/26/2047.	5.....
61744C PN 0	MSAC 2005-NC2 B1.....		..	06/25/2017.	MBS PAYMENT.....			3,534	142	142		(142)		(142)					0	47	03/25/2035.	1FM.....
61744Y AG 3	MORGAN STANLEY.....		..	05/05/2017.	MORGAN STANLEY.....		401,556	400,000	400,000					0		400,000		1,556	1,556	396	05/08/2024.	1FE.....
61745M A5 2	MSM 2004-3 4A.....		..	06/01/2017.	MBS PAYMENT.....		158,991	158,991	131,963	156,981		2,010		2,010		158,991			0	3,802	04/25/2034.	1FM.....
617463 AC 8	MSIX 2006-2 A3.....		..	06/25/2017.	MBS PAYMENT.....		59,732	59,732	31,109	49,460		590		590		59,732			0	225	11/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.37

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
617463 AP 9	MSIX 2006-2 AFPT.....		..	06/25/2017.	MBS PAYMENT.....	.....	189,841	189,841	93,163	93,163	.....	.....	.....	.....0	.....	93,163	.....	96,678	96,678	751	11/25/2036.	1FM.....
61746R FW 6	MSAC 2004-NC5 M2.....		..	06/25/2017.	MBS PAYMENT.....	.....	61,598	61,598	50,972	60,455	.....	1,143	.....	1,143	.....	61,598	.....	.....0	0	738	05/25/2034.	1FM.....
61746R GX 3	MSAC 2004-WMC1 B3.....		..	06/25/2017.	MBS PAYMENT.....	.....	1,931	1,931	1,974	1,918	.....	13	.....	13	.....	1,931	.....	.....0	0	44	06/25/2034.	1FM.....
61748H KG 5	MSM 2005-4 5A4.....		..	06/01/2017.	MBS PAYMENT.....	.....	675,329	675,329	617,157	617,157	.....	.....	.....	.....0	.....	617,157	.....	58,172	58,172	15,515	08/25/2035.	1FM.....
61748H PF 2	MSM 2005-7 6A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	98,023	98,044	85,306	96,560	.....	1,463	.....	1,463	.....	98,023	.....	.....0	0	1,824	11/25/2035.	1FM.....
61749W AJ 6	MSM 2006-11 1A3.....		..	06/01/2017.	MBS PAYMENT.....	.....	29,848	29,848	13,787	13,787	.....	.....	.....	.....0	.....	13,787	.....	16,061	16,061	316	08/25/2036.	1FM.....
61750S AD 4	MSAC 2007-NC1 A2C.....		..	06/25/2017.	MBS PAYMENT.....	.....	86,811	86,811	31,795	84,379	.....	2,432	.....	2,432	.....	86,811	.....	.....0	0	391	11/25/2036.	1FM.....
61750S AB 8	MSAC 2006-HE8 A2FP.....		..	06/25/2017.	MBS PAYMENT.....	.....	32,437	32,437	17,465	31,975	.....	462	.....	462	.....	32,437	.....	.....0	0	124	10/25/2036.	1FM.....
61750Y AB 5	MSM 2006-15XS A2A.....		..	06/01/2017.	MBS PAYMENT.....	.....	87,291	87,291	43,686	43,686	.....	.....	.....	.....0	.....	43,686	.....	43,605	43,605	1,146	11/25/2036.	1FM.....
61750Y AK 5	MSM 2006-15XS A6B.....		..	06/01/2017.	MBS PAYMENT.....	.....	1,397	1,397	353	1,387	.....	11	.....	11	.....	1,397	.....	.....0	0	31	11/25/2036.	1FM.....
61751D AG 9	MSM 2006-17XS A4.....		..	06/01/2017.	MBS PAYMENT.....	.....	80,935	80,935	50,180	81,043	.....	(108)	.....	(108)	.....	80,935	.....	.....0	0	972	10/25/2046.	1FM.....
61752R AB 8	MSM 2007-3XS 1A2A.....		..	06/01/2017.	MBS PAYMENT.....	.....	24,070	24,070	21,663	24,042	.....	28	.....	28	.....	24,070	.....	.....0	0	431	01/25/2047.	1FM.....
61753N AC 4	MSAC 2007-NC2 A2A.....		..	06/25/2017.	MBS PAYMENT.....	.....	378	378	191	191	.....	.....	.....	.....0	.....	191	.....	187	187	2	02/25/2037.	1FM.....
61754K AG 0	MSC 2007-IQ14 AM.....		..	06/01/2017.	MBS PAYMENT.....	.....	12,713,107	12,713,107	11,092,517	12,573,912	.....	139,195	.....	139,195	.....	12,713,107	.....	.....0	0	272,392	04/15/2049.	1FM.....
61754P AA 2	MSM 2007-8XS A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	7,233	7,233	3,038	7,117	.....	116	.....	116	.....	7,233	.....	.....0	0	99	04/25/2037.	1FM.....
61756V BE 8	MSM 2007-14AR 6A1.....		..	06/01/2017.	MBS PAYMENT.....	.....	48,030	49,285	22,471	46,912	.....	1,118	.....	1,118	.....	48,030	.....	.....0	0	637	11/25/2037.	1FM.....
61758V AR 8	MSRR 2010-R2 2C.....		..	06/26/2017.	MBS PAYMENT.....	.....	576,215	599,383	400,649	566,668	.....	9,547	.....	9,547	.....	576,215	.....	.....0	0	2,812	05/26/2036.	1FM.....
61759L AA 6	MSRR 2010-GG10 A4A.....		..	04/17/2017.	MBS PAYMENT.....	.....	56,703	56,703	64,685	57,751	.....	(1,048)	.....	(1,048)	.....	56,703	.....	.....0	0	1,124	08/15/2045.	1FM.....
61915R AF 3	MHL 2005-2 2M1.....		..	06/01/2017.	MBS PAYMENT.....	.....	3,077	3,077	1,477	2,977	.....	100	.....	100	.....	3,077	.....	.....0	0	26	05/25/2035.	1FM.....
62582# AA 0	MUNCH SUPPLY.....		..	04/03/2017.	CALLED BY ISSUER at 100.000....	.....	30,383	30,383	29,867	30,015	.....	369	.....	369	.....	30,383	.....	.....0	0	766	04/01/2020.	4.....
637432 HT 5	NATIONAL RURAL UTIL COOP.....		..	04/10/2017.	MATURITY.....	.....	2,000,000	2,000,000	1,681,440	1,988,834	.....	11,166	.....	11,166	.....	2,000,000	.....	.....0	0	54,500	04/10/2017.	1FE.....
63860H AH 2	NSTR 2007-A M4.....		..	06/25/2017.	MBS PAYMENT.....	.....	146,261	146,261	30,704	.....	3,882	.....	.....	3,882	.....	.....	.....	.....0	0	347	03/25/2037.	4.....
64128X AC 4	NEUBERGER BERMAN GRP/FIN.....		..	04/26/2017.	CALLED BY ISSUER at 102.938....	.....	82,350	80,000	84,400	82,551	.....	(201)	.....	(201)	.....	82,350	.....	.....0	0	2,687	03/15/2022.	2FE.....
643528 AB 8	NCAMT 2006-ALT1 AF2.....		..	06/01/2017.	MBS PAYMENT.....	.....	7,775	7,775	5,112	7,709	.....	66	.....	66	.....	7,775	.....	.....0	0	99	07/25/2036.	1FM.....
64360Y AB 1	NCHET 2006-2 A2B.....		..	06/25/2017.	MBS PAYMENT.....	.....	103,725	103,725	63,704	100,130	.....	3,596	.....	3,596	.....	103,725	.....	.....0	0	423	08/25/2036.	1FM.....
64952* AQ 7	NEW YORK LIFE INSURANCE (LAWLOR) ..		..	06/07/2017.	MBS PAYMENT.....	.....	3,822	3,822	1,483	3,772	.....	51	.....	51	.....	3,822	.....	.....0	0	.....	12/07/2037.	1.....
64952* AR 5	NEW YORK LIFE INSURANCE (HINOJOS) ..		..	06/01/2017.	MBS PAYMENT.....	.....	1,179	1,179	755	1,153	.....	25	.....	25	.....	1,179	.....	.....0	0	.....	08/01/2024.	1.....
64952* AS 3	NEW YORK LIFE INSURANCE (MCMILLAN) ..		..	06/26/2017.	MBS PAYMENT.....	.....	923	923	513	905	.....	18	.....	18	.....	923	.....	.....0	0	.....	05/26/2026.	1.....
64952* AU 8	NEW YORK LIFE INSURANCE (MOSS).....		..	06/01/2017.	MBS PAYMENT.....	.....	1,650	1,650	1,066	1,615	.....	35	.....	35	.....	1,650	.....	.....0	0	.....	02/01/2024.	1.....
64952* AW 4	NEW YORK LIFE INSURANCE (FETTIG).....		..	06/01/2017.	MBS PAYMENT.....	.....	1,950	1,950	1,476	1,901	.....	49	.....	49	.....	1,950	.....	.....0	0	.....	11/01/2019.	1.....
64952* AX 2	NEW YORK LIFE INSURANCE (CHAPMAN) ..		..	06/15/2017.	MBS PAYMENT.....	.....	7,859	7,859	4,999	7,698	.....	160	.....	160	.....	7,859	.....	.....0	0	.....	01/15/2026.	1.....
64952* AY 0	NEW YORK LIFE INSURANCE (GRIFFIS) ..		..	06/10/2017.	MBS PAYMENT.....	.....	1,845	1,845	1,210	1,801	.....	44	.....	44	.....	1,845	.....	.....0	0	.....	12/10/2021.	1.....
64952* AZ 7	NEW YORK LIFE INSURANCE (DISMUKE) ..		..	06/15/2017.	MBS PAYMENT.....	.....	3,885	3,885	2,998	3,775	.....	110	.....	110	.....	3,885	.....	.....0	0	.....	04/15/2018.	1.....
64952* BA 1	NEW YORK LIFE INSURANCE (UNDERWOOD) ..		..	06/18/2017.	MBS PAYMENT.....	.....	588	588	452	570	.....	18	.....	18	.....	588	.....	.....0	0	.....	10/18/2018.	1.....
64952* BC 7	NEW YORK LIFE INSURANCE COMPANY (HENRY) ..		..	06/28/2017.	MBS PAYMENT.....	.....	886	886	487	868	.....	17	.....	17	.....	886	.....	.....0	0	.....	09/29/2025.	1.....
64952* BD 5	NEW YORK LIFE INSURANCE CO. (GRIFFIS) ..		..	06/10/2017.	MBS PAYMENT.....	.....	795	795	421	781	.....	14	.....	14	.....	795	.....	.....0	0	.....	03/10/2027.	1.....
64952* BE 3	NEW YORK LIFE INSURANCE CO. (HURT) ..		..	06/06/2017.	MBS PAYMENT.....	.....	1,076	1,076	635	1,055	.....	21	.....	21	.....	1,076	.....	.....0	0	.....	04/06/2027.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.38	64952*	BF 0		06/01/2017.	NEW YORK LIFE INSURANCE COMPANY (ELEY)	MBS PAYMENT.....	2,441	2,441	1,375	2,398		42		42		2,441			0		07/01/2030.	1.....
	64952*	BG 8		06/22/2017.	NEW YORK LIFE INSURANCE COMPANY (FARREN)	MBS PAYMENT.....	675	675	415	660		15		15		675			0		06/22/2020.	1.....
	64952*	BM 5		06/19/2017.	NEW YORK LIVE INS CO (QUIRINDONGO)	MBS PAYMENT.....	2,100	2,100	1,307	2,063		37		37		2,100			0		10/19/2028.	1.....
	64952*	BN 3		06/01/2017.	NEW YORK LIFE INS CO (MEEK).....	MBS PAYMENT.....	4,500	4,500	3,396	4,405		95		95		4,500			0		09/01/2021.	1.....
	64952*	BP 8		06/15/2017.	NEW YORK LIFE INS CO (DOUCETTE)...	MBS PAYMENT.....	1,950	1,950	1,415	1,906		44		44		1,950			0		03/15/2022.	1.....
	64952*	BQ 6		06/07/2017.	NEW YORK LIFE INS CO (LAWLOR).....	MBS PAYMENT.....	1,500	1,500	568	1,484		16		16		1,500			0		09/07/2042.	1.....
	64952*	BR 4		06/10/2017.	NEW YORK LIFE INS CO (GRIFFIS).....	MBS PAYMENT.....	600	600	355	589		11		11		600			0		03/10/2027.	1.....
	64952*	BT 0		06/15/2017.	NEW YORK LIFE INS CO (WILLIAMSON).	MBS PAYMENT.....	2,781	2,781	1,921	2,715		66		66		2,781			0		08/15/2020.	1.....
	64952*	BU 7		06/01/2017.	NEW YORK LIFE INS CO (LAWLOR).....	MBS PAYMENT.....	818	818	234	811		7		7		818			0		11/07/2042.	1.....
	64952*	BV 5		06/15/2017.	NEW YORK LIFE INS CO (DOUCETTE)...	MBS PAYMENT.....	1,502	1,502	1,080	1,466		36		36		1,502			0		03/15/2022.	1.....
	64952*	BZ 6		06/06/2017.	NEW YORK LIFE INSURANCE CO (MCMILLAN)	MBS PAYMENT.....	10,403	10,403	5,488	10,248		156		156		10,403			0		12/06/2032.	1.....
	64952*	CA 0		06/15/2017.	NEW YORK LIFE INSURANCE CO (DOUCETTE)	MBS PAYMENT.....	600	600	444	585		15		15		600			0		03/15/2022.	1.....
	64952*	CB 8		06/06/2017.	NEW YORK LIFE INSURANCE CO (MCMILLAN)	MBS PAYMENT.....	2,950	2,950	1,202	2,914		36		36		2,950			0		03/06/2039.	1.....
	64952*	CC 6		06/13/2017.	NEW YORK LIFE INSURANCE CO (KENDRICKS)	MBS PAYMENT.....	12,731	12,731	5,854	12,552		178		178		12,731			0		06/13/2035.	1.....
	64952*	CD 4		06/01/2017.	NEW YORK LIFE INSURANCE COMPANY (SMITH)	MBS PAYMENT.....	10,920	10,920	8,652	10,660		260		260		10,920			0		05/01/2020.	1.....
	64952*	CE 2		06/01/2017.	NEW YORK LIFE INSURANCE COMPANY (HALL)	MBS PAYMENT.....	3,600	3,600	2,753	3,519		81		81		3,600			0		11/01/2021.	1.....
	64952*	CF 9		06/01/2017.	NEW YORK LIFE INSURANCE COMPANY (GIBBS)	MBS PAYMENT.....	6,576	6,576	4,278	6,445		131		131		6,576			0		10/01/2024.	1.....
	64952*	CH 5		06/01/2017.	NEW YORK LIFE INSURANCE COMPANY (PITTS)	MBS PAYMENT.....	9,786	9,786	5,910	9,600		186		186		9,786			0		12/01/2027.	1.....
	64952*	CK 8		06/09/2017.	NEW YORK LIFE INSURANCE COMPANY (KING)	MBS PAYMENT.....	4,768	4,768	2,388	4,706		62		62		4,768			0		02/09/2036.	1.....
	64952*	CL 6		06/01/2017.	NEW YORK LIFE INSUR CO (LAMPONE-TAYLOR)	MBS PAYMENT.....	1,140	1,140	500	1,127		13		13		1,140			0		06/01/2037.	1.....
	64952*	CP 7		06/01/2017.	NEW YORK LIFE INS AND ANNUITY CORP (SOTO)	MBS PAYMENT.....	1,006	1,006	670	987		18		18		1,006			0		02/01/2027.	1.....
	64952*	CQ 5		06/20/2017.	NEW YORK LIFE INS AND ANNUITY CORP (ELLI)	MBS PAYMENT.....	1,652	1,652	968	1,629		23		23		1,652			0		12/20/2033.	1.....
	64952V	18 8		06/17/2017.	NEW YORK LIFE INSURANCE (HUNTER)	MBS PAYMENT.....	8,434	8,434	3,497	8,314		120		120		8,434			0		02/17/2040.	1.....
	64953@	AE 1		06/24/2017.	NEW YORK LIFE INS AND ANNUITY COR (BACA)	MBS PAYMENT.....	3,000	3,000	2,316	2,947		53		53		3,000			0		09/24/2023.	1.....
	649603	AD 9		06/25/2017.	NYMT 2005-2 A.....	MBS PAYMENT.....	44,347	44,347	27,933	43,052		1,295		1,295		44,347			0	151	08/25/2035.	1FM.....
	651229	AW 6		05/18/2017.	NEWELL RUBBERMAID INC.....	GOLDMAN SACHS.....	179,865	170,000	169,657	169,678		11		11		169,689		10,176	10,176	4,601	04/01/2026.	2FE.....

SCHEDULE D - PART 4

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

QE05.39

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65339K AL 4	NEXTERA ENERGY CAPITAL.....			..	05/17/2017.	WELLS FARGO SECURITIES LLC	.....	1,766,258	1,750,000	1,746,938	1,748,364	.....	230	.....	230	.....	1,748,595	.....	17,663	17,663	28,817	09/15/2019.	2FE.....
65365@ AB 6	NICE PAK PRODUCTS TL.....			..	04/12/2017.	CALLED BY ISSUER at 100.000....	.....	5,599	5,599	5,554	5,563	.....	36	.....	36	.....	5,599	.....	.....	.....	135	06/12/2020.	4.....
65473Q BF 9	NISOURCE FINANCE CORP.....			..	05/18/2017.	MORGAN STANLEY.....	.....	20,401	20,000	19,984	.....	.....	.....	.....	0	.....	19,984	.....	418	418	2	05/15/2047.	2FE.....
654748 AD 4	NAROT 2013-A A4.....			..	05/01/2017.	MBS PAYMENT.....	.....	481,029	481,029	480,691	.....	.....	283	.....	283	.....	481,029	.....	.....	.....	1,087	07/15/2019.	1FE.....
65477P AC 5	NAROT 2014-A A3.....			..	06/15/2017.	MBS PAYMENT.....	.....	202,537	202,537	202,201	202,455	.....	82	.....	82	.....	202,537	.....	.....	.....	602	08/15/2018.	1FE.....
65535V JU 3	NAA 2005-S1 M2.....			..	06/25/2017.	MBS PAYMENT.....	.....	10,104	10,104	8,768	9,850	.....	254	.....	254	.....	10,104	.....	.....	.....	87	03/25/2035.	1FM.....
65535V KB 3	NAA 2005-AR2 1A.....			..	06/01/2017.	MBS PAYMENT.....	.....	23,448	23,448	9,379	22,316	.....	1,133	.....	1,133	.....	23,448	.....	.....	.....	411	05/25/2035.	1FM.....
65535V QQ 4	NAA 2005-S4 A3.....			..	06/25/2017.	MBS PAYMENT.....	.....	254,731	254,731	180,859	254,099	.....	632	.....	632	.....	254,731	.....	.....	.....	1,720	10/25/2035.	2FM.....
65535V SK 5	NAA 2006-AP1 A3.....			..	05/04/2017.	VARIOUS.....	.....	870,908	1,522,973	949,955	804,851	.....	9,363	.....	9,363	.....	814,214	.....	56,695	56,695	27,622	01/25/2036.	1FM.....
655374 AA 4	NAA 2007-S1 A1.....			..	06/25/2017.	MBS PAYMENT.....	.....	152,953	150,443	156,666	156,666	.....	368	.....	368	.....	157,034	.....	(4,081)	(4,081)	781	12/25/2036.	3FM.....
65540R AE 0	NMRR 2014-7R 2A3.....			..	06/25/2017.	MBS PAYMENT.....	.....	46,154	46,154	38,885	45,309	.....	845	.....	845	.....	46,154	.....	.....	.....	205	12/26/2035.	5.....
655664 AR 1	NORDSTROM INC.....			..	06/20/2017.	VARIOUS.....	.....	106,649	110,000	109,275	109,309	.....	6	.....	6	.....	109,315	.....	(2,666)	(2,666)	5,031	01/15/2044.	2FE.....
665859 AS 3	NORTHERN TRUST CORP.....			..	06/06/2017.	BANK AMERICA.....	.....	111,687	110,000	110,000	.....	.....	.....	.....	0	.....	110,000	.....	1,687	1,687	.....	05/08/2032.	1FE.....
666807 BK 7	NORTHROP GRUMMAN CORP.....			..	04/18/2017.	J P MORGAN.....	.....	2,020,900	2,000,000	1,996,780	1,996,816	.....	131	.....	131	.....	1,996,947	.....	23,953	23,953	24,889	02/01/2027.	2FE.....
667294 BE 1	NORTHWEST AIR 2007-1 A.....			..	05/01/2017.	MBS PAYMENT.....	.....	83,738	83,738	88,533	62,804	.....	(17)	.....	(17)	.....	83,738	.....	.....	.....	2,942	11/01/2019.	1FE.....
668457 AA 2	NTWHD 2007-1A A1.....			..	06/01/2017.	MBS PAYMENT.....	.....	32,813	32,813	25,898	32,518	.....	294	.....	294	.....	32,813	.....	.....	.....	294	12/01/2037.	1AM.....
67105V AL 8	OAKC 2013-9A D.....			..	04/20/2017.	MBS PAYMENT.....	.....	10,000,000	10,000,000	9,515,000	9,677,868	.....	322,132	.....	322,132	.....	10,000,000	.....	.....	.....	230,273	10/20/2025.	1AM.....
675748 AD 9	OCMBS 1998-R1 AWAC.....			..	06/01/2017.	MBS PAYMENT.....	.....	467,001	467,001	254,001	459,087	.....	7,913	.....	7,913	.....	467,001	.....	.....	.....	12,261	10/25/2040.	1FM.....
68087* AA 1	OLIVER STREET DERM -DDTL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	771	771	771	204	.....	.....	.....	0	.....	771	.....	.....	.....	27	05/31/2022.	3.....
68087* AB 9	OLIVER STREET DERM - REVOLVER.....			..	04/27/2017.	CALLED BY ISSUER at 100.000....	.....	144,176	144,176	144,176	49,010	.....	.....	.....	0	.....	144,176	.....	.....	.....	2,927	05/31/2022.	3.....
68087* AC 7	OLIVER STREET DERM - TL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	3,698	3,698	3,627	3,168	.....	71	.....	71	.....	3,698	.....	.....	.....	141	05/31/2022.	3.....
681936 BK 5	OMEGA HLTHCARE INVESTORS.....			..	04/18/2017.	SUNTRUST ROBINSON HUMPHREY	.....	2,004,980	2,000,000	1,979,560	.....	.....	97	.....	97	.....	1,979,657	.....	25,323	25,323	4,486	01/15/2028.	2FE.....
68400D AD 6	OOMLT 2007-1 2A2.....			..	06/25/2017.	MBS PAYMENT.....	.....	90,861	90,861	52,242	90,042	.....	820	.....	820	.....	90,861	.....	.....	.....	358	01/25/2037.	1FM.....
68400D AE 4	OOMLT 2007-1 2A3.....			..	06/25/2017.	MBS PAYMENT.....	.....	149,339	149,339	56,816	146,763	.....	2,577	.....	2,577	.....	149,339	.....	.....	.....	613	01/25/2037.	1FM.....
68400D AF 1	OOMLT 2007-1 2A4.....			..	06/25/2017.	MBS PAYMENT.....	.....	50,096	50,096	29,876	49,685	.....	411	.....	411	.....	50,096	.....	.....	.....	222	01/25/2037.	1FM.....
68400X AC 4	MESA 2001-5 M1.....			..	06/30/2017.	MBS PAYMENT.....	.....	3,674	3,674	2,975	.....	.....	2	.....	2	.....	3,674	.....	.....	.....	16	11/25/2031.	4.....
68402B AD 8	OOMLT 2007-3 2A3.....			..	06/25/2017.	MBS PAYMENT.....	.....	112,766	112,766	54,480	110,697	.....	2,069	.....	2,069	.....	112,766	.....	.....	.....	469	04/25/2037.	1FM.....
68402B AE 6	OOMLT 2007-3 2A4.....			..	06/25/2017.	MBS PAYMENT.....	.....	216,906	216,906	101,269	212,715	.....	4,190	.....	4,190	.....	216,906	.....	.....	.....	976	04/25/2037.	1FM.....
68403K AB 1	OOMLT 2007-6 2A2.....			..	06/25/2017.	MBS PAYMENT.....	.....	180,039	180,039	110,603	110,603	.....	.....	.....	0	.....	110,603	.....	69,436	69,436	698	07/25/2037.	1FM.....
685049 AB 4	ONGLT 2012-AA B.....			..	06/10/2017.	MBS PAYMENT.....	.....	5,812	5,812	5,810	5,807	.....	5	.....	5	.....	5,812	.....	.....	.....	117	03/10/2027.	2AM.....
69394@ AA 5	PT INTERMEDIATE HOLDINGS - REVOLVER			..	06/23/2017.	VARIOUS.....	.....	211,149	211,149	209,068	.....	.....	.....	.....	0	.....	209,068	.....	2,081	2,081	1,909	06/23/2022.	2.....
69396@ AB 1	PPT MANAGEMENT HOLDING - TL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	2,751	2,751	2,699	2,699	.....	52	.....	52	.....	2,751	.....	.....	.....	110	12/16/2022.	2Z.....
69396@ AC 9	PPT MANAGEMENT HOLDING - REVOLVER			..	04/28/2017.	CALLED BY ISSUER at 100.000....	.....	28,794	28,794	28,794	.....	.....	.....	.....	0	.....	28,794	.....	.....	.....	358	12/16/2022.	2.....
69447# AE 2	PACIFIC LIFE INSURANCE (BOARDLEY)			..	06/16/2017.	MBS PAYMENT.....	.....	2,318	2,318	1,079	2,280	.....	38	.....	38	.....	2,318	.....	.....	.....	0	08/16/2030.	1.....
69447# AF 9	PACIFIC LIFE INSURANCE (BOARDLEY)			..	06/16/2017.	MBS PAYMENT.....	.....	793	793	329	783	.....	10	.....	10	.....	793	.....	.....	.....	0	08/16/2033.	1.....
69447# AH 5	PACIFIC LIFE INSUR CO (WASHINGTON)			..	06/01/2017.	MBS PAYMENT.....	.....	1,149	1,149	684	1,128	.....	21	.....	21	.....	1,149	.....	.....	.....	0	07/01/2027.	1.....
69447# AJ 1	PACIFIC LIFE INSURANCE CO (WASHINGTON)			..	06/01/2017.	MBS PAYMENT.....	.....	1,215	1,215	689	1,193	.....	22	.....	22	.....	1,215	.....	.....	.....	0	07/01/2027.	1.....
69447# AK 8	PACIFIC LIFE INSURANCE COMPANY (YOUNG)			..	06/13/2017.	MBS PAYMENT.....	.....	1,815	1,815	1,350	1,777	.....	38	.....	38	.....	1,815	.....	.....	.....	0	03/13/2023.	1.....

SCHEDULE D - PART 4

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

QE05.40

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69447#	AL	6	F o r e i g n	06/01/2017.	PACIFIC LIFE INSURANCE CO (WASHINGTON)		1,360	1,360	867	1,350		10		10		1,360			0		12/01/2024.	1.....
	AM	4		06/01/2017.	PACIFIC LIFE INSURANCE COMPANY (SHABAZZ)		4,536	4,536	3,307	4,442		94		94		4,536			0		04/01/2023.	1.....
	AN	2		06/14/2017.	PACIFIC LIFE INSURANCE COMPANY (JONES)		1,275	1,275	901	1,246		29		29		1,275			0		09/14/2023.	1.....
	AQ	5		06/01/2017.	PACIFIC LIFE INSURANCE CO (WASHINGTON)		900	900	605	882		18		18		900			0		12/01/2024.	1.....
	AS	1		06/02/2017.	PAC LIFE & ANNUITY SERVICES INC (SIMS)		1,333	1,333	983	1,306		26		26		1,333			0		01/02/2023.	1.....
	@	AA		06/15/2017.	PACIFIC LIFE INSURANCE (BAKER).....		1,753	1,753	623	1,732		21		21		1,753			0		06/15/2041.	1.....
	@	AB		06/01/2017.	PACIFIC LIFE INS CO (PORT).....		2,625	2,625	1,445	2,581		44		44		2,625			0		03/01/2030.	1.....
	@	AC		06/15/2017.	PACIFIC LIFE & ANNUITY CO (GEROUX)		890	890	418	876		13		13		890			0		12/15/2032.	1.....
	@	AE		06/01/2017.	(BAKER)		1,753	1,753	826	1,732		21		21		1,753			0		06/01/2041.	1.....
	@	AF		06/17/2017.	PACIFIC LIFE & ANNUITY CO (VANDERSLOOT)		2,104	2,104	1,132	2,068		37		37		2,104			0		12/17/2028.	1.....
	@	AG		06/01/2017.	PACIFIC LIFE AND ANNUITY CO (QUILES)		8,700	8,700	6,861	8,501		199		199		8,700			0		01/01/2020.	1.....
	@	AH		06/15/2017.	PACIFIC LIFE AND ANNUITY CO (GEROUX)		887	887	399	874		13		13		887			0		10/15/2033.	1.....
	@	AJ		06/01/2017.	PACIFIC LIFE AND ANNUITY CO (QUILES)		1,857	1,857	1,420	1,815		42		42		1,857			0		01/01/2020.	1.....
	@	AK		06/01/2017.	PACIFIC LIFE INSURANCE CO (WASHINGTON)		450	450	325	442		8		8		450			0		07/01/2027.	1.....
	@	AL		06/15/2017.	PACIFIC LIFE AND ANNUITY CO (HADAWAY)		2,397	2,397	1,252	2,359		38		38		2,397			0		09/15/2031.	1.....
	@	AM		06/15/2017.	PACIFIC LIFE AND ANNUITY CO (HADAWAY)		2,690	2,690	1,308	2,652		38		38		2,690			0		01/15/2035.	1.....
	@	AN		06/15/2017.	PACIFIC LIFE AND ANNUITY CO (GEROUX)		1,202	1,202	608	1,183		18		18		1,202			0		12/15/2032.	1.....
	@	AQ		06/24/2017.	PACIFIC LIFE AND ANNUITY CO (HOLMAN)		4,076	4,076	2,342	4,009		67		67		4,076			0		02/24/2031.	1.....
	@	AR		06/01/2017.	PACIFIC LIFE INSURANCE CO (WASHINGTON)		1,650	1,650	1,196	1,618		32		32		1,650			0		12/01/2024.	1.....
	@	AS		06/15/2017.	PACIFIC LIFE AND ANNUITY CO (GEROUX)		2,153	2,153	945	2,128		25		25		2,153			0		01/15/2037.	1.....
	@	AT		06/24/2017.	PACIFIC LIFE & ANNUITY SVS INC (BURDETT)		15,749	15,749	11,077	16,406		(657)		(657)		15,749			0		04/24/2024.	1.....
	@	AU		06/01/2017.	PACIFIC LIFE AND ANNUITY COMPANY (KUHRE)		1,505	1,505	1,187	1,471		34		34		1,505			0		01/01/2021.	1.....
	@	AV		06/28/2017.	PACIFIC LIFE & ANN SVC INC (ANDERSON)		2,079	2,079	1,750	2,029		50		50		2,079			0		06/28/2019.	1.....

SCHEDULE D - PART 4

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

QE05.41

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69447@ AW 4	PAC LIFE & ANN SERVICES INC (DONAHUE)			..	06/01/2017.	MBS PAYMENT.....		1,743	1,743	955	1,720	.....	.....23	.....	.....23	.....	.....1,743	.....	.....	.....0	.....	01/01/2035.	1.....
69447@ AX 2	PACIFIC LIFE AND ANNSVCS INC (MELENDEZ)			..	06/10/2017.	MBS PAYMENT.....		12,000	12,000	7,808	12,600	.....	.....(600)	.....	.....(600)	.....	.....12,000	.....	.....	.....0	.....	06/10/2026.	1.....
69447@ AY 0	PACIFIC INS CO LTD (GEROUX).....			..	06/15/2017.	MBS PAYMENT.....		1,530	1,530	797	1,512	.....	.....18	.....	.....18	.....	.....1,530	.....	.....	.....0	.....	01/15/2037.	1.....
69606N AB 8	INTERNATIONAL EQUIPMENT SOLUTIONS			..	05/12/2017.	VARIOUS.....		37,730	37,730	33,995	34,050	.....	.....3,680	.....	.....3,680	.....	.....37,730	.....	.....	.....0	1,031	08/16/2019.	4FE.....
69883# AA 1	THE PAPER STORE.....			..	05/22/2017.	PRIOR PERIOD INCOME.....						.....	.....	.....	.....0	.....	.....	.....	.....	.....14	09/29/2019.	4.....	
70069# AA 5	PARK PLACE TECHNOLOGIES TL.....			..	05/30/2017.	VARIOUS.....		53,859	53,859	53,221	53,601	.....	.....257	.....	.....257	.....	.....53,859	.....	.....	.....0	1,153	06/09/2022.	2FE.....
70069F KJ 5	PPSI 2005-WCW1 M5.....			..	06/25/2017.	MBS PAYMENT.....			254,526	56,639	(2,296)	.....	.....2,296	.....	.....2,296	.....	.....	.....	.....	.....0	2,082	09/25/2035.	1FM.....
71103X AS 3	PFRMS 2006-1 2A2.....			..	06/25/2017.	MBS PAYMENT.....		7,318	7,318	2,735	7,246	.....	.....71	.....	.....71	.....	.....7,318	.....	.....	.....0	29	09/25/2036.	1FM.....
71654Q BC 5	PETROLEOS MEXICANOS.....			D	06/20/2017.	SINK.....		50,000	50,000	50,980	50,007	.....	.....(7)	.....	.....(7)	.....	.....50,000	.....	.....	.....0	500	12/20/2022.	1.....
71654Q BF 8	PETROLEOS MEXICANOS.....			D	06/20/2017.	CALLED BY ISSUER at 100.000....		27,600	27,600	27,600	27,600	.....	.....	.....	.....0	.....	.....27,600	.....	.....	.....0	235	12/20/2022.	1.....
71681# AG 8	PETVET CARE CENTERS - DDTL.....			..	06/08/2017.	CALLED BY ISSUER at 100.000....		1,141,471	1,141,471	1,136,603		.....	.....4,868	.....	.....4,868	.....	.....1,141,471	.....	.....	.....0	45,151	12/17/2020.	3Z.....
718507 BH 8	CONOCOPHILLIPS.....			..	06/21/2017.	CALLED BY ISSUER at 105.550....		5,277,500	5,000,000	5,621,100	5,100,763	.....	.....176,737	.....	.....176,737	.....	.....5,277,500	.....	.....	.....0	310,333	07/15/2018.	1FE.....
72350* AB 1	PINNACLE TREATMENT - REVOLVER....			..	06/30/2017.	CALLED BY ISSUER at 100.000....		4,931	4,931	4,837		.....	.....	.....	.....0	4,837	.....	.....	.....94	94	122	08/09/2021.	3.....
72350* AC 9	PINNACLE TREATMENT - TL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....		1,214	1,214	1,198	1,199	.....	.....15	.....	.....15	.....	.....1,214	.....	.....	.....0	38	08/09/2021.	3.....
73116* AB 4	POLK - TL.....			..	06/30/2017.	CALLED BY ISSUER at 100.000....		1,133	1,133	1,126	1,126	.....	.....7	.....	.....7	.....	.....1,133	.....	.....	.....0	35	06/20/2022.	3.....
737446 AL 8	POST HOLDINGS INC.....			..	04/28/2017.	MORGAN STANLEY.....		1,045,000	1,000,000	1,035,000		.....	.....(56)	.....	.....(56)	.....	.....1,034,944	.....	.....10,056	10,056	12,069	03/01/2025.	4FE.....
737446 AM 6	POST HOLDINGS INC.....			..	04/28/2017.	MERRILL LYNCH.....		1,038,750	1,000,000	1,030,000		.....	.....(39)	.....	.....(39)	.....	.....1,029,961	.....	.....8,789	8,789	12,618	03/01/2027.	4FE.....
74161Y AP 0	PRIME 2006-2 1A14.....			..	06/01/2017.	MBS PAYMENT.....		15,296	15,982	10,632	12,418	.....	.....2,878	.....	.....2,878	.....	.....15,296	.....	.....	.....0	381	11/25/2036.	1FM.....
74348# AA 0	PROJECT ALPHA - TL A.....			..	04/26/2017.	VARIOUS.....		800,667	800,667	784,653	785,268	.....	.....15,398	.....	.....15,398	.....	.....800,667	.....	.....	.....0	62,317	08/22/2022.	5.....
743917 #A 4	PRUDENTIAL INSUR CO OF AMERICA (COUTS)			..	05/01/2017.	MBS PAYMENT.....		5,000	5,000	3,885	5,096	.....	.....(96)	.....	.....(96)	.....	.....5,000	.....	.....	.....0	.....	05/01/2021.	1.....
743917 #B 2	PRUDENTIAL INS CO OF AMERICA (MORRIS)			..	06/20/2017.	MBS PAYMENT.....		1,500	1,500	974	1,474	.....	.....26	.....	.....26	.....	.....1,500	.....	.....	.....0	.....	03/20/2028.	1.....
743917 #D 8	PASSCORP (FIELD).....			..	06/20/2017.	MBS PAYMENT.....		4,482	4,482	2,415	4,422	.....	.....61	.....	.....61	.....	.....4,482	.....	.....	.....0	.....	07/20/2035.	1.....
743917 #F 3	PASSCORP (KING).....			..	06/15/2017.	MBS PAYMENT.....		9,750	9,750	6,008	9,598	.....	.....152	.....	.....152	.....	.....9,750	.....	.....	.....0	.....	05/15/2030.	1.....
743917 #G 1	PRUDENTIAL INSUR CO OF AMERICA (BLAKE)			..	06/01/2017.	MBS PAYMENT.....		780	780	610	763	.....	.....17	.....	.....17	.....	.....780	.....	.....	.....0	.....	12/01/2021.	1.....
743917 #K 2	PASSCORP (GAVIN).....			..	06/10/2017.	MBS PAYMENT.....		9,300	9,300	5,620	9,161	.....	.....139	.....	.....139	.....	.....9,300	.....	.....	.....0	.....	12/10/2030.	1.....
743917 #N 6	PASSCORP (STRICKLIN).....			..	06/15/2017.	MBS PAYMENT.....		2,773	2,773	1,326	2,739	.....	.....33	.....	.....33	.....	.....2,773	.....	.....	.....0	.....	07/15/2036.	1.....
743917 #Q 9	PASSCORP (MONGELLI).....			..	06/23/2017.	MBS PAYMENT.....		970	970	590	955	.....	.....15	.....	.....15	.....	.....970	.....	.....	.....0	.....	02/23/2030.	1.....
743917 #S 5	PASSCORP (FINDLEY).....			..	06/15/2017.	MBS PAYMENT.....		773	773	345	764	.....	.....8	.....	.....8	.....	.....773	.....	.....	.....0	.....	12/15/2044.	1.....
743917 #T 3	LM PROPERTY & CASUALTY INS (MONGELLI)			..	06/23/2017.	MBS PAYMENT.....		806	806	512	794	.....	.....12	.....	.....12	.....	.....806	.....	.....	.....0	.....	02/23/2030.	1.....
743917 *A 6	PRUDENTIAL INS CO OF AMERICA (HEEKS)			..	06/21/2017.	MBS PAYMENT.....		1,276	1,276	549	1,263	.....	.....12	.....	.....12	.....	.....1,276	.....	.....	.....0	.....	08/21/2042.	1.....
743917 *C 2	PRUDENTIAL INS CO OF AMERICA (HAMBLIN)			..	06/15/2017.	MBS PAYMENT.....		2,700	2,700	1,221	2,665	.....	.....35	.....	.....35	.....	.....2,700	.....	.....	.....0	.....	07/15/2039.	1.....
743917 *D 0	PRUDENTIAL INS CO OF AMERICA(WILLINGHAM)			..	06/01/2017.	MBS PAYMENT.....		1,575	1,575	859	1,548	.....	.....27	.....	.....27	.....	.....1,575	.....	.....	.....0	.....	02/01/2029.	1.....
743917 *G 3	PRUDENTIAL INS CO OF AMERICA (HANSON)			..	06/01/2017.	MBS PAYMENT.....		2,335	2,335	1,902	2,277	.....	.....58	.....	.....58	.....	.....2,335	.....	.....	.....0	.....	12/01/2018.	1.....

SCHEDULE D - PART 4

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

QE05.42

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
743917	*H	1	F o r e i g n	06/01/2017.	PRUDENTIAL INS CO OF AMERICA (MCLEOD)		1,047	1,047	596	1,028		19		19		1,047			0		05/01/2028.	1
	*J	7		06/02/2017.	PRUDENTIAL INS CO OF AMERICA (WHITE)		450	450	205	443		7		7		450			0		04/02/2039.	1
	*K	4		06/05/2017.	PRUDENTIAL INS CO OF AMERICA (EDWARDS)		2,025	2,025	1,424	1,981		44		44		2,025			0		12/05/2023.	1
	*M	0		06/01/2017.	PRUDENTIAL INS CO OF AMERICA (BRADLEY)		1,200	1,200	642	1,181		19		19		1,200			0		10/01/2030.	1
	*P	3		06/06/2017.	PRUDENTIAL INS CO OF AMERICA (ARHAKOS)		1,776	1,776	604	1,756		20		20		1,776			0		06/06/2041.	1
	*Q	1		06/01/2017.	PRUDENTIAL INSURANCE COMPANY OF AMERICA		2,700	2,700	1,339	2,661		39		39		2,700			0		06/01/2033.	1
	*R	9		06/15/2017.	PRUD. INS. CO. OF AMERICA(BROWNLEE-SIMS)		1,400	1,400	771	1,374		26		26		1,400			0		05/15/2028.	1
	*T	5		06/01/2017.	PRUDENTIAL INS CO OF AMERICA (CLIFFORD)		2,100	2,100	1,084	2,077		23		23		2,100			0		02/01/2033.	1
	*V	0		06/18/2017.	PRUDENTIAL INS CO OF AMERICA (PINO)		1,859	1,859	714	1,840		18		18		1,859			0		06/18/2040.	1
	*W	8		06/04/2017.	PRUDENTIAL INS CO OF AMERICA (WHARTON)		888	888	506	873		14		14		888			0		07/04/2030.	1
	*X	6		06/09/2017.	PRUDENTIAL INS CO OF AMERICA (LABRADOR)		1,650	1,650	955	1,625		25		25		1,650			0		11/09/2031.	1
	*Z	1		06/01/2017.	PRUDENTIAL INSUR CO OF AMERICA (HOOKS)		4,100	4,100	2,459	4,049		51		51		4,100			0		06/01/2035.	1
	@B	3		06/01/2017.	PRUDENTIAL INSUR CO OF AMERICA (GUST)		2,925	2,925	1,974	2,870		55		55		2,925			0		08/01/2025.	1
	@C	1		06/25/2017.	PRUDENTIAL INS CO OF AMERICA (DANIELS)		3,660	3,660	1,461	3,618		42		42		3,660			0		06/25/2040.	1
	@E	7		06/18/2017.	PRUDENTIAL INS CO OF AMERICA (PINO)		1,146	1,146	384	1,136		11		11		1,146			0		06/18/2040.	1
	@F	4		06/08/2017.	PRUDENTIAL INSUR CO OF AMERICA (FUSIC)		750	750	400	737		13		13		750			0		01/08/2025.	1
	@G	2		06/18/2017.	PRUDENTIAL INSUR CO OF AMERICA (SMITH)		1,800	1,800	1,328	1,755		45		45		1,800			0		09/18/2021.	1
	@H	0		06/01/2017.	PRUDENTIAL INSUR CO OF AMERICA (KENNEDY)		1,125	1,125	742	1,104		21		21		1,125			0		02/01/2026.	1
	@L	1		06/23/2017.	PRUDENTIAL INSUR CO OF AMERICA (ARNOLD)		1,000	1,000	559	979		21		21		1,000			0		12/23/2023.	1
	@M	9		06/22/2017.	PRUDENTIAL INSUR CO OF AMERICA (DICKSON)		2,100	2,100	1,303	2,059		41		41		2,100			0		02/22/2026.	1
743917	@N	7		06/15/2017.	PRUDENTIAL INS CO OF AMERICA (STRICKLIN)		1,671	1,671	1,135	1,635		36		36		1,671			0		07/15/2024.	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
743917 @P 2	PRUDENTIAL INSUR CO OF AMERICA (REESE)	..	06/03/2017.	MBS PAYMENT.....		1,620	1,620	1,058	1,586	.....	.....34		34		1,620			0		05/03/2024.	1.....
743917 @R 8	PRUDENTIAL INS CO OF AMERICA (TURNBOUGH)	..	06/08/2017.	MBS PAYMENT.....		1,630	1,630	1,014	1,599		31		31		1,630			0		12/08/2025.	1.....
743917 @V 9	PRUDENTIAL INSUR CO OF AMERICA (GADDY)	..	06/01/2017.	MBS PAYMENT.....		1,950	1,950	1,140	1,919		31		31		1,950			0		06/01/2031.	1.....
743917 @W 7	PRUDENTIAL INSUR CO OF AMERICA (COWLEY)	..	06/22/2017.	MBS PAYMENT.....		1,061	1,061	404	1,047		14		14		1,061			0		04/22/2034.	1.....
743917 @X 5	PRUDENTIAL INS CO OF AMERICA (CLIFFORD)	..	06/01/2017.	MBS PAYMENT.....		4,050	4,050	1,283	4,021		29		29		4,050			0		06/01/2040.	1.....
743917 @Y 3	CONTINENTAL CASUALTY COMPANY (MCDANIEL)	..	06/13/2017.	MBS PAYMENT.....		1,569	1,569	919	1,540		29		29		1,569			0		06/13/2027.	1.....
743917 L# 1	PRUDENTIAL INSURANCE (FOOTS).....	..	06/15/2017.	MBS PAYMENT.....		300	300	102	296		4		4		300			0		02/15/2036.	1.....
743917 M# 0	PRUDENTIAL INSURANCE (GARCIA).....	..	06/23/2017.	MBS PAYMENT.....		1,501	1,501	991	1,464		37		37		1,501			0		06/23/2022.	1.....
743917 M* 4	PRUDENTIAL INSURANCE COMPANY (GRAYES)	..	06/01/2017.	MBS PAYMENT.....		750	750	373	736		14		14		750			0		05/01/2030.	1.....
743917 N# 9	PRUDENTIAL INSURANCE (MCMILLAN).	..	06/01/2017.	MBS PAYMENT.....		600	600	327	589		11		11		600			0		01/01/2027.	1.....
743917 N* 3	PRUDENTIAL INSURANCE (MCCRAY)....	..	06/01/2017.	MBS PAYMENT.....		2,100	2,100	1,382	2,056		44		44		2,100			0		07/01/2024.	1.....
743917 P# 7	PRUDENTIAL INSURANCE (BROWN).....	..	05/24/2017.	MBS PAYMENT.....		30,055	30,055	18,034	33,506		(3,451)		(3,451)		30,055			0		05/24/2022.	1.....
743917 P* 1	PRUDENTIAL INSURANCE (OTTO).....	..	06/17/2017.	MBS PAYMENT.....		1,500	1,500	803	1,467		33		33		1,500			0		09/17/2021.	1.....
743917 Q# 6	PRUDENTIAL INSURANCE (BONER).....	..	06/01/2017.	MBS PAYMENT.....		3,000	3,000	1,126	2,962		38		38		3,000			0		08/01/2038.	1.....
743917 Q* 0	PRUDENTIAL INSURANCE (CRAIG).....	..	06/01/2017.	MBS PAYMENT.....		872	872	462	857		15		15		872			0		08/01/2030.	1.....
743917 Q@ 8	PRUDENTIAL INSURANCE (RICHARDSON)	..	06/01/2017.	MBS PAYMENT.....		2,400	2,400	1,308	2,360		40		40		2,400			0		06/01/2030.	1.....
743917 R# 5	PRUDENTIAL INSURANCE (MCDANIEL).	..	06/15/2017.	MBS PAYMENT.....		1,950	1,950	996	1,917		33		33		1,950			0		02/15/2031.	1.....
743917 R@ 7	PRUDENTIAL INSURANCE (LAMBERT)...	..	06/25/2017.	MBS PAYMENT.....		2,430	2,430	1,240	2,381		49		49		2,430			0		05/25/2023.	1.....
743917 S* 8	PRUDENTIAL INSURANCE (WILLIAMS)...	..	06/01/2017.	MBS PAYMENT.....		1,200	1,200	759	1,174		26		26		1,200			0		08/01/2023.	1.....
743917 S@ 6	PRUDENTIAL INSURANCE (SCOTT).....	..	06/15/2017.	MBS PAYMENT.....		900	900	477	883		17		17		900			0		10/15/2028.	1.....
743917 T# 3	PRUDENTIAL INSURANCE (BROWN).....	..	05/24/2017.	MBS PAYMENT.....		11,000	11,000	4,042	11,245		(245)		(245)		11,000			0		05/24/2032.	1.....
743917 U# 1	PRUDENTIAL INSURANCE (WHITE).....	..	06/01/2017.	MBS PAYMENT.....		1,350	1,350	548	1,335		15		15		1,350			0		05/01/2038.	1.....
743917 U* 5	PRUDENTIAL INSURANCE (GRAYES).....	..	06/01/2017.	MBS PAYMENT.....		750	750	414	735		15		15		750			0		05/01/2030.	1.....
743917 V# 0	PRUDENTIAL INSURANCE (ROWE).....	..	06/01/2017.	MBS PAYMENT.....		1,396	1,396	966	1,364		32		32		1,396			0		12/01/2021.	1.....
743917 V@ 2	PRUDENTIAL INSURANCE (HEEKS).....	..	06/21/2017.	MBS PAYMENT.....		1,050	1,050	458	1,035		15		15		1,050			0		12/21/2035.	1.....
743917 W# 9	PRUDENTIAL INSURANCE COMPANY (WHITE)	..	06/02/2017.	MBS PAYMENT.....		450	450	189	443		7		7		450			0		05/02/2039.	1.....
743917 W* 3	PRUDENTIAL INSURANCE (SPARKS).....	..	06/05/2017.	MBS PAYMENT.....		1,611	1,611	908	1,584		27		27		1,611			0		04/05/2037.	1.....
743917 X* 2	PRUDENTIAL INSURANCE COMPANY (CHARLES)	..	06/04/2017.	MBS PAYMENT.....		600	600	272	592		8		8		600			0		01/04/2040.	1.....
743917 X@ 0	PRUDENTIAL INSURANCE COMPANY (HEEKS)	..	06/21/2017.	MBS PAYMENT.....		1,779	1,779	748	1,754		25		25		1,779			0		03/21/2035.	1.....
743917 Y# 7	PRUDENTIAL INS CO OF AMERICA (MONROE)	..	06/01/2017.	MBS PAYMENT.....		1,800	1,800	1,049	1,771		29		29		1,800			0		10/01/2030.	1.....
743917 Y* 1	PRUDENTIAL INS CO OF AMERICA (BRANNELLY)	..	06/01/2017.	MBS PAYMENT.....		1,350	1,350	732	1,328		22		22		1,350			0		06/01/2030.	1.....

QE05.43

SCHEDULE D - PART 4

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

QE05.44

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
743917	Y@	9		06/01/2017.	MBS PAYMENT.....		1,800	1,800	1,053	1,771		29		29		1,800			.0		05/01/2030.	1.....
74625#	AA	4		06/30/2017.	CALLED BY ISSUER at 100.000....		53	53	53					.0		53			.0	.1	05/02/2021.	2FE.....
74625#	AB	2		06/12/2017.	CALLED BY ISSUER at 100.000....		21,087	21,087	21,087	7,029				.0		21,087			.0	.476	05/02/2021.	2.....
74625#	AC	0		06/30/2017.	CALLED BY ISSUER at 100.000....		3,242	3,242	3,199	3,203		39		39		3,242			.0	.99	05/02/2021.	2.....
747525	AR	4		06/02/2017.	VARIOUS.....		3,005,420	3,000,000	2,995,170			29		29		2,995,199		10,221	.0,221	2,383	01/30/2023.	1FE.....
747525	AS	2		05/30/2017.	VARIOUS.....		501,650	500,000	500,000					.0		500,000		1,650	1,650	.180	01/30/2023.	1FE.....
747525	AT	0		06/02/2017.	VARIOUS.....		2,999,800	3,000,000	2,991,360			24		24		2,991,384		8,417	8,417	1,853	05/20/2024.	1FE.....
747525	AV	5		06/12/2017.	VARIOUS.....		2,129,421	2,110,000	2,109,662					.0		2,109,662		19,758	19,758	4,681	05/20/2047.	1FE.....
74840L	AA	0		04/20/2017.	CREDIT SUISSE.....		59,850	60,000	60,000	60,000				.0		60,000		(150)	(150)	1,668	05/01/2025.	3FE.....
74844*	AB	1		06/30/2017.	CALLED BY ISSUER at 100.000....		4,484	4,484	4,434	2,151		50		50		4,484			.0	.118	04/01/2022.	2Z.....
748940	AA	1		06/01/2017.	MBS PAYMENT.....		88,815	118,136	95,986	91,492		(2,677)		(2,677)		88,815			.0	2,951	06/25/2036.	1FM.....
748940	AD	5		06/25/2017.	MBS PAYMENT.....		14,549	19,352	11,605	14,455		94		94		14,549			.0	.101	06/25/2036.	1FM.....
749228	AJ	1		06/01/2017.	MBS PAYMENT.....		45,965	68,132	49,771	49,771		(408)		(408)		49,363		(3,398)	(3,398)	1,648	04/25/2036.	1FM.....
74922Q	AA	0		06/25/2017.	MBS PAYMENT.....		15,285	14,858	5,124	14,112		1,173		1,173		15,285			.0	.63	09/25/2036.	1FM.....
74922W	AB	5		06/25/2017.	MBS PAYMENT.....		12,613	124,108	92,499			(133)		(133)		12,613			.0	.136	04/25/2037.	4.....
74923L	AC	6		06/25/2017.	MBS PAYMENT.....		94,948	114,731	35,868	92,907		2,042		2,042		94,948			.0	.560	05/25/2047.	1FM.....
74928B	AD	7		06/01/2017.	MBS PAYMENT.....		139,964	207,728	167,143	140,516		(552)		(552)		139,964			.0	5,351	06/25/2037.	1FM.....
74928D	AX	3		05/15/2017.	VARIOUS.....		3,277,752	4,834,792	2,863,346	2,863,346				.0		2,863,346		414,406	414,406	143,547	02/26/2037.	3FM.....
74928X	DE	8		06/01/2017.	MBS PAYMENT.....		42,100	44,657	36,516	36,516		2,991		2,991		39,506		2,594	2,594	1,199	06/26/2037.	1FM.....
74955E	AA	7		06/07/2017.	SINK.....		2,071	2,071	2,589	2,086		(15)		(15)		2,071			.0	.102	12/07/2021.	2FE.....
749575	AG	1		06/01/2017.	MBS PAYMENT.....		53,222	68,197	45,045	51,448		1,774		1,774		53,222			.0	1,173	09/25/2036.	1FM.....
749580	AA	4		06/01/2017.	MBS PAYMENT.....		58,277	92,029	79,547	58,884		(607)		(607)		58,277			.0	2,523	05/25/2037.	1FM.....
74958F	AA	1		06/01/2017.	MBS PAYMENT.....		131,524	168,540	152,243	134,369		(2,845)		(2,845)		131,524			.0	4,056	11/25/2036.	1FM.....
74993#	AB	6		06/30/2017.	VARIOUS.....		5,969	5,969	5,889	5,903		66		66		5,969			.0	.153	09/01/2021.	3.....
74993#	AD	2		06/30/2017.	CALLED BY ISSUER at 100.000....		334	334	334	334				.0		334			.0	.12	09/01/2021.	3.....
75114N	AA	2		06/25/2017.	MBS PAYMENT.....		48,060	48,060	21,627	47,427		633		633		48,060			.0	.197	07/25/2046.	1FM.....
751155	AD	0		06/01/2017.	MBS PAYMENT.....		253	432	130	246		7		7		253			.0	.11	08/25/2036.	1FM.....
75115A	AD	3		06/25/2017.	MBS PAYMENT.....		29,944	39,936	23,961	29,351		593		593		29,944			.0	.203	08/25/2036.	1FM.....
75115G	AB	4		06/25/2017.	MBS PAYMENT.....		114,941	158,922	114,623			437		437		114,941			.0	.444	12/25/2036.	4.....
75115Y	AB	5		06/25/2017.	MBS PAYMENT.....		59,211	106,641	39,588	28,441		1,581		1,581		59,211			.0	.314	02/25/2047.	1FM.....
75116C	AF	3		06/01/2017.	MBS PAYMENT.....		177,089	283,337	234,108	179,882		(2,793)		(2,793)		177,089			.0	7,550	04/25/2037.	1FM.....
75116F	BH	1		06/01/2017.	MBS PAYMENT.....		92,277	133,640	111,924	94,532		(2,255)		(2,255)		92,277			.0	3,570	07/25/2037.	1FM.....
75405R	AA	1		06/20/2017.	MBS PAYMENT.....		14,833	14,833	13,653	14,837		(4)		(4)		14,833			.0	.111	03/23/2024.	1FE.....
754730	AF	6		05/18/2017.	BANK AMERICA.....		73,290	70,000	71,891					.0		71,891		1,400	1,400	1,196	07/15/2046.	2FE.....
755111	AJ	0		05/12/2017.	CALLED BY ISSUER at 104.610....		1,046,100	1,000,000	1,108,235	1,014,526		31,574		31,574		1,046,100			.0	44,438	03/15/2018.	1FE.....
75975#	AA	7		04/03/2017.	CALLED BY ISSUER at 100.000....		324	324	324	220				.0		324			.0	.6	07/22/2022.	3.....
75975#	AB	5		04/03/2017.	PRIOR PERIOD INCOME.....									.0					.0	.700	07/22/2022.	3.....
75975#	AC	3		04/03/2017.	CALLED BY ISSUER at 100.000....		1,446	1,446	1,424	1,327		17		17		1,446			.0	.43	07/22/2022.	3.....
759950	EL	8		06/01/2017.	MBS PAYMENT.....		201,903	201,903	159,503	199,897		2,006		2,006		201,903			.0	3,726	02/25/2035.	1FM.....
759950	FE	3		06/01/2017.	MBS PAYMENT.....		33,041	33,041	29,613	32,950		91		91		33,041			.0	.647	05/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.45

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description		F o r e i g n																			
	760985	K2 6		06/01/2017	MBS PAYMENT		16,664	16,664	13,880	16,542		121		121		16,664			.0	381	12/25/2033	1FM
	760985	US 8		06/01/2017	MBS PAYMENT		6,464	6,464	5,272	6,302		162		162		6,464			.0	108	03/25/2033	1FM
	760985	W8 0		05/01/2017	MBS PAYMENT		45,614	45,614	41,052	45,233		381		381		45,614			.0	1,299	11/25/2031	1FM
	760985	WZ 0		06/01/2017	MBS PAYMENT		5,587	5,587	3,129	4,838		750		750		5,587			.0	86	04/25/2033	1FM
	76110H	7D 5		06/01/2017	MBS PAYMENT		56,127	56,127	33,255	54,450		1,677		1,677		56,127			.0	871	07/25/2035	1FM
	76110H	YY 9		06/01/2017	MBS PAYMENT		1,949	79,942	22,384	2,662		(712)		(712)		1,949			.0	459	09/25/2034	1FM
	76110W	QQ 2		04/01/2017	MBS PAYMENT		2,869,656	2,869,656	2,543,232	2,736,322		133,333		133,333		2,869,656			.0	52,706	04/25/2033	1FM
	76110W	R4 0		06/26/2017	MBS PAYMENT			49,707	16,946	18,741		(18,741)		(18,741)					.0		03/25/2035	5
	76110W	RQ 1		06/01/2017	MBS PAYMENT		54,901	54,901	50,287	53,111		1,790		1,790		54,901			.0	861	05/25/2033	1FM
	76110W	UX 2		06/01/2017	MBS PAYMENT		29,477	29,477	23,386	28,704		773		773		29,477			.0	547	12/25/2033	1FM
	761118	AZ 1		06/01/2017	MBS PAYMENT		103,669	130,915	122,487	104,289		(620)		(620)		103,669			.0	2,965	06/25/2035	1FM
	761118	BB 3		06/01/2017	MBS PAYMENT			101,732	96,391	81,098		(538)		(538)		80,560			.0	2,304	06/25/2035	1FM
	761118	GW 2		06/01/2017	MBS PAYMENT		245,382	321,075	271,981		(22,993)		(22,993)		7,287	248,987	(3,605)	(3,605)	.0		09/25/2035	1FM
	761118	JJ 8		06/01/2017	MBS PAYMENT		116,447	135,976	126,797	117,929		(1,481)		(1,481)		116,447			.0	3,409	09/25/2035	1FM
	761118	TB 4		06/01/2017	MBS PAYMENT		9,048	11,343	3,421	8,777		271		271		9,048			.0	214	01/25/2036	1FM
	761119	AS 5		06/01/2017	MBS PAYMENT		114,135	132,264	108,212	108,212		7,648		7,648		115,860		(1,725)	(1,725)	3,144	08/25/2036	1FM
	761119	AV 8		06/01/2017	MBS PAYMENT		20,270	23,515	9,395	19,423		847		847		20,270			.0	559	08/25/2036	1FM
	76111X	UT 8		04/25/2017	MBS PAYMENT		3,663,887	3,663,887	3,750,904	3,702,945		(39,058)		(39,058)		3,663,887			.0	67,171	05/25/2035	2FM
	761120	AC 8		06/01/2017	MBS PAYMENT		41,125	40,061	25,390	40,208		917		917		41,125			.0	1,073	04/25/2037	1FM
	76112B	GM 6		06/01/2017	MBS PAYMENT		9,353	9,353	9,218	9,400		(47)		(47)		9,353			.0	253	07/25/2032	1FM
	76112B	HY 9		06/01/2017	MBS PAYMENT		19,580	19,580	18,821	19,463		117		117		19,580			.0	395	01/25/2035	1FM
	76112B	L8 1		06/25/2017	MBS PAYMENT		112,321	112,014	90,516	110,821		1,500		1,500		112,321			.0	487	11/25/2035	1FM
	76112B	MQ 0		06/01/2017	MBS PAYMENT		28,364	29,974	27,126	27,185		1,179		1,179		28,364			.0	811	05/25/2032	1FM
	76113A	BJ 9		06/25/2017	MBS PAYMENT		57,125	57,125	34,346	54,958		2,167		2,167		57,125			.0	249	04/25/2036	1FM
	76113T	AH 3		06/26/2017	INTEREST ONLY PAYMENT				2,768	1,833		(1,833)		(1,833)					.0	435	10/25/2036	6FE
	76114H	AM 7		06/01/2017	MBS PAYMENT		134,316	201,934	159,099	159,099		(20,016)		(20,016)		139,083		(4,767)	(4,767)	4,919	05/25/2037	1FM
	76116R	AD 3		06/25/2017	MBS PAYMENT		19,463	19,463	6,964	19,230		233		233		19,463			.0	105	02/25/2036	1FM
	76116R	AE 1		06/25/2017	MBS PAYMENT		48,289	48,289	17,279	47,702		587		587		48,289			.0	283	03/25/2036	1FM
	76116R	AF 8		06/25/2017	MBS PAYMENT		166,664	166,664	67,790	165,018		1,646		1,646		166,664			.0	1,129	02/25/2036	1FM
	762009	AR 9		06/01/2017	MBS PAYMENT		102,973	115,858	100,652	104,800		(1,827)		(1,827)		102,973			.0	2,508	06/25/2037	1FM
	76716X	AA 0		06/06/2017	SINK		53,574	53,574	53,573	53,508		66		66		53,574			.0	2,362	07/06/2024	5FE
	77426N	AA 1		05/02/2017	MBS PAYMENT		1,679,281	1,679,281	1,318,907	1,556,458		122,823		122,823		1,679,281			.0	10,205	08/01/2024	1FE
	774341	AJ 0		06/26/2017	GOLDMAN SACHS		439,034	430,000	428,762		32			32		428,794		10,241	10,241	3,020	03/15/2024	2FE
	779382	AS 9		04/06/2017	CREDIT SUISSE		440,000	550,000	385,000	386,627		435		435		387,062		52,938	52,938	23,774	01/15/2044	4FE
	785592	AR 7		05/12/2017	EXCHANGE		212,960	210,000	212,997		(37)		(37)		212,960				.0	1,663	03/15/2027	2FE
	785592	AS 5		05/18/2017	MORGAN STANLEY		225,065	210,000	212,960		1			1		212,961		12,104	12,104	1,983	03/15/2027	2FE
	78571Y	AQ 3		06/01/2017	PRIOR PERIOD INCOME									0						6	12/29/2017	3FE
	79548K	H7 6		06/01/2017	MBS PAYMENT		1,841	1,841	1,889	1,838		3		3		1,841			.0	50	02/25/2029	1FM
	79549A	KG 3		06/25/2017	MBS PAYMENT		25,618	25,618	18,334	25,553		65		65		25,618			.0	363	01/25/2032	1FM
	80382S	AL 2		06/27/2017	MBS PAYMENT		19,840	19,840	16,616	19,676		164		164		19,840			.0	319	02/27/2033	1FM
	80557D	AA 8		06/26/2017	INTEREST ONLY PAYMENT				7,468	7,332		(7,332)		(7,332)					.0	714	05/25/2035	5
	81376V	AC 1		06/25/2017	MBS PAYMENT		85,312	85,312	30,926	84,013		1,299		1,299		85,312			.0	342	03/25/2036	1FM

SCHEDULE D - PART 4

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

QE05.46

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		F o r e i g n	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 Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)														
81377A	AE	2	SABR 2006-HE2 A2D.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....167,370	167,370	87,451	164,924	.....	.....2,446	.....	.....2,446	.....	.....167,370	.....	.....	.....0	729	07/25/2036.	1FM.....														
81377J	AB	9	SABR 2007-HE1 A2A.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....220,450	220,450	70,269	218,187	.....	.....2,263	.....	.....2,263	.....	.....220,450	.....	.....	.....0	805	12/25/2036.	1FM.....														
81377J	AE	3	SABR 2007-HE1 A2D.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....104,744	104,744	37,642	103,861	.....	.....883	.....	.....883	.....	.....104,744	.....	.....	.....0	449	12/25/2036.	1FM.....														
81378E	AB	9	SABR 2007-BR4 A2B.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....81,336	81,336	36,500	79,434	.....	.....1,902	.....	.....1,902	.....	.....81,336	.....	.....	.....0	346	05/25/2037.	1FM.....														
824348	AW	6	SHERWIN-WILLIAMS CO.....	..		05/12/2017.	BNP PARIBAS - LONDON.....	.....	.....3,006,480	3,000,000	2,989,110	.....	.....	.....3	.....	.....3	.....	.....2,989,113	.....	.....17,367	17,367	288	06/01/2027.	2FE.....														
83611M	AQ	1	SVHE 2003-2 A2.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....66,710	66,710	41,694	64,099	.....	.....2,611	.....	.....2,611	.....	.....66,710	.....	.....	.....0	640	11/25/2033.	1FM.....														
83611M	PH	5	SVHE 2006-OPT3 2A3.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....121,032	121,032	106,811	119,578	.....	.....1,455	.....	.....1,455	.....	.....121,032	.....	.....	.....0	535	06/25/2036.	1FM.....														
83612Q	AC	2	SVHE 2007-NS1 A3.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....316,935	316,935	128,755	302,758	.....	.....14,178	.....	.....14,178	.....	.....316,935	.....	.....	.....0	1,403	01/25/2037.	1FM.....														
83612T	AE	2	SVHE 2007-OPT1 2A4.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....81,884	81,884	32,191	79,998	.....	.....1,887	.....	.....1,887	.....	.....81,884	.....	.....	.....0	381	06/25/2037.	1FM.....														
84611@	AB	9	SOVOS COMPLIANCE TL.....	..		06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....7,689	7,689	7,553	7,562	.....	.....127	.....	.....127	.....	.....7,689	.....	.....	.....0	270	03/01/2022.	4.....														
84611W	AB	0	SURGERY CENTER HOLDINGS.....	..		06/20/2017.	VARIOUS.....		1,012,500	1,000,000	1,000,000						0		1,000,000		12,500	12,500		07/01/2025.	5FE.....													
84751P	LM	9	SURF 2006-BC2 A2B.....	..		06/01/2017.	MBS PAYMENT.....		11,354	11,354	5,990	5,990					0		5,990		5,364	5,364	129	02/25/2037.	1FM.....													
84754*	AA	0	ELITE FOAM TL.....	..		06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....40,762	40,762	39,928	39,984	.....	.....779	.....	.....779	.....	.....40,762	.....	.....	.....0	1,564	01/15/2021.	4Z.....														
84860Y	AA	6	SPMF 2014-2A A.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....6,333	6,333	7,090	6,377	.....	.....(44)	.....	.....(44)	.....	.....6,333	.....	.....	.....0	152	03/20/2042.	1FE.....														
84861A	AA	7	SPMF 2014-3A A.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....257	257	282	258	.....	.....(1)	.....	.....(1)	.....	.....257	.....	.....	.....0	6	03/20/2042.	1FE.....														
86212U	AA	4	STR 2013-1A A1.....	..		06/20/2017.	MBS PAYMENT.....	.....	.....458	458	448	456	.....	.....2	.....	.....2	.....	.....458	.....	.....	.....0	8	03/20/2043.	1FE.....														
86213A	AA	7	STR 2013-3A A1.....	..		06/20/2017.	MBS PAYMENT.....	.....	.....12,824	12,824	12,864	12,811	.....	.....13	.....	.....13	.....	.....12,824	.....	.....	.....0	227	11/20/2043.	1FE.....														
86213B	AA	5	STR 2014-1A A1.....	..		06/20/2017.	MBS PAYMENT.....	.....	.....5,000	5,000	5,028	4,995	.....	.....5	.....	.....5	.....	.....5,000	.....	.....	.....0	88	04/20/2044.	1FE.....														
863576	AC	8	SASC 2005-5 1A3.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....131,189	131,189	123,646	131,150	.....	.....39	.....	.....39	.....	.....131,189	.....	.....	.....0	3,324	04/25/2035.	1FM.....														
863576	AH	7	SASC 2005-5 2A4.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....54,858	54,858	36,755	52,727	.....	.....2,131	.....	.....2,131	.....	.....54,858	.....	.....	.....0	1,081	04/25/2035.	1FM.....														
863579	B3	1	SARM 2005-21 2A.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....755,923	896,916	803,109	803,109	.....	.....(35,200)	.....	.....(35,200)	.....	.....767,909	.....	.....(11,986)	(11,986)	14,145	11/25/2035.	1FM.....														
863579	BC	1	SARM 2004-12 B1.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....91,990	91,990	26,045	89,690	.....	.....2,300	.....	.....2,300	.....	.....91,990	.....	.....	.....0	527	09/25/2034.	1FM.....														
863579	C6	3	SARM 2005-21 7A1.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....74,269	107,781	89,593	72,522	.....	.....1,746	.....	.....1,746	.....	.....74,269	.....	.....	.....0	1,747	11/25/2035.	1FM.....														
863579	ET	1	SARM 2004-16 5A2.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....17,623	17,623	17,006	17,497	.....	.....126	.....	.....126	.....	.....17,623	.....	.....	.....0	260	11/25/2034.	1FM.....														
863579	L4	8	SARM 2005-23 3A1.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....10,930	12,419	8,940	10,797	.....	.....133	.....	.....133	.....	.....10,930	.....	.....	.....0	166	01/25/2036.	1FM.....														
863579	Y6	9	SARM 2006-3 4A.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....123,426	133,945	127,304	94,587	.....	.....2,776	.....	.....2,776	.....	.....97,363	.....	.....26,063	26,063	1,739	04/25/2036.	1FM.....														
863579	ZE	1	SARM 2005-20 1A1.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....4,876	4,876	2,542	5,021	.....	.....(144)	.....	.....(144)	.....	.....4,876	.....	.....	.....0	72	10/25/2035.	1FM.....														
86358E	FB	7	SAIL 2003-BC13 M1.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....16,180	16,180	13,146	15,705	.....	.....475	.....	.....475	.....	.....16,180	.....	.....	.....0	129	11/25/2033.	1FM.....														
86358E	FV	3	SAIL 2003-BC12 B.....	..		06/01/2017.	VARIOUS.....	.....	.....36,416	31,684	19,311	22,864	.....	.....13,521	.....	.....13,521	.....	.....36,385	.....	.....31	31	562	11/25/2033.	1FM.....														
86358R	C2	1	SASC 2002-9 A2.....	..		06/25/2017.	MBS PAYMENT.....	.....	.....22,986	22,986	17,642	22,400	.....	.....587	.....	.....587	.....	.....22,986	.....	.....	.....0	111	10/25/2027.	1FM.....														
86359A	G3	1	SASC 2003-24A 1A1.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....46,464	46,464	33,106	45,531	.....	.....933	.....	.....933	.....	.....46,464	.....	.....	.....0	522	07/25/2033.	1FM.....														
86359B	2F	7	SASC 2005-2XS 1A5A.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....37,385	37,385	28,599	36,488	.....	.....896	.....	.....896	.....	.....37,385	.....	.....	.....0	736	02/25/2035.	1FM.....														
86359B	4W	8	SASC 2005-4XS 1A5A.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....151,250	151,250	145,579	149,611	.....	.....1,639	.....	.....1,639	.....	.....151,250	.....	.....	.....0	2,974	03/25/2035.	1FM.....														
86359B	QC	8	SARM 2004-5 B1.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....89,632	96,983	79,041	88,058	.....	.....1,574	.....	.....1,574	.....	.....89,632	.....	.....	.....0	1,300	05/25/2034.	1FM.....														
86359B	U2	5	SASC 2004-23XS 1A4.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....7,128	7,128	6,808	7,035	.....	.....93	.....	.....93	.....	.....7,128	.....	.....	.....0	156	01/25/2035.	1FM.....														
86359B	UJ	8	SASC 2004-11XS 2A2.....	..		05/01/2017.	MBS PAYMENT.....	.....	.....242,402	242,402	233,312	234,107	.....	.....8,295	.....	.....8,295	.....	.....242,402	.....	.....	.....0	4,052	06/25/2034.	1FM.....														
86359D	KA	4	SASC 2005-14 4A1.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....260,972	267,454	261,437	260,964	.....	.....8	.....	.....8	.....	.....260,972	.....	.....	.....0	6,418	07/25/2035.	1FM.....														
86359D	NP	8	SASC 2005-15 2A5.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....160,637	190,366	174,957	158,778	.....	.....1,859	.....	.....1,859	.....	.....160,637	.....	.....	.....0	4,532	08/25/2035.	1FM.....														
86359D	QL	4	SASC 2005-16 1A2.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....97,791	98,767	90,865	97,234	.....	.....556	.....	.....556	.....	.....97,791	.....	.....	.....0	2,480	09/25/2035.	1FM.....														
86359D	QM	2	SASC 2005-16 1A3.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....46,226	46,687	41,085	45,819	.....	.....406	.....	.....406	.....	.....46,226	.....	.....	.....0	1,173	09/25/2035.	1FM.....														
86359D	SN	8	SASC 2005-17 4A4.....	..		06/01/2017.	MBS PAYMENT.....	.....	.....105,192	105,192	100,195	104,927	.....	.....265	.....	.....265	.....	.....105,192	.....	.....	.....0	2,502	10/25/2035.	1FM.....														

SCHEDULE D - PART 4

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

QE05.47

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359D	UN	5		06/25/2017	MBS PAYMENT.....		311,320	311,320	196,131	302,677		8,643		8,643		311,320			0	1,695	11/25/2035	1FM.....
86360K	AY	4		06/01/2017	MBS PAYMENT.....		130	130	64	121		9		9		130			0	1	05/25/2036	1FM.....
86360Q	AC	9		06/25/2017	MBS PAYMENT.....		1,651	3,230	615	1,431		220		220		1,651			0	18	06/25/2036	1FM.....
86361H	AH	7		06/25/2017	MBS PAYMENT.....		23,390	53,048	25,629	25,636		(2,246)		(2,246)		23,390			0	252	08/25/2036	1FM.....
86362X	AB	4		06/25/2017	MBS PAYMENT.....		1,006	3,027	558	267		739		739		1,006			0	15	01/25/2037	1FM.....
86362Y	AD	8		06/25/2017	MBS PAYMENT.....		170,558	170,558	108,404	167,814		2,745		2,745		170,558			0	733	03/25/2037	1FM.....
86364D	AA	8		06/25/2017	MBS PAYMENT.....		20,669	20,669	11,127	20,069		600		600		20,669			0	106	08/25/2037	1FM.....
86364J	AD	9		06/01/2017	MBS PAYMENT.....		15,202	16,116	6,324	14,531		671		671		15,202			0	240	10/25/2047	1FM.....
86789M	AN	7		06/01/2017	MBS PAYMENT.....		231,988	254,502	192,865	224,950		7,038		7,038		231,988			0	5,831	12/25/2035	1FM.....
86803V	AC	3		06/15/2017	MBS PAYMENT.....		575,733	575,733	575,918			(687)		(687)		575,733			0	2,209	09/16/2019	1FE.....
87151#	AA	8		06/28/2017	MBS PAYMENT.....		1,958	1,958	1,202	1,916		42		42		1,958			0		12/30/2023	1.....
87151#	AB	6		06/09/2017	MBS PAYMENT.....		1,317	1,317	611	1,298		20		20		1,317			0		07/09/2034	1.....
87151#	AG	5		06/11/2017	MBS PAYMENT.....		1,200	1,200	720	1,175		25		25		1,200			0		04/11/2027	1.....
87151#	AJ	9		06/01/2017	MBS PAYMENT.....		750	750	442	734		16		16		750			0		02/01/2022	1.....
87151#	AK	6		06/27/2017	MATURITY.....		70,000	70,000	47,315	67,587		2,413		2,413		70,000			0		06/27/2017	1.....
87151#	AM	2		06/10/2017	MBS PAYMENT.....		900	900	496	884		16		16		900			0		10/10/2030	1.....
87151#	AN	0		06/01/2017	MBS PAYMENT.....		973	973	614	953		20		20		973			0		02/01/2025	1.....
87151#	AP	5		06/13/2017	MBS PAYMENT.....		1,500	1,500	801	1,474		26		26		1,500			0		12/13/2030	1.....
87151#	AX	8		06/27/2017	MBS PAYMENT.....		1,500	1,500	880	1,472		28		28		1,500			0		12/27/2027	1.....
87151#	AY	6		06/01/2017	MBS PAYMENT.....		1,425	1,425	975	1,394		31		31		1,425			0		06/01/2023	1.....
87151#	BC	3		06/09/2017	MBS PAYMENT.....		4,067	4,067	3,149	3,951		117		117		4,067			0		01/09/2019	1.....
87151#	BD	1		06/15/2017	MBS PAYMENT.....		2,100	2,100	1,206	2,060		40		40		2,100			0		08/15/2027	1.....
87151#	BE	9		06/01/2017	MBS PAYMENT.....		729	729	411	718		11		11		729			0		08/01/2033	1.....
87151#	BF	6		06/01/2017	MBS PAYMENT.....		1,712	1,712	1,104	1,676		36		36		1,712			0		12/01/2023	1.....
87151#	BG	4		06/01/2017	MBS PAYMENT.....		1,065	1,065	664	1,047		18		18		1,065			0		07/01/2028	1.....
87151#	BH	2		06/13/2017	MBS PAYMENT.....		600	600	294	589		11		11		600			0		08/13/2028	1.....
87151#	BJ	8		06/04/2017	MATURITY.....		100,000	100,000	70,535	97,060		2,940		2,940		100,000			0		06/04/2017	1.....
87151#	BM	1		06/23/2017	MBS PAYMENT.....		1,455	1,455	920	1,424		31		31		1,455			0		07/23/2024	1.....
87151#	BQ	2		06/03/2017	MBS PAYMENT.....		3,000	3,000	1,965	2,932		68		68		3,000			0		10/03/2023	1.....
87151#	BR	0		06/01/2017	MBS PAYMENT.....		1,671	1,671	1,211	1,634		37		37		1,671			0		03/01/2022	1.....
87151#	BS	8		06/18/2017	MBS PAYMENT.....		600	600	347	591		9		9		600			0		09/18/2031	1.....
87151#	BV	1		06/25/2017	MBS PAYMENT.....		1,050	1,050	570	1,021		29		29		1,050			0		02/25/2030	1.....
87151#	BY	5		06/25/2017	MBS PAYMENT.....		1,800	1,800	1,137	1,765		35		35		1,800			0		02/25/2025	1.....
87151#	CB	4		06/26/2017	MBS PAYMENT.....		358	358	93	355		3		3		358			0		10/26/2041	1.....
87151#	CC	2		06/26/2017	MBS PAYMENT.....		900	900	442	887		13		13		900			0		04/26/2034	1.....
87151#	CD	0		06/16/2017	MBS PAYMENT.....		3,750	3,750	2,973	3,651		99		99		3,750			0		06/16/2019	1.....

SCHEDULE D - PART 4

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

QE05.48

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87151#	CF	5	..	06/12/2017.	MBS PAYMENT.....	.....	.....3,000	3,000	1,795	2,949	.....	......51	.....	......51	.....	.....3,000	.....	.....	......0	.....	03/12/2030.	1.....
87151#	CG	3		06/03/2017.	MBS PAYMENT.....	.....	.....2,588	2,588	1,745	2,532	.....	......56	.....	......56	.....	.....2,588	.....	.....	......0	.....	10/03/2023.	1.....
87151#	CH	1		06/02/2017.	MBS PAYMENT.....	.....	.....1,500	1,500	798	1,475	.....	......25	.....	......25	.....	.....1,500	.....	.....	......0	.....	12/02/2028.	1.....
87151#	CJ	7		06/11/2017.	MBS PAYMENT.....	.....	......600	600	267	591	.....	......9	.....	......9	.....	......600	.....	.....	......0	.....	06/11/2032.	1.....
87151#	CK	4	..	06/09/2017.	SYMETRA LIFE INSURANCE COMPANY (ROSS)	.....	......915	915	518	899	.....	......16	.....	......16	.....	......915	.....	.....	......0	.....	08/09/2029.	1.....
87151#	CL	2		06/02/2017.	SYMETRA LIFE INS CO (DENMARK).....	.....	.....15,000	15,000	7,194	15,420	.....	.....(420)	.....	.....(420)	.....	.....15,000	.....	.....	......0	.....	06/02/2027.	1.....
87151#	CM	0		06/26/2017.	SYMETRA LIFE INS CO (CROY).....	.....	.....1,500	1,500	588	1,485	.....	......15	.....	......15	.....	.....1,500	.....	.....	......0	.....	09/26/2038.	1.....
87151#	CN	8		06/01/2017.	SYMETRA LIFE INS CO (GRILL).....	.....	.....1,500	1,500	857	1,473	.....	......27	.....	......27	.....	.....1,500	.....	.....	......0	.....	02/01/2027.	1.....
87151#	CR	9	..	06/01/2017.	SYMETRA LIFE INS CO (MCDONALD).....	.....	.....2,677	2,677	1,535	2,627	.....	......50	.....	......50	.....	.....2,677	.....	.....	......0	.....	04/01/2026.	1.....
87151#	CU	2		06/01/2017.	SYMETRA LIFE INS CO (BROWN).....	.....	......600	600	388	587	.....	......13	.....	......13	.....	......600	.....	.....	......0	.....	02/01/2022.	1.....
87151#	CY	4		06/01/2017.	SYMETRA LIFE INS CO (PEREZ).....	.....	.....2,085	2,085	1,506	2,034	.....	......51	.....	......51	.....	.....2,085	.....	.....	......0	.....	06/01/2019.	1.....
87151#	DA	5		06/15/2017.	SYMETRA LIFE INS CO (HENRY).....	.....	.....1,275	1,275	699	1,253	.....	......22	.....	......22	.....	.....1,275	.....	.....	......0	.....	04/15/2029.	1.....
87151#	DE	7	..	06/01/2017.	SYMETRA LIFE INSURANCE CO (DUNFORD)	.....	......712	712	364	700	.....	......12	.....	......12	.....	......712	.....	.....	......0	.....	08/01/2027.	1.....
87151#	DG	2		06/01/2017.	SYMETRA LIFE INSURANCE COMPANY(MEDINA)	.....	......850	850	446	835	.....	......15	.....	......15	.....	......850	.....	.....	......0	.....	05/01/2027.	1.....
87151#	DH	0		06/09/2017.	SYMETRA LIFE INSURANCE COMPANY (STOKES)	.....	.....2,573	2,573	2,059	2,498	.....	......75	.....	......75	.....	.....2,573	.....	.....	......0	.....	01/09/2019.	1.....
87151#	DK	3		06/01/2017.	SYMETRA LIFE INSURANCE COMPANY (SIMON)	.....	.....1,800	1,800	970	1,771	.....	......29	.....	......29	.....	.....1,800	.....	.....	......0	.....	07/01/2031.	1.....
87151#	DL	1	..	06/15/2017.	SYMETRA LIFE INSURANCE CO (STOMBAUGH)	.....	.....1,320	1,320	543	1,304	.....	......16	.....	......16	.....	.....1,320	.....	.....	......0	.....	09/15/2035.	1.....
87151#	DM	9		06/09/2017.	SYMETRA LIFE INSURANCE COMPANY (STOKES)	.....	.....2,254	2,254	1,812	2,199	.....	......55	.....	......55	.....	.....2,254	.....	.....	......0	.....	01/09/2019.	1.....
87151#	DN	7		06/01/2017.	SYMETRA LIFE INSURANCE COMPANY (MIGGLER)	.....	.....4,050	4,050	2,385	3,983	.....	......66	.....	......66	.....	.....4,050	.....	.....	......0	.....	08/01/2030.	1.....
87151#	DP	2		06/04/2017.	SYMETRA LIFE INSURANCE COMPANY (LEBER)	.....	.....4,500	4,500	2,689	4,432	.....	......68	.....	......68	.....	.....4,500	.....	.....	......0	.....	02/04/2030.	1.....
87151#	DQ	0	..	06/17/2017.	(HAYES)	.....	.....1,180	1,180	802	1,157	.....	......24	.....	......24	.....	.....1,180	.....	.....	......0	.....	10/17/2024.	1.....
87151#	DT	4		06/02/2017.	SYMETRA LIFE INSURANCE COMPANY (CERAS)	.....	.....1,500	1,500	952	1,470	.....	......30	.....	......30	.....	.....1,500	.....	.....	......0	.....	11/02/2021.	1.....
87151#	EA	4		06/25/2017.	SYMETRA LIFE INSURANCE CO (CARRASCO)	.....	.....3,585	3,585	2,410	3,512	.....	......73	.....	......73	.....	.....3,585	.....	.....	......0	.....	02/25/2025.	1.....
87151#	EB	2		06/02/2017.	SYMETRA LIFE INSURANCE COMPANY (STRUHS)	.....	.....2,100	2,100	1,194	2,067	.....	......33	.....	......33	.....	.....2,100	.....	.....	......0	.....	11/02/2030.	1.....
87151#	ED	8	..	06/23/2017.	SYMETRA LIFE INSURANCE COMPANY (JAMES)	.....	.....1,979	1,979	1,051	1,951	.....	......28	.....	......28	.....	.....1,979	.....	.....	......0	.....	02/23/2033.	1.....
87151#	EF	3		06/21/2017.	SYMETRA LIFE INSURANCE COMPANY (CERAS)	.....	.....1,755	1,755	1,418	1,708	.....	......47	.....	......47	.....	.....1,755	.....	.....	......0	.....	10/21/2019.	1.....
87151#	EG	1		04/11/2017.	SYMETRA LIFE INSURANCE CO (HENDERSON)	.....	.....75,000	75,000	58,947	73,559	.....	.....1,441	.....	.....1,441	.....	.....75,000	.....	.....	......0	.....	04/11/2017.	1.....
87151#	EH	9		06/02/2017.	SYMETRA LIFE INSURANCE COMPANY (CERAS)	.....	.....2,355	2,355	1,716	2,304	.....	......51	.....	......51	.....	.....2,355	.....	.....	......0	.....	10/02/2021.	1.....

SCHEDULE D - PART 4

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

QE05.49

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87151#	EJ	5	..	06/01/2017.	SYMETRA LIFE INSURANCE COMPANY (SANCHEZ) MBS PAYMENT.....		3,000	3,000	2,011	2,942	.....	.....58	.....	.....58	.....	.....3,000	.....	.....	.....0	.....	02/01/2025.	1.....
87151#	EL	0	..	06/04/2017.	SYMETRA LIFE INSURANCE COMPANY (LEBER) MBS PAYMENT.....		2,400	2,400	1,032	2,368	.....	.....32	.....	.....32	.....	.....2,400	.....	.....	.....0	.....	02/04/2034.	1.....
87151#	EP	1	..	06/27/2017.	SYMETRA LIFE INSURANCE COMPANY (VICK) MBS PAYMENT.....		446	446	266	437	.....	.....9	.....	.....9	.....	.....446	.....	.....	.....0	.....	06/27/2024.	1.....
87151#	ER	7	..	06/25/2017.	SYMETRA LIFE INSURANCE COMPANY (KIANES) MBS PAYMENT.....		1,249	1,249	588	1,231	.....	.....18	.....	.....18	.....	.....1,249	.....	.....	.....0	.....	05/25/2035.	1.....
87151#	ES	5	..	06/04/2017.	SYMETRA LIFE INSURANCE CO (POTECHKO) MATURITY.....		75,962	75,962	59,564	73,725	.....	.....2,237	.....	.....2,237	.....	.....75,962	.....	.....	.....0	.....	06/04/2017.	1.....
87151#	EW	6	..	06/15/2017.	SYMETRA LIFE INSURANCE COMPANY (CLARK) MBS PAYMENT.....		7,399	7,399	6,533	7,180	.....	.....219	.....	.....219	.....	.....7,399	.....	.....	.....0	.....	07/15/2017.	1.....
87151#	EZ	9	..	06/15/2017.	SYMETRA LIFE INSURANCE COMPANY (KOPANUK) MBS PAYMENT.....		3,000	3,000	2,643	2,918	.....	.....82	.....	.....82	.....	.....3,000	.....	.....	.....0	.....	12/15/2017.	1.....
87151#	FA	3	..	06/15/2017.	SYMETRA LIFE INSURANCE CO (GALLARDO) MBS PAYMENT.....		5,850	5,850	3,973	5,747	.....	.....103	.....	.....103	.....	.....5,850	.....	.....	.....0	.....	04/15/2027.	1.....
87151#	FD	7	..	06/07/2017.	SYMETRA LIFE INSURANCE COMPANY (FRANCO) MBS PAYMENT.....		300	300	130	296	.....	.....4	.....	.....4	.....	.....300	.....	.....	.....0	.....	03/07/2034.	1.....
87151#	FF	2	..	06/18/2017.	SYMETRA LIFE INSURANCE COMPANY (JONES) MBS PAYMENT.....		2,265	2,265	1,521	2,219	.....	.....46	.....	.....46	.....	.....2,265	.....	.....	.....0	.....	11/18/2024.	1.....
87151#	FH	8	..	06/20/2017.	SYMETRA ASSIGNED BENEFITS SVCS C (COLE) MBS PAYMENT.....		573	573	380	559	.....	.....14	.....	.....14	.....	.....573	.....	.....	.....0	.....	05/20/2027.	1.....
87151#	FJ	4	..	06/01/2017.	SYMETRA ASSIGNED BENEFITS SVCS (SANCHEZ) MBS PAYMENT.....		1,435	1,435	1,069	1,410	.....	.....26	.....	.....26	.....	.....1,435	.....	.....	.....0	.....	02/01/2025.	1.....
87151#	FN	5	..	06/15/2017.	SYMETRA ASSIGNED BENEFITS SERVICES C (ST MBS PAYMENT.....		1,046	1,046	715	1,025	.....	.....21	.....	.....21	.....	.....1,046	.....	.....	.....0	.....	09/15/2024.	1.....
87151#	FQ	8	..	06/23/2017.	SYMETRA ASSIGNED BENEFITS SVCS (CHAVEZ) MBS PAYMENT.....		4,545	4,545	3,169	4,471	.....	.....74	.....	.....74	.....	.....4,545	.....	.....	.....0	.....	08/23/2024.	1.....
87151#	FR	6	..	06/08/2017.	SYMETRA ASSIGNED BENF SVCS C (PAUKAN) MBS PAYMENT.....		1,832	1,832	1,266	1,798	.....	.....34	.....	.....34	.....	.....1,832	.....	.....	.....0	.....	06/08/2025.	1.....
87151#	FS	4	..	06/01/2017.	SYMETRA ASSIGNED BENEF SVC C (PRUITT) MBS PAYMENT.....		600	600	295	592	.....	.....8	.....	.....8	.....	.....600	.....	.....	.....0	.....	06/01/2034.	1.....
87151#	FX	3	..	06/01/2017.	SYMETRA ASSIGNED BENFS SVCS C (MEDINA) MBS PAYMENT.....		700	700	393	689	.....	.....11	.....	.....11	.....	.....700	.....	.....	.....0	.....	05/01/2032.	1.....
87151#	FY	1	..	06/05/2017.	SYMETRA ASSIGNED BENFS SVCS C (CALLAWAY) MBS PAYMENT.....		1,999	1,999	1,669	1,957	.....	.....42	.....	.....42	.....	.....1,999	.....	.....	.....0	.....	12/05/2019.	1.....
87151#	GA	2	..	06/01/2017.	SYMETRA ASSIGNED BENEF SVCS C (CROW) MBS PAYMENT.....		1,337	1,337	1,129	1,308	.....	.....29	.....	.....29	.....	.....1,337	.....	.....	.....0	.....	02/01/2020.	1.....
87151#	GD	6	..	06/27/2017.	SYMETRA ASSIGNED BENFS SERVICES C (VICK) MBS PAYMENT.....		1,792	1,792	1,243	1,758	.....	.....34	.....	.....34	.....	.....1,792	.....	.....	.....0	.....	06/27/2024.	1.....
87151#	GG	9	..	06/02/2017.	SYMETRA ASSIGNED BENEF SRVCS (CARPENTER) MBS PAYMENT.....		757	757	349	750	.....	.....7	.....	.....7	.....	.....757	.....	.....	.....0	.....	05/02/2043.	1.....

SCHEDULE D - PART 4

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

QE05.50

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87151@ AA 0	SYMETRA LIFE INSURANCE COMPANY (MILLER)		..	06/01/2017.	MBS PAYMENT.....		985	985	555	968	.....	.....17	.....	.....17	.....	.....985	.....	.....	.....0	.....	08/01/2029.	1.....
87151@ AB 8	SYMETRA LIFE INSURANCE COMPANY (GAYLE)		..	06/01/2017.	MBS PAYMENT.....		600	600	333	589	.....	.....11	.....	.....11	.....	.....600	.....	.....0	0	.....	05/01/2029.	1.....
87222E AC 2	TBW 2007-1 A3.....		..	06/01/2017.	MBS PAYMENT.....		80,134	80,134	58,498	39,637	.....	.....	.....	.....0	.....	.....39,637	.....	.....40,496	40,496	786	03/25/2037.	1FM.....
87247U AN 3	TICP 2014-3A D1.....		..	04/10/2017.	MBS PAYMENT.....		3,000,000	3,000,000	2,970,000	2,976,108	.....	.....23,892	.....	.....23,892	.....	.....3,000,000	.....	.....	.....0	67,373	01/20/2027.	2AM.....
87248N AA 6	THC ESCROW CORP III.....		..	06/26/2017.	VARIOUS.....		1,117,560	1,112,000	1,112,000	.....	.....	.....	.....	.....0	.....	.....1,112,000	.....	.....5,560	5,560	2,143	07/15/2024.	3FE.....
87286* AA 0	T5 MERGER CORP REVOLVER.....		..	05/05/2017.	CALLED BY ISSUER at 100.000....		107,326	107,326	107,326	.....	.....	.....	.....	.....0	.....	.....107,326	.....	.....	.....0	1,166	03/30/2022.	2.....
87286* AB 8	T5 MERGER CORP TL.....		..	05/02/2017.	CALLED BY ISSUER at 100.000....		10,313	10,313	10,178	9,586	.....	.....78	.....	.....78	.....	.....10,313	.....	.....	.....0	425	03/30/2022.	2.....
87319@ AB 7	TA MHI BUYER TL.....		..	04/28/2017.	CALLED BY ISSUER at 100.000....		1,375,436	1,375,436	1,362,300	1,364,043	.....	.....11,394	.....	.....11,394	.....	.....1,375,436	.....	.....	.....0	33,681	09/28/2021.	2Z.....
87319@ AD 3	TA MHI BUYER - TL 2.....		..	04/28/2017.	CALLED BY ISSUER at 100.000....		116,755	116,755	115,588	115,650	.....	.....1,106	.....	.....1,106	.....	.....116,755	.....	.....	.....0	2,791	09/28/2021.	2Z.....
87319@ AE 1	TA MHI BUYER - TL 3.....		..	04/28/2017.	CALLED BY ISSUER at 100.000....		208,699	208,699	206,612	207,615	.....	.....1,084	.....	.....1,084	.....	.....208,699	.....	.....	.....0	5,088	09/28/2021.	2Z.....
87319@ AF 8	TA MHI BUYER - TL 4.....		..	04/28/2017.	CALLED BY ISSUER at 100.000....		934,263	934,263	927,256	.....	.....	.....7,007	.....	.....7,007	.....	.....934,263	.....	.....	.....0	21,645	09/28/2021.	2.....
87407P AJ 9	TAL 2014-1A A.....		..	06/22/2017.	MBS PAYMENT.....		18,750	18,750	18,750	18,716	.....	.....34	.....	.....34	.....	.....18,750	.....	.....	.....0	298	02/22/2039.	1FE.....
87676P AE 4	TAXACT INC.....		..	05/22/2017.	CALLED BY ISSUER at 100.000....		1,043,826	1,043,826	965,539	973,595	.....	.....70,230	.....	.....70,230	.....	.....1,043,826	.....	.....	.....0	25,718	12/31/2022.	3FE.....
87814* AB 9	THE TEACHING COMPANY TL.....		..	04/03/2017.	VARIOUS.....		3,901	3,901	3,881	3,884	.....	.....17	.....	.....17	.....	.....3,901	.....	.....	.....0	114	08/24/2020.	3.....
87814* AC 7	THE TEACHING COMPANY REVOLVER..		..	05/31/2017.	PRIOR PERIOD INCOME.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	37	08/24/2020.	3.....
88031R AA 6	TENASKA ALABAMA II PART.....		..	06/30/2017.	SINK.....		11,464	11,464	11,464	11,464	.....	.....	.....	.....0	.....	.....11,464	.....	.....	.....0	351	03/30/2023.	2FE.....
88033G CR 9	TENET HEALTHCARE CORP.....		..	06/26/2017.	VARIOUS.....		892,440	888,000	888,000	.....	.....	.....	.....	.....0	.....	.....888,000	.....	.....4,440	4,440	1,711	07/15/2024.	3FE.....
880445 A* 2	TENNESSEE FARMERS MUTUAL INS CO (INSCO)		..	06/02/2017.	MBS PAYMENT.....		3,406	3,406	1,969	3,355	.....	.....50	.....	.....50	.....	.....3,406	.....	.....	.....0	.....	06/02/2033.	1.....
881561 WS 9	TMTS 2005-9HGS M1.....		..	06/01/2017.	MBS PAYMENT.....		52,379	52,379	43,867	51,559	.....	.....820	.....	.....820	.....	.....52,379	.....	.....	.....0	908	08/25/2035.	1FM.....
885220 EJ 8	TMST 2003-5 B2.....		..	06/01/2017.	MBS PAYMENT.....		71,428	71,428	57,499	70,946	.....	.....482	.....	.....482	.....	.....71,428	.....	.....	.....0	842	10/25/2043.	1FM.....
885220 HF 3	TMST 2005-1 B1.....		..	06/01/2017.	MBS PAYMENT.....		168,055	168,055	145,998	167,426	.....	.....629	.....	.....629	.....	.....168,055	.....	.....	.....0	2,264	04/25/2045.	1FM.....
88522U AH 0	TMST 2008-1 4A2.....		..	06/01/2017.	MBS PAYMENT.....		22,508	22,503	5,963	(160)	.....	.....22,668	.....	.....22,668	.....	.....22,508	.....	.....	.....0	508	04/25/2038.	1FM.....
88522Y AC 3	TMST 2007-4 3A1.....		..	06/01/2017.	MBS PAYMENT.....		28,528	28,528	28,136	28,535	.....	.....(7)	.....	.....(7)	.....	.....28,528	.....	.....	.....0	707	09/25/2037.	1FM.....
887317 BB 0	TIME WARNER INC.....		..	04/26/2017.	VARIOUS.....		99,693	100,000	99,615	99,618	.....	.....14	.....	.....14	.....	.....99,632	.....	.....61	61	1,488	02/15/2027.	2FE.....
88947E AJ 9	TOLL BROS FINANCE CORP.....		..	05/25/2017.	CITI.....		132,275	120,000	137,400	129,023	.....	.....(1,222)	.....	.....(1,222)	.....	.....127,801	.....	.....4,474	4,474	4,613	11/01/2019.	3FE.....
88947E AP 5	TOLL BROS FINANCE CORP.....		..	05/05/2017.	GOLDMAN SACHS.....		904,130	880,000	895,730	886,632	.....	.....(1,190)	.....	.....(1,190)	.....	.....885,443	.....	.....18,687	18,687	30,116	12/31/2018.	3FE.....
89150@ AA 7	TOTAL MERCHANT SERVICES.....		..	06/30/2017.	VARIOUS.....		1,398,450	1,398,450	1,398,450	1,398,450	.....	.....	.....	.....0	.....	.....1,398,450	.....	.....	.....0	91,434	12/05/2020.	4.....
89237C AD 3	TAOT 2015-B A3.....		..	06/15/2017.	MBS PAYMENT.....		236,661	236,661	236,652	.....	.....	.....102	.....	.....102	.....	.....236,661	.....	.....	.....0	744	05/15/2019.	1FE.....
893574 AH 6	TRANSCONT GAS PIPE LINE.....		..	06/06/2017.	STIFEL NICOLAUS & CO.....		276,091	210,000	270,619	.....	.....	.....(2,211)	.....	.....(2,211)	.....	.....268,408	.....	.....7,683	7,683	14,104	02/01/2026.	2FE.....
89361# AA 0	TRANSAMERICA LIFE INSURANCE (WOJAHN)		..	06/15/2017.	MBS PAYMENT.....		1,500	1,500	929	1,468	.....	.....32	.....	.....32	.....	.....1,500	.....	.....	.....0	.....	08/15/2021.	1.....
89361# AC 6	TRANSAMERICA LIFE INSURANCE (WOJAHN)		..	06/15/2017.	MBS PAYMENT.....		900	900	461	885	.....	.....15	.....	.....15	.....	.....900	.....	.....	.....0	.....	08/15/2026.	1.....
89361# AG 7	TRANSAMERICA OCCIDENTAL LIFE (FRANCO)		..	06/07/2017.	MBS PAYMENT.....		750	750	303	740	.....	.....10	.....	.....10	.....	.....750	.....	.....	.....0	.....	03/07/2028.	1.....
89361# AH 5	TRANSAMERICA OCCIDENTAL LIFE (CONRADO)		..	06/03/2017.	MBS PAYMENT.....		1,351	1,351	474	1,335	.....	.....15	.....	.....15	.....	.....1,351	.....	.....	.....0	.....	08/03/2032.	1.....
89361# AJ 1	TRANSAMERICA LIFE INSURANCE (WOJAHN)		..	06/15/2017.	MBS PAYMENT.....		3,000	3,000	1,490	2,956	.....	.....44	.....	.....44	.....	.....3,000	.....	.....	.....0	.....	08/15/2026.	1.....

SCHEDULE D - PART 4

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

QE05.51

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.51	CUSIP Identification	Description	F o r e i g n																			
	89361# AK 8	TRANSAMERICA LIFE INSURANCE (MONTALVO)	..	06/10/2017.	MBS PAYMENT.....		2,870	2,870	1,502	2,823	.....	.....47	.....	.....47	.....	.....2,870	.....	.....	.....0	.....	01/10/2031.	1.....
	89361# AM 4	TRANSAMERICA OCCIDENTAL LIFE (MONTALVO)	..	06/10/2017.	MBS PAYMENT.....		1,147	1,147	664	1,127	.....	.....21	.....	.....21	.....	.....1,147	.....	.....	.....0	.....	01/10/2028.	1.....
	89361# AP 7	TRANSAMERICA OCC LIFE INS. CO.(SULLIVAN)	..	06/13/2017.	MBS PAYMENT.....		3,597	3,597	2,572	3,512	.....	.....85	.....	.....85	.....	.....3,597	.....	.....	.....0	.....	01/13/2022.	1.....
	89361# AQ 5	TRANSAMERICA OCC LIFE INS CO (CAMPBELL)	..	06/05/2017.	MBS PAYMENT.....		2,101	2,101	1,711	2,038	.....	.....63	.....	.....63	.....	.....2,101	.....	.....	.....0	.....	07/05/2018.	1.....
	89361# AR 3	TRANS AM OCCID LIFE INS CO (MONTALVO)	..	06/10/2017.	MBS PAYMENT.....		675	675	338	665	.....	.....10	.....	.....10	.....	.....675	.....	.....	.....0	.....	01/10/2030.	1.....
	89361# AV 4	TRANSAMERICA OCC LIFE INS CO (GUILLORY)	..	06/19/2017.	MBS PAYMENT.....		2,250	2,250	1,569	2,202	.....	.....48	.....	.....48	.....	.....2,250	.....	.....	.....0	.....	12/19/2023.	1.....
	89361# AW 2	TRANSAM OCCID LIFE INS CO (MONTALVO)	..	06/10/2017.	MBS PAYMENT.....		983	983	503	967	.....	.....16	.....	.....16	.....	.....983	.....	.....	.....0	.....	01/10/2030.	1.....
	89361# AZ 5	TRANSAM OCCIDENTAL LIFE INS (MONTALVO)	..	06/10/2017.	MBS PAYMENT.....		1,031	1,031	524	1,014	.....	.....16	.....	.....16	.....	.....1,031	.....	.....	.....0	.....	01/10/2031.	1.....
	89361# BC 5	TRANSAMERICA LIFE INSURANCE CO (CARRIER)	..	06/01/2017.	MBS PAYMENT.....		1,037	1,037	654	1,014	.....	.....22	.....	.....22	.....	.....1,037	.....	.....	.....0	.....	06/01/2025.	1.....
	89361# BF 8	TRANSAMERICA LIFE INSURANCE CO (HICKS)	..	06/18/2017.	MBS PAYMENT.....		2,356	2,356	1,834	2,306	.....	.....50	.....	.....50	.....	.....2,356	.....	.....	.....0	.....	09/18/2021.	1.....
	89361# BH 4	TRANSAMERICA ANNUITY SVC CORP (CARRIER)	..	06/28/2017.	MBS PAYMENT.....		297	297	184	290	.....	.....7	.....	.....7	.....	.....297	.....	.....	.....0	.....	06/01/2025.	1.....
	89361# BN 1	AEGON ASSIGNMENT CORP (HARASYMIW)	..	06/19/2017.	MBS PAYMENT.....		1,050	1,050	482	1,039	.....	.....11	.....	.....11	.....	.....1,050	.....	.....	.....0	.....	06/19/2044.	1.....
	90327Q CX 5	USAA CAPITAL CORP.....	..	04/19/2017.	US BANCORP INVESTMENTS INC		526,427	520,000	519,750	519,822	.....	.....14	.....	.....14	.....	.....519,836	.....	.....6,591	6,591	9,166	08/01/2020.	1FE.....
	90331@ AB 5	USAA LIFE INSURANCE (MOSER).....	..	04/11/2017.	MATURITY.....		30,000	30,000	22,402	29,415	.....	.....585	.....	.....585	.....	.....30,000	.....	.....	.....0	.....	04/11/2017.	1.....
	90331@ AE 9	USAA LIFE INSURANCE COMPANY (GOODMAN)	..	06/28/2017.	MBS PAYMENT.....		794	794	653	770	.....	.....24	.....	.....24	.....	.....794	.....	.....	.....0	.....	11/28/2018.	1.....
	903436 AA 1	US AIRWAYS 2011-1A PTT.....	..	04/22/2017.	MBS PAYMENT.....		158,938	158,938	183,466	159,451	.....	.....(513)	.....	.....(513)	.....	.....158,938	.....	.....	.....0	5.662	10/22/2023.	1FE.....
	90345W AD 6	US AIRWAYS 2012-2A PTT.....	..	06/03/2017.	SINK.....		131,543	131,543	126,775	131,318	.....	.....225	.....	.....225	.....	.....131,543	.....	.....	.....0	3.042	06/03/2025.	1FE.....
	907825 AA 1	UNION PACIFIC RR 2014-1.....	..	05/14/2017.	SINK.....		92,880	92,880	93,081	92,879	.....	.....	.....	.....0	.....	.....92,880	.....	.....	.....0	1.499	05/14/2026.	1FE.....
	90932P AA 6	UNITED AIR 2014-1 A PTT.....	..	04/11/2017.	SINK.....		185,466	185,466	194,303	185,612	.....	.....(146)	.....	.....(146)	.....	.....185,466	.....	.....	.....0	3.709	04/11/2026.	1FE.....
	91115* AB 7	UNITED OF OMAHA LIFE INS CO (JACKSON)	..	06/21/2017.	MBS PAYMENT.....		1,980	1,980	1,043	1,953	.....	.....27	.....	.....27	.....	.....1,980	.....	.....	.....0	.....	12/21/2034.	1.....
	91115* AC 5	UNITED OF OMAHA LIFE INSUR CO (JACKSON)	..	06/21/2017.	MBS PAYMENT.....		1,800	1,800	833	1,778	.....	.....22	.....	.....22	.....	.....1,800	.....	.....	.....0	.....	12/21/2037.	1.....
	912137 A* 7	AMERICAN INTL LIFE ASSUR CO NY (MEDINA)	..	06/01/2017.	MBS PAYMENT.....		1,500	1,500	959	1,499	.....	.....1	.....	.....1	.....	.....1,500	.....	.....	.....0	.....	02/01/2022.	1.....
	912137 A@ 5	AMERICAN INTL LIFE ASSUR CO NY (BARR)	..	06/27/2017.	MBS PAYMENT.....		1,500	1,500	902	1,473	.....	.....27	.....	.....27	.....	.....1,500	.....	.....	.....0	.....	12/27/2030.	1.....
	912137 C# 1	AMERICAN HOME ASSURANCE CO (LOWRIE)	..	06/07/2017.	MBS PAYMENT.....		4,500	4,500	2,591	4,442	.....	.....58	.....	.....58	.....	.....4,500	.....	.....	.....0	.....	08/07/2038.	1.....
	912137 C* 5	US LIFE INS CO IN THE CITY OF NY (BARR)	..	06/27/2017.	MBS PAYMENT.....		2,044	2,044	749	2,021	.....	.....23	.....	.....23	.....	.....2,044	.....	.....	.....0	.....	07/27/2039.	1.....

SCHEDULE D - PART 4

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

QE05.52

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
913017	CH	0	..	05/01/2017	MURIEL SIEBERT.....	.....	.....2,914,800	3,000,000	2,993,970	2,994,058	.....	.....181	.....	.....181	.....	.....2,994,239	.....	.....(79,439)	(79,439)	40,413	11/01/2026	1FE.....
913017	CP	2		06/13/2017	BANK AMERICA.....	.....	.....102,385	100,000	99,724	.....	.....	.....1	.....	.....1	.....	.....99,725	.....	.....2,660	2,660	461	05/04/2047	1FE.....
91324P	BC	5		04/05/2017	GOLDMAN SACHS.....	.....	.....7,176	7,000	6,956	7,000	.....	.....	.....	.....0	.....	.....7,000	.....	.....176	176	165	11/15/2017	1FE.....
91830L	AK	4		06/26/2017	MBS PAYMENT.....	.....	.....1,122	1,122	1,074	1,108	.....	.....14	.....	.....14	.....	.....1,122	.....	.....0	0	25	06/26/2045	5.....
922167	A#	8	..	06/24/2017	VARIABLE ANNUITY LIFE INSUR CO (ROSADO)	.....	.....5,580	5,580	2,741	5,506	.....	.....74	.....	.....74	.....	.....5,580	.....	.....0	0	.....	07/24/2035	1.....
922167	A@	0	..	06/12/2017	VARIABLE ANNUITY LIFE INS CO (ARROWITZ)	.....	.....5,289	5,289	1,917	5,231	.....	.....58	.....	.....58	.....	.....5,289	.....	.....0	0	.....	11/12/2042	1.....
922167	B#	7	..	06/12/2017	AMERICAN GENERAL ASMT CORP NY (ARROWITZ)	.....	.....1,500	1,500	566	1,484	.....	.....16	.....	.....16	.....	.....1,500	.....	.....0	0	.....	11/12/2042	1.....
922167	B@	9	..	06/24/2017	VARIABLE ANNUITY LIFE INSUR CO (ROSADO)	.....	.....2,638	2,638	1,036	2,605	.....	.....33	.....	.....33	.....	.....2,638	.....	.....0	0	.....	07/24/2039	1.....
92262@	AB	4	..	06/30/2017	VENDOR CREDENTIALING TL.....	.....	.....8,923	8,923	8,876	7,272	.....	.....43	.....	.....43	.....	.....8,923	.....	.....0	0	243	11/18/2021	2FE.....
92343V	DU	5	..	04/27/2017	VERIZON COMMUNICATIONS.....	.....	.....83,360	80,000	82,176	.....	.....	.....(7)	.....	.....(7)	.....	.....82,170	.....	.....1,190	1,190	537	03/16/2037	2FE.....
92343V	DV	3	..	06/13/2017	VERIZON COMMUNICATIONS.....	.....	.....252,460	230,000	242,281	.....	.....	.....(21)	.....	.....(21)	.....	.....242,260	.....	.....10,200	10,200	3,028	03/16/2047	2FE.....
92343V	DY	7	..	06/29/2017	VERIZON COMMUNICATIONS.....	.....	.....394,899	380,000	377,173	.....	.....	.....62	.....	.....62	.....	.....377,235	.....	.....17,664	17,664	4,227	03/16/2027	2FE.....
92549*	BA	2	..	06/30/2017	VETCOR PRACTICES - TL.....	.....	.....3,059	3,059	3,022	3,025	.....	.....35	.....	.....35	.....	.....3,059	.....	.....0	0	193	04/20/2021	2.....
92549*	BH	7	..	06/30/2017	VETCOR PRACTICES - 2ND AMEND DDTL	.....	.....637	637	637	.....	.....	.....	.....	.....0	.....	.....637	.....	.....0	0	22	04/20/2021	2FE.....
92549*	BL	8	..	06/30/2017	VETCOR PRACTICES - 3RD AMEND DDTL	.....	.....497	497	497	.....	.....	.....	.....	.....0	.....	.....497	.....	.....0	0	19	04/20/2021	2Z.....
92553P	AQ	5	..	06/05/2017	VIACOM INC.....	.....	.....28,941	30,000	27,452	.....	.....	.....8	.....	.....8	.....	.....27,460	.....	.....1,481	1,481	691	06/15/2043	2FE.....
92553P	BB	7	..	06/05/2017	VIACOM INC.....	.....	.....145,754	150,000	149,222	149,237	.....	.....28	.....	.....28	.....	.....149,266	.....	.....(3,512)	(3,512)	3,464	10/04/2026	2FE.....
92927B	AB	8	..	06/01/2017	WAMU 2007-OA6 1A1B.....	.....	.....76,614	105,274	29,411	.....	.....	.....1,297	.....	.....1,297	.....	.....76,614	.....	.....0	0	.....	07/25/2047	4.....
933634	AJ	6	..	06/01/2017	WAMU 2007-HY3 4A1.....	.....	.....269,620	279,295	203,472	262,786	.....	.....6,834	.....	.....6,834	.....	.....269,620	.....	.....0	0	3,502	03/25/2037	1FM.....
93363E	AA	3	..	06/01/2017	WAMU 2006-AR10 1A1.....	.....	.....152,695	170,676	122,649	148,090	.....	.....4,605	.....	.....4,605	.....	.....152,695	.....	.....0	0	2,148	09/25/2036	1FM.....
93363X	AC	7	..	06/25/2017	WMHE 2007-HE4 2A2.....	.....	.....112,975	112,975	69,405	111,539	.....	.....1,436	.....	.....1,436	.....	.....112,975	.....	.....0	0	449	07/25/2047	1FM.....
93363X	AD	5	..	06/25/2017	WMHE 2007-HE4 2A3.....	.....	.....37,160	37,160	23,550	36,721	.....	.....439	.....	.....439	.....	.....37,160	.....	.....0	0	154	07/25/2047	1FM.....
93364F	AA	9	..	06/01/2017	WAMU 2007-HY7 1A1.....	.....	.....24,811	25,791	17,789	24,648	.....	.....163	.....	.....163	.....	.....24,811	.....	.....0	0	320	07/25/2037	1FM.....
939336	2J	1	..	06/01/2017	WMALT 2005-1 1A6.....	.....	.....26,534	26,534	10,833	10,833	.....	.....	.....	.....0	.....	.....10,833	.....	.....15,701	15,701	610	03/25/2035	1FM.....
93934F	AD	4	..	06/01/2017	WMALT 2005-5 CB4.....	.....	.....152,583	163,321	156,286	156,286	.....	.....(4,766)	.....	.....(4,766)	.....	.....151,520	.....	.....1,063	1,063	3,638	07/25/2035	2FM.....
93934F	NT	5	..	06/01/2017	WMALT 2006-3 4CB.....	.....	.....12,438	15,670	10,926	12,478	.....	.....(40)	.....	.....(40)	.....	.....12,438	.....	.....0	0	402	03/25/2036	1FM.....
93934N	AJ	4	..	06/01/2017	WMALT 2006-5 1A9.....	.....	.....130,421	162,817	113,972	109,609	.....	.....8,123	.....	.....8,123	.....	.....117,732	.....	.....12,689	12,689	4,305	07/25/2036	1FM.....
93935F	AB	7	..	06/25/2017	WMALT 2006-AR6 1A1B.....	.....	.....81,927	205,152	81,836	82,686	.....	.....(760)	.....	.....(760)	.....	.....81,927	.....	.....0	0	597	07/25/2046	5FM.....
93936F	AA	8	..	06/25/2017	WMALT 2007-OC1 A1.....	.....	.....26,044	26,161	8,089	24,825	.....	.....1,219	.....	.....1,219	.....	.....26,044	.....	.....0	0	134	01/25/2047	1FM.....
93936H	AA	4	..	06/26/2017	WMALT 2007-2 1A1.....	.....	.....3,458	11,925	6,865	3,726	.....	.....(268)	.....	.....(268)	.....	.....3,458	.....	.....0	0	442	04/25/2037	1FM.....
93936H	AK	2	..	04/06/2017	VARIOUS.....	.....	.....2,598,187	.....	.....2,866,996	2,344,779	77,689	(110,837)	.....	.....(33,148)	.....	.....2,311,631	286,556	286,556	184,366	184,366	04/25/2037	6FE.....
93936N	AA	1	..	06/01/2017	WMALT 2007-4 1A1.....	.....	.....197,601	203,438	163,005	195,156	.....	.....2,445	.....	.....2,445	.....	.....197,601	.....	.....0	0	4,577	06/25/2037	1FM.....
93936P	AF	5	..	06/01/2017	WMALT 2007-5 A6.....	.....	.....26,533	27,874	17,676	25,940	.....	.....594	.....	.....594	.....	.....26,533	.....	.....0	0	701	06/25/2037	1FM.....
942683	AH	6	..	05/30/2017	ACTAVIS INC.....	.....	.....10,480	10,000	9,933	.....	.....	.....	.....	.....0	.....	.....9,933	.....	.....547	547	.....	10/01/2042	2FE.....
949746	SA	0	..	05/11/2017	WELLS FARGO & COMPANY.....	.....	.....2,160,648	2,195,000	2,146,073	.....	.....	.....2,317	.....	.....2,317	.....	.....2,148,391	.....	.....12,257	12,257	14,085	07/26/2021	1FE.....
94974B	GP	9	..	05/30/2017	FIRST TENNESSEE.....	.....	.....2,548,750	2,500,000	2,505,505	2,505,162	.....	.....(216)	.....	.....(216)	.....	.....2,504,945	.....	.....43,805	43,805	59,906	09/29/2025	1FE.....

SCHEDULE D - PART 4

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

QE05.53

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)														
949773	AF	2	WFMB	2007-6 A6		06/01/2017	MBS PAYMENT		109,362	123,188	117,491	109,277			84		84		109,362			0	3,185	05/25/2037	1FM													
94979Y	AP	0	WFMB	2003-O 1A11	06/01/2017	MBS PAYMENT		1,497	1,497	1,402	1,488			10		10		1,497			0	18	01/25/2034	1FM														
949812	AA	9	WFMB	2004-I 1A1	06/01/2017	MBS PAYMENT		14,353	14,353	14,047	14,047					0		14,047		306	306	221	07/25/2034	1FM														
94981Q	AD	0	WFMB	2005-AR16 2A1	06/01/2017	MBS PAYMENT		30,599	30,599	20,654	30,149		450		450		30,599			0	367	02/25/2034	1FM															
94981S	AE	4	WFMB	2005-16 A2	06/01/2017	MBS PAYMENT		20,872	20,872	16,697	20,403		469		469		20,872			0	468	01/25/2036	1FM															
94982A	AK	8	WFMB	2004-Y 3A3	06/01/2017	MBS PAYMENT		120,027	120,027	114,326	119,390		637		637		120,027			0	1,510	11/25/2034	1FM															
949837	AE	8	WFMB	2007-10 1A5	06/01/2017	MBS PAYMENT		131,403	142,851	129,459	130,364		1,039		1,039		131,403			0	3,611	07/25/2037	1FM															
949837	AT	5	WFMB	2007-10 1A18	06/01/2017	MBS PAYMENT		197,772	215,003	196,957	192,723		5,049		5,049		197,772			0	5,447	07/25/2037	1FM															
949837	CF	3	WFMB	2007-10 2A12	06/01/2017	MBS PAYMENT		38,981	52,836	36,985	37,679		1,302		1,302		38,981			0	1,172	07/25/2037	1FM															
94983B	AT	6	WFMB	2006-4 2A2	06/01/2017	MBS PAYMENT		138,755	156,593	118,933	136,904		1,852		1,852		138,755			0	3,673	04/25/2036	1FM															
94983H	AA	4	WFMB	2005-11 1A1	06/01/2017	MBS PAYMENT		455,847	455,847	462,522	462,522					0		462,522		(6,675)	(6,675)	11,063	11/25/2035	2FM														
94983L	BB	2	WFMB	2006-2 3A1	06/01/2017	MBS PAYMENT		349,402	349,402	344,268	344,268					0		344,268		5,134	5,134	8,761	03/25/2036	3FM														
94983S	AL	6	WFMB	2006-8 A9	06/01/2017	MBS PAYMENT		170,076	184,133	185,974	171,450		(1,374)			(1,374)		170,076			0	4,616	07/25/2036	2FM														
94983T	AM	2	WFMB	2006-AR6 6A2	06/01/2017	MBS PAYMENT		66,602	67,432	41,835	41,835		3,264		3,264		45,099		21,504	21,504	793	03/25/2036	1FM															
94984C	AF	3	WFMB	2006-AR11 A6	06/01/2017	MBS PAYMENT		186,547	190,582	165,324	183,479		3,068		3,068		186,547			0	2,272	08/25/2036	1FM															
94984F	AC	3	WFMB	2006-11 A3	06/01/2017	MBS PAYMENT		83,510	93,448	85,155	82,469		1,040		1,040		83,510			0	2,266	09/25/2036	1FM															
94984J	AF	8	WFMB	2006-13 A6	05/01/2017	MBS PAYMENT		3,840	95,838	28,490	28,490					0		28,490		(24,650)	(24,650)	2,023	10/25/2036	3FM														
94984R	AA	1	WFMB	2006-15 A1	06/01/2017	MBS PAYMENT		116,219	124,634	115,053	115,335		884		884		116,219			0	2,992	11/25/2036	1FM															
94984T	AG	4	WFALT	2007-PA1 A7	06/01/2017	MBS PAYMENT		91,523	102,084	74,521	91,251		272			272		91,523			0	2,487	03/25/2037	1FM														
94984T	AH	2	WFALT	2007-PA1 A8	06/25/2017	MBS PAYMENT		59,546	66,417	28,642	57,115		2,431			2,431		59,546			0	376	03/25/2037	1FM														
94984X	AA	8	WFMB	2007-2 1A1	06/01/2017	MBS PAYMENT		142,820	155,592	139,255	142,908		(88)		(88)		142,820			0	3,867	03/25/2037	1FM															
94984X	AN	0	WFMB	2007-2 1A13	06/01/2017	MBS PAYMENT		326,074	355,232	327,702	327,658		(1,585)			(1,585)		326,074			0	8,828	03/25/2037	1FM														
94985F	AA	6	WFALT	2007-PA2 1A1	06/01/2017	MBS PAYMENT		605,279	631,524	519,265	595,022		10,257		10,257		605,279			0	15,743	06/25/2037	1FM															
94985G	AH	9	WFALT	2007-PA3 3A1	06/01/2017	MBS PAYMENT		367,409	409,637	357,408	370,284		(2,875)			(2,875)		367,409			0	11,048	07/25/2037	1FM														
94985J	AK	6	WFMB	2007-7 A10	06/01/2017	MBS PAYMENT		167,430	179,981	155,796	164,090		3,340		3,340		167,430			0	4,552	06/25/2037	1FM															
94985J	BM	1	WFMB	2007-7 A36	06/01/2017	MBS PAYMENT		223,201	238,641	228,902	223,074		127		127		223,201			0	6,030	06/25/2037	1FM															
94985J	CA	6	WFMB	2007-7 A49	06/01/2017	MBS PAYMENT		241,677	259,794	232,515	238,726		2,952		2,952		241,677			0	6,571	06/25/2037	1FM															
94985R	AQ	5	WFMB	2007-4 A15	06/01/2017	MBS PAYMENT		281,937	295,608	265,804	265,804		10,833		10,833		276,636		5,301	5,301	7,882	04/25/2037	1FM															
94985T	AK	4	WFMB	2007-3 1A10	06/01/2017	MBS PAYMENT		295,551	304,764	284,258	292,960		2,591		2,591		295,551			0	6,934	04/25/2037	1FM															
94985W	DT	5	WFMB	2007-11 A90	06/01/2017	MBS PAYMENT		2,824	3,112	2,816	2,807		17			17		2,824			0	77	08/25/2037	1FM														
94986A	AB	4	WFMB	2007-8 1A2	06/01/2017	MBS PAYMENT		199,362	216,465	196,172	197,554		1,809		1,809		199,362			0	5,148	07/25/2037	1FM															
94986A	AX	6	WFMB	2007-8 1A22	06/01/2017	MBS PAYMENT		344,398	373,944	355,237	355,237		(5,371)			(5,371)		349,866		(5,468)	(5,468)	8,893	07/25/2037	1FM														
94986X	AF	5	WFMLT	2010-RR2 2A2	06/01/2017	MBS PAYMENT		376,106	376,106	352,599	375,412		694		694		376,106			0	8,628	04/27/2035	1FM															
949922	AA	6	WFALT	2007-PA5 1A1	06/01/2017	MBS PAYMENT		184,845	217,183	196,866	184,423		422		422		184,845			0	5,538	11/25/2037	1FM															
95000U	2A	0	WELLS FARGO & COMPANY		05/15/2017	WELLS FARGO SECURITIES LLC		120,391	120,000	120,000						0		120,000		391	391		05/22/2028	1FE														
95058X	AB	4	WEN	2015-1A A2II	06/15/2017	MBS PAYMENT		8,500	8,500	8,500	8,500					0		8,500			0	173	06/15/2045	2AM														
95058X	AC	2	WEN	2015-1A A23	06/15/2017	MBS PAYMENT		5,000	5,000	4,953	4,988		12		12		5,000			0	112	06/15/2045	2AM															
95873*	AJ	3	WESTERN NATIONAL LIFE INS CO (CROCKETT)		06/22/2017	MBS PAYMENT		1,392	1,392	733	1,369		23		23		1,392			0		06/22/2029	1															
966837	AE	6	WHOLE FOODS MARKET INC		06/23/2017	VARIOUS		10,819,415	10,125,000	10,308,797	10,306,560		(6,240)			(6,240)		10,300,320		519,095	519,095	241,493	12/03/2025	2FE														
970631	AA	5	WESTF	2012-A A	06/15/2017	MBS PAYMENT		131,562	131,562	131,562	131,562					0		131,562			0	3,015	09/15/2037	1FE														
983919	AJ	0	XILINX INC		06/28/2017	RBC CAPITAL MARKETS SECURITIES - US		341,472	340,000	339,616				4		4		339,620		1,852	1,852	836	06/01/2024	1FE														

SCHEDULE D - PART 4

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

QE05.54

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
984582	AA	4	YMLT 2007-1 A.....	..	06/25/2017.	MBS PAYMENT.....	.....	.....61	61	26	26	.....	.....	.....	.....0	.....	.....26	.....	.....35	35	.....	06/25/2037.	1FM.....
98953@	AB	5	ZEST HOLDINGS.....	..	04/18/2017.	CALLED BY ISSUER at 100.000....	.....	.....815,120	815,120	815,120	815,120	.....	.....	.....	.....0	.....	.....815,120	.....	.....	.....	.....14,252	08/16/2020.	3.....
AFFINI	ON	1	AFFINION.....	..	06/30/2017.	VARIOUS.....	.....	.....3,534,448	3,589,094	3,490,887	.....	.....	.....1,757	.....	.....1,757	.....	.....3,492,645	.....	.....41,804	41,804	1	05/10/2022.	4.....
ALLARR	EV	7	ALL AROUND ROUSTABOUT-REVOLVER.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....34,653	34,653	34,653	19,847	.....	.....	.....	.....0	.....	.....34,653	.....	.....	.....	.....3,000	09/30/2021.	6.....
AMERIC	AN	1	AMERICAN MEDIA.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....20,934	20,934	20,568	.....	.....	.....366	.....	.....366	.....	.....20,934	.....	.....	.....	.....9	08/22/2020.	4.....
AMERME	DA	7	AMERICAN MEDIA.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....28,691	28,691	27,831	27,890	.....	.....802	.....	.....802	.....	.....28,691	.....	.....	.....	.....1,927	08/22/2020.	4Z.....
ASCENT	2N	5	ASCENT RESOURCES UTICA SECOND INCREMENT.....	..	04/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....442,742	442,742	431,179	435,366	.....	.....7,377	.....	.....7,377	.....	.....442,742	.....	.....	.....	.....64,819	09/30/2018.	4.....
ASCENT	EX	0	ASCENT RESOURCES UTICA EXISTING.....	..	04/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....447,336	447,336	424,021	431,806	.....	.....15,530	.....	.....15,530	.....	.....447,336	.....	.....	.....	.....41,654	09/30/2018.	4.....
ASCENT	FR	2	ASCENT RESOURCES UTICA FIRST INCREMENTAL.....	..	04/05/2017.	CALLED BY ISSUER at 100.000....	.....	.....1,231,841	1,231,841	1,199,587	1,211,316	.....	.....20,524	.....	.....20,524	.....	.....1,231,841	.....	.....	.....	.....145,218	09/30/2018.	4.....
ASOCIN	CT	1	ASSOCIATES INC TL.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....2,305	2,305	2,282	2,283	.....	.....22	.....	.....22	.....	.....2,305	.....	.....	.....	.....115	12/23/2019.	4Z.....
BCCODF	F0	6	BHLT 2003-1 X.....	..	04/25/2017.	MBS PAYMENT.....	.....	.....107,630	107,630	107,727	107,727	.....	.....	.....	.....0	.....	.....107,727	.....	.....(97)	(97)	331	10/25/2034.	6.....
BCC28G	EV	9	ATLSS 2014-1 A.....	..	06/15/2017.	MBS PAYMENT.....	.....	.....78,000	78,000	78,000	78,000	.....	.....	.....	.....0	.....	.....78,000	.....	.....	.....	.....1,584	12/15/2039.	1.....
BGH318	6T	2	AWAS AVIATIONS HOLDINGS.....	..	06/13/2017.	CALLED BY ISSUER at 100.000....	.....	.....28,282	28,282	28,329	28,282	.....	.....	.....	.....0	.....	.....28,282	.....	.....	.....	.....613	06/10/2018.	3.....
BGH340	7U	2	AABS 2013-1 A:A.....	..	06/22/2017.	CALLED BY ISSUER at 100.000....	.....	.....13,974	13,974	14,184	14,129	.....	.....(155)	.....	.....(155)	.....	.....13,974	.....	.....	.....	.....288	01/15/2038.	1FE.....
BGH38M	5T	5	RISE LTD-2013 BANK LOANS..	..	06/15/2017.	VARIOUS.....	.....	.....20,919	20,919	21,076	21,045	.....	.....(126)	.....	.....(126)	.....	.....20,919	.....	.....	.....	.....485	02/12/2039.	1FE.....
BLKANG	US	4	BLACK ANGUS STEAKHOUSES, LLC.....	..	05/01/2017.	VARIOUS.....	.....	.....103,125	103,125	103,125	103,125	.....	.....	.....	.....0	.....	.....103,125	.....	.....	.....	.....1,207	04/24/2020.	5*.....
BROCKH	LD	7	BROCK HOLDINGS.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....8,250	8,250	7,993	7,998	.....	.....252	.....	.....252	.....	.....8,250	.....	.....	.....	.....427	09/07/2021.	4Z.....
C7236#	AA	2	PET HOLDINGS - TL.....	..	04/03/2017.	CALLED BY ISSUER at 100.000....	.....	.....10,770	10,770	10,650	10,695	.....	.....75	.....	.....75	.....	.....10,770	.....	.....	.....	.....355	07/05/2022.	3.....
C7236#	AC	8	PET HOLDINGS - REVOLVER.....	..	06/20/2017.	VARIOUS.....	.....	.....319,839	319,839	319,839	6,153	.....	.....	.....	.....0	.....	.....319,839	.....	.....	.....	.....2,200	07/05/2022.	4.....
CVSHOL	D3	0	CVS HOLDING - TL 3A.....	..	04/03/2017.	DIRECT.....	.....	.....53,628	70,482	52,772	52,923	.....	.....705	.....	.....705	.....	.....53,628	.....	.....	.....	.....	08/14/2021.	3.....
DILIB2	TL	2	DILIGENT CORP - TRANCHE B-2 TL.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....3,175	3,175	3,128	.....	.....	.....48	.....	.....48	.....	.....3,175	.....	.....	.....	.....45	04/14/2022.	3.....
FASDHO	LD	3	FASTENER DISTRIBUTION HOLDINGS - TL.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....31,827	31,827	31,047	.....	.....	.....780	.....	.....780	.....	.....31,827	.....	.....	.....	.....49	03/31/2022.	3.....
G7366*	AB	2	TRINTECH TL.....	..	04/28/2017.	CALLED BY ISSUER at 100.000....	.....	.....3,504	3,504	3,463	3,469	.....	.....35	.....	.....35	.....	.....3,504	.....	.....	.....	.....123	10/01/2021.	3FE.....
GRACEL	ND	3	GRACELAND DD TL.....	..	05/01/2017.	VARIOUS.....	.....	.....2,836	2,836	2,819	2,804	.....	.....12	.....	.....12	.....	.....2,836	.....	.....	.....	.....164	06/16/2019.	5*.....
IMPACS	AL	3	IMPACT SALES.....	..	06/30/2017.	VARIOUS.....	.....	.....179,583	181,680	179,263	178,819	.....	.....315	.....	.....315	.....	.....179,583	.....	.....	.....	.....5,220	12/31/2021.	3.....
KDCSOD	DT	5	KDC SOLAR DD TL.....	..	05/08/2017.	VARIOUS.....	.....	.....61,266	61,266	61,266	61,266	.....	.....	.....	.....0	.....	.....61,266	.....	.....	.....	.....7,273	11/20/2018.	4.....
KDCSOL	TL	7	KDC SOLAR TL.....	..	05/08/2017.	VARIOUS.....	.....	.....84,856	84,856	82,947	83,522	.....	.....1,334	.....	.....1,334	.....	.....84,856	.....	.....	.....	.....4,009	11/20/2018.	4.....
KENCOL	E1	8	KENNETH COLE PRODUCTIONS, INC.....	..	06/28/2017.	CALLED BY ISSUER at 100.000....	.....	.....150,368	150,368	148,488	.....	.....	.....1,880	.....	.....1,880	.....	.....150,368	.....	.....	.....	.....4,100	03/21/2022.	4Z.....
KILOFI	ND	6	KILOWATT FINANCIAL LLC DD.....	..	06/13/2017.	CALLED BY ISSUER at 100.000....	.....	.....351,475	351,475	350,528	350,850	.....	.....625	.....	.....625	.....	.....351,475	.....	.....	.....	.....21,022	04/07/2020.	3.....
KILOFI	NT	1	KILOWATT FINANCIAL LLC TL.....	..	06/13/2017.	CALLED BY ISSUER at 100.000....	.....	.....292,496	292,496	282,199	250,634	.....	.....7,321	.....	.....7,321	.....	.....292,496	.....	.....	.....	.....14,061	04/07/2020.	3.....
KITARA	HC	1	KITARA HOLDCO CORP.....	..	06/30/2017.	VARIOUS.....	.....	.....107,197	107,197	103,272	104,901	.....	.....2,296	.....	.....2,296	.....	.....107,197	.....	.....	.....	.....4,183	01/28/2019.	4.....
LASKOH	LD	7	LASKO.....	..	04/28/2017.	CALLED BY ISSUER at 100.000....	.....	.....45,953	45,953	45,006	45,024	.....	.....929	.....	.....929	.....	.....45,953	.....	.....	.....	.....1,593	11/18/2021.	4Z.....
LX1287	92	4	GRUPO HIMA LOAN A.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....26,667	66,667	50,548	50,548	.....	.....	.....	.....0	.....	.....50,548	.....	.....(23,881)	(23,881)	2,961	01/31/2018.	4Z.....
LX1287	93	2	GRUPO HIMA LOAN B.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....1,339	3,339	2,571	2,571	.....	.....	.....	.....0	.....	.....2,571	.....	.....(1,232)	(1,232)	119	01/31/2018.	4Z.....
MAMMTN	SK	7	MAMMOTH MOUNTAIN SKI AREA LLC.....	..	06/30/2017.	VARIOUS.....	.....	.....3,304	3,304	3,255	3,264	.....	.....40	.....	.....40	.....	.....3,304	.....	.....	.....	.....148	09/15/2020.	4.....
MOMENT	EL	1	MOMENTUM TELECOM INC.....	..	06/01/2017.	PRIOR PERIOD INCOME.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....17,968	03/10/2019.	4.....
ONYXCE	NT	4	ONYX CENTERSOURCE.....	..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....5,524	5,524	5,467	5,362	.....	.....57	.....	.....57	.....	.....5,524	.....	.....	.....	.....228	12/20/2021.	4Z.....
ORGGCH	OL	1	ORG GC HOLDINGS LLC.....	..	04/03/2017.	CALLED BY ISSUER at 100.000....	.....	.....37,640	37,640	36,605	36,740	.....	.....899	.....	.....899	.....	.....37,640	.....	.....	.....	.....885	12/31/2021.	3.....

SCHEDULE D - PART 4

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

QE05.55

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
PAYALL IC 8	PAYMENT ALLIANCE.....		..	06/01/2017.	VARIOUS.....	.....	..32,628	32,628	32,628	32,628	.....	.....	.....	.....0	.....	..32,628	.....	.....	.....0	2,064	06/10/2018.	4.....
PEGASU SA 6	PEGASUS SOLUTIONS TL-A.....		..	05/01/2017.	VARIOUS.....	.....	..6,402,000	10,933,333	10,825,383	10,933,333	.....	.....	..4,531,333	(4,531,333)	.....	.....6,402,000	.....	.....	.....0	68,987	11/10/2019.	6.....
PEGUST LB 0	PEGASUS SOLUTIONS TL-B.....		..	05/01/2017.	VARIOUS.....	.....	.....2,416,250	2,416,250	2,396,250	2,416,250	.....	.....	..2,416,250	(2,416,250)	.....	.....	.....	.....0	.....	02/10/2018.	6.....	
POINTB LK 0	POINT BLANK ENTERPRISES, INC.....		..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....3,726	3,726	3,651	3,667	.....	.....59	.....	.....59	.....	.....3,726	.....	.....	.....0	208	05/29/2021.	3.....
REALDI NC 0	REALD INC.....		..	06/30/2017.	VARIOUS.....	.....	.....16,058	16,058	15,494	14,917	.....	.....501	.....	.....501	.....	.....16,058	.....	.....	.....0	720	03/22/2021.	3.....
SMARTF IN 9	SMART FINANCIAL.....		..	05/01/2017.	DIRECT.....	.....	.....333,333	333,333	333,333	333,333	.....	.....	.....	.....0	.....	.....333,333	.....	.....	.....0	.....	11/21/2021.	4Z.....
SOFSSR 03 6	SOF RECEIVABLES 3, LLC.....		..	05/31/2017.	CALLED BY ISSUER at 100.000....	.....	.....11,796,550	11,796,550	11,796,550	9,097,746	.....	.....	.....	.....0	.....	.....11,796,550	.....	.....	.....0	431,160	03/30/2018.	1Z.....
SOUTHE AT 0	SOUTHERN THEATERS LLC.....		..	06/22/2017.	CALLED BY ISSUER at 100.000....	.....	.....45,602	45,602	45,602	44,950	.....	.....	.....	.....0	.....	.....45,602	.....	.....	.....0	1,210	11/03/2020.	4Z.....
VIVSOL AR 0	VIVINT SOLAR.....		..	04/28/2017.	VARIOUS.....	.....	.....8,634	8,634	8,634	6,466	.....	.....	.....	.....0	.....	.....8,634	.....	.....	.....0	347	03/16/2020.	4Z.....
WILTBR ND 6	WILTON BRANDS.....		..	06/01/2017.	CALLED BY ISSUER at 100.000....	.....	.....681,700	681,700	668,066	.....	.....	.....13,634	.....	.....13,634	.....	.....681,700	.....	.....	.....0	.....	06/30/2022.	4.....
WTIHOL D2 6	WTI HOLDINGS LLC.....		..	06/30/2017.	CALLED BY ISSUER at 100.000....	.....	.....19,690	19,690	19,198	19,268	.....	.....422	.....	.....422	.....	.....19,690	.....	.....	.....0	1,096	01/29/2021.	4Z.....
XX5X27 24 3	EMCM 02-1.....		..	06/01/2017.	STORM HARBOUR SECURITIES..	.....	.....4,000,000	10,000,000	3,400,000	.....	.....	.....(134,187)	.....	.....(134,187)	.....	.....3,265,813	.....	.....734,187	734,187	.....	03/01/2030.	1.....
ZOTECF AR 1	ZOTEC PARTNERS LLC.....		..	04/03/2017.	CALLED BY ISSUER at 100.000....	.....	.....25,959	25,959	25,310	25,441	.....	.....518	.....	.....518	.....	.....25,959	.....	.....	.....0	744	08/29/2020.	3.....
73755L AL 1	POTASH CORP-SASKATCHEWAN.....		A	04/17/2017.	KEYBANC CAPITAL MARKETS....	.....	.....40,652	40,000	39,644	39,732	.....	.....10	.....	.....10	.....	.....39,741	.....	.....910	910	862	03/15/2024.	2FE.....
00289L AA 3	ABENGOA TRANSMISION SUR.....		D	04/30/2017.	SINK.....	.....	.....2,210	2,210	2,257	2,210	.....	.....	.....	.....0	.....	.....2,210	.....	.....	.....0	76	04/30/2043.	2FE.....
00507U AU 5	ACTAVIS FUNDING SCS.....		D	05/30/2017.	VARIOUS.....	.....	.....1,833,196	1,713,000	1,770,634	1,769,941	.....	.....(433)	.....	.....(433)	.....	.....1,769,508	.....	.....63,689	63,689	57,598	03/15/2045.	2FE.....
009350 AA 7	AERLS 2008-1A A.....		D	04/05/2017.	PRIOR PERIOD INCOME.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	523	06/26/2038.	1FE.....
00936C AC 6	AIRLE 2006-2A A2.....		D	04/20/2017.	MBS PAYMENT.....	.....	.....920,513	920,513	694,987	877,324	.....	.....43,189	.....	.....43,189	.....	.....920,513	.....	.....	.....0	6,259	12/20/2020.	1FE.....
00936C AE 2	AIRLE 2006-2A B.....		D	04/20/2017.	MBS PAYMENT.....	.....	.....111,979	111,979	78,105	110,063	.....	.....1,917	.....	.....1,917	.....	.....111,979	.....	.....	.....0	965	12/20/2020.	1FE.....
020564 AB 6	ALPEK SA DE CV.....		D	05/19/2017.	CITIGROUP GLOBAL MARKETS..	.....	.....1,384,500	1,300,000	1,298,375	1,298,850	.....	.....58	.....	.....58	.....	.....1,298,908	.....	.....85,592	85,592	55,512	08/08/2023.	2FE.....
03764U AL 7	APID 2013-16A C.....		D	06/19/2017.	MBS PAYMENT.....	.....	.....1,500,000	1,500,000	1,490,250	.....	.....	.....9,750	.....	.....9,750	.....	.....1,500,000	.....	.....	.....0	43,058	01/19/2025.	2AM.....
04013Y AU 6	ARES 2012-2A CR.....		D	04/12/2017.	CALLED BY ISSUER at 100.000....	.....	.....500,000	500,000	496,000	496,523	.....	.....3,477	.....	.....3,477	.....	.....500,000	.....	.....	.....0	9,214	10/12/2023.	1FE.....
04280T AD 1	AWPT 2014-3A D.....		D	04/17/2017.	MBS PAYMENT.....	.....	.....11,000,000	11,000,000	10,969,063	10,936,293	.....	.....63,707	.....	.....63,707	.....	.....11,000,000	.....	.....	.....0	336,492	10/15/2026.	2AM.....
04964U AE 9	ATRM 11A SUB.....		D	04/17/2017.	ROBERT W. BAIRD & CO.....	.....	.....25,798	30,000	25,275	.....	.....	.....20	.....	.....20	.....	.....25,295	.....	.....502	502	.....	10/23/2025.	6.....
04964W AG 0	ATRM 11A D.....		D	04/06/2017.	CALLED BY ISSUER at 100.000....	.....	.....20,000,000	20,000,000	19,662,630	19,639,089	.....	.....360,911	.....	.....360,911	.....	.....20,000,000	.....	.....	.....0	442,140	10/23/2025.	2AM.....
05565Q CP 1	BP CAPITAL MARKETS PLC.....		D	05/15/2017.	BARCLAYS AMERICAN.....	.....	.....114,971	110,000	110,000	110,000	.....	.....	.....	.....0	.....	.....110,000	.....	.....4,971	4,971	3,240	02/10/2024.	1FE.....
05565Q CX 4	BP CAPITAL MARKETS PLC.....		D	05/15/2017.	SUMRIDGE PARTNERS.....	.....	.....161,726	160,000	160,000	160,000	.....	.....	.....	.....0	.....	.....160,000	.....	.....1,726	1,726	2,829	02/13/2020.	1FE.....
05565Q DB 1	BP CAPITAL MARKETS PLC.....		D	05/15/2017.	STIFEL NICOLAUS & CO.....	.....	.....386,712	390,000	390,477	390,450	.....	.....(16)	.....	.....(16)	.....	.....390,434	.....	.....(3,721)	(3,721)	6,555	05/04/2026.	1FE.....
05565Q DG 0	BP CAPITAL MARKETS PLC.....		D	05/15/2017.	BNP PARIBAS - LONDON.....	.....	.....132,311	130,000	130,000	130,000	.....	.....	.....	.....0	.....	.....130,000	.....	.....2,311	2,311	1,974	11/28/2023.	1FE.....
05565Q DH 8	BP CAPITAL MARKETS PLC.....		D	05/15/2017.	MILLENNIUM ADVISORS, LLC (PAS)	.....	.....205,842	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....200,000	.....	.....5,842	5,842	3,516	11/28/2028.	1FE.....
056143 AA 8	BBAIR 2007-1A G1.....		D	06/14/2017.	MBS PAYMENT.....	.....	.....40,917	40,917	33,930	38,467	.....	.....2,451	.....	.....2,451	.....	.....40,917	.....	.....	.....0	192	11/14/2033.	1AM.....
09202J AC 9	BLACK 2012-1A A1.....		D	05/01/2017.	MBS PAYMENT.....	.....	.....350,769	350,769	342,439	347,818	.....	.....2,952	.....	.....2,952	.....	.....350,769	.....	.....	.....0	4,160	02/01/2023.	1FE.....
09202X AF 1	BLACK 2006-1A D.....		D	04/29/2017.	MBS PAYMENT.....	.....	.....458,563	458,563	394,364	454,148	.....	.....4,415	.....	.....4,415	.....	.....458,563	.....	.....	.....0	5,393	04/29/2019.	1FE.....
09627R AG 9	BLUEM 2014-3A C.....		D	04/17/2017.	MBS PAYMENT.....	.....	.....4,000,000	4,000,000	3,852,500	3,860,688	.....	.....139,312	.....	.....139,312	.....	.....4,000,000	.....	.....	.....0	91,016	10/15/2026.	1AM.....
107265 AC 4	BRENT 2006-1A A2.....		D	05/02/2017.	MBS PAYMENT.....	.....	.....899,986	899,986	660,583	891,537	.....	.....8,449	.....	.....8,449	.....	.....899,986	.....	.....	.....0	6,058	02/01/2022.	1FE.....
12502Y AP 8	CCRIN 2012-CA C.....		..	06/10/2017.	MBS PAYMENT.....	.....	.....89,286	89,286	89,286	89,286	.....	.....	.....	.....0	.....	.....89,286	.....	.....	.....0	1,767	07/10/2022.	1FE.....
13875E AG 9	CANYC 2014-2A D.....		D	04/20/2017.	MBS PAYMENT.....	.....	.....10,100,000	10,100,000	9,553,969	9,638,412	.....	.....461,588	.....	.....461,588	.....	.....10,100,000	.....	.....	.....0	240,235	01/20/2027.	1AM.....
151290 BM 4	CEMEX SAB DE CV.....		D	05/19/2017.	MERRILL LYNCH.....	.....	.....2,097,500	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....97,500	97,500	99,117	01/11/2025.	3FE.....
17178N AE 9	CIFC 2007-3A B.....		D	04/26/2017.	MBS PAYMENT.....	.....	.....13,000,000	13,000,000	10,057,600	12,167,373	.....	.....832,627	.....	.....832,627	.....	.....13,000,000	.....	.....	.....0	145,045	07/26/2021.	1FE.....
17178X AL 1	CIFC 2007-2A B.....		D	04/18/2017.	MBS PAYMENT.....	.....	.....5,000,000	5,000,000	3,850,000	4,630,954	.....	.....369,046	.....	.....369,046	.....	.....5,000,000	.....	.....	.....0	43,221	04/15/2021.	1FE.....
22532L AJ 3	CREDIT AGRICOLE SA.....		D	04/03/2017.	PRIOR PERIOD INCOME.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	4,463	10/03/2018.	1FE.....

SCHEDULE D - PART 4

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

QE05.56

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
227170 AE 7	CRONOS CONTAINERS PRO. LTD 2013-1A CL A		D	06/18/2017.	MBS PAYMENT.....		31,250	31,250	31,250	31,211	.....	.....39	.....	.....39	.....	.....31,250	.....	.....	.....0	401	04/18/2028.	1FE.....
233283 AA 8	DORIC NIMROD AIR 2013-1.....		D	05/30/2017.	SINK.....		684,477	684,477	688,769	684,673	.....	.....(196)	.....	.....(196)	.....	.....684,477	.....	.....	.....0	17,968	05/30/2023.	1FE.....
234064 AB 9	DAIWA SECURITIES GROUP.....		D	05/22/2017.	VARIOUS.....		413,850	410,000	410,000	.....	.....	.....	.....	.....0	.....	.....410,000	.....	.....3,850	3,850	1,102	04/19/2022.	2FE.....
26249E AG 0	DRSLF 2014-31A D.....		D	04/18/2017.	MBS PAYMENT.....		4,000,000	4,000,000	3,730,000	3,762,576	.....	.....237,424	.....	.....237,424	.....	.....4,000,000	.....	.....	.....0	90,022	04/18/2026.	1AM.....
26971H AB 8	EGLE 2014-1A A2.....		D	06/15/2017.	MBS PAYMENT.....		12,500	12,500	12,499	12,481	.....	.....19	.....	.....19	.....	.....12,500	.....	.....	.....0	224	12/15/2039.	1FE.....
277345 AE 4	EASTL 2007-1A A2B.....		D	05/01/2017.	MBS PAYMENT.....		6,569,722	6,569,722	4,790,970	6,471,011	.....	.....98,711	.....	.....98,711	.....	.....6,569,722	.....	.....	.....0	42,569	05/01/2022.	1FE.....
29100X AA 3	EAFL 2013-1 A.....		D	06/15/2017.	MBS PAYMENT.....		102,578	102,578	102,317	102,398	.....	.....180	.....	.....180	.....	.....102,578	.....	.....	.....0	1,987	10/15/2038.	1FE.....
29100X AB 1	EAFL 2013-1 B.....		D	06/15/2017.	MBS PAYMENT.....		29,308	29,308	29,224	29,238	.....	.....70	.....	.....70	.....	.....29,308	.....	.....	.....0	775	10/15/2038.	2AM.....
291086 AB 2	EMRSN 2006-1A B.....		D	04/19/2017.	CALLED BY ISSUER at 100.000....		750,000	750,000	570,938	718,729	.....	.....31,271	.....	.....31,271	.....	.....750,000	.....	.....	.....0	5,387	01/15/2019.	1FE.....
30251G AU 1	FMG RESOURCES AUG 2006.....		D	05/10/2017.	SEAPORT GROUP.....		500,625	500,000	500,000	.....	.....	.....	.....	.....0	.....	.....500,000	.....	.....625	625	198	05/15/2022.	3FE.....
358070 AC 8	FRESNILLO PLC.....		D	05/19/2017.	JEFFERIES & CO.....		1,093,750	1,000,000	994,920	996,223	.....	.....181	.....	.....181	.....	.....996,405	.....	.....97,345	97,345	29,181	11/13/2023.	2FE.....
36319G AA 8	GALXY 2014-18A C1.....		D	04/03/2017.	PRIOR PERIOD INCOME.....		.....	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	.....	.....0	6,119	10/15/2026.	1FE.....
37952U AB 9	SEACO 2013-1A A.....		D	06/17/2017.	MBS PAYMENT.....		87,500	87,500	85,389	87,296	.....	.....205	.....	.....205	.....	.....87,500	.....	.....	.....0	1,086	04/17/2028.	1FE.....
37952U AC 7	SEACO 2013-2A A.....		D	06/14/2017.	MBS PAYMENT.....		100,000	100,000	99,992	99,888	.....	.....112	.....	.....112	.....	.....100,000	.....	.....	.....0	1,529	11/17/2028.	1FE.....
389669 AB 8	GCLO 2006-1A A1B.....		D	05/02/2017.	MBS PAYMENT.....		2,401,146	2,401,146	1,945,241	2,380,920	.....	.....20,226	.....	.....20,226	.....	.....2,401,146	.....	.....	.....0	15,920	11/01/2021.	1FE.....
42982A AL 5	HLM 5A-2015 D1.....		D	06/16/2017.	MBS PAYMENT.....		6,750,000	6,750,000	6,615,000	6,639,860	.....	.....110,140	.....	.....110,140	.....	.....6,750,000	.....	.....	.....0	207,543	01/29/2026.	2AM.....
43132Q AG 8	HLDN 2014-2A C.....		D	04/19/2017.	MBS PAYMENT.....		3,000,000	3,000,000	2,823,750	2,842,777	.....	.....157,223	.....	.....157,223	.....	.....3,000,000	.....	.....	.....0	58,398	07/19/2026.	1FE.....
43132V AG 7	HLDN 2014-3A D.....		D	04/20/2017.	MBS PAYMENT.....		8,000,000	8,000,000	7,835,750	7,835,204	.....	.....164,796	.....	.....164,796	.....	.....8,000,000	.....	.....	.....0	204,440	10/20/2026.	2AM.....
44987E AG 9	INGIM 2013-3A B.....		D	04/18/2017.	MBS PAYMENT.....		1,500,000	1,500,000	1,422,750	1,433,619	.....	.....66,381	.....	.....66,381	.....	.....1,500,000	.....	.....	.....0	27,694	01/18/2026.	1FE.....
44987E AJ 3	INGIM 2013-3A C.....		D	04/18/2017.	MBS PAYMENT.....		300,000	300,000	237,750	244,082	.....	.....55,918	.....	.....55,918	.....	.....300,000	.....	.....	.....0	6,373	01/18/2026.	1AM.....
46639H AG 9	JMP 2013-1A D.....		D	06/15/2017.	MBS PAYMENT.....		12,250,000	12,250,000	11,881,875	12,022,502	.....	.....227,498	.....	.....227,498	.....	.....12,250,000	.....	.....	.....0	397,867	04/30/2023.	2AM.....
478375 AG 3	JOHNSON CONTROLS INTL PL.....		D	06/21/2017.	CANTOR FITZGERALD.....		375,804	360,000	359,859	359,859	.....	.....8	.....	.....8	.....	.....359,867	.....	.....15,937	15,937	12,833	07/02/2024.	2FE.....
478375 AU 2	JOHNSON CONTROLS INTL PL.....		D	06/21/2017.	CANTOR FITZGERALD.....		85,466	80,000	79,270	.....	.....	.....5	.....	.....5	.....	.....79,276	.....	.....6,190	6,190	1,390	02/15/2047.	2FE.....
48274J AB 2	KVK 2013-2A SUB.....		D	04/21/2017.	MORGAN STANLEY.....		31,063	71,000	28,755	.....	.....	.....5	.....	.....5	.....	.....28,760	.....	.....2,303	2,303	.....	01/15/2026.	6.....
48274M AD 1	KVK 2014-2A C.....		D	04/15/2017.	MBS PAYMENT.....		500,000	500,000	487,750	490,745	.....	.....9,255	.....	.....9,255	.....	.....500,000	.....	.....	.....0	9,987	07/15/2026.	1FE.....
492712 AJ 3	KEUKA 2013-1A D.....		D	04/21/2017.	MBS PAYMENT.....		2,750,000	2,750,000	2,526,563	2,536,675	.....	.....213,325	.....	.....213,325	.....	.....2,750,000	.....	.....	.....0	57,812	10/21/2024.	1AM.....
549876 AL 4	LUKOIL INTL FINANCE BV.....		D	06/23/2017.	UBS SECURITIES.....		246,264	240,000	240,000	240,000	.....	.....	.....	.....0	.....	.....240,000	.....	.....6,264	6,264	7,473	11/02/2026.	2FE.....
56576V AE 7	MCLO 2014-6A B.....		D	05/13/2017.	MBS PAYMENT.....		3,000,000	3,000,000	2,915,100	2,936,422	.....	.....63,578	.....	.....63,578	.....	.....3,000,000	.....	.....	.....0	57,905	05/13/2025.	1FE.....
59284M AA 2	MEXICO CITY ARPT TRUST.....		D	04/04/2017.	CANTOR FITZGERALD.....		495,513	490,000	491,753	491,725	.....	.....(30)	.....	.....(30)	.....	.....491,695	.....	.....3,817	3,817	10,852	10/31/2026.	2FE.....
63859W AE 9	NATIONWIDE BLDG SOCIETY.....		D	04/20/2017.	KEYBANC CAPITAL MARKETS....		313,341	320,000	319,059	319,082	.....	.....25	.....	.....25	.....	.....319,107	.....	.....(5,766)	(5,766)	7,858	09/14/2026.	2FE.....
64129U AL 9	NEUB 2014-17A C.....		D	05/04/2017.	MBS PAYMENT.....		3,500,000	3,500,000	3,330,250	3,351,981	.....	.....148,019	.....	.....148,019	.....	.....3,500,000	.....	.....	.....0	65,315	08/04/2025.	1FE.....
64129U AQ 8	NEUB 2014-17A D.....		D	05/04/2017.	CALLED BY ISSUER at 100.000....		2,300,000	2,300,000	2,233,156	2,236,035	.....	.....63,965	.....	.....63,965	.....	.....2,300,000	.....	.....	.....0	52,056	08/04/2025.	1AM.....
66859L AG 1	WOODS 2013-10A C.....		D	05/04/2017.	MBS PAYMENT.....		1,250,000	1,250,000	1,154,688	1,168,038	.....	.....81,962	.....	.....81,962	.....	.....1,250,000	.....	.....	.....0	22,950	11/04/2025.	1FE.....
67105H AE 5	OCP 2013-4A B.....		D	04/24/2017.	CALLED BY ISSUER at 100.000....		500,000	500,000	444,375	451,940	.....	.....48,060	.....	.....48,060	.....	.....500,000	.....	.....	.....0	9,382	10/24/2025.	1FE.....
674000 AG 9	OAKCL 2014-1A B.....		D	05/13/2017.	MBS PAYMENT.....		500,000	500,000	464,375	467,632	.....	.....32,368	.....	.....32,368	.....	.....500,000	.....	.....	.....0	9,651	02/13/2025.	1FE.....
67400L AE 8	OAKTA 2014-A2 C.....		D	05/16/2017.	MBS PAYMENT.....		2,250,000	2,250,000	2,134,650	2,153,688	.....	.....96,312	.....	.....96,312	.....	.....2,250,000	.....	.....	.....0	47,187	11/17/2025.	1FE.....
67572Y AJ 1	OCT22 2014-1A C1.....		D	06/09/2017.	MBS PAYMENT.....		2,000,000	2,000,000	1,987,500	1,989,952	.....	.....10,048	.....	.....10,048	.....	.....2,000,000	.....	.....	.....0	53,835	11/25/2025.	1FE.....
67590A AG 7	OCT14 2012-1A B.....		D	04/15/2017.	VARIOUS.....		1,000,000	1,000,000	1,001,250	1,001,032	.....	.....(1,032)	.....	.....(1,032)	.....	.....1,000,000	.....	.....	.....0	24,363	01/15/2024.	1FE.....
67590G AL 3	OCT17 2013-1A D.....		D	05/31/2017.	MBS PAYMENT.....		4,000,000	4,000,000	3,751,564	3,838,879	.....	.....161,121	.....	.....161,121	.....	.....4,000,000	.....	.....	.....0	101,529	10/25/2025.	1AM.....
67590N AG 9	OCT20 2014-1A D.....		D	05/12/2017.	MBS PAYMENT.....		5,600,000	5,600,000	5,460,000	5,464,101	.....	.....135,899	.....	.....135,899	.....	.....5,600,000	.....	.....	.....0	193,878	08/12/2026.	1AM.....
69688T AG 5	PLMRS 2013-1A C.....		D	05/15/2017.	MBS PAYMENT.....		4,800,000	4,800,000	4,675,563	4,709,479	.....	.....90,521	.....	.....90,521	.....	.....4,800,000	.....	.....	.....0	121,179	05/15/2025.	2AM.....

SCHEDULE D - PART 4

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

QE05.57

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69688V AG 0	PLMRS 2013-2A B.....			D	04/17/2017.	MBS PAYMENT.....		1,000,000	1,000,000	991,250	994,378		5,622		5,622		1,000,000			0	20,226	10/17/2025.	1FE.....
69688V AJ 4	PLMRS 2013-2A C.....			D	04/17/2017.	MBS PAYMENT.....		13,500,000	13,500,000	13,083,281	13,210,019		289,982		289,982		13,500,000			0	312,298	10/17/2025.	2AM.....
69689A AG 5	PLMRS 2015-1A C.....			D	05/22/2017.	MBS PAYMENT.....		4,000,000	4,000,000	3,512,500	3,558,028		441,972		441,972		4,000,000			0	88,594	05/21/2027.	1AM.....
75886Q AG 8	REGT3 2014-1A B.....			D	04/15/2017.	VARIOUS.....		500,000	500,000	475,625	476,673		23,327		23,327		500,000			0	13,505	04/15/2026.	1FE.....
75886Q AJ 2	REGT3 2014-1A C.....			D	04/15/2017.	VARIOUS.....		2,000,000	2,000,000	1,895,000	1,917,150		82,850		82,850		2,000,000			0	62,419	04/15/2026.	1AM.....
75887H AL 6	REGT5 2014-1A A2B2.....			D	04/07/2017.	MBS PAYMENT.....		250,000	250,000	250,000	250,000				0		250,000			0	4,670	10/25/2026.	1FE.....
780099 CH 8	ROYAL BK SCOTLND GRP PLC.....			D	06/28/2017.	GOLDMAN SACHS.....		137,049	130,000	128,977	129,194		46		46		129,240		7,809	7,809	3,979	05/28/2024.	3FE.....
81180W AU 5	SEAGATE HDD CAYMAN.....			D	04/26/2017.	RBC CAPITAL MARKETS SECURITIES - US.....		500,125	500,000	498,850			56		56		498,906		1,219	1,219	5,060	03/01/2022.	2FE.....
81881L AD 9	SHACK 2014-6A C.....			D	04/17/2017.	MBS PAYMENT.....		500,000	500,000	472,500	475,010		24,991		24,991		500,000			0	10,240	07/17/2026.	1FE.....
81881U AE 7	SHACK 2013-4A C.....			D	04/13/2017.	MBS PAYMENT.....		500,000	500,000	486,875	490,812		9,188		9,188		500,000			0	9,982	01/13/2025.	1FE.....
81881V AJ 4	SHACK 2014-5A C1.....			D	05/08/2017.	MBS PAYMENT.....		1,000,000	1,000,000	950,150	956,390		43,610		43,610		1,000,000			0	18,486	05/07/2026.	1FE.....
83608H AN 4	SNDPT 2013-2A D.....			D	04/17/2017.	MBS PAYMENT.....		3,000,000	3,000,000	2,880,000	2,912,525		87,475		87,475		3,000,000			0	73,570	07/15/2025.	1AM.....
87157V AE 9	SYMP 2013-11A D.....			D	06/30/2017.	MBS PAYMENT.....		5,000,000	5,000,000	4,950,000	4,956,906		43,094		43,094		5,000,000			0	176,013	01/17/2025.	2AM.....
87159F AE 2	SYMP 2013-12A D.....			D	04/17/2017.	MBS PAYMENT.....		4,000,000	4,000,000	3,894,000	3,925,718		74,282		74,282		4,000,000			0	90,005	10/15/2025.	2AM.....
87247C AE 3	TICP 2014-2A B.....			D	04/20/2017.	MBS PAYMENT.....		1,000,000	1,000,000	950,885	956,772		43,228		43,228		1,000,000			0	19,994	07/20/2026.	1FE.....
87938W AT 0	TELEFONICA EMISIONES SAU.....			D	04/11/2017.	RBC CAPITAL MARKETS SECURITIES - US.....		315,062	310,000	310,000					0		310,000		5,062	5,062	1,378	03/08/2027.	2FE.....
87938W AU 7	TELEFONICA EMISIONES SAU.....			D	06/06/2017.	CITIGROUP GLOBAL MARKETS.....		160,667	150,000	154,539			(5)		(5)		154,534		6,132	6,132	1,977	03/08/2047.	2FE.....
87970U AN 6	TELOS 2014-6A D.....			D	04/17/2017.	MBS PAYMENT.....		8,000,000	8,000,000	7,680,625	7,723,989		276,011		276,011		8,000,000			0	196,188	01/17/2027.	1AM.....
893830 BD 0	TRANSOCEAN INC.....			D	06/27/2017.	TENDER OFFER.....		464,227	460,000	422,050	422,050				0		422,050		42,177	42,177	13,915	10/15/2017.	4FE.....
92329X AE 8	VENTR 2014-16A A3L.....			D	04/15/2017.	MBS PAYMENT.....		500,000	500,000	486,750	489,125		10,875		10,875		500,000			0	9,355	04/15/2026.	1FE.....
92863U AA 4	VOLCAN CIA MINERA SAA-CM.....			D	05/19/2017.	NOMURA SECURITIES DOMESTIC.....		1,022,500	1,000,000	1,003,500	1,003,074		(50)		(50)		1,003,024		19,476	19,476	43,597	02/02/2022.	3FE.....
95168Q AG 5	WSTC 2013-1A B.....			D	05/08/2017.	MBS PAYMENT.....		500,000	500,000	471,875	473,735		26,265		26,265		500,000			0	9,749	11/07/2025.	1FE.....
95736X AB 4	WCHC 2007-1A A1B.....			D	05/03/2017.	MBS PAYMENT.....		820,040	820,040	626,305	813,332		6,708		6,708		820,040			0	5,355	08/01/2022.	1FE.....
ALLLEA SE 7	ALL LEASING.....			B	05/19/2017.	CALLED BY ISSUER at 100.000....		71,349	73,360	66,795	68,468		762		762	(1,494)	67,735	3,614	3,614	3,173	09/30/2020.	4.....	
BL0926 81 8	PINNACLE HOLDCO SARL.....			D	06/30/2017.	VARIOUS.....		16,883	16,883	13,538	7,673		2,304		2,304		15,993		891	891	378	07/30/2019.	5FE.....
EF6065 05 8	IIRSA NORTE FINANCE LTD.....			D	05/30/2017.	SINK.....		121,553	121,553	139,969	121,587		(34)		(34)		121,553			0	5,318	05/30/2024.	1FE.....
EG9883 25 7	PANAMA CANAL RAILWAY CO.....			D	05/01/2017.	SINK.....		34,753	34,753	30,235	34,753				0		34,753			0	1,216	11/01/2026.	3FE.....
EJ3838 96 2	ENA NORTE TRUST.....			D	05/22/2017.	VARIOUS.....		847,380	824,102	853,025	846,314		(2,411)		(2,411)		843,903		3,477	3,477	23,597	04/25/2023.	2FE.....
EJ4659 98 7	MEXICO GENERADORA DE ENE.....			D	06/06/2017.	VARIOUS.....		1,448,416	1,419,680	1,385,197	1,391,127		627		627		1,391,754		56,662	56,662	36,685	12/06/2032.	2FE.....
HOSTEU RG 2	HOST EUROPE GROUP.....			B	04/03/2017.	CALLED BY ISSUER at 100.000....		1,314,663	1,368,448	1,535,191	1,234,260		84,683		84,683	314,238	1,633,181	(318,519)	(318,519)	32,332	02/12/2023.	4.....	
P00173 AA 5	ABENGOA TRANSMISION SUR.....			D	05/23/2017.	SINK.....		8,719	8,719	9,788	8,725		(6)		(6)		8,719			0	300	04/30/2043.	2FE.....
P47718 AA 2	GLOBAL BANK CORPORATION.....			D	05/22/2017.	CITIGROUP GLOBAL MARKETS.....		2,071,000	2,000,000	2,077,500	2,048,971		(6,570)		(6,570)		2,042,401		28,599	28,599	58,368	10/30/2019.	2FE.....
PRJCLO UD 2	EVRY.....			B	06/02/2017.	CALLED BY ISSUER at 100.000....		56,657	57,415	56,176					0		56,176		481	481	720	12/01/2021.	4.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							564,361,333	615,432,998	543,144,994	496,141,980	320,600	7,823,478	7,673,365	470,713	312,744	556,168,444	(314,424)	8,507,311	8,192,887	12,979,465	XXX	XXX
Bonds - Hybrid Securities																							
903312 AA 4	USB REALTY CORP.....			..	04/26/2017.	CREDIT SUISSE.....		1,710,000	2,000,000	2,008,620	2,008,620				0		2,008,620		(298,620)	(298,620)	23,253	12/29/2049.	1FE.....
054536 AB 3	AXA SA.....			D	04/26/2017.	VARIOUS.....		5,538,125	5,500,000	5,524,850	5,516,407		(1,547)		(1,547)		5,514,861		23,264	23,264	135,274	12/29/2049.	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....							7,248,125	7,500,000	7,533,470	7,525,027	0	(1,547)	0	(1,547)	0	7,523,481	0	(275,356)	(275,356)	158,527	XXX	XXX
8399997.	Total - Bonds - Part 4.....							707,948,187	757,398,757	686,876,580	556,807,442	320,600	7,704,379	7,673,365	351,614	1,406,557	700,114,928	(895,839)	8,729,098	7,833,259	14,803,036	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
8399999.	Total - Bonds.....							...707,948,187	...757,398,757	...686,876,580	...556,807,442	...320,600	...7,704,379	..7,673,365	351,614	...1,406,557	700,114,928	(895,839)	..8,729,098	7,833,259	14,803,036	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous																								
316773	60	5	FIFTH THIRD BANCORP.....	..	04/17/2017.	CABRERA CAPITAL MARKETS....	5,500.000	157,297	25.00	136,015	136,015	.....	.....	.....	.....0	.....	.....136,015	.....	.....21,282	21,282	4,555	XXX	RP3LFE....	
402479	73	7	GULF POWER CO.....	..	06/19/2017.	CALLED BY ISSUER at 100.000....	6,250.000	625,000	100.00	517,969	517,969	.....	.....	.....	.....0	.....	.....517,969	.....	.....107,031	107,031	50,682	XXX	RP2LFE....	
402479	75	2	GULF POWER CO.....	..	06/19/2017.	CALLED BY ISSUER at 100.000....	5,000.000	500,000	100.00	502,500	502,500	.....	.....	.....	.....0	.....	.....502,500	.....	.....(2,500)	(2,500)	30,358	XXX	RP2LFE....	
402479	76	0	GULF POWER CO.....	..	06/19/2017.	CALLED BY ISSUER at 100.000....	6,900.000	690,000	100.00	696,042	696,042	.....	.....	.....	.....0	.....	.....696,042	.....	.....(6,042)	(6,042)	23,820	XXX	P2LFE.....	
AMVEST	RP	0	AMVESTAR HOLDINGS, LLC.....	..	05/01/2017.	DIRECT.....	...3,000,000.000	3,000,000		3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....0	0	0	XXX	P5UZ*.....	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							...4,972,297	XXX	...4,852,526	...4,852,526	0	0	0	0	0	...4,852,526	0	...119,771	...119,771	...109,415	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4.....							...4,972,297	XXX	...4,852,526	...4,852,526	0	0	0	0	0	...4,852,526	0	...119,771	...119,771	...109,415	XXX	XXX	
8999999.	Total - Preferred Stocks.....							...4,972,297	XXX	...4,852,526	...4,852,526	0	0	0	0	0	...4,852,526	0	...119,771	...119,771	...109,415	XXX	XXX	
Common Stocks - Industrial and Miscellaneous																								
00123Q	10	4	AGNC INVESTMENT CORP.....	..	05/22/2017.	WEEDEN & CO.....	632,571.000	12,690,965	XXX	10,968,781	11,468,512	(499,731)	.....	.....	.....(499,731)	.....	.....10,968,781	.....	..1,722,184	1,722,184	569,314	XXX	L.....	
29273R	10	9	ENERGY TRANSFER PARTNERS LP.....	..	05/01/2017.	CORPORATE ACTIONS.....	535,549.070	19,231,567	XXX	20,973,440	15,793,363	...1,859,477	.....	.....	.....1,859,477	.....	.....20,973,440	.....	..(1,741,873)	...1,741,873)	465,160	XXX	L.....	
31678A	10	3	FIFTH STREET FINANCE CORP.....	..	05/05/2017.	VARIOUS.....	418,200.000	1,856,913	XXX	2,116,715	1,777,973	...338,742	.....	.....188,813	149,929	.....	.....1,927,902	.....	.....(70,989)	(70,989)	58,548	XXX	L.....	
70931T	10	3	PENNYMAC MORTGAGE INVESTMENT..	..	06/22/2017.	VARIOUS.....	824,910.000	14,717,764	XXX	17,340,030	13,479,685	...3,860,344	.....	.....2,611,209	1,249,135	.....	.....14,728,820	.....	.....(11,057)	(11,057)	775,415	XXX	L.....	
FHLBCH	I1	2	FHLB CHICAGO CAPITAL STOCK.....	..	04/06/2017.	DIRECT.....	104.000	10,400	XXX	10,400	10,400	.....	.....	.....	.....0	.....	.....10,400	.....	.....0	0	22	XXX	U.....	
69423W	88	9	PACIFIC EXPLORATION & PROD.....	C	06/14/2017.	EXCHANGE.....	124,051.000	4,329,925	XXX	4,329,925	7,158,306	..(2,828,381)	.....	.....	.....(2,828,381)	.....	.....4,329,925	.....	.....0	0	0	XXX	L.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							...52,837,534	XXX	...55,739,291	...49,688,239	...2,730,451	0	2,800,022	(69,571)	0	52,939,268	0	...101,735)	(101,735)	..1,868,459	XXX	XXX	
Common Stocks - Mutual Funds																								
52470B	40	4	LEGG MASON OPPORTUNITY TR-FI.....	..	05/01/2017.	EXCHANGE.....	65,415.000	1,172,086	XXX	1,172,086	1,280,172	(108,086)	.....	.....	.....(108,086)	.....	.....1,172,086	.....	.....0	0	0	XXX	L.....	
9299999.	Total - Common Stocks - Mutual Funds.....							1,172,086	XXX	1,172,086	1,280,172	(108,086)	0	0	(108,086)	0	1,172,086	0	0	0	0	XXX	XXX	
9799997.	Total - Common Stocks - Part 4.....							...54,009,620	XXX	...56,911,377	...50,968,411	...2,622,365	0	2,800,022	(177,657)	0	54,111,354	0	...101,735)	(101,735)	..1,868,459	XXX	XXX	
9799999.	Total - Common Stocks.....							...54,009,620	XXX	...56,911,377	...50,968,411	...2,622,365	0	2,800,022	(177,657)	0	54,111,354	0	...101,735)	(101,735)	..1,868,459	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....							...58,981,917	XXX	...61,763,903	...55,820,937	...2,622,365	0	2,800,022	(177,657)	0	58,963,880	0	18,036	18,036	..1,977,874	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....							...766,930,104	XXX	...748,640,483	...612,628,379	...2,942,965	7,704,379	10,473,387	173,957	...1,406,557	759,078,808	(895,839)	..8,747,134	7,851,295	16,780,910	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	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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BAC SP500 CALL LONG 1/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	01/03/2017	01/03/2018	33	7,385,362	...2,257.8300	.....	.....457,285	.....	.....657,955	...	657,955	200,670	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 1/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/22/2017	01/17/2018	7	1,651,024	...2,267.8900	.....	.....135,736	.....	.....143,105	...	143,105	7,370	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 1/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	01/17/2017	01/17/2018	24	5,368,096	...2,267.8900	.....	.....319,992	.....	.....465,419	...	465,419	145,427	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/01/2017	02/01/2018	34	7,818,857	...2,279.5500	.....	.....450,749	.....	.....657,214	...	657,214	206,379	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/06/2017	02/02/2018	13	2,986,646	...2,297.4200	.....	.....159,315	.....	.....231,286	...	231,286	71,971	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/06/2017	02/02/2018	4	918,968	...2,297.4200	.....	.....27,432	.....	.....48,689	...	48,689	21,257	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/15/2017	02/15/2018	22	5,097,873	...2,349.2500	.....	.....277,938	.....	.....306,240	...	306,240	28,302	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/22/2017	02/15/2018	7	1,649,174	...2,349.2500	.....	.....97,866	.....	.....99,035	...	99,035	1,169	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/16/2017	02/15/2018	15	3,523,875	...2,349.2500	.....	.....99,225	.....	.....114,480	...	114,480	15,255	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/21/2017	02/16/2018	23	5,407,668	...2,351.1600	.....	.....302,818	.....	.....322,290	...	322,290	19,472	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	02/21/2017	02/16/2018	6	1,410,696	...2,351.1600	.....	.....47,550	.....	.....43,833	...	43,833	(3,717)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	03/01/2017	03/01/2018	26	6,195,953	...2,395.9600	.....	.....351,392	.....	.....293,436	...	293,436	(57,956)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	03/06/2017	03/02/2018	12	2,859,744	...2,383.1200	.....	.....150,072	.....	.....146,853	...	146,853	(3,219)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	03/06/2017	03/02/2018	3	714,936	...2,383.1200	.....	.....20,967	.....	.....17,432	...	17,432	(3,535)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 3/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	03/15/2017	03/15/2018	28	6,788,450	...2,385.2600	.....	.....389,116	.....	.....352,853	...	352,853	(36,263)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	04/03/2017	04/03/2018	32	7,515,264	...2,358.8400	.....	.....417,933	.....	.....470,411	...	470,411	52,478	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	04/18/2017	04/17/2018	38	8,926,238	...2,349.0100	.....	.....464,018	.....	.....601,422	...	601,422	137,404	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	04/18/2017	04/17/2018	8	1,879,208	...2,349.0100	.....	.....55,608	.....	.....75,872	...	75,872	20,264	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 4/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	04/17/2017	04/17/2018	31	7,328,911	...2,349.0100	.....	.....413,444	.....	.....493,894	...	493,894	80,451	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 5/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	05/01/2017	05/01/2018	43	10,358,187	...2,388.3300	.....	.....555,297	.....	.....591,258	...	591,258	35,960	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 5/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	05/15/2017	05/15/2018	44	10,550,989	...2,402.3200	.....	.....575,071	.....	.....571,379	...	571,379	(3,692)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 6/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	06/01/2017	06/01/2018	46	11,256,038	...2,430.0600	.....	.....628,225	.....	.....546,407	...	546,407	(81,819)	.....	.....	.....	.....	.....	.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BAC SP500 CALL LONG 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	06/15/2017	06/15/2018	54	...13,040,418	...2,432.4600	.....	.....731,634	.....	.....641,871	...	641,871	(89,764)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 7/14/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	07/18/2016	07/14/2017	36	...7,782,264	...2,161.7400	242,676	.....	.....	.....470,084	...	470,084	230,571	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 7/14/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	07/18/2016	07/14/2017	3	645,537	...2,151.7900	40,155	.....	.....	.....81,468	...	81,468	36,606	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/02/2016	08/01/2017	110	...23,672,000	...2,152.0000	1,272,480	.....	.....	.....2,801,874	...	2,801,874	...1,241,789	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/02/2016	08/01/2017	30	...6,456,000	...2,152.0000	183,840	.....	.....	.....383,254	...	383,254	...199,905	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/01/2016	08/01/2017	5	...1,091,933	...2,170.8400	63,226	.....	.....	.....128,137	...	128,137	...56,790	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/2/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/03/2016	08/02/2017	6	...1,294,218	...2,157.0300	43,620	.....	.....	.....84,674	...	84,674	...41,742	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/15/2017	98	...21,463,470	...2,190.1500	1,147,482	.....	.....	.....2,306,676	...	2,306,676	...1,018,330	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/15/2017	23	...5,037,345	...2,190.1500	142,623	.....	.....	.....279,172	...	279,172	...153,053	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 8/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	08/15/2016	08/15/2017	5	...1,143,258	...2,190.1500	64,693	.....	.....	.....123,012	...	123,012	...54,306	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/01/2016	09/01/2017	8	...1,814,839	...2,170.8600	108,935	.....	.....	.....214,059	...	214,059	...89,252	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/02/2016	09/01/2017	9	...1,957,622	...2,179.9800	117,740	.....	.....	.....221,931	...	221,931	...93,417	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/06/2016	09/01/2017	50	...10,899,900	...2,179.9800	626,200	.....	.....	.....1,235,310	...	1,235,310	...519,978	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/06/2016	09/01/2017	17	...3,705,966	...2,179.9800	116,399	.....	.....	.....236,874	...	236,874	...125,865	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/15/2016	09/15/2017	6	...1,331,301	...2,147.2600	83,182	.....	.....	.....173,402	...	173,402	...68,882	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/16/2016	09/15/2017	86	...18,466,436	...2,147.2600	1,081,880	.....	.....	.....2,402,854	...	2,402,854	...954,500	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/16/2016	09/15/2017	17	...3,650,342	...2,147.2600	121,533	.....	.....	.....317,465	...	317,465	...149,301	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/19/2016	09/15/2017	30	...6,417,480	...2,139.1600	392,700	.....	.....	.....861,525	...	861,525	...339,351	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/19/2016	09/15/2017	7	...1,497,412	...2,139.1600	54,152	.....	.....	.....136,375	...	136,375	...62,653	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	10/03/2016	10/03/2017	17	...3,628,655	...2,161.2000	216,644	.....	.....	.....452,299	...	452,299	...177,150	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	10/17/2016	10/17/2017	14	...2,911,179	...2,126.5000	186,431	.....	.....	.....416,560	...	416,560	...154,462	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 10/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	10/18/2016	10/17/2017	34	...7,230,100	...2,126.5000	464,576	.....	.....	.....1,034,085	...	1,034,085	...383,444	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BAC SP500 CALL LONG 10/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	10/18/2016	10/17/2017	7	1,488,550	...2,126.5000	58,450	.....	.....	.....159,875	...	159,875	69,145	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	11/01/2016	11/01/2017	19	4,090,402	...2,111.7200	267,947	.....	.....	.....621,199	...	621,199	222,215	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	11/02/2016	11/01/2017	92	...19,427,824	...2,111.7200	1,179,808	.....	.....	.....2,949,996	...	2,949,996	...1,055,270	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	11/02/2016	11/01/2017	25	5,279,300	...2,111.7200	186,200	.....	.....	.....634,538	...	634,538	274,528	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 11/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	11/15/2016	11/15/2017	14	3,030,742	...2,180.3900	188,297	.....	.....	.....358,460	...	358,460	133,906	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	12/01/2016	12/01/2017	23	5,008,809	...2,191.0800	316,694	.....	.....	.....574,955	...	574,955	212,959	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	12/15/2016	12/15/2017	28	6,378,925	...2,262.0300	391,696	.....	.....	.....546,545	...	546,545	210,886	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	12/16/2016	12/15/2017	100	...22,620,300	...2,262.0300	1,327,200	.....	.....	.....1,937,842	...	1,937,842	747,721	.....	.....	.....	.....	.....	.....
BAC SP500 CALL LONG 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	12/16/2016	12/15/2017	23	5,202,669	...2,262.0300	167,463	.....	.....	.....300,549	...	300,549	169,198	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/02/2017	05/01/2018	98	...23,405,634	...2,388.3300	.....	.....1,212,456	.....	.....1,335,861	...	1,335,861	123,405	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/02/2017	05/01/2018	26	6,209,658	...2,388.3300	.....	.....172,302	.....	.....193,306	...	193,306	21,004	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/03/2017	05/02/2018	37	8,847,329	...2,391.1700	.....	.....446,812	.....	.....498,887	...	498,887	52,075	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/03/2017	05/02/2018	8	1,912,936	...2,391.1700	.....	.....50,888	.....	.....58,475	...	58,475	7,587	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/16/2017	05/15/2018	90	...21,620,880	...2,402.3200	.....	.....1,165,320	.....	.....1,171,729	...	1,171,729	6,409	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/16/2017	05/15/2018	20	4,804,640	...2,402.3200	.....	.....149,560	.....	.....144,544	...	144,544	(5,016)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/17/2017	05/16/2018	33	7,922,211	...2,400.6700	.....	.....387,288	.....	.....433,826	...	433,826	46,538	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 5/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	05/17/2017	05/16/2018	8	1,920,536	...2,400.6700	.....	.....47,360	.....	.....55,577	...	55,577	8,217	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/02/2017	06/01/2018	119	...28,917,714	...2,430.0600	.....	.....1,607,809	.....	.....1,402,893	...	1,402,893	(204,916)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/02/2017	06/01/2018	24	5,832,144	...2,430.0600	.....	.....176,400	.....	.....133,857	...	133,857	(42,543)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/05/2017	06/02/2018	26	6,341,582	...2,439.0700	.....	.....337,792	.....	.....293,020	...	293,020	(44,772)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/05/2017	06/02/2018	10	2,439,070	...2,439.0700	.....	.....69,290	.....	.....51,184	...	51,184	(18,106)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/16/2017	06/15/2018	114	...27,730,044	...2,432.4600	.....	.....1,506,624	.....	.....1,369,381	...	1,369,381	(137,243)	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI SP500 CALL LONG 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/16/2017	06/15/2018	23	5,594,658	...2,432.4600	.....	.....160,333	.....	.....133,985	...	133,985	(26,348)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/19/2017	06/15/2018	24	5,863,560	...2,443.1500	.....	.....343,104	.....	.....287,335	...	287,335	(55,769)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL LONG 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/19/2017	06/15/2018	8	1,954,520	...2,443.1500	.....	.....64,280	.....	.....46,674	.....	.....46,674	(17,606)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/04/2017	01/03/2018	106	...23,932,998	...2,257.8300	.....	.....1,476,686	.....	.....2,125,704	...	2,125,704	649,018	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/12/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/17/2017	01/12/2018	65	...14,785,160	...2,274.6400	.....	.....834,470	.....	.....1,226,969	.....	.....1,226,969	392,499	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/18/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/23/2017	01/18/2018	8	1,817,512	...2,271.8900	.....	.....102,688	.....	.....153,825	.....	.....153,825	51,137	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 1/18/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/23/2017	01/18/2018	2	454,378	...2,271.8900	.....	.....13,630	.....	.....26,852	...	26,852	13,222	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/03/2017	02/02/2018	17	3,877,445	...2,280.8500	.....	.....230,486	.....	.....322,437	.....	.....322,437	91,951	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/03/2017	02/02/2018	5	1,140,425	...2,280.8500	.....	.....38,240	.....	.....68,722	.....	.....68,722	30,482	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/16/2017	02/15/2018	70	...16,444,750	...2,349.2500	.....	.....881,090	.....	.....986,135	...	986,135	105,045	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/17/2017	02/16/2018	61	...14,318,042	...2,347.2200	.....	.....758,901	.....	.....870,053	...	870,053	111,152	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/17/2017	02/16/2018	12	...2,816,664	...2,347.2200	.....	.....79,416	.....	.....93,844	.....	.....93,844	14,428	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/02/2017	03/01/2018	130	...31,147,480	...2,395.9600	.....	.....1,698,450	.....	.....1,464,977	.....	.....1,464,977	(233,473)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/02/2017	03/01/2018	26	6,229,496	...2,395.9600	.....	.....189,020	.....	.....126,399	...	126,399	(62,621)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/06/2017	03/02/2018	25	5,954,800	...2,381.9200	.....	.....324,025	.....	.....305,539	...	305,539	(18,486)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/06/2017	03/02/2018	5	1,190,960	...2,381.9200	.....	.....35,540	.....	.....29,718	.....	.....29,718	(5,822)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/16/2017	03/15/2018	102	...24,329,652	...2,385.2600	.....	.....1,348,542	.....	.....1,257,989	...	1,257,989	(90,553)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/16/2017	03/15/2018	18	4,293,468	...2,385.2600	.....	.....130,032	.....	.....104,222	.....	.....104,222	(25,810)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/29/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	04/03/2017	03/29/2018	96	...22,682,112	...2,362.7200	.....	.....1,166,880	.....	.....1,373,773	...	1,373,773	206,893	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 3/29/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	04/03/2017	03/29/2018	28	6,615,616	...2,362.7200	.....	.....183,260	.....	.....233,355	...	233,355	50,095	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 7/14/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	07/18/2016	07/14/2017	104	...22,482,096	...2,161.7400	.....	.....1,287,520	.....	.....2,715,377	...	2,715,377	...1,243,564	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL LONG 11/2/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/03/2016	11/02/2017	65	...13,636,610	...2,097.9400	.....	.....882,944	.....	.....2,176,984	...	2,176,984	774,923	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

QE064

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSBC SP500 CALL LONG 11/2/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/03/2016	11/02/2017	22	4,615,468	2,097.9400	178,365			588,203	...	588,203	241,801						
HSBC SP500 CALL LONG 11/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/04/2016	11/03/2017	17	3,550,722	2,088.6600	234,069			584,494	...	584,494	205,666						
HSBC SP500 CALL LONG 11/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/04/2016	11/03/2017	9	1,879,794	2,088.6600	75,398			251,111	...	251,111	102,192						
HSBC SP500 CALL LONG 11/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/16/2016	11/15/2017	65	14,172,535	2,180.3900	831,025			1,684,176	...	1,684,176	637,424						
HSBC SP500 CALL LONG 11/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/16/2016	11/15/2017	17	3,706,663	2,180.3900	121,593			335,582	...	335,582	164,337						
HSBC SP500 CALL LONG 11/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/17/2016	11/16/2017	48	10,449,312	2,176.9400	632,466			1,259,009	...	1,259,009	474,298						
HSBC SP500 CALL LONG 11/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/17/2016	11/16/2017	14	3,047,716	2,176.9400	105,159			279,867	...	279,867	135,429						
HSBC SP500 CALL LONG 11/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/18/2016	11/17/2017	19	4,155,528	2,187.1200	244,597			480,679	...	480,679	181,964						
HSBC SP500 CALL LONG 11/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/18/2016	11/17/2017	6	1,312,272	2,187.1200	42,960			112,453	...	112,453	54,649						
HSBC SP500 CALL LONG 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/02/2016	12/01/2017	122	26,731,176	2,191.0800	1,672,254			3,068,891	...	3,068,891	1,141,893						
HSBC SP500 CALL LONG 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/02/2016	12/01/2017	25	5,477,700	2,191.0800	197,175			485,304	...	485,304	242,710						
JPM SP500 CALL LONG 1/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/04/2017	01/03/2018	27	6,096,141	2,257.8300		219,375		393,125	...	393,125	173,750						
JPM SP500 CALL LONG 1/4/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/05/2017	01/04/2018	61	13,851,575	2,270.7500		802,455		1,160,384	...	1,160,384	357,929						
JPM SP500 CALL LONG 1/4/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/05/2017	01/04/2018	18	4,087,350	2,270.7500		129,204		240,352	...	240,352	111,148						
JPM SP500 CALL LONG 1/12/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/12/2018	21	4,776,744	2,274.6400		154,077		279,299	...	279,299	125,222						
JPM SP500 CALL LONG 1/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/18/2017	01/17/2018	45	10,205,505	2,267.8900		589,050		879,505	...	879,505	290,455						
JPM SP500 CALL LONG 1/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/18/2017	01/17/2018	8	1,814,312	2,267.8900		59,240		109,729	...	109,729	50,489						
JPM SP500 CALL LONG 2/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	02/02/2017	02/01/2018	152	34,649,160	2,279.5500		1,957,000		2,900,720	...	2,900,720	943,720						
JPM SP500 CALL LONG 2/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	02/02/2017	02/01/2018	24	5,470,920	2,279.5500		165,480		330,188	...	330,188	164,708						
JPM SP500 CALL LONG 3/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	03/17/2017	03/16/2018	18	4,286,484	2,381.3800		237,690		228,782	...	228,782	(8,908)						
JPM SP500 CALL LONG 3/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/16/2018	5	1,189,125	2,378.2500		34,120		30,814	...	30,814	(3,306)						
JPM SP500 CALL LONG 3/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/16/2018	11	2,616,075	2,378.2500		140,533		142,072	...	142,072	1,539						

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPM SP500 CALL LONG 4/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/04/2017	04/03/2018	44	...10,378,896	...2,358.8400	.....	.....534,600	.....	.....647,106	...	647,106	112,506	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/04/2017	04/03/2018	8	...1,887,072	...2,358.8400	.....	.....52,160	.....	.....69,233	...	69,233	17,073	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/13/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/17/2017	04/13/2018	87	...20,261,865	...2,328.9500	.....	.....1,148,400	.....	.....1,486,260	...	1,486,260	337,860	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 4/13/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/17/2017	04/13/2018	29	...6,753,955	...2,328.9500	.....	.....226,200	.....	.....328,255	...	328,255	102,055	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/04/2016	08/03/2017	20	...4,327,580	...2,163.7900	.....	.....244,500	.....	.....523,255	...	523,255	230,289	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/04/2016	08/03/2017	9	...1,947,411	...2,163.7900	.....	.....64,800	.....	.....121,941	...	121,941	63,345	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/17/2016	08/16/2017	8	...1,742,520	...2,178.1500	.....	.....102,264	.....	.....197,787	...	197,787	86,331	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/17/2016	08/16/2017	2	...435,630	...2,178.1500	.....	.....13,780	.....	.....26,293	...	26,293	13,771	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/18/2016	08/17/2017	18	...3,927,996	...2,182.2200	.....	.....229,464	.....	.....438,002	...	438,002	191,427	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 8/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/18/2016	08/17/2017	9	...1,963,998	...2,182.2200	.....	.....63,108	.....	.....112,710	...	112,710	58,464	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	09/06/2016	09/01/2017	100	...21,708,600	...2,170.8600	.....	.....1,318,500	.....	.....2,560,031	...	2,560,031	...1,069,841	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	09/06/2016	09/01/2017	25	...5,427,150	...2,170.8600	.....	.....180,100	.....	.....371,051	...	371,051	192,828	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 9/29/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/03/2016	09/29/2017	113	...24,501,451	...2,168.2700	.....	.....1,408,545	.....	.....2,964,418	...	2,964,418	...1,163,840	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 9/29/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/03/2016	09/29/2017	24	...5,203,848	...2,168.2700	.....	.....161,640	.....	.....412,466	...	412,466	209,396	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/04/2016	10/03/2017	43	...9,293,160	...2,161.2000	.....	.....529,545	.....	.....1,158,391	...	1,158,391	450,263	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/04/2016	10/03/2017	12	...2,593,440	...2,161.2000	.....	.....147,780	.....	.....215,339	...	215,339	108,525	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/13/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/17/2016	10/13/2017	108	...23,036,184	...2,132.9800	.....	.....1,394,820	.....	.....3,211,622	...	3,211,622	...1,201,397	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 10/13/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/17/2016	10/13/2017	22	...4,692,556	...2,132.9800	.....	.....166,364	.....	.....494,298	...	494,298	221,810	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/05/2016	12/01/2017	27	...5,918,265	...2,191.9500	.....	.....394,659	.....	.....676,489	...	676,489	250,838	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/05/2016	12/01/2017	5	...1,095,975	...2,191.9500	.....	.....45,270	.....	.....96,508	...	96,508	48,947	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/19/2016	12/15/2017	19	...4,290,333	...2,258.0700	.....	.....286,026	.....	.....372,818	...	372,818	140,813	.....	.....	.....	.....	.....	.....
JPM SP500 CALL LONG 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/19/2016	12/15/2017	9	...2,032,263	...2,258.0700	.....	.....82,125	.....	.....119,069	...	119,069	64,900	.....	.....	.....	.....	.....	.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										..24,193,737	..30,967,241	0	..86,039,172	XX	..86,039,172	..25,147,227	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										..24,193,737	..30,967,241	0	..86,039,172	XX	..86,039,172	..25,147,227	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										..24,193,737	..30,967,241	0	..86,039,172	XX	..86,039,172	..25,147,227	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										..24,193,737	..30,967,241	0	..86,039,172	XX	..86,039,172	..25,147,227	0	0	0	0	XXX	XXX

Written Options - Hedging Other - Call Options and Warrants

BAC SP500 CALL SHORT 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/06/2017	02/02/2018	13	3,083,444	..2,371.8800		(97,175)	(160,151)	...	(160,151)	(62,976)						
BAC SP500 CALL SHORT 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/06/2017	02/02/2018	4	953,336	..2,383.3400		(6,540)	(19,781)	...	(19,781)	(13,241)						
BAC SP500 CALL SHORT 2/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/16/2017	02/15/2018	15	3,663,450	..2,442.3000		(27,555)	(23,530)	...	(23,530)	4,025						
BAC SP500 CALL SHORT 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/21/2017	02/16/2018	23	5,626,513	..2,446.3100		(171,373)	(181,080)	...	(181,080)	(9,707)						
BAC SP500 CALL SHORT 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	02/21/2017	02/16/2018	6	1,469,988	..2,449.9800		(12,780)	(7,310)	...	(7,310)	5,470						
BAC SP500 CALL SHORT 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/06/2017	03/02/2018	12	2,948,508	..2,457.0900		(94,896)	(92,522)	...	(92,522)	2,374						
BAC SP500 CALL SHORT 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	03/06/2017	03/02/2018	3	741,273	..2,470.9100		(6,573)	(3,273)	...	(3,273)	3,300						
BAC SP500 CALL SHORT 4/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/18/2017	04/17/2018	38	9,387,710	..2,470.4500		(218,386)	(315,996)	...	(315,996)	(97,610)						
BAC SP500 CALL SHORT 4/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	04/18/2017	04/17/2018	8	1,985,664	..2,482.0800		(6,712)	(13,349)	...	(13,349)	(6,637)						
BAC SP500 CALL SHORT 7/14/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	07/18/2016	07/14/2017	36	8,100,864	..2,250.2400	(76,428)		(151,687)	...	(151,687)	(106,807)						
BAC SP500 CALL SHORT 8/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/02/2016	08/01/2017	110	24,704,020	..2,245.8200	(786,720)		(1,993,392)	...	(1,993,392)	(959,938)						
BAC SP500 CALL SHORT 8/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/02/2016	08/01/2017	30	6,754,260	..2,251.4200	(57,540)		(141,842)	...	(141,842)	(98,992)						
BAC SP500 CALL SHORT 8/2/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/03/2016	08/02/2017	6	1,358,928	..2,264.8800	(10,488)		(20,077)	...	(20,077)	(14,116)						
BAC SP500 CALL SHORT 8/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/16/2016	08/15/2017	98	22,209,936	..2,266.3200	(705,404)		(1,589,326)	...	(1,589,326)	(753,990)						
BAC SP500 CALL SHORT 8/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	08/16/2016	08/15/2017	23	5,221,253	..2,270.1100	(46,230)		(95,884)	...	(95,884)	(66,192)						
BAC SP500 CALL SHORT 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	09/06/2016	09/01/2017	50	11,221,450	..2,244.2900	(424,500)		(930,056)	...	(930,056)	(415,803)						
BAC SP500 CALL SHORT 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	09/06/2016	09/01/2017	17	3,830,814	..2,253.4200	(45,169)		(112,596)	...	(112,596)	(74,478)						
BAC SP500 CALL SHORT 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	09/16/2016	09/15/2017	86	19,267,182	..2,240.3700	(620,490)		(1,648,115)	...	(1,648,115)	(714,538)						
BAC SP500 CALL SHORT 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER.....	B4TYDEB6GKMZO031MB27..	09/16/2016	09/15/2017	17	3,824,388	..2,249.6400	(32,674)		(144,249)	...	(144,249)	(90,634)						

QE06.6

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BAC SP500 CALL SHORT 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/19/2016	09/15/2017	30	...6,591,210	...2,197.0700	(279,990)	.....	.....	.....(696,087)	...	(696,087)	(290,582)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 9/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	09/19/2016	09/15/2017	7	...1,547,273	...2,210.3900	(22,848)	.....	.....	.....(86,688)	...	(86,688)	(48,994)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 10/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	10/18/2016	10/17/2017	34	...7,502,236	...2,206.5400	(297,976)	.....	.....	.....(781,708)	...	(781,708)	(312,175)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 10/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	10/18/2016	10/17/2017	7	...1,553,671	...2,219.5300	(20,349)	.....	.....	.....(95,206)	...	(95,206)	(51,421)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 11/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	11/02/2016	11/01/2017	92	...20,033,368	...2,177.5400	(808,680)	.....	.....	.....(2,389,640)	...	(2,389,640)	(908,163)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 11/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	11/02/2016	11/01/2017	25	...5,469,350	...2,187.7400	(77,850)	.....	.....	.....(445,879)	...	(445,879)	(228,865)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	12/16/2016	12/15/2017	100	...23,633,500	...2,363.3500	(750,500)	.....	.....	.....(1,150,817)	...	(1,150,817)	(457,071)	.....	.....	.....	.....	.....	.....
BAC SP500 CALL SHORT 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	BK AMER..... B4TYDEB6GKMZO031MB27..	12/16/2016	12/15/2017	23	...5,468,480	...2,377.6000	(41,446)	.....	.....	.....(66,981)	...	(66,981)	(33,420)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/02/2017	05/01/2018	98	...24,267,446	...2,476.2700	.....	.....(737,058)	.....	.....(833,892)	...	(833,892)	(96,834)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/02/2017	05/01/2018	26	...6,448,416	...2,480.1600	.....	.....(56,732)	.....	.....(58,818)	...	(58,818)	(2,086)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/03/2017	05/02/2018	37	...9,238,752	...2,496.9600	.....	.....(232,249)	.....	.....(277,439)	...	(277,439)	(45,190)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/03/2017	05/02/2018	8	...2,006,112	...2,507.6400	.....	.....(9,560)	.....	.....(11,127)	...	(11,127)	(1,567)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/16/2017	05/15/2018	90	...22,471,650	...2,496.8500	.....	.....(650,520)	.....	.....(698,681)	...	(698,681)	(48,161)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/16/2017	05/15/2018	20	...4,997,780	...2,498.8900	.....	.....(44,180)	.....	.....(44,592)	...	(44,592)	(412)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/17/2017	05/16/2018	33	...8,267,292	...2,505.2400	.....	.....(195,030)	.....	.....(243,709)	...	(243,709)	(48,679)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 5/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	05/17/2017	05/16/2018	8	...2,014,024	...2,517.5300	.....	.....(6,728)	.....	.....(11,012)	...	(11,012)	(4,284)	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	06/02/2017	06/01/2018	119	...30,151,030	...2,533.7000	.....	.....(864,773)	.....	.....(772,061)	...	(772,061)	92,712	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	06/02/2017	06/01/2018	24	...6,102,240	...2,542.6000	.....	.....(34,752)	.....	.....(25,803)	...	(25,803)	8,949	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	06/05/2017	06/02/2018	26	...6,506,578	...2,502.5300	.....	.....(222,222)	.....	.....(205,931)	...	(205,931)	16,291	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	06/05/2017	06/02/2018	10	...2,519,660	...2,519.6600	.....	.....(21,000)	.....	.....(16,884)	...	(16,884)	4,116	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	06/16/2017	06/15/2018	114	...28,928,298	...2,537.5700	.....	.....(797,658)	.....	.....(760,215)	...	(760,215)	37,443	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32TWEFA76...	06/16/2017	06/15/2018	23	...5,864,816	...2,549.9200	.....	.....(27,347)	.....	.....(26,614)	...	(26,614)	733	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.8

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CITI SP500 CALL SHORT 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/19/2017	06/15/2018	24	6,004,224	...2,501.7600	.....	.....(227,208)	.....	.....(199,621)	...	(199,621)	27,587	.....	.....	.....	.....	.....	.....
CITI SP500 CALL SHORT 6/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	CITI..... E57ODZWZ7FF32WEFA76...	06/19/2017	06/15/2018	8	2,016,944	...2,521.1800	.....	.....(20,072)	.....	.....(15,380)	.....	.....(15,380)	4,692	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/04/2017	01/03/2018	106	...24,826.684	...2,342.1400	.....	.....(949,850)	.....	.....(1,423,596)	...	(1,423,596)	(473,746)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/12/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/17/2017	01/12/2018	65	...15,443,415	...2,375.9100	.....	.....(467,415)	.....	.....(733,271)	...	(733,271)	(265,856)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/18/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/23/2017	01/18/2018	8	1,872,040	...2,340.0500	.....	.....(69,376)	.....	.....(111,737)	.....	.....(111,737)	(42,361)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 1/18/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	01/23/2017	01/18/2018	2	469,146	...2,345.7300	.....	.....(5,602)	.....	.....(13,621)	...	(13,621)	(8,019)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/03/2017	02/02/2018	17	4,039,132	...2,375.9600	.....	.....(135,150)	.....	.....(203,246)	...	(203,246)	(68,096)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/03/2017	02/02/2018	5	1,191,210	...2,382.4200	.....	.....(11,515)	.....	.....(25,140)	.....	.....(25,140)	(13,625)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/16/2017	02/15/2018	70	...17,062,570	...2,437.5100	.....	.....(530,600)	.....	.....(588,585)	.....	.....(588,585)	(57,985)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/17/2017	02/16/2018	61	...15,034,304	...2,464.6400	.....	.....(377,346)	.....	.....(424,305)	...	(424,305)	(46,959)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 2/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	02/17/2017	02/16/2018	12	2,974,368	...2,478.6400	.....	.....(12,924)	.....	.....(5,768)	...	(5,768)	7,156	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/02/2017	03/01/2018	130	...32,369,350	...2,489.9500	.....	.....(1,007,500)	.....	.....(779,209)	.....	.....(779,209)	228,291	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/02/2017	03/01/2018	26	...6,489,028	...2,495.7800	.....	.....(60,840)	.....	.....(11,903)	.....	.....(11,903)	48,937	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/06/2017	03/02/2018	25	...6,192,050	...2,476.8200	.....	.....(189,125)	.....	.....(166,977)	...	(166,977)	22,148	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/2/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/06/2017	03/02/2018	5	1,240,505	...2,481.0100	.....	.....(11,190)	.....	.....(4,040)	...	(4,040)	7,150	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/16/2017	03/15/2018	102	...25,375,866	...2,487.8300	.....	.....(747,456)	.....	.....(659,956)	.....	.....(659,956)	87,500	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/15/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	03/16/2017	03/15/2018	18	...4,488,228	...2,493.4600	.....	.....(35,262)	.....	.....(11,668)	...	(11,668)	23,594	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/29/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	04/03/2017	03/29/2018	96	...23,517,984	...2,449.7900	.....	.....(691,104)	.....	.....(858,104)	...	(858,104)	(167,000)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 3/29/2018.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	04/03/2017	03/29/2018	28	...6,893,348	...2,461.9100	.....	.....(51,016)	.....	.....(61,566)	...	(61,566)	(10,550)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 7/14/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	07/18/2016	07/14/2017	104	...23,275,720	...2,238.0500	(817,440)	.....	.....	.....(1,924,456)	...	(1,924,456)	(961,883)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/03/2016	11/02/2017	65	...14,332,240	...2,204.9600	(492,213)	.....	.....	.....(1,531,902)	...	(1,531,902)	(598,992)	.....	.....	.....	.....	.....	.....
HSBC SP500 CALL SHORT 11/2/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/03/2016	11/02/2017	22	...4,869,876	...2,213.5800	(50,518)	.....	.....	.....(335,893)	...	(335,893)	(179,454)	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSBC SP500 CALL SHORT 11/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/04/2016	11/03/2017	17	3,695,596	...2,173.8800	(148,091)			(449,305)	...	(449,305)	(171,079)						
HSBC SP500 CALL SHORT 11/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/04/2016	11/03/2017	9	1,959,741	...2,177.4900	(30,465)			(171,680)	...	(171,680)	(85,479)						
HSBC SP500 CALL SHORT 11/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/16/2016	11/15/2017	65	14,607,905	...2,247.3700	(569,725)			(1,296,675)	...	(1,296,675)	(512,519)						
HSBC SP500 CALL SHORT 11/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/16/2016	11/15/2017	17	3,837,648	...2,257.4400	(51,200)			(207,147)	...	(207,147)	(117,751)						
HSBC SP500 CALL SHORT 11/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/17/2016	11/16/2017	48	10,974,384	...2,286.3300	(340,650)			(799,113)	...	(799,113)	(319,529)						
HSBC SP500 CALL SHORT 11/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/17/2016	11/16/2017	14	3,216,976	...2,297.8400	(24,334)			(115,125)	...	(115,125)	(67,943)						
HSBC SP500 CALL SHORT 11/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/18/2016	11/17/2017	19	4,336,446	...2,282.3400	(141,864)			(322,740)	...	(322,740)	(128,497)						
HSBC SP500 CALL SHORT 11/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	11/18/2016	11/17/2017	6	1,374,918	...2,291.5300	(12,075)			(51,558)	...	(51,558)	(29,561)						
HSBC SP500 CALL SHORT 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/02/2016	12/01/2017	122	27,867,240	...2,284.2000	(1,019,810)			(2,090,523)	...	(2,090,523)	(815,458)						
HSBC SP500 CALL SHORT 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	HSBC..... 1IE8VN30JCEQV1H4R804.....	12/02/2016	12/01/2017	25	5,735,325	...2,294.1300	(64,450)			(236,237)	...	(236,237)	(138,245)						
JPM SP500 CALL SHORT 1/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/04/2017	01/03/2018	27	6,326,883	...2,343.2900		(91,699)		(181,385)	...	(181,385)	(89,686)						
JPM SP500 CALL SHORT 1/4/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/05/2017	01/04/2018	61	14,552,160	...2,385.6000		(417,576)		(637,036)	...	(637,036)	(219,460)						
JPM SP500 CALL SHORT 1/4/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/05/2017	01/04/2018	18	4,315,176	...2,397.3200		(27,936)		(47,825)	...	(47,825)	(19,889)						
JPM SP500 CALL SHORT 1/12/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/12/2018	21	5,009,130	...2,385.3000		(43,050)		(80,618)	...	(80,618)	(37,568)						
JPM SP500 CALL SHORT 1/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/18/2017	01/17/2018	45	10,671,795	...2,371.5100		(320,850)		(528,895)	...	(528,895)	(208,045)						
JPM SP500 CALL SHORT 1/17/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	01/18/2017	01/17/2018	8	1,901,744	...2,377.1800		(16,808)		(34,237)	...	(34,237)	(17,429)						
JPM SP500 CALL SHORT 2/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	02/02/2017	02/01/2018	152	36,154,720	...2,378.6000		(1,105,040)		(1,794,773)	...	(1,794,773)	(689,733)						
JPM SP500 CALL SHORT 2/1/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	02/02/2017	02/01/2018	24	5,734,944	...2,389.5600		(42,576)		(107,248)	...	(107,248)	(64,672)						
JPM SP500 CALL SHORT 3/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	03/17/2017	03/16/2018	18	4,457,646	...2,476.4700		(138,060)		(128,523)	...	(128,523)	9.537						
JPM SP500 CALL SHORT 3/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/16/2018	5	1,232,990	...2,465.9800		(10,535)		(7,128)	...	(7,128)	3.407						
JPM SP500 CALL SHORT 3/16/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/16/2018	11	2,695,451	...2,450.4100		(90,780)		(93,769)	...	(93,769)	(2,988)						
JPM SP500 CALL SHORT 4/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/04/2017	04/03/2018	44	10,909,448	...2,479.4200		(242,968)		(330,086)	...	(330,086)	(87,118)						

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPM SP500 CALL SHORT 4/3/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/04/2017	04/03/2018	8	1,995,296	...2,494.1200	.....	.....(5,568)	.....	.....(9,623)	...	(9,623)	(4,055)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 4/13/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/17/2017	04/13/2018	87	...20,959,083	...2,409.0900	.....	.....(713,226)	.....	.....(1,025,750)	...	(1,025,750)	(312,524)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 4/13/2018.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	04/17/2017	04/13/2018	29	7,010,605	...2,417.4500	.....	.....(78,474)	.....	.....(142,919)	...	(142,919)	(64,445)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/04/2016	08/03/2017	20	4,542,440	...2,271.2200	(122,300)	.....	.....	.....(313,486)	...	(313,486)	(151,963)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/04/2016	08/03/2017	9	2,051,811	...2,279.7900	(14,625)	.....	.....	.....(17,764)	...	(17,764)	(11,422)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/17/2016	08/16/2017	8	1,812,224	...2,265.2800	(60,776)	.....	.....	.....(130,727)	...	(130,727)	(61,145)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/16/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/17/2016	08/16/2017	2	457,412	...2,287.0600	(3,270)	.....	.....	.....(4,640)	...	(4,640)	(2,862)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/18/2016	08/17/2017	18	4,126,248	...2,292.3600	(116,280)	.....	.....	.....(248,954)	...	(248,954)	(116,631)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 8/17/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	08/18/2016	08/17/2017	9	...2,067,912	...2,297.6800	(12,690)	.....	.....	.....(10,217)	...	(10,217)	(3,933)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	09/06/2016	09/01/2017	100	...22,635,300	...2,263.5300	(771,000)	.....	.....	.....(1,682,165)	...	(1,682,165)	(751,559)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 9/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	09/06/2016	09/01/2017	25	5,680,225	...2,272.0900	(47,950)	.....	.....	.....(118,935)	...	(118,935)	(78,655)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 9/29/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/03/2016	09/29/2017	113	...25,475,398	...2,254.4600	(837,895)	.....	.....	.....(2,066,788)	...	(2,066,788)	(856,206)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 9/29/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/03/2016	09/29/2017	24	5,416,368	...2,256.8200	(49,656)	.....	.....	.....(201,324)	...	(201,324)	(125,365)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/04/2016	10/03/2017	43	9,635,440	...2,240.8000	(318,200)	.....	.....	.....(841,993)	...	(841,993)	(345,335)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/3/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/04/2016	10/03/2017	12	2,705,040	...2,254.2000	(82,380)	.....	.....	.....(104,534)	...	(104,534)	(65,438)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/13/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/17/2016	10/13/2017	108	...23,947,920	...2,217.4000	(857,844)	.....	.....	.....(2,366,476)	...	(2,366,476)	(943,308)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 10/13/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	10/17/2016	10/13/2017	22	4,896,452	...2,225.6600	(57,860)	.....	.....	.....(291,828)	...	(291,828)	(164,112)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/05/2016	12/01/2017	27	6,061,554	...2,245.0200	(297,621)	.....	.....	.....(551,924)	...	(551,924)	(210,573)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 12/1/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/05/2016	12/01/2017	5	1,126,620	...2,253.2400	(25,760)	.....	.....	.....(66,471)	...	(66,471)	(37,332)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/19/2016	12/15/2017	19	4,389,304	...2,310.1600	(220,020)	.....	.....	.....(292,957)	...	(292,957)	(111,433)	.....	.....	.....	.....	.....	.....
JPM SP500 CALL SHORT 12/15/2017.....	Index Annuity.....	N/A.....	EQ INDEX	JP MORG..... 7H6GLXDRUGQFU57RNE97.	12/19/2016	12/15/2017	9	2,088,540	...2,320.6000	(48,600)	.....	.....	.....(66,802)	...	(66,802)	(37,277)	.....	.....	.....	.....	.....	.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....(12,812,844)	(13,487,496)	0	(47,701,847)	XX.....	(47,701,847)	(16,590,899)	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....(12,812,844)	(13,487,496)	0	(47,701,847)	XX.....	(47,701,847)	(16,590,899)	0	0	0	0	XXX	XXX

QE06.10

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0789999. Total-Written Options-Call Options and Warrants.....										..(12,812,844)	..(13,487,496)	0	(47,701,847)	XX	(47,701,847)	(16,590,899)	0	0	0	0	XXX	XXX
0849999. Total-Written Options.....										..(12,812,844)	..(13,487,496)	0	(47,701,847)	XX	(47,701,847)	(16,590,899)	0	0	0	0	XXX	XXX
Forwards - Hedging Other																						
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	EUR.....	Current y	HSBC.....	04/26/2017	07/26/2017	.....	.....711,061	0.9155	.....	.....	.....	.....(33,366)	...	(33,366)	(33,366)	.....	.....	.....	.....949	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	EUR.....	Current y	HSBC.....	04/25/2017	07/26/2017	.....	.....2,741,875	0.9118	.....	.....	.....	.....(116,908)	...	(116,908)	(116,908)	.....	.....	.....	.....3,659	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	BRL.....	Current y	HSBC.....	04/25/2017	07/26/2017	.....	.....13,305,408	3.2265	.....	.....	.....	.....381,812	...	381,812	381,812	.....	.....	.....	.....17,756	.....	.....
FX Forward - Short MXN.....	MXN Denominated Debt Securities.....	MXN.....	Current y	HSBC.....	04/25/2017	07/26/2017	.....	.....2,177,308	19.1700	.....	.....	.....	.....(122,463)	...	(122,463)	(122,463)	.....	.....	.....	.....2,906	.....	.....
FX Forward - Short BRL.....	BRL Denominated Debt Securities.....	BRL.....	Current y	HSBC.....	04/25/2017	07/26/2017	.....	.....978,460	3.2265	.....	.....	.....	.....28,078	...	28,078	28,078	.....	.....	.....	.....1,306	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	GBP.....	Current y	HSBC.....	06/20/2017	09/19/2017	.....	.....10,164,592	0.7916	.....	.....	.....	.....(332,211)	...	(332,211)	(332,211)	.....	.....	.....	.....23,942	.....	.....
FX Forward - Short EUR.....	EUR Denominated Debt Securities.....	EUR.....	Current y	HSBC.....	06/20/2017	09/19/2017	.....	.....5,031,668	0.8945	.....	.....	.....	.....(130,160)	...	(130,160)	(130,160)	.....	.....	.....	.....11,852	.....	.....
FX Forward - Short GBP.....	GBP Denominated Debt Securities.....	GBP.....	Current y	HSBC.....	06/26/2017	09/19/2017	.....	.....509,044	0.7838	.....	.....	.....	.....(11,491)	...	(11,491)	(11,491)	.....	.....	.....	.....1,199	.....	.....
FX Forward - Short AUD.....	AUD Denominated Debt Securities.....	AUD.....	Current y	HSBC.....	06/20/2017	09/19/2017	.....	.....8,422,001	1.3166	.....	.....	.....	.....(85,289)	...	(85,289)	(85,289)	.....	.....	.....	.....19,837	.....	.....
FX Forward - Short CAD.....	CAD Denominated Debt Securities.....	CAD.....	Current y	HSBC.....	06/20/2017	09/19/2017	.....	.....2,972,598	1.3254	.....	.....	.....	.....(72,013)	...	(72,013)	(72,013)	.....	.....	.....	.....7,002	.....	.....
FX Forward - Short NZD.....	NZD Denominated Debt Securities.....	NZD.....	Current y	HSBC.....	06/20/2017	09/19/2017	.....	.....3,117,145	1.3833	.....	.....	.....	.....(33,547)	...	(33,547)	(33,547)	.....	.....	.....	.....7,342	.....	.....
FX Forward - Short NOK.....	NOK Denominated Debt Securities.....	NOK.....	Current y	HSBC.....	06/20/2017	09/19/2017	.....	.....3,561,346	8.5507	.....	.....	.....	.....(99,176)	...	(99,176)	(99,176)	.....	.....	.....	.....8,388	.....	.....
12229999. Total-Forwards-Hedging Other.....										0	0	0	(626,734)	XX	(626,734)	(626,734)	0	0	0	106,137	XXX	XXX
1269999. Total-Forwards.....										0	0	0	(626,734)	XX	(626,734)	(626,734)	0	0	0	106,137	XXX	XXX
1409999. Total-Hedging Other.....										..11,380,893	..17,479,745	0	37,710,591	XX	37,710,591	7,929,594	0	0	0	106,137	XXX	XXX
1449999. TOTAL.....										..11,380,893	..17,479,745	0	37,710,591	XX	37,710,591	7,929,594	0	0	0	106,137	XXX	XXX

QE06.11

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Long Futures

Hedging Other

UCQ7.....	450	22,500	BMF US DOLLAR FUT AUG 17	Brazilian Denominated Debt Securities	N/A.....	Currency	08/01/2017	BOVESPA..... 4GTK5S46E6H318LMDS44	06/29/2017	..1,009.8110	..1,009.5833	13,174	.....	.....	.....	.....	.....(5,124)	(5,124)	3,784,384	.....	.....50
12829999. Total-Long Futures-Hedging Other.....												13,174	0	0	0	0	(5,124)	(5,124)	3,784,384	XXX	XXX
13229999. Total-Long Futures.....												13,174	0	0	0	0	(5,124)	(5,124)	3,784,384	XXX	XXX

Short Futures

Hedging Other

TYU7.....	182	...182,000	US 10 YR NOTE FUT SEP 17	Corporate Debt Securities.....	N/A.....	Interest...	09/30/2017	CBT..... 549300EX04Q2QBFQTQ27	05/23/2017	125.8339	125.5313	78,488	.....	.....	.....	.....	.....55,086	55,086	209,300	.....	.....1,000
USU7.....	45	45,000	US LONG BOND (CBT) SEP 17	Corporate Debt Securities.....	N/A.....	Interest...	09/20/2017	CBT..... 549300EX04Q2QBFQTQ27	05/23/2017	152.5313	153.6875	41,063	.....	.....	.....	.....	.....(52,031)	(52,031)	141,750	.....	.....1,000
13429999. Total-Short Futures-Hedging Other.....												119,551	0	0	0	0	3,055	3,055	351,050	XXX	XXX
1389999. Total-Short Futures.....												119,551	0	0	0	0	3,055	3,055	351,050	XXX	XXX
1409999. Total-Hedging Other.....												132,725	0	0	0	0	(2,070)	(2,069)	4,135,434	XXX	XXX
1449999. TOTAL.....												132,725	0	0	0	0	(2,070)	(2,069)	4,135,434	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
	447,400	(96,350)	351,050
Total Net Cash Deposits.....	447,400	(96,350)	351,050

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	351,050	.....	.....351,050	132,725	.....	.....	.....4,135,434	.....
NAIC 1 Designation											
Bank of America.....	B4TYDEB6GKMZO031MB27	Y.....	N.....	30,337,683	(13,357,222)	16,980,461	30,337,683	(13,357,222)	16,980,461	.....	.....0
CITI.....	E57ODZWZ7FF32TWEFA76	Y.....	N.....	7,610,534	(4,201,779)	3,408,755	7,610,534	(4,201,779)	3,408,755	.....	.....0
HSBC Bank.....	1IE8VN30JCEQV1H4R804...	Y.....	N.....	25,202,533	(16,651,670)	8,550,863	25,202,533	(16,651,670)	8,550,863	106,137	106,137
JP Morgan.....	7H6GLXDRUGQFU57RNE97	Y.....	N.....	23,298,312	(14,527,800)	8,770,512	23,298,312	(14,527,800)	8,770,512	.....	.....0
0299999. Total NAIC 1 Designation.....				0	86,449,062	(48,738,471)	37,710,591	86,449,062	(48,738,471)	37,710,591	106,137
0999999. Gross Totals.....				0	86,800,112	(48,738,471)	38,061,641	86,581,787	(48,738,471)	37,710,591	4,241,571
1. Offset per SSAP No. 64.....					48,111,737	(48,111,737)					106,137
2. Net after right of offset per SSAP No. 64.....					38,688,375	(626,734)					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs.....	S81F8KH474EY7PUWI149.....	CASH.....	CASH.....	351,050	351,050	351,050	.....	.....
Itau' Securities.....	5H5XJI2U5XWL4UIKDF77.....	Other.....	BM&F MARGEM GARANTIA REFEREN.....	2,981,517	3,532,826	2,961,828	.....	.....
Itau' Securities.....	5H5XJI2U5XWL4UIKDF77.....	Treasury.....	NOTA DO TESOURO NACIONAL.....	7,243,304	8,000	6,808,641	08/15/2026.	.....
0199999. Totals.....				10,575,871	3,891,876	10,121,518	XXX	XXX

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

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	*	
Open Depositories									
Bank of New York Mellon.....	Chicago, IL.....				29,831,448	23,113,571	134,615,595	XXX	
Camden National Bank.....	Camden, ME.....				3,096,909	3,614,906	4,238,454	XXX	
Camden National Bank.....	Camden, ME.....	O.....			5,580,342	6,501,347	8,543,594	XXX	
Regions Bank.....	Birmingham, AL.....				8,064,651	8,064,651	8,064,651	XXX	
US Bank.....	St. Paul, MN.....				3,140,262	1,799,374	2,078,754	XXX	
Univest Bank and Trust Company.....	Souderton, PA.....				2,286,179	2,286,179	2,286,179	XXX	
Key Bank.....	Cincinnati, OH.....				1,500,000	1,500,000	1,500,000	XXX	
BB&T.....	Moorestown, NJ.....				1,105,376	1,095,688	1,391,985	XXX	
State Street Bank.....	Boston, MA.....				1,041,473	712,670	700,088	XXX	
Wells Fargo Bank.....	Philadelphia, PA.....				(41,382,230)	(36,449,934)	(45,250,643)	XXX	
0199998. Deposits in.....3 depositories that do not exceed the allowable limit									
in any one depository (see Instructions) - Open Depositories.....		XXX	XXX		165,520	166,488	167,428	XXX	
0199999. Total Open Depositories.....		XXX	XXX	0	0	14,429,930	12,404,940	118,336,085	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	0	0	14,429,930	12,404,940	118,336,085	XXX
0499999. Cash in Company's Office.....		XXX	XXX	XXX	XXX	2,126	2,120	2,261	XXX
0599999. Total Cash.....		XXX	XXX	0	0	14,432,056	12,407,060	118,338,346	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE